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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code..... 0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

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

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

Statutory Home Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5420 .. Cincinnati .. OH .. US .. 45201 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street .. Cincinnati .. OH .. US .. 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300 *(Area Code) (Telephone Number)*
Internet Web Site Address		
Statutory Statement Contact	Robert Mayhew Earle II *(Name)*	513-412-1735 *(Area Code) (Telephone Number) (Extension)*
	rearle@gaig.com *(E-Mail Address)*	513-412-1673 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mark Francis Muething #	President	2. John Paul Gruber	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

Adrienne Susan Baglier	Senior Vice President	Michael Harrison Haney	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

John Paul Gruber #	Jeffrey Gene Hester	Christopher Patrick Miliano	Mark Francis Muething
Michael James Prager			

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

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

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

Subscribed and sworn to before me
This _____ day of February 2019

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

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,099,846	0.0	1,099,846		1,099,846	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	3,496,202	0.0	3,496,202		3,496,202	0.0
1.22 Issued by U.S. government sponsored agencies	17,970,161	0.1	17,970,161		17,970,161	0.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	11,079,517	0.0	11,079,517		11,079,517	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	618,045,075	1.8	618,045,075		618,045,075	1.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	459,612,558	1.3	459,612,558		459,612,558	1.3
1.43 Revenue and assessment obligations	2,600,215,484	7.4	2,600,215,484		2,600,215,484	7.4
1.44 Industrial development and similar obligations	68,080,598	0.2	68,080,598		68,080,598	0.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	80,365	0.0	80,365		80,365	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	104,639	0.0	104,639		104,639	0.0
1.513 All other	59,683,758	0.2	59,683,758		59,683,758	0.2
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	38,153,871	0.1	38,153,871		38,153,871	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		0.0			0	0.0
1.523 All other	2,274,090,665	6.5	2,274,090,665		2,274,090,665	6.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	20,510,784,162	58.6	20,510,784,162		20,510,784,162	58.6
2.2 Unaffiliated non-U.S. securities (including Canada)	3,892,790,496	11.1	3,892,790,496		3,892,790,496	11.1
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	19,231,717	0.1	19,231,717		19,231,717	0.1
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	240,692,593	0.7	240,692,593		240,692,593	0.7
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	378,825,440	1.1	378,825,440		378,825,440	1.1
3.4 Other equity securities:						
3.41 Affiliated	321,569,327	0.9	321,569,327		321,569,327	0.9
3.42 Unaffiliated	222,270,923	0.6	222,270,923		222,270,923	0.6
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties	653,327	0.0	653,327		653,327	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans	757,353,673	2.2	757,353,673		757,353,673	2.2
4.6 Mezzanine real estate loans	254,493,837	0.7	254,493,837		254,493,837	0.7
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	96,793,633	0.3	96,793,633		96,793,633	0.3
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	94,901,577	0.3	94,901,577		94,901,577	0.3
7. Derivatives	194,812,888	0.6	194,812,888		194,812,888	0.6
8. Receivables for securities	2,986,230	0.0	2,986,230		2,986,230	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	774,723,379	2.2	774,723,379		774,723,379	2.2
11. Other invested assets	1,089,280,479	3.1	1,089,279,479		1,089,279,479	3.1
12. Total invested assets	35,003,876,419	100.0	35,003,875,419	0	35,003,875,419	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		89,613,632
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)	11,908,177	11,908,177
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	4,728,176	
8.2	Totals, Part 3, Column 9		4,728,176
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		96,793,633
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		96,793,633

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		972,854,721
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	236,502,783	
2.2	Additional investment made after acquisition (Part 2, Column 8)	52,950,437	289,453,220
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		(58,209)
7.	Deduct amounts received on disposals, Part 3, Column 15		249,748,894
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,012,500,838
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		1,012,500,838
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,012,500,838

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		851,722,804
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	80,971,460	
2.2	Additional investment made after acquisition (Part 2, Column 9)	205,009,029	285,980,489
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		144
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	55,333,842	
5.2	Totals, Part 3, Column 9		55,333,842
6.	Total gain (loss) on disposals, Part 3, Column 19		162,137
7.	Deduct amounts received on disposals, Part 3, Column 16		90,904,316
8.	Deduct amortization of premium and depreciation		1,834,987
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	11,179,633	
10.2	Totals, Part 3, Column 11		11,179,633
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,089,280,479
12.	Deduct total nonadmitted amounts		1,000
13.	Statement value at end of current period (Line 11 minus Line 12)		1,089,279,479

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		28,138,198,150
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,579,211,293
3.	Accrual of discount		105,725,851
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	528,596	
4.2	Part 2, Section 1, Column 15	(4,428)	
4.3	Part 2, Section 2, Column 13	(49,628,533)	
4.4	Part 4, Column 11	(22,536,057)	(71,640,422)
5.	Total gain (loss) on disposals, Part 4, Column 19		22,590,286
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		3,961,345,533
7.	Deduct amortization of premium		31,645,431
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	20,418,435	
9.2	Part 2, Section 1, Column 17	1,799,409	
9.3	Part 2, Section 2, Column 14	35,694,140	
9.4	Part 4, Column 13	16,103	57,928,087
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		14,711,290
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		31,737,877,397
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		31,737,877,397

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	50,710,986	51,376,847	75,888,137	26,595,973
Governments (Including all obligations	2. Canada	11,079,517	12,657,850	12,432,600	10,000,000
guaranteed by governments)	3. Other Countries				
	4. Totals	61,790,503	64,034,697	88,320,737	36,595,973
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	618,045,075	636,774,757	631,096,031	581,740,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	459,612,558	485,466,803	461,496,910	451,990,000
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	2,682,263,389	2,736,199,479	2,734,448,418	2,577,937,108
Industrial and Miscellaneous,	8. United States	22,840,785,377	22,937,171,510	22,950,679,976	23,367,450,886
SVO Identified Funds, Bank Loans	9. Canada	545,630,794	537,444,879	545,261,759	546,143,153
and Hybrid Securities (Unaffiliated)	10. Other Countries	3,347,159,700	3,279,245,458	3,346,266,233	3,383,626,686
	11. Totals	26,733,575,871	26,753,861,847	26,842,207,968	27,297,220,725
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	30,555,287,396	30,676,337,581	30,757,570,062	30,945,483,805
PREFERRED STOCKS	14. United States	205,762,479	202,166,988	208,517,590	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	12,010,868	10,530,000	12,014,000	
	16. Other Countries	22,919,247	21,265,800	22,931,250	
	17. Totals	240,692,594	233,962,788	243,462,840	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	240,692,594	233,962,788	243,462,840	
COMMON STOCKS	20. United States	574,696,782	574,696,782	649,331,653	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	468,531	468,530	467,928	
	22. Other Countries	45,162,767	45,162,766	46,381,927	
	23. Totals	620,328,080	620,328,078	696,181,508	
Parent, Subsidiaries and Affiliates	24. Totals	321,569,327	321,569,327	236,552,699	
	25. Total Common Stocks	941,897,407	941,897,405	932,734,207	
	26. Total Stocks	1,182,590,001	1,175,860,193	1,176,197,047	
	27. Total Bonds and Stocks	31,737,877,397	31,852,197,775	31,933,767,109	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	4,093,729	19,824,883	15,590,280	10,180,791	1,021,303	XXX	50,710,986	0.2	62,079,152	0.2	50,710,986	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	4,093,729	19,824,883	15,590,280	10,180,791	1,021,303	XXX	50,710,986	0.2	62,079,152	0.2	50,710,986	0
2. **All Other Governments**												
2.1 NAIC 1			11,079,517			XXX	11,079,517	0.0	11,202,047	0.0	11,079,517	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	11,079,517	0	0	XXX	11,079,517	0.0	11,202,047	0.0	11,079,517	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	11,154,789	71,771,196	183,706,395	333,263,696	10,927,972	XXX	610,824,048	2.0	613,606,885	2.2	610,824,048	
3.2 NAIC 2		7,221,027				XXX	7,221,027	0.0	9,638,387	0.0	7,221,027	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	11,154,789	78,992,223	183,706,395	333,263,696	10,927,972	XXX	618,045,075	2.0	623,245,272	2.3	618,045,075	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		102,440,877	152,424,717	190,491,122	4,000,753	XXX	449,357,469	1.4	452,505,924	1.7	449,357,469	
4.2 NAIC 2		2,375,000				XXX	2,375,000	0.0		0.0	2,375,000	
4.3 NAIC 3						XXX	0	0.0	2,375,000	0.0		
4.4 NAIC 4			7,880,089			XXX	7,880,089	0.0	7,635,554	0.0	7,880,089	
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	104,815,877	160,304,806	190,491,122	4,000,753	XXX	459,612,558	1.5	462,516,478	1.7	459,612,558	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	70,184,238	502,933,677	692,838,806	929,242,164	409,864,961	XXX	2,605,063,846	8.4	2,610,240,799	9.6	2,600,399,063	4,664,783
5.2 NAIC 2	9,995,500	1,814,212	17,338,118	48,051,713		XXX	77,199,543	0.2	15,832,614	0.1	77,199,543	
5.3 NAIC 3						XXX	0	0.0	1,835,652	0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	80,179,738	504,747,889	710,176,924	977,293,877	409,864,961	XXX	2,682,263,389	8.6	2,627,909,065	9.6	2,677,598,606	4,664,783

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	1,307,459,739	5,871,152,572	7,506,630,423	1,573,863,151	235,870,279	XXX	16,494,976,164	53.2	14,609,424,980	53.5	6,137,832,336	10,357,143,828
6.2 NAIC 2	275,491,045	2,508,946,669	6,380,376,246	598,016,955	79,783,922	XXX	9,842,614,837	31.7	8,330,579,807	30.5	7,211,346,306	2,631,268,531
6.3 NAIC 3	23,511,499	170,561,713	156,281,821	9,193,227	13,051,238	XXX	372,599,498	1.2	437,854,598	1.6	298,470,408	74,129,090
6.4 NAIC 4	27,083,225	50,596,896	22,403,431	998,699	57,955	XXX	101,140,206	0.3	106,083,922	0.4	53,046,467	48,093,739
6.5 NAIC 5	6,591,579	3,726,730	9,358,179	14,367,815	157,048	XXX	34,201,351	0.1	17,608,390	0.1	6,610,261	27,591,090
6.6 NAIC 6	1,424,787	3,932,418	3,840,898	1,846,055	4,296,516	XXX	15,340,674	0.0	29,823,802	0.1	1,220,683	14,119,991
6.7 Totals	1,641,561,874	8,608,916,998	14,078,890,998	2,198,285,902	333,216,958	XXX	26,860,872,730	86.6	23,531,375,499	86.1	13,708,526,461	13,152,346,269
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2					4,000,000	XXX	4,000,000	0.0	4,000,000	0.0	4,000,000	
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	4,000,000	XXX	4,000,000	0.0	4,000,000	0.0	4,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 NAIC 1		3,599,958				XXX	3,599,958	0.0	XXX	XXX		3,599,958
10.2 NAIC 2	771,541	94,331,390	60,721,351			XXX	155,824,282	0.5	XXX	XXX	101,538,740	54,285,542
10.3 NAIC 3	455,857	88,922,165	43,456,870			XXX	132,834,892	0.4	XXX	XXX	49,000,351	83,834,540
10.4 NAIC 4	83,392	17,740,798	8,048,929			XXX	25,873,119	0.1	XXX	XXX	12,118,774	13,754,345
10.5 NAIC 5	58,242	15,867,546				XXX	15,925,788	0.1	XXX	XXX	6,976,789	8,949,000
10.6 NAIC 6		275,625				XXX	275,625	0.0	XXX	XXX	275,625	
10.7 Totals	1,369,032	220,737,482	112,227,150	0	0	XXX	334,333,664	1.1	XXX	XXX	169,910,279	164,423,385

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 1,392,892,495	6,571,723,163	8,562,270,137	3,037,040,924	661,685,268	0	20,225,611,987	65.2	XXX	XXX	9,860,203,419	10,365,408,568
11.2 NAIC 2	(d) 286,258,086	2,614,688,298	6,458,435,715	646,068,668	83,783,922	0	10,089,234,690	32.5	XXX	XXX	7,403,680,617	2,685,554,073
11.3 NAIC 3	(d) 23,967,357	259,483,878	199,738,691	9,193,227	13,051,238	0	505,434,390	1.6	XXX	XXX	347,470,759	157,963,631
11.4 NAIC 4	(d) 27,166,618	68,337,693	38,332,449	998,699	57,955	0	134,893,414	0.4	XXX	XXX	73,045,330	61,848,084
11.5 NAIC 5	(d) 6,649,820	19,594,277	9,358,179	14,367,815	157,048	0	(c) 50,127,139	0.2	XXX	XXX	13,587,050	36,540,089
11.6 NAIC 6	(d) 1,424,787	4,208,043	3,840,898	1,846,055	4,296,516	0	(c) 15,616,299	0.1	XXX	XXX	1,496,308	14,119,991
11.7 Totals	1,738,359,163	9,538,035,352	15,271,976,069	3,709,515,388	763,031,947	0	(b) 31,020,917,919	100.0	XXX	XXX	17,699,483,483	13,321,434,436
11.8 Line 11.7 as a % of Col. 7	5.6	30.7	49.2	12.0	2.5	0.0	100.0	XXX	XXX	XXX	57.1	42.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,245,663,039	5,725,673,230	7,764,599,146	2,900,239,555	722,884,815		XXX	XXX	18,359,059,785	67.2	9,892,476,299	8,466,583,486
12.2 NAIC 2	190,889,333	1,883,486,286	5,615,932,567	581,578,107	88,164,514		XXX	XXX	8,360,050,807	30.6	6,149,013,833	2,211,036,974
12.3 NAIC 3	16,787,534	190,638,742	222,214,410	4,548,035	7,876,529		XXX	XXX	442,065,250	1.6	326,292,242	115,773,008
12.4 NAIC 4	4,770,378	64,299,187	43,220,883	1,387,154	41,874		XXX	XXX	113,719,476	0.4	80,046,317	33,673,159
12.5 NAIC 5	5,110,668	11,012,280	770,091	582,642	132,709		XXX	XXX	(c) 17,608,390	0.1	11,776,574	5,831,816
12.6 NAIC 6	9,882,099	11,776,449	3,604,979	2,597,146	1,963,129		XXX	XXX	(c) 29,823,802	0.1	3,330,218	26,493,584
12.7 Totals	1,473,103,051	7,886,886,174	13,650,342,076	3,490,932,639	821,063,570	0	XXX	XXX	(b) 27,322,327,510	100.0	16,462,935,483	10,859,392,027
12.8 Line 12.7 as a % of Col. 9	5.4	28.9	50.0	12.8	3.0	0.0	XXX	XXX	100.0	XXX	60.3	39.7
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	430,076,065	2,637,279,483	4,273,687,974	1,979,556,462	539,603,435		9,860,203,419	31.8	9,892,476,299	36.2	9,860,203,419	XXX
13.2 NAIC 2	166,852,977	1,711,053,925	5,001,976,978	453,048,653	70,748,084		7,403,680,617	23.9	6,149,013,833	22.5	7,403,680,617	XXX
13.3 NAIC 3	19,248,171	182,746,727	138,304,996	3,313,401	3,857,464		347,470,759	1.1	326,292,242	1.2	347,470,759	XXX
13.4 NAIC 4	1,547,407	45,005,990	26,350,797	125,990	15,145		73,045,330	0.2	80,046,317	0.3	73,045,330	XXX
13.5 NAIC 5	1,305,420	10,501,976	1,202,412	445,889	131,353		13,587,050	0.0	11,776,574	0.0	13,587,050	XXX
13.6 NAIC 6	188,965	800,263	369,966	122,118	14,997		1,496,308	0.0	3,330,218	0.0	1,496,308	XXX
13.7 Totals	619,219,005	4,587,388,364	9,441,893,123	2,436,612,513	614,370,478	0	17,699,483,483	57.1	16,462,935,483	60.3	17,699,483,483	XXX
13.8 Line 13.7 as a % of Col. 7	3.5	25.9	53.3	13.8	3.5	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	2.0	14.8	30.4	7.9	2.0	0.0	57.1	XXX	XXX	XXX	57.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	962,816,431	3,934,443,681	4,288,582,162	1,057,484,461	122,081,833		10,365,408,568	33.4	8,466,583,486	31.0	XXX	10,365,408,568
14.2 NAIC 2	119,405,110	903,634,373	1,456,458,737	193,020,015	13,035,838		2,685,554,073	8.7	2,211,036,974	8.1	XXX	2,685,554,073
14.3 NAIC 3	4,719,185	76,737,151	61,433,696	5,879,826	9,193,773		157,963,631	0.5	115,773,008	0.4	XXX	157,963,631
14.4 NAIC 4	25,619,210	23,331,703	11,981,652	872,709	42,810		61,848,084	0.2	33,673,159	0.1	XXX	61,848,084
14.5 NAIC 5	5,344,400	9,092,300	8,155,767	13,921,926	25,696		36,540,089	0.1	5,831,816	0.0	XXX	36,540,089
14.6 NAIC 6	1,235,822	3,407,780	3,470,932	1,723,938	4,281,519		14,119,991	0.0	26,493,584	0.1	XXX	14,119,991
14.7 Totals	1,119,140,158	4,950,646,988	5,830,082,946	1,272,902,875	148,661,469	0	13,321,434,436	42.9	10,859,392,027	39.7	XXX	13,321,434,436
14.8 Line 14.7 as a % of Col. 7	8.4	37.2	43.8	9.6	1.1	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	3.6	16.0	18.8	4.1	0.5	0.0	42.9	XXX	XXX	XXX	XXX	42.9

(a) Includes $.....11,466,426,940 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....526,914,548 current year of bonds with Z designations, $.....265,840,845 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 $.....27,349,220 current year of bonds with 5GI designations, $.....4,288,268 prior year of bonds with 5* or 5GI designations and $.....8,940,479 current year, $.....19,907,226 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 $.....396,348,388; NAIC 2 $.....48,546,740; NAIC 3 $.....0; NAIC 4 $.....20,735,395; 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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	2,878,929	9,202,819	5,069,700	4,455,694	959,068	XXX	22,566,210	0.1	24,294,829	0.1	22,566,210	
1.2 Residential Mortgage-Backed Securities	1,214,800	10,622,064	10,520,580	1,951,888	62,235	XXX	24,371,567	0.1	33,393,439	0.1	24,371,567	
1.3 Commercial Mortgage-Backed Securities				3,773,209		XXX	3,773,209	0.0	4,390,884	0.0	3,773,209	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	4,093,729	19,824,883	15,590,280	10,180,791	1,021,303	XXX	50,710,986	0.2	62,079,152	0.2	50,710,986	0
2. **All Other Governments**												
2.1 Issuer Obligations			11,079,517			XXX	11,079,517	0.0	11,202,047	0.0	11,079,517	
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	11,079,517	0	0	XXX	11,079,517	0.0	11,202,047	0.0	11,079,517	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	11,154,789	78,992,223	183,706,395	333,263,696	10,927,972	XXX	618,045,075	2.0	623,245,272	2.3	618,045,075	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	11,154,789	78,992,223	183,706,395	333,263,696	10,927,972	XXX	618,045,075	2.0	623,245,272	2.3	618,045,075	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations		104,815,877	160,304,806	190,491,122	4,000,753	XXX	459,612,558	1.5	462,516,478	1.7	459,612,558	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	104,815,877	160,304,806	190,491,122	4,000,753	XXX	459,612,558	1.5	462,516,478	1.7	459,612,558	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	39,574,668	357,009,561	528,908,190	693,779,789	335,942,641	XXX	1,955,214,850	6.3	1,980,414,653	7.2	1,953,841,754	1,373,096
5.2 Residential Mortgage-Backed Securities	1,966,416	5,882,362	2,101,691	888,527	6	XXX	10,839,001	0.0	13,577,809	0.0	10,839,001	
5.3 Commercial Mortgage-Backed Securities		3,128,306				XXX	3,128,306	0.0	3,104,179	0.0		3,128,306
5.4 Other Loan-Backed and Structured Securities	38,638,654	138,727,660	179,167,043	282,625,561	73,922,314	XXX	713,081,232	2.3	630,812,424	2.3	712,917,851	163,381
5.5 Totals	80,179,738	504,747,889	710,176,924	977,293,877	409,864,961	XXX	2,682,263,389	8.6	2,627,909,065	9.6	2,677,598,606	4,664,783
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	936,309,401	4,511,394,380	10,479,059,976	1,465,543,540	275,029,062	XXX	17,667,336,359	57.0	15,395,089,263	56.3	12,394,285,520	5,273,050,839
6.2 Residential Mortgage-Backed Securities	317,987,180	670,853,084	427,567,475	154,074,120	14,477,134	XXX	1,584,958,993	5.1	1,833,283,446	6.7	816,996,304	767,962,689
6.3 Commercial Mortgage-Backed Securities	10,726,504	533,727,770	184,995,461	7,560,743	8,031,742	XXX	745,042,220	2.4	754,529,207	2.8	380,062,926	364,979,294
6.4 Other Loan-Backed and Structured Securities	376,538,789	2,892,941,764	2,987,268,086	571,107,499	35,679,020	XXX	6,863,535,158	22.1	5,548,473,583	20.3	117,181,711	6,746,353,447
6.5 Totals	1,641,561,874	8,608,916,998	14,078,890,998	2,198,285,902	333,216,958	XXX	26,860,872,730	86.6	23,531,375,499	86.1	13,708,526,461	13,152,346,269
7. **Hybrid Securities**												
7.1 Issuer Obligations					4,000,000	XXX	4,000,000	0.0	4,000,000	0.0	4,000,000	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	4,000,000	XXX	4,000,000	0.0	4,000,000	0.0	4,000,000	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired	1,369,032	220,737,482	112,227,150			XXX	334,333,664	1.1	XXX	XXX	169,910,279	164,423,385
10.3 Totals	1,369,032	220,737,482	112,227,150	0	0	XXX	334,333,664	1.1	XXX	XXX	169,910,279	164,423,385
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	989,917,786	5,061,414,861	11,368,128,583	2,687,533,841	630,859,497	XXX	20,737,854,569	66.9	XXX	XXX	15,463,430,634	5,274,423,935
11.2 Residential Mortgage-Backed Securities	321,168,396	687,357,509	440,189,746	156,914,535	14,539,374	XXX	1,620,169,560	5.2	XXX	XXX	852,206,873	767,962,689
11.3 Commercial Mortgage-Backed Securities	10,726,504	536,856,077	184,995,461	11,333,952	8,031,742	XXX	751,943,736	2.4	XXX	XXX	383,836,135	368,107,600
11.4 Other Loan-Backed and Structured Securities	415,177,444	3,031,669,423	3,166,435,129	853,733,060	109,601,334	XXX	7,576,616,390	24.4	XXX	XXX	830,099,562	6,746,516,828
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	1,369,032	220,737,482	112,227,150	0	0	XXX	334,333,664	1.1	XXX	XXX	169,910,279	164,423,385
11.7 Totals	1,738,359,163	9,538,035,352	15,271,976,069	3,709,515,388	763,031,947	0	31,020,917,919	100.0	XXX	XXX	17,699,483,483	13,321,434,436
11.8 Line 11.7 as a % of Col. 7	5.6	30.7	49.2	12.0	2.5	0.0	100.0	XXX	XXX	XXX	57.1	42.9
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	586,362,853	4,029,441,110	10,551,195,412	2,648,678,628	685,084,537	XXX	XXX	XXX	18,500,762,540	67.7	14,265,420,838	4,235,341,702
12.2 Residential Mortgage-Backed Securities	399,200,095	875,215,253	404,225,376	185,732,250	15,881,720	XXX	XXX	XXX	1,880,254,694	6.9	1,062,113,963	818,140,731
12.3 Commercial Mortgage-Backed Securities	17,445,967	338,495,104	385,358,764	11,933,901	8,790,533	XXX	XXX	XXX	762,024,269	2.8	403,805,525	358,218,744
12.4 Other Loan-Backed and Structured Securities	470,094,136	2,643,734,707	2,309,562,524	644,587,860	111,306,780	XXX	XXX	XXX	6,179,286,007	22.6	731,595,157	5,447,690,850
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	1,473,103,051	7,886,886,174	13,650,342,076	3,490,932,639	821,063,570	0	XXX	XXX	27,322,327,510	100.0	16,462,935,483	10,859,392,027
12.8 Line 12.7 as a % of Col. 9	5.4	28.9	50.0	12.8	3.0	0.0	XXX	XXX	100.0	XXX	60.3	39.7
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	386,401,432	3,630,678,519	8,889,050,922	2,033,984,291	523,315,470	XXX	15,463,430,634	49.8	14,265,420,838	52.2	15,463,430,634	XXX
13.2 Residential Mortgage-Backed Securities	170,827,896	407,938,681	171,620,827	95,838,400	5,981,069	XXX	852,206,873	2.7	1,062,113,963	3.9	852,206,873	XXX
13.3 Commercial Mortgage-Backed Securities	7,982,249	250,396,244	121,684,433	3,773,209		XXX	383,836,135	1.2	403,805,525	1.5	383,836,135	XXX
13.4 Other Loan-Backed and Structured Securities	52,814,366	191,709,502	197,485,142	303,016,613	85,073,939	XXX	830,099,562	2.7	731,595,157	2.7	830,099,562	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans	1,193,062	106,665,418	62,051,799			XXX	169,910,279	0.5	XXX	XXX	169,910,279	XXX
13.7 Totals	619,219,005	4,587,388,364	9,441,893,123	2,436,612,513	614,370,478	0	17,699,483,483	57.1	16,462,935,483	60.3	17,699,483,483	XXX
13.8 Line 13.7 as a % of Col. 7	3.5	25.9	53.3	13.8	3.5	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	2.0	14.8	30.4	7.9	2.0	0.0	57.1	XXX	XXX	XXX	57.1	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	603,516,354	1,430,736,342	2,479,077,662	653,549,549	107,544,028	XXX	5,274,423,935	17.0	4,235,341,702	15.5	XXX	5,274,423,935
14.2 Residential Mortgage-Backed Securities	150,340,500	279,418,828	268,568,918	61,076,136	8,558,306	XXX	767,962,689	2.5	818,140,731	3.0	XXX	767,962,689
14.3 Commercial Mortgage-Backed Securities	2,744,255	286,459,833	63,311,027	7,560,743	8,031,742	XXX	368,107,600	1.2	358,218,744	1.3	XXX	368,107,600
14.4 Other Loan-Backed and Structured Securities	362,363,078	2,839,959,921	2,968,949,989	550,716,447	24,527,393	XXX	6,746,516,828	21.7	5,447,690,850	19.9	XXX	6,746,516,828
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans	175,971	114,072,064	50,175,350			XXX	164,423,385	0.5	XXX	XXX	XXX	164,423,385
14.7 Totals	1,119,140,158	4,950,646,988	5,830,082,946	1,272,902,875	148,661,469	0	13,321,434,436	42.9	10,859,392,027	39.7	XXX	13,321,434,436
14.8 Line 14.7 as a % of Col. 7	8.4	37.2	43.8	9.6	1.1	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	3.6	16.0	18.8	4.1	0.5	0.0	42.9	XXX	XXX	XXX	XXX	42.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	209,625,753	209,625,753			
2. Cost of short-term investments acquired	474,973,502	474,973,502			
3. Accrual of discount	65,708	65,708			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	3	3			
6. Deduct consideration received on disposals	219,034,443	219,034,443			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	465,630,523	465,630,523	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	465,630,523	465,630,523	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)		652,506,758
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	552,640,150	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		552,640,150
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(131,003,133)	
3.2	Section 2, Column 19	(439,619,600)	(570,622,732)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19	(245,885,275)	
6.2	Section 2, Column 21	(239,669,053)	(485,554,329)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		148,969,847
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		148,969,847

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	148,969,847	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		148,969,847
4.	Part D, Section 1, Column 5	194,812,888	
5.	Part D, Section 1, Column 6	(45,843,041)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	148,969,847	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		148,969,847
10.	Part D, Section 1, Column 8	194,812,888	
11.	Part D, Section 1, Column 9	(45,843,041)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	501,381,793		501,381,793	
2. Cost of cash equivalents acquired	4,760,684,115		4,760,684,115	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	4,933,437,847		4,933,437,847	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	328,628,061	0	328,628,061	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	328,628,061	0	328,628,061	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																
Building, Land, and Improvements		Georgetown	MD	07/30/1999.	09/30/2016.	10,328,345		3,365,122	4,860,000	197,774			(197,774)		2,094,681	1,768,530
Building, Land, and Improvements		Charleston	SC	05/01/2002.	08/04/2015.	46,651,248		30,379,611	64,712,500	2,247,750			(2,247,750)		12,794,651	9,016,762
Building, Land, and Improvements		Stevenville	MD	05/22/2002.	12/01/2015.	25,824,926		17,284,113	22,425,000	788,739			(788,739)		3,605,664	2,597,831
Building, Land, and Improvements		Palm Beach	FL	07/06/2004.	06/30/2015.	44,793,162		32,217,637	54,800,000	762,440			(762,440)		12,984,829	10,793,025
Building, Land, and Improvements		Whitefield	NH	06/01/2005.	07/09/2015.	21,785,718		13,392,545	15,567,500	731,473			(731,473)		8,452,459	7,112,148
Building, Land, and Improvements		Florida City	FL	09/24/2009.	10/01/2011.	154,602		154,602	443,040				0			4,687
0499999. Total - Properties Held for the Production of Income						149,538,001	0	96,793,632	162,808,040	4,728,176	0	0	(4,728,176)	0	39,932,284	31,292,983
0699999. Totals						149,538,001	0	96,793,632	162,808,040	4,728,176	0	0	(4,728,176)	0	39,932,284	31,292,983

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								
Building, Land, and Improvements	Georgetown	MD	07/30/1999.	Skipjack Cove Resort				72,300
Building, Land, and Improvements	Palm Beach	FL	07/16/2004.	Sailfish Marina Resort				7,484,348
Building, Land, and Improvements	Charleston	SC	05/01/2002.	Charleston Harbor Resort and Marina				1,755,128
Building, Land, and Improvements	Stevenville	MD	05/22/2002.	Bay Bridge Marina				150,457
Building, Land, and Improvements	Whitefield	NH	06/01/2005.	Mountain View Grand Resort LLC				2,445,944
0199999. Total - Acquired by Purchase					0	0	0	11,908,177
0399999. Totals					0	0	0	11,908,177

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

NONE

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 - Residential Mortgages - All Other														
Old Standard		Cincinnati	OH		01/01/2006.	7.382	167,163						737,500	01/01/2006
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							167,163	0	0	0	0	0	737,500	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
30 Flatbush		Brooklyn	NY		11/09/2017.	4.750	25,100,000						31,416,000	08/11/2017
4S Health Center		San Diego	CA		06/28/2013.	4.230	13,607,140						25,900,000	10/02/2018
All Seasons		West Bloomfield	MI		03/28/2014.	5.273	25,742,330						58,730,000	08/01/2018
Amkor Technology Bldg		Tempe	AZ		12/21/2015.	4.698	11,996,344						20,400,000	11/24/2015
Ancestry.com		Lehi	UT		09/22/2016.	4.386	27,625,000						39,520,000	08/09/2016
Ben Arnold Beverage		Ridgeway	SC		10/27/2014.	4.594	16,760,554						26,000,000	07/11/2014
Biltmore Hotel		Coral Gables	FL		08/13/1999.	5.904	30,558,924						59,850,000	06/01/2016
Chatham Bars Inn		Cape Cod	MA		05/06/2016.	5.116	34,236,067						60,330,000	05/11/2016
Convention Center Parking Garage		Philadelphia	PA		01/31/2012.	6.115	14,422,589						24,000,000	12/13/2017
Domain 5		Austin	TX		04/26/2017.	4.594	20,310,000						34,600,000	03/13/2017
Embassy Jacksonville New		Jacksonville	FL		08/22/2018.	5.221	22,993,350						37,000,000	07/12/2018
Embassy Memphis New		Memphis	TN		11/07/2018.	5.221	21,569,330						34,800,000	09/15/2015
Emerson Apartments		Austin	TX		06/05/2018.	4.490	34,000,000						59,700,000	10/01/2018
Franklin Marriot Cool Springs New		Franklin	TN		11/01/2018.	5.221	25,994,621						38,500,000	09/18/2018
Greyhound Village		Indianapolis	IN		02/07/2017.	4.594	18,200,000						29,080,000	12/28/2016
Hotel Granduca		Houston	TX		06/28/2018.	5.221	36,500,000						71,000,000	05/08/2018
Kiewit Energy Building		The Woodlands	TX		03/25/2015.	4.490	21,571,482						34,300,000	03/02/2015
Las Fuentes		Prescott	AZ		05/29/2015.	4.490	23,523,389						60,060,000	02/19/2015
L-3 Communications		Salt Lake City	UT		11/08/2013.	5.012	12,415,171						18,800,000	10/22/2013
Lemon Avenue		Sarasota	FL		07/31/2007.	4.594	4,890,000						7,140,000	08/07/2012
Marriott Lincolnshire		Lincolnshire	IL		01/28/2016.	5.273	14,187,500						29,550,000	04/01/2018
McHenry Row		Baltimore	MD		06/29/2012.	5.012	25,502,495						42,250,000	05/29/2018
Miami Beach Marina		Miami	FL		08/28/2017.	5.012	16,997,724						32,215,698	05/11/2017
Miami Beach Marina Future		Miami	FL		08/28/2017.	5.012	17,002,276						32,224,302	05/11/2017
Mountain View		Tucson	AZ		06/30/2014.	4.750	18,537,831						39,810,000	05/30/2014
Orchard Supply		Tigard	OR		05/02/2014.	5.148	6,000,000						9,820,000	02/05/2014
Pacific Park		Santa Monica	CA		04/30/2018.	6.591	18,888,428						50,000,000	11/01/2017
Palomar Commons		Carlsbad	CA		10/17/2013.	5.148	16,357,733						27,160,000	10/16/2018
Pearland		Pearland	TX		12/06/2013.	4.698	14,866,482						25,800,000	03/23/2015
Residence Inn Sacramento		Sacramento	CA		11/07/2013.	5.273	23,983,020						62,100,000	09/19/2018
Sandestin		Destin	FL		07/31/2013.	5.273	25,401,024						119,963,000	09/01/2014
Sandestin Hotel		Miramar Beach	FL		11/01/2018.	6.062	2,325,635						24,318,000	08/01/2018
Semoran Commercenter		Orlando	FL		05/17/2013.	4.490	10,391,204						18,000,000	08/02/2018
Stop N' Go Center		Fargo	ND		03/18/2014.	5.169	10,291,504						15,200,000	01/30/2014
UIndy Health Pavilion		Indianapolis	IN		09/11/2015.	4.959	22,823,234						36,300,000	09/01/2015
Warner Brothers		Burbank	CA		11/12/2013.	4.959	15,258,348						28,500,000	10/12/2018
Waterstone Resort & Marina		Boca Raton	FL		12/15/2016.	5.012	28,000,000						57,300,000	11/21/2018
Whispering Wind		Phoenix	AZ		05/17/2013.	4.490	7,360,437						14,300,000	10/19/2018
Xactware Office Building		Lehi	UT		02/24/2014.	4.698	21,162,506						34,090,000	12/01/2014
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							757,353,673	0	0	0	0	0	1,470,027,000	XXX
Mortgages in Good Standing - Mezzanine Loans														

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
Altisource		Christiansted	VI		04/06/2017.	5.116	75,000,000						104,166,667	12/31/2018
Grand AM		Austin	TX		10/23/2017.	5.144	12,096,472						13,440,525	12/31/2018
MSR 1		Austin	TX		02/16/2016.	4.750	43,942,538						58,590,050	12/31/2018
SRMZ 1		Austin	TX		12/21/2018.	4.865	54,300,178						72,400,237	12/31/2018
TY Warner (H2 Capital)		New York	NY		01/15/2016.	7.015	25,000,000						41,666,667	12/31/2018
US SFE 5		Austin	TX		03/01/2018.	4.855	20,271,523						27,028,698	12/31/2018
Vaca Morada New		New York	NY		09/26/2017.	4.906	23,883,126						31,844,168	12/31/2018
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							254,493,837	0	0	0	0	0	349,137,012	XXX
0899999. Total - Mortgages in Good Standing							1,012,014,674	0	0	0	0	0	1,819,901,512	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other														
OCWEN OWLIC		Cincinnati	OH		01/01/2006.	7.382	79,896						272,000	01/01/2006
Old Standard		Cincinnati	OH		01/01/2006.	7.382	406,268						707,416	01/01/2006
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - All Other							486,164	0	0	0	0	0	979,416	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure							486,164	0	0	0	0	0	979,416	XXX
3399999. Totals							1,012,500,838	0	0	0	0	0	1,820,880,928	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....3,832,988 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 $.....90,661 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								
Embassy Jacksonville New	Jacksonville	FL		08/22/2018	5.22	22,993,350		37,000,000
Embassy Memphis New	Memphis	TN		11/07/2018	5.22	21,602,404		34,800,000
Emerson Apartments	Austin	TX		06/05/2018	4.49	34,000,000		59,700,000
Franklin Marriot Cool Springs New	Franklin	TN		11/01/2018	5.22	25,994,621		38,500,000
Hotel Granduca	Houston	TX		06/28/2018	5.22	36,500,000		71,000,000
Pacific Park	Santa Monica	CA		04/30/2018	6.59	20,000,000		50,000,000
Sandestin Hotel	Miramar Beach	FL		11/01/2018	6.06	840,707	1,484,928	24,318,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						161,931,082	1,484,928	315,318,000
Mortgages in Good Standing - Mezzanine Loans								
SRMZ 1	Austin	TX		12/21/2018	4.87	54,300,178		72,400,237
US SFE 5	Austin	TX		03/01/2018	4.86	20,271,523		27,028,698
Vaca Morada New	New York	NY		09/26/2017	4.91		51,465,509	68,620,678
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						74,571,701	51,465,509	168,049,613
0899999. Total - Mortgages in Good Standing						236,502,783	52,950,437	483,367,613
3399999. Totals						236,502,783	52,950,437	483,367,613

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																	
633 Folsom	San Francisco	CA		05/27/2010.	03/29/2018.	18,675,736					0		18,675,736	18,675,736			0
Embassy Jacksonville	Jacksonville	FL		10/10/2013.	08/22/2018.	14,809,850					0		14,809,850	14,809,850			0
Embassy Memphis	Memphis	TN		11/15/2013.	11/07/2018.	21,935,098					0		21,935,098	21,935,098			0
Embassy Suites New Orleans New	New Orleans	LA		10/02/2017.	11/14/2018.	19,600,000					0		19,600,000	19,600,000			0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014.	11/01/2018.	25,614,039					0		25,614,039	25,614,039			0
Highland Dallas	Dallas	TX		12/18/2015.	10/12/2018.	22,866,755					0		22,866,755	22,866,755			0
Montauk Yacht Club	Montauk	NY		10/19/2012.	05/02/2018.	21,490,309					0		21,490,309	21,490,309			0
One Greenway Centre	Franklin	TN		01/14/2011.	02/12/2018.	20,960,988					0		20,960,988	20,960,988			0
0199999. Total - Mortgages Closed by Repayment						165,952,773	0	0	0	0	0	0	165,952,773	165,952,773	0	0	0
Mortgages With Partial Repayments																	
4S Health Center	San Diego	CA		06/28/2013.		269,713					0		269,713	269,713			0
All Seasons	West Bloomfield	MI		03/28/2014.		382,963					0		382,963	382,963			0
Amkor Technology Bldg	Tempe	AZ		12/21/2015.		213,656					0		213,656	213,656			0
Ben Arnold Beverage	Ridgeway	SC		10/27/2014.		325,967					0		325,967	325,967			0
Biltmore Hotel	Coral Gables	FL		08/13/1999.		601,836					0		601,836	601,836			0
Chatham Bars Inn	Cape Cod	MA		05/06/2016.		517,505					0		517,505	517,505			0
Convention Center Parking Garage	Philadelphia	PA		01/31/2012.		274,244					0		274,244	274,244			0
Embassy Memphis New	Memphis	TN		11/07/2018.		33,074					0		33,074	33,074			0
Grand AM	Austin	TX		10/23/2017.		3,494,843					0		3,494,843	3,494,843			0
Kiewit Energy Building	The Woodlands	TX		03/25/2015.		414,877					0		414,877	414,877			0
Las Fuentes	Prescott	AZ		05/29/2015.		447,543					0		447,543	447,543			0
L-3 Communications	Salt Lake City	UT		11/08/2013.		350,183					0		350,183	350,183			0
McHenry Row	Baltimore	MD		06/29/2012.		528,896					0		528,896	528,896			0
Mountain View	Tucson	AZ		06/30/2014.		359,926					0		359,926	359,926			0
Old Standard	Cincinnati	OH		01/01/2006.		158,654					0		158,654	100,445		(58,209)	(58,209)
OCWEN OWLIC	Cincinnati	OH		01/01/2006.		3,451					0		3,451	3,451			0
Pacfic Park	Santa Monica	CA		04/30/2018.		1,111,572					0		1,111,572	1,111,572			0
Palomar Commons	Carlsbad	CA		10/17/2013.		391,133					0		391,133	391,133			0
Pearland	Pearland	TX		12/06/2013.		263,330					0		263,330	263,330			0
Residence Inn Sacramento	Sacramento	CA		11/07/2013.		448,065					0		448,065	448,065			0
Sandestin	Destin	FL		07/31/2013.		1,135,518					0		1,135,518	1,135,518			0
Semoran Commercenter	Orlando	FL		05/17/2013.		323,652					0		323,652	323,652			0
Stop N' Go Center	Fargo	ND		03/18/2014.		190,743					0		190,743	190,743			0
UIndy Health Pavilion	Indianapolis	IN		09/11/2015.		842,946					0		842,946	842,946			0
Vaca Morada New	New York	NY		09/26/2017.		45,515,612					0		45,515,612	45,515,612			0
Warner Brothers	Burbank	CA		11/12/2013.		260,456					0		260,456	260,456			0
Whispering Wind	Phoenix	AZ		05/17/2013.		229,253					0		229,253	229,253			0
Xactware Office Building	Lehi	UT		02/24/2014.		607,325					0		607,325	607,325			0
0299999. Total - Mortgages With Partial Repayments						59,696,934	0	0	0	0	0	0	59,696,934	59,638,725	0	(58,209)	(58,209)
Mortgages Transferred																	

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
Silver Springs Metro	Silver Springs	MD		11/18/2013.		8,000,000					0		8,000,000	8,000,000			0
VA Charlotte	Charlotte	NC		07/28/2015.		16,157,395					0		16,157,395	16,157,395			0
0499999. Total - Mortgages Transferred						24,157,395	0	0	0	0	0	0	24,157,395	24,157,395	0	0	0
0599999. Total Mortgages						249,807,103	0	0	0	0	0	0	249,807,103	249,748,894	0	(58,209)	(58,209)

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
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		19,128	141,550	141,550	122,422					22,800	346,200	1.170
000000 00 0	ExWorks Capital Fund I, LP	R	Chicago	IL	ExWorks Capital Fund I, LP		04/17/2017		7,000,000	7,033,571	7,033,571	28,913					1,158,341		4.820
000000 00 0	ExWorks Capital Fund II Parallel Vehicle, LP	R	Chicago	IL	ExWorks Capital Fund II Parallel Vehicle, LP		06/22/2017		52,500,000	52,512,263	52,512,263	(247,772)					7,186,154		68.030
000000 00 0	Great American Capital Partners Fund II, LP	R	Los Angeles	CA	Great American Capital Partners Fund II, LP		01/12/2018		4,721,163	4,728,394	4,728,394	7,231					165,462	2,278,500	2.260
000000 00 0	Gryphon Mezzanine Partners, LP	R	San Francisco	CA	Gryphon Mezzanine Partners, LP		11/30/2017		5,474,889	5,645,325	5,645,325	223,678					342,608	1,525,300	6.650
000000 00 0	MCC Senior Loan Strategy JV I LLC	R	New York	NY	MCC Senior Loan Strategy JV I LLC		07/16/2015		11,225,000	10,897,505	10,897,505	104,928					1,096,875	1,275,000	12.500
000000 00 0	Monarch Capital Partners III, L.P.	R	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015		11,038,944	16,132,721	16,132,721	2,124,031						1,474,200	3.040
000000 00 0	Monarch Capital Partners IV, L.P.	R	New York	NY	Monarch Capital Partners IV, L.P.		10/30/2017		5,500,000	6,190,717	6,190,717	690,717					13,402	4,499,996	2.790
000000 00 0	NB Private Equity Credit Opportunities Fund LP	R	New York	NY	NB Private Equity Credit Opportunities Fund LP		06/07/2017		1,827,845	1,617,842	1,617,842	(171,337)					141,307	5,189,100	0.860
000000 00 0	Northcreek Mezzanine Fund II, L.P.	R	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.	2	01/31/2014		1,482,212	1,589,972	1,589,972	228,049						517,999	3.390
000000 00 0	PineBridge Private Credit Feeder, LP	R	New York	NY	PineBridge Private Credit Feeder, LP		11/28/2018		1,131,110	1,131,110	1,131,110							3,369,000	2.250
000000 00 0	SAAS Capital Fund III	R	Cincinnati	OH	SAAS Capital Fund III		08/09/2018		712,500	704,379	704,379	(8,121)						3,037,500	5.000
000000 00 0	Sagard Credit Partners, LP	R	Toronto	ON	Sagard Credit Partners, LP		10/09/2018		1,272,562	1,272,562	1,272,562						(52,478)	6,227,500	7.590
000000 00 0	Sierra Senior Loan Strategy JV I LLC	R	New York	NY	Sierra Senior Loan Strategy JV I LLC		07/16/2015		13,150,000	12,169,077	12,169,077	(633,779)					1,175,000	1,350,000	12.500
000000 00 0	TTGA C-1 MMF, LP	R	Cincinnati	OH	TTGA C-1 MMF, LP		12/18/2017		14,877,233	14,903,813	14,903,813	26,580					582,901		68.930
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	R	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP		08/02/2017		15,767,858	15,713,610	15,713,610	136,208					1,157,813	1,731,800	3.560
000000 00 0	Vida Opportunity Fund, LP	R	Austin	TX	Vida Opportunity Fund, LP		12/05/2016		526,745	514,053	514,053	(150,657)					379,517		12.690
000000 00 0	Yukon Capital Partners II L.P.	R	Minneapolis	MN	Yukon Capital Partners II L.P.	2	07/17/2014		6,953,357	6,574,738	6,574,738	358,101					620,878	1,865,998	2.380
000000 00 0	Yukon Capital Partners III L.P.	R	Minneapolis	MN	Yukon Capital Partners III L.P.	2	07/18/2017		2,255,329	2,132,262	2,132,262	(47,662)					201,366	4,744,600	1.250
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									157,435,876	161,605,464	161,605,464	2,791,529	0	0	0	0	14,191,945	39,432,693	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	R	Greenwhich	CT	A&M Capital Partners, LP	3	12/06/2013		3,285,033	3,968,492	3,968,492	(556,316)					1,659,226	4,469,329	1.820
000000 00 0	A&M Capital Opportunities Fund, LP	R	Greenwhich	CT	A&M Capital Opportunities Fund, LP	3	10/21/2016		2,211,575	2,093,071	2,093,071	260,720						4,788,700	1.490
000000 00 0	ALLOS III-Q L.P.	R	Cincinnati	OH	ALLOS III-Q L.P.		12/19/2018		90,000	90,000	90,000							1,410,000	2.000
000000 00 0	Altenergy Storage, LLC	R	Rowayton	CT	Altenergy Storage, LLC		09/28/2015		2,000,000	1,941,723	1,941,723	(58,277)							13.760
00174C AA 1	AMMC VI, Limited/ AMMC VI, Corp.- R	R	George Town	CYM	Lehman Brothers, Inc.		06/21/2006			3,150	3,150	(52,200)							13.846
001755 AC 1	AMMC VII, Limited/ AMMC VII, Corp.- R	R	George Town	CYM	Goldman Sachs, Inc.		12/18/2006			5,040	5,040	(27,360)							9.000
000000 00 0	Arclight Energy Partners Fund VI, LP	R	Boston	MA	Arclight Energy Partners Fund VI, LP	3	08/04/2015		9,582,896	12,632,748	12,632,748	2,513,190					513,630	3,259,900	0.230
000000 00 0	BGP FS Holdco, LLC	R	New York	NY	BGP FS Holdco, LLC		11/08/2016		3,846,584	6,570,911	6,570,911	2,221,544							4.230
000000 00 0	Blue Chip VI, LLC	R	Cincinnati	OH	Blue Chip VI, LLC	1	11/05/2014					821,176		1,260,000					
000000 00 0	Blue Chip VI Extension Fund	R	Cincinnati	OH	Blue Chip VI Extension Fund	1	11/05/2014		81,521	33,878	33,878	96,914		2,038,176					26.650
000000 00 0	Blue Chip VI Extension Fund II	R	Cincinnati	OH	Blue Chip VI Extension Fund II	1	09/15/2015		640,652	628,731	628,731	1,332,864		2,159,348					46.280
000000 00 0	Bridge Growth Partners L.P.	R	New York	NY	Bridge Growth Partners L.P.	3	07/15/2014		15,164,663	18,490,376	18,490,376	797,835						2,316,300	4.060
000000 00 0	Bridge Growth Partners L.P.-Accedian Holdings	R	New York	NY	Bridge Growth Partners L.P.-Accedian Holdings	3	05/19/2017		7,000,000	10,734,076	10,734,076	3,734,076							6.670
000000 00 0	Bridge Growth Partners- Aggregator, LLC	R	New York	NY	Bridge Growth Partners- Aggregator, LLC	3	09/29/2017		10,500,000	10,497,937	10,497,937	(2,063)							4.040
000000 00 0	Channel 51, LLC	R	Washington	DC	Channel 51, LLC		04/29/2016		3,125,691	3,114,666	3,114,666	(700)						374,500	0.360
000000 00 0	Cincinnati Cornerstone Investors EI III, LLC	R	Cincinnati	OH	Cincinnati Cornerstone Investors EI III, LLC		09/13/2016		1,402,528	1,400,848	1,400,848	(790)							16.850
000000 00 0	Cincinnati Cornerstone Investors EI IV LLC	R	Cincinnati	OH	Cincinnati Cornerstone Investors EI IV LLC		09/28/2018		1,042,970	1,042,970	1,042,970								15.560

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	Cincy Tech Fund IV, LLC	R	Cincinnati	OH	Cincy Tech Fund IV, LLC	1	03/18/2016		1,145,988	1,927,379	1,927,379	778,300						254,100	6.310
000000 00 0	Cintrifuse Syndicate Fund I, LLC	R	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC	1	04/29/2013		1,059,204	1,328,610	1,328,610	155,873					105,155	311,500	2.460
000000 00 0	Cintrifuse Syndicate Fund II, LLC	R	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC	1	09/18/2017		136,767	98,387	98,387	(32,019)						1,263,500	4.090
000000 00 0	Corsair Assist Investors, LP	R	New York	NY	Corsair Assist Investors, LP		05/25/2018		7,210,000	6,974,806	6,974,806	(235,194)							9.910
000000 00 0	Corsair Boomer Investors L.P.	R	New York	NY	Corsair Boomer Investors L.P.		06/25/2018		10,030,367	10,048,698	10,048,698	18,331							9.970
000000 00 0	Corsair V Financial Services Capital Partners LP	R	New York	NY	Corsair V Financial Services Capital Partners LP		06/25/2018		4,774,792	4,354,709	4,354,709	(420,083)					17,362	9,225,300	3.240
000000 00 0	Cowboy Parent, LLC	R	Wilmington	DE	Cowboy Parent, LLC		10/29/2018		4,500,000	4,499,965	4,499,965	(35)							3.000
000000 00 0	DecoPac, Inc.	R	Anoka	MN	DecoPac, Inc.		10/27/2017		5,000,000	6,859,794	6,859,794	1,859,794							2.900
000000 00 0	The Cranemere Group Limited	R	London	UK	The Cranemere Group Limited		05/21/2014		17,593,905	24,155,895	24,155,895	6,561,990						17,593,800	7.360
000000 00 0	DESRI VI, LLC	R	New York	NY	DESRI VI, LLC		12/17/2014		1,822,175	2,585,756	2,585,756	(1,301,377)					1,495,509		3.830
000000 00 0	Electric Guard Dog, LLC	R	Columbia	SC	Electric Guard Dog, LLC		06/08/2016		3,500,000	4,530,798	4,530,798	2,146,655							3.880
000000 00 0	Energy Impact Fund LP	R	New York	NY	Energy Impact Fund LP		05/11/2017		3,224,726	3,769,736	3,769,736	1,068,937					3,760	3,775,100	1.270
000000 00 0	Financial Edge Fund, L.P.	R	Dover	DE	Financial Edge Fund, L.P.		11/29/2007		4,564,400	10,732,431	10,732,431	79,475							4.110
000000 00 0	Foresite Capital Fund IV, LP	R	San Francisco	CA	Foresite Capital Fund IV, LP		04/16/2018		3,000,000	3,259,573	3,259,573	259,573						2,000,000	0.710
000000 00 0	Greenspring Opportunities IV, LP	R	Owings Mills	MD	Greenspring Opportunities IV, LP	1	04/25/2016		2,903,249	3,153,271	3,153,271	238,265						595,000	1.060
000000 00 0	Greenspring Opportunities V, LP	R	Owings Mills	MD	Greenspring Opportunities V, LP	1	01/22/2018		1,015,000	1,043,874	1,043,874	28,874						2,485,000	0.790
000000 00 0	Greenspring Global Partners VIII, L.P.	R	Owings Mills	MD	Greenspring Global Partners VIII, L.P.	1	07/14/2017		1,345,727	1,464,392	1,464,392	138,561						2,018,800	10.870
000000 00 0	Gryphon Partners IV, L.P.	R	San Francisco	CA	Gryphon Partners IV, L.P.	3	12/06/2016		3,974,282	5,458,739	5,458,739	904,562					134,038	1,024,800	0.460
000000 00 0	Gryphon Partners V, L.P.	R	San Francisco	CA	Gryphon Partners V, L.P.	3	08/29/2018		2,773,416	2,745,480	2,745,480	(27,936)					6,251	4,226,600	0.760
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	R	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015		1,035,000	834,625	834,625	(101,816)						570,000	1.290
000000 00 0	L-A Saturn Acquisition, L.P.	R	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015		4,916,401	10,390,913	10,390,913	776,300						83,500	2.480
000000 00 0	LLR Equity Partners IV, L.P.	R	Philadelphia	PA	LLR Equity Partners IV, L.P.	3	03/14/2014		2,723,291	6,327,179	6,327,179	1,896,873					321,847	560,000	0.640
000000 00 0	LLR Equity Partners V, L.P.	R	Philadelphia	PA	LLR Equity Partners V, L.P.	3	03/31/2017		1,736,053	1,678,829	1,678,829	39,810					28,638	5,279,400	0.570
000000 00 0	Madrona Venture Fund I-A, L.P.	R	Wilmington	DE	Madrona Venture Fund I-A, L.P.		11/02/2005		22,172	13,822	13,822	(8,350)						20,000	0.360
000000 00 0	ManchesterStory Venture Fund, L.P.	R	Des Moines	IA	ManchesterStory Venture Fund, L.P.	1	03/23/2017		394,627	434,445	434,445	70,931					7,102	1,605,332	4.280
000000 00 0	MCOF GP, LLC	R	New York	NY	MCOF GP, LLC		07/15/2016		1,400	3,343	3,343	1,943							1.390
000000 00 0	MCOF Management, LLC	R	New York	NY	MCOF Management, LLC		07/15/2016		700	6,630	6,630	5,930							1.400
000000 00 0	Medley (Aspect) GP, LLC	R	New York	NY	Medley (Aspect) GP, LLC		07/15/2016			1,430	1,430	1,430							1.400
000000 00 0	Medley Aspect Management, LLC	R	New York	NY	Medley Aspect Management, LLC		07/15/2016			4,931	4,931	4,931							1.400
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	R	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.		07/15/2016		13,114,411	13,818,025	13,818,025	428,328					189,485		45.960
000000 00 0	Medley Real D (Annuity) LLC	R	New York	NY	Medley Real D (Annuity) LLC	3	03/21/2016		3,820,292	4,032,842	4,032,842	194,700							69.320
000000 00 0	Medley Tactical Opportunities, LLC	R	New York	NY	Medley Tactical Opportunities, LLC		11/16/2017		10,282,872	10,585,167	10,585,167	302,295							68.630
000000 00 0	MOD Super Fast Pizza Holdings LLC	R	Bellevue	WA	MOD Super Fast Pizza Holdings LLC		12/21/2017		3,499,929	3,499,929	3,499,929								0.827
000000 00 0	NB Dyal IV US Investors, LP	R	New York	NY	NB Dyal IV US Investors, LP	3	06/11/2018		350,000	307,422	307,422	(42,578)					884	6,650,000	0.460
000000 00 0	NB Secondary Opportunities Fund III L.P.	R	New York	NY	NB Secondary Opportunities Fund III L.P.	3	05/23/2013		12,526,985	10,953,426	10,953,426	(1,166,382)					2,902,780	5,845,680	0.880
000000 00 0	NB Secondary Opportunities Fund IV L.P.	R	New York	NY	NB Secondary Opportunities Fund IV L.P.	3	04/19/2017		1,719,557	2,132,595	2,132,595	425,580						8,360,658	0.470
000000 00 0	NB Strategic Co-Investment Partners II L.P.	R	New York	NY	NB Strategic Co-Investment Partners II L.P.	3	10/01/2012		5,403,492	5,515,318	5,515,318	(680,406)					941,702	850,704	0.910
000000 00 0	NB Strategic Co-Investment Partners III L.P.	R	New York	NY	NB Strategic Co-Investment Partners III L.P.	3	01/28/2016		6,447,610	7,999,763	7,999,763	886,055					172,171	3,445,330	0.850
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	R	Cincinnati	OH	OBC Investment Partners, L.P. (Bock & Clark)		07/31/2014		1	886,275	886,275	853,497						685,300	63.400

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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	OLG Investment Partners, L.P. (Lucas Group)	R	Atlanta	GA	OLG Investment Partners, L.P. (Lucas Group)		09/27/2013		45,788	1,833,864	1,833,864	797,388						1,105,300	66.400
000000 00 0	Orchard Tosca Investment Partners, L.P.	R	Mason	OH	Orchard Tosca Investment Partners, L.P.		08/19/2011		3,265,690	3,259,084	3,259,084	114,893		1,493,511			226,425	1,932,000	43.840
000000 00 0	OVIP, L.P.	R	Cincinnati	OH	OVIP, L.P.		07/27/2017		4,639,950	3,268,450	3,268,450	(1,371,500)							70.000
000000 00 0	Patriot Financial PartnersII, L.P.	R	Philadelphia	PA	Patriot Financial PartnersII, L.P.	3	04/30/2014		9,306,088	12,366,715	12,366,715	273,266					896,020	262,500	3.490
000000 00 0	Patriot Financial Partners III, L.P.	R	Philadelphia	PA	Patriot Financial Partners III, L.P.	3	07/21/2017		3,000,000	3,196,468	3,196,468	168,596						6,999,993	2.580
000000 00 0	Project Senator Holdings, L.P.	R	Toronto	CAN	Project Senator Holdings, L.P.		05/11/2016		3,500,000	4,491,554	4,491,554	(1,273)							3.140
000000 00 0	PWP Growth Equity Fund I LLP	R	New York	NY	PWP Growth Equity Fund I LLP	3	08/20/2014		7,122,692	8,447,631	8,447,631	(1,123,827)					4,484,394	1,795,332	2.050
000000 00 0	PWP Growth Equity Fund II LLP	R	New York	NY	PWP Growth Equity Fund II LLP	3	02/28/2018		2,594,738	2,457,223	2,457,223	(137,515)						4,405,100	1.200
000000 00 0	Quick Med Holdings LLC	R	Pittsburgh	PA	Quick Med Holdings LLC		11/06/2018		3,502,392	3,502,392	3,502,392								3.000
000000 00 0	RCCF IFBYPHONE, LLC	R	Cincinnati	OH	RCCF IFBYPHONE, LLC		09/09/2014		1,005,781	1,621,047	1,621,047	127,617							23.120
000000 00 0	Refinery Venture Fund I, LP	R	Cincinnati	OH	Refinery Venture Fund I, LP		11/20/2017		730,075	631,084	631,084	(98,991)						1,327,999	14.360
000000 00 0	River Cities Capital Fund II, LP	R	Cincinnati	OH	River Cities Capital Fund II, LP	3	05/15/2018		21,541	75,921	75,921	54,380					240,675		8.850
000000 00 0	River Cities Capital Fund III, LP	R	Cincinnati	OH	River Cities Capital Fund III, LP	3	05/15/2018		303,137	304,483	304,483	1,346					108,517		15.020
000000 00 0	River Cities Capital Fund IV, LP	R	Cincinnati	OH	River Cities Capital Fund IV, LP	3	09/30/2012		699,893	1,533,226	1,533,226	(200,989)					238,921	314,300	3.470
000000 00 0	River Cities Capital Fund V, LP	R	Cincinnati	OH	River Cities Capital Fund V, LP	3	12/31/2012		2,863,593	3,635,962	3,635,962	254,900					66,780	525,000	1.630
000000 00 0	River Cities Capital Fund VI, LP	R	Cincinnati	OH	River Cities Capital Fund VI, LP	3	02/15/2018		910,000	755,556	755,556	(154,444)					(1,438)	6,090,000	4.190
000000 00 0	Rivercrest Capital Partners, LP	R	Fort Worth	TX	Rivercrest Capital Partners, LP		04/02/2018		1,456,256	1,286,315	1,286,315	(169,941)					105,636	5,544,000	4.550
000000 00 0	Roark Capital Partners Fund V, LP	R	Atlanta	GA	Roark Capital Partners Fund V, LP		11/01/2018		521,411	521,411	521,411						(11,749)	2,978,500	0.070
000000 00 0	SeaPoint Ventures II, L.P.	R	Wilmington	DE	SeaPoint Ventures II, L.P.		08/25/2005		18,378	43,690	43,690	25,312							4.730
000000 00 0	Silac, LLC	R	Carmel	IN	Silac, LLC		08/21/2015		7,000,000	7,000,000	7,000,000								13.330
000000 00 0	Snow, Phipps L.P.	R	Wilmington	DE	Snow, Phipps L.P.	3	02/06/2007		3,842,797	4,585,885	4,585,885	743,088					29,233	416,400	1.800
000000 00 0	Snow Phipps II, L.P.	R	Wilmington	DE	Snow Phipps II, L.P.	3	01/08/2010		5,814,417	5,518,286	5,518,286	(296,132)					73,811	522,600	1.070
000000 00 0	Snow Phipps III, L.P.	R	Wilmington	DE	Snow Phipps III, L.P.	3	06/08/2016		4,554,557	4,756,615	4,756,615	(207,896)					1,582,667	5,674,200	1.080
000000 00 0	Solamere Capital Fund II, LP	R	Boston	MA	Solamere Capital Fund II, LP	3	08/19/2013		4,268,639	5,913,311	5,913,311	812,399						2,731,400	1.770
000000 00 0	Solamere Capital Fund II-A, LP	R	Boston	MA	Solamere Capital Fund II-A, LP	3	08/19/2013		2,184,444	3,220,865	3,220,865	324,578					22,337	1,254,400	1.900
000000 00 0	Solamere Capital Fund III, LP	R	Boston	MA	Solamere Capital Fund III, LP	3	11/20/2018		254,104	254,104	254,104							9,745,990	2.000
000000 00 0	Solamere Portfolio Company Investments, LLC	R	Boston	MA	Solamere Portfolio Company Investments, LLC		04/18/2016		700,000	962,276	962,276	92,267						2,500,000	1.430
000000 00 0	Thorley Industries, LLC	R	Pittsburgh	PA	Thorley Industries, LLC		09/23/2015		840,000	840,000	840,000	2,450,000		3,360,000					3.560
000000 00 0	Three Ocean Partners LLC	R	New York	NY	Three Ocean Partners LLC		06/01/2011		1	1	1			358,519					1.000
000000 00 0	TriArtisan Orlando Partners, LLC	R	New York	NY	TriArtisan Orlando Partners, LLC		03/12/2018		3,500,000	3,496,500	3,496,500	(3,500)							20.600
000000 00 0	Trilantic Capital Partners VI, LP	R	New York	NY	Trilantic Capital Partners VI, LP		07/25/2018		1,561,227	1,427,187	1,427,187	(134,040)					(4,220)	5,939,000	0.560
000000 00 0	Tritium Partners, LLC	R	Austin	TX	Tritium Partners, LLC	3	06/26/2015		5,636,691	8,258,340	8,258,340	2,156,261					40,500	1,348,900	2.330
000000 00 0	TS OpCo Holdings, LLC	R	Minneapolis	MN	TS OpCo Holdings, LLC		09/28/2018		5,000,000	5,000,000	5,000,000								8.330
000000 00 0	Tyson Holdco, LLC	R	New York	NY	Tyson Holdco, LLC		07/20/2016			77,308	77,308	(715,847)					4,050,224		1.200
000000 00 0	Vida Longevity Fund, LP	R	Austin	TX	Vida Longevity Fund, LP		04/01/2015		9,579,618	10,875,221	10,875,221	363,908					785,941		0.930
000000 00 0	WCI One, LLC	R	Beverly Hills	CA	WCI One, LLC		08/24/2018		500,000	500,000	500,000							4,500,000	0.500
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									308,286,802	367,585,795	367,585,795	31,336,536	0	10,669,554	0	0	21,434,214	163,261,047	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Brother's Management, LLC	R	Kansas City	MO	Transfer from Schedule D		12/31/2017		1,000	1,000	1,000								100.000

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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									1,000	1,000	1,000	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		8,651,072	14,444,239	14,444,239	5,793,167							40.000
000000 00 0	Cornerstone Office Partners, LLC	R	Cincinnati	OH	Cornerstone Office Partners, LLC		06/22/2018		7,077,600	6,970,968	6,970,968	(106,632)					106,632		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		8,720,780	8,543,300	8,543,300	147,459					201,209	4,934,300	3.470
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	R	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013		45,189,578	41,511,114	41,511,114	(6,782,923)					10,391,253	4,148,663	10.030
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		7,083,333	7,088,614	7,088,614	104,037					281,022	9,583,324	4.320
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	R	New York	NY	NB Real Estate Secondary Opportunities Fund LP		12/05/2018		2,307,877	2,726,240	2,726,240	418,363						7,692,000	3.120
000000 00 0	Osprey Pointe Sandestin, LLC	R	Miramar Beach	FL	Osprey Pointe Sandestin, LLC		12/19/2018		1,966,749	1,966,749	1,966,749							3,299,800	38.500
000000 00 0	Park Meadows CO Investors, LLC	R	Denver	CO	Park Meadows CO Investors, LLC		02/28/2017		11,538,403	17,782,101	17,782,101	6,243,698							40.000
722480 ZZ 6	Pineapple Square Properties LLC	R	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006		15			(15)		510,079					12.000
000000 00 0	PRCP-Abacoa Investment, LLC	R	Jupiter	FL	PRCP-Abacoa Investment, LLC		12/09/2015		7,054,250	6,996,354	6,996,354	(32,899)					347,449		40.000
000000 00 0	PRCP-Tampa Arbor Partners, LP	R	Tampa	FL	PRCP-Tampa Arbor Partners, LP		08/29/2018		4,863,146	4,806,804	4,806,804	(56,342)					56,342	667,000	40.000
000000 00 0	PRCP-Arcadia Partners, LP	R	Seattle	WA	PRCP-Arcadia Partners, LP		10/26/2016		7,436,833	8,184,946	8,184,946	748,113					797,018	177,500	40.000
000000 00 0	PRCP-Aurora Partners, LP	R	Denver	CO	PRCP-Aurora Partners, LP		08/22/2016		8,028,513	8,798,743	8,798,743	770,230					727,374	443,000	40.000
000000 00 0	PRCP-Avondale Partners, LP	R	Phoenix	AZ	PRCP-Avondale Partners, LP		09/23/2016		12,813,898	14,349,850	14,349,850	1,535,952					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		7,894,795	7,767,458	7,767,458	(127,337)					420,074	719,000	40.000
000000 00 0	PRCP-Bucks Partners, LP	R	Philadelphia	PA	PRCP-Bucks Partners, LP		04/25/2017		6,640,637	7,702,304	7,702,304	1,061,666					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		6,062,455	5,949,051	5,949,051	(113,404)					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		13,034,600	12,825,316	12,825,316	(209,284)					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		6,888,564	6,771,786	6,771,786	(116,778)					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		4,907,693	5,556,297	5,556,297	648,604					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		7,501,403	9,019,281	9,019,281	1,517,878					641,045	624,500	40.000
000000 00 0	PRCP-Murietta Partners, LP	R	Phoenix	AZ	PRCP-Murietta Partners, LP		05/15/2018		5,046,660	4,952,713	4,952,713	(93,947)					124,969	1,164,000	40.000
000000 00 0	PRCP-Missouri Partners, L.P.	R	St. Charles	MO	PRCP-Missouri Partners, L.P.		10/22/2015		6,073,327	8,217,635	8,217,635	2,144,308					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		1,697,910	1,665,845	1,665,845	(32,066)					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		4,768,405	4,658,764	4,658,764	(109,641)					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		2,805,130	2,966,519	2,966,519	161,389					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		16,287,463	16,155,932	16,155,932	(131,531)					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		2,364,339	2,698,154	2,698,154	333,815					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		5,526,675	8,163,908	8,163,908	2,637,233					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		8,779,557	8,679,016	8,679,016	(100,541)					100,541	659,000	40.000
000000 00 0	PRCP-Tempe/Mesa Partners	R	Phoenix	AZ	PRCP-Tempe/Mesa Partners		05/15/2018		7,227,739	7,086,693	7,086,693	(141,046)					187,063	1,853,500	40.000
000000 00 0	PRCP-Union Heights	R	Colorado Springs	CO	PRCP-Union Heights		06/18/2018		4,327,368	4,228,921	4,228,921	(98,448)					98,422	279,500	40.000
000000 00 0	PRCP – University Village, LP	R	Colorado Springs	CO	PRCP – University Village, LP		09/11/2018		6,352,903	6,315,993	6,315,993	(36,910)					36,910	732,000	40.000
000000 00 0	PRCP-Woodland Hills, LP	R	Colorado Springs	CO	PRCP-Woodland Hills, LP		11/13/2018		3,431,375	3,431,375	3,431,375							596,500	40.000
000000 00 0	Righetti Ranch, L.P.	R	San Luis Obispo	CA	Righetti Ranch, L.P.		06/16/2015		12,614,193	14,981,559	14,981,559	2,367,366							61.880
000000 00 0	TRG Southgate, L.P.	R	Dallas	TX	TRG Southgate, L.P.		11/09/2016		1	2,070,969	2,070,969	2,070,968					2,070,968		22.500
000000 00 0	TRG Southgate II, L.P.	R	Dallas	TX	TRG Southgate II, L.P.		03/08/2018		3,825,203	3,825,203	3,825,203								22.500

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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	Water Street O'Connor, L.P.	R	Atlanta	GA	Water Street O'Connor, L.P.		10/22/2015		12,336,170	12,336,170	12,336,170								37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									289,126,613	312,196,882	312,196,882	20,414,501	0	510,079	0	0	23,533,507	49,184,587	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												
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	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		5,654,526	6,767,370	6,767,370	791,276						4,345,329	1.120
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated									5,654,526	6,767,370	6,767,370	791,276	0	0	0	0	0	4,345,329	XXX
Surplus Debentures - Unaffiliated																			
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20		New York	NY	Dissolution		02/12/2018		21,235	22,065	19,396		(1,839)				750		
309588 AC 5	Farmers Surplus Note 7.05		Los Angeles	CA	Guggenheim	2FE	12/06/2016		10,408,500	10,654,569	10,214,937		(96,043)				634,500		0.024
309588 AE 1	Farmers Insurance Company Surplus Note 7.20		Omaha	NE	Jeffries & Company	2FE	04/11/2017		7,644,536	7,008,858	7,612,598		(21,380)				434,880		0.044
30958P AA 1	Farmers Surplus Note 6.151		Omaha	NE	Transfer from Schedule D	2FE	04/11/2017		16,655,300	16,216,860	16,542,307		(67,930)				922,650		0.045
309601 AE 2	Farmers Suplus Note 4.747		Omaha	NE	Transfer from Schedule D	2FE	12/01/2018		7,000,166	6,158,439	7,000,166		(0)				27,691		0.018
401378 AC 8	Guardian Life Insurance Company Surplus Note 4.85		New York	NY	Transfer from Schedule D	1FE	01/01/2017		17,104,385	16,016,549	17,100,740		(3,781)				776,922		0.046
53079Q AC 1	Liberty Mutual Insurance Company Surplus Note 7.875		Boston	MA	Transfer from Schedule D	2FE	01/01/2017		10,302,869	10,083,339	9,947,509		(184,725)				644,569		0.036
575767 AG 3	Massachusetts Mutual Life Insurance Company Surplus Note 8.875		Springfield	MA	Transfer from Schedule D	1FE	01/01/2017		5,021,027	5,125,968	4,924,209		(41,136)				301,129		0.005
575767 AL 2	Massachusetts Mutual Life Insurance Company Surplus Note 4.90		Springfield	MA	Transfer from Schedule D	1FE	01/01/2017		4,954,950	4,933,480	4,955,247		132				245,000		0.011
592173 AE 8	Metropolitan Life Insurance Company Surplus Note 7.80		New York	NY	Transfer from Schedule D	1FE	01/01/2017		5,827,570	5,437,373	5,597,489		(138,662)				351,000		0.018
628312 AA 8	Mutual of Omaha Surplus Note		Omaha	NE	Stifel	1FE	09/27/2016		11,844,637	11,783,666	11,675,480		(81,502)				640,560		0.036
628312 AB 6	Mutual of Omaha Surplus Note 6.95		Omaha	NE	Transfer from Schedule D	1FE	12/01/2018		2,662,262	2,583,362	2,660,771		(1,491)				11,583		0.012
638671 AE 7	Nationwide Mutual Insurance Company Surplus Note 7.875		Columbus	OH	Transfer from Schedule D	1FE	01/01/2017		22,245,806	21,948,030	21,724,686		(266,511)				1,279,688		0.054
638671 AK 3	Nationwide Mutual Insurance Company Surplus Note		Columbus	OH	Stifel	1FE	07/26/2016		42,640,370	42,582,372	41,874,814		(361,582)				2,625,000		0.040
64952G AF 5	New York Life Insurance Company Surplus Note 6.75		New York	NY	Transfer from Schedule D	1FE	01/01/2017		15,603,248	15,379,300	15,402,848		(102,832)				796,163		0.012
677412 AF 5	Ohio National Surplus Note		Cincinnati	OH	Transfer from Schedule D	1FE	07/31/2016		17,833,335	19,301,670	17,757,036		(50,142)				1,065,625		0.062
694475 AA 2	Pacific Life Insurance Company Surplus Note 9.25		Newport Beach	CA	Transfer from Schedule D	1FE	01/01/2017		12,593,897	12,800,089	12,376,909		(111,289)				761,738		0.013
707567 AC 7	Penn Mutual Life Insurance Company Surplus Note 7.625		Horsham	PA	Transfer from Schedule D	1FE	01/01/2017		17,255,905	17,443,298	17,059,953		(100,567)				992,775		0.065
743917 AH 9	Prudential Insurance Company Surplus Note 8.30		Newark	NJ	Transfer from Schedule D	1FE	01/01/2017		8,303,668	7,908,204	7,911,971		(199,827)				530,785		0.018
80529E AA 1	Savings Bank Life Insurance Company Surplus Note 6.50		Woburn	MA	Transfer from Schedule D	2FE	01/01/2017		5,500,000	5,493,290	5,500,078		12				357,500		0.096
878091 BC 0	Teachers Insurance and Annuity Association Surplus Note 6.85		New York	NY	Transfer from Schedule D	1FE	01/01/2017		650,802	651,620	643,389		(3,746)				34,661		0.000
2399999. Total - Surplus Debentures - Unaffiliated									242,074,469	239,532,400	238,502,532	0	(1,834,843)	0	0	0	13,435,166	0	XXX
Any Other Class of Assets - Unaffiliated																			
000000 00 0	Monza Energy, LLC	R	Houston	TX	Monza Energy, LLC		04/17/2018		2,621,438	2,621,438	2,621,438							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									1,005,199,724	1,090,309,348	1,089,279,479	55,333,842	(1,834,843)	11,179,633	0	0	72,594,833	261,047,156	XXX
4599999. Subtotal - Affiliated									1,000	1,000	1,000	0	0	0	0	0	0	0	XXX
4699999. Totals									1,005,200,724	1,090,310,348	1,089,280,479	55,333,842	(1,834,843)	11,179,633	0	0	72,594,833	261,047,156	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
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.		510,949	5,330,453		2.260
000000 00 0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, LP	11/30/2017.			2,173,998		6.650
000000 00 0	MCC Senior Loan Strategy JV I LLC	New York	NY	MCC Senior Loan Strategy JV I LLC	07/16/2015.			1,687,500		12.500
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.	01/12/2015.			2,459,046		3.040
000000 00 0	Monarch Capital Partners IV, L.P.	New York	NY	Monarch Capital Partners IV, L.P.	10/30/2017.			2,350,000		2.790
000000 00 0	NB Private Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Fund LP	06/07/2017.			1,707,572		0.860
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.	01/31/2014.	2		169,705		3.390
000000 00 0	PineBridge Private Credit Feeder, LP	New York	NY	PineBridge Private Credit Feeder, LP	11/28/2018.		1,131,110			2.250
000000 00 0	SAAS Capital Fund III	Cincinnati	OH	SAAS Capital Fund III	08/09/2018.		75,000	637,500		5.000
000000 00 0	Sagard Credit Partners, LP	Toronto	ON	Sagard Credit Partners, LP	10/09/2018.		1,294,534			7.590
000000 00 0	Sierra Senior Loan Strategy JV I LLC	New York	NY	Sierra Senior Loan Strategy JV I LLC	07/16/2015.			1,747,679		12.500
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP	12/18/2017.			13,269,051		68.930
000000 00 0	Vida Insurance Credit Opportunity Fund II, LP	Austin	TX	Vida Insurance Credit Opportunity Fund II, LP	08/02/2017.			19,659,857		3.560
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014.	2		745,993		2.380
000000 00 0	Yukon Capital Partners III L.P.	Minneapolis	MN	Yukon Capital Partners III L.P.	07/18/2017.	2		1,572,881		1.250
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							3,011,593	53,511,235	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	A&M Capital Partners, LP	Greenwhich	CT	A&M Capital Partners, LP	12/06/2013.	3		2,915,551		1.820
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	A&M Capital Opportunities Fund, LP	10/21/2016.	3		866,231		1.490
000000 00 0	ALLOS III-Q L.P.	Cincinnati	OH	ALLOS III-Q L.P.	12/19/2018.		90,000			2.000
000000 00 0	AMMC CLO 22 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	01/31/2018.		3,500,000	24,500,000		70.000
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP	08/04/2015.	3		973,924		0.230
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014.	3		390,560		4.060
000000 00 0	Bridge Growth Partners- Aggregator, LLC	New York	NY	Bridge Growth Partners- Aggregator, LLC	09/29/2017.	3		3,500,000		4.040
000000 00 0	Cincinnati Cornerstone Investors EI IV LLC	Cincinnati	OH	Cincinnati Cornerstone Investors EI IV LLC	09/28/2018.		1,042,970			15.560
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH	Cincy Tech Fund IV, LLC	03/18/2016.	1		154,857		6.310
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC	04/29/2013.	1		282,793		2.460
000000 00 0	Cintrifuse Syndicate Fund II, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund II, LLC	09/18/2017.	1		133,737		4.090
000000 00 0	Corsair Assist Investors, LP	New York	NY	Corsair Assist Investors, LP	05/25/2018.		7,210,000			9.910
000000 00 0	Corsair Boomer Investors L.P.	New York	NY	Corsair Boomer Investors L.P.	06/25/2018.		10,030,367			9.970
000000 00 0	Corsair V Financial Services Capital Partners LP	New York	NY	Corsair V Financial Services Capital Partners LP	06/25/2018.		7,197,137	65,093		3.240
000000 00 0	Cowboy Parent, LLC	Wilmington	DE	Cowboy Parent, LLC	10/29/2018.		4,500,000			3.000
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	05/21/2014.			7,000,020		7.360
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP	05/11/2017.			1,048,300		1.270
000000 00 0	Financial Edge Fund, L.P.	Dover	DE	Financial Edge Fund, L.P.	11/29/2007.			2,500,000		4.110
000000 00 0	Foresite Capital Fund IV, LP	San Francisco	CA	Foresite Capital Fund IV, LP	04/16/2018.		1,750,000	1,250,000		0.710
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP	04/25/2016.	1		735,000		1.060
000000 00 0	Greenspring Opportunities V, LP	Owings Mills	MD	Greenspring Opportunities V, LP	01/22/2018.	1	175,000	840,000		0.790
000000 00 0	Greenspring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Global Partners VIII, L.P.	07/14/2017.	1		1,244,798		10.870
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.	12/06/2016.	3	466,117			0.460
000000 00 0	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon Partners V, L.P.	08/29/2018.	3	2,349,102	424,314		0.760
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.	01/16/2015.			6,569		2.480
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014.	3		350,000		0.640

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
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	LLR Equity Partners V, L.P.	Philadelphia	PA	LLR Equity Partners V, L.P.	03/31/2017.	3		1,960,000		0.570
000000 00 0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	ManchesterStory Venture Fund, L.P.	03/23/2017.	1		149,881		4.280
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.	07/15/2016.			5,285,922		45.960
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC	03/21/2016.	3		83,090		69.320
000000 00 0	Medley Tactical Opportunities, LLC	New York	NY	Medley Tactical Opportunities, LLC	11/16/2017.			233,770		68.630
000000 00 0	NB Dyal IV US Investors, LP	New York	NY	NB Dyal IV US Investors, LP	06/11/2018.	3	350,000			0.460
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013.	3		1,620,000		0.880
000000 00 0	NB Secondary Opportunities Fund IV L.P.	New York	NY	NB Secondary Opportunities Fund IV L.P.	04/19/2017.	3		1,525,000		0.470
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		93,387		0.910
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		3,375,922		0.850
000000 00 0	OLG Investment Partners, L.P. (Lucas Group)	Atlanta	GA	OLG Investment Partners, L.P. (Lucas Group)	09/27/2013.			7,968		66.400
000000 00 0	OVIP, L.P.	Cincinnati	OH	OVIP, L.P.	07/27/2017.			2,438,100		70.000
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.	04/30/2014.	3		525,000		3.490
000000 00 0	Patriot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners III, L.P.	07/21/2017.	3		3,000,000		2.580
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014.	3		1,372,480		2.050
000000 00 0	PWP Growth Equity Fund II LLP	New York	NY	PWP Growth Equity Fund II LLP	02/28/2018.	3	475,992	2,118,746		1.200
000000 00 0	Quick Med Holdings LLC	Pittsburgh	PA	Quick Med Holdings LLC	11/06/2018.		3,502,392			3.000
000000 00 0	Refinery Venture Fund I, LP	Cincinnati	OH	Refinery Venture Fund I, LP	11/20/2017.			232,575		14.360
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH	River Cities Capital Fund II, LP	05/15/2018.	3	980,000			8.850
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH	River Cities Capital Fund III, LP	05/15/2018.	3	595,000			15.020
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	12/31/2012.	3		455,000		1.630
000000 00 0	River Cities Capital Fund VI, LP	Cincinnati	OH	River Cities Capital Fund VI, LP	02/15/2018.	3	250,000	660,000		4.190
000000 00 0	Rivercrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital Partners, LP	04/02/2018.		1,131,366	324,890		4.550
000000 00 0	Roark Capital Partners Fund V, LP	Atlanta	GA	Roark Capital Partners Fund V, LP	11/01/2018.		317,511	223,012		0.070
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.	01/08/2010.	3		402,928		1.070
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.	06/08/2016.	3		1,108,194		1.080
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013.	3		1,200,500		1.770
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013.	3		610,750		1.900
000000 00 0	Solamere Capital Fund III, LP	Boston	MA	Solamere Capital Fund III, LP	11/20/2018.	3	254,104			2.000
000000 00 0	TriArtisan Orlando Partners, LLC	New York	NY	TriArtisan Orlando Partners, LLC	03/12/2018.		3,543,750			20.600
000000 00 0	Trilantic Capital Partners VI, LP	New York	NY	Trilantic Capital Partners VI, LP	07/25/2018.		1,394,635	507,030		0.560
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015.	3		2,099,242		2.330
000000 00 0	TS OpCo Holdings, LLC	Minneapolis	MN	TS OpCo Holdings, LLC	09/28/2018.		5,000,000			8.330
000000 00 0	WCI One, LLC	Beverly Hills	CA	WCI One, LLC	08/24/2018.		500,000			0.500
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							56,605,442	80,795,133	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.		87,750	6,989,850		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.			2,450,000		3.470
000000 00 0	Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII-B, LP	04/07/2017.			2,916,667		10.030
000000 00 0	NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opportunities Fund LP	12/05/2018.		2,307,877			3.120
000000 00 0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Osprey Pointe Sandestin, LLC	12/19/2018.		1,966,749			38.500
000000 00 0	Park Meadows CO Investors, LLC	Denver	CO	Park Meadows CO Investors, LLC	02/28/2017.			509,431		40.000
000000 00 0	PRCP-Tampa Arbor Partners, LP	Tampa	FL	PRCP-Tampa Arbor Partners, LP	08/29/2018.		111,514	4,751,632		40.000

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	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners, LP	08/22/2016.			973,209		40.000
000000 00 0	PRCP-Boca Raton Partners, LP	Boca Raton	FL	PRCP-Boca Raton Partners, LP	11/27/2017.			7,265,445		40.000
000000 00 0	PRCP-Bucks Partners, LP	Philadelphia	PA	PRCP-Bucks Partners, LP	04/25/2017.			168,800		40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Lewisville	TX	PRCP-Dallas Four Partners, LP	11/06/2015.			297,628		40.000
000000 00 0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	PRCP-Del Coronado Partners, LP	05/15/2018.		777,678	6,110,886		40.000
000000 00 0	PRCP-Key West Partners I, LP	Key West	FL	PRCP-Key West Partners I, LP	02/08/2017.			183,600		40.000
000000 00 0	PRCP-Murietta Partners, LP	Phoenix	AZ	PRCP-Murietta Partners, LP	05/15/2018.		586,999	4,459,661		40.000
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP-Missouri Partners, L.P.	10/22/2015.			663,327		40.000
000000 00 0	PRCP-NC Wilmington Partners, LP	Wilmington	NC	PRCP-NC Wilmington Partners, LP	05/08/2018.		646,800	1,051,110		40.000
000000 00 0	PRCP-Oregon Partners I, LP	Oregon City	OR	PRCP-Oregon Partners I, LP	04/08/2016.			66,400		40.000
000000 00 0	PRCP-Raleigh I Partners LP	Raleigh	NC	PRCP-Raleigh I Partners LP	04/20/2017.			218,000		40.000
000000 00 0	PRCP-Sunrise Water's Edge Partners, LP	Sunrise	FL	PRCP-Sunrise Water's Edge Partners, LP	08/29/2018.		177,186	8,602,371		40.000
000000 00 0	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners	05/15/2018.		767,498	6,460,241		40.000
000000 00 0	PRCP-Union Heights	Colorado Springs	CO	PRCP-Union Heights	06/18/2018.		110,000	4,217,368		40.000
000000 00 0	PRCP – University Village, LP	Colorado Springs	CO	PRCP – University Village, LP	09/11/2018.		348,000	6,004,903		40.000
000000 00 0	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills, LP	11/13/2018.		362,983	3,068,392		40.000
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.	06/16/2015.			91,000		61.880
000000 00 0	TRG Southgate II, L.P.	Dallas	TX	TRG Southgate II, L.P.	03/08/2018.		1,723,634	2,101,569		22.500
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.	10/22/2015.			58,565		37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							9,974,667	69,680,057	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.			42,391		1.120
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							0	42,391	0	XXX
Surplus Debentures - Unaffiliated										
023138 AA 8	AMBAC Assurance Surplus Note 5.1 06/07/20	New York	NY	Dissolution	02/12/2018.		21,235			
306901 AE 2	Farmers Suplus Note 4.747	Omaha	NE	Transfer from Schedule D	12/01/2018.		7,000,166			0.018
628312 AB 6	Mutual of Omaha Surplus Note 6.95	Omaha	NE	Transfer from Schedule D	12/01/2018.		2,662,262			0.012
2399999. Total - Surplus Debentures - Unaffiliated							9,683,664	0	0	XXX
Any Other Class of Assets - Unaffiliated										
000000 00 0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC	04/17/2018.		1,696,095	980,213		1.760
4299999. Total - Any Other Class of Assets - Unaffiliated							1,696,095	980,213	0	XXX
4499999. Subtotal - Unaffiliated							80,971,460	205,009,029	0	XXX
4699999. Totals							80,971,460	205,009,029	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
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.	91,200					0		91,200	91,200			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.	1,120,239					0		1,120,239	1,120,239			0	
000000 00 0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Gryphon Mezzanine Partners, LP	11/30/2017.	12/27/2018.	539,681					0		539,681	539,681			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.	2,365,425					0		2,365,425	2,365,425			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.	492,640					0		492,640	492,640			0	
000000 00 0	Sagard Credit Partners, LP	Toronto	ON	Sagard Credit Partners, LP	10/09/2018.	12/31/2018.	21,972					0		21,972	21,972			0	
000000 00 0	TTGA C-1 MMF, LP	Cincinnati	OH	TTGA C-1 MMF, LP	12/18/2017.	11/27/2018.	1,033,846					0		1,033,846	1,033,846			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.	10,127,239					0		10,127,239	10,127,239			0	
000000 00 0	Vida Opportunity Fund, LP	Austin	TX	Vida Opportunity Fund, LP	12/05/2016.	10/26/2018.	3,934,723					0		3,934,723	3,934,723			0	
000000 00 0	Yukon Capital Partners II L.P	Minneapolis	MN	Yukon Capital Partners II L.P	07/17/2014.	12/21/2018.	567,734					0		567,734	567,734			0	
000000 00 0	Yukon Capital Partners III LP	Minneapolis	MN	Yukon Capital Partners III LP	07/18/2017.	11/14/2018.	432,223					0		432,223	432,223			0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							20,726,922	0	0	0	0	0	0	20,726,922	20,726,922	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.	1,040,270					0		1,040,270	1,040,270			0	
000000 00 0	AMMC CLO 22 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	01/31/2018.	03/27/2018.	28,000,000					0		28,000,000	28,000,000			0	233,138
000000 00 0	Arclight Energy Partners Fund VI, LP	Boston	MA	Arclight Energy Partners Fund VI, LP	08/04/2015.	09/13/2018.	1,367,248					0		1,367,248	1,367,248			0	
000000 00 0	BGP FS Holdco, LLC	New York	NY	BGP FS Holdco, LLC	11/08/2016.	09/26/2018.	1,181,246					0		1,181,246	1,181,246			0	
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund	11/05/2014.	04/04/2018.	147,351					0		147,351	147,351			0	
000000 00 0	Bridge Growth Partners L.P	New York	NY	Bridge Growth Partners L.P	07/15/2014.	10/09/2018.	649,377					0		649,377	649,377			0	
000000 00 0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	OH	Cintrifuse Syndicate Fund I, LLC	04/29/2013.	10/30/2018.	28,285					0		28,285	28,285			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.	2,487,438					0		2,487,438	2,487,438			0	
000000 00 0	Energy Impact Fund LP	New York	NY	Energy Impact Fund LP	05/19/2017.	04/23/2018.	544,991					0		544,991	544,991			0	
000000 00 0	Gryphon Partners IV, L.P	San Francisco	CA	Gryphon Partners IV, L.P	12/06/2016.	10/26/2018.	964,232					0		964,232	964,232			0	
000000 00 0	LLR Equity Partners IV, L.P	Philadelphia	PA	LLR Equity Partners IV, L.P	03/14/2014.	10/18/2018.	1,645,521					0		1,645,521	1,645,521			0	
000000 00 0	LLR Equity Partners V, L.P	Philadelphia	PA	LLR Equity Partners V, L.P	03/31/2017.	09/06/2018.	223,947					0		223,947	223,947			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.	3,540,903					0		3,540,903	3,540,903			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.	532,152					0		532,152	532,152			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.	755,443					0		755,443	755,443			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.	713,109					0		713,109	713,109			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.	473,766					0		473,766	473,766			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.	2,834,026					0		2,834,026	2,834,026			0	
000000 00 0	Patriot Financial Partners II, L.P	Philadelphia	PA	Patriot Financial Partners II, L.P	04/30/2014.	03/27/2018.	153,980					0		153,980	153,980			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.	2,226,591					0		2,226,591	2,226,591			0	
000000 00 0	River Cities Capital Fund II, LP	Cincinnati	OH	River Cities Capital Fund II, LP	05/15/2018.	11/07/2018.	958,459					0		958,459	958,459			0	
000000 00 0	River Cities Capital Fund III, LP	Cincinnati	OH	River Cities Capital Fund III, LP	05/15/2018.	08/31/2018.	291,863					0		291,863	291,863			0	
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	River Cities Capital Fund IV, LP	09/30/2012.	11/05/2018.	142,091					0		142,091	142,091			0	
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	12/31/2012.	02/03/2018.	38,220					0		38,220	38,220			0	
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		19,111	19,111			0	
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.	01/08/2010.	12/12/2018.	393,345					0		393,345	393,345			0	
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.	06/08/2016.	10/25/2018.	919,828					0		919,828	919,828			0	
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013.	11/08/2018.	544,966					0		544,966	544,966			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	Solamere Capital Fund II-A, LP	Boston	MA.	Solamere Capital Fund II-A, LP	08/19/2013.	11/08/2018.	219,953					0		219,953	219,953			0	
854631 ZZ 4	Stanley Martin Community LLC	Reston	VA.	Final Distribution	12/09/2009.	06/02/2018.						0			62,137		62,137	62,137	
000000 00 0	Three Ocean Partners LLC	New York	NY.	Three Ocean Partners LLC	06/01/2011.	12/31/2018.	40,000					0		40,000	40,000			0	
000000 00 0	TriArtisan Orlando Partners, LLC	New York	NY.	TriArtisan Orlando Partners, LLC	03/12/2018.	04/04/2018.	43,750					0		43,750	43,750			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		340,437	340,437			0	
000000 00 0	Tritium Partners, LLC	Austin	TX.	Tritium Partners, LLC	06/26/2015.	02/27/2018.	113,783					0		113,783	113,783			0	
000000 00 0	Tyson Holdco, LLC	Norwalk	CT.	Tyson Holdco, LLC	07/20/2016.	10/24/2018.	2,000,000					0		2,000,000	2,000,000			0	
000000 00 0	Vida Longevity Fund, LP	Austin	TX.	Vida Longevity Fund, LP	04/01/2015.	04/26/2018.	3,500,000					0		3,500,000	3,500,000			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							59,075,681	0	0	0	0	0	0	59,075,681	59,137,818	0	62,137	62,137	233,138
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		62,800	62,800			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.	79,845					0		79,845	79,845			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.	1,940,177					0		1,940,177	1,940,177			0	
000000 00 0	TRG Southgate, L.P.	Dallas	TX.	TRG Southgate, L.P.	11/09/2016.	11/29/2018.	3,709,518					0		3,709,518	3,709,518			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		2,212,500	2,212,500			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							8,004,840	0	0	0	0	0	0	8,004,840	8,004,840	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC	Gurnee	IL.	Distribution	11/19/2015.	06/02/2018.						0			100,000		100,000	100,000	
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	100,000	100,000	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.	2,879,866					0		2,879,866	2,879,866			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							2,879,866	0	0	0	0	0	0	2,879,866	2,879,866	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		54,870	54,870			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							90,742,179	0	0	0	0	0	0	90,742,179	90,804,316	0	62,137	62,137	233,138
4599999. Subtotal - Affiliated							0	0	0	0	0	0	0	0	100,000	0	100,000	100,000	0
4699999. Totals							90,742,179	0	0	0	0	0	0	90,742,179	90,904,316	0	162,137	162,137	233,138

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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																					
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042			1	1FE	3,624,305	106.944	3,875,959	3,624,305	3,624,305					4.626	4.626	JJ	77,310	167,660	01/10/2012.	01/15/2042.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20	O			1FE	589,079	102.169	515,150	504,214	520,411		(19,817)			5.572	1.556	MN	4,682	28,095	08/31/2012.	05/01/2020.
64908P AA 1	NEW VALEY GEN 3 5.131 01/15/21			1	1FE	1,312,974	102.301	1,343,179	1,312,974	1,312,982		(7)			5.131	5.130	JJ	31,064	67,369	12/16/2002.	01/15/2021.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27				1	1,821,189	106.662	1,942,515	1,821,189	1,821,189					4.440	4.440	FA	27,852	80,861	01/15/2010.	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030			1	1	5,485,714	103.335	5,668,647	5,485,714	5,485,714					3.590	3.606	MJSD.	8,753	196,937	07/10/2013.	12/15/2030.
742651 DM 1	PRIVATE EXPT FDG 2.80 05/15/2022				1FE	3,489,045	100.186	3,506,517	3,500,000	3,496,202		1,059			2.800	2.834	MN	12,522	98,000	09/26/2011.	05/15/2022.
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033				1FE	5,205,560	100.907	5,252,764	5,205,560	5,205,560					3.846	3.846	FA	75,633	200,206	08/06/2013.	08/15/2033.
912828 KD 1	U.S. TREASURY NOTES 2.75 02/15/2019				1	988,594	100.016	1,000,156	1,000,000	999,840		1,293			2.750	2.883	FA	10,387	27,500	03/09/2009.	02/15/2019.
912828 R8 5	U.S. TREASURY NOTES 0.875 06/15/2019	SD			1	100,039	99.266	99,266	100,000	100,006		(13)			0.875	0.862	JD	41	875	06/15/2016.	06/15/2019.
0199999. U.S. Government - Issuer Obligations						22,616,499	XXX	23,204,152	22,553,957	22,566,210	0	(17,485)	0	0	XXX	XXX	XXX	248,245	867,503	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039				1	47,385	104.166	48,712	46,764	47,076		(26)			4.500	4.415	MON	175	2,104	03/17/2009.	02/01/2039.
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032	O			1	7,470	112.660	7,272	6,455	7,134		(86)			6.500	4.623	MON	35	420	08/31/2012.	03/01/2032.
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032	O			1	28,260	105.249	25,994	24,698	27,106		(291)			7.000	5.291	MON	144	1,729	08/31/2012.	01/01/2032.
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039				1	23,365	104.152	24,009	23,051	23,323		(19)			4.500	4.371	MON	86	1,037	03/17/2009.	02/01/2039.
36296J FT 7	GN 692378 PT 4.50 02/15/2039				1	48,569	104.316	50,047	47,977	48,252		(18)			4.500	4.422	MON	180	2,159	03/09/2009.	02/15/2039.
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039				1	32,293	105.734	33,251	31,448	32,113		(36)			5.000	4.842	MON	131	1,572	03/09/2009.	03/15/2039.
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32			1	1	383,580	111.243	404,209	363,356	373,380		(1,107)			6.500	6.016	MON	1,968	23,618	04/01/2004.	05/20/2032.
38375B 4Z 2	GNR 2013-H16 FI WAC-IO 07/20/2063			16	1	3,453,552	4.458	1,270,095		1,270,095		(495,456)	218,829		1.614	1.610	MON	38,326	488,178	01/28/2014.	07/20/2063.
38375U BQ 2	GNR 2013-H24 BI WAC-IO 09/20/2063			16	1	3,069,834	4.703	1,410,899		1,198,496		(484,116)			1.514	3.000	MON	278,977	406,955	02/26/2014.	09/20/2063.
38375U CG 3	GNR 2014-H02 AI IO 1.3837 12/20/2063			16	1	4,039,003	4.045	1,447,206		1,447,206		(531,742)	306,028		1.361	5.780	MON	40,583	518,026	03/27/2014.	12/20/2063.
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064			16	1	6,100,000	5.701	3,067,393		3,067,393		(684,573)	521,866		1.363	1.727	MON	273,102	760,135	01/29/2014.	01/20/2064.
38375U EF 3	GNR 2014-H03 IS1 WAC-IO 02/20/2064			16	1	1,739,075	8.334	931,467		989,814		(110,505)			1.644	7.035	MON	35,053	196,007	02/10/2014.	02/20/2064.
38375U MV 9	GNR 2014-H16 BI WAC-IO 07/20/2064			16	1	7,271,421	7.417	3,676,226		3,676,226		(594,787)	662,027		1.524	3.512	MON	103,469	753,253	03/03/2015.	07/20/2064.
38375U NQ 9	GNR 2014-H17 DI IO FLT 08/20/2064			16	1	5,654,797	7.023	2,527,777		2,527,777		(483,151)	590,236		1.528	1.608	MON	90,975	561,558	08/27/2014.	08/20/2064.
38375U PT 1	GNR 2014-H19 EI WAC-IO 09/20/2064			16	1	4,533,709	7.566	2,306,341		2,306,341		(427,791)	302,649		1.636	2.692	MON	73,737	494,723	10/01/2014.	09/20/2064.
38375U RD 4	GNR 2014-H23 AI WAC-IO 11/20/2064			16	1	8,464,801	8.153	4,919,670		4,919,670		(770,269)	688,998		1.934	1.146	MON	110,925	881,920	05/06/2015.	11/20/2064.
38375U UY 4	GNR 2015-H08 BI WAC-IO 03/20/2065			16	1	4,484,341	7.910	2,410,164		2,410,164		(440,980)	502,990		1.388	0.778	MON	79,152	511,859	04/27/2015.	03/20/2065.
0299999. U.S. Government - Residential Mortgage-Backed Securities						49,381,454	XXX	24,560,733	543,748	24,371,567	0	(5,024,950)	3,793,623	0	XXX	XXX	XXX	1,127,018	5,605,255	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035				1	3,890,184	103.250	3,611,962	3,498,268	3,773,209		(19,315)			6.602	5.869	MON	19,887	231,456	10/01/2010.	01/20/2035.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						3,890,184	XXX	3,611,962	3,498,268	3,773,209	0	(19,315)	0	0	XXX	XXX	XXX	19,887	231,456	XXX	XXX
0599999. Total - U.S. Government						75,888,137	XXX	51,376,847	26,595,973	50,710,986	0	(5,061,751)	3,793,623	0	XXX	XXX	XXX	1,395,150	6,704,214	XXX	XXX
All Other Governments - Issuer Obligations																					
74815H CJ 9	QUEBEC PROVINCE MTN 7.295 07/22/2026				1FE	12,432,600	126.579	12,657,850	10,000,000	11,079,517		(122,530)			7.295	5.433	JJ	322,196	729,500	12/13/2002.	07/22/2026.
0699999. All Other Governments - Issuer Obligations						12,432,600	XXX	12,657,850	10,000,000	11,079,517	0	(122,530)	0	0	XXX	XXX	XXX	322,196	729,500	XXX	XXX
1099999. Total - All Other Governments						12,432,600	XXX	12,657,850	10,000,000	11,079,517	0	(122,530)	0	0	XXX	XXX	XXX	322,196	729,500	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770 T7 9	AK ST BABS 5.242 08/01/2026			1	1FE	1,000,000	111.202	1,112,020	1,000,000	1,000,000					5.242	5.241	FA	21,842	52,420	12/08/2010.	08/01/2026.
011770 T8 7	AK ST BABS 5.342 08/01/2027			1	1FE	1,000,000	112.229	1,122,290	1,000,000	1,000,000					5.342	5.341	FA	22,258	53,420	12/08/2010.	08/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034			2	1FE	4,000,000	103.358	4,134,320	4,000,000	4,000,000					4.111	4.111	JJ	82,220	164,440	06/30/2014.	07/01/2034.
13063A 7G 3	CALIFORNIA ST 6.20 10/01/2019				1FE	11,155,776	102.617	11,446,926	11,155,000	11,154,789		224			6.200	6.203	AO	172,903	691,610	12/22/2009.	10/01/2019.
20772G 4Z 8	CT ST 2009 B 5.632 12/01/2029			1	1FE	1,459,276	113.837	1,383,120	1,215,000	1,388,116		(12,423)			5.632	4.008	JD	5,702	68,429	08/16/2012.	12/01/2029.
20772G E7 9	CONNECTICUT ST SRS A 5.77 03/15/2025			1	1FE	2,522,520	111.586	2,577,637	2,310,000	2,420,545		(14,930)			5.770	4.867	MS	39,246	133,287	12/07/2010.	03/15/2025.
20772G F4 5	CT ST SER A 5.85 3/15/2032			1	1FE	21,828,784	115.920	20,019,384	17,270,000	20,707,978		(195,732)			5.850	3.906	MS	297,476	1,010,295	09/07/2012.	03/15/2032.
20772J 5K 4	CT ST D BABS 5.09 10/01/2030			1	1FE	5,748,400	110.594	5,529,700	5,000,000	5,663,628		(44,408)			5.090	3.688	AO	63,625	254,500	01/17/2017.	10/01/2030.
20772J AC 6	CONN ST TXB SER D BABS 5.09 10/01/2030			1	1FE	7,228,060	107.761	6,735,063	6,250,000	6,884,500		(64,277)			5.090	3.662	AO	79,531	318,125	03/28/2013.	10/01/2030.
20772J EM 0	CT ST SER A 2.934 04/15/2022				1FE	2,000,000	98.873	1,977,460	2,000,000	2,000,000					2.934	2.934	AO	12,388	58,680	04/12/2012.	04/15/2022.
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029			1	1FE	15,110,920	108.807	14,144,910	13,000,000	14,467,202		(115,407)			4.550	3.271	JJ	295,750	591,500	12/13/2012.	07/01/2029.
373384 M2 9	GEORGIA ST F QSCB 4.50 02/01/2030			2	1FE	3,985,000	105.318	4,212,720	4,000,000	3,988,855		759			4.500	4.532	FA	75,000	180,000	11/13/2013.	02/01/2030.
373384 ST 4	GA ST RECOVERY ZONE C-3 4.37 10/01/2027			1	1FE	8,606,797	109.154	9,349,040	8,565,000	8,594,015		(2,677)			4.370	4.323	AO	93,573	374,291	09/05/2013.	10/01/2027.
373384 SU 1	GA ST RECOVERY ZONE C3 4.52 10/01/2028			1	1FE	4,656,371	110.548	4,858,585	4,395,000	4,583,041		(15,507)			4.520	3.986	AO	49,664	198,654	11/07/2013.	10/01/2028.
373384 TK 2	GA ST SER D QSCB 3.78 07/01/2021			1	1FE	5,800,000	102.688	5,955,904	5,800,000	5,800,000					3.780	3.780	JJ	109,620	219,240	06/21/2011.	07/01/2021.
419791 YU 6	HI ST TXB DX BABS 5.43 02/01/2027			1	1FE	17,808,600	115.391	17,308,650	15,000,000	17,061,216		(217,478)			5.430	3.466	FA	339,375	814,500	05/21/2015.	02/01/2027.
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021	O		1	2FE	7,264,650	103.539	7,454,808	7,200,000	7,221,027		(7,763)			6.200	6.071	JJ	223,200	447,821	08/31/2012.	07/01/2021.
546415 E7 1	LA ST A 4.00 08/01/2029			2	1FE	12,411,315	104.654	13,516,064	12,915,000	12,543,973		27,108			4.000	4.341	FA	215,250	516,600	08/21/2013.	08/01/2029.
546415 E8 9	LA ST A 4.00 08/01/2030			2	1FE	15,775,003	104.261	16,848,578	16,160,000	15,867,704		19,024			4.000	4.198	FA	269,333	646,400	10/22/2013.	08/01/2030.
574192 5F 3	MARYLAND ST BABS 4.60 03/01/2025			1	1FE	3,418,060	108.895	3,751,433	3,445,000	3,431,284		1,879			4.600	4.675	MS	52,823	158,470	11/19/2010.	03/01/2025.
574192 6N 5	MARYLAND ST QSCB 4.35 8/01/2025			1	1FE	3,503,780	107.761	3,771,635	3,500,000	3,501,942		(250)			4.350	4.340	FA	63,438	152,250	07/29/2010.	08/01/2025.
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027			1	1FE	5,300,888	97.319	5,226,030	5,370,000	5,326,739		4,378			2.800	2.907	FA	62,650	150,360	08/08/2012.	08/01/2027.
57582P R4 4	MASSACHUSETTS ST E 4.00 08/01/2032			2	1FE	4,813,028	103.779	5,380,941	5,185,000	4,888,276		15,471			4.000	4.570	FA	86,417	207,400	08/21/2013.	08/01/2032.
57582P UD 0	MA ST CONSOLIDATION LN E 5.306 1/01/2030			1	1FE	25,090,920	115.583	26,584,090	23,000,000	24,583,781		(109,121)			5.306	4.505	JJ	610,190	1,220,380	12/16/2013.	01/01/2030.
57582P UT 5	MASS ST BABS 4.91 5/1/2029			1	1FE	19,630,949	110.520	19,755,450	17,875,000	19,106,244		(95,539)			4.910	4.079	MN	146,277	877,663	07/09/2013.	05/01/2029.
57582P WH 9	MASS ST SER D 4.50 8/01/2031			1	1FE	2,152,997	107.079	2,071,979	1,935,000	2,096,244		(9,926)			4.500	3.667	FA	36,281	87,075	09/12/2012.	08/01/2031.
57582P WK 2	MASSACHUSETTS ST 4.20 12/01/2021			1	1FE	10,119,570	102.468	10,246,800	10,000,000	10,037,039		(11,739)			4.200	4.064	JD	35,000	420,000	12/07/2010.	12/01/2021.
594610 6Q 5	MI ST 4.14 11/01/2020				1FE	2,000,000	102.512	2,050,240	2,000,000	2,000,000					4.140	4.140	MN	13,800	82,800	10/14/2010.	11/01/2020.
594612 BC 6	MICHIGAN ST SCH LOAN BD A 3.00 5/15/2026	O		2	1FE	3,987,040	98.656	3,946,240	4,000,000	3,992,121		941			3.000	3.030	MN	15,333	120,000	04/11/2013.	05/15/2026.
594612 BS 1	MICHIGAN ST ENVR PROG B 3.59 12/01/2026			2	1FE	3,500,000	101.189	3,541,615	3,500,000	3,500,000					3.590	3.590	JD	10,471	125,650	06/25/2014.	12/01/2026.
604129 6U 5	MINNESOTA ST-A-PREREF 3.00 8/1/2032			2	1	225,539	103.818	275,118	265,000	232,522		1,744			3.000	4.193	FA	3,313	7,950	09/22/2014.	08/01/2032.
604129 7N 0	MINNESOTA ST-A-UNREF 3.00 8/1/32			2	1FE	4,791,637	99.689	5,612,491	5,630,000	4,940,000		37,049			3.000	4.193	FA	70,375	168,900	09/22/2014.	08/01/2032.
605580 5Q 8	MS ST TAXABLE D 5.539 10/01/2029			1	1FE	42,285,620	115.715	43,971,700	38,000,000	41,219,298		(227,961)			5.539	4.534	AO	526,205	2,104,820	11/12/2013.	10/01/2029.
605580 5X 3	MISS ST BAB 5.245 11/01/2034			1	1FE	13,535,021	114.719	13,112,382	11,430,000	13,114,542		(75,141)			5.245	3.981	MN	99,917	599,504	02/19/2013.	11/01/2034.
605580 6J 3	MISSISSIPPI ST D 3.931 11/01/2021			1	1FE	3,000,000	103.222	3,096,660	3,000,000	3,000,000					3.931	3.931	MN	19,655	117,930	10/21/2010.	11/01/2021.
605580 6K 0	MISSISSIPPI ST D 4.131 11/01/2022			1	1FE	1,000,000	105.008	1,050,080	1,000,000	1,000,000					4.131	4.131	MN	6,885	41,310	10/21/2010.	11/01/2022.
605580 6S 3	MS ST SER C 3.243 10/01/2021			1	1FE	3,500,000	101.329	3,546,515	3,500,000	3,500,000					3.243	3.243	AO	28,376	113,505	10/06/2011.	10/01/2021.
605580 6T 1	MS ST SER C 3.393 10/01/2022			1	1FE	2,000,000	102.088	2,041,760	2,000,000	2,000,000					3.393	3.393	AO	16,965	67,860	10/06/2011.	10/01/2022.
605581 FF 9	MISSISSIPPI ST D REF 3.729 10/01/2032			1	1FE	14,200,000	99.932	14,190,344	14,200,000	14,200,000					3.729	3.729	AO	132,380	529,518	02/04/2015.	10/01/2032.
677521 CW 4	OHIO INFRA IMPT B BAB 5.442 09/01/2029			1	1FE	6,078,848	116.996	5,808,851	4,965,000	5,827,239		(65,742)			5.442	3.479	MS	90,065	270,195	12/16/2014.	09/01/2029.
677521 HX 7	OHIO ST E BABS 5.278 08/01/2030			1	1FE	21,650,600	114.768	22,953,600	20,000,000	21,271,293		(81,698)			5.278	4.565	FA	439,833	1,055,600	11/20/2013.	08/01/2030.
677521 SX 5	OH ST SER A 4.00 02/01/2031			2	1FE	3,300,500	103.650	3,627,750	3,500,000	3,346,430		9,404			4.000	4.474	FA	58,333	140,000	08/20/2013.	02/01/2031.
68583R BR 2	OR ST CLG-TXB-PENSION 5.44 06/30/2023				1FE	12,707,855	106.764	11,311,646	10,595,000	11,561,959		(196,657)			5.440	3.243	JD	1,601	864,552	08/23/2012.	06/30/2023.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
686053 BN 8	OR SCH BRDS TXB B 5.55 06/30/2028				1FE	2,625,816	114.007	2,525,255	2,215,000	2,524,217		(26,601)			5.550	3.786	JD	341	184,399	12/11/2014.	06/30/2028.
686053 GG 8	OR SCH BRDS TXB PENSION 4.759 06/30/2028			1	1FE	24,341,680	107.830	23,722,600	22,000,000	23,759,460		(151,658)			4.759	3.750	JD	2,908	1,570,470	12/03/2014.	06/30/2028.
68607L XQ 5	OR ST PENSION 5.892 06/01/2027			1	1FE	62,000,381	115.928	60,694,104	52,355,000	58,405,350		(733,747)			5.892	3.988	JD	257,063	3,084,757	12/17/2013.	06/01/2027.
68608K NF 1	OR ST-A-BRD HGR ED 5.902 08/01/2038			1	1FE	12,987,000	121.970	12,197,000	10,000,000	12,737,747		(91,841)			5.902	3.891	FA	245,917	590,200	03/03/2016.	08/01/2038.
70914P LY 6	PENNSYLVANIA ST B 4.45 2/15/20			1	1FE	3,000,870	101.606	3,048,180	3,000,000	3,000,132		(112)			4.450	4.446	FA	50,433	133,500	01/14/2010.	02/15/2020.
70914P LZ 3	PENNSYLVANIA ST B 4.55 02/15/21	O		1	1FE	6,001,860	103.219	6,193,140	6,000,000	6,000,484		(213)			4.550	4.546	FA	103,133	273,000	01/14/2010.	02/15/2021.
70914P ME 9	PA ST BAB B 4.65 02/15/2026			1	1FE	4,633,852	105.873	4,674,293	4,415,000	4,552,981		(16,350)			4.650	4.139	FA	77,557	205,298	07/31/2013.	02/15/2026.
70914P PE 6	PA ST THIRD SER B BAB 4.25 07/15/2020				1FE	3,984,320	101.892	4,075,680	4,000,000	3,997,050		1,816			4.250	4.300	JJ	78,389	170,000	12/16/2010.	07/15/2020.
70914P PF 3	PA ST THIRD SER B BABS 4.55 07/15/2021			2	1FE	4,311,665	102.367	4,391,544	4,290,000	4,294,191		(2,575)			4.550	4.484	JJ	90,007	195,195	01/04/2011.	07/15/2021.
70914P TX 0	PENNSYLVANIA ST SER 1 3.00 4/1/2027			2	1FE	8,543,300	100.541	10,054,100	10,000,000	9,014,379		97,005			3.000	4.440	AO	75,000	300,000	08/29/2013.	04/01/2027.
76222R RH 7	RI ST PROVIDENCE C 3.898 11/01/2031			2	1FE	3,515,000	101.830	3,579,325	3,515,000	3,515,000					3.898	3.898	MN	22,836	137,015	10/17/2014.	11/01/2031.
882722 4A 6	TEXAS AMT STDNT LN 3.00 08/01/2027			2	1FE	650,134	101.494	781,504	770,000	687,497		7,713			3.000	4.520	FA	9,625	23,100	09/03/2013.	08/01/2027.
882722 4B 4	TEXAS AMT STDNT LN 3.00 08/01/2028			2	1FE	1,555,009	101.538	1,883,530	1,855,000	1,639,570		17,497			3.125	4.640	FA	24,154	57,969	09/03/2013.	08/01/2028.
882722 4C 2	TEXAS AMT STDNT LN 3.00 08/01/2029			2	1FE	1,445,029	101.657	1,763,749	1,735,000	1,519,159		15,374			3.250	4.760	FA	23,495	56,388	09/03/2013.	08/01/2029.
882722 KF 7	TX TRANS COMM BABS 5.517 04/01/2039			1	1FE	6,315,900	123.300	6,165,000	5,000,000	6,106,527		(39,124)			5.517	3.858	AO	68,963	275,850	02/13/2013.	04/01/2039.
882722 VN 8	TX ST BAB A 4.681 04/01/2040			1	1FE	8,514,367	111.885	8,184,388	7,315,000	8,338,974		(31,172)			4.681	3.722	AO	85,604	342,415	10/22/2012.	04/01/2040.
882722 VP 3	TX ST BABS A 4.631 04/01/2033	CF		1	1FE	41,079,751	111.453	39,872,311	35,775,000	40,160,575		(233,601)			4.631	3.528	AO	414,185	1,656,740	04/13/2016.	04/01/2033.
882723 7T 0	TX PUB FIN AUTH 3.521 10/01/2029			2	1FE	3,000,000	101.321	3,039,630	3,000,000	3,000,146		(14)			3.521	3.520	AO	26,408	105,630	01/26/2017.	10/01/2029.
882723 7U 7	TX PUB FIN AUTH 3.621 10/01/2030			2	1FE	3,000,000	100.160	3,004,800	3,000,000	3,000,155		(15)			3.621	3.620	AO	27,158	108,630	01/26/2017.	10/01/2030.
882723 7V 5	TX PUB FIN AUTH 3.721 10/01/2031			2	1FE	2,000,000	101.883	2,037,660	2,000,000	2,000,109		(10)			3.721	3.720	AO	18,605	74,420	01/26/2017.	10/01/2031.
882723 7W 3	TX PUB FIN AUTH 3.771 10/01/2032			2	1FE	2,000,000	101.682	2,033,640	2,000,000	2,000,112		(11)			3.771	3.770	AO	18,855	75,420	01/26/2017.	10/01/2032.
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026			2	1FE	3,000,000	101.553	3,046,590	3,000,000	3,000,000					3.423	3.423	AO	25,673	102,690	06/26/2014.	10/01/2026.
882723 PV 5	TEXAS ST REF B 3.573 10/01/2027			2	1FE	2,000,000	101.703	2,034,060	2,000,000	2,000,000					3.573	3.573	AO	17,865	71,460	06/26/2014.	10/01/2027.
882723 PW 3	TEXAS ST REF B 3.663 10/01/2028			2	1FE	4,500,000	101.850	4,583,250	4,500,000	4,500,000					3.663	3.663	AO	41,209	164,835	06/26/2014.	10/01/2028.
882723 PX 1	TEXAS ST REF B 3.693 10/01/2029			2	1FE	2,410,000	101.801	2,453,404	2,410,000	2,410,000					3.693	3.693	AO	22,250	89,001	06/26/2014.	10/01/2029.
93974C 4A 5	WA ST MOTOR VEH FUEL TAX 3.00 7/01/2028			2	1FE	1,982,968	100.934	2,402,229	2,380,000	2,096,306		23,391			3.000	4.560	JJ	35,700	71,400	08/29/2013.	07/01/2028.
93974C 8F 0	WASHINGTON ST R-C 4.00 07/01/2027			2	1FE	4,575,325	106.897	4,965,366	4,645,000	4,597,841		4,543			4.000	4.143	JJ	92,900	185,800	08/15/2013.	07/01/2027.
93974C L7 3	WA ST REF SER R 4.00 07/01/2028			2	1FE	6,305,000	105.525	6,859,125	6,500,000	6,361,723		11,580			4.000	4.275	JJ	130,000	260,000	08/28/2013.	07/01/2028.
93974C PL 8	WA ST BABS D 5.381 08/01/2029			1	1FE	20,926,980	115.998	20,879,640	18,000,000	20,222,909		(166,371)			5.381	3.942	FA	403,575	968,580	06/16/2014.	08/01/2029.
93974C QZ 6	WASHINGTON ST BABS 4.269 08/01/2021	O		1	1FE	13,554,392	103.893	14,119,059	13,590,000	13,580,341		3,462			4.269	4.298	FA	241,732	580,157	05/26/2010.	08/01/2021.
93974C RF 9	WA ST MTR VHCLE FUEL F 5.09 8/01/2033			1	1FE	5,181,108	112.729	4,898,075	4,345,000	4,998,599		(33,172)			5.090	3.742	FA	92,150	221,161	12/14/2012.	08/01/2033.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						631,096,031	XXX	636,774,757	581,740,000	618,045,075	0	(2,790,600)	0	0	XXX	XXX	XXX	7,918,226	28,813,381	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						631,096,031	XXX	636,774,757	581,740,000	618,045,075	0	(2,790,600)	0	0	XXX	XXX	XXX	7,918,226	28,813,381	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
013595 QD 8	ALBUQUERQUE NM SCH 4.15 08/01/24			2	1FE	1,997,820	102.001	2,040,020	2,000,000	1,998,930		167			4.150	4.161	FA	34,583	83,000	08/19/2010.	08/01/2024.
038573 DG 3	ARANSAS ISD A QSCB TX 4.43 2/15/2026			2	1FE	2,725,000	103.900	2,831,275	2,725,000	2,725,000					4.430	4.430	FA	45,604	120,718	07/13/2011.	02/15/2026.
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026			2	1FE	1,330,000	103.673	1,378,851	1,330,000	1,330,000					4.390	4.390	MN	9,731	58,387	06/28/2012.	05/01/2026.
057507 HV 0	BAKERSFIELD CA SD-TXB 4.39 05/01/2033			2	1FE	2,775,420	101.679	3,050,370	3,000,000	2,823,289		8,292			4.390	4.969	MN	21,950	131,700	06/28/2012.	05/01/2033.
05914F E7 1	BALTIMORE CNTY MD 3.303 07/01/2046			1	1FE	4,000,000	89.704	3,588,160	4,000,000	4,000,753		(17)			3.303	3.302	JJ	66,060	132,120	07/19/2016.	07/01/2046.
05914F JP 6	BALTIMORE CNTY MD BABS 4.45 11/01/2026			1	1FE	11,640,257	108.346	11,192,142	10,330,000	11,164,014		(92,015)			4.450	3.273	MN	76,614	459,685	06/03/2013.	11/01/2026.
05914F JS 0	BALTIMORE CNTY MD BABS 4.85 11/01/2029			1	1FE	14,558,849	112.190	14,500,558	12,925,000	14,116,394		(87,405)			4.850	3.804	MN	104,477	626,863	06/11/2013.	11/01/2029.

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
084154 TW 3	BERKELEY CA UNI SD 5.10 08/01/2021				1FE	1,021,928	104.610	1,056,561	1,010,000	1,013,654		(1,296)			5.100	4.949	FA	21,463	51,510	05/11/2011.	08/01/2021.
084154 TX 1	BERKELEY CA UNI SD 5.20 08/01/2022				1FE	523,698	106.401	547,965	515,000	518,354		(835)			5.200	4.999	FA	11,158	26,780	05/11/2011.	08/01/2022.
084154 TY 9	BERKELEY CA UNI SH 5.20 08/01/2023				1FE	2,542,453	107.924	2,719,685	2,520,000	2,530,269		(1,943)			5.200	5.099	FA	54,600	131,040	05/11/2011.	08/01/2023.
084203 UQ 9	BERKELEY CNTY SC SD 4.79 03/01/2025			1	1FE	4,151,765	109.620	4,527,306	4,130,000	4,141,052		(1,511)			4.790	4.739	MS	65,942	197,827	08/27/2010.	03/01/2025.
100853 RV 4	BOSTON MA SER D 3.00 10/01/2030			2	1FE	839,394	100.892	1,049,277	1,040,000	886,008		9,661			3.000	4.650	AO	7,800	31,200	09/04/2013.	10/01/2030.
108151 T2 7	BRIDGEPORT CT TX B 5.527 08/15/2020				1FE	1,990,000	101.701	2,023,850	1,990,000	1,990,000					5.527	5.525	FA	41,551	109,987	12/04/2009.	08/15/2020.
121637 4M 1	BURLINGTON RZEDB NJ 4.79 12/15/2020	SD		1	1FE	1,103,044	103.858	1,126,859	1,085,000	1,089,206		(2,011)			4.790	4.580	JD	2,310	69,144	12/22/2010.	12/15/2020.
121637 4N 9	BURLINGTON RZEDB NJ 5.04 12/15/2021			12	1FE	1,133,319	104.465	1,164,785	1,115,000	1,119,307		(2,053)			5.040	4.831	JD	2,498	56,196	12/22/2010.	12/15/2021.
129775 EL 2	CALHOUN GA TXB SCH CONS 4.721 09/01/2023			1	1FE	1,315,000	106.717	1,403,329	1,315,000	1,315,000					4.721	4.721	MS	20,694	62,081	05/05/2011.	09/01/2023.
129775 EM 0	CALHOUN GA TXB SCH CONS 4.821 09/01/2024			1	1FE	1,000,000	107.834	1,078,340	1,000,000	1,000,000					4.821	4.821	MS	16,070	48,210	05/05/2011.	09/01/2024.
134141 ZE 3	CAMPBELL CA SD 5.406 08/01/2027				1FE	4,000,000	113.856	4,554,240	4,000,000	4,000,000					5.406	5.406	FA	90,100	216,240	07/01/2011.	08/01/2027.
142527 DY 3	CARLISLE ISD QSCB TX 4.38 2/15/2026			12	1FE	5,115,000	103.195	5,278,424	5,115,000	5,115,000					4.380	4.380	FA	84,636	224,037	07/13/2011.	02/15/2026.
142665 DH 8	CARLSBAD SD TXB CA 4.584 08/01/2021				1FE	4,000,000	104.552	4,182,080	4,000,000	4,000,000					4.584	4.584	FA	76,400	183,360	06/08/2011.	08/01/2021.
142665 DJ 4	CARLSBAD SD TXB CA 5.234 08/01/2026				1FE	4,000,000	113.358	4,534,320	4,000,000	4,000,000					5.234	5.234	FA	87,233	209,360	06/08/2011.	08/01/2026.
167505 KK 1	CHICAGO IL BRD OF ED G 1.75 12/15/2025				4FE	6,476,800	77.396	7,739,600	10,000,000	7,880,089		244,534			1.750	5.467	MJSD	7,778	175,000	05/03/2012.	12/15/2025.
214489 BE 5	COOK CNTY IL 5.911 01/15/2023			2	1FE	955,000	106.595	1,017,982	955,000	955,000					5.911	5.911	JJ	26,030	56,450	12/16/2010.	01/15/2023.
215723 JU 2	COOK CNTY IL HGH SCH-A 5.50 12/01/2020	SD			1FE	210,000	105.083	220,674	210,000	210,000					5.500	5.501	JD	963	11,550	12/14/2010.	12/01/2020.
215723 JV 0	COOK CNTY IL HIGH SCH 5.65 12/01/2021			2	1FE	965,000	105.502	1,018,094	965,000	965,000					5.650	5.651	JD	4,544	54,523	12/14/2010.	12/01/2021.
215723 JW 8	COOK CNTY IL HIGH SCH 5.80 12/01/2022			2	1FE	1,050,000	105.774	1,110,627	1,050,000	1,050,000					5.800	5.801	JD	5,075	60,900	12/14/2010.	12/01/2022.
215723 KT 3	COOK CNTY IL HGH SCH-C 5.50 12/01/2020				1FE	1,340,000	105.083	1,408,112	1,340,000	1,340,000					5.500	5.501	JD	6,142	73,700	12/14/2010.	12/01/2020.
215723 KU 0	COOK CNTY IL HIGH SCH 5.65 12/01/2021			2	1FE	1,415,000	105.502	1,492,853	1,415,000	1,415,000					5.650	5.651	JD	6,662	79,948	12/14/2010.	12/01/2021.
235308 QK 2	DALLAS TX ISD 4.45 02/15/2020				1FE	4,050,000	101.946	4,077,840	4,000,000	4,007,260		(6,190)			4.450	4.282	FA	67,244	178,000	11/16/2010.	02/15/2020.
235308 QL 0	DALLAS TX ISD 4.60 02/15/2021				1FE	4,050,000	103.979	4,159,160	4,000,000	4,012,456		(5,481)			4.600	4.445	FA	69,511	184,000	11/16/2010.	02/15/2021.
235308 UL 5	DALLAS TX ISD 5.049 08/15/2033			2	1FE	4,490,000	109.639	4,922,791	4,490,000	4,490,000					5.049	5.049	FA	85,642	226,700	12/06/2013.	08/15/2033.
25476F KZ 0	DIST OF COLUMBIA 5.27 06/01/2020			1	1FE	2,000,000	103.482	2,069,640	2,000,000	2,000,000					5.270	5.270	JD	8,783	105,400	12/16/2010.	06/01/2020.
25476F LH 9	DIST OF COLUMBIA 5.47 06/01/2021			1	1FE	2,000,000	105.972	2,119,440	2,000,000	2,000,000					5.470	5.470	JD	9,117	109,400	12/16/2010.	06/01/2021.
259579 KL 3	EASTMONT SCH DOUGLAS WA 4.7 12/01/2025			12	1FE	5,052,350	109.426	5,471,300	5,000,000	5,000,000					4.700	4.700	JD	19,583	235,000	05/20/2011.	12/01/2025.
283734 NF 4	EL PASO TX TXB 4.823 08/15/2022			2	1FE	2,915,000	103.420	3,014,693	2,915,000	2,915,000					4.823	4.821	FA	53,112	140,590	11/18/2010.	08/15/2022.
283734 TF 8	EL PASO TX REF 5.177 08/15/2034			2	1FE	13,000,000	107.238	13,940,940	13,000,000	13,000,000					5.177	5.177	FA	254,248	673,010	12/18/2013.	08/15/2034.
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025			2	1FE	10,875,390	113.280	11,894,400	10,500,000	10,500,000					5.479	5.479	FA	239,706	575,295	12/21/2011.	08/01/2025.
401784 YV 9	GUILFORD CNTY NC SCH B 3.934 03/01/2032			2	1FE	2,500,000	101.248	2,531,200	2,500,000	2,500,000					3.934	3.934	MS	32,783	98,350	03/01/2012.	03/01/2032.
412486 4W 9	HARFORD CNTY MD 4.70 07/01/2021			2	1FE	4,096,480	103.057	4,122,280	4,000,000	4,017,238		(10,882)			4.700	4.400	JJ	94,000	188,000	06/02/2010.	07/01/2021.
438670 6D 8	HONOLULU CITY & CNTY D 3.118 10/01/2031			12	1FE	5,000,000	94.780	4,739,000	5,000,000	4,999,937		4			3.118	3.118	AO	38,975	155,900	10/06/2016.	10/01/2031.
438670 WF 4	HONOLULU HI BAB 4.50 12/01/2021			12	1FE	1,000,000	103.384	1,033,840	1,000,000	1,000,000					4.500	4.495	JD	3,750	45,000	12/03/2010.	12/01/2021.
438670 WG 2	HONOLULU HI BABS 4.75 12/01/2022			12	1FE	1,000,000	103.844	1,038,440	1,000,000	1,000,000					4.750	4.744	JD	3,958	47,500	12/03/2010.	12/01/2022.
438670 WH 0	HONOLULU HI BAB 5.00 12/01/2023			12	1FE	1,000,000	104.353	1,043,530	1,000,000	1,000,000					5.000	4.993	JD	4,167	50,000	12/03/2010.	12/01/2023.
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032			1	1FE	20,446,881	118.172	19,646,095	16,625,000	19,639,585		(165,397)			6.290	4.454	MS	348,571	1,045,712	05/05/2015.	03/01/2032.
442331 SP 0	HOUSTON TX SER B 4.611 03/01/2021			2	1FE	1,000,000	102.126	1,021,260	1,000,000	1,000,000					4.611	4.611	MS	15,370	46,110	11/17/2010.	03/01/2021.
442331 SQ 8	HOUSTON TX SER B 4.811 03/01/2022			2	1FE	2,000,000	102.330	2,046,600	2,000,000	2,000,000					4.811	4.811	MS	32,073	96,220	11/17/2010.	03/01/2022.
447025 JL 2	HUNTSVILLE AL BAB 3.786 09/01/2021			2	1FE	2,465,000	101.851	2,510,627	2,465,000	2,465,000					3.786	3.786	MS	31,108	93,325	09/02/2010.	09/01/2021.
448492 VJ 4	HUTTO TX INDEP SCH 3.125 8/1/34			2	1FE	1,995,664	98.227	2,558,813	2,605,000	2,097,760		21,226			3.125	4.930	FA	33,919	81,406	08/29/2013.	08/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
47407M BG 5	JEFFERSON GA SD QSCB 5.27 2/01/2028			1	1FE	3,100,000	114.229	3,541,099	3,100,000	3,100,000					5.270	5.270	FA	68,071	163,370	07/08/2011.	02/01/2028.
528828 4E 3	LEWISVILLE TX ISD E 4.25 08/15/2030			2	1FE	7,117,250	105.658	7,396,060	7,000,000	7,053,421		(13,445)			4.250	4.021	FA	112,389	297,500	10/24/2013.	08/15/2030.
54438C PC 0	LOS ANGELES COMM COLL D 6.68 08/01/2036			1	1FE	22,448,558	136.087	23,087,160	16,965,000	21,628,609		(173,166)			6.680	4.413	FA	472,192	1,133,262	04/08/2015.	08/01/2036.
544646 XT 4	LOS ANGELES CA SCH 1.54 09/15/2025				1FE	2,805,300	89.158	4,457,900	5,000,000	3,704,227		150,746			1.540	6.360	MJSD	3,422	77,000	10/25/2011.	09/15/2025.
544646 XY 3	LOS ANGELES CA SCH DIST 5.755 07/01/2029			1	1FE	1,086,000	116.432	1,164,320	1,000,000	1,064,240		(4,565)			5.755	4.963	JJ	28,775	57,550	09/09/2013.	07/01/2029.
549188 HE 3	LUBBOCK 4.742 02/15/2020			2	1FE	1,000,000	100.298	1,002,980	1,000,000	1,000,000					4.742	4.742	FA	17,914	47,420	01/21/2010.	02/15/2020.
549188 HG 8	LUBBOCK TX 4.992 02/15/2022			2	1FE	1,000,000	100.327	1,003,270	1,000,000	1,000,000					4.992	4.992	FA	18,859	49,920	01/21/2010.	02/15/2022.
56781R DP 9	MARIN CA CMNTY CLG DIST D 3.00 8/01/2030			2	1FE	5,405,710	100.954	7,011,255	6,945,000	5,764,117		73,990			3.000	4.946	FA	86,813	208,350	08/29/2013.	08/01/2030.
570799 GG 5	MARLBORO CNTY SC SCH DST 5.44 06/01/25			1	1FE	3,024,150	113.446	3,403,380	3,000,000	3,012,655		(1,614)			5.440	5.361	JD	13,600	163,200	07/15/2010.	06/01/2025.
584002 QB 8	MECKLENBURG CNTY NC 4.349 10/01/2030			2	1FE	3,000,000	103.937	3,118,110	3,000,000	3,000,000					4.349	4.349	AO	32,618	130,470	10/13/2011.	10/01/2030.
592112 DR 4	NASHVILLE GOVT-BAB 5.707 07/01/2034			1	1FE	6,897,517	120.619	6,845,128	5,675,000	6,654,756		(44,419)			5.707	4.179	JJ	161,936	323,872	06/19/2013.	07/01/2034.
592112 LR 5	MET GOVT NASHVILLE 3.367 08/01/2027			1	1FE	3,700,000	99.548	3,683,276	3,700,000	3,700,000					3.367	3.367	FA	51,908	124,579	08/02/2012.	08/01/2027.
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028			1	1FE	5,828,340	123.175	5,179,509	4,205,000	5,319,510		(91,860)			6.840	3.633	JD	23,969	287,622	12/06/2012.	12/01/2028.
602245 ZA 3	MILWAUKEE CO WI PENSION 3.862 12/01/2030			2	1FE	2,000,000	100.909	2,018,180	2,000,000	2,000,000					3.862	3.862	JD	6,437	77,240	01/25/2013.	12/01/2030.
60374Y 8A 8	MINNEAPOLIS MN DOWNTOWN 4.379 03/01/2034			2	1FE	3,000,000	103.383	3,101,490	3,000,000	3,000,000					4.379	4.379	MS	43,790	131,370	02/13/2014.	03/01/2034.
613340 Y9 3	MONTGOMERY CNTY MD PUB IMPT 3.00 11/1/28			2	1FE	12,033,770	100.572	14,200,766	14,120,000	12,618,598		120,135			3.000	4.340	MN	70,600	423,600	08/29/2013.	11/01/2028.
613340 Z5 0	MONTGOMERY CNTY A 3.00 11/01/2032			2	1FE	3,876,500	99.347	4,967,350	5,000,000	4,093,424		45,257			3.000	4.810	MN	25,000	150,000	09/12/2013.	11/01/2032.
631294 3V 5	NASHUA NH PENNICHUCK 2.877 01/15/2021			1	1FE	1,450,000	100.206	1,452,987	1,450,000	1,450,000					2.877	2.877	JJ	19,236	41,717	01/11/2012.	01/15/2021.
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023			3	1FE	1,185,000	101.126	1,198,343	1,185,000	1,185,000					3.197	3.197	JJ	17,469	37,884	01/11/2012.	01/15/2023.
631294 4C 6	NASHUA NH 4.226 01/15/2032	O		1	1FE	3,241,320	105.463	3,163,890	3,000,000	3,174,931		(12,650)			4.226	3.584	JJ	58,460	126,780	04/11/2013.	01/15/2032.
64966H 4J 6	NEW YORK NY 4.297 10/01/2021			1	1FE	5,000,000	103.471	5,173,550	5,000,000	5,000,000					4.297	4.297	AO	53,713	214,850	10/07/2010.	10/01/2021.
64966H HA 1	NEW YORK NY SER H2 6.491 03/01/2021				1FE	1,284,619	104.996	1,238,953	1,180,000	1,205,456		(10,798)			6.491	5.422	MS	25,531	76,594	12/22/2009.	03/01/2021.
64966H TS 9	NEW YORK CITY 5.049 12/01/2021	O		1	1FE	10,245,562	105.774	11,085,115	10,480,000	10,408,505		22,112			5.049	5.305	JD	44,095	529,135	12/22/2009.	12/01/2021.
655867 SC 4	NORFOLK VA REF B 4.115 08/01/2026			12	1FE	3,075,000	104.021	3,198,646	3,075,000	3,075,000					4.115	4.115	FA	52,723	126,536	10/18/2013.	08/01/2026.
655867 SD 2	NORFOLK VA REF B 4.265 08/01/2027			12	1FE	1,750,000	104.404	1,827,070	1,750,000	1,750,000					4.265	4.265	FA	31,099	74,638	10/18/2013.	08/01/2027.
655867 SE 0	NORFOLK VA REF B 4.755 08/01/2030			12	1FE	2,865,000	105.697	3,028,219	2,865,000	2,865,000					4.755	4.755	FA	56,763	136,231	10/18/2013.	08/01/2030.
660393 L2 3	N LAS VEGAS NV 5.472 06/01/20			1	2FE	2,375,000	101.610	2,413,238	2,375,000	2,375,000					5.472	5.472	JD	10,830	129,960	05/28/2010.	06/01/2020.
662523 WZ 8	N SLOPE BORO AK BABS 5.226 06/30/2021			1	1FE	2,575,000	105.752	2,643,800	2,500,000	2,521,513		(7,918)			5.226	4.856	JD	363	195,975	01/18/2011.	06/30/2021.
68583R BA 9	OR COMM CLG TXB B 5.6 06/30/2028				1FE	16,472,211	116.326	17,437,267	14,990,000	16,039,173		(94,490)			5.600	4.624	JD	2,332	1,259,160	12/20/2013.	06/30/2028.
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021	O			1FE	9,184,300	102.436	9,219,240	9,000,000	9,049,422		(22,583)			4.400	4.120	FA	165,000	396,000	08/31/2012.	02/01/2021.
718814 ZZ 2	PHOENIX AZ BAB A 5.269 07/01/2034			1	1FE	27,306,060	113.692	26,149,160	23,000,000	26,660,540		(169,315)			5.269	3.892	JJ	605,935	1,211,870	12/11/2014.	07/01/2034.
73723R SR 5	PORTSMOUTH REF B TXB 3.939 02/01/2030			2	1FE	12,375,000	101.942	12,615,323	12,375,000	12,375,000					3.939	3.939	FA	203,105	487,451	06/05/2013.	02/01/2030.
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03/01/2026			1	1FE	4,000,000	110.115	4,404,600	4,000,000	4,000,000					4.750	4.750	MS	63,333	190,000	03/10/2011.	03/01/2026.
777543 TX 7	ROSEMONT IL TXBL SRS A 4.35 12/01/2023			1	1FE	1,350,000	102.638	1,385,613	1,350,000	1,350,000					4.350	4.350	JD	4,894	58,725	03/22/2012.	12/01/2023.
777543 TY 5	ROSEMONT IL TXBL SRS A 4.55 12/01/2024			1	1FE	1,750,000	103.602	1,813,035	1,750,000	1,750,000					4.550	4.550	JD	6,635	79,625	03/22/2012.	12/01/2024.
791451 HS 9	ST LOUIS MO SCH DIST 4.692 02/15/2021			1	1FE	2,000,000	103.981	2,079,620	2,000,000	2,000,000					4.692	4.691	FA	35,451	93,840	12/08/2010.	02/15/2021.
796269 VA 3	SAN ANTONIO ISD TX 4.006 08/15/2028			2	1FE	2,115,000	103.332	2,185,472	2,115,000	2,115,000					4.006	4.006	FA	32,008	84,727	08/24/2011.	08/15/2028.
797646 NC 6	SAN FRANCISCO CITY & CNTY 5.45 6/15/25			1	1FE	5,796,900	113.760	5,688,000	5,000,000	5,476,129		(64,012)			5.450	3.774	JD	12,111	272,500	07/18/2013.	06/15/2025.
797646 NE 2	SAN FRAN CNTY CA BAB 5.75 6/15/2027			1	1FE	10,397,041	118.098	9,772,610	8,275,000	9,621,599		(134,633)			5.750	3.509	JD	21,147	475,813	09/05/2012.	06/15/2027.
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028	O		1	1FE	13,135,200	120.623	12,544,792	10,400,000	12,220,526		(158,030)			5.930	3.717	JD	27,410	616,720	08/09/2012.	06/15/2028.
799017 KX 5	SAN MATEO HSD-B 3.07 09/01/2023			1	1FE	875,000	101.661	889,534	875,000	875,000					3.070	3.070	MS	8,954	26,863	10/25/2012.	09/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
799017 KY 3	SAN MATEO HSD-B 3.22 09/01/2024			1	1FE	1,000,000	102.082	1,020,820	1,000,000	1,000,000					3.220	3.220	MS	10,733	32,200	10/25/2012.	09/01/2024.
801495 C7 5	SANTA CLARA CA UNI SCH 4.15 07/01/2020				1FE	1,970,000	102.005	2,040,100	2,000,000	1,994,159		3,689			4.150	4.353	JJ	41,500	83,000	06/21/2011.	07/01/2020.
801495 C9 1	SANTA CLARA USD B CA 4.60 07/01/2022				1FE	2,850,000	104.916	2,990,106	2,850,000	2,850,000					4.600	4.600	JJ	65,550	131,100	06/10/2011.	07/01/2022.
801495 D2 5	SANTA CLARA USD B CA 4.80 07/01/2023				1FE	3,050,000	106.791	3,257,126	3,050,000	3,050,000					4.800	4.800	JJ	73,200	146,400	06/10/2011.	07/01/2023.
801546 NN 8	SANTA CLARA CNTY CA B 3.00 08/01/2031			2	1FE	5,697,549	100.573	7,537,946	7,495,000	6,076,864		79,031			3.000	5.050	FA	93,688	224,850	08/28/2013.	08/01/2031.
801546 NS 7	SANTA CLARA CNTY CA B 3.25 08/01/2035			2	1FE	6,606,630	100.445	9,040,050	9,000,000	6,964,263		74,994			3.250	5.320	FA	121,875	292,500	09/03/2013.	08/01/2035.
801546 NU 2	SANTA CLARA COUNTY CA B 3.375 08/01/2037			2	1FE	1,599,660	100.461	2,009,220	2,000,000	1,652,159		11,393			3.375	4.800	FA	28,125	67,500	12/09/2013.	08/01/2037.
806347 LX 6	SCHAUMBURG IL A REF 4.00 12/01/2030			2	1FE	6,417,346	105.656	6,957,448	6,585,000	6,456,420		8,162			4.000	4.210	JD	21,950	263,400	10/22/2013.	12/01/2030.
810453 6C 9	SCOTTSDALE AZ PRESERVE ACQ 3.00 7/01/31			2	1FE	5,736,064	100.276	7,129,624	7,110,000	6,037,609		62,277			3.000	4.600	JJ	106,650	213,300	08/29/2013.	07/01/2031.
815626 GQ 3	SEDGWICK CNTY KS SCH B 6.22 10/01/2028			1	1FE	6,566,904	120.516	6,718,767	5,575,000	6,288,789		(56,954)			6.220	4.577	AO	86,691	346,765	08/07/2013.	10/01/2028.
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023				1FE	4,631,612	91.913	5,808,902	6,320,000	5,524,078		143,847			1.140	3.986	JD	6,004	72,048	01/11/2012.	12/01/2023.
849067 R2 1	SPOKANE WA BABS 4.563 12/01/2020			1	1FE	1,250,000	103.288	1,291,100	1,250,000	1,250,000					4.563	4.563	JD	4,753	57,038	12/14/2010.	12/01/2020.
849067 R3 9	SPOKANE WA BABS 4.713 12/01/2021			12	1FE	1,500,000	103.785	1,556,775	1,500,000	1,500,000					4.713	4.713	JD	5,891	70,695	12/14/2010.	12/01/2021.
87122N EY 1	SYCAMORE OH SCH DST 4.85 12/01/2020				1FE	300,000	103.403	310,209	300,000	300,000					4.850	4.850	JD	1,213	14,550	12/21/2010.	12/01/2020.
954838 MV 7	W ORNG COVE TX SD 4.69 02/15/2028	O		2	1FE	6,083,323	101.965	6,194,374	6,075,000	6,076,313		(1,115)			4.690	4.670	FA	107,636	284,918	07/12/2011.	02/15/2028.
971039 PK 2	WILLOUGHBY SD TXB OH 5.294 03/01/2021				1FE	2,000,000	100.835	2,016,700	2,000,000	2,000,000					5.294	5.294	MS	35,293	105,880	03/09/2011.	03/01/2021.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						461,496,910	XXX	485,466,803	451,990,000	459,612,558	0	(359,084)	0	0	XXX	XXX	XXX	6,051,929	21,312,494	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						461,496,910	XXX	485,466,803	451,990,000	459,612,558	0	(359,084)	0	0	XXX	XXX	XXX	6,051,929	21,312,494	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																					
01026C AD 3	ALABAMA ECON STLEMNT B 4.263 09/15/2032			1	1FE	12,245,830	103.015	12,361,800	12,000,000	12,223,152		(11,979)			4.263	4.084	MS	150,626	511,560	02/02/2017.	09/15/2032.
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027	CF			1FE	80,372,579	112.033	78,759,199	70,300,000	77,455,933		(688,037)			5.150	3.761	MS	1,206,817	3,620,450	12/12/2014.	09/01/2027.
040484 DU 8	AZ UNIV TXB A BABS 5.308 08/01/2020				1FE	1,260,000	103.582	1,305,133	1,260,000	1,260,000					5.308	5.307	FA	27,867	66,881	06/16/2010.	08/01/2020.
040484 DV 6	AZ UNIV TXB A BABS 5.458 08/01/2021			2	1FE	2,740,000	103.802	2,844,175	2,740,000	2,740,000					5.458	5.457	FA	62,312	149,549	06/16/2010.	08/01/2021.
04048R DK 9	AZ ST UNIV 4.978 07/01/19			3	1FE	1,000,000	101.148	1,011,480	1,000,000	1,000,000					4.978	4.976	JJ	24,890	49,780	03/30/2010.	07/01/2019.
04048R DM 5	AZ ST UNIV 5.298 07/01/21			3	1FE	1,000,000	105.899	1,058,990	1,000,000	1,000,000					5.298	5.296	JJ	26,490	52,980	03/30/2010.	07/01/2021.
04048R DS 2	AZ ST UNIV BABS SER A 6.204 07/01/2030			1	1FE	5,141,240	122.157	4,886,280	4,000,000	4,780,236		(66,869)			6.204	3.753	JJ	124,080	248,160	01/31/2013.	07/01/2030.
040507 NB 7	AZ ST HLTH FACS B 4.162 1/1/30 (BANNER)			1	1FE	4,000,000	103.419	4,136,760	4,000,000	4,000,000					4.162	4.162	JJ	83,240	166,480	10/18/2012.	01/01/2030.
040627 DX 6	AZ ST PWR AUTH 4.918 10/01/2045			1	1FE	7,500,000	112.393	8,429,475	7,500,000	7,500,000					4.918	4.918	AO	92,213	368,850	03/19/2014.	10/01/2045.
04778C AF 2	ATLANTA GA INDPT SCH 5.557 03/01/2026			1	1FE	2,000,000	113.671	2,273,420	2,000,000	2,000,000					5.557	5.557	MS	37,047	111,140	06/09/2011.	03/01/2026.
04778C AG 0	ATLANTA GA INDPT SCH 5.457 03/01/2025			1	1FE	7,092,692	111.814	7,771,073	6,950,000	7,026,815		(10,387)			5.457	5.244	MS	126,421	379,262	08/09/2011.	03/01/2025.
04778C AH 8	ATLANTA GA INDPT SCH 5.657 03/01/2027			1	1FE	1,000,000	115.461	1,154,610	1,000,000	1,000,000					5.657	5.657	MS	18,857	56,570	06/09/2011.	03/01/2027.
071239 CV 7	BATON ROUGE LA TXBL 3.291 01/15/2022				1FE	1,565,000	100.831	1,578,005	1,565,000	1,565,000					3.291	3.291	JJ	23,749	51,504	03/07/2012.	01/15/2022.
071239 CW 5	BATON ROUGE LA TXBL 3.491 01/15/2023			2	1FE	2,640,000	101.456	2,678,438	2,640,000	2,640,000					3.491	3.491	JJ	42,497	92,162	03/07/2012.	01/15/2023.
071239 CX 3	BATON ROUGE LA TXBL 3.691 01/15/2024			2	1FE	1,300,000	101.269	1,316,497	1,300,000	1,300,000					3.691	3.691	JJ	22,125	47,983	03/07/2012.	01/15/2024.
071239 CY 1	BATON ROUGE LA TXBL 3.941 01/15/2025			2	1FE	2,000,000	101.684	2,033,680	2,000,000	2,000,000					3.941	3.941	JJ	36,345	78,820	03/07/2012.	01/15/2025.
071239 DA 2	BATON ROUGE LA TXBL 4.191 01/15/2026			2	1FE	1,000,000	102.446	1,024,460	1,000,000	1,000,000					4.191	4.191	JJ	19,325	41,910	03/07/2012.	01/15/2026.
072031 AM 9	BAY AREA CA WTR AGY B 3.165 10/01/2025			1	1FE	2,000,000	98.212	1,964,240	2,000,000	2,000,000					3.165	3.165	AO	15,825	63,300	02/01/2013.	10/01/2025.
088518 CL 7	BEXAR CNTY TX B 6.98 08/15/2032			1	1FE	1,823,089	126.247	1,937,891	1,535,000	1,771,987		(11,562)			6.980	5.368	FA	40,476	107,143	02/07/2014.	08/15/2032.
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022			2	1FE	445,000	105.671	470,236	445,000	445,000					6.000	6.000	AO	6,675	26,700	02/16/2011.	04/01/2022.
123550 HN 8	BUTLER HOSP REF 3.30 11/15/2029			2	1FE	3,920,000	99.266	3,891,227	3,920,000	3,919,912		(86)			3.300	3.300	MN	16,529	113,909	12/22/2017.	11/15/2029.

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
123550 HU 2	BUTLER HOSP REF 4.00 11/15/2035			2	1FE	2,052,540	101.588	2,031,760	2,000,000	2,047,940		(4,562)			4.000	3.681	MN	10,222	70,444	12/22/2017.	11/15/2035.
123550 HV 0	BUTLER HOSP REF 4.00 11/15/2036			2	1FE	2,047,540	101.709	2,034,180	2,000,000	2,043,377		(4,128)			4.000	3.711	MN	10,222	70,444	12/22/2017.	11/15/2036.
123550 HW 8	BUTLER HOSP REF 4.00 11/15/2037			2	1FE	1,021,270	100.815	1,008,150	1,000,000	1,019,407		(1,848)			4.000	3.741	MN	5,111	35,222	12/22/2017.	11/15/2037.
126775 TJ 4	CABARRUS CNTY NC 5.10 04/01/2023			2	1FE	2,000,000	104.100	2,082,000	2,000,000	2,000,000					5.100	5.100	AO	25,500	102,000	03/31/2011.	04/01/2023.
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041			1	1FE	19,665,881	133.246	19,667,110	14,760,000	19,254,051		(114,415)			6.484	4.357	MN	159,506	957,038	04/14/2015.	11/01/2041.
13077C TM 6	CA UNIV BABS 6.434 11/01/2030			1	1FE	1,171,602	124.846	1,123,614	900,000	1,118,227		(14,308)			6.434	3.862	MN	9,651	57,906	01/14/2015.	11/01/2030.
130795 Z6 7	CA CMNTY DEV UNIV 7.55 05/15/2040			1	1FE	11,187,619	135.830	10,981,856	8,085,000	10,915,383		(73,823)			7.550	4.891	MN	77,998	610,418	01/08/2015.	05/15/2040.
155751 CQ 1	CENT VLY QSCB D FRESNO 4.726 09/01/2019				1FE	850,000	101.288	860,948	850,000	850,000					4.726	4.726	MS	13,390	40,171	09/16/2011.	09/01/2019.
155751 CR 9	CENT VLY QSCB D FRESNO 4.926 09/01/2020				1FE	1,000,000	102.735	1,027,350	1,000,000	1,000,000					4.926	4.926	MS	16,420	49,260	09/16/2011.	09/01/2020.
155751 CS 7	CENT VLY QSCB D FRESNO 5.126 09/01/2021				1FE	2,800,000	105.484	2,953,552	2,800,000	2,800,000					5.126	5.126	MS	47,843	143,528	09/16/2011.	09/01/2021.
163103 UF 9	CHELAN CNTY WA UTIL C 3.453 07/01/2020			1	1FE	4,000,000	100.793	4,031,720	4,000,000	4,000,000					3.453	3.453	JJ	69,060	138,120	10/27/2011.	07/01/2020.
163103 UG 7	CHELAN CNTY WA UTIL C 3.603 07/01/2021			1	1FE	2,000,000	101.731	2,034,620	2,000,000	2,000,000					3.603	3.603	JJ	36,030	72,060	10/27/2011.	07/01/2021.
163103 UJ 1	CHELAN CNTY WA UTIL C 3.903 07/01/2023			1	1FE	1,000,000	103.519	1,035,190	1,000,000	1,000,000					3.903	3.903	JJ	19,515	39,030	10/27/2011.	07/01/2023.
167725 AC 4	CHICAGO TRANSIT SER A 6.899 12/01/2040			1	1FE	4,492,422	128.658	5,036,961	3,915,000	4,388,711		(21,792)			6.899	5.637	JD	22,508	270,096	10/15/2013.	12/01/2040.
167725 AE 0	CHICAGO IL TRANSIT 6.30 12/01/2021			3	1FE	888,250	105.408	895,968	850,000	862,885		(3,953)			6.300	5.728	JD	4,463	53,550	04/07/2011.	12/01/2021.
167736 YV 3	CHICAGO IL WTR C 6.642 11/01/2029			1	1FE	7,586,527	118.750	7,968,125	6,710,000	7,390,638		(45,241)			6.642	5.393	MN	74,280	445,678	03/12/2014.	11/01/2029.
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12/15/2025	O		1	1FE	6,513,725	115.619	7,515,235	6,500,000	6,508,435		(966)			5.692	5.669	JD	16,444	369,980	02/07/2011.	12/15/2025.
190760 HS 0	COBB-MARIETTA COLISEUM 3.85 07/01/2030			2	1FE	6,453,461	102.186	6,631,871	6,490,000	6,459,688		2,054			3.850	3.901	JJ	124,933	249,865	08/25/2015.	07/01/2030.
19625A AD 4	COLONY LOCAL DEV A 3.366 10/01/23 (BRK)			3	1FE	500,000	101.507	507,535	500,000	500,000					3.366	3.366	AO	4,208	16,830	02/07/2013.	10/01/2023.
19625A AG 7	COLONY TX LOCAL DEV A 4.881 10/01/2047	CF		1	1FE	12,154,010	113.312	12,464,320	11,000,000	12,104,189		(19,277)			4.881	4.271	AO	134,228	536,910	04/19/2016.	10/01/2047.
19625A AQ 5	COLONY LOCAL DEV A 3.566 10/01/25 (BRK)			3	1FE	435,000	101.787	442,773	435,000	435,000					3.566	3.566	AO	3,878	15,512	02/07/2013.	10/01/2025.
19625A AR 3	COLONY LOCAL DEV A 3.666 10/01/26 (BRK)			3	1FE	1,000,000	102.054	1,020,540	1,000,000	1,000,000					3.666	3.666	AO	9,165	36,660	02/07/2013.	10/01/2026.
19625A AS 1	COLONY LOCAL DEV A 3.766 10/01/27 (BRK)			3	1FE	1,210,000	102.250	1,237,225	1,210,000	1,210,000					3.766	3.766	AO	11,392	45,569	02/07/2013.	10/01/2027.
19625A AT 9	COLONY LOCAL DEV A 3.866 10/01/28 (BRK)			3	1FE	1,180,000	102.779	1,212,792	1,180,000	1,180,000					3.866	3.866	AO	11,405	45,619	02/07/2013.	10/01/2028.
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040			1	1FE	15,031,140	128.277	15,393,240	12,000,000	14,496,543		(105,244)			6.078	4.282	JD	60,780	729,360	05/28/2013.	12/01/2040.
19648A P2 5	CO HLTH A SCL HLTH 5.50 01/01/2035			2	1FE	1,063,860	113.571	1,135,710	1,000,000	1,035,305		(6,129)			5.500	4.699	JJ	27,500	55,000	10/30/2013.	01/01/2035.
196632 ML 4	CO SPRINGS CO 5.058 11/15/2019			1	1FE	1,000,000	102.011	1,020,110	1,000,000	1,000,000					5.058	5.059	MN	6,463	50,580	12/17/2010.	11/15/2019.
19668Q DW 2	CO ST BABS 5.144 03/15/2020				1FE	1,100,000	103.007	1,133,077	1,100,000	1,100,000					5.144	5.141	MS	16,661	56,584	12/03/2010.	03/15/2020.
199112 HV 8	COLUMBUS GA BLDG 5.05 01/01/23			2	1FE	1,764,938	102.334	1,811,312	1,770,000	1,768,044		431			5.050	5.081	JJ	44,693	89,385	01/14/2010.	01/01/2023.
199112 HW 6	COLUMBUS GA BLDG 5.20 01/01/24			2	1FE	1,854,439	102.451	1,905,589	1,860,000	1,857,497		428			5.200	5.231	JJ	48,360	96,720	01/14/2010.	01/01/2024.
19923P AX 6	COLUMBUS IN HS 5.505 07/15/22			2	1FE	3,000,000	102.975	3,089,250	3,000,000	3,000,000					5.505	5.505	JJ	76,153	165,150	01/20/2010.	07/15/2022.
19923P AY 4	COLUMBUS IN HS 5.605 7/15/23			2	1FE	1,980,000	103.068	2,040,746	1,980,000	1,980,000					5.605	5.605	JJ	51,174	110,979	01/20/2010.	07/15/2023.
20281P BQ 4	CMWLTH FINANCE AUTH PA A 5.74 06/01/2027			1	1FE	5,921,604	111.752	5,677,002	5,080,000	5,626,137		(53,068)			5.740	4.210	JD	24,299	291,592	10/17/2012.	06/01/2027.
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035			2	1FE	6,500,000	108.137	7,028,905	6,500,000	6,500,000					5.354	5.354	MN	44,468	348,010	07/12/2013.	11/15/2035.
231266 FD 4	CURATORS UNIV MO BABS 5.96 11/01/2039			1	1FE	19,957,904	122.010	18,948,153	15,530,000	19,350,632		(113,250)			5.960	4.180	MN	154,265	925,588	03/20/2013.	11/01/2039.
235416 3W 2	DALLAS WTRWKS & SWR SER B 2.919 10/1/24			1	1FE	2,000,000	99.814	1,996,280	2,000,000	2,000,000					2.919	2.919	AO	14,595	58,380	08/22/2012.	10/01/2024.
235416 3X 0	DALLAS WTRWKS & SWR-B 3.069 10/1/2025			1	1FE	1,500,000	99.804	1,497,060	1,500,000	1,500,000					3.069	3.069	AO	11,509	46,035	08/22/2012.	10/01/2025.
249218 AJ 7	DENVER CO SCHS 6.22 12/15/2026			1	1FE	2,665,089	114.746	3,058,083	2,665,089	2,665,089					6.220	6.220	JD	7,367	165,769	04/05/2011.	12/15/2026.
249218 BC 1	DENVER PUBLIC SCHS B 4.242 12/15/2037			1	1FE	3,000,000	104.467	3,134,010	3,000,000	3,000,000					4.242	4.242	JD	5,656	127,260	04/18/2013.	12/15/2037.
254768 SQ 8	DISTRICT OF COLUMBIA B-2 4.10 09/01/2039			2	1FE	5,000,000	101.351	5,067,550	5,000,000	4,999,922		(78)			4.100	4.100	MS	52,958		09/26/2018.	09/01/2039.
25477G EV 3	DC TAX 5.282 12/01/2026			1	1FE	7,500,000	112.756	8,456,700	7,500,000	7,500,000					5.282	5.282	JD	33,013	396,150	12/03/2010.	12/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037			1	1FE	16,072,916	126.856	15,197,349	11,980,000	15,347,996		(127,117)			5.850	3.715	AO	175,208	700,830	10/24/2012.	04/01/2037.
29270C L4 5	ENERGY NW ELEC B 3.843 07/01/2038			1	1FE	7,770,000	98.221	7,631,772	7,770,000	7,769,732		9			3.843	3.843	JJ	149,301	298,601	04/24/2015.	07/01/2038.
29270C WJ 0	ENERGY NW ELEC TXB B WA 5.71 07/01/2024			1	1FE	1,000,000	112.137	1,121,370	1,000,000	1,000,000					5.710	5.710	JJ	28,550	57,100	12/15/2010.	07/01/2024.
29270C YQ 2	ENERGY N W WA ELEC REV 2.953 7/1/2022			1	1FE	2,500,000	99.964	2,499,100	2,500,000	2,500,000					2.953	2.953	JJ	36,913	73,825	08/16/2012.	07/01/2022.
29270C YR 0	ENERGY N W WA ELEC REV 3.103 7/1/2023			1	1FE	2,500,000	99.788	2,494,700	2,500,000	2,500,000					3.103	3.103	JJ	38,788	77,575	08/16/2012.	07/01/2023.
299398 BH 9	EVANSVILLE IN RED 5.85 02/01/2021			2	1FE	2,000,000	104.102	2,082,040	2,000,000	2,000,000					5.850	5.850	FA	48,750	117,000	04/29/2010.	02/01/2021.
341507 ZH 7	FLORIDA ST BRD ED LOT B 5.391 7/1/2020			2	1FE	1,000,000	101.004	1,010,040	1,000,000	1,000,000					5.391	5.391	JJ	26,955	53,910	02/26/2010.	07/01/2020.
341507 ZJ 3	FLORIDA ST BRD ED B 5.541 07/01/2021			2	1FE	1,000,000	101.449	1,014,490	1,000,000	1,000,000					5.541	5.542	JJ	27,705	55,410	02/26/2010.	07/01/2021.
341507 ZK 0	FLORIDA ST BRD ED B 5.741 07/01/2022			2	1FE	2,000,000	101.583	2,031,660	2,000,000	2,000,000					5.741	5.741	JJ	57,410	114,820	02/26/2010.	07/01/2022.
34160P DA 4	FLORIDA ST 5.286 08/01/2019			1	1FE	2,000,000	101.587	2,031,740	2,000,000	2,000,000					5.286	5.287	FA	44,050	105,720	10/29/2009.	08/01/2019.
34160P DF 3	FLORIDA ST 6.825 08/01/2029			12	1FE	1,000,000	102.273	1,022,730	1,000,000	999,906		6			6.825	6.826	FA	28,438	68,250	10/29/2009.	08/01/2029.
34160W TY 0	FL ST DEPT ENVI 5.756 07/01/20			2	1FE	2,500,000	101.601	2,540,025	2,500,000	2,500,000					5.756	5.757	JJ	71,950	143,900	01/08/2010.	07/01/2020.
347622 CJ 9	FT LAUDERDALE FL SPL OBLG 3.824 1/1/2023			1	1FE	9,190,000	101.272	9,306,897	9,190,000	9,190,000					3.574	3.574	JJ	164,225	328,451	09/20/2012.	01/01/2023.
347622 CK 6	FT LAUDERDALE FL SPL 3.824 1/1/2024			1	1FE	3,000,000	101.702	3,051,060	3,000,000	3,000,000					3.824	3.824	JJ	57,360	114,720	09/20/2012.	01/01/2024.
358266 CA 0	FRESNO PENSION A 0.00 8/15/2023				1FE	4,792,463	84.139	7,189,678	8,545,000	6,746,532		336,340				5.180	FA			04/19/2012.	08/15/2023.
358266 CC 6	FRESNO CTY CA PENSION A 0.00 8/15/2025				1FE	2,809,500	76.937	4,616,220	6,000,000	4,067,053		231,977				5.960	FA			09/11/2012.	08/15/2025.
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032			2	1FE	2,250,000	103.864	2,336,940	2,250,000	2,250,000					4.564	4.564	AO	25,673	102,690	03/15/2012.	04/01/2032.
41980U AB 7	HI ST BUS ECON A-2 3.242 01/01/2031				1FE	3,999,800	101.977	4,079,080	4,000,000	4,000,000					3.242	3.242	JJ	64,840	129,680	11/05/2014.	01/01/2031.
436212 EC 4	HOLLYWOOD FL WTR SWR 5.706 10/01/20			2	1FE	500,000	102.081	510,405	500,000	500,000					5.706	5.707	AO	7,133	28,530	01/20/2010.	10/01/2020.
438701 RD 8	HONOLULU BJ WASTEWTR B 4.943 07/01/2023			2	1FE	4,500,000	103.106	4,639,770	4,500,000	4,500,000					4.943	4.943	JJ	111,218	222,435	10/27/2010.	07/01/2023.
438701 RE 6	HONOLULU HI WSTEWTR B 5.193 07/01/2024	O		2	1FE	1,116,630	103.429	1,034,290	1,000,000	1,024,848		(15,866)			5.193	3.478	JJ	25,965	51,930	08/31/2012.	07/01/2024.
438701 WY 6	HONOLULU CITY & CNTY C 3.668 07/01/2027			12	1FE	1,500,000	101.451	1,521,765	1,500,000	1,499,967		3			3.668	3.668	JJ	27,510	55,020	07/23/2015.	07/01/2027.
438701 WZ 3	HONOLULU CITY & CNTY C 3.868 07/01/2028			12	1FE	2,395,000	102.115	2,445,654	2,395,000	2,394,940		5			3.868	3.868	JJ	46,319	92,639	07/23/2015.	07/01/2028.
438701 XD 1	HONOLULU CITY & CNTY C 4.411 07/01/2035			12	1FE	3,250,000	103.046	3,348,995	3,250,000	3,249,880		5			4.411	4.411	JJ	71,679	143,358	07/23/2015.	07/01/2035.
442435 5B 5	HOUSTON TX UTL SYS B 3.828 05/15/2028			1	1FE	15,000,000	103.276	15,491,400	15,000,000	15,000,000					3.828	3.828	MN	73,370	574,200	03/13/2014.	05/15/2028.
443730 FT 8	HUDSON NJ IMPT TXB 6.64 02/01/2024				1FE	949,526	107.075	969,029	905,000	926,081		(3,442)			6.640	6.100	FA	25,038	60,092	07/22/2010.	02/01/2024.
45129W JX 9	ID HSG & FIN 5.279 07/15/19				1FE	1,500,000	101.337	1,520,055	1,500,000	1,500,000					5.279	5.279	JJ	36,513	79,185	01/07/2010.	07/15/2019.
45129W KA 7	ID HSG & FIN 5.579 07/15/22				1FE	2,545,000	106.773	2,717,373	2,545,000	2,545,000					5.579	5.579	JJ	65,471	141,986	01/07/2010.	07/15/2022.
45129W KB 5	ID HSG BABS A-2 6.348 07/15/2028			1	1FE	10,079,040	118.519	9,481,520	8,000,000	9,452,763		(122,656)			6.348	4.035	JJ	234,171	507,840	05/23/2013.	07/15/2028.
452227 FP 1	IL ST SALES TAX REV 3.231 6/15/2024	O		1	2FE	7,000,000	97.221	6,805,470	7,000,000	7,000,000					3.231	3.231	JD	10,052	226,170	05/10/2012.	06/15/2024.
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036	O		1	2FE	12,396,640	94.299	11,315,880	12,000,000	12,329,313		(13,013)			4.080	3.862	JD	21,760	489,600	04/24/2013.	06/15/2036.
452227 GM 7	IL ST SALES TAX 3.75 06/15/2032			1	2FE	2,967,464	91.978	3,081,263	3,350,000	3,043,222		16,068			3.750	4.675	JD	5,583	125,625	10/29/2013.	06/15/2032.
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038			1	2FE	31,215,596	101.868	30,590,960	30,030,000	31,014,353		(62,386)			4.620	4.266	JD	61,662	1,387,386	02/24/2017.	06/15/2038.
454624 U4 7	IN BD BK TXB 5.24 7/15/2020			1	1FE	3,121,874	103.085	3,149,247	3,055,000	3,067,980		(7,928)			5.240	4.950	JJ	73,816	160,082	11/19/2010.	07/15/2020.
454624 U5 4	IN BD BK TXB 5.49 01/15/2024			1	1FE	9,202,230	109.312	9,838,080	9,000,000	9,094,649		(16,021)			5.490	5.250	JJ	227,835	494,100	11/19/2010.	01/15/2024.
45462T GC 0	IN BOND BANK TXBL A 3.366 08/01/2031			2	1FE	1,000,000	97.302	973,020	1,000,000	1,000,014		1			3.366	3.366	FA	14,025	35,437	06/21/2017.	08/01/2031.
45462T GE 6	IN BOND BANK TXBL A 3.486 08/01/2033			2	1FE	1,000,000	98.223	982,230	1,000,000	1,000,015		1			3.486	3.486	FA	14,525	36,700	06/21/2017.	08/01/2033.
455167 3H 7	IN UNIV REVS 4.205 6/01/2019			1	1FE	1,965,000	100.659	1,977,949	1,965,000	1,965,000					4.205	4.205	JD	6,886	82,628	05/20/2010.	06/01/2019.
45528S 5R 3	INDIANPLS IMPT BAB B2 5.966 1/15/2030	CF		1	1FE	14,475,296	117.018	13,808,124	11,800,000	13,668,533		(130,978)			5.966	4.162	JJ	324,617	703,988	01/18/2012.	01/15/2030.
45746R AL 8	INLAND PROTN FL B 4.85 07/01/2020			2	1FE	3,000,000	101.008	3,030,240	3,000,000	3,000,000					4.850	4.851	JJ	72,750	145,500	02/18/2010.	07/01/2020.
463632 4P 1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040			1	1FE	18,846,056	133.741	18,188,776	13,600,000	18,339,928		(136,320)			6.622	4.144	MN	150,099	900,592	03/30/2015.	05/01/2040.

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
46615M AS 0	JEA DIST ENERGY SYS 4.238 10/01/30 (JEA)	O		2	1FE	2,000,000	101.040	2,020,800	2,000,000	2,000,000					4.238	4.238	AO	21,190	84,760	06/07/2013.	10/01/2030.
472904 P3 9	JEFFERSON SD A KY 4.65 06/01/2026			2	1FE	11,706,700	103.827	12,277,543	11,825,000	11,756,089		7,570			4.650	4.744	JD	45,822	549,863	07/21/2011.	06/01/2026.
47770V AX 8	JOBSOHIO BEVERAGE SYS B 3.235 1/1/2023			1	1FE	2,785,000	100.399	2,796,112	2,785,000	2,785,000					3.235	3.235	JJ	45,047	90,095	01/29/2013.	01/01/2023.
47770V AY 6	JOBSOHIO BEVERAGE SYS B 3.985 1/1/2029			1	1FE	6,000,000	103.326	6,199,560	6,000,000	6,000,000					3.985	3.985	JJ	119,550	239,100	01/29/2013.	01/01/2029.
47770V AZ 3	JOBSOHIO BEVERAGE B 4.532 01/01/2035			1	1FE	10,858,824	107.073	10,760,837	10,050,000	10,720,276		(38,080)			4.532	3.883	JJ	227,733	455,466	02/19/2015.	01/01/2035.
485077 AW 1	KS CITY MO DEV REV 5.50 01/01/2020			2	1FE	935,702	100.145	886,283	885,000	885,000					5.500	5.500	JJ	24,338	48,675	08/31/2010.	01/01/2020.
485429 CX 0	KS ST FIN AUTH BAB 4.52 03/01/2022			12	1FE	3,000,000	102.148	3,064,440	3,000,000	3,000,000					4.520	4.518	MS	45,200	135,600	12/02/2010.	03/01/2022.
491189 FA 9	KY ASSET FND 4.104 4/01/2019			1	1FE	2,810,786	100.356	2,799,932	2,790,000	2,790,714		(2,800)			4.104	4.000	AO	28,625	114,502	09/02/2010.	04/01/2019.
491189 FW 1	KY ASSET/LIAB REV 2.818 04/01/2022			1	1FE	5,000,000	99.075	4,953,750	5,000,000	5,000,000					2.818	2.818	AO	35,225	140,900	02/07/2013.	04/01/2022.
491189 FX 9	KY ASSET/LIAB REV 2.998 04/01/2023			1	1FE	3,565,000	99.213	3,536,943	3,565,000	3,565,000					2.998	2.998	AO	26,720	106,879	02/07/2013.	04/01/2023.
499815 JK 5	KNOXVILLE TN WASTE 4.62 04/01/2022			2	1FE	1,650,000	104.059	1,716,974	1,650,000	1,650,000					4.620	4.620	AO	19,058	76,230	11/30/2010.	04/01/2022.
499815 JL 3	KNOXVILLE TN WASTE 4.82 04/01/2023			2	1FE	1,750,000	104.352	1,826,160	1,750,000	1,750,000					4.820	4.820	AO	21,088	84,350	11/30/2010.	04/01/2023.
542690 W3 2	LONG ISLAND NY PWR 4.85 05/01/20			1	1FE	2,498,350	101.987	2,549,675	2,500,000	2,499,721		198			4.850	4.859	MN	20,208	121,250	05/05/2010.	05/01/2020.
544525 NZ 7	L A WTR & PWR BABS C 6.008 07/01/2039			1	1FE	4,856,240	121.506	4,860,240	4,000,000	4,785,299		(22,863)			6.008	4.528	JJ	120,160	240,320	09/16/2015.	07/01/2039.
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39	CF		1	1FE	33,094,480	122.127	32,778,887	26,840,000	32,331,385		(168,203)			5.735	4.224	JD	128,273	1,539,274	02/26/2015.	06/01/2039.
54473E NQ 3	LA CNTY CA PUB WKS 5.841 08/01/2021			1	1FE	2,000,000	106.904	2,138,080	2,000,000	2,000,000					5.841	5.838	FA	48,675	116,820	11/10/2010.	08/01/2021.
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040			1	1FE	9,007,600	146.711	9,902,993	6,750,000	8,749,433		(48,711)			7.618	5.298	FA	214,256	514,215	12/14/2012.	08/01/2040.
56045R AJ 8	MAINE MUN BD BK BABS 4.724 09/01/2019			1	1FE	3,795,000	101.283	3,843,690	3,795,000	3,795,000					4.724	4.724	MS	59,759	179,276	11/18/2010.	09/01/2019.
56045R AL 3	MAINE MUN BD BK BABS 5.074 09/01/2021			1	1FE	1,985,000	104.511	2,074,543	1,985,000	1,985,000					5.074	5.074	MS	33,573	100,719	11/18/2010.	09/01/2021.
561851 GE 0	MANATEE FL PUB 6.151 10/01/2021			12	1FE	1,235,000	105.624	1,304,456	1,235,000	1,235,000					6.151	6.152	AO	18,991	75,965	12/17/2010.	10/01/2021.
561851 GF 7	MANATEE FL UTIL 6.351 10/01/2022			12	1FE	1,000,000	105.817	1,058,170	1,000,000	1,000,000					6.351	6.352	AO	15,878	63,510	12/17/2010.	10/01/2022.
567830 BU 7	MARIN CNTY CA TXB 5.41 08/01/2026				1FE	4,888,949	112.841	5,218,896	4,625,000	4,782,308		(16,786)			5.410	4.868	FA	104,255	250,213	08/11/2011.	08/01/2026.
574218 X4 0	MARYLAND HLTH & HGR C 4.068 07/01/2028			1	1FE	3,500,000	102.770	3,596,950	3,500,000	3,499,913		7			4.068	4.068	JJ	71,190	142,380	01/20/2017.	07/01/2028.
574218 X5 7	MARYLAND HLTH & HGR C 4.168 07/01/2029			1	1FE	4,000,000	101.043	4,041,720	4,000,000	3,999,894		8			4.168	4.168	JJ	83,360	166,720	01/20/2017.	07/01/2029.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22	O		1	1FE	4,104,567	105.876	3,975,644	3,755,000	3,861,266		(27,013)			6.480	5.575	JJ	121,662	243,822	08/31/2012.	07/01/2022.
575579 WX 1	MASS ST BAY TRANS AUTH 5.769 07/01/2031			1	1FE	2,235,020	119.972	2,399,440	2,000,000	2,182,952		(10,482)			5.769	4.788	JJ	57,690	115,380	06/21/2013.	07/01/2031.
575579 WY 9	MASS BAY TRAN AUTH 4.546 07/01/2021			1	1FE	2,000,000	104.382	2,087,640	2,000,000	2,000,000					4.546	4.546	JJ	45,460	90,920	12/02/2010.	07/01/2021.
575832 UF 5	MA ST BAB 4.888 05/01/2020			1	1FE	2,000,000	101.808	2,036,160	2,000,000	2,000,000					4.888	4.888	MN	16,293	97,760	12/10/2010.	05/01/2020.
575832 UG 3	MA ST BAB 5.788 05/01/2025			1	1FE	2,355,000	111.917	2,635,645	2,355,000	2,355,000					5.788	5.788	MN	22,718	136,307	12/10/2010.	05/01/2025.
57583P ES 4	MA FED HWY A NTS BABS 4.685 12/15/20			1	1FE	5,000,000	103.783	5,189,150	5,000,000	5,000,000					4.685	4.685	JD	10,411	234,250	12/15/2010.	12/15/2020.
57583P ET 2	MA FED HWY A NTS BABS 4.835 12/15/2021			1	1FE	4,000,000	105.856	4,234,240	4,000,000	4,000,000					4.835	4.835	JD	8,596	193,400	12/15/2010.	12/15/2021.
57583R R9 8	MA DEV FIN AGY 2009 C 5.861 03/01/2028				1FE	1,736,250	107.431	1,611,465	1,500,000	1,680,203		(15,769)			5.861	4.264	MS	29,305	87,915	03/20/2015.	03/01/2028.
57583U XX 1	MA ST DEV FIN M 5.353 12/01/2028			1	1FE	3,000,000	109.605	3,288,150	3,000,000	3,000,000					5.353	5.353	JD	13,383	160,590	07/31/2013.	12/01/2028.
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027	CF		1	1FE	17,481,750	113.644	17,046,600	15,000,000	16,754,563		(172,668)			5.468	3.835	JD	36,453	820,200	06/27/2014.	06/15/2027.
576000 LA 9	MA ST QSCB 4.885 07/15/2028			1	1FE	10,000,000	109.825	10,982,500	10,000,000	10,000,000					4.885	4.885	JJ	225,253	488,500	07/21/2011.	07/15/2028.
57604P 5P 5	MA ST WTR POLL BABS 5.192 08/01/2040			1	1FE	5,974,500	114.121	5,706,050	5,000,000	5,886,340		(25,599)			5.192	3.962	FA	108,167	259,600	05/07/2015.	08/01/2040.
57604T AA 4	MA TRN FD RZEDB 5.053 06/01/24			1	1FE	3,000,000	109.872	3,296,160	3,000,000	3,000,000					5.053	5.053	JD	12,633	151,590	12/16/2010.	06/01/2024.
57604T AB 2	MA TRN FD RZEDB 5.203 06/01/25			1	1FE	6,500,000	111.813	7,267,845	6,500,000	6,500,000					5.203	5.203	JD	28,183	338,195	12/16/2010.	06/01/2025.
57604T AC 0	MA TRN FD REV 5.631 06/01/2030			1	1FE	16,308,230	114.792	16,604,663	14,465,000	15,793,869		(110,610)			5.631	4.434	JD	67,877	814,524	01/03/2014.	06/01/2030.
57604T AD 8	MA ST TRANS FD REV 10A 06/01/2040			1	1FE	1,456,658	123.109	1,403,443	1,140,000	1,400,550		(10,461)			5.731	3.896	JD	5,444	65,333	02/06/2013.	06/01/2040.
58607E BV 5	MEMPHIS CTR PYRAMID A 3.87 11/01/2020				1FE	1,195,000	100.932	1,206,137	1,195,000	1,195,000					3.870	3.870	MN	7,708	46,247	09/22/2011.	11/01/2020.

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
58607E BW 3	MEMPHIS CTR PYRAMID A 4.23 11/01/2021				1FE	1,000,000	102.452	1,024,520	1,000,000	1,000,000					4.230	4.230	MN	7,050	42,300	09/22/2011.	11/01/2021.
58607E BX 1	MEMPHIS CTR PYRAMID A 4.48 11/01/2022			2	1FE	1,500,000	104.212	1,563,180	1,500,000	1,500,000					4.480	4.480	MN	11,200	67,200	09/22/2011.	11/01/2022.
590545 TC 3	MESA AZ UTILITY SYS 3.569 07/01/2022				1FE	1,000,000	102.472	1,024,720	1,000,000	1,000,000					3.569	3.569	JJ	17,845	35,690	03/16/2012.	07/01/2022.
590545 TE 9	MESA AZ UTIL SYS 3.919 07/01/2024			2	1FE	1,000,000	102.920	1,029,200	1,000,000	1,000,000					3.919	3.919	JJ	19,595	39,190	03/16/2012.	07/01/2024.
59164G DS 8	METRO WSTWTR RECLAIM CO A 3.00 4/1/28			2	1FE	4,600,638	101.054	5,472,074	5,415,000	4,840,371		49,355			3.000	4.410	AO	40,613	162,450	08/30/2013.	04/01/2028.
592041 WJ 2	MET GOVT NASH VANDY U MED B 4.053 7/1/26			12	1FE	8,000,000	102.361	8,188,880	8,000,000	8,000,000					4.053	4.054	JJ	162,120	324,240	03/18/2016.	07/01/2026.
592041 XV 4	MET GOVT NASHVILLE 3.237 10/01/2036			1	1FE	5,390,910	95.495	5,252,225	5,500,000	5,398,961		4,037			3.237	3.374	AO	44,509	178,035	01/06/2017.	10/01/2036.
592041 XW 2	MET GOVT NASHVILLE 3.437 10/01/2046			1	1FE	8,000,000	94.018	7,521,440	8,000,000	7,999,815		4			3.437	3.437	AO	68,740	274,960	10/27/2016.	10/01/2046.
592195 AR 2	METRO NASHVL TN 5.537 07/01/20				1FE	1,000,000	102.879	1,028,790	1,000,000	1,000,000					5.537	5.537	JJ	27,685	55,370	01/28/2010.	07/01/2020.
59259Y CG 2	NY MET TRSN AUTH 5.404 11/15/2020				1FE	2,000,000	104.188	2,083,760	2,000,000	2,000,000					5.404	5.404	MN	13,810	108,080	02/05/2010.	11/15/2020.
59447P CQ 2	MI FIN AUTH 5.496 09/01/2020	O		1	1FE	558,415	103.613	518,065	500,000	513,649		(7,794)			5.496	3.789	MS	9,160	27,480	08/31/2012.	09/01/2020.
59447P CR 0	MI FIN AUTH 5.746 09/01/2021			1	1FE	11,000,000	106.433	11,707,630	11,000,000	11,000,000					5.746	5.746	MS	210,687	632,060	12/09/2010.	09/01/2021.
594712 PP 0	MI UNIV GEN A 6.173 02/15/2050			12	1FE	38,924,154	118.266	37,756,421	31,925,000	37,572,102		(393,614)			6.173	4.165	FA	744,498	1,970,730	11/02/2015.	02/15/2050.
604115 BA 2	MN ST PUB FACS B BAB 5.125 03/01/2027			1	1FE	3,260,215	114.367	3,436,728	3,005,000	3,175,669		(17,119)			5.125	4.293	MS	51,335	154,006	07/25/2013.	03/01/2027.
604115 BB 0	MN ST PUB FACS B BAB 5.25 03/01/2028			1	1FE	3,419,617	116.068	3,644,535	3,140,000	3,335,866		(17,004)			5.250	4.415	MS	54,950	164,850	07/25/2013.	03/01/2028.
606092 EP 5	MO JT ELEC UTIL 5.628 01/01/2020			1	1FE	2,225,000	102.040	2,270,390	2,225,000	2,225,000					5.628	5.628	JJ	62,612	125,223	12/11/2009.	01/01/2020.
606092 EQ 3	MO JT MUN ELEC UTIL 5.778 01/01/2021			1	1FE	2,000,000	104.306	2,086,120	2,000,000	2,000,000					5.778	5.778	JJ	57,780	115,560	12/11/2009.	01/01/2021.
606092 ER 1	MO JT MUN ELEC UTIL 5.878 1/01/2022			1	1FE	3,040,000	106.435	3,235,624	3,040,000	3,040,000					5.878	5.878	JJ	89,346	178,691	12/11/2009.	01/01/2022.
60636A BB 8	MO H/E SR A WASH U TX 3.827 11/15/2021			1	1FE	1,880,000	102.866	1,933,881	1,880,000	1,880,000					3.827	3.827	MN	9,193	71,948	06/17/2011.	11/15/2021.
60636A BC 6	MO H/E SR A WASH U TX 3.927 11/15/2022			1	1FE	2,375,000	103.788	2,464,965	2,375,000	2,375,000					3.927	3.927	MN	11,917	93,266	06/17/2011.	11/15/2022.
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027	O		1	1FE	21,993,520	99.744	21,943,680	22,000,000	21,995,990		422			3.335	3.338	FA	277,176	733,700	08/31/2012.	02/15/2027.
60636W NX 9	MO HWYS & TRANS 4.563 05/01/2019			1	1FE	7,000,000	100.638	7,044,660	7,000,000	7,000,000					4.563	4.563	MN	53,235	319,410	10/28/2009.	05/01/2019.
60636W NY 7	MO HWYS & TRANS 4.663 5/01/2020			1	1FE	2,500,000	102.309	2,557,725	2,500,000	2,500,000					4.663	4.663	MN	19,429	116,575	10/28/2009.	05/01/2020.
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028			1	1FE	10,000,000	103.538	10,353,800	10,000,000	10,000,000					4.176	4.176	MN	69,600	417,600	06/14/2012.	05/01/2028.
61075T GQ 5	MONROE CTY NY IDC C 5.046 07/01/2028			1	1FE	1,745,000	110.896	1,935,135	1,745,000	1,745,000					5.046	5.046	JJ	44,026	88,053	09/11/2013.	07/01/2028.
61075T GR 3	MONROE CTY NY IDC C 5.311 07/01/2033			1	1FE	3,255,000	114.208	3,717,470	3,255,000	3,255,000					5.311	5.311	JJ	86,437	172,873	09/11/2013.	07/01/2033.
61075T LJ 5	MONROE CNTY NY IND C 4.631 07/01/2035			1	1FE	3,250,000	107.755	3,502,038	3,250,000	3,250,030		(1)			4.631	4.631	JJ	75,254	150,508	06/17/2015.	07/01/2035.
610763 PF 5	MONROE CNTY WTR BAB 5.894 08/01/25			1	1FE	1,400,000	113.891	1,594,474	1,400,000	1,400,000					5.894	5.894	FA	34,382	82,516	12/14/2010.	08/01/2025.
610763 PK 4	MONROE CNTY NY WTR 4.694 08/01/2019			1	1FE	1,000,000	101.159	1,011,590	1,000,000	1,000,000					4.694	4.695	FA	19,558	46,940	12/14/2010.	08/01/2019.
613549 KM 5	MONTGOMERY CNTY OH REV PRERE 5.25 5/1/29			2	1	1,782,215	112.851	1,963,607	1,740,000	1,772,126		(5,733)			5.250	4.820	MN	15,225	91,350	03/10/2017.	05/01/2029.
613549 KN 3	MONTGOMERY CNTY OH UNREF B 5.25 5/1/29			2	2FE	3,339,088	110.780	3,611,428	3,260,000	3,320,186		(10,741)			5.250	4.820	MN	28,525	171,150	03/10/2017.	05/01/2029.
613741 BY 2	MONTGOMERY CNTY VA B 3.093 06/01/2020				1FE	2,400,000	100.349	2,408,376	2,400,000	2,400,000					3.093	3.093	JD	6,186	74,232	11/04/2011.	06/01/2020.
613741 BZ 9	MONTGOMERY CNTY VA B 3.293 06/01/2021				1FE	1,430,000	101.268	1,448,132	1,430,000	1,430,000					3.293	3.293	JD	3,924	47,090	11/04/2011.	06/01/2021.
613741 CA 3	MONTGOMERY CNTY VA B 3.443 06/01/2022			2	1FE	1,090,000	101.471	1,106,034	1,090,000	1,090,000					3.443	3.443	JD	3,127	37,529	11/04/2011.	06/01/2022.
613741 CB 1	MONTGOMERY CNTY VA B 3.643 06/01/2023			2	1FE	1,260,000	101.635	1,280,601	1,260,000	1,260,000					3.643	3.643	JD	3,825	45,902	11/04/2011.	06/01/2023.
618027 BK 1	MORRIS CNTY NJ IMPT A 3.585 06/15/2021				1FE	2,065,000	101.805	2,102,273	2,065,000	2,065,000					3.585	3.585	JD	3,290	74,030	12/02/2011.	06/15/2021.
641667 NZ 9	NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027	O		2	1FE	5,000,000	100.252	5,012,600	5,000,000	5,000,000					3.110	3.110	JJ	71,703	155,500	04/11/2013.	01/15/2027.
64469N AB 5	NEW HAMPSHIRE ST HWY 4.134 9/1/2021			1	1FE	7,000,000	102.338	7,163,660	7,000,000	7,000,000					4.134	4.135	MS	96,460	289,380	11/05/2010.	09/01/2021.
645913 AA 2	NJ ECONOMIC DEV A 7.425 02/15/2029				2FE	9,272,913	121.355	8,798,238	7,250,000	8,682,757		(106,966)			7.425	4.922	FA	203,363	538,313	12/03/2012.	02/15/2029.
645913 AY 0	NJ ECON DEV SER B 0.00 02/15/2020				1FE	6,206,400	96.518	7,721,440	8,000,000	7,693,042		263,775				3.520	FA			11/01/2012.	02/15/2020.
646136 TM 3	NJ ST TRN TR AUTH C 0.00 12/15/2027				1FE	3,414,670	75.253	5,267,710	7,000,000	4,460,835		218,895				5.095	JD			09/04/2013.	12/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
64971Q 7Q 0	NYC TRANSTNL FIN TXBL 4.50 11/01/2030			12	1FE	7,850,880	104.610	8,368,800	8,000,000	7,884,359		7,184			4.500	4.660	MN	60,000	360,000	11/08/2013.	11/01/2030.
64971Q 8H 9	NYC TRANSTNL FIN A-1 4.25 11/01/2033			2	1FE	9,324,599	106.024	10,019,268	9,450,000	9,347,267		4,844			4.250	4.350	MN	66,938	401,625	10/24/2013.	11/01/2033.
64971Q GW 7	NYC TRNSTL FIN B TXBL 3.45 05/01/2021			1	1FE	8,265,613	101.380	8,358,781	8,245,000	8,250,521		(2,237)			3.450	3.420	MN	47,409	284,453	08/03/2011.	05/01/2021.
64971Q J4 6	NYC TRANS FIN AUTH 3.75 11/01/2035			1	1FE	8,185,920	99.233	7,938,640	8,000,000	8,150,168		(6,394)			3.750	3.600	MN	50,000	300,000	11/15/2012.	11/01/2035.
64971Q RA 3	NYC TRANSITION FIN AUTH 2.90 11/01/2021			1	1FE	2,921,010	100.270	3,008,100	3,000,000	2,974,754		8,383			2.900	3.213	MN	14,500	87,000	12/13/2011.	11/01/2021.
64971Q RB 1	NYC TRANSL FIN AUTH 4.2 11/01/2030	O		1	1FE	25,288,750	105.378	26,344,500	25,000,000	25,206,204		(13,295)			4.200	4.111	MN	175,000	1,050,000	12/16/2011.	11/01/2030.
64971W MG 2	NEW YORK CITY NY TRAN 3.34 08/01/2026			12	1FE	8,502,312	100.034	8,402,856	8,400,000	8,465,648		(10,584)			3.340	3.186	FA	116,900	280,560	05/05/2015.	08/01/2026.
64972H QY 1	NYC TRANS FIN AUTH 5.404 7/15/2021			1	1FE	2,500,000	106.340	2,658,500	2,500,000	2,500,000					5.404	5.402	JJ	62,296	135,100	11/19/2010.	07/15/2021.
64986D EN 1	NEW YORK ST ENVRNM 2017 B 3.516 06/15/20			12	1FE	7,000,000	100.625	7,043,750	7,000,000	6,999,785		15			3.516	3.516	JD	10,939	246,120	04/06/2017.	06/15/2030.
64986D EQ 4	NEW YORK ST ENVRNM 2017B 3.716 06/15/203			12	1FE	3,000,000	101.765	3,052,950	3,000,000	2,999,895		6			3.716	3.716	JD	4,955	111,480	04/06/2017.	06/15/2032.
649883 UK 9	NY MTGE-175-TXBL 4.116 04/01/2028			2	1FE	8,545,000	102.431	8,752,729	8,545,000	8,545,000					4.116	4.116	AO	87,928	351,712	08/24/2012.	04/01/2028.
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033			1	1FE	12,316,441	114.031	11,813,612	10,360,000	11,883,970		(78,827)			5.289	3.928	MS	161,338	547,940	02/08/2013.	03/15/2033.
649902 H4 8	NYS DORMS AUTH 5.427 03/15/2039			1	1FE	2,378,440	115.592	2,311,840	2,000,000	2,324,955		(10,026)			5.427	4.224	MS	31,959	108,540	01/31/2013.	03/15/2039.
649902 S7 9	NEW YORK ST DORM 4.75 3/15/2022	O		1	1FE	8,000,000	105.348	8,427,840	8,000,000	8,000,000					4.750	4.751	MS	111,889	380,000	05/27/2010.	03/15/2022.
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030			1	1FE	23,989,524	114.176	22,646,810	19,835,000	22,970,624		(221,752)			5.500	3.757	MS	321,217	1,090,925	01/21/2015.	03/15/2030.
649902 T4 5	NY ST DORM QSCB 5.051 09/15/2027				1FE	11,757,000	112.708	11,270,800	10,000,000	11,300,085		(126,879)			5.051	3.319	MS	148,724	505,100	03/20/2015.	09/15/2027.
649902 ZQ 9	NY ST DORM AUTH BABS 5.628 03/15/2039			1	1FE	6,955,536	116.081	7,086,745	6,105,000	6,771,580		(36,876)			5.628	4.511	MS	101,168	343,589	06/20/2013.	03/15/2039.
649907 YA 4	NY ST DORM AUTH A 4.802 12/01/2034			1	1FE	24,398,100	112.185	27,244,127	24,285,000	24,380,279		(3,936)			4.802	4.767	JD	97,180	1,166,166	01/07/2014.	12/01/2034.
64990C ZV 6	NY DORM AUTH TXBL B 3.779 07/01/2034			12	1FE	3,000,000	99.316	2,979,480	3,000,000	2,999,932		3			3.779	3.779	JJ	56,685	113,370	05/17/2017.	07/01/2034.
64990C ZW 4	NY DORM AUTH TXBL B 3.998 07/01/2039			12	1FE	7,000,000	100.487	7,034,090	7,000,000	6,999,826		5			3.998	3.998	JJ	139,930	279,860	05/17/2017.	07/01/2039.
650035 UY 2	NY STATE BAB 4.61 03/15/2020			1	1FE	2,000,000	101.899	2,037,980	2,000,000	2,000,000					4.610	4.611	MS	27,148	92,200	12/02/2010.	03/15/2020.
650035 UZ 9	NYS BABS 4.81 03/15/2021			1	1FE	3,000,000	103.995	3,119,850	3,000,000	3,000,000					4.810	4.811	MS	42,488	144,300	12/02/2010.	03/15/2021.
650035 VA 3	NYS BABS 5.01 03/15/2022			1	1FE	3,000,000	106.564	3,196,920	3,000,000	3,000,000					5.010	5.011	MS	44,255	150,300	12/02/2010.	03/15/2022.
658289 B7 7	NC ST UNIV B 3.825 10/01/2033			1	1FE	2,500,000	101.179	2,529,475	2,500,000	2,500,000					3.825	3.825	AO	23,906	95,625	02/13/2013.	10/01/2033.
658308 AD 3	N CAROLINA ST TPK 4.45 01/01/2023	SD		1	1FE	4,000,000	105.915	4,236,600	4,000,000	4,000,000					4.450	4.451	JJ	89,000	178,000	10/15/2010.	01/01/2023.
662903 MF 7	N TEX MUN WTR 4.32 09/01/2021			2	1FE	2,355,000	102.644	2,417,266	2,355,000	2,355,000					4.320	4.320	MS	33,912	101,736	10/29/2010.	09/01/2021.
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32			1	1FE	1,352,367	114.046	1,643,914	1,441,449	1,373,096		2,972			5.780	6.293	JD	3,703	83,316	01/28/2010.	12/15/2032.
67755C C7 2	OH ST BLD AUTH TXB 5.13 10/01/2022			2	1FE	1,201,626	102.893	1,224,427	1,190,000	1,191,921		(1,455)			5.130	4.995	AO	15,262	61,047	01/20/2011.	10/01/2022.
677561 JU 7	OHIO ST HOSP FAC B 3.70 01/01/2043			1	1FE	4,000,000	96.493	3,859,720	4,000,000	3,999,858		4			3.700	3.700	JJ	74,000	124,156	08/09/2017.	01/01/2043.
67756A 2N 1	CLEVELAND CLNC OH ST 3.679 01/01/2021				1FE	2,000,000	101.746	2,034,920	2,000,000	2,000,000					3.679	3.679	JJ	36,790	73,580	11/16/2011.	01/01/2021.
67756A 2P 6	CLEVELAND CLNC OH ST 3.849 01/01/2022				1FE	1,000,000	103.135	1,031,350	1,000,000	1,000,000					3.849	3.849	JJ	19,245	38,490	11/16/2011.	01/01/2022.
677581 DZ 0	OH ST NEW INFRAST 4.994 12/15/2020			1	1FE	13,000,000	104.103	13,533,390	13,000,000	13,000,000					4.994	4.986	JD	28,854	649,220	12/09/2010.	12/15/2020.
678553 AN 8	OKLAHOMA CITY ECON A 3.004 03/01/2023			1	1FE	1,200,000	100.360	1,204,320	1,200,000	1,200,000					3.004	3.004	MS	12,016	36,048	03/27/2013.	03/01/2023.
678553 AP 3	OKLAHOMA CITY ECON A 3.204 03/01/2024			12	1FE	2,700,000	100.657	2,717,739	2,700,000	2,700,000					3.204	3.204	MS	28,836	86,508	03/27/2013.	03/01/2024.
678553 AQ 1	OKLAHOMA CITY ECON A 3.404 03/01/2025			12	1FE	1,515,000	100.949	1,529,377	1,515,000	1,515,000					3.404	3.404	MS	17,190	51,571	03/27/2013.	03/01/2025.
678553 AR 9	OKLAHOMA CITY ECON A 3.604 03/01/2026			12	1FE	1,000,000	101.290	1,012,900	1,000,000	1,000,000					3.604	3.604	MS	12,013	36,040	03/27/2013.	03/01/2026.
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030				1FE	6,127,450	117.219	5,860,950	5,000,000	5,809,974		(55,047)			5.610	3.853	JJ	140,250	280,500	08/09/2012.	07/01/2030.
684273 GX 7	ORANGE CNTY CA TRANSN 5.563 02/15/2021			12	1FE	2,000,000	103.134	2,062,680	2,000,000	2,000,000					5.563	5.564	FA	42,032	111,260	12/09/2010.	02/15/2021.
684273 GY 5	ORANGE CNTY CA TRANSN 5.813 02/15/2022			12	1FE	2,500,000	103.459	2,586,475	2,500,000	2,500,000					5.813	5.814	FA	54,901	145,325	12/09/2010.	02/15/2022.
684273 HC 2	ORANGE CNTY TRAN BABS A 6.908 02/15/2041	CF		1	1FE	65,706,599	135.086	64,233,393	47,550,000	64,298,015		(441,212)			6.908	4.400	FA	1,240,907	3,284,754	12/15/2015.	02/15/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
68428T AT 4	ORANGE CNTY CA WSTWTR 4.00 2/1/33			2	1FE	9,660,695	104.570	10,896,194	10,420,000	9,808,159		30,388			4.000	4.570	FA	173,667	416,800	08/29/2013.	02/01/2033.
68607D NA 9	OREGON ST A 4.633 11/15/20			1	1FE	1,500,000	103.325	1,549,875	1,500,000	1,500,000					4.633	4.632	MN	8,880	69,495	04/01/2010.	11/15/2020.
68607D NB 7	OREGON ST A 4.733 11/15/21				1FE	2,890,000	105.441	3,047,245	2,890,000	2,890,000					4.733	4.732	MN	17,478	136,784	04/01/2010.	11/15/2021.
68607D NC 5	OREGON ST A 4.883 11/15/22			1	1FE	3,000,000	107.299	3,218,970	3,000,000	3,000,000					4.883	4.882	MN	18,718	146,490	04/01/2010.	11/15/2022.
68607D NK 7	OR ST TRN SUB LIEN A 5.784 11/15/2030			1	1FE	3,878,770	120.775	4,227,125	3,500,000	3,792,495		(17,861)			5.784	4.850	MN	25,867	202,440	08/14/2013.	11/15/2030.
68607H 5A 0	OR ST ADMIN SVCS B 4.787 05/01/2020			1	1FE	1,000,000	102.409	1,024,090	1,000,000	1,000,000					4.787	4.787	MN	7,978	47,870	05/12/2010.	05/01/2020.
68607H 5B 8	OR ST ADMIN SVCS 4.937 05/01/2021			12	1FE	2,000,000	102.921	2,058,420	2,000,000	2,000,000					4.937	4.937	MN	16,457	98,740	05/12/2010.	05/01/2021.
68607H 5C 6	OR ST ADMIN SVCS 5.137 05/01/22			12	1FE	2,000,000	103.203	2,064,060	2,000,000	2,000,000					5.137	5.137	MN	17,123	102,740	05/12/2010.	05/01/2022.
68607H 5E 2	OR ADMIN SVCS 5.437 05/01/2024			12	1FE	6,438,180	103.444	6,206,640	6,000,000	6,072,428		(51,622)			5.437	4.493	MN	54,370	326,220	09/14/2010.	05/01/2024.
68607H 5S 1	OR ADMIN SVCS SER C 4.637 5/01/2019			1	1FE	1,015,000	100.662	1,021,719	1,015,000	1,015,000					4.637	4.637	MN	7,844	47,066	05/12/2010.	05/01/2019.
68607H 5V 4	OR ADMIN SVC C 5.137 05/01/2022			12	1FE	755,000	103.203	779,183	755,000	755,000					5.137	5.137	MN	6,464	38,784	05/12/2010.	05/01/2022.
686430 ER 6	ORLANDO FL CMNTY RDV 6.56 09/01/21			2	1FE	1,000,000	106.266	1,062,660	1,000,000	1,000,000					6.560	6.561	MS	21,867	65,600	04/07/2010.	09/01/2021.
686430 EZ 8	ORLANDO FL CMNTY REDEV B 6.3109/01/20				1FE	1,000,000	105.557	1,055,570	1,000,000	1,000,000					6.310	6.310	MS	21,033	63,100	04/07/2010.	09/01/2020.
696550 WS 7	PALM BEACH CNTY FL SCH 5.40 8/01/2025			1	1FE	4,841,800	111.366	5,568,300	5,000,000	4,912,727		10,646			5.400	5.722	FA	112,500	270,000	11/04/2010.	08/01/2025.
70869P FN 2	PA ECON DEV 5.201 06/15/20			1	1FE	1,725,000	102.734	1,772,162	1,725,000	1,725,000					5.201	5.199	JD	3,987	89,717	04/16/2010.	06/15/2020.
70869P FP 7	PA ECON DEV 5.301 06/15/21			1	1FE	1,775,000	104.743	1,859,188	1,775,000	1,775,000					5.301	5.299	JD	4,182	94,093	04/16/2010.	06/15/2021.
70869P FQ 5	PA ECON DEV 5.401 06/15/22			1	1FE	1,745,000	106.517	1,858,722	1,745,000	1,745,000					5.401	5.399	JD	4,189	94,247	04/16/2010.	06/15/2022.
70917R A7 0	PA HGR ED FACS 5.118% 04/01/20			1	1FE	500,000	102.565	512,825	500,000	500,000					5.118	5.118	AO	6,398	25,590	04/15/2010.	04/01/2020.
70917R A8 8	PA HGR ED FACS 5.218 04/01/21			1	1FE	1,000,000	104.897	1,048,970	1,000,000	1,000,000					5.218	5.218	AO	13,045	52,180	04/15/2010.	04/01/2021.
70917R A9 6	PA HGR ED FACS 5.368 04/01/22			1	1FE	1,500,000	107.245	1,608,675	1,500,000	1,500,000					5.368	5.368	AO	20,130	80,520	04/15/2010.	04/01/2022.
709235 ZR 9	PA ST UNIV B TXBL 3.573 09/01/2037			1	1FE	6,000,000	95.677	5,740,620	6,000,000	5,999,812		7			3.573	3.573	MS	71,460	214,380	04/20/2017.	09/01/2037.
71884A UZ 0	PHOENIX CIVIC B TX AZ 4.107 07/01/2020				1FE	1,540,000	101.851	1,568,505	1,540,000	1,540,000					4.107	4.107	JJ	31,624	63,248	05/18/2011.	07/01/2020.
71884A VP 1	PHOENIX CIVIC D TX AZ 4.107 07/01/2020				1FE	2,000,000	101.851	2,037,020	2,000,000	2,000,000					4.107	4.107	JJ	41,070	82,140	05/18/2011.	07/01/2020.
71884A VQ 9	PHOENIX CIVIC D TX AZ 4.257 07/01/2021				1FE	1,255,000	103.633	1,300,594	1,255,000	1,255,000					4.257	4.257	JJ	26,713	53,425	05/18/2011.	07/01/2021.
71884A YD 5	PHOENIX AZ CIVIC B 3.352 07/01/2027			2	1FE	1,406,300	99.524	1,428,169	1,435,000	1,413,705		2,111			3.352	3.556	JJ	24,051	48,101	05/05/2015.	07/01/2027.
71884A YH 6	PHOENIX AZ CIVIC B 3.992 07/01/2035			2	1FE	4,000,000	100.654	4,026,160	4,000,000	4,000,184		(24)			3.992	3.991	JJ	79,840	159,680	04/22/2015.	07/01/2035.
73358W CW 2	PORT AUTH NY & NJ TXB 5.647 11/01/2040				1FE	10,964,390	122.875	11,058,750	9,000,000	10,673,728		(54,632)			5.647	4.233	MN	84,705	508,230	02/07/2013.	11/01/2040.
73358W EK 6	PORT AUTH NY&NJ 168 4.926 10/1/2051	O			1FE	582,265	112.770	563,850	500,000	576,048		(1,093)			4.926	4.080	AO	6,158	24,630	08/31/2012.	10/01/2051.
73358W TZ 7	PORT AUTH NY/NJ 187 4.426 10/15/2034			2	1FE	9,000,000	103.570	9,321,300	9,000,000	9,000,000					4.426	4.426	AO	84,094	398,340	10/08/2014.	10/15/2034.
73474T AC 4	MORROW PORT TRANS FAC 3.371 09/01/2025			1	1FE	4,995,800	100.305	5,015,250	5,000,000	4,997,098		382			3.371	3.381	MS	56,183	168,550	12/11/2014.	09/01/2025.
736746 XT 0	PORTLAND OR URBAN RENEWAL 3.873 6/15/22			12	1FE	4,685,000	101.930	4,775,421	4,685,000	4,685,000					3.873	3.873	JD	8,064	181,450	05/09/2012.	06/15/2022.
756872 HS 9	RED RIVER TX EDU FIN 5.00 03/15/2024			2	1FE	2,767,800	112.735	2,824,012	2,505,000	2,632,704		(27,598)			5.000	3.680	MS	36,879	125,250	08/28/2013.	03/15/2024.
756872 HT 7	RED RIVER TX EDU FIN 5.00 03/15/2025			2	1FE	924,256	112.205	953,743	850,000	886,263		(7,794)			5.000	3.890	MS	12,514	42,500	08/28/2013.	03/15/2025.
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027			2	1FE	338,067	111.610	357,152	320,000	328,902		(1,895)			5.000	4.270	MS	4,711	16,000	08/28/2013.	03/15/2027.
756872 HW 0	RED RIVER TX EDU FIN 5.00 03/15/2028			2	1FE	1,672,544	111.235	1,779,760	1,600,000	1,635,858		(7,604)			5.000	4.410	MS	23,556	80,000	08/28/2013.	03/15/2028.
768874 SD 2	RIVERSIDE CA BAB 6.265 10/01/2021			1	1FE	1,390,000	108.639	1,510,082	1,390,000	1,390,000					6.265	6.266	AO	21,771	87,084	12/09/2010.	10/01/2021.
768874 SE 0	RIVERSIDE CA 6.515 10/01/2022	O		1	1FE	1,654,508	112.156	1,536,537	1,370,000	1,489,227		(28,930)			6.515	3.992	AO	22,314	89,256	08/31/2012.	10/01/2022.
768874 SG 5	RIVERSIDE ELEC BABS 7.605 10/01/2040			1	1FE	7,472,962	144.252	7,299,151	5,060,000	7,254,677		(58,771)			7.605	4.467	AO	96,203	384,813	01/07/2015.	10/01/2040.
768874 SH 3	RIVERSIDE CA ELEC 6.015 10/01/2020			1	1FE	1,000,000	105.137	1,051,370	1,000,000	1,000,000					6.015	6.016	AO	15,038	60,150	12/09/2010.	10/01/2020.
769076 UF 5	RIVERSIDE WTR BABS 6.20 10/01/2033			1	1FE	4,527,461	125.034	4,394,945	3,515,000	4,372,982		(42,012)			6.200	3.994	AO	54,483	217,930	02/04/2015.	10/01/2033.
783186 ND 7	RUTGERS ST UNIV NJ 3.776 5/01/2019			1	1FE	1,500,000	100.346	1,505,190	1,500,000	1,500,000					3.776	3.776	MN	9,440	56,640	11/04/2010.	05/01/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
783186 NE 5	RUTGERS ST UNIV NJ 3.896 5/01/2020			1	1FE	1,300,000	101.366	1,317,758	1,300,000	1,300,000					3.896	3.896	MN	8,441	50,648	11/04/2010.	05/01/2020.
783186 NF 2	RUTGERS ST UNIV NJ 4.126 5/01/2021			1	1FE	1,250,000	102.856	1,285,700	1,250,000	1,250,000					4.126	4.126	MN	8,596	51,575	11/04/2010.	05/01/2021.
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040	CF		1	1FE	10,634,445	120.914	10,223,279	8,455,000	10,337,393		(54,440)			5.665	4.091	MN	79,829	478,976	12/13/2012.	05/01/2040.
783186 NJ 4	RUTGERS UNV-TXB-H-BAB-NJ 5.545	CF		1	1FE	4,223,065	112.088	3,923,080	3,500,000	4,000,341		(38,756)			5.545	3.855	MN	32,346	194,075	08/20/2012.	05/01/2029.
783186 RC 5	RUTGERS NJ ST UNIV K 4.712 05/01/2033			1	1FE	5,000,000	109.942	5,497,100	5,000,000	5,000,000					4.712	4.712	MN	39,267	235,600	06/14/2013.	05/01/2033.
786106 GN 8	SACRAMENTO CONV BHAC 7.68 8/15/2021				1FE	11,843,446	108.684	11,705,267	10,770,000	10,988,546		(117,068)			7.680	6.427	FA	312,474	827,136	01/06/2009.	08/15/2021.
795681 GJ 8	SALK LAKE CNTY UTAH 4.78 12/01/2020			1	1FE	2,000,000	103.752	2,075,040	2,000,000	2,000,000					4.780	4.780	JD	7,967	95,600	12/09/2009.	12/01/2020.
795681 GM 1	SALT LAKE CNTY UT 5.82 12/01/2029			1	1FE	2,071,280	119.025	2,023,425	1,700,000	1,960,401		(18,617)			5.820	4.068	JD	8,245	98,940	05/01/2012.	12/01/2029.
796253 Z3 9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026	O		1	1FE	4,340,395	104.059	4,297,637	4,130,000	4,250,343		(14,956)			3.722	3.256	FA	64,049	153,719	08/31/2012.	02/01/2026.
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027			1	1FE	6,000,000	104.591	6,275,460	6,000,000	6,000,000					3.822	3.822	FA	95,550	229,320	03/20/2012.	02/01/2027.
79765R SV 2	SAN FRANCISCO CA BABS 6.00 11/01/2040			1	1FE	3,196,062	124.038	3,119,556	2,515,000	3,112,199		(16,219)			6.000	4.311	MN	25,150	150,900	04/12/2013.	11/01/2040.
79768H AK 4	SAN FRAN CITY PUC BABS 5.75 10/01/2035			1	1FE	4,192,960	121.312	4,852,480	4,000,000	4,164,711		(5,946)			5.750	5.374	AO	57,500	230,000	08/14/2013.	10/01/2035.
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032			1	1FE	19,860,450	119.079	19,392,015	16,285,000	19,016,943		(151,531)			5.876	4.210	AO	239,227	956,907	01/29/2014.	04/01/2032.
812631 HS 1	SEATTLE DRAIN SER A 5.55 11/01/2039			1	1FE	3,092,500	119.295	2,982,375	2,500,000	3,009,230		(15,260)			5.550	4.088	MN	23,125	138,750	12/13/2012.	11/01/2039.
812643 HE 7	SEATTLE WA LGHT & PWR C 3.40 6/1/2028			1	1FE	4,237,962	99.289	4,259,498	4,290,000	4,255,672		3,030			3.400	3.500	JD	12,155	145,860	06/29/2012.	06/01/2028.
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029			1	1FE	5,583,747	99.213	5,610,495	5,655,000	5,605,985		3,817			3.500	3.601	JD	16,494	197,925	06/29/2012.	06/01/2029.
835574 BT 0	SONOMA PENSION A 5.07 12/01/2022				1FE	1,296,225	103.275	1,249,628	1,210,000	1,246,195		(8,330)			5.070	4.233	JD	5,112	61,347	03/21/2012.	12/01/2022.
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29			1	1FE	10,588,790	115.707	11,391,354	9,845,000	10,382,391		(35,492)			6.000	5.334	JD	49,225	590,700	03/22/2012.	12/01/2029.
837545 GC 0	SD CONSRVCY A TXB ST 4.384 08/01/2021			1	1FE	2,000,000	104.324	2,086,480	2,000,000	2,000,000					4.384	4.383	FA	36,533	87,680	12/15/2010.	08/01/2021.
838530 MQ 3	SOUTH JERSEY PORT 6.152 01/01/20			1	2FE	1,877,218	102.075	1,842,454	1,805,000	1,814,212		(8,715)			6.152	5.620	JJ	55,522	111,044	01/21/2010.	01/01/2020.
84247P JA 0	STHRN CA PUB PWR AUTH B 3.758 07/01/2025			12	1FE	5,360,000	102.705	5,504,988	5,360,000	5,360,000					3.758	3.758	JJ	100,714	201,429	03/14/2014.	07/01/2025.
845040 JP 0	SW HGR ED AUTH B 4.156 10/01/2033			2	1FE	2,250,000	102.713	2,311,043	2,250,000	2,250,000					4.156	4.156	AO	23,378	93,510	03/20/2013.	10/01/2033.
845040 JU 9	SW HGR ED AUTH B 3.616 10/01/2028			2	1FE	2,500,000	99.784	2,494,600	2,500,000	2,500,000					3.616	3.616	AO	22,600	90,400	03/20/2013.	10/01/2028.
85732P CC 2	PA ST SCH BLDG 5.426 09/15/2026			1	1FE	1,000,000	109.795	1,097,950	1,000,000	1,000,000					5.426	5.426	MS	15,977	54,260	06/02/2011.	09/15/2026.
85732P CD 0	PA ST SCH B TXB 5.426 09/15/2026			1	1FE	1,500,000	109.795	1,646,925	1,500,000	1,500,000					5.426	5.426	MS	23,965	81,390	06/02/2011.	09/15/2026.
85732P CF 5	ST PUB SCH BLDG D 5.138 09/15/2029			1	1FE	5,260,800	104.268	5,213,400	5,000,000	5,182,320		(12,846)			5.138	4.701	MS	75,643	256,900	12/28/2011.	09/15/2029.
870000 HH 2	SWARTHMORE BORO PA C 2.95 09/15/2020			1	1FE	700,000	100.440	703,080	700,000	700,000					2.950	2.950	MS	6,080	20,650	11/30/2011.	09/15/2020.
870000 HJ 8	SWARTHMORE BORO PA C 3.10 09/15/2021			1	1FE	4,000,000	101.202	4,048,080	4,000,000	4,000,000					3.100	3.100	MS	36,511	124,000	11/30/2011.	09/15/2021.
871683 CF 3	SYRACUSE NY SCH 5.428 05/01/2027			1	1FE	3,500,000	113.278	3,964,730	3,500,000	3,500,000					5.428	5.428	MN	31,663	189,980	06/29/2011.	05/01/2027.
875124 ER 6	TAMPA BAY WTR B REF 2.612 10/01/2025				1FE	1,500,000	96.745	1,451,175	1,500,000	1,500,015		(2)			2.612	2.612	AO	9,795	39,180	02/04/2015.	10/01/2025.
875124 ES 4	TAMPA BAY WTR B REF 2.782 10/01/2026			2	1FE	3,000,000	96.862	2,905,860	3,000,000	3,000,034		(5)			2.782	2.782	AO	20,865	83,460	02/04/2015.	10/01/2026.
875124 GX 1	TAMPA BAY WTR B REF 3.507 10/01/2030			2	1FE	2,000,000	99.282	1,985,640	2,000,000	2,000,000					3.507	3.507	AO	17,535	70,140	01/13/2016.	10/01/2030.
875124 GY 9	TAMPA BAY WTR B REF 3.607 10/01/2031			2	1FE	1,500,000	99.571	1,493,565	1,500,000	1,500,000					3.607	3.607	AO	13,526	54,105	01/13/2016.	10/01/2031.
875287 LC 6	TAMPA FL BABS 5.25 10/01/23			1	1FE	2,196,062	108.773	2,360,374	2,170,000	2,181,600		(2,108)			5.250	5.122	AO	28,481	113,925	12/02/2010.	10/01/2023.
875287 LD 4	TAMPA FL BABS 5.375 10/01/2024			1	1FE	2,267,697	110.299	2,476,213	2,245,000	2,256,361		(1,652)			5.375	5.272	AO	30,167	120,669	12/02/2010.	10/01/2024.
880557 3E 1	TN ST SCH BD AUTH QSC 1.515 09/15/2026				1FE	3,866,940	86.868	4,777,740	5,500,000	4,427,154		113,892			1.515	4.554	MJSD.	3,703	83,325	07/25/2013.	09/15/2026.
880558 FA 4	TN SCH BOND TXBL 4.007 11/01/2034			12	1FE	2,000,000	103.085	2,061,700	2,000,000	2,000,000					4.007	4.007	MN	13,357	80,140	08/07/2014.	11/01/2034.
880558 GG 0	TENNESSEE ST SCH TXBL 3.656 11/01/2035			12	1FE	2,000,000	100.015	2,000,300	2,000,000	1,999,991		0			3.656	3.656	MN	12,187	73,120	04/09/2015.	11/01/2035.
882135 7J 9	TEXAS ST A&M UNIV C 4.772 05/15/2033			2	1FE	4,000,000	106.138	4,245,520	4,000,000	4,000,000					4.772	4.772	MN	24,390	190,880	09/04/2013.	05/15/2033.
88213A CB 9	TEXAS A&M UNIV SYS C 3.451 05/15/2034			1	1FE	2,000,000	98.065	1,961,300	2,000,000	2,000,000					3.451	3.451	MN	8,819	69,020	01/07/2015.	05/15/2034.
88213A DZ 5	TX A&M UNIV-B-TXBL 2016 B 3.993 05/15/20			2	1FE	13,298,160	100.976	13,126,880	13,000,000	13,228,298		(26,656)			3.993	3.717	MN	66,328	519,090	04/07/2016.	05/15/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
88213A KH 7	TEXAS ST A & M UNI 3.186 05/15/2030			2	1FE	2,500,000	97.183	2,429,575	2,500,000	2,499,955		3			3.186	3.186	MN	10,178	79,650	06/07/2017.	05/15/2030.
88213A KJ 3	TEXAS ST A & M UNIV 3.286 05/15/2031			2	1FE	3,000,000	97.178	2,915,340	3,000,000	2,999,942		4			3.286	3.286	MN	12,596	98,580	06/07/2017.	05/15/2031.
88213A KK 0	TEXAS ST A & M UNIV 3.386 05/15/2032			2	1FE	1,000,000	97.348	973,480	1,000,000	999,979		1			3.386	3.386	MN	4,327	33,860	06/07/2017.	05/15/2032.
88278P RN 6	TX UNIV SYS REF 4.00 03/15/2028			2	1FE	1,377,400	106.246	1,508,693	1,420,000	1,390,155		2,596			4.000	4.279	MS	16,724	56,800	08/16/2013.	03/15/2028.
882806 CL 4	TX ST TECH UNIV REV B 3.47 08/15/2023			2	1FE	515,000	101.298	521,685	515,000	515,000					3.470	3.470	FA	6,751	17,871	01/06/2012.	08/15/2023.
882806 CM 2	TX ST TECH UNIV REV B 3.67 08/15/2024			2	1FE	500,000	101.470	507,350	500,000	500,000					3.670	3.670	FA	6,932	18,350	01/06/2012.	08/15/2024.
882806 CR 1	TX ST TECH UNIV REV B 4.04 08/15/2027			2	1FE	760,000	102.431	778,476	760,000	760,000					4.040	4.040	FA	11,599	30,704	01/06/2012.	08/15/2027.
882806 FW 7	TX TECH UNIV REF B 3.81 02/15/2031			2	1FE	3,000,000	101.253	3,037,590	3,000,000	2,999,982		1			3.810	3.810	FA	43,180	114,300	01/31/2017.	02/15/2031.
882806 FX 5	TX TECH UNIV REF B 3.84 02/15/2032			2	1FE	1,500,000	101.167	1,517,505	1,500,000	1,499,991		1			3.840	3.840	FA	21,760	57,600	01/31/2017.	02/15/2032.
882806 GD 8	TX TECH UNIV REF B 4.00 02/15/2038			2	1FE	3,000,000	100.569	3,017,070	3,000,000	2,999,979		1			4.000	4.000	FA	45,333	120,000	01/31/2017.	02/15/2038.
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030	CF		1	1FE	42,897,948	113.815	40,927,874	35,960,000	40,973,197		(354,660)			5.178	3.655	AO	465,502	1,862,009	10/29/2014.	04/01/2030.
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021	O		1	1FE	2,133,850	103.264	2,065,280	2,000,000	2,044,985		(14,950)			4.050	3.216	MN	10,350	81,000	08/31/2012.	11/15/2021.
898365 AK 7	TRUSTEES BOSTON COLLEGE 3.869 07/01/2023			1	1FE	1,000,000	102.864	1,028,640	1,000,000	1,000,000					3.869	3.869	JJ	19,345	38,690	08/14/2013.	07/01/2023.
898365 AM 3	TRUSTEES BOSTON COLLEGE 4.019 07/01/2024			1	1FE	1,220,000	103.342	1,260,772	1,220,000	1,220,000					4.019	4.019	JJ	24,516	49,032	08/14/2013.	07/01/2024.
898365 AP 6	TRUSTEES BOSTON COLLEGE 4.519 07/01/2028			1	1FE	11,000,000	106.912	11,760,320	11,000,000	11,000,000					4.519	4.519	JJ	248,545	497,090	08/14/2013.	07/01/2028.
905664 AA 6	UNION CITY QSCB GA 4.73 01/01/2027			1	1FE	10,000,000	110.302	11,030,200	10,000,000	10,000,000					4.730	4.730	JJ	236,500	473,000	07/20/2011.	01/01/2027.
913366 DG 2	UNIV CA RGTS REV 6.458 5/15/2029			1	1FE	5,609,691	117.497	5,316,739	4,525,000	5,289,190		(57,016)			6.458	4.411	MN	37,340	292,225	03/21/2013.	05/15/2029.
913366 EQ 9	UNIV OF CALIFORNIA CA 6.398 05/15/2031			1	1FE	8,534,313	120.919	8,561,065	7,080,000	8,203,580		(65,739)			6.398	4.692	MN	57,881	452,978	09/02/2015.	05/15/2031.
914072 K3 6	UNIV OF ARKANSAS B 3.116 09/15/2030			12	1FE	7,065,000	95.215	6,726,940	7,065,000	7,064,888		8			3.116	3.116	MS	64,821	220,145	10/06/2016.	09/15/2030.
914072 K5 1	UNIV OF ARKANSAS B 3.288 09/15/2032			12	1FE	1,030,000	95.797	986,709	1,030,000	1,029,981		1			3.288	3.288	MS	9,972	33,866	10/06/2016.	09/15/2032.
914072 K6 9	UNIV OF ARKANSAS B 3.338 09/15/2033			12	1FE	3,785,000	95.767	3,624,781	3,785,000	3,784,929		4			3.338	3.338	MS	37,201	126,343	10/06/2016.	09/15/2033.
914119 F5 6	CINCINNATI UNIV B 3.949 06/01/2042			2	1FE	3,000,000	100.201	3,006,030	3,000,000	3,000,010		(1)			3.949	3.949	JD	9,873	118,470	05/11/2016.	06/01/2042.
914119 WW 8	UNIV CINCINNATI 4.00 06/01/2031			2	1FE	3,603,000	104.346	4,173,840	4,000,000	3,689,130		17,904			4.000	4.840	JD	13,333	160,000	09/09/2013.	06/01/2031.
914119 YR 7	UNIV OF CINCINNATI OH D 5.153 06/01/2033			2	1FE	8,029,160	108.132	8,650,560	8,000,000	8,016,321		(2,881)			5.153	5.105	JD	34,353	412,240	02/07/2014.	06/01/2033.
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031			12	1FE	4,333,212	101.347	3,810,647	3,760,000	3,795,369		(92,887)			6.270	3.696	MN	30,124	235,752	08/10/2012.	05/15/2031.
91412G E9 2	UNIV OF CA REV AS 3.552 05/15/2039			1	1FE	7,500,000	93.332	6,999,900	7,500,000	7,500,168		(6)			3.552	3.552	MN	34,040	266,400	04/08/2016.	05/15/2039.
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031			1	1FE	1,054,160	109.316	1,093,160	1,000,000	1,039,866		(2,384)			4.797	4.376	MN	6,130	47,970	03/08/2012.	05/15/2031.
91412G QG 3	UNIV OF CA AG 3.05 05/15/2025			1	1FE	4,000,000	98.981	3,959,240	4,000,000	4,000,000					3.050	3.050	MN	15,589	122,000	02/28/2013.	05/15/2025.
91412G QH 1	UNIV OF CA AG 3.18 05/15/2026			1	1FE	4,000,000	99.880	3,995,200	4,000,000	4,000,000					3.180	3.180	MN	16,253	127,200	02/28/2013.	05/15/2026.
91412G TG 0	UNIV OF CA REV AJ 4.601 05/15/2031	CF		1	1FE	14,140,000	108.191	15,298,207	14,140,000	14,140,000					4.601	4.601	MN	83,130	650,581	09/26/2013.	05/15/2031.
91412G XC 4	UNIV OF CA REV BD AP 3.309 05/15/2026			1	1FE	4,000,000	100.166	4,006,640	4,000,000	4,000,133		(16)			3.309	3.308	MN	16,913	132,360	03/13/2015.	05/15/2026.
91425M CD 7	UNIV DELAWARE BABS 5.866 11/01/2040			1	1FE	9,714,600	125.239	9,392,925	7,500,000	9,555,456		(58,256)			5.866	3.976	MN	73,325	439,950	02/24/2016.	11/01/2040.
91428L FM 3	UNIV HAWAII BABS 4.361 10/01/2021			2	1FE	2,000,000	102.872	2,057,440	2,000,000	2,000,000					4.361	4.361	AO	21,805	87,220	09/22/2010.	10/01/2021.
91428L FN 1	UNIV HAWAII BABS 4.561 10/01/2022			2	1FE	3,000,000	103.129	3,093,870	3,000,000	3,000,000					4.561	4.561	AO	34,208	136,830	09/22/2010.	10/01/2022.
91428L FP 6	UNIV HAWAII BAB 4.711 10/01/2023			2	1FE	3,000,000	103.333	3,099,990	3,000,000	3,000,000					4.711	4.711	AO	35,333	141,330	09/22/2010.	10/01/2023.
91428L FQ 4	UNIV HAWAII BAB 4.861 10/01/2024			2	1FE	3,000,000	103.526	3,105,780	3,000,000	3,000,000					4.861	4.861	AO	36,458	145,830	09/22/2010.	10/01/2024.
914301 7Q 3	HOUSTON UNIV B REF 3.49 02/15/2033			2	1FE	5,000,000	97.317	4,865,850	5,000,000	5,001,040		(150)			3.490	3.486	FA	65,922	174,500	01/22/2016.	02/15/2033.
914353 ZK 6	UNIV IL A REF AUXILIARY A 4.00 4/01/2030			2	1FE	5,309,002	102.643	6,127,787	5,970,000	5,465,831		32,725			4.000	4.990	AO	59,700	238,800	09/04/2013.	04/01/2030.
914353 ZM 2	UNIV IL REF AUXILIARY A 4.00 4/01/2032			2	1FE	7,464,807	102.233	8,843,155	8,650,000	7,698,613		49,038			4.000	5.156	AO	86,500	346,000	09/11/2013.	04/01/2032.
914440 KY 7	UNIV MA BLDG AUTH 3.80 11/01/2021			1	1FE	5,000,000	102.843	5,142,150	5,000,000	5,000,000					3.800	3.800	MN	31,667	190,000	10/22/2010.	11/01/2021.
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022			1	1FE	5,292,040	103.871	5,712,905	5,500,000	5,420,810		18,529			3.950	4.361	MN	36,208	217,250	11/19/2010.	11/01/2022.

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
914455 JZ 4	UNIV MI UNIV TXB A 5.513 04/01/2030				1FE	5,510,027	118.257	5,161,918	4,365,000	5,180,535		(58,288)			5.513	3.490	AO	60,161	240,642	10/24/2012.	04/01/2030.
914713 P2 2	UNIV OF NC CHAPEL HIL C 3.327 12/01/2036			1	1FE	4,350,000	97.684	4,249,254	4,350,000	4,349,867		5			3.327	3.327	JD	12,060	144,725	02/24/2016.	12/01/2036.
914714 CG 3	UNIV NC CHAPEL HILL BABS 4.574 02/1/20			1	1FE	1,000,000	101.647	1,016,470	1,000,000	1,000,000					4.574	4.575	FA	19,058	45,740	11/10/2010.	02/01/2020.
914714 CH 1	UNIV NC CHAPEL HILL BABS 4.824 02/1/2021				1FE	1,000,000	103.787	1,037,870	1,000,000	1,000,000					4.824	4.825	FA	20,100	48,240	11/10/2010.	02/01/2021.
914729 SU 3	UNIV OF N TX REF B 4.122 04/15/2040			2	1FE	2,000,000	100.771	2,015,420	2,000,000	1,999,689		9			4.122	4.123	AO	17,404	82,440	01/06/2017.	04/15/2040.
914729 SV 1	UNIV OF N TX REF B 4.022 04/15/2036			2	1FE	4,000,000	100.866	4,034,640	4,000,000	3,999,408		23			4.022	4.023	AO	33,964	160,880	01/06/2017.	04/15/2036.
914729 SW 9	UNIV OF N TX REF B 3.857 04/15/2032			2	1FE	2,525,000	100.447	2,536,287	2,525,000	2,524,657		19			3.857	3.858	AO	20,560	97,389	01/06/2017.	04/15/2032.
914760 8A 4	UNIV OKLA REF TXBL A 3.566 07/01/2029			2	1FE	2,410,000	100.182	2,414,386	2,410,000	2,409,934		5			3.566	3.566	JJ	42,970	74,721	07/12/2017.	07/01/2029.
914760 8C 0	UNIV OKLA REF TXBL A 3.766 07/01/2031			2	1FE	3,660,000	100.557	3,680,386	3,660,000	3,659,887		7			3.766	3.766	JJ	68,918	119,840	07/12/2017.	07/01/2031.
914760 8D 8	UNIV OKLA REF TXBL A 3.866 07/01/2032			2	1FE	1,800,000	101.062	1,819,116	1,800,000	1,799,941		3			3.866	3.866	JJ	34,794	60,503	07/12/2017.	07/01/2032.
914760 8E 6	UNIV OKLA REF TXBL A 4.029 07/01/2036			2	1FE	1,000,000	100.799	1,007,990	1,000,000	999,964		1			4.029	4.029	JJ	20,145	35,030	07/12/2017.	07/01/2036.
91476P FF 0	UNIV OK REV TXBL SER B 3.99 07/01/2033			2	1FE	1,270,000	100.454	1,275,766	1,270,000	1,270,000					3.990	3.990	JJ	25,337	50,673	01/25/2013.	07/01/2033.
91476P FV 5	UNIV OK REV A 5.197 07/01/2028			2	1FE	5,100,000	107.496	5,482,296	5,100,000	5,100,000					5.197	5.197	JJ	132,524	265,047	08/23/2013.	07/01/2028.
91476P FW 3	UNIV OK REV A 5.526 07/01/2033			2	1FE	1,500,000	108.644	1,629,660	1,500,000	1,500,000					5.526	5.526	JJ	41,445	82,890	08/23/2013.	07/01/2033.
91476P GP 7	UNIV OK D TXBL 4.38 07/01/2026			2	1FE	3,725,000	104.439	3,890,353	3,725,000	3,725,000					4.380	4.380	JJ	81,578	163,155	09/26/2013.	07/01/2026.
914805 FA 9	UNIV OF PITTSBURGH A 3.646 09/15/2036			12	1FE	8,000,000	97.186	7,774,880	8,000,000	7,999,734		11			3.646	3.646	MS	85,884	291,680	01/06/2017.	09/15/2036.
915137 5R 0	UNIV TX REV FIN SYS C 4.794 08/15/2046			1	1FE	10,082,624	113.597	10,030,615	8,830,000	9,894,157		(35,113)			4.794	3.913	FA	159,917	423,310	02/06/2013.	08/15/2046.
915217 RY 1	UNIV VA REV BAB TXB 6.221 09/01/2039			1	1FE	1,371,020	133.823	1,331,539	995,000	1,317,313		(9,995)			6.200	3.902	MS	20,563	61,690	02/05/2013.	09/01/2039.
915217 SB 0	UNIV OF VA RECTOR 5.00 09/01/2040			1	1FE	1,353,579	117.048	1,351,904	1,155,000	1,327,156		(4,940)			5.000	3.968	MS	19,250	57,750	02/12/2013.	09/01/2040.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036			2	1FE	8,890,000	103.360	9,188,704	8,890,000	8,890,000					4.500	4.500	JJ	178,911	400,050	10/07/2010.	07/20/2036.
91754C BH 2	UTAH ST AUX BABS 4.74 04/01/2019			1	1FE	1,240,000	100.530	1,246,572	1,240,000	1,240,000					4.740	4.740	AO	14,694	58,776	12/17/2010.	04/01/2019.
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029				1FE	5,547,600	120.537	4,990,232	4,140,000	5,102,256		(76,603)			6.279	3.553	AO	64,988	259,951	08/09/2012.	04/01/2029.
927781 L4 4	VA ST CLG BLDG AUTH B 4.00 02/01/2027			2	1FE	13,162,500	106.356	14,358,060	13,500,000	13,274,955		22,898			4.000	4.246	FA	225,000	540,000	08/20/2013.	02/01/2027.
927781 UZ 5	VA COLLEGE BLDG SER B 4.50 02/01/2025			1	1FE	3,665,205	105.000	4,147,500	3,950,000	3,803,170		20,218			4.250	4.966	FA	69,948	167,875	01/03/2011.	02/01/2025.
92778L BK 5	VA ST CMWLTH UNIV A 3.858 01/01/2024			1	1FE	4,000,000	102.009	4,080,360	4,000,000	4,000,000					3.858	3.858	JJ	77,160	154,320	01/30/2014.	01/01/2024.
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035			1	1FE	14,784,184	115.414	14,028,572	12,155,000	14,296,061		(92,153)			5.350	3.885	MN	83,093	650,293	05/28/2013.	05/15/2035.
928075 FR 6	VA ST PORT AUTH REV 2.92 07/01/2021			1	1FE	5,190,000	100.429	5,212,265	5,190,000	5,190,000					2.920	2.920	JJ	75,774	151,548	01/11/2012.	07/01/2021.
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023			1	1FE	2,250,000	101.550	2,284,875	2,250,000	2,250,000					3.220	3.220	JJ	36,225	72,450	01/11/2012.	07/01/2023.
928075 FU 9	VA ST PORT AUTH REV 3.37 07/01/2024			1	1FE	3,500,000	102.009	3,570,315	3,500,000	3,500,000					3.370	3.370	JJ	58,975	117,950	01/11/2012.	07/01/2024.
928172 UY 9	VA ST BLDG AUTH 4.75 08/01/2020				1FE	7,173,530	102.775	7,194,250	7,000,000	7,031,667		(18,902)			4.750	4.451	FA	138,542	332,500	02/11/2010.	08/01/2020.
92817S D6 2	VIRGINIA ST PUB SCH 1 3.84 12/15/2034			1	1FE	8,000,000	97.445	7,795,600	8,000,000	8,000,000					3.840	3.840	JD	13,653	307,200	10/12/2012.	12/15/2034.
92817S TB 4	VA ST PUB SCH B 5.512 08/01/2030			1	1FE	6,492,420	114.890	6,893,400	6,000,000	6,376,012		(23,789)			5.512	4.800	FA	137,800	330,720	07/25/2013.	08/01/2030.
92817S WW 4	VA PUB SCH 4.50 06/15/2027	O		1	1FE	7,000,000	107.638	7,534,660	7,000,000	7,000,000					4.500	4.500	JD	14,000	315,000	06/16/2011.	06/15/2027.
92817S XW 3	VA PUBLIC SCH AUTH 4.25 12/15/2030	O		1	1FE	2,112,020	104.249	2,084,980	2,000,000	2,081,689		(5,302)			4.250	3.821	JD	3,778	85,000	08/31/2012.	12/15/2030.
934312 AB 5	WARM SPRINGS OR 8.25 11/01/2019 (POR)			1	2FE	10,669,666	102.135	10,116,472	9,905,000	9,995,500		(102,173)			8.250	7.099	MN	136,194	817,427	01/24/2011.	11/01/2019.
93730P AA 4	WA ST BIOMED BAB 5.231 07/01/2021			1	1FE	4,445,000	105.914	4,707,877	4,445,000	4,445,000					5.231	5.231	JJ	116,259	232,518	12/03/2010.	07/01/2021.
93730P AB 2	WA ST BIOMEDICAL 5.431 07/01/2022			1	1FE	1,665,000	108.541	1,807,208	1,665,000	1,665,000					5.431	5.431	JJ	45,213	90,426	12/02/2010.	07/01/2022.
93730P AH 9	WA ST BIOMED 5.031 07/01/2020			1	1FE	4,145,000	103.258	4,280,044	4,145,000	4,145,000					5.031	5.031	JJ	104,267	208,535	12/02/2010.	07/01/2020.
93976A AJ 1	WA ST CONV CTR BABS 5.421 07/01/2021			1	1FE	4,490,000	105.913	4,755,494	4,490,000	4,490,000					5.421	5.420	JJ	121,701	243,403	11/17/2010.	07/01/2021.
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027			1	1FE	13,766,966	115.948	12,342,665	10,645,000	12,675,026		(195,709)			5.990	3.447	AO	159,409	637,636	11/29/2012.	10/01/2027.
940839 AT 0	WASHOE CO NV 5.57 02/01/2021			12	1FE	850,000	102.473	871,021	850,000	850,000					5.570	5.571	FA	19,727	47,345	02/25/2010.	02/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
940839 AU 7	WASHOE CO NV 5.82 02/01/2022			12	1FE	1,000,000	102.872	1,028,720	1,000,000	1,000,000					5.820	5.821	FA	24,250	58,200	02/25/2010.	02/01/2022.
95639D DV 9	W VA ST SCH BLDG B 0.00 6/15/2026				1FE	2,592,650	76.223	3,811,150	5,000,000	3,529,477		161,093				4.727	MJSD.			05/21/2012.	06/15/2026.
977100 CR 5	WISCONSIN ST GEN FUND 3.669 05/01/2027			2	1FE	3,000,000	101.258	3,037,740	3,000,000	3,000,000					3.669	3.669	MN	18,345	110,070	11/06/2012.	05/01/2027.
977123 ZD 3	WISCONSIN ST TRANS 4.90 07/01/2023			2	1FE	6,345,000	103.210	6,548,675	6,345,000	6,345,000					4.900	4.900	JJ	155,453	310,905	11/23/2010.	07/01/2023.
97712D E5 1	WI HLTH & EDU FACS 3.50 08/15/2038			2	1FE	2,476,202	96.251	2,425,525	2,520,000	2,477,629		1,403			3.500	3.620	FA	33,320	59,045	12/20/2017.	08/15/2038.
97712D J6 4	WISCONSIN ST HLTH B-1 4.00 11/15/2043			2	1FE	6,176,028	101.876	6,229,717	6,115,000	6,171,625		(4,403)			4.000	3.881	MN	31,254	172,579	02/23/2018.	11/15/2043.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,976,532,210	XXX	2,009,541,953	1,853,511,537	1,955,214,850	0	(4,703,220)	0	0	XXX	XXX	XXX	23,976,550	88,109,543	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																					
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021			1	1	1,205	101.437	1,222	1,204	1,204					7.500	7.618	MON	12	97	04/01/2004.	01/15/2021.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022			1	1	3,991	101.499	3,950	3,891	3,880		(11)			7.000	6.680	MON	23	272	04/01/2004.	05/15/2022.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023			1	1	51,149	106.158	51,215	48,244	48,611		(344)			7.500	6.709	MON	302	3,618	04/01/2004.	04/15/2023.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031			1	1	94,780	105.874	95,918	90,597	92,638		(246)			6.500	6.092	MON	491	5,889	04/01/2004.	07/15/2031.
313399 B9 7	FHR 2344 SN IO INV 8/15/2031			16	1	850,888	16.704	2,778		0					5.495	9,999.000	MON	41	1,104	01/14/2002.	08/15/2031.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020			1	1	21,254	100.973	20,318	20,122	20,171		(114)			6.500	5.764	MON	109	1,308	04/01/2004.	03/15/2020.
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022			1	1	79,202	102.215	76,034	74,386	74,967		(474)			6.000	5.254	MON	372	4,463	04/01/2004.	02/15/2022.
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022			1	1	357,186	102.125	339,943	332,870	335,262		(1,957)			6.000	5.307	MON	1,664	19,972	04/01/2004.	02/15/2022.
31339G HQ 7	FHR 2367 SA IO INV 6/15/2031			16	1	1,533,367	15.083	10,154		0					5.520	90.753	MON	165	4,443	01/14/2002.	06/15/2031.
3133T2 JH 4	FHG 24-SY IO INV 11/25/2023			16	1	1,128,250	12.470	5,295		0					6.525	9,999.000	MON	46	3,567	02/14/1996.	11/25/2023.
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023			1	1	53,633	104.968	51,478	49,042	49,730		(410)			6.750	5.766	MON	276	3,310	04/01/2004.	12/15/2023.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027			1	1	92,998	105.860	94,943	89,687	90,566		(274)			6.000	5.613	MON	448	5,381	04/01/2004.	09/15/2027.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028			1	1	45,945	107.043	46,609	43,543	44,390		(183)			6.350	5.798	MON	230	2,765	04/01/2004.	01/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028			1	1	92,500	116.207	98,281	84,575	87,736		(664)			9.000	7.914	MON	634	7,612	04/01/2004.	03/15/2028.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029			1	1	258,096	108.690	267,190	245,827	250,647		(914)			6.500	6.030	MON	1,332	15,979	04/01/2004.	01/15/2029.
3133TK EB 2	FHR 2145 S IO INV 4/15/2029			16	1	2,364,749	13.252	22,550		0					5.145	9,999.000	MON	389	10,814	02/23/2001.	04/15/2029.
3133TR YA 7	FHR 2292 SI IO INV 11/15/2030			16	1	1,346,875	15.591	4,633		0					5.545	9,999.000	MON	73	1,969	03/01/2001.	11/15/2030.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031			1	1	146,282	106.066	150,246	141,653	143,657		(295)			6.000	5.748	MON	708	8,499	04/01/2004.	04/15/2031.
3133TU HJ 0	FHR 2322 SC IO INV 5/15/2031			16	1	595,702	19.263	15,634		0					6.145	9,999.000	MON	222	6,065	10/29/2003.	05/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031			1	1	95,289	108.753	98,817	90,864	93,033		(232)			6.500	6.069	MON	492	5,906	04/01/2004.	09/15/2031.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021				1	2,903	102.326	2,826	2,762	2,762		2			7.000	6.213	MON	16	193	04/01/2004.	02/25/2021.
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021	O			1	8,960	102.390	8,416	8,220	8,220		(35)			6.500	3.364	MON	45	534	08/31/2012.	06/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021	O			1	6,240	101.777	5,470	5,375	6,682		(290)			7.000	2.367	MON	31	376	08/31/2012.	11/25/2021.
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022				1	46,557	104.841	48,245	46,018	45,823		2			8.000	7.928	MON	307	3,681	05/16/1997.	07/25/2022.
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22				1	32,249	105.808	33,831	31,974	33,458					8.000	7.747	MON	213	2,558	12/31/2007.	07/25/2022.
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022				1	41,153	103.698	39,768	38,350	38,483		(316)			7.000	6.005	MON	224	2,685	04/01/2004.	07/25/2022.
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022				1	6,282	102.752	6,039	5,877	5,868		(51)			6.000	5.022	MON	29	353	04/01/2004.	10/25/2022.
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022				1	79,637	105.723	77,589	73,389	73,757		(618)			7.000	5.992	MON	428	5,137	04/01/2004.	12/25/2022.
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023				1	192,416	106.648	185,355	173,800	176,363		(1,826)			7.000	5.765	MON	1,014	12,166	04/01/2004.	09/25/2023.
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024				1	50,825	107.404	49,402	45,997	46,795		(453)			7.000	5.821	MON	268	3,220	04/01/2004.	04/25/2024.
31359H QP 2	FNR 1994-76 KA PAC 7.0 4/25/2024				1	13,078	104.918	13,609	12,971	11,911		247			7.000	12.635	MON	76	908	04/01/2004.	04/25/2024.
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022				1	13,452	103.417	13,018	12,588	12,610		(99)			6.500	5.534	MON	68	818	04/01/2004.	01/25/2022.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027				1	89,068	109.329	90,370	82,658	83,510		128			7.000	6.664	MON	482	5,786	04/01/2004.	04/18/2027.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029				1	364,655	106.663	365,739	342,891	350,930		(1,444)			6.500	5.877	MON	1,857	22,288	04/01/2004.	02/25/2029.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019				1	1,202	101.646	1,101	1,083	1,083		2			9.000	7.242	MON	8	98	04/01/2004.	11/25/2019.
3136AC FK 2	FNR 2013-4 GI IO 3.0 02/25/2043			6	1	2,282,986	8.215	553,032		519,704		(191,636)			3.000	5.037	MON	16,829	228,837	04/29/2013.	02/25/2043.
3137A9 6Y 7	FHR 3850 LS IO INV 05/15/2039			16	1	6,100,539	4.238	509,040		376,196		(170,144)			1.480	38.150	MON	30,120	226,142	10/07/2011.	05/15/2039.
3137AC TN 9	FHR 3897 LI IO WAC 01/15/37			16	1	4,491,537	4.611	711,536		711,536		(188,745)	571,538		1.504	1.500	MON	39,796	265,170	08/11/2011.	01/15/2037.
3137FA NH 7	FHR 4709 WI IO INV 10/15/2038			16	1	1,710,769	6.488	1,419,154		1,519,849		(190,919)			1.542	2.992	MON	57,136	235,949	03/02/2018.	10/15/2038.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031				1	108,431	112.308	115,484	102,828	105,505		(319)			6.500	6.007	MON	557	6,684	04/01/2004.	10/25/2031.
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032				1	90,745	103.536	90,350	87,265	88,769		(117)			6.000	5.648	MON	436	5,236	04/01/2004.	02/25/2032.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32			1	1FE	195,531	106.880	217,609	203,601	194,064		857			6.505	7.373	MON	1,104	13,231	03/12/2002.	06/25/2032.
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032				1	558,467	111.250	589,484	529,875	542,777		(1,462)			6.000	5.566	MON	2,649	31,793	04/01/2004.	09/25/2032.
31392H FC 2	FNR 2002-97 SR IO INV 1/25/2033			6	1	2,471,031	17.154	46,446		9,677		(2,990)			4.494	127.263	MON	203	15,173	03/13/2003.	01/25/2033.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032			1	1	497,249	111.713	522,364	467,594	481,718		(1,623)			6.500	5.978	MON	2,533	30,394	04/01/2004.	05/15/2032.
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022			1	1	747,393	102.318	716,548	700,318	705,076		(3,605)			6.000	5.398	MON	3,502	42,019	04/01/2004.	05/15/2022.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032			1	1	559,759	103.146	549,657	532,891	545,255		(1,531)			6.000	5.593	MON	2,664	31,973	04/01/2004.	05/15/2032.
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034			1	1FE	2,378,980	100.842	2,503,868	2,482,953	2,452,439		12,366			5.500	5.950	MON	11,380	136,562	05/21/2004.	05/25/2034.
31393Y ED 3	FNR 2004-28 SB IO INV FLT 05/25/2034			6	1	652,398	17.553	197,301		155,312		(44,012)			4.644	11.532	MON	870	65,776	05/28/2013.	05/25/2034.
31394D JU 5	FNW 2005-W2 A6 IO INV 5/25/2035			16	1	646,962	3.144	83,478		0					2.404	9,999.000	MON	1,064	91,994	04/16/2008.	05/25/2035.
31396W BR 6	FNR 2007-56 SN IO INV 6-25-37			6	1	2,652,763	12.068	89,583		13,048		(5,179)			3.624	259.003	MON	448	33,469	03/04/2008.	06/25/2037.
31397W F3 4	FHR 3457 ES IO INV 06/15/2038			16	1	778,448	10.967	14,393		0					3.545	9,999.000	MON	207	5,625	12/03/2008.	06/15/2038.
31398M EL 6	FNR 2010-14 SJ IO INV 3/25/2040			6	1	4,267,455	9.623	215,512		183,328		(100,853)			3.894	6.599	MON	1,453	121,387	08/27/2010.	03/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						41,353,458	XXX	11,542,824	7,307,783	10,839,001	0	(900,785)	571,538	0	XXX	XXX	XXX	186,047	1,761,249	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	3,070,142	100.349	3,261,343	3,250,000	3,128,306		24,127			3.836	4.868	MON	10,389	126,420	06/22/2016.	07/25/2049.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						3,070,142	XXX	3,261,343	3,250,000	3,128,306	0	24,127	0	0	XXX	XXX	XXX	10,389	126,420	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																					
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	O		2	1FE	3,257,028	97.751	3,183,778	3,257,028	3,257,028					3.100	3.120	MON	8,414	100,968	06/12/2013.	07/01/2043.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042			2	1FE	1,844,362	98.666	1,819,759	1,844,362	1,844,362					2.900	2.918	MON	4,457	53,487	04/19/2013.	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	O		2	1FE	3,278,982	98.451	3,236,282	3,287,200	3,280,457		971			2.900	2.954	MON	7,944	95,329	05/01/2013.	02/01/2042.
13034P UH 8	CA HSG FIN AGY TXB 3.65 08/01/2025	CF		2	1FE	10,000,000	101.947	10,194,700	10,000,000	9,999,732		35			3.650	3.650	FA	152,083	365,000	04/08/2015.	08/01/2025.
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048			2	1FE	13,060,431	101.559	12,880,463	12,682,739	13,040,641		(28,467)			3.700	3.360	MON	39,105	355,860	02/14/2018.	03/01/2048.
196479 UX 5	CO ST HSG A CL I 4.20 10/01/2042			2	1FE	900,000	101.093	1,010,930	1,000,000	909,368		2,001			4.200	4.847	AO	10,500	42,000	11/08/2013.	10/01/2042.
196479 V4 8	CO HSG & FIN AUTH BB1 4.20 11/01/2048			2	1FE	20,633,638	102.920	20,630,631	20,045,308	20,622,751		(11,975)			4.200	3.831	MON	70,159	72,497	10/19/2018.	11/01/2048.
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027			2	1FE	1,295,000	98.317	1,273,205	1,295,000	1,295,001		(0)			3.193	3.193	MN	6,892	42,148	01/16/2015.	11/01/2027.
20775C YE 8	CT HSG FIN AUTH A-1 3.50 05/15/2033			2	1FE	3,250,000	101.209	3,289,293	3,250,000	3,249,886		(114)			3.500	3.500	MN	14,535	80,257	02/07/2018.	05/15/2033.
20775C YF 5	CT HSG FIN AUTH A-1 3.625 05/15/2035			2	1FE	1,750,000	101.492	1,776,110	1,750,000	1,749,934		(66)			3.625	3.625	MN	8,106	44,759	02/07/2018.	05/15/2035.
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045	CF			1FE	7,554,070	100.843	7,617,751	7,554,070	7,554,070					3.875	3.906	MON	13,010	292,720	05/19/2014.	06/15/2045.
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038	CF		2	1FE	4,356,819	95.751	4,171,698	4,356,819	4,356,819					2.850	2.867	MON	10,347	124,169	04/08/2016.	11/01/2038.
3137BL AR 9	FMMV M036 A 4.16 12/15/2029	O		2	1FE	7,428,825	103.600	7,490,280	7,230,000	7,335,744		(28,833)			4.160	3.765	MON	13,367	300,768	09/11/2015.	12/15/2029.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041	CF		2	1FE	6,031,595	96.125	5,797,870	6,031,595	6,031,595					2.800	2.816	MON	14,074	168,885	04/24/2013.	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041	CF		2	1FE	4,777,968	96.126	4,592,870	4,777,968	4,777,968					2.800	2.816	MON	11,149	133,783	05/16/2013.	07/01/2041.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027			2	1FE	1,115,000	103.668	1,155,898	1,115,000	1,115,000					4.000	4.000	JJ	22,300	44,600	12/12/2013.	07/01/2027.
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030			2	1FE	1,715,000	101.128	1,734,345	1,715,000	1,715,000					3.200	3.200	JJ	27,440	55,855	01/21/2015.	07/01/2030.
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037	CF		2	1FE	8,700,552	99.037	8,616,765	8,700,552	8,700,552					3.125	3.147	MON	22,658	271,892	03/23/2016.	07/01/2037.
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043	CF		2	1FE	3,804,560	92.921	3,535,235	3,804,560	3,804,780		(46)			2.450	2.461	MON	7,768	93,212	08/25/2016.	01/01/2043.
37353P AH 2	GA HSG & FIN C 3.50 12/01/2038			2	1FE	8,470,000	99.444	8,452,740	8,500,000	8,470,840		835			3.500	3.524	JD	24,792	275,188	12/21/2017.	12/01/2038.
45201L VE 2	IL HSG DEV AUTH B 3.205 07/01/2022				1FE	525,000	99.050	520,013	525,000	525,000					3.205	3.205	JJ	8,413	17,213	05/09/2013.	07/01/2022.
45201L VF 9	IL HSG DEV AUTH B 4.44 07/01/2033			2	1FE	2,130,000	101.851	2,169,426	2,130,000	2,130,000					4.440	4.440	JJ	47,286	96,800	05/09/2013.	07/01/2033.
45201L VM 4	IL HSG DEV AUTH B 3.355 07/01/2023				1FE	840,000	99.037	831,911	840,000	840,000					3.355	3.355	JJ	14,091	28,791	05/09/2013.	07/01/2023.
45201L VN 2	IL HSG DEV AUTH B 3.605 07/01/2024			2	1FE	775,000	99.571	771,675	775,000	775,000					3.605	3.605	JJ	13,969	28,590	05/09/2013.	07/01/2024.
45201L VP 7	IL HSG DEV AUTH B 4.105 07/01/2027			2	1FE	2,250,000	101.460	2,282,850	2,250,000	2,250,000					4.105	4.105	JJ	46,181	94,507	05/09/2013.	07/01/2027.
45201Y E8 6	IL HSG DEV A TXBL 3.83 02/01/2026			2	1FE	1,930,000	102.466	1,977,594	1,930,000	1,930,000					3.830	3.830	FA	30,800	73,919	01/13/2016.	02/01/2026.
45201Y E9 4	IL HSG DEV A TXBL 3.88 08/01/2026			2	1FE	1,345,000	102.474	1,378,275	1,345,000	1,345,000					3.880	3.880	FA	21,744	52,186	01/13/2016.	08/01/2026.
45201Y F2 8	IL HSG DEV A TXBL 4.18 08/01/2029	CF		2	1FE	7,275,000	99.600	7,245,900	7,275,000	7,275,026		(3)			4.180	4.180	FA	126,706	304,095	01/13/2016.	08/01/2029.
45201Y X6 9	IL HSG DEV AUTH 4.125 10/01/2038			2	1FE	2,500,000	103.400	2,585,000	2,500,000	2,499,975		(25)			4.125	4.125	AO	18,906		10/18/2018.	10/01/2038.
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043	CF		2	1FE	4,579,885	93.585	4,424,346	4,727,623	4,591,748		15,243			2.750	3.186	MON	10,834	130,010	05/07/2015.	06/01/2043.
45203L CT 8	IL HSG DEV AUTH 3.50 09/01/2034			2	1FE	9,970,372	101.986	10,168,384	9,970,372	9,962,718		(7,636)			3.500	4.389	MON	29,110	118,440	08/24/2018.	09/01/2034.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	CF		2	1FE	4,196,181	94.432	3,989,752	4,225,000	4,199,970		742			2.900	2.953	MON	10,210	122,525	05/29/2013.	02/01/2042.
462467 VV 0	IA FIN AUTH C 3.85 07/01/2038			2	1FE	1,865,000	101.606	1,894,952	1,865,000	1,864,917		(83)			3.850	3.850	JJ	15,956		09/12/2018.	07/01/2038.
49130T PC 4	KY ST HSG CORP A 3.368 01/01/2021	SD			1FE	2,500,000	100.678	2,516,950	2,500,000	2,500,000					3.368	3.368	JJ	42,100	84,200	06/06/2012.	01/01/2021.
49130T PD 2	KY ST HSG CORP A 3.568 01/01/2022			2	1FE	500,000	101.329	506,645	500,000	500,000					3.568	3.568	JJ	8,920	17,840	06/06/2012.	01/01/2022.
49130T PP 5	KY ST HSG CORP A 3.618 07/01/2022			2	1FE	890,000	101.261	901,223	890,000	890,000					3.618	3.618	JJ	16,100	32,200	06/06/2012.	07/01/2022.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033			2	1FE	1,212,780	101.705	1,179,778	1,160,000	1,176,418		(6,163)			4.250	3.652	JJ	24,650	50,488	06/11/2012.	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	CF		2	1FE	3,545,000	99.113	3,513,556	3,545,000	3,545,000					3.000	3.019	MON	8,863	106,350	04/19/2013.	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	CF		2	1FE	5,920,000	97.251	5,757,259	5,920,000	5,920,000					3.000	3.019	MON	14,800	177,600	04/19/2013.	11/01/2041.
49130T UP 9	KY HSG CORP A 3.499 07/01/2031			2	1FE	1,000,000	98.407	984,070	1,000,000	1,000,001		(0)			3.499	3.499	JJ	17,495	34,990	06/09/2016.	07/01/2031.
49130T UQ 7	KY HSG CORP A 3.86 01/01/2034			2	1FE	430,000	99.056	425,941	430,000	430,017		(2)			3.860	3.859	JJ	8,299	16,598	06/09/2016.	01/01/2034.
56052E 5W 4	ME HSG AUTH REV C 3.093 11/15/2023			2	1FE	4,750,000	99.456	4,724,160	4,750,000	4,750,000					3.093	3.093	MN	18,773	146,918	03/07/2013.	11/15/2023.
56052E 5X 2	ME ST HSG AUTH REV C 3.843 11/15/2027	CF		2	1FE	3,445,000	101.502	3,496,744	3,445,000	3,445,000					3.843	3.843	MN	16,917	132,391	03/07/2013.	11/15/2027.
56052E 5Y 0	ME HSG AUTH REV C 4.319 11/15/2030			2	1FE	435,000	102.679	446,654	435,000	435,000					4.319	4.319	MN	2,401	18,788	03/07/2013.	11/15/2030.
56052F BC 8	ME HSG AUTH C 3.589 11/15/2030	CF		2	1FE	13,000,000	97.483	12,672,790	13,000,000	12,999,604		26			3.589	3.589	MN	59,617	466,570	02/04/2015.	11/15/2030.
57419R D5 1	MD CMNTY DEV HSG A 3.463 09/01/2031	CF		2	1FE	19,200,000	96.605	18,548,160	19,200,000	19,198,409		99			3.463	3.464	MS	221,632	664,896	08/25/2016.	09/01/2031.
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047	CF		2	1FE	7,248,570	99.548	6,968,360	7,000,000	7,117,023		(57,823)			3.500	2.600	MS	81,667	251,687	08/25/2016.	09/01/2047.
57419R L6 0	MARYLAND ST CMNTY A 4.103 09/01/2032	CF		2	1FE	24,950,000	102.858	25,663,071	24,950,000	24,948,990		54			4.103	4.103	MS	341,233	1,023,699	04/07/2017.	09/01/2032.
57419R L7 8	MARYLAND ST CMNTY A 4.416 09/01/2037			2	1FE	19,840,000	102.790	20,393,536	19,840,000	19,839,042		32			4.416	4.416	MS	292,045	876,134	04/07/2017.	09/01/2037.
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040	CF		2	1FE	3,320,000	97.311	3,230,725	3,320,000	3,320,000					2.857	2.857	MS	31,617	97,151	09/10/2014.	09/01/2040.
57419R YY 5	MD CMNTY DEV ADMIN B 4.515 09/01/2032			2	1FE	3,600,000	103.894	3,740,184	3,600,000	3,599,806		10			4.515	4.516	MS	54,180	162,540	11/18/2015.	09/01/2032.
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023			2	1FE	140,000	101.984	142,778	140,000	140,000					3.629	3.629	JD	423	5,763	09/14/2012.	06/01/2023.
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023			2	1FE	140,000	102.105	142,947	140,000	140,000					3.729	3.729	JD	435	5,882	09/14/2012.	12/01/2023.
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027			2	1FE	590,000	102.663	605,712	590,000	590,000					4.029	4.029	JD	1,981	27,006	09/14/2012.	12/01/2027.
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023			2	1FE	350,000	101.400	354,900	350,000	350,000					3.495	3.495	JD	1,019	12,966	03/15/2013.	12/01/2023.
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027			2	1FE	1,240,000	103.398	1,282,135	1,240,000	1,240,000					4.145	4.145	JD	4,283	54,348	03/15/2013.	12/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032			2	1FE	240,000	104.953	251,887	240,000	240,000					4.786	4.786	JD	957	12,068	03/15/2013.	12/01/2032.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	CF			1FE	6,370,509	101.656	6,450,896	6,345,810	6,364,255		(2,113)			4.375	4.368	MON	12,339	286,408	01/13/2015.	01/15/2046.
57587A XF 0	MASSACHUSETTS ST HSG D 3.75 12/01/2042			2	1FE	3,749,845	98.891	3,668,856	3,710,000	3,746,430		(3,370)			3.750	3.620	JD	11,594	136,806	12/21/2017.	12/01/2042.
57587A XH 6	MASSACHUSETTS ST HSG D 3.95 12/01/2052			2	1FE	7,528,636	98.071	7,453,396	7,600,000	7,529,691		1,027			3.950	4.000	JD	25,017	295,197	12/20/2017.	12/01/2052.
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038			2	1FE	1,782,233	94.696	1,687,704	1,782,233	1,782,234		(0)			2.875	2.892	MON	4,270	51,239	06/09/2016.	11/01/2038.
59465M C8 6	MI ST HSG DEV AUTH B2 5.372 10/01/2028			2	1FE	3,500,000	107.340	3,756,900	3,500,000	3,500,000					5.372	5.372	AO	47,005	188,020	02/08/2012.	10/01/2028.
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021				1FE	735,000	103.251	758,895	735,000	735,000					4.097	4.097	AO	7,528	30,765	02/08/2012.	04/01/2021.
59465M F9 1	MI ST HSG DEV AUTH D 3.95 10/01/2037			2	1FE	835,000	101.466	1,014,660	1,000,000	855,924		4,476			3.950	5.158	AO	9,875	39,500	10/23/2013.	10/01/2037.
59465M W9 2	MI ST HSG DEV B 3.736 10/01/2033			2	1FE	3,705,000	100.215	3,712,966	3,705,000	3,704,918		4			3.736	3.736	AO	34,605	138,419	08/12/2016.	10/01/2033.
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041	CF		2	1FE	3,317,088	94.358	3,210,193	3,402,141	3,323,077		11,395			2.700	3.129	MON	7,655	91,858	05/07/2015.	09/01/2041.
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046	CF		2	1FE	4,152,634	93.840	3,896,831	4,152,634	4,152,635		(0)			2.730	2.746	MON	9,447	113,367	07/15/2016.	08/01/2046.
60416Q GM 0	MN HSG FIN AGY E 2.35 10/01/2046			2	1FE	1,135,407	86.821	1,130,472	1,302,072	1,131,818					2.350	2.719	MON	2,550	5,100	10/23/2018.	10/01/2046.
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048	CF		2	1FE	13,988,557	97.064	13,577,853	13,988,557	13,988,564		7			3.300	3.323	MON	38,469	351,346	02/14/2018.	03/01/2048.
60416Q HE 7	MN HSG FIN AGY E 3.45 09/01/2048			2	1FE	13,328,305	97.179	12,994,339	13,371,551	13,328,495		191			3.450	3.522	MON	38,443	106,326	12/13/2018.	09/01/2048.
60416Q HG 2	MN HSG FIN AGY G 3.75 11/01/2048			2	1FE	11,984,542	100.000	11,984,542	11,984,542	11,984,544		2			3.750	3.779	MON	37,452	38,700	10/18/2018.	11/01/2048.
60416Q HJ 6	MN HSG FIN AGY I 3.60 01/01/2049			2	1FE	8,000,000	100.000	8,000,000	8,000,000	8,000,001		1			3.600	3.628	MON	3,200		12/14/2018.	01/01/2049.
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028			2	1FE	1,735,000	101.253	1,756,740	1,735,000	1,735,000					3.723	3.723	JJ	32,297	64,665	10/17/2012.	07/01/2028.
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033			2	1FE	1,545,000	102.850	1,589,033	1,545,000	1,545,000					4.156	4.156	JJ	32,105	64,251	10/17/2012.	07/01/2033.
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040			2	1FE	3,051,767	102.984	3,142,832	3,051,767	3,051,767					4.200	4.237	MON	10,681	128,174	04/16/2014.	01/01/2040.
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036			2	1FE	4,544,803	100.679	4,575,663	4,544,803	4,544,804		(0)			3.875	3.906	MON	14,676	176,111	07/10/2015.	10/01/2036.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036			2	1FE	1,367,293	97.188	1,328,844	1,367,293	1,367,293					2.970	2.988	MON	3,384	40,609	11/20/2014.	08/01/2036.
60637B ML 1	MO HSG DEV REF TXBL C 2.40 06/01/2044	CF		2	1FE	14,286,049	94.774	13,994,274	14,765,942	14,325,138		76,147			2.400	3.028	MON	29,532	354,383	09/29/2017.	06/01/2044.
646108 MM 9	NJ HSG & MTG 2013-3 3.608 11/01/2024			2	1FE	740,000	99.580	736,892	740,000	740,000					3.608	3.608	MN	4,450	26,699	03/21/2013.	11/01/2024.
646108 MN 7	NJ HSG & MTG 2013-3 4.208 11/01/2028			2	1FE	1,185,000	101.654	1,204,600	1,185,000	1,185,000					4.208	4.208	MN	8,311	49,865	03/21/2013.	11/01/2028.
64613A BC 5	NJ HSG & MTGE B 3.80 10/01/2032			2	1FE	3,500,000	101.795	3,562,825	3,500,000	3,499,850		(150)			3.800	3.800	AO	33,250	34,728	06/15/2018.	10/01/2032.
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035			2	1FE	2,440,504	98.087	2,393,817	2,440,504	2,440,504					2.750	2.766	MON	5,593	67,114	06/13/2014.	08/01/2035.
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040	CF		2	1FE	5,630,000	93.283	5,251,833	5,630,000	5,630,000					2.600	2.614	MON	12,198	146,380	08/03/2016.	09/01/2040.
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021			1	1FE	1,321,381	103.686	1,311,628	1,265,000	1,276,056		(6,214)			5.600	5.054	JD	5,903	70,840	01/04/2005.	12/01/2021.
64966T FD 1	NYHDC 2014-8SPR A 3.709 02/15/2048				1FE	27,573,696	100.433	27,116,910	27,000,000	27,334,383		(56,388)			3.709	3.473	MON	83,453	1,001,430	10/24/2014.	02/15/2048.
64972B R2 3	NYC HSG DEV REV D-1 3.96 05/01/2028				1FE	4,000,000	102.915	4,116,600	4,000,000	4,000,000					3.960	3.960	MN	26,400	158,400	06/20/2013.	05/01/2028.
64972B R3 1	NYC HSG DEV REV D-1 3.52 11/01/2025				1FE	2,500,000	100.832	2,520,800	2,500,000	2,500,000					3.520	3.520	MN	14,667	88,000	06/20/2013.	11/01/2025.
64972B R4 9	NYC HSG DEV D-1 3.78 05/01/2028	CF			1FE	9,057,090	102.344	9,241,663	9,030,000	9,050,189		(1,777)			3.780	3.751	MN	56,889	341,334	08/21/2014.	05/01/2028.
64972B SX 4	NYC HSG DEV B 3.32 05/01/2022			2	1FE	440,000	100.756	443,326	440,000	440,000					3.320	3.320	MN	2,435	14,608	04/25/2012.	05/01/2022.
64972B SY 2	NYC HSG DEV B 3.54 05/01/2023			2	1FE	650,000	100.952	656,188	650,000	650,000					3.540	3.540	MN	3,835	23,010	04/25/2012.	05/01/2023.
64972B SZ 9	NYC HSG DEV B 3.76 05/01/2024			2	1FE	750,000	101.226	759,195	750,000	750,000					3.760	3.760	MN	4,700	28,200	04/25/2012.	05/01/2024.
64972B TC 9	NYC HSG DEV B 3.05 11/01/2021				1FE	665,000	100.119	665,791	665,000	665,000					3.050	3.050	MN	3,380	20,283	04/25/2012.	11/01/2021.
64972B TE 5	NYC HSG DEV B 3.54 11/01/2023			2	1FE	785,000	100.804	791,311	785,000	785,000					3.540	3.540	MN	4,632	27,789	04/25/2012.	11/01/2023.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	CF		3	1FE	1,059,633	97.501	1,033,152	1,059,633	1,059,633					3.050	3.069	MON	1,436	32,319	06/19/2014.	06/15/2036.
64972C FR 9	NYC HSG DEV H-1 TXB 3.89 11/01/2029	CF		2	1FE	7,000,000	101.844	7,129,080	7,000,000	7,000,000					3.890	3.890	MN	45,383	272,300	12/11/2014.	11/01/2029.
64972C FS 7	NYC HSG DEV H-1 4.32 11/01/2035	CF		2	1FE	4,767,840	102.865	4,865,515	4,730,000	4,752,356		(4,091)			4.320	4.211	MN	34,056	204,336	01/08/2015.	11/01/2035.
64972C M6 7	NYC HSG TXBL REMIC A 3.098 10/01/2046	CF			1FE	14,778,434	97.629	14,428,038	14,778,434	14,778,483		(34)			3.098	3.118	MON	38,153	457,836	09/29/2017.	10/01/2046.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
649883 3Y 9	NY MTGE AGY 209 3.35 04/01/2029			2	1FE	6,000,000	102.140	6,128,400	6,000,000	6,000,074		74			3.350	3.350	AO	50,250	109,433	02/28/2018.	04/01/2029.
649883 QD 0	NY MTGE AGY SER 166 3.649 04/01/2020				1FE	5,000,000	100.748	5,037,400	5,000,000	5,000,000					3.649	3.649	AO	45,613	182,450	11/03/2011.	04/01/2020.
649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021	M			1FE	5,907,345	102.195	6,009,066	5,880,000	5,887,918		(3,340)			3.999	3.936	AO	58,785	235,141	08/31/2012.	04/01/2021.
649883 SJ 5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022			2	1FE	2,675,000	100.935	2,700,011	2,675,000	2,675,000					3.400	3.400	AO	22,738	90,950	03/02/2012.	10/01/2022.
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027	CF		2	1FE	10,692,516	102.391	10,904,642	10,650,000	10,664,786		(4,402)			4.203	4.149	AO	111,905	495,625	07/16/2012.	10/01/2027.
649883 UM 5	NY MTGE-175-TXBL 3.869 10/01/2025			2	1FE	5,000,000	101.705	5,085,250	5,000,000	5,000,000					3.869	3.869	AO	48,363	193,450	08/24/2012.	10/01/2025.
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029			2	1FE	20,000	102.832	20,566	20,000	20,000					4.450	4.450	AO	223	1,239	02/13/2014.	10/01/2029.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030			2	1FE	2,510,000	101.634	2,551,013	2,510,000	2,510,000					4.000	4.000	JJ	50,200	102,746	10/27/2011.	01/01/2030.
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026			2	1FE	1,975,000	101.421	2,003,065	1,975,000	1,975,000					4.013	4.013	JJ	39,628	79,257	07/10/2012.	01/01/2026.
658909 SU 1	ND HSG FIN AGY D 3.85 07/01/2038	O		2	1FE	7,977,600	100.879	8,070,320	8,000,000	7,977,460		(140)			3.850	3.871	JJ	87,267		08/15/2018.	07/01/2038.
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035			2	1	163,381	101.059	165,111	163,381	163,381					7.500	7.618	MON	1,021	12,254	07/24/2015.	07/01/2035.
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041	CF		2	1FE	18,895,000	93.098	17,590,867	18,895,000	18,895,004		(0)			2.650	2.665	MON	41,726	500,718	07/15/2016.	11/01/2041.
67756Q XK 8	OH HSG FIN AGY A 3.80 09/01/2038			2	1FE	2,250,000	101.525	2,284,313	2,250,000	2,249,971		(29)			3.800	3.800	MS	22,563		09/12/2018.	09/01/2038.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033			2	1FE	7,950,000	100.075	7,955,963	7,950,000	7,950,000					2.891	2.891	JJ	114,917	240,626	05/31/2013.	07/01/2033.
686087 ZL 4	OR HSG & CMNTY SVC C 3.90 07/01/2038			2	1FE	5,000,000	101.636	5,081,800	5,000,000	4,999,770		(230)			3.900	3.900	JJ	52,000		08/14/2018.	07/01/2038.
708797 AN 5	PA HSG FIN AGY 3.60 08/01/2035			2	1FE	7,970,721	96.163	7,664,884	7,970,721	7,969,637		(1,184)			3.600	3.596	MON	24,709	121,972	07/30/2018.	08/01/2035.
70879Q CC 5	PENNSYLVANIA HSG 127B 3.875 10/01/2038			2	1FE	4,000,000	101.857	4,074,280	4,000,000	4,000,015		15			3.875	3.875	AO	41,764		08/15/2018.	10/01/2038.
76221R QZ 9	RI HSG & MTG 63A 3.50 10/01/2027			2	1FE	3,728,000	102.022	4,080,880	4,000,000	3,811,305		17,563			3.500	4.148	AO	35,000	140,000	11/05/2013.	10/01/2027.
76221R UB 7	RI HSG & MTGE DEV 2T 2.968 04/01/2022				1FE	1,040,000	98.279	1,022,102	1,040,000	1,040,000					2.968	2.968	AO	7,717	30,867	01/31/2013.	04/01/2022.
76221R UC 5	RI HSG & MTGE DEV 2T 3.068 10/01/2022				1FE	825,000	98.369	811,544	825,000	825,000					3.068	3.068	AO	6,328	25,311	01/31/2013.	10/01/2022.
76221R UD 3	RI HSG & MTGE DEV 2T 3.118 04/01/2023			2	1FE	1,120,000	98.452	1,102,662	1,120,000	1,120,000					3.118	3.118	AO	8,730	34,922	01/31/2013.	04/01/2023.
76221R UE 1	RI HSG & MTGE DEV 2T 3.218 10/01/2023			2	1FE	500,000	100.510	502,550	500,000	500,000					3.218	3.218	AO	4,023	16,090	01/31/2013.	10/01/2023.
76221R UF 8	RI HSG & MTGE DEV 2T 3.768 10/01/2027			2	1FE	2,590,000	96.505	2,499,480	2,590,000	2,590,000					3.768	3.768	AO	24,398	97,591	01/31/2013.	10/01/2027.
76221T AN 9	RI ST HSG FIN SER 64-T 4.00 10/01/2023	CF		2	1FE	9,390,000	103.398	9,709,072	9,390,000	9,390,000					4.000	4.000	AO	93,900	375,600	11/22/2013.	10/01/2023.
76221T DF 3	RI HSG & MTG FIN TXB 4.236 10/01/2029			2	1FE	125,000	103.986	129,983	125,000	125,000					4.236	4.236	AO	1,324	5,295	10/01/2014.	10/01/2029.
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039			2	1FE	1,295,000	100.169	1,297,189	1,295,000	1,295,000					2.913	2.913	AO	9,431	38,535	10/01/2014.	10/01/2039.
76221T EW 5	RI HSG & MTGE TXBL 2T 3.823 10/01/2027			2	1FE	3,010,000	101.998	3,070,140	3,010,000	3,010,000					3.823	3.823	AO	28,768	115,072	12/17/2014.	10/01/2027.
76221T KB 4	RI HSG & MTG 4-B 3.80 10/01/2037			2	1FE	4,525,652	100.800	4,505,760	4,470,000	4,520,205		(5,304)			3.800	3.641	AO	42,465	132,113	12/20/2017.	10/01/2037.
83755N EY 4	SD HSG DEV TXBL 1 3.434 11/01/2031			2	1FE	2,000,000	98.871	1,977,420	2,000,000	2,000,000					3.434	3.434	MN	11,447	68,680	10/14/2016.	11/01/2031.
83755N FY 3	SD HSG DEV TXBL 1 3.77 11/01/2035			2	1FE	1,590,000	100.409	1,596,503	1,590,000	1,590,058		(7)			3.770	3.769	MN	9,991	68,991	10/14/2016.	11/01/2035.
83756C HW 8	SD HSG DEV AUTH F 3.996 05/01/2029	CF		2	1FE	3,455,000	101.111	3,493,385	3,455,000	3,455,000					3.996	3.996	MN	23,010	152,836	10/24/2014.	05/01/2029.
83756C ML 6	SD HSG DEV AUTH TXBL A 3.80 05/01/2031			2	1FE	95,000	101.786	96,697	95,000	95,000		0			3.800	3.800	MN	602	4,224	05/18/2016.	05/01/2031.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041	CF		2	1FE	3,461,693	96.376	3,339,428	3,465,000	3,462,143		87			2.875	2.880	JJ	49,809	102,428	06/13/2013.	07/01/2041.
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039			2	1FE	2,645,000	100.219	2,650,793	2,645,000	2,650,469		1,784			3.200	3.334	MS	28,213	88,099	10/15/2015.	09/01/2039.
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47			2	1FE	1,816,309	97.114	1,870,262	1,925,841	1,819,054		5,333			3.100	3.866	MON	4,975	30,182	06/15/2018.	09/01/2047.
88275F PY 9	TX DEPT OF HSG A 3.35 09/01/2033			2	1FE	2,500,000	101.678	2,541,950	2,500,000	2,490,808		(9,192)			3.350	2.136	MS	25,358		08/03/2018.	09/01/2033.
92812Q 3T 2	VA HSG DEV-D-TXBL 3.018 10/01/2023			2	1FE	4,000,000	99.795	3,991,800	4,000,000	4,000,000					3.018	3.018	AO	30,180	120,720	09/25/2012.	10/01/2023.
92812Q 3U 9	VA HSG DEV-D-TXBL 3.218 10/01/2024			2	1FE	2,000,000	100.131	2,002,620	2,000,000	2,000,000					3.218	3.218	AO	16,090	64,360	09/25/2012.	10/01/2024.
92812Q 3V 7	VA HSG DEV-D-TXBL 3.418 10/01/2025			2	1FE	2,000,000	100.507	2,010,140	2,000,000	2,000,000					3.418	3.418	AO	17,090	68,360	09/25/2012.	10/01/2025.
92812Q U7 0	VA HSG AUTH RENTAL D 3.579 01/01/2021				1FE	1,000,000	101.501	1,015,010	1,000,000	1,000,000					3.579	3.579	JJ	17,895	35,790	11/17/2011.	01/01/2021.
92812U K4 9	VA ST HSG DEV AUTH C-4 3.875 01/01/2038	CF		2	1FE	8,748,485	101.140	10,114,000	10,000,000	8,912,823		34,626			3.875	4.750	JJ	193,750	387,500	10/09/2013.	01/01/2038.

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
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043	CF..	..	2	1FE	7,154,745	103.155	7,380,478	7,154,745	7,154,671					4.300	4.339	MON...	25,638	307,654	12/04/2013.	12/25/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	CF..	..		1FE	12,498,559	96.934	12,115,353	12,498,559	12,498,559					3.500	3.526	MON...	36,454	437,450	11/21/2014.	10/25/2037.
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041	CF..	..		1FE	6,990,146	97.188	6,793,583	6,990,146	6,990,146					3.100	3.090	MON...	18,058	216,695	05/25/2016.	06/25/2041.
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		..	3	1FE	2,440,823	103.464	2,343,733	2,265,265	2,402,172		(33,973)			6.000	4.193	MON...	11,326	135,916	04/07/2014.	03/25/2038.
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		..	3	1FE	1,782,422	103.392	1,710,331	1,654,220	1,753,581		(25,324)			6.000	4.188	MON...	8,271	99,332	04/07/2014.	03/25/2038.
92812V CE 4	VIRGINIA ST HSG C 3.846 11/01/2029	CF..	..	2	1FE	13,225,000	102.307	13,530,101	13,225,000	13,225,000					3.846	3.846	MN.....	84,772	508,634	10/29/2014.	11/01/2029.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042	CF..	..	3	1FE	17,059,867	97.629	16,662,143	17,066,797	17,060,215		754			3.250	3.273	MON...	46,223	554,711	03/21/2013.	08/25/2042.
93978T B8 1	WA HSG FIN COMM 1N 3.80 06/01/2037		..	2	1FE	1,755,000	101.717	1,785,133	1,755,000	1,754,944		(56)			3.800	3.800	JD.....	5,558	7,966	09/13/2018.	06/01/2037.
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040	CF..	..	2	1FE	6,335,000	97.251	6,160,851	6,335,000	6,288,828		(11,263)			3.000	2.700	MON...	15,838	190,050	05/15/2015.	09/01/2040.
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041	CF..	..	2	1FE	10,941,480	100.394	11,023,261	10,980,000	10,980,000					3.150	3.171	MON...	28,823	345,870	05/20/2015.	05/01/2041.
95662M G5 3	WV HSG DEV A TXB 3.322 5/01/2020		..	1	1FE	1,200,000	100.496	1,205,952	1,200,000	1,200,000					3.322	3.322	MN.....	6,644	39,864	08/31/2011.	05/01/2020.
95662M G6 1	WV HSG DEV A TXB 3.422 11/01/2020		..	1	1FE	1,000,000	100.966	1,009,660	1,000,000	1,000,000					3.422	3.422	MN.....	5,703	34,220	08/31/2011.	11/01/2020.
95662M G7 9	WV HSG DEV A TXB 3.522 5/01/2021		..	1	1FE	1,285,000	100.542	1,291,965	1,285,000	1,285,000					3.522	3.522	MN.....	7,543	45,258	08/31/2011.	05/01/2021.
95662M G8 7	WV HSG DEV A TXB 3.622 11/01/2021		..	1	1FE	1,000,000	101.660	1,016,600	1,000,000	1,000,000					3.622	3.622	MN.....	6,037	36,220	08/31/2011.	11/01/2021.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						713,492,607	XXX	711,853,359	713,867,787	713,081,232	0	(136,282)	0	0	XXX	XXX	XXX	4,766,010	21,855,503	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,734,448,418	XXX	2,736,199,479	2,577,937,108	2,682,263,389	0	(5,716,160)	571,538	0	XXX	XXX	XXX	28,938,996	111,852,715	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00038A AB 9	ABB TREASURY USA 4.00 06/15/2021	O....	..	1	1FE	23,065,180	101.646	23,378,557	23,000,000	23,022,801		(8,933)			4.000	3.957	JD.....	40,889	920,000	04/02/2012.	06/15/2021.
00080Q AF 2	ABN AMRO BANK NV 4.75 07/28/2025		C		2FE	26,008,220	99.878	25,968,202	26,000,000	26,011,562		(1,519)			4.750	4.742	JJ.....	524,875	1,235,000	11/30/2016.	07/28/2025.
00084D AL 4	ABN AMRO BANK NV 4.80 04/18/2026		C		2FE	20,299,400	100.046	20,009,220	20,000,000	20,270,755		(31,427)			4.800	4.575	AO.....	194,667	960,000	12/20/2017.	04/18/2026.
00085B AB 9	ABPCI V L+225 01/24/2028		..		1FE	49,020,898	100.000	49,000,000	49,000,000	49,021,268		370			4.590	4.610	JAJO..	506,048	1,282,202	06/21/2018.	01/24/2028.
001055 AJ 1	AFLAC INC 4.00 02/15/2022		..	1	1FE	3,991,320	101.665	4,066,596	4,000,000	3,996,923		908			4.000	4.026	FA.....	60,444	160,000	02/09/2012.	02/15/2022.
001055 AL 6	AFLAC INC 3.625 06/15/2023		..	1	1FE	23,999,330	100.957	24,229,704	24,000,000	23,999,674		66			3.625	3.625	JD.....	38,667	870,000	06/03/2013.	06/15/2023.
001055 AM 4	AFLAC INC 3.625 11/15/2024		..	1	1FE	9,989,900	99.337	9,933,710	10,000,000	9,993,693		947			3.625	3.637	MN.....	46,319	362,500	11/04/2014.	11/15/2024.
001055 AP 7	AFLAC INC 3.25 03/17/2025		..	1	1FE	14,940,300	97.298	14,594,670	15,000,000	14,960,721		5,612			3.250	3.297	MS.....	143,542	487,500	03/09/2015.	03/17/2025.
0010EP AN 8	AEP TEXAS CENTRAL 3.85 10/01/2025		..	12	1FE	4,951,050	99.225	4,961,260	5,000,000	4,965,063		4,433			3.850	3.969	AO.....	48,125	192,500	09/15/2015.	10/01/2025.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028		..	1	1FE	5,590,693	108.361	5,775,896	5,330,235	5,460,996		(23,729)			5.740	5.154	JJ.....	141,079	305,970	01/03/2012.	01/15/2028.
00182E BF 5	ANZ NZ INTL/LDN 3.45 07/17/2027		C		1FE	7,983,200	95.208	7,616,608	8,000,000	7,985,292		1,453			3.450	3.475	JJ.....	125,733	275,233	07/11/2017.	07/17/2027.
00182E BJ 7	ANZ NZ INTL/LDN 3.45 01/21/2028		C		1FE	6,975,990	94.463	6,612,389	7,000,000	6,977,899		1,909			3.450	3.491	JJ.....	107,333	119,408	01/16/2018.	01/21/2028.
00184@ AA 4	AMAZON EUCLID OH CTL 4.095 06/30/2039		..		1	4,558,574	100.500	4,581,367	4,558,574	4,555,900		(2,674)			4.095	4.136	MON...	519	102,308	09/15/2018.	06/30/2039.
00185A AK 0	AON PLC 3.875 12/15/2025		C	12	2FE	7,997,760	97.109	7,768,744	8,000,000	7,998,055		239			3.875	3.879	JD.....	13,778	310,000	02/23/2016.	12/15/2025.
00191# AA 3	AMAZON TUCSON AZ CTL 4.095 08/31/2039		..		1	5,049,063	100.500	5,074,308	5,049,063	5,044,250		(4,813)			4.095	4.140	MON...	574	86,437	10/16/2018.	08/31/2039.
00191@ AA 5	AMAZON OK CITY OK CTL 4.233 09/30/2039		..		1	9,547,661	101.000	9,643,138	9,547,661	9,546,561		(1,101)			4.233	4.272	MON...	1,123	154,364	11/01/2018.	09/30/2039.
00193* AA 5	AMAZON TULSA OK CTL 4.233 09/30/2039		..		1	9,983,139	101.000	10,082,970	9,983,139	9,982,553		(585)			4.233	4.271	MON...	36,389	119,146	11/01/2018.	09/30/2039.
00203Q AB 3	AP MOELLER-MAERSK 3.75 09/22/2024		C	1	2FE	4,983,050	97.127	4,856,360	5,000,000	4,989,528		1,609			3.750	3.791	MS.....	51,563	187,500	09/15/2014.	09/22/2024.
00205G AB 3	APT PIPELINES 4.20 03/23/2025		C	1	2FE	6,992,650	97.264	6,808,480	7,000,000	6,995,071		679			4.200	4.213	MS.....	80,033	294,000	03/16/2015.	03/23/2025.
00205G AD 9	APT PIPELINES 4.25 07/15/2027		C	12	2FE	6,951,350	97.136	6,799,520	7,000,000	6,957,942		3,993			4.250	4.335	JJ.....	137,181	297,500	03/16/2017.	07/15/2027.
00206R CE 0	AT&T INC 3.90 03/11/2024		..	12	2FE	9,969,600	99.387	9,938,690	10,000,000	9,982,751		2,939			3.900	3.937	MS.....	119,167	390,000	03/05/2014.	03/11/2024.
00206R DC 3	DIRECTV HLDGS 4.45 04/01/2024		..	12	2FE	4,981,500	101.578	5,078,920	5,000,000	4,985,920		2,329			4.450	4.511	AO.....	55,625	222,500	03/17/2014.	04/01/2024.
00206R DD 1	DIRECTV HLDGS/FN 3.95 01/15/2025		..	12	2FE	6,951,910	97.527	6,826,855	7,000,000	6,964,313		5,121			3.950	4.046	JJ.....	127,497	276,500	12/02/2014.	01/15/2025.
00206R DQ 2	AT&T INC 4.25 03/01/2027		..	12	2FE	9,994,000	97.827	9,782,650	10,000,000	9,995,199		482			4.250	4.257	MS.....	141,667	425,000	01/31/2017.	03/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
00206R GL 0	AT&T INC 4.10 02/15/28			12	2FE	5,336,507	96.081	5,124,961	5,334,000	5,336,045		(340)			4.100	4.095	FA	82,618	154,301	12/01/2017.	02/15/2028.
00206R GQ 9	AT&T INC 4.3 02/15/30	O		12	2FE	20,224,207	94.724	19,068,929	20,131,000	20,215,906		(7,089)			4.300	4.251	FA	327,017	610,752	12/01/2017.	02/15/2030.
00225# AA 3	AMAZON GRAND RAPIDS CTL 4.095 09/30/2039				1	4,716,757	100.500	4,740,341	4,716,757	4,712,497		(4,260)			4.095	4.139	MON	16,632	48,288	11/16/2018.	09/30/2039.
002824 BB 5	ABBOTT LABS 2.95 03/15/2025			12	2FE	6,985,510	95.654	6,695,780	7,000,000	6,990,538		1,369			2.950	2.974	MS	60,803	206,500	03/05/2015.	03/15/2025.
002824 BF 6	ABBOTT LABS 3.75 11/30/2026			12	2FE	4,500,267	98.708	4,475,430	4,534,000	4,506,270		2,837			3.750	3.840	MN	14,641	200,309	11/17/2016.	11/30/2026.
002824 BM 1	ABBOTT LABS 3.875 09/15/2025			12	2FE	1,992,320	100.193	2,003,858	2,000,000	1,990,433		1,224			3.875	3.957	MS	22,819	77,500	09/14/2015.	09/15/2025.
00287Y AQ 2	ABBVIE INC 3.60 05/14/2025			12	2FE	9,940,450	96.020	9,602,010	10,000,000	9,957,801		5,773			3.600	3.675	MN	47,000	360,000	12/23/2015.	05/14/2025.
00287Y BF 5	ABBVIE INC 4.25 11/14/2028			12	2FE	14,777,950	97.326	14,598,870	15,000,000	14,782,944		4,994			4.250	4.432	MN	182,396		10/03/2018.	11/14/2028.
00440E AR 8	ACE INA HOLDINGS 3.35 05/15/2024			1	1FE	9,985,000	99.070	9,906,950	10,000,000	9,991,250		1,463			3.350	3.368	MN	42,806	335,000	05/21/2014.	05/15/2024.
00440E AS 6	ACE INA HOLDINGS 3.15 03/15/2025			1	1FE	9,998,300	97.455	9,745,450	10,000,000	9,998,879		161			3.150	3.152	MS	92,750	315,000	03/09/2015.	03/15/2025.
00440E AV 9	ACE INA HOLDINGS 3.35 05/03/2026			12	1FE	4,984,650	97.507	4,875,355	5,000,000	4,988,718		1,333			3.350	3.385	MN	26,986	167,500	10/27/2015.	05/03/2026.
00440F AA 2	ACE CAP TRUST II 9.70 04/01/2030			1	2FE	9,429,351	132.125	8,298,771	6,281,000	9,115,350		(189,471)			9.700	4.534	AO	152,314	609,257	04/20/2017.	04/01/2030.
00507U AF 8	ACTAVIS FUNDING 3.85 06/15/2024		C	1	2FE	4,981,150	98.749	4,937,460	5,000,000	4,988,801		1,809			3.850	3.896	JD	8,556	192,500	06/10/2014.	06/15/2024.
00507U AS 0	ACTAVIS FUNDING 3.80 03/15/2025		C	12	2FE	5,978,700	97.664	5,859,822	6,000,000	5,985,869		1,981			3.800	3.843	MS	67,133	228,000	03/03/2015.	03/15/2025.
00507V AK 5	ACTIVISION BLIZZARD 3.40 09/15/2026			12	2FE	7,969,120	94.455	7,556,408	8,000,000	7,975,263		2,759			3.400	3.446	MS	80,089	272,000	09/14/2016.	09/15/2026.
00724F AC 5	ADOBE SYS INC 3.25 02/01/2025			12	1FE	7,914,240	98.257	7,860,520	8,000,000	7,944,546		8,083			3.250	3.377	FA	108,333	260,000	01/21/2015.	02/01/2025.
00751Y AB 2	ADVANCE STORES CO INC 4.50 01/15/2022			1	2FE	2,999,040	101.439	3,043,167	3,000,000	2,999,659		103			4.500	4.504	JJ	62,250	135,000	01/11/2012.	01/15/2022.
008117 AN 3	AETNA INC 4.125 06/01/2021			12	2FE	6,902,070	101.197	7,083,776	7,000,000	6,972,492		10,585			4.125	4.298	JD	24,063	288,750	05/17/2011.	06/01/2021.
00817Y AQ 1	AETNA INC 3.50 11/15/2024			12	2FE	6,970,670	96.182	6,732,726	7,000,000	6,981,585		2,775			3.500	3.550	MN	31,306	245,000	11/03/2014.	11/15/2024.
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024			1	1FE	14,745,970	101.733	15,056,410	14,800,000	14,774,900		4,212			4.250	4.287	FA	237,622	629,000	02/05/2016.	02/15/2024.
008252 AN 8	AFFILIATED MANAGERS 3.50 08/01/2025			1	1FE	18,461,933	97.181	18,099,868	18,625,000	18,514,439		14,605			3.500	3.602	FA	271,615	651,875	09/03/2015.	08/01/2025.
00846U AJ 0	AGILENT TECH INC 3.875 07/15/2023			12	2FE	16,922,480	100.511	17,086,836	17,000,000	16,961,516		7,604			3.875	3.930	JJ	303,757	658,750	06/18/2013.	07/15/2023.
009088 AA 3	AIR CANADA 2015-2AA 3.75 12/15/2027			1	1FE	6,156,124	96.625	5,948,355	6,156,124	6,156,129		(1)			3.750	3.750	JD	10,260	230,855	12/01/2015.	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027			1	1FE	3,957,503	98.000	3,878,353	3,957,503	3,957,507		(0)			4.125	4.125	JD	7,255	163,247	12/01/2015.	12/15/2027.
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025				1FE	2,284,585	99.125	2,264,595	2,284,585	2,284,585					4.125	4.125	MN	12,042	94,239	04/24/2013.	05/15/2025.
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027			1	1FE	11,660,564	95.750	11,164,990	11,660,564	11,660,492		10			3.600	3.600	MS	123,602	419,780	03/11/2015.	03/15/2027.
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023			1	2FE	2,100,300	97.000	2,037,291	2,100,300	2,100,289		3			3.875	3.875	MS	23,964	81,387	03/11/2015.	03/15/2023.
009098 A* 5	AMAZON AIR CARGO FT WORTH 4.494 11/10/39				1FE	2,892,500	102.880	2,975,804	2,892,500	2,892,498		(2)			4.494	4.536	MON	7,583	1,083	12/07/2018.	11/10/2039.
00912X AM 6	AIR LEASE CORP 3.875 04/01/2021			12	2FE	7,984,160	100.124	8,009,936	8,000,000	7,994,538		2,280			3.875	3.907	AO	77,500	310,000	03/04/2014.	04/01/2021.
00912X BF 0	AIR LEASE CORP 10Y 4.625 10/01/2028			12	2FE	12,813,440	95.114	12,364,820	13,000,000	12,817,777		4,337			4.625	4.807	AO	173,694		09/19/2018.	10/01/2028.
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024			12	1FE	12,926,950	98.333	12,783,238	13,000,000	12,956,176		7,011			3.350	3.417	JJ	182,668	435,500	07/31/2014.	07/31/2024.
00922K AA 8	AIR 2 US 8.027 10/01/2019		C		3FE	39,396	99.250	39,898	40,200	40,100		276			8.027	8.764	AO	807	3,227	12/22/2011.	10/01/2019.
00928Q AR 2	AIRCASTLE LTD 4.40 09/25/2023		C	12	2FE	9,983,100	97.750	9,775,000	10,000,000	9,983,915		815			4.400	4.438	MS	117,333		09/20/2018.	09/25/2023.
009363 AQ 5	AIRGAS INC 3.65 07/15/2024			12	1FE	4,990,250	100.592	5,029,585	5,000,000	4,989,067		1,748			3.650	3.694	JJ	84,153	182,500	06/12/2014.	07/15/2024.
013078 AA 8	ALBERTO-CULVER CO 5.15 06/01/20			1	1FE	4,997,950	102.862	5,143,115	5,000,000	4,999,660		226			5.150	5.155	JD	21,458	257,500	05/18/2010.	06/01/2020.
013817 AU 5	ALCOA INC 6.15 08/15/2020			1	3FE	3,994,840	102.980	4,119,204	4,000,000	3,998,966		589			6.150	6.167	FA	92,933	246,000	07/26/2010.	08/15/2020.
01446U AA 1	ALERUS FINANCIAL 5.75 12/30/25			2	2FE	9,500,000	99.967	9,496,865	9,500,000	9,500,000					5.750	5.750	JD	1,517	546,250	12/10/2015.	12/30/2025.
015271 AN 9	ALEXANDRIA REAL ESTATE 4.70 07/01/2030			12	2FE	4,995,800	101.140	5,057,020	5,000,000	4,996,015		215			4.700	4.709	JJ	124,028		06/12/2018.	07/01/2030.
01609W AQ 5	ALIBABA GROUP 3.60 11/28/2024		C	12	1FE	23,900,630	97.806	23,473,464	24,000,000	23,935,417		9,609			3.600	3.651	MN	79,200	864,000	05/05/2015.	11/28/2024.
017175 AB 6	ALLEGHANY CORP 5.625 09/15/2020			1	2FE	7,970,480	103.330	8,266,416	8,000,000	7,993,712		3,421			5.625	5.674	MS	132,500	450,000	09/15/2010.	09/15/2020.

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
017175 AC 4	ALLEGHANY CORP 4.95 06/27/2022			1	2FE	3,995,920	104.378	4,175,128	4,000,000	3,998,348		424			4.950	4.963	JD	2,200	198,000	06/21/2012.	06/27/2022.
01741R AE 2	ALLEGHENY TECH 5.95 01/15/2021			12	4FE	2,996,580	98.000	2,940,000	3,000,000	2,999,148		382			5.950	5.965	JJ	82,308	178,500	01/04/2011.	01/15/2021.
01741R AF 9	ALLEGHENY TECH 5.875 08/15/2023			12	4FE	4,510,745	102.000	4,590,000	4,500,000	4,506,040		(1,099)			7.875	7.839	FA	133,875	354,375	07/09/2013.	08/15/2023.
01748D AZ 9	ALLEGIANCE BANK 5.25 12/15/2027			2	2FE	8,000,000	97.949	7,835,912	8,000,000	8,000,012		11			5.250	5.250	JD	18,667	421,167	12/11/2017.	12/15/2027.
018490 AN 2	ALLERGAN INC 3.375 09/15/2020			1	2FE	7,975,760	99.808	7,984,664	8,000,000	7,995,270		2,651			3.375	3.411	MS	79,500	270,000	09/07/2010.	09/15/2020.
01882Y AB 2	ALLIANT ENERGY FINANCE 4.25 06/15/2028			1	2FE	14,970,900	99.834	14,975,055	15,000,000	14,972,261		1,361			4.250	4.274	JD	28,333	324,063	06/06/2018.	06/15/2028.
020002 30 9	ALLSTATE CORP 5.1 1/15/2053			12	2FE	6,048,479	95.440	5,936,654	6,220,300	6,017,304		1,986			5.341	5.341	JAJO	79,309	317,235	12/16/2013.	01/15/2053.
020002 BB 6	ALLSTATE CORP 5.75 08/15/2053			2	2FE	13,485,305	97.375	12,919,715	13,268,000	13,460,843		(24,462)			5.750	5.387	FA	288,210	611,455	04/25/2018.	08/15/2053.
021441 AF 7	ALTERA CORP 4.10 11/15/2023			1	1FE	9,874,300	103.652	10,365,240	10,000,000	9,932,477		12,229			4.100	4.255	MN	52,389	410,000	10/29/2013.	11/15/2023.
023135 BN 5	AMAZON.COM 5.20 12/03/25			12	1FE	10,001,760	109.645	10,964,500	10,000,000	9,992,499		1,143			5.200	5.213	JD	40,444	520,000	12/03/2015.	12/03/2025.
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23		C	2	5GI	72,020	100.000	71,840	71,840	71,840		(180)			7.803	7.879	MJSD	16	4,585	02/12/2018.	02/12/2023.
02343U AA 3	AMCOR FINANCE USA 3.625 04/28/2026			12	2FE	4,998,750	94.343	4,717,155	5,000,000	4,999,042		112			3.625	3.628	AO	31,719	181,250	04/19/2016.	04/28/2026.
02343U AB 1	AMCOR FINANCE USA 4.50 05/15/2028			12	2FE	7,984,720	98.187	7,854,936	8,000,000	7,985,493		773			4.500	4.524	MN	46,000	180,000	05/07/2018.	05/15/2028.
023608 AG 7	AMEREN CORP 3.65 02/15/2026			12	2FE	7,992,880	97.175	7,774,016	8,000,000	7,994,531		661			3.650	3.661	FA	110,311	292,000	11/17/2015.	02/15/2026.
02364W AX 3	AMERICA MOVIL SA 5.00 10/16/2019		C	1	1FE	15,869,760	101.024	16,163,776	16,000,000	15,987,156		15,539			5.000	5.105	AO	166,667	800,000	10/08/2009.	10/16/2019.
02364W BD 6	AMERICA MOVIL SA 3 07/16/22		C	1	1FE	4,477,050	97.976	4,408,916	4,500,000	4,491,032		2,356			3.125	3.185	JJ	64,453	140,625	07/09/2012.	07/16/2022.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019				2FE	511,123	100.000	485,050	485,051	485,132		(6,090)			7.930	6.613	JJ	19,125	38,465	10/14/2010.	01/02/2019.
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22			3	2FE	1,776,988	98.722	1,754,273	1,776,988	1,776,988					4.375	4.375	AO	19,436	77,743	09/02/2014.	10/01/2022.
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26			1	1FE	6,999,715	96.547	6,757,994	6,999,715	6,999,715					3.700	3.700	AO	64,747	258,989	09/02/2014.	10/01/2026.
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027	O		1	1FE	11,460,905	96.333	11,040,645	11,460,905	11,460,890		2			3.600	3.600	MS	113,463	412,593	09/10/2015.	09/22/2027.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023			1	2FE	3,998,392	101.660	4,064,781	3,998,392	3,998,392					4.950	4.950	JJ	91,263	197,920	07/24/2013.	01/15/2023.
024836 AD 0	AMERICAN CAMPUS 3.625 11/15/2027			12	2FE	9,991,200	93.647	9,364,740	10,000,000	9,992,440		942			3.625	3.635	MN	46,319	397,743	10/02/2017.	11/15/2027.
025816 CA 5	AMERICAN EXPRESS 4.20 11/06/2025			2	1FE	9,977,800	102.075	10,207,540	10,000,000	9,978,221		421			4.200	4.237	MN	64,167		11/01/2018.	11/06/2025.
0258M0 EL 9	AMERICAN EXPRESS MTN 3.30 05/03/2027			2	1FE	9,877,400	96.958	9,695,750	10,000,000	9,894,988		10,702			3.300	3.446	MN	53,167	330,000	04/27/2017.	05/03/2027.
02666Q G7 2	AMER HONDA FIN 3.875 09/21/2020 MTN				1FE	8,973,080	101.422	9,128,016	9,000,000	8,994,594		2,980			3.875	3.911	MS	96,875	348,750	09/15/2010.	09/21/2020.
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021				1FE	10,204,200	101.329	10,132,850	10,000,000	10,065,336		(22,640)			3.800	3.545	MS	106,611	380,000	03/30/2012.	09/20/2021.
02666T AA 5	AMERICAN HOMES 4 RENT 4.25 02/15/2028			12	2FE	24,757,059	96.250	24,094,137	25,033,000	24,774,838		17,779			4.250	4.388	FA	401,919	555,594	06/26/2018.	02/15/2028.
026874 DD 6	AMERICAN INTL GROUP 3.75 07/10/2025			12	2FE	19,867,700	95.327	19,065,340	20,000,000	19,907,978		12,171			3.750	3.830	JJ	356,250	750,000	07/13/2015.	07/10/2025.
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023			12	1FE	45,699,359	98.484	45,647,288	46,350,000	45,931,700		67,824			3.070	3.321	MON	63,242	1,295,028	06/11/2018.	03/15/2023.
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022			1	2FE	3,992,400	102.558	4,102,308	4,000,000	3,997,169		800			4.700	4.724	MS	55,356	188,000	03/07/2012.	03/15/2022.
03073E AJ 4	AMERISOURCEBERGEN 3.50 11/15/2021			12	1FE	4,998,580	100.039	5,001,940	5,000,000	4,999,467		146			3.500	3.503	MN	22,361	175,000	11/08/2011.	11/15/2021.
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024			1	2FE	7,977,200	97.591	7,807,296	8,000,000	7,986,748		2,211			3.400	3.434	MN	34,756	272,000	05/19/2014.	05/15/2024.
03073E AM 7	AMERISOURCEBERGEN 3.25 03/01/2025			12	2FE	2,983,950	95.298	2,858,937	3,000,000	2,989,534		1,506			3.250	3.313	MS	32,500	97,500	02/17/2015.	03/01/2025.
03073E AP 0	AMERISOURCEBERGEN 3.45 12/15/2027			12	2FE	9,975,500	92.603	9,260,270	10,000,000	9,977,826		2,158			3.450	3.479	JD	15,333	355,542	11/29/2017.	12/15/2027.
03076C AF 3	AMERIPRISE FINL 4.00 10/15/2023			1	1FE	41,068,828	102.397	41,852,685	40,873,000	40,978,456		(19,850)			4.000	3.940	AO	345,150	1,634,920	11/07/2013.	10/15/2023.
03076C AG 1	AMERIPRISE FINL 3.70 10/15/2024			1	1FE	7,972,480	99.320	7,945,624	8,000,000	7,983,094		2,571			3.700	3.741	AO	62,489	296,000	09/15/2014.	10/15/2024.
03076C AH 9	AMERIPRISE FINL 2.875 09/15/2026			12	1FE	20,238,002	92.848	18,968,785	20,430,000	20,275,440		17,445			2.875	2.985	MS	172,946	587,363	11/10/2016.	09/15/2026.
03076K AA 6	AMERIS BANCORP 5.75 03/15/2027			2	2FE	9,000,000	102.622	9,235,971	9,000,000	9,000,027		(7)			5.750	5.750	MS	152,375	517,500	03/08/2017.	03/15/2027.
031162 AZ 3	AMGEN INC 5.7 02/01/19	O		1	2FE	17,191,974	100.208	16,816,890	16,782,000	16,786,383		(51,762)			5.700	5.379	FA	398,573	956,574	07/28/2009.	02/01/2019.
031162 BG 4	AMGEN INC 4.10 06/15/2021			12	2FE	4,987,100	101.879	5,093,970	5,000,000	4,996,294		1,406			4.100	4.132	JD	9,111	205,000	06/27/2011.	06/15/2021.
032654 AJ 4	ANALOG DEVICES 10YR 3.90 12/15/2025			12	2FE	9,977,000	97.316	9,731,630	10,000,000	9,983,094		2,076			3.900	3.928	JD	17,333	390,000	12/03/2015.	12/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
03350W AC 3	ANDEAVOR LOGISTICS LP 4.25 12/01/2027			12	2FE	6,987,540	94.375	6,606,250	7,000,000	6,988,682		1,045			4.250	4.272	JD	24,792	299,979	11/16/2017.	12/01/2027.
03522A AD 2	ANHEUSER-BUSCH 3.65 02/01/26			12	2FE	14,966,126	94.479	14,171,910	15,000,000	14,967,043		917			3.650	3.685	FA	228,125		11/13/2018.	02/01/2026.
03523T BH 0	ANHEUSER-BUSCH 6.875 11/15/2019			1	2FE	2,490,600	103.077	2,576,915	2,500,000	2,498,942		1,140			6.875	6.926	MN	21,962	171,875	05/12/2009.	11/15/2019.
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.70 02/01/2024			1	2FE	32,458,741	97.772	30,485,278	31,180,000	31,968,736		(141,026)			3.700	3.157	FA	480,692	1,153,660	06/03/2015.	02/01/2024.
03666H AA 9	ANTARES HOLDINGS 6.00 08/15/2023			12	2FE	18,999,050	97.030	18,435,700	19,000,000	18,999,795		745			6.000	6.000	FA	490,833		07/19/2018.	08/15/2023.
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022			1	3FE	1,350,000	94.000	1,410,000	1,500,000	1,410,005		19,402			5.125	6.900	JD	6,406	76,875	08/28/2015.	12/01/2022.
037389 AW 3	AON CORP 5 09/30/20			1	2FE	11,002,320	102.585	11,284,372	11,000,000	11,000,565		(306)			5.000	4.997	MS	139,028	550,000	09/08/2010.	09/30/2020.
037411 AZ 8	APACHE CORP 3.25 04/15/2022			12	2FE	5,668,718	97.897	5,568,353	5,688,000	5,680,974		1,992			3.250	3.290	AO	39,026	199,045	04/03/2012.	04/15/2022.
037411 BD 6	APACHE CORP 2.625 01/15/2023			12	2FE	4,282,795	94.599	4,348,693	4,597,000	4,427,253		38,372			2.625	3.616	JJ	55,643	126,232	01/08/2015.	01/15/2023.
037411 BE 4	APACHE CORP 4.375 10/15/2028			12	2FE	17,972,100	93.407	16,813,278	18,000,000	17,973,704		1,604			4.375	4.393	AO	280,000		08/14/2018.	10/15/2028.
03761U AG 1	APOLLO INV CORP 5.25 03/03/2025			1	2FE	2,228,468	97.017	2,182,883	2,250,000	2,235,399		1,948			5.250	5.375	MS	38,719	118,125	02/24/2015.	03/03/2025.
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024			1	1FE	20,324,294	100.905	20,584,579	20,400,000	20,353,501		7,536			4.000	4.047	MN	70,267	816,000	12/29/2015.	05/30/2024.
03765H AB 7	APOLLO MNGMT HLD 4.40 05/27/2026			12	1FE	12,295,318	100.869	12,395,828	12,289,000	12,294,154		(628)			4.400	4.393	MN	51,068	540,716	11/21/2016.	05/27/2026.
037833 AK 6	APPLE INC 2.40 05/03/2023			1	1FE	18,106,800	96.820	19,363,940	20,000,000	19,054,885		197,970			2.400	3.586	MN	77,333	480,000	11/05/2013.	05/03/2023.
037833 AS 9	APPLE INC 3.45 05/06/2024			1	1FE	11,989,920	100.574	12,068,904	12,000,000	11,994,183		974			3.450	3.460	MN	63,250	414,000	04/29/2014.	05/06/2024.
037833 BG 4	APPLE INC 3.20 05/13/2025			1	1FE	14,947,800	98.573	14,785,935	15,000,000	14,964,861		4,895			3.200	3.241	MN	64,000	480,000	05/06/2015.	05/13/2025.
037833 BY 5	APPLE INC 3.25 02/23/2026			12	1FE	7,982,400	97.680	7,814,368	8,000,000	7,986,858		1,608			3.250	3.276	FA	92,444	260,000	02/16/2016.	02/23/2026.
038222 AF 2	APPLIED MATERIAL 4.30 06/15/2021			1	1FE	12,972,570	102.750	13,357,526	13,000,000	12,992,188		2,954			4.300	4.326	JD	24,844	559,000	06/01/2011.	06/15/2021.
038222 AJ 4	APPLIED MATERIAL 3.90 10/01/2025			12	1FE	2,989,140	99.577	2,987,307	3,000,000	2,992,246		985			3.900	3.944	AO	29,250	117,000	09/21/2015.	10/01/2025.
03835V AD 8	APTIV PLC 4.25 01/15/2026		C	12	2FE	9,994,200	98.202	9,820,230	10,000,000	9,996,383		432			4.250	4.256	JJ	195,972	425,000	11/09/2015.	01/15/2026.
03838W AA 9	AQUARION COMPANY 4.00 08/15/2024			12	2FE	11,949,360	101.551	12,186,072	12,000,000	11,968,902		4,834			4.000	4.052	FA	181,333	480,000	08/19/2014.	08/15/2024.
038923 AD 0	ARBOR REALTY TRUST 5.625 05/01/2023			1	1PL	12,982,050	103.020	13,392,626	13,000,000	12,985,787		3,737			5.625	5.654	MN	121,875	463,125	05/10/2018.	05/01/2023.
03939C AA 1	ARCH CAPITAL FINANCE 4.011 12/15/2026			12	2FE	12,513,325	99.525	12,440,613	12,500,000	12,510,931		(1,192)			4.011	3.998	JD	22,283	501,375	11/30/2016.	12/15/2026.
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021			1	1FE	1,133,201	102.869	1,157,274	1,125,000	1,127,116		(912)			4.479	4.387	MS	16,796	50,389	03/30/2011.	03/01/2021.
04010L AP 8	ARES CAPITAL CORP 3.875 01/15/2020			12	2FE	8,014,800	100.241	8,019,304	8,000,000	8,003,274		(3,301)			3.875	3.831	JJ	142,944	310,000	01/23/2015.	01/15/2020.
04010L AR 4	ARES CAPITAL CORP 3.625 01/19/2022			12	2FE	8,967,510	97.333	8,759,997	9,000,000	8,980,453		5,948			3.625	3.701	JJ	146,813	326,250	09/14/2016.	01/19/2022.
04010L AU 7	ARES CAPITAL CORP 3.50 02/10/2023			12	2FE	17,985,780	94.912	17,084,088	18,000,000	17,989,127		2,420			3.500	3.516	FA	246,750	630,000	08/07/2017.	02/10/2023.
04010L AV 5	ARES CAPITAL CORP 4.25 03/01/2025			12	2FE	16,935,570	95.529	16,239,879	17,000,000	16,944,422		8,852			4.250	4.311	MS	240,833	461,597	01/08/2018.	03/01/2025.
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024			12	2FE	16,705,560	95.564	16,245,880	17,000,000	16,815,388		27,728			4.000	4.214	AO	156,778	680,000	10/01/2014.	10/08/2024.
040555 CL 6	ARIZONA PUB SERV 8.75 03/01/19			1	1FE	3,997,800	100.831	4,033,248	4,000,000	3,999,949		295			8.750	8.758	MS	116,667	350,000	02/23/2009.	03/01/2019.
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024			12	1FE	6,993,560	99.108	6,937,546	7,000,000	6,996,211		623			3.350	3.361	JD	10,422	234,500	06/09/2014.	06/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024			1	1	956,742	100.000	956,742	956,742	956,742					4.950	5.001	MON	2,105	47,359	10/06/2009.	10/15/2024.
042735 BC 3	ARROW ELECTRONIC 4.50 03/01/2023			1	2FE	2,976,060	100.745	3,022,353	3,000,000	2,988,744		2,399			4.500	4.600	MS	45,000	135,000	02/12/2013.	03/01/2023.
042735 BF 6	ARROW ELECTRONICS 3.875 01/12/2028			12	2FE	7,966,000	90.475	7,237,968	8,000,000	7,970,410		2,698			3.875	3.924	JJ	145,528	335,833	06/01/2017.	01/12/2028.
045054 AD 5	ASHTEAD CAPITAL 4.125 08/15/25			12	2FE	2,427,000	91.250	2,372,500	2,600,000	2,430,739		3,739			4.125	5.303	FA	40,517		10/26/2018.	08/15/2025.
045054 AH 6	ASHTEAD CAPITAL 5.25 08/01/2026			12	2FE	2,000,000	96.500	1,930,000	2,000,000	2,000,015		15			5.250	5.250	FA	45,208		07/23/2018.	08/01/2026.
04539W AB 7	ASSABET VALLEY AI 5.50 08/01/2027			2	2PL	4,250,000	90.600	3,850,500	4,250,000	4,249,438		(55)			5.500	5.502	FA	97,396	233,750	07/24/2017.	08/01/2027.
045487 AB 1	ASSOC BANC-CORP 4.25 01/15/2025			2	2FE	18,932,930	101.374	19,261,098	19,000,000	18,958,002		5,974			4.250	4.292	JJ	372,347	807,500	11/05/2014.	01/15/2025.
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024			1	2FE	5,987,700	101.576	6,094,584	6,000,000	5,992,579		1,145			5.000	5.026	JJ	150,000	300,000	06/17/2014.	07/01/2024.
04621X AF 5	ASSURANT INC 4.00 03/15/2023			1	2FE	4,981,750	99.456	4,972,805	5,000,000	4,991,374		1,847			4.000	4.045	MS	58,889	200,000	03/25/2013.	03/15/2023.
04621X AJ 7	ASSURANT INC 4.90 03/27/2028			12	2FE	7,969,360	99.983	7,998,640	8,000,000	7,971,206		1,846			4.900	4.949	MS	102,356	196,000	03/22/2018.	03/27/2028.

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
046265 AG 9	ASTORIA FINL 3.50 06/08/2020			2	2FE	18,000,000	99.741	17,953,326	18,000,000	18,000,000					3.500	3.500	JD	40,250	630,000	06/05/2017.	06/08/2020.
046353 AL 2	ASTRAZENECA PLC 3.375 11/16/2025		C	1	2FE	39,721,604	96.559	38,494,291	39,866,000	39,761,781		13,212			3.375	3.418	MN	168,185	1,345,478	01/20/2016.	11/16/2025.
046353 AT 5	ASTRAZENECA PLC 4.00 01/17/2029		C	12	2FE	9,766,700	99.125	9,912,500	10,000,000	9,770,970		4,270			4.000	4.283	JJ	148,889		10/04/2018.	01/17/2029.
04685A 2B 6	ATHENE GLOBAL FUNDING 4.00 01/25/2022				1FE	22,017,580	100.453	22,099,572	22,000,000	22,011,163		(3,382)			4.000	3.982	JJ	381,333	880,000	01/23/2017.	01/25/2022.
04685A 2E 0	ATHENE GLOBAL FUNDING 3.00 07/01/2022				1FE	9,972,400	97.625	9,762,540	10,000,000	9,980,217		5,277			3.000	3.060	JJ	148,333	300,000	06/26/2017.	07/01/2022.
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028		C	12	2FE	46,190,421	90.510	44,681,019	49,366,000	46,241,466		51,045			4.125	4.997	JJ	955,952	453,750	12/04/2018.	01/12/2028.
048269 AA 2	ATLANTIC CAPITAL 6.25 09/30/2025			2	2FE	5,000,000	100.547	5,027,350	5,000,000	5,000,010		(5)			6.250	6.250	MS	78,993	312,500	09/14/2015.	09/30/2025.
048303 CE 9	ATLANTIC CITY ELEC 4.35 04/01/2021			12	1FE	1,996,960	102.022	2,040,436	2,000,000	1,999,194		334			4.350	4.369	AO	21,750	87,000	03/29/2011.	04/01/2021.
048303 CF 6	ATLANTIC CITY ELECTRIC 3.375 09/01/2024			12	1FE	6,996,990	98.294	6,880,608	7,000,000	6,998,195		285			3.375	3.380	MS	78,750	236,250	08/18/2014.	09/01/2024.
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022			12	1FE	609,038	101.886	569,286	558,750	581,203		(5,200)			5.535	4.418	JD	2,577	30,927	04/27/2012.	06/01/2022.
05178R AA 3	AURORA MILITARY 5.32 12/15/2020			1	1FE	1,118,871	102.261	1,119,755	1,095,000	1,101,316		(2,600)			5.320	5.048	JD	2,589	58,254	07/01/2010.	12/15/2020.
05178T AA 9	AURORA MILITARY 5.82 07/15/2034			1	1FE	931,935	88.761	827,193	931,935	931,935					5.820	5.820	JJ	25,010	54,239	06/28/2011.	07/15/2034.
052113 AB 3	AUSGRID FINANCE 4.35 08/01/2028		C	12	2FE	6,993,490	98.907	6,923,462	7,000,000	6,993,447		(43)			4.350	4.362	FA	126,875	76,125	04/23/2018.	08/01/2028.
052528 AH 9	AUST & NZ BANK 4.50 03/19/2024		C		2FE	8,987,760	99.851	8,986,572	9,000,000	8,992,939		1,176			4.500	4.517	MS	114,750	405,000	03/12/2014.	03/19/2024.
052528 AK 2	AUST & NZ BANK 4.40 05/19/2026		C		2FE	9,995,200	96.383	9,638,270	10,000,000	9,996,262		420			4.400	4.406	MN	51,333	440,000	05/12/2016.	05/19/2026.
05252A BK 6	AUST & NZ BANK 4.875 01/12/2021		C		1FE	8,978,130	103.071	9,276,354	9,000,000	8,994,664		2,441			4.875	4.906	JJ	205,969	438,750	01/05/2011.	01/12/2021.
052769 AD 8	AUTODESK INC 4.375 06/15/2025			12	2FE	2,989,110	100.297	3,008,919	3,000,000	2,992,484		986			4.375	4.420	JD	5,833	131,250	06/02/2015.	06/15/2025.
052769 AE 6	AUTODESK INC 3.50 06/15/2027			12	2FE	7,949,760	92.825	7,425,960	8,000,000	7,956,521		4,333			3.500	3.575	JD	12,444	280,000	06/05/2017.	06/15/2027.
05279@ AA 9	AUTOLIV ASP A-1 CTL 4.101 08/15/2034				1	5,119,817	95.380	4,883,281	5,119,817	5,119,816					4.101	4.136	MON	9,332	132,256	11/15/2018.	08/15/2034.
053015 AE 3	AUTOMATIC DATA 3.375 09/15/2025			12	1FE	6,992,370	99.425	6,959,764	7,000,000	6,994,607		705			3.375	3.388	MS	69,563	236,250	09/08/2015.	09/15/2025.
05329W AM 4	AUTONATION INC 4.50 10/01/2025	O		12	2FE	3,986,520	97.209	3,888,348	4,000,000	3,990,322		1,201			4.500	4.542	AO	45,000	180,000	09/16/2015.	10/01/2025.
05348E AV 1	AVALONBAY COMMUNITIES G 3.45 06/01/2025			12	1FE	4,950,500	98.687	4,934,370	5,000,000	4,965,009		4,772			3.450	3.573	JD	14,375	172,500	11/06/2015.	06/01/2025.
05348E AW 9	AVALONBAY COMMUN GMTN 3.50 11/15/2025			12	1FE	4,983,700	98.667	4,933,330	5,000,000	4,988,194		1,493			3.500	3.539	MN	22,361	175,000	11/04/2015.	11/15/2025.
05348E BA 6	AVALONBAY COMMUN MTN 3.35 05/15/2027			12	1FE	15,944,640	96.371	15,419,312	16,000,000	15,952,502		4,831			3.350	3.391	MN	68,489	536,000	05/03/2017.	05/15/2027.
05367A AD 5	AVIATION CAPITAL 6.75 04/06/2021			1	2FE	9,000,000	106.094	9,548,415	9,000,000	9,000,000					6.750	6.750	AO	143,438	607,500	03/30/2011.	04/06/2021.
05367A AH 6	AVIATION CAPITAL 4.875 10/01/2025			12	2FE	3,983,880	100.872	4,034,876	4,000,000	3,988,394		1,418			4.875	4.926	AO	48,750	195,000	09/14/2015.	10/01/2025.
05369A AD 3	AVIATION CAPITAL 4.125 08/01/2025			12	1FE	17,754,660	96.786	17,421,444	18,000,000	17,767,309		12,649			4.125	4.353	FA	309,375		07/25/2018.	08/01/2025.
05379B AP 2	AVISTA CORP 5.125 04/01/22			1	1FE	3,990,800	105.311	4,212,432	4,000,000	3,997,048		815			5.125	5.150	AO	51,250	205,000	09/15/2009.	04/01/2022.
053807 AQ 6	AVNET INC 5.875 06/15/2020			1	2FE	4,973,650	102.984	5,149,190	5,000,000	4,995,122		3,119			5.875	5.946	JD	13,056	293,750	06/17/2010.	06/15/2020.
053807 AS 2	AVNET INC 4.625 04/15/2026			12	2FE	11,921,820	96.830	11,619,588	12,000,000	11,940,016		6,756			4.625	4.707	AO	117,167	555,000	03/23/2016.	04/15/2026.
05381N AA 5	AVISON YOUNG CA 9.50 12/15/2021			12	4FE	5,148,675	107.750	5,656,875	5,250,000	5,183,876		18,396			9.500	10.003	JD	22,167	498,750	12/20/2016.	12/15/2021.
05409Q AA 6	AVON INTERNATIONAL 7.875 08/15/2022			12	3FE	3,000,000	98.500	2,955,000	3,000,000	3,000,000					7.875	7.875	FA	89,250	236,250	08/04/2016.	08/15/2022.
054303 BA 9	AVON PRODUCTS 5.00 03/15/2023			1	4FE	14,124,120	84.500	11,830,000	14,000,000	14,061,314		(12,266)			7.000	6.878	MS	288,556	980,000	03/14/2013.	03/15/2023.
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028			12	2FE	45,414,820	95.126	43,758,144	46,000,000	45,446,297		31,477			4.350	4.509	AO	394,642	1,000,500	05/16/2018.	04/20/2028.
05490L AA 7	BLUE CRS/SHLD MN 3.79 05/01/2025			12	1FE	2,999,730	96.544	2,896,308	3,000,000	2,999,832		23			3.790	3.791	MN	18,950	113,700	04/21/2015.	05/01/2025.
05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021		C	1	2FE	10,988,780	103.481	11,382,943	11,000,000	10,996,339		1,206			4.750	4.763	AO	116,111	522,500	10/05/2011.	10/11/2021.
05523U AK 6	BAE SYSTEMS HLDG 3.80 10/07/2024			1	2FE	6,979,210	99.223	6,945,638	7,000,000	6,987,061		1,970			3.800	3.836	AO	62,067	266,000	09/30/2014.	10/07/2024.
05523U AP 5	BAE SYSTEMS HLDG 3.85 12/15/2025			12	2FE	6,917,400	98.658	6,906,053	7,000,000	6,939,286		7,436			3.850	3.994	JD	11,978	269,500	12/03/2015.	12/15/2025.
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021		C	1	1FE	7,338,170	101.618	7,113,225	7,000,000	7,110,449		(37,154)			4.000	3.402	AO	59,111	280,000	04/02/2012.	10/15/2021.
055451 AX 6	BHP FINANCE USA 6.75 10/19/2075		C	2	2FE	5,000,000	104.875	5,243,750	5,000,000	5,000,000					6.750	6.750	AO	67,500	337,500	10/14/2015.	10/19/2075.
05565E BE 4	BMW US CAP LLC 3.95 08/14/2028			12	1FE	16,973,480	98.258	16,703,911	17,000,000	16,974,312		832			3.950	3.969	FA	255,543		08/07/2018.	08/14/2028.

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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
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021	O	C	1	1FE	4,085,985	100.639	4,025,560	4,000,000	4,028,702		(9,659)			3.561	3.291	MN	23,740	142,440	08/31/2012.	11/01/2021.
05565Q CJ 5	BP CAPITAL PLC 3.994 09/26/2023		C	1	1FE	5,000,000	102.303	5,115,130	5,000,000	5,000,000					3.994	3.994	MS	52,699	199,700	09/23/2013.	09/26/2023.
05565Q CP 1	BP CAPITAL PLC 3.814 02/10/2024		C	1	1FE	8,000,000	100.194	8,015,488	8,000,000	8,000,000					3.814	3.814	FA	119,505	305,120	02/05/2014.	02/10/2024.
05565Q CS 5	BP CAPITAL PLC 3.535 11/04/2024		C	1	1FE	5,000,000	99.183	4,959,125	5,000,000	5,000,000					3.535	3.535	MN	27,985	176,750	10/30/2014.	11/04/2024.
05565Q DA 3	BP CAPITAL PLC 3.506 03/17/2025		C	1	1FE	5,000,000	97.944	4,897,185	5,000,000	5,000,000					3.506	3.506	MS	50,642	175,300	03/12/2015.	03/17/2025.
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023			1	1FE	1,097,504	103.143	1,131,999	1,097,504	1,097,504					4.967	4.967	AO	13,628	54,513	09/26/2005.	04/01/2023.
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024				1FE	918,888	104.174	990,318	950,639	924,064					5.342	5.496	AO	12,696	50,783	05/26/2009.	04/01/2024.
05569A AB 5	BP AMI LEASING 5.523 05/08/2019			1	1FE	8,000,000	100.819	8,065,520	8,000,000	8,000,000					5.523	5.523	MN	65,049	441,840	05/01/2009.	05/08/2019.
05578D AG 7	BPCE 4.00 04/15/2024		C		1FE	11,999,040	100.844	12,101,256	12,000,000	11,999,435		92			4.000	4.001	AO	101,333	480,000	04/09/2014.	04/15/2024.
05578Q AE 3	BPCE SA 4.875 04/01/2026		C		2FE	7,919,600	98.398	7,871,872	8,000,000	7,937,922		6,949			4.875	5.004	AO	97,500	390,000	03/29/2016.	04/01/2026.
05580M 40 5	B RILEY FINL INC 7.25 12/31/2027			2	1PL	10,000,000	93.880	9,388,000	10,000,000	10,000,000		7,432			7.250	7.316	JAJO	122,847	640,417	12/06/2017.	12/31/2027.
05580M 50 4	B RILEY FINL INC 7.375 05/31/2023			3	1PL	21,000,000	97.204	20,412,840	21,000,000	21,000,000					7.375	7.443	JAJO	262,427	705,542	05/14/2018.	05/31/2023.
05580M 60 3	B RILEY FINL INC 6.875 09/30/2023			3	1PL	12,000,000	92.720	11,126,400	12,000,000	11,997,573		(2,427)			6.873	6.873	JAJO		114,583	09/06/2018.	09/30/2023.
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028			1	1FE	4,341,771	97.576	4,236,535	4,341,771	4,341,765		1			3.442	3.442	JD	6,227	149,444	06/11/2015.	06/16/2028.
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035				1PL	14,391,854	88.530	12,741,109	14,391,854	14,391,849		0			3.470	3.495	MON	22,195	499,404	05/15/2017.	08/15/2035.
05587* AA 8	FEDEX GROUND CTL 4.26 03/15/2037				1PL	9,527,678	97.000	9,241,848	9,527,678	9,527,678					4.260	4.298	MON	18,039	405,879	09/15/2017.	03/15/2037.
05590# AA 9	BP CORP NA CTL 3.54 11/15/2032				1	3,523,954	95.950	3,381,234	3,523,954	3,523,952		0			3.540	3.566	MON	5,544	133,091	11/21/2017.	11/15/2032.
05607M AA 5	BAA FUNDING LTD 4.875 07/15/2021		C		1FE	9,919,000	103.106	10,310,600	10,000,000	9,975,710		8,767			4.875	4.978	JJ	224,792	487,500	06/22/2011.	07/15/2021.
056752 AN 8	BAIDU INC 4.875 11/14/2028		C	12	1FE	9,954,600	101.950	10,195,040	10,000,000	9,955,066		466			4.875	4.933	MN	63,646		11/08/2018.	11/14/2028.
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021			1	1FE	1,991,884	98.750	1,974,013	1,999,000	1,996,906		753			3.200	3.242	FA	24,166	63,968	08/11/2011.	08/15/2021.
05990K AC 0	BANC OF CALIFORNIA 5.25 04/15/2025			2	2FE	37,782,500	102.839	38,564,550	37,500,000	37,761,770		(34,762)			5.250	5.117	AO	415,625	1,968,750	12/14/2017.	04/15/2025.
06051G FB 0	BANK OF AMER CRP MTN 4.125 01/22/2024				1FE	6,994,890	101.329	7,093,058	7,000,000	6,997,160		495			4.125	4.134	JJ	127,531	288,750	01/15/2014.	01/22/2024.
06051G FF 1	BANK OF AMER CRP 4.00 04/01/2024				1FE	4,845,760	100.642	4,895,203	4,864,000	4,853,521		1,758			4.000	4.046	AO	48,640	194,560	03/27/2014.	04/01/2024.
06051G FH 7	BANK OF AMER CRP MTN 4.20 08/26/2024				2FE	12,990,510	99.139	12,888,109	13,000,000	12,994,157		898			4.200	4.209	FA	189,583	546,000	08/21/2014.	08/26/2024.
06051G FU 8	BANK OF AMER CORP GMTN 4.45 03/03/2026				2FE	7,024,720	98.840	6,918,793	7,000,000	7,018,774		(2,185)			4.450	4.406	MS	102,103	311,500	02/29/2016.	03/03/2026.
06051G GC 7	BANK OF AMER CRP L 4.183 11/25/2027			2	2FE	17,981,890	95.983	17,276,958	18,000,000	17,984,420		914			4.183	4.192	MN	75,294	752,940	01/19/2017.	11/25/2027.
06051G GL 7	BANK OF AMERICA CORP 3.705 04/24/2028			12	1FE	3,000,000	95.800	2,873,988	3,000,000	3,000,000					3.705	3.705	AO	20,686	111,150	04/19/2017.	04/24/2028.
06051G HC 6	BANK OF AMER CRP 3.00412/20/23			12	1FE	3,316,597	97.141	3,221,189	3,316,000	3,316,481		(112)			3.004	3.000	JD	3,044	99,613	12/20/2017.	12/20/2023.
06051G HD 4	BANK OF AMER CRP 3.419 12/20/28			12	1FE	17,036,766	93.422	16,027,547	17,156,000	17,046,110		9,070			3.419	3.496	JD	17,923	586,564	12/20/2017.	12/20/2028.
06051G HG 7	BANK OF AMERICA CORP MTN 3.97 03/05/2029			12	1FE	16,864,690	97.137	16,513,358	17,000,000	16,872,295		7,605			3.970	4.061	MS	217,468	337,450	04/19/2018.	03/05/2029.
06051G HM 4	BANK OF AMERICA CORP 4.271 07/23/2029			12	1FE	24,918,050	99.762	24,940,575	25,000,000	24,918,909		859			4.271	4.309	JJ	468,624		11/16/2018.	07/23/2029.
06368B GS 1	BANK OF MONTREAL 3.803 12/15/2032			2	2FE	26,873,440	92.917	26,016,788	28,000,000	26,908,027		34,584			3.803	4.170	JD	47,326	1,073,714	05/17/2018.	12/15/2032.
06368B Q6 8	BANK OF MONTREAL 4.338 10/05/2028			2	2FE	17,000,000	99.607	16,933,224	17,000,000	17,000,000					4.338	4.338	AO	176,171		10/02/2018.	10/05/2028.
063904 AA 4	BANK OF OZARKS 5.50 07/01/2026			2	2PL	17,000,000	100.500	17,085,000	17,000,000	17,000,172		(62)			5.500	5.500	JJ	467,500	935,000	06/16/2016.	07/01/2026.
06406G AA 9	BANK OF NY MELLON 3.00 10/30/2028			2	1FE	12,767,300	91.089	11,841,544	13,000,000	12,801,885		16,675			3.000	3.180	AO	66,083	390,000	11/18/2016.	10/30/2028.
06406H BY 4	BANK OF NY MELLON 3.55 09/23/2021			2	1FE	6,995,310	101.148	7,080,374	7,000,000	6,998,553		497			3.550	3.558	MS	67,647	248,500	09/16/2011.	09/23/2021.
06406H CQ 0	BANK OF NY MELLON MTN 3.95 11/18/2025			2	1FE	27,631,221	101.361	27,709,166	27,337,000	27,530,162		(24,889)			3.950	3.830	MN	128,977	1,079,812	07/31/2014.	11/18/2025.
06406H CX 5	BANK OF NY MELLON MTN 3.25 09/11/2024			2	1FE	8,968,770	98.298	8,846,820	9,000,000	8,980,982		2,991			3.250	3.291	MS	89,375	292,500	09/04/2014.	09/11/2024.
06406H DA 4	BANK OF NY MELLON G 3.00 02/24/2025			2	1FE	9,978,600	96.497	9,649,680	10,000,000	9,986,096		2,029			3.000	3.025	FA	105,833	300,000	02/19/2015.	02/24/2025.
06406Y AA 0	BANK OF NY MELLON MTN 3.30 08/23/2029			2	1FE	8,000,000	93.721	7,497,696	8,000,000	8,000,000					3.300	3.300	FA	93,867	264,000	08/16/2017.	08/23/2029.

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
064159 HB 5	BANK NOVA SCOTIA 4.50 12/16/2025				2FE	30,111,000	98.991	29,697,210	30,000,000	30,090,859		(11,113)			4.500	4.448	JD	56,250	1,350,000	11/30/2016.	12/16/2025.
064255 AR 3	BK TOKYO-MITSUBISHI UFJ 4.10 09/09/2023		C		1FE	18,925,900	102.171	19,412,566	19,000,000	18,961,473		7,302			4.100	4.148	MS	242,356	779,000	09/03/2013.	09/09/2023.
064255 AW 2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024		C		1FE	11,974,200	100.365	12,043,848	12,000,000	11,985,410		2,500			3.750	3.776	MS	138,750	450,000	03/04/2014.	03/10/2024.
06652K AA 1	BANKUNITED INC 4.875 11/17/2025			12	2FE	14,853,900	101.891	15,283,695	15,000,000	14,892,055		12,862			4.875	5.000	MN	89,375	731,250	11/12/2015.	11/17/2025.
06654A AB 9	BANKWELL FINL 5.75 08/15/25			2	2FE	5,000,000	101.588	5,079,390	5,000,000	4,999,984		2			5.750	5.791	FMAN.	36,736	287,500	08/13/2015.	08/15/2025.
066836 AA 5	BAPTIST HEALTH 4.59 08/15/21			1	1FE	5,011,320	103.295	5,164,755	5,000,000	5,003,375		(1,187)			4.590	4.562	FA	86,700	229,500	05/10/2011.	08/15/2021.
066836 AB 3	BAPTIST HEALTH 2017 4.342 11/15/2041			1	1FE	15,145,200	98.729	14,809,380	15,000,000	15,139,684		(3,607)			4.342	4.277	MN	83,222	651,300	07/06/2017.	11/15/2041.
06738E AE 5	BARCLAYS PLC 3.65 03/16/2025		C		2FE	14,870,050	92.712	13,906,860	15,000,000	14,912,956		12,198			3.650	3.755	MS	159,688	547,500	05/05/2015.	03/16/2025.
06738E AN 5	BARCLAYS PLC 4.375 01/12/2026		C		2FE	19,918,400	95.018	19,003,660	20,000,000	19,939,022		7,246			4.375	4.426	JJ	410,764	875,000	01/06/2016.	01/12/2026.
06738E AU 9	BARCLAYS PLC 4.337 01/10/2028		C	12	2FE	17,000,000	92.411	15,709,904	17,000,000	17,000,000					4.337	4.337	JJ	350,213	737,290	01/03/2017.	01/10/2028.
06738E BD 6	BARCLAYS PLC 4.972 05/16/2029		C	12	2FE	24,973,500	96.088	24,021,925	25,000,000	24,974,676		1,176			4.972	4.985	MN	155,375	621,500	05/16/2018.	05/16/2029.
06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020	O	C	1	2FE	1,961,301	101.247	2,024,946	2,000,000	1,991,404		4,417			5.140	5.395	AO	21,988	102,800	08/31/2012.	10/14/2020.
06849U AC 9	BARRICK PD AU FI 4.95 01/15/2020		C	1	2FE	4,951,700	101.897	5,094,835	5,000,000	4,993,854		5,624			4.950	5.073	JJ	114,125	247,500	10/13/2009.	01/15/2020.
07177M AB 9	BAXALTA INC 4.00 06/23/2025			12	2FE	1,478,934	97.156	1,446,659	1,489,000	1,482,026		923			4.000	4.083	JD	1,324	68,622	06/18/2015.	06/23/2025.
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024			1	2FE	7,920,880	94.576	7,566,104	8,000,000	7,951,054		7,535			3.375	3.493	AO	62,250	270,000	10/01/2014.	10/08/2024.
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028			12	2FE	46,225,370	95.160	44,725,388	47,000,000	46,242,285		16,915			4.375	4.578	JD	91,389	971,007	11/20/2018.	12/15/2028.
07274N AW 3	BAYER US FIN II 3.375 07/15/2024			12	2FE	3,994,498	94.819	3,792,764	4,000,000	3,891,733		8,013			3.375	3.923	JJ	62,250		07/12/2018.	07/15/2024.
07274N AX 1	BAYER US FIN II 2.85 04/15/2025			12	2FE	3,984,545	91.148	3,645,928	4,000,000	3,747,212		16,652			2.850	3.997	AO	24,067	57,000	07/12/2018.	04/15/2025.
072863 AE 3	BAYLOR SCOTT & WHITE 2.65 11/15/2026			12	1FE	10,000,000	90.072	9,007,170	10,000,000	10,000,000					2.650	2.650	MN	33,861	265,000	04/06/2016.	11/15/2026.
07330M AA 5	BRANCH BKG & TR 3.80 10/30/2026	O		2	1FE	16,958,520	99.252	16,872,908	17,000,000	16,971,443		3,074			3.800	3.825	AO	109,461	646,000	09/22/2014.	10/30/2026.
07330M AB 3	BRANCH BKG & TR 3.625 09/16/2025			2	1FE	37,974,540	98.496	37,428,632	38,000,000	37,981,934		2,339			3.625	3.633	MS	401,771	1,377,500	09/09/2015.	09/16/2025.
075887 BF 5	BECTON DICKINSON 3.734 12/15/2024			12	2FE	2,310,000	96.438	2,227,706	2,310,000	2,310,000					3.734	3.734	JD	3,834	86,255	12/04/2014.	12/15/2024.
081437 AH 8	BEMIS CO INC 4.50 10/15/2021			12	2FE	3,974,120	102.908	4,116,308	4,000,000	3,991,614		2,760			4.500	4.581	AO	38,000	180,000	09/27/2011.	10/15/2021.
084423 AP 7	BERKLEY (WR) 6.25 02/15/2037			1	2FE	12,667,810	114.649	12,611,335	11,000,000	12,570,235		(52,067)			6.250	5.039	FA	259,722	687,500	01/27/2017.	02/15/2037.
084664 BQ 3	BERKSHIRE HATH 4.250 01/15/2021			1	1FE	14,946,750	102.724	15,408,540	15,000,000	14,987,266		5,855			4.250	4.294	JJ	293,958	637,500	01/03/2011.	01/15/2021.
084664 BT 7	BERKSHIRE HATHWAY 3.00 05/15/2022			1	1FE	6,946,170	99.424	6,959,659	7,000,000	6,979,979		5,551			3.000	3.090	MN	26,833	210,000	05/08/2012.	05/15/2022.
084670 BS 6	BERKSHIRE HATHAWAY 3.125 03/15/2026			12	1FE	7,992,480	96.752	7,740,184	8,000,000	7,994,352		689			3.125	3.136	MS	73,611	250,000	03/08/2016.	03/15/2026.
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019				4Z	1,013,308	300.000	3,039,924	1,013,308	1,013,299		(9)			10.000	10.212	MON	8,444	51,786	12/01/2018.	07/16/2019.
09062X AF 0	BIOGEN INC 4.05 09/15/2025			12	1FE	9,976,400	99.177	9,917,690	10,000,000	9,983,152		2,145			4.050	4.079	MS	119,250	405,000	09/10/2015.	09/15/2025.
092113 AG 4	BLACK HILLS CORP 5.875 07/15/20			1	2FE	5,000,000	103.091	5,154,555	5,000,000	5,000,000					5.875	5.875	JJ	135,451	293,750	07/13/2010.	07/15/2020.
09247X AE 1	BLACKROCK INC 5.00 12/10/2019			1	1FE	5,983,680	101.970	6,118,218	6,000,000	5,998,096		1,928			5.000	5.035	JD	17,500	300,000	12/07/2009.	12/10/2019.
09247X AH 4	BLACKROCK INC 4.25 05/24/2021	O		1	1FE	20,331,545	102.734	20,546,860	20,000,000	20,094,907		(37,246)			4.250	4.040	MN	87,361	850,000	12/20/2011.	05/24/2021.
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023			1	1FE	35,723,610	104.200	35,662,450	34,225,000	34,974,395		(163,985)			4.750	4.165	FA	614,149	1,625,687	05/12/2014.	02/15/2023.
09256B AJ 6	BLACKSTONE HOLDINGS 3.15 10/02/2027			12	1FE	3,983,680	93.203	3,728,104	4,000,000	3,985,446		1,420			3.150	3.198	AO	31,150	126,000	09/25/2017.	10/02/2027.
09257W AC 4	BLACKSTONE MTGE 4.75 03/15/2023				1FE	7,880,000	97.044	7,763,528	8,000,000	7,896,409		16,409			4.750	5.096	MS	111,889	177,333	03/23/2018.	03/15/2023.
093662 AG 9	BLOCK FINANCIAL 5.25 10/01/2025			12	2FE	8,973,000	100.097	9,008,694	9,000,000	8,980,304		2,372			5.250	5.289	AO	118,125	472,500	09/25/2015.	10/01/2025.
09659W 2C 7	BNP PARIBAS 3.50 11/16/2027		C		1FE	43,573,900	91.297	41,083,560	45,000,000	43,662,890		86,519			3.500	3.896	MN	196,875	1,400,000	05/18/2018.	11/16/2027.
096630 AE 8	BOARDWALK PIPELINE 5.95 06/01/2026			12	2FE	4,943,000	102.085	5,104,270	5,000,000	4,954,917		4,683			5.950	6.103	JD	24,792	297,500	05/11/2016.	06/01/2026.
096630 AF 5	BOARDWALK PIPELINES 4.45 07/15/2027			12	2FE	2,989,770	93.108	2,793,246	3,000,000	2,991,353		815			4.450	4.491	JJ	61,558	133,500	01/05/2017.	07/15/2027.
097014 AL 8	BOEING CAP CORP 4.7 10/27/19			1	1FE	6,995,030	101.593	7,111,510	7,000,000	6,999,499		585			4.700	4.709	AO	58,489	329,000	10/22/2009.	10/27/2019.
097023 AW 5	BOEING CO 6 03/15/19			1	1FE	492,330	100.606	503,031	500,000	499,793		981			6.000	6.208	MS	8,833	30,000	03/11/2009.	03/15/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
10112R AS 3	BOSTON PROP LP 4.125 05/15/2021			1	2FE	5,955,600	101.076	6,064,578	6,000,000	5,988,198		4,638			4.125	4.213	MN	31,625	247,500	11/08/2010.	05/15/2021.
10112R BA 1	BOSTON PROP LP 4.50 12/01/2028			12	2FE	6,974,870	102.234	7,156,387	7,000,000	6,975,059		189			4.500	4.545	JD	28,875		11/13/2018.	12/01/2028.
10510K AA 5	BRAMBLES USA INC 5.35 04/01/2020			1	2FE	3,998,760	102.289	4,091,576	4,000,000	3,999,717		214			5.350	5.356	AO	53,500	214,000	03/24/2010.	04/01/2020.
10510K AC 1	BRAMBLES USA INC 4.125 10/23/2025			12	2FE	24,774,003	100.193	24,747,770	24,700,000	24,752,496		(6,957)			4.125	4.087	AO	192,454	1,018,875	10/29/2015.	10/23/2025.
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024				2FE	22,000,000	93.419	20,552,180	22,000,000	22,000,000					5.200	5.200	JD	3,178	1,716,000	12/29/2014.	12/30/2024.
10922N AC 7	BRIGHTHOUSE FINANCIAL 3.70 06/22/2027			12	2FE	22,980,910	84.476	19,429,388	23,000,000	22,983,388		1,640			3.700	3.710	JD	21,275	851,000	06/15/2017.	06/22/2027.
10948G AA 6	BRIGHTSPHERE INVESTMENT 4.80 07/27/2026		C	1	2FE	44,398,750	96.784	43,552,710	45,000,000	44,502,846		51,779			4.800	4.975	JJ	924,000	2,160,000	12/21/2016.	07/27/2026.
109641 AG 5	BRINKER INTL INC 3.875 05/15/2023			1	3FE	10,954,518	94.949	10,681,751	11,250,000	11,063,625		37,761			3.875	4.293	MN	55,703	435,938	01/04/2016.	05/15/2023.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024			1	1FE	10,159,005	102.507	10,401,709	10,147,296	10,153,237		(1,505)			4.625	4.634	MJSD.	14,340	469,354	06/26/2013.	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020			1	1FE	1,182,706	101.500	1,200,447	1,182,706	1,182,706					5.625	5.665	MJSD.	2,033	66,527	06/25/2013.	06/20/2020.
111013 AK 4	BRIT SKY BROADCASTING 3.125 11/26/2022		C	1	2FE	3,484,810	98.185	3,436,458	3,500,000	3,493,498		1,542			3.125	3.176	MN	10,634	109,375	11/19/2012.	11/26/2022.
111013 AL 2	BRIT SKY BROADCASTING 3.75 09/16/2024		C	1	2FE	4,981,000	98.977	4,948,835	5,000,000	4,988,291		1,805			3.750	3.796	MS	54,688	187,500	09/09/2014.	09/16/2024.
111021 AL 5	BRITISH TELECOMM 5.125 12/04/2028		C	12	2FE	9,959,000	100.333	10,033,280	10,000,000	9,959,239		239			5.125	5.178	JD	38,438		11/29/2018.	12/04/2028.
111021 AM 3	BRITISH TELECOMM 4.50 12/04/2023		C	12	2FE	4,998,650	101.135	5,056,770	5,000,000	4,998,668		18			4.500	4.506	JD	16,875		11/29/2018.	12/04/2023.
11133T AC 7	BROADRIDGE FINANCIAL 3.40 06/27/2026			12	2FE	6,971,230	93.857	6,569,955	7,000,000	6,977,558		2,585			3.400	3.449	JD	2,644	238,000	06/21/2016.	06/27/2026.
11134L AH 2	BROADCOM CRP / FIN 3.875 01/15/2027			12	2FE	16,639,960	89.492	15,213,640	17,000,000	16,656,247		12,125			3.875	4.169	JJ	303,757	465,000	10/03/2018.	01/15/2027.
112585 AH 7	BROOKFIELD ASSET 4.00 01/15/2025			12	1FE	8,000,000	97.737	7,818,960	8,000,000	8,000,000					4.000	4.000	JJ	147,556	320,000	01/12/2015.	01/15/2025.
11271L AA 0	BROOKFIELD FINANCE 4.25 06/02/2026			12	1FE	6,932,520	98.304	6,881,252	7,000,000	6,947,251		5,903			4.250	4.370	JD	23,965	297,500	05/25/2016.	06/02/2026.
11271L AC 6	BROOKFIELD FINANCE 3.90 01/25/2028			12	1FE	43,023,390	93.929	41,282,691	43,951,000	43,049,607		26,217			3.900	4.170	JJ	742,772	712,833	12/10/2018.	01/25/2028.
11271R AA 7	BROOKFIELD FINANCE LLC 4.00 04/01/2024			12	1FE	6,483,230	99.195	6,447,695	6,500,000	6,487,217		2,145			4.000	4.042	AO	65,000	260,000	03/07/2017.	04/01/2024.
11373M AA 5	BROOKLINE BANCORP 6.00/FLT 09/15/2029			2	2FE	2,500,000	101.621	2,540,513	2,500,000	2,500,000					6.000	6.000	MS	44,167	150,000	09/11/2014.	09/15/2029.
114259 AN 4	BROOKLYN UNION GAS 3.407 03/10/2026			12	1FE	10,000,000	97.047	9,704,650	10,000,000	10,000,000					3.407	3.407	MS	105,049	340,700	03/07/2016.	03/10/2026.
115236 AA 9	BROWN & BROWN 4.20 09/15/2024			12	2FE	4,984,250	98.593	4,929,655	5,000,000	4,990,200		1,489			4.200	4.239	MS	61,833	210,000	09/15/2014.	09/15/2024.
117665 AC 3	BRYN MAWR BK 4.75 8/15/2025				2FE	5,000,000	99.576	4,978,815	5,000,000	5,000,051		(6)			4.750	4.750	FA	89,722	237,500	07/31/2015.	08/15/2025.
117665 AD 1	BRYN MAWR BANK 4.25 12/15/2027			2	2FE	5,000,000	97.051	4,852,565	5,000,000	5,000,010		9			4.250	4.250	JD	9,444	213,681	12/08/2017.	12/15/2027.
118230 AJ 0	BUCKEYE PARTNERS 4.875 02/01/2021			1	2FE	3,984,800	101.207	4,048,284	4,000,000	3,996,245		1,672			4.875	4.923	FA	81,250	195,000	01/04/2011.	02/01/2021.
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023			12	2FE	7,562,316	97.356	7,696,965	7,906,000	7,684,183		41,743			4.150	4.838	JJ	164,050	328,099	12/11/2015.	07/01/2023.
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024			12	2FE	4,636,095	100.039	4,927,931	4,926,000	4,718,553		28,638			4.350	5.178	AO	45,237	214,281	12/15/2015.	10/15/2024.
118230 AQ 4	BUCKEYE PARTNERS 3.95 12/01/2026			12	2FE	4,982,200	88.034	4,401,680	5,000,000	4,985,550		1,524			3.950	3.993	JD	16,458	197,500	10/27/2016.	12/01/2026.
118230 AR 2	BUCKEYE PARTNERS 4.125 12/01/2027			12	2FE	6,965,210	89.406	6,258,427	7,000,000	6,968,488		2,936			4.125	4.186	JD	24,063	297,573	11/09/2017.	12/01/2027.
120568 AZ 3	BUNGE LTD FIN CORP 3.75 09/25/2027			12	2FE	14,867,400	88.383	13,257,405	15,000,000	14,879,801		11,981			3.750	3.859	MS	150,000	562,500	12/18/2017.	09/25/2027.
120568 BA 7	BUNGE LTD FIN CORP 4.35 03/15/2024			12	2FE	12,941,190	98.812	12,845,547	13,000,000	12,943,923		2,733			4.350	4.443	MS	174,363		09/20/2018.	03/15/2024.
12189L AB 7	BUR NTH SANTA FE 3.60 09/01/2020			12	1FE	989,659	100.411	989,045	985,000	985,849		(575)			3.600	3.537	MS	11,820	35,460	08/25/2011.	09/01/2020.
12189L AT 8	BURLINGTON NORTH SF 3.40 09/01/2024			1	1FE	13,967,940	99.583	13,941,634	14,000,000	13,980,664		3,043			3.400	3.427	MS	158,667	476,000	08/11/2014.	09/01/2024.
12189L AY 7	BURLINGTON NORTH 3.65 09/01/2025			12	1PL	9,978,200	100.577	10,057,740	10,000,000	9,984,720		1,989			3.650	3.676	MS	121,667	365,000	08/13/2015.	09/01/2025.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20				1FE	644,794	101.500	590,891	582,159	582,159					7.160	7.160	JJ	20,726	41,683	06/14/2004.	01/02/2020.
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022				1FE	413,256	104.750	367,500	350,835	361,191		(7,601)			6.727	4.350	JJ	10,883	23,601	04/01/2004.	07/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022				1FE	205,279	101.715	208,800	205,279	205,780		31			5.943	5.960	JJ	5,625	12,200	06/21/2002.	01/15/2022.
12189T BC 7	BURLINGTON NORTH 4.70 10/01/2019			1	1FE	4,910,700	101.364	5,068,195	5,000,000	4,991,468		10,924			4.700	4.935	AO	58,750	235,000	02/18/2010.	10/01/2019.
12201P AN 6	BURLINGTON RES 7.40 12/01/2031			1	1FE	5,349,559	131.033	5,313,384	4,055,000	5,214,540		(65,155)			7.400	4.463	JD	25,006	300,070	11/10/2016.	12/01/2031.
12325J AA 9	BUSINESS DEVELOPMENT 6.00 09/01/2020			1	2PL	10,990,000	102.086	11,229,416	11,000,000	10,995,789		2,334			6.000	6.025	MS	220,000	660,000	10/05/2015.	09/01/2020.

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
12325J AB 7	BUSINESS DEVELOPMENT 4.75 12/30/2022			1	2PL	22,375,350	100.099	22,522,208	22,500,000	22,398,884		22,771			4.750	4.875	JD	2,969	1,101,406	12/14/2017.	12/30/2022.
12325J AD 3	BUSINESS DEVELOPMENT 5.375 05/30/2023			1	2PL	11,188,463	102.054	11,481,019	11,250,000	11,195,523		7,060			5.375	5.500	MN	52,070	325,859	05/11/2018.	05/30/2023.
124857 AE 3	CBS CORP 4.30 02/15/2021			12	2FE	997,320	101.361	1,013,609	1,000,000	999,339		292			4.300	4.333	FA	16,244	43,000	10/04/2010.	02/15/2021.
124857 AL 7	CBS CORP 2.30 08/15/2019			12	2FE	5,269,084	99.544	5,240,976	5,265,000	5,266,558		(2,474)			2.300	2.251	FA	45,747	121,095	12/20/2017.	08/15/2019.
124857 AQ 6	CBS CORP 4.00 01/15/2026			12	2FE	9,818,800	96.071	9,607,140	10,000,000	9,870,193		15,541			4.000	4.215	JJ	184,444	400,000	07/07/2015.	01/15/2026.
124857 AR 4	CBS CORP 2.90 01/15/2027			12	2FE	9,835,000	88.186	8,818,550	10,000,000	9,869,199		14,134			2.900	3.085	JJ	133,722	290,000	07/06/2016.	01/15/2027.
124857 AT 0	CBS CORP 3.375 02/15/2028			12	2FE	12,873,510	89.840	11,679,174	13,000,000	12,889,116		10,269			3.375	3.485	FA	165,750	489,938	06/26/2017.	02/15/2028.
124857 AX 1	CBS CORP 3.70 06/01/2028			12	2FE	9,830,000	92.813	9,281,270	10,000,000	9,845,178		13,492			3.700	3.898	JD	30,833	385,417	11/13/2017.	06/01/2028.
12505B AC 4	CBRE SERVICES INC 5.25 03/15/2025			12	2FE	8,257,680	104.389	8,351,136	8,000,000	8,200,387		(28,476)			5.250	4.762	MS	123,667	420,000	12/01/2016.	03/15/2025.
12505B AD 2	CBRE SERVICES INC 4.875 03/01/2026			12	2FE	17,863,200	102.322	18,417,888	18,000,000	17,900,072		11,357			4.875	4.968	MS	292,500	877,500	08/06/2015.	03/01/2026.
12527G AC 7	CF INDUSTRIES INC 3.45 06/01/2023			1	3FE	3,694,704	92.500	3,727,750	4,030,000	3,854,603		35,110			3.450	4.549	JD	11,586	139,035	01/09/2014.	06/01/2023.
12527G AH 6	CF INDUSTRIES INC 4.50 12/01/2026			1	2FE	18,138,440	98.161	17,865,320	18,200,000	18,149,693		5,171			4.500	4.542	JD	68,250	819,000	01/06/2017.	12/01/2026.
12541W AA 8	CH ROBINSON 4.20 04/15/2028			12	2FE	11,928,240	100.137	12,016,476	12,000,000	11,932,526		4,286			4.200	4.274	AO	106,400	257,600	04/09/2018.	04/15/2028.
125509 BM 0	CIGNA CORP 5.125 06/15/20			1	2FE	1,989,480	102.798	2,055,966	2,000,000	1,998,146		1,196			5.125	5.192	JD	4,556	102,500	05/12/2010.	06/15/2020.
12572Q AE 5	CME GROUP INC 3.00 09/15/2022			1	1FE	7,975,280	99.572	7,965,728	8,000,000	7,989,986		2,517			3.000	3.036	MS	70,667	240,000	09/05/2012.	09/15/2022.
12572Q AG 0	CME GROUP INC 3.00 03/15/2025			12	1FE	7,984,880	97.171	7,773,664	8,000,000	7,990,126		1,426			3.000	3.022	MS	70,667	240,000	03/04/2015.	03/15/2025.
12585@ AA 4	CHP (FRESNO) CTL 3.19 02/15/2028				1	14,413,958	90.722	13,076,631	14,413,958	14,413,952		1			3.190	3.211	MON	20,436	459,805	10/21/2016.	02/15/2028.
126117 AQ 3	CNA FINANCIAL 5.875 08/15/2020			1	2FE	2,990,550	103.578	3,107,337	3,000,000	2,998,080		1,097			5.875	5.917	FA	66,583	176,250	08/05/2010.	08/15/2020.
126117 AR 1	CNA FINANCIAL 5.75 08/15/2021			1	2FE	2,988,780	105.435	3,163,053	3,000,000	2,996,544		1,188			5.750	5.798	FA	65,167	172,500	02/09/2011.	08/15/2021.
126117 AT 7	CNA FINANCIAL 4.50 03/01/2026			12	2FE	7,037,590	99.767	6,983,662	7,000,000	7,028,077		(3,400)			4.500	4.432	MS	105,000	315,000	02/22/2016.	03/01/2026.
12626P AL 7	CRH AMERICA INC 5.75 01/15/2021			1	2FE	4,195,800	102.732	4,109,260	4,000,000	4,050,203		(22,809)			5.750	5.094	JJ	106,056	230,000	07/07/2011.	01/15/2021.
12636Y AA 0	CRH AMERICA FINANCE 3.40 05/09/2027			12	2FE	6,948,970	91.810	6,426,707	7,000,000	6,956,202		4,444			3.400	3.487	MN	34,378	238,000	05/02/2017.	05/09/2027.
12636Y AC 6	CRH AMERICA FINANCE 3.95 04/04/2028			12	2FE	12,175,301	95.100	12,111,872	12,736,000	12,183,180		7,879			3.950	4.529	AO	121,576		11/21/2018.	04/04/2028.
126650 AN 0	CVS CAREMARK 6.204 10/10/25			1	2FE	2,243,260	106.467	2,335,147	2,193,306	2,204,305		(4,854)			6.204	6.113	MON	7,938	136,095	09/09/2003.	10/10/2025.
126650 AW 0	CVS CAREMARK 5.298 01/11/27			1	2FE	2,029,975	102.775	2,086,298	2,029,975	2,029,976		(1)			5.298	5.357	MON	6,274	107,548	12/09/2004.	01/11/2027.
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030			1	2FE	5,631,113	112.159	5,378,749	4,795,661	5,385,231		(84,352)			6.943	4.636	MON	19,423	332,973	12/02/2013.	01/10/2030.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033				2FE	3,955,426	107.320	4,144,138	3,861,476	3,928,798		(7,126)			5.773	5.552	MON	13,004	222,853	12/20/2011.	01/10/2033.
126650 BY 5	CVS CORP 5.926 01/10/2034	O			2FE	10,686,829	107.967	11,379,127	10,539,448	10,647,120		(10,865)			5.926	5.833	MON	36,433	624,570	08/31/2012.	01/10/2034.
126650 CL 2	CVS HEALTH CORP 3.875 07/20/2025			12	2FE	6,133,668	97.032	6,012,128	6,196,000	6,152,436		5,710			3.875	3.998	JJ	107,376	240,095	07/13/2015.	07/20/2025.
126650 CX 6	CVS HEALTH CORP 4.30 03/25/2028	O		12	2FE	18,732,860	97.823	18,586,294	19,000,000	18,750,734		17,874			4.300	4.475	MS	217,867	458,115	03/06/2018.	03/25/2028.
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36				2FE	6,944,090	95.413	6,625,531	6,944,090	6,944,090					4.163	4.199	MON	16,863	289,153	07/14/2014.	08/11/2036.
12673P AE 5	CA INC 4.50 08/15/2023			1	2FE	14,923,740	100.862	15,129,315	15,000,000	14,960,410		7,525			4.500	4.564	FA	255,000	675,000	08/15/2013.	08/15/2023.
12673P AJ 4	CA INC 4.70 03/15/2027			12	2FE	10,276,700	94.697	9,469,730	10,000,000	10,236,108		(24,753)			4.700	4.342	MS	138,389	470,000	04/28/2017.	03/15/2027.
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041				2	5,885,052	99.090	5,831,498	5,885,052	5,885,043		0			5.140	5.195	MON	13,444	302,492	12/22/2015.	01/15/2041.
12697# AA 7	BGS THORTONS CTL 4.56 03/15/2042				1	7,871,936	98.870	7,782,983	7,871,936	7,871,923		1			4.560	4.604	MON	15,954	358,960	12/29/2016.	03/15/2042.
127055 AK 7	CABOT CORP 3.40 09/15/2026			12	2FE	4,992,450	94.581	4,729,055	5,000,000	4,993,964		674			3.400	3.418	MS	50,056	170,000	09/06/2016.	09/15/2026.
12707* AA 9	CVS (NC SC PA & VA) CTL 4.880 01/15/2044				2FE	14,249,890	94.540	13,471,846	14,249,890	14,249,883		(7)			4.880	4.930	MON	30,906	401,784	05/17/2018.	01/15/2044.
127387 AL 2	CADENCE DESIGN 4.375 10/15/2024			1	2FE	2,988,420	100.981	3,029,439	3,000,000	2,992,715		1,082			4.375	4.423	AO	27,708	131,250	10/06/2014.	10/15/2024.
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019			1	2FE	7,804,150	99.904	7,742,560	7,750,000	7,756,762		(13,308)			4.875	4.693	JD	3,148	377,813	03/06/2015.	06/28/2019.
133131 AR 3	CAMDEN PROP TRST 4.625 06/15/2021			1	1FE	2,982,120	102.702	3,081,048	3,000,000	2,994,843		1,938			4.625	4.700	JD	6,167	138,750	05/31/2011.	06/15/2021.
133131 AS 1	CAMDEN PROP TRST 4.875 06/15/2023			1	1FE	4,943,900	104.899	5,244,960	5,000,000	4,975,317		4,833			4.875	5.000	JD	10,833	243,750	05/31/2011.	06/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
133131 AW 2	CAMDEN PROPERTY TRUST 4.10 10/15/2028			12	1FE	5,993,580	101.191	6,071,430	6,000,000	5,993,741		161			4.100	4.113	AO	59,450		10/02/2018.	10/15/2028.
134429 BG 3	CAMPBELL SOUP CO 4.15 03/15/2028			12	2FE	15,276,579	93.077	15,441,541	16,590,000	15,288,747		12,167			4.150	5.234	MS	202,721		11/27/2018.	03/15/2028.
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025			12	2FE	6,742,135	96.882	6,898,027	7,120,000	6,858,343		36,500			3.900	4.599	FA	115,700	277,680	08/21/2015.	02/01/2025.
136385 AX 9	CANADIAN NATL RESOURCES 3.85 06/01/2027			12	2FE	7,975,680	94.405	7,552,368	8,000,000	7,978,948		2,078			3.850	3.887	JD	25,667	308,000	05/23/2017.	06/01/2027.
13645R AK 0	CANADIAN PAC LTD 4.45 03/15/2023			1	2FE	7,989,610	103.356	8,268,440	8,000,000	7,995,797		887			4.450	4.464	MS	104,822	356,000	09/21/2010.	03/15/2023.
14040H AY 1	CAPITAL ONE FINL 4.75 07/15/2021				2FE	9,944,790	102.484	10,248,430	10,000,000	9,983,371		6,018			4.750	4.820	JJ	219,028	475,000	07/21/2011.	07/15/2021.
14040H BG 9	CAPITAL ONE FINL 3.20 02/05/2025			2	2FE	3,990,160	93.388	3,735,516	4,000,000	3,993,634		931			3.200	3.229	FA	51,911	128,000	02/02/2015.	02/05/2025.
14040H BJ 3	CAPITAL ONE FINL 4.20 10/29/2025			2	2FE	19,998,400	96.194	19,238,780	20,000,000	19,998,838		144			4.200	4.201	AO	144,667	840,000	10/26/2015.	10/29/2025.
14040H BK 0	CAPITAL ONE FINL 3.75 07/28/2026			2	2FE	28,413,130	91.541	26,546,861	29,000,000	28,516,725		53,348			3.750	4.006	JJ	462,188	1,087,500	02/07/2017.	07/28/2026.
14040H BN 4	CAPITAL ONE FINANCIAL 3.75 03/09/2027			2	2FE	8,592,749	92.886	8,004,898	8,618,000	8,596,322		2,220			3.750	3.786	MS	100,543	323,175	07/06/2017.	03/09/2027.
14040H BW 4	CAPITAL ONE FINL 3.80 01/31/2028			2	2FE	9,538,700	92.411	9,241,070	10,000,000	9,565,727		27,027			3.800	4.385	JJ	159,389	190,000	04/19/2018.	01/31/2028.
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021				2FE	6,481,670	98.442	6,398,750	6,500,000	6,492,844		2,650			2.950	2.995	JJ	84,157	191,750	07/21/2014.	07/23/2021.
140501 20 6	CAPITAL SOUTHWEST 5.95 12/15/2022			2	1FE	5,000,000	99.400	4,970,000	5,000,000	5,000,000					5.950	5.994	MJSD.	13,222	296,099	12/12/2017.	12/15/2022.
14149Y BE 7	CARDINAL HEALTH 3.75 09/15/2025			12	2FE	4,996,400	96.872	4,843,605	5,000,000	4,997,339		343			3.750	3.759	MS	55,208	187,500	06/16/2015.	09/15/2025.
14149Y BJ 6	CARDINAL HEALTH 3.41 06/15/2027			12	2FE	5,000,000	90.883	4,544,125	5,000,000	5,000,010		(1)			3.410	3.410	JD	7,578	170,500	06/01/2017.	06/15/2027.
141545 9Z 8	CARDINAL STATUTORY TRST I L+240 9/15/34			3	1FE	7,050,000	97.000	7,275,000	7,500,000	7,059,392		9,392			5.188	5.795	MJSD.	18,186	344,095	02/01/2018.	09/15/2034.
14162V AB 2	CARE CAPITAL 5.125 08/15/2026			12	2FE	4,000,000	92.279	3,691,176	4,000,000	4,000,205		(21)			5.125	5.124	FA	77,444	205,000	07/07/2016.	08/15/2026.
141781 AY 0	CARGILL INC 4.307 05/14/2021	O		1	1FE	17,281,000	102.510	17,714,788	17,281,000	17,281,000					4.307	4.307	MN	97,172	744,293	05/25/2011.	05/14/2021.
141781 G# 5	CARGILL INC 7.28 06-30-23			1	1	2,311,303	105.259	2,077,480	1,973,684	2,081,178		(40,871)			7.280	4.893	JD	72,241	158,585	10/29/2004.	06/30/2023.
142339 AE 0	CARLISLE COS INC 5.125 12/15/2020			1	2FE	7,964,000	102.051	8,164,040	8,000,000	7,991,475		4,042			5.125	5.183	JD	18,222	410,000	12/06/2010.	12/15/2020.
142339 AH 3	CARLISLE COS INC 3.75 12/01/2027			12	2FE	7,968,080	93.970	7,517,632	8,000,000	7,971,201		2,763			3.750	3.798	JD	25,000	312,500	11/13/2017.	12/01/2027.
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023			1	2FE	5,338,395	98.053	5,344,853	5,451,000	5,397,348		11,829			3.875	4.140	FA	88,011	336,754	07/17/2013.	02/01/2023.
149123 BV 2	CATERPILLAR INC 3.90 05/27/2021			1	1FE	7,962,640	101.754	8,140,320	8,000,000	7,989,637		4,030			3.900	3.957	MN	29,467	312,000	05/24/2011.	05/27/2021.
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024			12	1FE	3,999,320	100.284	4,011,372	4,000,000	3,999,620		63			3.400	3.402	MN	17,378	136,000	05/05/2014.	05/15/2024.
14912L 5Q 0	CATERPILLAR FINL MTN 2.625 03/01/2023				1FE	2,982,990	97.123	2,913,699	3,000,000	2,992,366		1,710			2.625	2.690	MS	26,250	78,750	02/25/2013.	03/01/2023.
14912L 5X 5	CATERPILLAR FINL MTN 3.75 11/24/2023				1FE	4,995,900	101.874	5,093,685	5,000,000	4,997,796		403			3.750	3.760	MN	19,271	187,500	11/19/2013.	11/24/2023.
14912L 6C 0	CATERPILLAR FINL MTN 3.30 06/09/2024				1FE	2,991,390	99.353	2,980,602	3,000,000	2,994,967		831			3.300	3.334	JD	6,050	99,000	06/02/2014.	06/09/2024.
14916R AC 8	CATHOLIC HEALTH 2.95 11/01/22			1	2FE	10,472,070	96.887	10,173,167	10,500,000	10,487,954		2,925			2.950	2.982	MN	51,625	309,750	10/25/2012.	11/01/2022.
14916R AF 1	CATHOLIC HEALTH 4.20 08/01/2023			1	2FE	6,598,860	101.785	6,407,372	6,295,000	6,480,363		(36,679)			4.200	3.499	FA	110,163	264,390	08/14/2015.	08/01/2023.
149556 ZZ 8	CAZ CREEK TAX LIEN FUND 6.50 05/08/2021				2Z	19,530,646	100.000	19,579,595	19,579,595	19,538,230		7,583			6.500	6.687	MON	109,591	731,787	05/08/2018.	05/08/2021.
14987B AE 3	CC HOLDINGS GS V LLC 3.849 04/15/2023			1	2FE	3,000,000	98.975	2,969,256	3,000,000	3,000,000					3.849	3.849	AO	24,377	115,470	12/11/2012.	04/15/2023.
151020 AE 4	CELGENE CORP 3.95 10/15/2020			1	2FE	4,987,250	100.819	5,040,955	5,000,000	4,997,351		1,402			3.950	3.981	AO	41,694	197,500	10/04/2010.	10/15/2020.
151020 AH 7	CELGENE CORP 3 08/15/22			1	2FE	7,995,920	97.953	7,836,216	8,000,000	7,998,385		414			3.250	3.256	FA	98,222	260,000	08/06/2012.	08/15/2022.
151020 AP 9	CELGENE CORP 3.625 05/15/2024			12	2FE	9,965,900	97.629	9,762,940	10,000,000	9,980,155		3,286			3.625	3.666	MN	46,319	362,500	05/06/2014.	05/15/2024.
151020 AS 3	CELGENE CORP 3.875 08/15/25			12	2FE	13,644,890	96.280	13,479,200	14,000,000	13,667,136		8,442			3.875	4.289	FA	204,944	271,250	12/06/2018.	08/15/2025.
151020 BB 9	CELGENE CORP 3.90 02/20/2028			12	2FE	9,553,300	93.607	9,360,700	10,000,000	9,562,394		9,094			3.900	4.489	FA	141,917		10/04/2018.	02/20/2028.
15135U AD 1	CENOVUS ENERGY 5.70 10/15/2019			12	2FE	1,921,788	101.750	1,956,731	1,923,077	1,922,967		146			5.700	5.705	AO	23,141	112,239	09/15/2009.	10/15/2019.
15135U AM 1	CENOVUS ENERGY 4.25 04/15/2027			12	2FE	6,998,810	90.750	6,352,500	7,000,000	6,999,043		95			4.250	4.252	AO	62,806	297,500	04/04/2017.	04/15/2027.
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019			1	1FE	3,998,770	101.133	4,045,324	4,000,000	3,999,940		138			5.700	5.704	JD	19,000	228,000	05/27/2009.	06/01/2019.
161175 AY 0	CHARTER COMM OPER LLC 4.908 7/23/2025			12	2FE	13,000,000	99.481	12,932,517	13,000,000	13,000,000					4.908	4.908	JJ	280,029	638,040	07/09/2015.	07/23/2025.
161175 BJ 2	CHARTER COMM OPT 3.75 02/15/2028			12	2FE	9,916,600	90.591	9,059,050	10,000,000	9,926,769		6,679			3.750	3.846	FA	141,667	415,625	06/27/2017.	02/15/2028.

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
161175 BQ 6	CHARTER COMM OPT USD 4.50 02/01/2024			12	2FE	7,991,440	99.811	7,984,864	8,000,000	7,992,392		952			4.500	4.521	FA	178,000		06/28/2018.	02/01/2024.
166754 AP 6	CHEVRON PHILLIPS 3.40 12/01/2026			12	1FE	2,992,140	97.948	2,938,428	3,000,000	2,993,597		693			3.400	3.431	JD	8,500		11/17/2016.	12/01/2026.
166764 AH 3	CHEVRON CORP 3.191 06/24/2023			12	1FE	5,000,000	99.833	4,991,670	5,000,000	5,000,000					3.191	3.191	JD	3,102	159,550	06/17/2013.	06/24/2023.
16876A AB 0	CHILDREN'S HOSPITAL 2.853 11/15/2026			12	1FE	6,000,000	95.640	5,738,382	6,000,000	6,000,017		(2)			2.853	2.853	MN	21,873	171,180	11/02/2016.	11/15/2026.
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036				1	14,906,079	97.190	14,469,104	14,887,441	14,903,279		(1,516)			3.652	3.666	MON	39,266	543,698	01/05/2017.	01/05/2036.
16877# AB 8	VA CHARLOTTE DIR MTG A2 5.438 01/05/2036				1	16,157,395	100.000	16,160,521	16,160,521	16,157,647		251			5.438	5.502	MON	63,470	73,234	01/05/2017.	01/05/2036.
171232 AE 1	CHUBB CORP 6.80 11/15/2031			1	1FE	3,616,792	127.577	3,514,741	2,755,000	3,427,441		(38,389)			6.800	4.310	MN	23,938	187,340	08/01/2014.	11/15/2031.
171232 AS 0	CHUBB CORP 1 6.50 05/15/2038			1	1FE	6,195,434	127.027	5,937,256	4,674,000	6,100,473		(47,026)			6.500	4.185	MN	38,820	303,810	12/02/2016.	05/15/2038.
172062 AF 8	CINCINNATI FINL 6.92 05/15/2028				1FE	40,123,092	119.496	39,316,574	32,902,000	39,721,527		(243,039)			6.920	4.216	MN	290,927	727,223	12/07/2018.	05/15/2028.
17252M AN 0	CINTAS CORP NO.2 3.70 04/01/2027			12	2FE	8,965,440	97.691	8,792,190	9,000,000	8,970,851		2,965			3.700	3.746	AO	83,250	333,000	03/09/2017.	04/01/2027.
17275R AH 5	CISCO SYSTEMS 4.45 01/15/2020			1	1FE	4,945,400	101.494	5,074,710	5,000,000	4,993,130		6,317			4.450	4.587	JJ	102,597	222,500	12/22/2009.	01/15/2020.
17275R AW 2	CISCO SYSTEMS 3.50 06/15/2025			1	1FE	4,986,650	100.278	5,013,905	5,000,000	4,990,848		1,242			3.500	3.532	JD	7,778	175,000	06/10/2015.	06/15/2025.
17275R BC 5	CISCO SYSTEMS 2.95 02/28/2026			1	1FE	6,994,680	95.556	6,688,948	7,000,000	6,996,033		491			2.950	2.959	FA	70,554	206,500	02/22/2016.	02/28/2026.
17288X AA 2	CITADEL LP 5.375 01/17/2023			12	2FE	20,991,510	99.007	20,791,470	21,000,000	20,994,436		2,528			5.375	5.382	JJ	514,208	566,167	10/11/2018.	01/17/2023.
172967 GK 1	CITIGROUP INC 4.05 07/30/2022				2FE	7,000,000	100.187	7,013,062	7,000,000	7,000,000					4.050	4.050	JJ	118,913	283,500	02/05/2013.	07/30/2022.
172967 GT 2	CITIGROUP INC 3.50 05/15/2023	O			2FE	1,989,140	98.158	1,963,160	2,000,000	1,994,780		1,085			3.500	3.565	MN	8,944	70,000	05/07/2013.	05/15/2023.
172967 HB 0	CITIGROUP INC 5.50 09/13/2025	O			2FE	7,000,000	105.062	7,354,347	7,000,000	7,000,000					5.500	5.500	MS	115,500	385,000	09/10/2013.	09/13/2025.
172967 JL 6	CITIGROUP INC 3.875 03/26/2025				2FE	4,992,600	96.731	4,836,535	5,000,000	4,995,058		688			3.875	3.893	MS	51,128	193,750	03/19/2015.	03/26/2025.
172967 JT 9	CITIGROUP INC 4.40 06/10/2025				2FE	4,979,600	97.852	4,892,615	5,000,000	4,985,856		1,858			4.400	4.451	JD	12,833	220,000	06/03/2015.	06/10/2025.
172967 KA 8	CITIGROUP INC 4.45 09/29/2027				2FE	2,986,200	96.335	2,890,050	3,000,000	2,989,250		984			4.450	4.500	MS	34,117	133,500	09/23/2015.	09/29/2027.
172967 KU 4	CITIGROUP INC 4.125 07/25/2028				2FE	44,525,560	93.910	42,259,455	45,000,000	44,594,088		33,638			4.125	4.240	JJ	804,375	1,856,250	01/19/2017.	07/25/2028.
172967 LD 1	CITIGROUP INC 3.887 01/10/2028			12	2FE	5,000,000	96.191	4,809,525	5,000,000	5,000,000					3.887	3.887	JJ	92,316	194,350	01/04/2017.	01/10/2028.
174610 AJ 4	CITIZENS FIN GRP 4.35 08/01/2025			12	2FE	10,000,000	97.258	9,725,750	10,000,000	9,999,166		107			4.350	4.351	FA	181,250	435,000	07/28/2015.	08/01/2025.
174610 AK 1	CITIZENS FIN GRP 4.30 12/03/2025			2	2FE	17,981,100	98.695	17,765,154	18,000,000	17,986,085		1,692			4.300	4.313	JD	60,200	774,000	11/30/2015.	12/03/2025.
177376 AE 0	CITRIX SYSTEMS INC 4.50 12/01/2027			12	2FE	15,965,120	94.750	15,160,000	16,000,000	15,968,651		3,089			4.500	4.527	JD	60,000	752,000	11/13/2017.	12/01/2027.
178566 AC 9	CITY NATIONAL 5.25 09/15/2020			1	1FE	7,979,040	103.048	8,243,864	8,000,000	7,995,622		2,394			5.250	5.284	MS	123,667	420,000	09/08/2010.	09/15/2020.
18551P AC 3	CLECO CORP 3.743 05/01/2026			12	2FE	8,000,000	95.487	7,638,960	8,000,000	7,999,915		10			3.743	3.743	MN	49,907	299,440	05/12/2016.	05/01/2026.
189754 AA 2	COACH INC 4.25 04/01/2025			12	2FE	6,685,080	96.006	6,720,434	7,000,000	6,776,093		30,012			4.250	4.850	AO	74,375	297,500	10/26/2015.	04/01/2025.
189754 AC 8	TAPESTRY INC 4.125 07/15/2027			12	2FE	15,574,572	92.722	14,519,338	15,659,000	15,585,498		7,051			4.125	4.191	JJ	297,847	690,790	07/06/2017.	07/15/2027.
190897 AA 6	COBIZ FINANCIAL 5.625 06/25/2030			2	2FE	7,000,000	105.620	7,393,379	7,000,000	7,000,000					5.625	5.625	JD	6,563	393,750	06/22/2015.	06/25/2030.
191098 AK 8	COCA-COLA BOTTL 3.80 11/25/2025			12	2FE	9,997,500	98.557	9,855,740	10,000,000	9,998,177		227			3.800	3.803	MN	38,000	380,000	11/20/2015.	11/25/2025.
19123M AB 9	COCA-COLA EUROPEAN PARTN 3.25 08/19/2021			1	2FE	2,947,380	99.087	2,972,613	3,000,000	2,980,848		6,577			3.250	3.506	FA	35,750	97,500	08/16/2011.	08/19/2021.
191241 AD 0	COCA-COLA FEMSA 4.625 02/15/2020		C	1	1FE	3,979,640	101.500	4,060,000	4,000,000	3,997,235		2,348			4.625	4.689	FA	69,889	185,000	02/02/2010.	02/15/2020.
191241 AE 8	COCA-COLA FEMSA 3.875 11/26/2023		C	1	1FE	22,658,680	99.970	22,993,054	23,000,000	22,815,591		33,363			3.875	4.057	MN	86,649	891,250	11/19/2013.	11/26/2023.
19567P AH 2	COLONIAL GAS CO 6.34 04/07/28	O			1FE	16,201,360	114.433	16,020,606	14,000,000	15,242,707		(99,476)			7.120	5.859	FA	376,569	996,800	08/31/2012.	04/07/2028.
195869 AP 7	COLONIAL PIPELINE 3.75 10/01/2025	O		12	1FE	4,986,300	100.047	5,002,350	5,000,000	4,990,257		1,245			3.750	3.783	AO	46,875	187,500	09/16/2015.	10/01/2025.
19624R AA 4	COLONY CAP INC 5.00 04/15/2023				1	22,180,700	87.223	18,752,945	21,500,000	22,039,642		(112,174)			5.000	4.352	AO	226,944	1,075,000	10/06/2017.	04/15/2023.
19624R AB 2	COLONY CAP INC 3.875 01/15/2021				2	9,657,500	94.547	9,454,730	10,000,000	9,750,363		92,863			3.875	5.170	JJ	178,681	290,625	03/01/2018.	01/15/2021.
198280 AF 6	COLUMBIA PIPELINE 4.50 06/01/2025			1	2FE	9,984,700	100.044	10,004,430	10,000,000	9,989,527		1,378			4.500	4.519	JD	37,500	450,000	05/19/2015.	06/01/2025.
19828J AA 6	COLUMBIA PROPERTY 4.15 04/01/2025			12	2FE	13,980,260	98.154	13,741,504	14,000,000	13,987,016		1,785			4.150	4.167	AO	145,250	581,000	03/09/2015.	04/01/2025.
19828J AB 4	COLUMBIA PROPERTY 3.65 08/15/2026			12	2FE	8,966,340	93.942	8,454,771	9,000,000	8,973,306		2,982			3.650	3.695	FA	124,100	328,500	08/03/2016.	08/15/2026.

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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
20030N BL 4	COMCAST CORP 3.375 02/15/2025			12	1FE	18,983,280	97.797	18,581,392	19,000,000	18,989,580		1,508			3.375	3.385	FA	242,250	641,250	08/05/2014.	02/15/2025.
20030N BM 2	COMCAST CORP 4.20 08/15/2034			12	1FE	4,981,200	96.432	4,821,590	5,000,000	4,984,107		706			4.200	4.228	FA	79,333	210,000	08/05/2014.	08/15/2034.
20030N BP 5	COMCAST CORP 4.40 08/15/2035			12	1FE	7,365,330	97.286	6,810,027	7,000,000	7,335,456		(14,585)			4.400	3.994	FA	116,356	308,000	11/15/2016.	08/15/2035.
20030N BS 9	COMCAST CORP 3.15 03/01/2026			12	1FE	6,986,840	95.342	6,673,933	7,000,000	6,990,208		1,199			3.150	3.172	MS	73,500	220,500	02/16/2016.	03/01/2026.
20030N CT 6	COMCAST CORP 4.15 10/15/2028			12	1FE	12,993,500	101.512	13,196,534	13,000,000	12,993,696		196			4.150	4.156	AO	128,881		10/02/2018.	10/15/2028.
200339 DX 4	COMERICA BANK BKNT 4.00 07/27/2025				1FE	21,926,890	99.080	21,797,512	22,000,000	21,948,775		6,657			4.000	4.041	JJ	376,444	880,000	08/05/2015.	07/27/2025.
200340 AQ 0	COMERICA INC 3.80 07/22/2026				1FE	13,608,315	97.425	13,395,869	13,750,000	13,636,404		12,615			3.800	3.927	JJ	230,771	522,500	12/20/2016.	07/22/2026.
2027A0 HR 3	COM BK AUSTRALIA 4.50 12/09/2025		C		2FE	34,869,400	97.375	34,081,390	35,000,000	34,903,281		11,589			4.500	4.547	JD	96,250	1,575,000	12/03/2015.	12/09/2025.
2027A0 JZ 3	COM BK AUSTRALIA 3.90 03/16/2028		C		1FE	6,994,820	98.994	6,929,580	7,000,000	6,995,162		342			3.900	3.909	MS	79,625	136,500	03/12/2018.	03/16/2028.
203233 AA 9	COMMONWEALTH REIT 5.875 09/15/2020			1	2FE	7,838,320	102.466	8,197,248	8,000,000	7,965,080		18,879			5.875	6.149	MS	138,389	470,000	09/15/2010.	09/15/2020.
20369E AA 0	COMMUNITY HOSP 4.237 05/01/2025			1	1FE	5,000,000	102.766	5,138,285	5,000,000	4,999,870		18			4.237	4.237	MN	35,308	211,850	06/04/2015.	05/01/2025.
20453K AA 3	COMPASS BANK 3.875 04/10/2025			2	2FE	18,310,977	96.184	17,954,611	18,667,000	18,399,702		36,374			3.875	4.135	AO	162,753	723,346	01/18/2017.	04/10/2025.
205887 BL 5	CONAGRA INC 4.95 08/15/2020			1	2FE	1,279,806	101.453	1,224,538	1,207,000	1,224,517		(10,254)			4.950	4.016	FA	22,571	59,747	01/31/2013.	08/15/2020.
205887 CC 4	CONAGRA BRANDS 4.85 11/01/2028			12	2FE	9,996,700	97.962	9,796,210	10,000,000	9,996,802		102			4.850	4.854	MN	92,958		10/15/2018.	11/01/2028.
20605P AK 7	CONCHO RESOURCES INC 4.30 08/15/2028			12	2FE	4,983,000	97.875	4,893,750	5,000,000	4,983,931		931			4.300	4.341	FA	106,903		06/14/2018.	08/15/2028.
20786W AC 1	CONNECTONE BANCO 5.75 07/01/25			2	2FE	5,000,000	101.530	5,076,495	5,000,000	5,000,004		(2)			5.750	5.750	JJ	143,750	288,160	06/25/2015.	07/01/2025.
20786W AD 9	CONNECTONE BANCORP 5.20 02/01/2028			2	2FE	5,000,000	97.500	4,875,000	5,000,000	5,000,113		113			5.200	5.199	FA	108,333	140,111	01/11/2018.	02/01/2028.
20826F AQ 9	CONOCOPHIL CO 4.95 03/15/2026			12	1FE	11,995,200	107.106	12,852,672	12,000,000	11,996,431		403			4.950	4.955	MS	174,900	594,000	03/03/2016.	03/15/2026.
21036P BC 1	CONSTELLATION BRANDS 4.65 11/15/2028			12	2FE	9,972,000	100.062	10,006,240	10,000,000	9,972,459		459			4.650	4.685	MN	80,083		10/22/2018.	11/15/2028.
210518 CW 4	CONSUMERS ENERGY 3.125 08/31/2024			12	1FE	8,990,820	96.209	8,658,828	9,000,000	8,994,052		946			3.125	3.138	FA	94,531	281,250	08/11/2014.	08/31/2024.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024			1	1FE	7,540,594	98.815	7,395,778	7,484,461	7,521,119		(7,078)			4.000	3.884	AO	51,560	299,416	02/05/2014.	10/29/2024.
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020			1	2FE	545,177	101.809	555,040	545,177	545,177					5.500	5.500	AO	5,164	29,985	09/19/2012.	10/29/2020.
21079N AA 9	CONTL AIRLINES 5.983 04/19/22			1	1FE	5,411,135	104.841	5,735,814	5,470,973	5,450,888		7,444			5.983	6.147	AO	65,466	327,353	03/08/2010.	04/19/2022.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022			12	2FE	4,645,524	98.875	5,104,916	5,163,000	4,860,670		66,672			5.000	6.814	MS	76,011	279,823	08/26/2015.	09/15/2022.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033			1	2FE	7,820,109	105.788	8,272,768	7,820,109	7,820,109					6.000	6.000	FA	157,706	469,300	09/23/2013.	02/28/2033.
21684A AA 4	RABOBANK 4.625 12/01/2023		C		2FE	8,926,740	101.461	9,131,463	9,000,000	8,959,754		7,115			4.625	4.728	JD	34,688	416,250	11/25/2013.	12/01/2023.
21684A AC 0	RABOBANK 4.375 08/04/2025		C		2FE	4,992,400	98.111	4,905,550	5,000,000	4,994,630		689			4.375	4.394	FA	89,323	218,750	07/28/2015.	08/04/2025.
21684A AF 3	COOPERATIEVE RABOBANK 3.75 07/21/2026		C		2FE	19,448,110	93.768	18,753,580	20,000,000	19,545,983		50,315			3.750	4.102	JJ	333,333	750,000	01/31/2017.	07/21/2026.
21685W BT 3	RABOBANK UTRECHT 4.50 01/11/2021		C		1FE	15,956,640	102.201	16,352,176	16,000,000	15,989,572		4,804			4.500	4.534	JJ	340,000	720,000	01/04/2011.	01/11/2021.
21685W DF 1	RABOBANK 3.95 11/09/2022		C		2FE	4,993,450	99.463	4,973,130	5,000,000	4,997,167		668			3.950	3.966	MN	28,528	197,500	11/02/2012.	11/09/2022.
21688A AE 2	RABOBANK NED NY 3.375 05/21/2025	O	C		1FE	11,983,800	97.490	11,698,812	12,000,000	11,989,034		1,513			3.375	3.391	MN	45,000	405,000	05/14/2015.	05/21/2025.
219023 AF 5	CORN PRODUCTS 4.625 11/01/2020			1	2FE	3,984,000	102.060	4,082,388	4,000,000	3,996,593		1,742			4.625	4.674	MN	30,833	185,000	09/14/2010.	11/01/2020.
219350 AZ 8	CORNING INC 3.70 11/15/2023			12	2FE	9,977,700	100.346	10,034,580	10,000,000	9,988,087		2,192			3.700	3.727	MN	47,278	370,000	11/13/2013.	11/15/2023.
22003B AK 2	CORPORATE OFFICE 5.00 07/01/2025			12	2FE	2,985,300	101.767	3,053,004	3,000,000	2,989,645		1,315			5.000	5.063	JJ	75,000	150,000	06/22/2015.	07/01/2025.
222862 AJ 3	COVENTRY HEALTH 5.45 06/15/2021			1	2FE	2,994,000	103.386	3,101,586	3,000,000	2,998,232		655			5.450	5.476	JD	7,267	163,500	06/02/2011.	06/15/2021.
22303Q AL 4	COVIDIEN INTL FIN 4.20 06/15/2020		C	1	1FE	3,995,200	101.559	4,062,364	4,000,000	3,999,159		549			4.200	4.215	JD	7,467	168,000	06/21/2010.	06/15/2020.
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022		C	12	1FE	7,975,360	99.736	7,978,848	8,000,000	7,990,647		2,519			3.200	3.236	JD	11,378	256,000	05/22/2012.	06/15/2022.
224044 CE 5	COX COMMUN INC 3.85 02/01/2025			12	2FE	17,625,709	98.507	18,617,747	18,900,000	18,004,095		124,287			3.850	4.757	FA	303,188	727,650	10/26/2015.	02/01/2025.
224044 CG 0	COX COMMUNICATIONS INC 3.35 09/15/2026			12	2FE	14,612,200	91.776	13,766,355	15,000,000	14,624,539		10,434			3.350	3.719	MS	147,958	335,000	10/05/2018.	09/15/2026.
224044 CJ 4	COX COMMUN INC 3.50 08/15/2027			12	2FE	3,651,326	91.966	3,618,870	3,935,000	3,657,361		6,036			3.500	4.496	FA	52,029		10/05/2018.	08/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
224399 AR 6	CRANE CO 4.45 12/15/2023			12	2FE	7,499,400	102.538	7,690,328	7,500,000	7,499,681		56			4.450	4.451	JD	14,833	333,750	12/10/2013.	12/15/2023.
225401 AC 2	CREDIT SUISSE 4.282 01/09/2028		C	12	2FE	10,000,000	96.093	9,609,300	10,000,000	10,000,000					4.282	4.282	JJ	204,584	428,200	01/04/2017.	01/09/2028.
225401 AF 5	CREDIT SUISSE 3.869 01/12/2029		C	12	2FE	16,014,370	92.819	14,850,992	16,000,000	16,013,329		(1,041)			3.869	3.859	JJ	290,605	309,520	01/08/2018.	01/12/2029.
225433 AR 2	CRED SUIS GP FUND 4.55 04/17/2026		C		2FE	4,998,800	99.252	4,962,580	5,000,000	4,999,070		105			4.550	4.553	AO	46,132	227,500	04/13/2016.	04/17/2026.
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023 (COCO)		C		2FE	6,000,000	104.787	6,287,202	6,000,000	6,000,000					6.500	6.500	FA	154,917	496,528	08/01/2013.	08/08/2023.
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020	O	C		1FE	12,216,392	101.685	12,202,188	12,000,000	12,044,425		(26,746)			4.375	4.131	FA	212,917	525,000	08/31/2012.	08/05/2020.
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024		C		1FE	37,899,030	97.943	37,218,492	38,000,000	37,940,916		9,052			3.625	3.655	MS	428,556	1,377,500	12/15/2016.	09/09/2024.
22548Q 4C 6	CREDIT SUISSE NASSAU MTN 4.00 04/28/2031		C		1FE	4,944,350	93.582	4,679,085	5,000,000	4,951,967		2,944			4.000	4.100	AO	35,000	199,444	04/25/2016.	04/28/2031.
22822R BD 1	CROWN CASTLE TOW 3.663 05/15/2025			12	1PL	36,000,000	99.039	35,654,159	36,000,000	36,000,000					3.663	3.691	MON	58,608	1,318,680	04/30/2015.	05/15/2025.
22822R BH 2	CROWN CASTLE TOWERS 4.241 07/15/2028			12	1FE	15,000,000	99.234	14,885,100	15,000,000	15,000,013		13			4.241	4.279	MON	28,273	272,131	06/26/2018.	07/15/2028.
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28				1	9,742,087	97.580	9,506,328	9,742,087	9,742,087					5.260	5.318	MON	22,775	512,434	12/30/2013.	12/15/2028.
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037				2	4,631,767	96.320	4,417,146	4,585,908	4,624,932		(3,011)			4.590	4.527	MON	9,355	210,493	12/17/2014.	07/15/2037.
22966R AD 8	CUBESMART LP 3.125 09/01/2026			12	2FE	5,970,240	91.711	5,502,642	6,000,000	5,976,515		2,665			3.125	3.183	MS	62,500	187,500	08/08/2016.	09/01/2026.
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029				1	6,058,154	99.500	5,968,182	5,998,172	6,044,239		(7,281)			3.520	3.397	MON	9,970	211,136	02/19/2015.	12/15/2029.
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034				1FE	23,698,149	99.590	23,600,986	23,698,149	23,698,138		1			4.070	4.105	MON	42,867	964,515	03/12/2015.	05/15/2034.
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037				1FE	14,641,825	97.490	14,274,315	14,641,825	14,641,818		0			4.615	4.660	MON	30,035	675,779	06/15/2017.	12/15/2037.
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038				1	9,625,399	95.720	9,213,432	9,625,399	9,625,399					3.870	3.901	MON	16,556	372,503	12/15/2016.	12/15/2038.
229899 AB 5	CULLEN/FROST 4.50 03/17/2027			2	2FE	17,959,860	99.309	17,875,548	18,000,000	17,965,792		3,372			4.500	4.528	MS	234,000	810,000	03/10/2017.	03/17/2027.
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019			1	2FE	10,010,000	99.970	9,997,010	10,000,000	10,004,955		(5,045)			4.625	4.521	JD	6,424	416,250	06/28/2018.	06/26/2019.
23204G AC 4	CUSTOMERS BANCORP 3.95 06/30/2022			2	2FE	7,982,000	99.251	7,940,080	8,000,000	7,987,041		3,387			3.950	4.000	JD	878	474,000	06/28/2017.	06/30/2022.
23204H BM 9	CUSTOMERS BANK 6.125 06/26/2029			2	2FE	7,070,000	101.962	7,137,368	7,000,000	7,069,783		(217)			6.125	5.910	JD	5,955	214,375	12/19/2018.	06/26/2029.
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019			12	3FE	6,480,443	99.000	7,819,020	7,898,000	7,776,379		465,451			2.700	9.141	AO	53,312	213,246	12/16/2015.	04/01/2019.
23355L AA 4	DXC TECHNOLOGY CO 4.45 09/15/2022			1	2FE	5,980,860	102.883	6,172,962	6,000,000	5,991,889		1,971			4.450	4.490	MS	78,617	267,000	09/11/2012.	09/15/2022.
23355L AD 8	DXC TECHNOLOGY CO 4.75 04/15/2027			12	2FE	31,714,299	99.781	31,211,497	31,280,000	31,652,147		(38,075)			4.750	4.570	AO	313,669	1,485,800	04/21/2017.	04/15/2027.
23359* AA 7	DTV AMERICA 14% 6/22/2019				4Z	900,000	100.000	900,000	900,000	900,000					14.000	11.951	MON	190,899		06/19/2018.	06/22/2019.
233835 AQ 0	DAIMLERCHRYS NA 8.50 01/18/2031	O			1FE	17,719,680	134.845	16,181,412	12,000,000	16,892,724		(307,299)			8.500	4.162	JJ	461,833	1,020,000	03/10/2016.	01/18/2031.
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021			1	1FE	14,133,490	100.588	14,082,264	14,000,000	14,043,509		(15,140)			3.875	3.753	MS	159,736	542,500	03/29/2012.	09/15/2021.
233851 BJ 2	DAIMLER FINANCE 3.25 08/01/2024			3	1FE	9,903,900	95.737	9,573,680	10,000,000	9,942,431		9,227			3.250	3.364	FA	135,417	325,000	07/24/2014.	08/01/2024.
233851 BW 3	DAIMLER FINANCE 3.30 05/19/2025			1	1FE	12,996,984	93.613	12,267,918	13,105,000	13,029,559		10,343			3.300	3.401	MN	50,454	432,465	10/19/2015.	05/19/2025.
233851 CU 6	DAIMLER FINANCE 3.45 01/06/2027			1	1FE	7,967,840	92.488	7,399,000	8,000,000	7,973,372		2,833			3.450	3.498	JJ	134,167	276,000	01/03/2017.	01/06/2027.
233851 DF 8	DAIMLER FINANCE 3.75 02/22/2028			1	1FE	9,799,300	94.204	9,420,440	10,000,000	9,810,918		11,618			3.750	3.999	FA	134,375	187,500	04/30/2018.	02/22/2028.
23636T AA 8	DANONE 3.00 06/15/2022		C	1	2FE	25,443,596	98.001	24,833,504	25,340,000	25,379,985		(10,911)			3.000	2.951	JD	33,787	760,200	08/15/2012.	06/15/2022.
237194 AL 9	DARDEN RESTAURANTS 3.85 05/01/2027			12	2FE	11,994,840	95.112	11,413,476	12,000,000	11,995,726		427			3.850	3.855	MN	77,000	462,000	04/10/2017.	05/01/2027.
244199 BC 8	DEERE & CO 4.375 10/16/2019				1FE	6,961,920	101.174	7,082,145	7,000,000	6,996,345		4,447			4.375	4.443	AO	63,802	306,250	10/13/2009.	10/16/2019.
24422E RE 1	JOHN DEERE CAP 3.9 07/12/2021 MTN				1FE	7,991,440	101.755	8,140,368	8,000,000	7,997,511		918			3.900	3.913	JJ	146,467	312,000	07/07/2011.	07/12/2021.
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024				1FE	4,996,200	99.451	4,972,535	5,000,000	4,997,774		367			3.350	3.359	JD	8,840	167,500	06/09/2014.	06/12/2024.
24422E TC 3	JOHN DEERE CAP 3.40 09/11/2025			1	1FE	4,986,150	98.634	4,931,685	5,000,000	4,990,219		1,279			3.400	3.433	MS	51,944	170,000	09/08/2015.	09/11/2025.
247109 BS 9	DELMARVA PR & LT 3.50 11/15/2023			12	1FE	9,995,800	100.437	10,043,710	10,000,000	9,997,772		413			3.500	3.505	MN	44,722	350,000	11/07/2013.	11/15/2023.
247131 AF 2	DELPHI FINL GROUP 7.875 01/31/20			1	2FE	6,999,650	104.318	7,302,288	7,000,000	7,000,000					7.875	7.875	JJ	231,219	551,250	01/14/2010.	01/31/2020.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20			1	1FE	1,697,519	101.207	1,718,007	1,697,519	1,697,519					4.750	4.750	MN	12,095	80,632	06/27/2012.	05/07/2020.
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022			1	1FE	2,219,488	108.446	2,406,937	2,219,488	2,219,371		35			6.821	6.823	FA	59,295	151,391	10/04/2007.	08/10/2022.

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
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019			1	1FE	919,860	103.575	952,745	919,860	919,896		(35)			7.750	7.746	JD	2,772	71,289	11/18/2009.	12/17/2019.
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027			1	1FE	6,094,309	99.275	6,050,113	6,094,309	6,094,220		12			3.625	3.625	JJ	92,663	220,919	08/10/2015.	07/30/2027.
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027			1	1FE	3,047,189	99.791	3,040,820	3,047,189	3,047,138		7			3.875	3.875	JJ	49,527	118,079	08/10/2015.	07/30/2027.
251525 AP 6	DEUTSCHE BANK AG 4.50 04/01/2025		C		3FE	2,437,900	87.649	2,191,235	2,500,000	2,457,548		5,697			4.500	4.818	AO	28,125	112,500	05/05/2015.	04/01/2025.
251526 BY 4	DEUTSCHE BANK NY * 3.70 05/30/2024		C		2FE	16,941,316	90.838	15,442,409	17,000,000	16,130,900		81,200			3.700	4.783	MN	54,164	314,500	06/01/2018.	05/30/2024.
25156P BB 8	DEUTSCHE TEL FIN 144A 4.375 06/21/2028		C	12	2FE	26,554,727	99.034	26,471,681	26,730,000	26,560,525		5,798			4.375	4.458	JD	32,484	584,719	10/05/2018.	06/21/2028.
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 04/29/2023		C	12	1FE	5,985,300	96.902	5,814,126	6,000,000	5,993,162		1,473			2.625	2.653	AO	27,125	157,500	04/24/2013.	04/29/2023.
25272K AD 5	DIAMOND 1 FIN/DIAMOND 2 4.42 06/15/2021			12	2FE	5,498,405	99.804	5,489,204	5,500,000	5,499,235		289			4.420	4.426	JD	10,804	243,100	05/17/2016.	06/15/2021.
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 5.45 06/15/2023			12	2FE	11,994,840	101.871	12,224,496	12,000,000	11,996,755		627			5.450	5.457	JD	29,067	654,000	05/17/2016.	06/15/2023.
25272K AK 9	DIAMOND 1/DIAMOND 2 FIN 6.02 06/15/2026			12	2FE	8,515,960	100.464	8,037,136	8,000,000	8,418,980		(47,004)			6.020	5.141	JD	21,404	481,600	11/15/2016.	06/15/2026.
25389J AH 9	DIGITAL REALTY LP 5.875 02/01/20			1	2FE	1,965,920	102.061	2,041,224	2,000,000	1,995,253		4,120			5.875	6.105	FA	48,958	117,500	01/21/2010.	02/01/2020.
25389J AQ 9	DIGITAL DELTA HLDGS 4.75 10/01/2025			12	2FE	7,000,000	102.420	7,169,393	7,000,000	7,000,000					4.750	4.750	AO	83,125	332,500	09/23/2015.	10/01/2025.
25389J AR 7	DIGITAL REALTY TRUST 3.70 08/15/2027			12	2FE	7,993,920	94.531	7,562,456	8,000,000	7,994,701		529			3.700	3.709	FA	111,822	302,578	08/02/2017.	08/15/2027.
25389J AT 3	DIGITAL REALTY TRUST LP 4.45 07/15/2028			12	2FE	9,985,200	99.527	9,952,720	10,000,000	9,986,148		948			4.450	4.468	JJ	234,861		06/14/2018.	07/15/2028.
254010 AD 3	DIGNITY HEALTH 3.812 11/01/2024			1	1FE	4,000,000	99.535	3,981,408	4,000,000	4,000,000					3.812	3.812	MN	25,413	152,480	10/07/2014.	11/01/2024.
25432G AC 3	DIME COMM BNCSHS 4.50 06/15/2027			2	2FE	20,000,000	100.848	20,169,520	20,000,000	20,000,039		(10)			4.500	4.500	JD	40,000	900,000	06/08/2017.	06/15/2027.
25466A AJ 0	DISCOVER BANK 3.45 07/27/2026			2	2FE	14,995,010	91.868	13,780,170	15,000,000	14,995,948		436			3.450	3.454	JJ	221,375	517,500	07/26/2016.	07/27/2026.
25466A AN 1	DISCOVER BANK BKNT 4.682 08/09/2028			2	2FE	7,000,000	99.218	6,945,267	7,000,000	7,000,000					4.682	4.682	FA	129,275		08/06/2018.	08/09/2028.
25466A AP 6	DISCOVER BANK BKNT 4.65 09/13/2028			2	2FE	19,925,800	98.909	19,781,740	20,000,000	19,927,531		1,731			4.650	4.697	MS	279,000		09/19/2018.	09/13/2028.
25468P CK 0	DISNEY (WALT) CO 5.50 03/15/19			1	1FE	9,981,800	100.579	10,057,860	10,000,000	9,999,521		2,275			5.500	5.524	MS	161,944	550,000	03/11/2009.	03/15/2019.
254709 AM 0	DISCOVER FIN SVS 4.10 02/09/2027			2	2FE	13,987,540	93.357	13,070,008	14,000,000	13,989,529		1,069			4.100	4.111	FA	226,411	574,000	02/06/2017.	02/09/2027.
25470D AE 9	DISCOVERY COMMUN 4.375 06/15/2021			1	2FE	9,937,700	101.625	10,162,500	10,000,000	9,982,038		6,777			4.375	4.453	JD	19,444	437,500	06/13/2011.	06/15/2021.
25470D AQ 2	DISCOVERY COMMUNICATIONS 2.95 03/20/2023			12	2FE	4,993,700	95.359	4,767,955	5,000,000	4,995,073		1,079			2.950	2.975	MS	41,382	147,090	09/07/2017.	03/20/2023.
25470D AR 0	DISCOVERY COMMUNICATIONS 3.95 03/20/2028			12	2FE	7,971,440	91.614	7,329,088	8,000,000	7,974,312		2,261			3.950	3.992	MS	88,656	315,122	09/07/2017.	03/20/2028.
25470D BB 4	SCRIPPS NETWORKS 3.90 11/15/2024			12	2FE	6,948,620	97.632	6,834,205	7,000,000	6,961,216		5,766			3.900	4.007	MN	34,883	273,000	11/17/2014.	11/15/2024.
25470D BD 0	SCRIPPS NETWORKS 3.95 06/15/2025			12	2FE	9,981,000	96.561	9,656,100	10,000,000	9,978,369		3,059			3.950	3.988	JD	17,556	395,000	05/18/2015.	06/15/2025.
25470X AE 5	DISH DBS CORP 6.75 06/01/2021			1	4FE	2,849,588	98.750	2,858,813	2,895,000	2,872,803		8,147			6.750	7.101	JD	16,284	195,413	12/22/2015.	06/01/2021.
256677 AD 7	DOLLAR GENERAL 4.15 11/01/2025			12	2FE	2,995,320	99.283	2,978,496	3,000,000	2,996,637		417			4.150	4.169	MN	20,750	124,500	10/15/2015.	11/01/2025.
256677 AE 5	DOLLAR GENERAL 3.875 04/15/2027			12	2FE	4,996,300	95.838	4,791,880	5,000,000	4,996,858		316			3.875	3.884	AO	40,903	193,750	03/28/2017.	04/15/2027.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		C	1	1FE	608,874	100.493	613,409	610,400	610,256		309			5.888	5.941	JD	1,597	35,940	07/27/2009.	06/15/2019.
257375 AH 8	DOMINION GAS HLDGS LLC 3.60 12/15/2024			12	1FE	4,986,200	98.884	4,944,195	5,000,000	4,991,227		1,297			3.600	3.633	JD	8,000	180,000	12/03/2014.	12/15/2024.
257469 AJ 5	DOMINION RES INC F 5.25 08/01/2033	O		12	2FE	18,156,330	107.271	20,075,805	18,715,000	18,320,715		17,235			5.250	5.461	FA	409,391	982,538	11/28/2006.	08/01/2033.
25746U BH 1	DOMINION RESOURCES 5.20 08/15/2019			1	2FE	3,994,760	100.975	4,039,012	4,000,000	3,999,591		632			5.200	5.217	FA	78,578	208,000	08/11/2009.	08/15/2019.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021		C	1	2FE	139,771	101.625	142,042	139,771	139,771					6.500	6.500	MN	782	13,905	06/28/2012.	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24		C	1	2FE	1,842,490	100.625	1,854,005	1,842,490	1,842,490					5.125	5.125	MN	8,131	94,428	06/28/2012.	11/30/2022.
260543 CC 5	DOW CHEMICAL CO 4.25 11/15/2020			12	2FE	1,852,891	101.449	1,884,922	1,858,000	1,856,877		565			4.250	4.284	MN	10,090	78,965	11/04/2010.	11/15/2020.
260543 CM 3	DOW CHEMICAL CO 4.55 11/30/2025			12	2FE	1,997,980	101.769	2,035,388	2,000,000	1,998,001		21			4.550	4.567	MN	7,836		11/28/2018.	11/30/2025.
260543 CQ 4	DOW CHEMICAL CO 4.80 11/30/2028			12	2FE	2,002,040	101.722	2,034,442	2,000,000	2,002,026		(14)			4.800	4.787	MN	8,267		11/28/2018.	11/30/2028.
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034				2	11,885,681	101.790	12,044,236	11,832,435	11,874,406		(3,766)			5.180	5.185	MON	27,241	612,920	12/11/2013.	03/15/2034.
26078J AD 2	DOWDUPONT 4.725 11/15/2028			12	2FE	10,000,000	103.549	10,354,940	10,000,000	9,999,965		(35)			4.725	4.725	MN	43,313		11/14/2018.	11/15/2028.
263534 BZ 1	DUPONT EI NEMOUR 4 01/15/20			1	1FE	2,987,550	101.538	3,046,143	3,000,000	2,998,495		1,383			4.625	4.675	JJ	63,979	138,750	11/04/2009.	01/15/2020.

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
26441Y AV 9	DUKE REALTY 4.375 06/15/2022			12	2FE	2,978,130	102.423	3,072,678	3,000,000	2,991,345		2,268			4.375	4.466	JD	5,833	131,250	06/06/2012.	06/15/2022.
26441Y AW 7	DUKE REALTY 3.875 10/15/2022			12	2FE	3,983,360	100.956	4,038,252	4,000,000	3,993,020		1,678			3.875	3.925	AO	32,722	155,000	09/14/2012.	10/15/2022.
26441Y AZ 0	DUKE REALTY LP 3.25 06/30/2026			12	2FE	6,934,900	95.490	6,684,314	7,000,000	6,949,330		5,851			3.250	3.360	JD	632	341,250	06/16/2016.	06/30/2026.
26441Y BB 2	DUKE REALTY 4.00 09/15/2028			12	2FE	5,935,560	99.428	5,965,680	6,000,000	5,937,184		1,624			4.000	4.132	MS	73,333		09/04/2018.	09/15/2028.
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020			1	1FE	2,992,950	101.830	3,054,894	3,000,000	2,998,785		792			4.300	4.329	JD	5,733	129,000	06/02/2010.	06/15/2020.
26442E AA 8	DUKE ENERGY OHIO 5.45 04/01/19			1	1FE	5,997,600	100.505	6,030,318	6,000,000	5,999,927		285			5.450	5.455	AO	81,750	327,000	03/18/2009.	04/01/2019.
26442E AD 2	DUKE ENERGY OHIO 3.80 09/01/2023			12	1FE	4,998,350	102.049	5,102,435	5,000,000	4,999,139		166			3.800	3.804	MS	63,333	190,000	09/03/2013.	09/01/2023.
26442T AD 9	DUKE UNIVERSITY 3.199 10/01/2038			1	1FE	5,000,000	90.814	4,540,680	5,000,000	4,999,950		2			3.199	3.199	AO	39,988	159,950	10/11/2016.	10/01/2038.
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022			1	3FE	3,961,080	101.375	4,055,000	4,000,000	3,982,803		3,908			4.625	4.747	JD	15,417	185,000	11/28/2012.	12/01/2022.
268317 AD 6	ELEC DE FRANCE 4.60 01/27/20		C		1FE	5,973,840	101.402	6,084,120	6,000,000	5,996,589		3,035			4.600	4.655	JJ	118,067	276,000	01/21/2010.	01/27/2020.
268317 AU 8	ELECTRICITE DE FRANCE 4.50 09/21/2028		C	12	1FE	21,733,360	96.625	21,257,500	22,000,000	21,739,261		5,901			4.500	4.653	MS	275,000		09/18/2018.	09/21/2028.
26835P AC 4	EDP FINANCE BV 4.90 10/01/2019		C	1	2FE	3,666,384	100.659	3,714,313	3,690,000	3,687,805		2,810			4.900	4.982	AO	45,203	180,810	09/22/2009.	10/01/2019.
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019				1	6,935,976	100.000	6,935,976	6,935,976	6,935,976					3.500	3.515	JAJO	51,249	242,759	02/23/2016.	01/15/2019.
26848# AA 5	EDX/GE SUPPLY CHAIN CTL 4.40 01/15/2029				1FE	9,994,000	99.800	9,974,012	9,994,000	9,994,087		87			4.400	4.424	JAJO	109,934		10/01/2018.	01/15/2029.
268648 AN 2	EMC CORP 3.375 06/01/2023			12	3FE	5,497,375	87.500	4,812,500	5,500,000	5,498,723		264			3.375	3.381	JD	15,469	185,625	06/05/2013.	06/01/2023.
26874R AE 8	ENI SPA X-R 4.75 09/12/2028		C	1	1FE	17,855,820	97.706	17,587,116	18,000,000	17,859,263		3,443			4.750	4.852	MS	258,875		09/05/2018.	09/12/2028.
26875P AD 3	EOG RESOURCES INC 5.625 06/01/2019			1	1FE	3,992,640	100.926	4,037,040	4,000,000	3,999,611		899			5.625	5.649	JD	18,750	225,000	05/18/2009.	06/01/2019.
26875P AE 1	EOG RESOURCES IN 4.40 06/01/2020			1	1FE	2,992,020	101.585	3,047,550	3,000,000	2,998,658		899			4.400	4.433	JD	11,000	132,000	05/17/2010.	06/01/2020.
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023			12	1FE	3,975,240	96.224	3,848,952	4,000,000	3,989,260		2,381			2.625	2.693	MS	30,917	105,000	09/05/2012.	03/15/2023.
26875P AP 6	EOG RESOURCES INC 4.15 01/15/2026			12	1FE	6,989,780	102.942	7,205,968	7,000,000	6,992,389		913			4.150	4.168	JJ	133,953	290,500	01/11/2016.	01/15/2026.
26884A AY 9	ERP OPERATING LP 4.75 07/15/20			12	1FE	4,961,850	101.956	5,097,815	5,000,000	4,992,816		4,391			4.750	4.848	JD	10,556	237,500	07/12/2010.	07/15/2020.
26884A AZ 6	ERP OPERATING-LP 4.625 12/15/2021			1	1FE	1,785,172	103.624	1,856,939	1,792,000	1,789,649		726			4.625	4.673	JD	3,684	82,880	12/07/2011.	12/15/2021.
26884A BD 4	ERP OPERATING LP 3.375 06/01/2025			12	1FE	12,918,510	98.151	12,759,565	13,000,000	12,944,912		7,548			3.375	3.449	JD	36,563	438,750	05/12/2015.	06/01/2025.
26884L AA 7	EQT CORP 8.125 06/01/19			1	2FE	1,993,360	101.595	2,031,894	2,000,000	1,999,616		874			8.125	8.173	JD	13,542	162,500	05/12/2009.	06/01/2019.
26884L AB 5	EQT CORP 4.875 11/15/21			1	2FE	7,480,975	101.115	7,583,588	7,500,000	7,493,588		2,027			4.875	4.907	MN	46,719	365,625	11/02/2011.	11/15/2021.
26884L AF 6	EQT CORP 3.90 10/01/2027			12	2FE	12,989,340	86.103	11,193,364	13,000,000	12,990,417		883			3.900	3.910	AO	126,750	502,775	09/27/2017.	10/01/2027.
26884T AD 4	ERAC USA FINANCE 4.50 08/16/2021			1	2FE	7,962,880	102.115	8,169,208	8,000,000	7,988,658		3,982			4.500	4.558	FA	135,000	360,000	05/09/2011.	08/16/2021.
26884T AL 6	ERAC USA FINANCE 3.85 11/15/2024			12	2FE	4,991,500	99.057	4,952,870	5,000,000	4,994,802		775			3.850	3.870	MN	24,597	192,500	05/19/2014.	11/15/2024.
26884T AP 7	ERAC USA FINANCE 3.80 11/01/2025			12	2FE	14,971,650	97.826	14,673,930	15,000,000	14,979,379		2,595			3.800	3.823	MN	95,000	570,000	11/02/2015.	11/01/2025.
26885B AD 2	EQT MIDSTREAM PTR 5Y 4.75 07/15/2023			12	2FE	21,947,420	99.510	21,892,266	22,000,000	21,952,866		5,446			4.750	4.803	JJ	539,917		06/20/2018.	07/15/2023.
268948 AA 4	EAGLE BANCORP 5.75 09/01/2024				2FE	4,000,000	103.049	4,121,956	4,000,000	4,000,000					5.750	5.750	MS	76,667	230,000	07/31/2014.	09/01/2024.
268948 AB 2	EAGLE BANCORP 5.00 08/01/2026			2	2FE	9,000,000	104.827	9,434,394	9,000,000	9,000,042		(15)			5.000	5.000	FA	187,500	450,000	07/21/2016.	08/01/2026.
277432 AW 0	EASTMAN CHEMICAL 4.50 12/01/2028			12	2FE	21,630,450	99.901	21,978,242	22,000,000	21,634,225		3,775			4.500	4.711	JD	151,250		11/20/2018.	12/01/2028.
278265 AD 5	EATON VANCE CORP 3.625 06/15/2023			12	1FE	24,880,000	100.458	25,114,375	25,000,000	24,940,866		12,003			3.625	3.683	JD	40,278	906,250	06/14/2013.	06/15/2023.
278265 AE 3	EATON VANCE CORP 3.50 04/06/2027			12	1FE	9,963,200	96.568	9,656,800	10,000,000	9,968,702		3,208			3.500	3.544	AO	82,639	350,000	04/03/2017.	04/06/2027.
278642 AL 7	EBAY INC 3.45 08/01/2024			12	2FE	20,872,790	95.577	20,071,170	21,000,000	20,923,081		12,240			3.450	3.523	FA	301,875	724,500	09/29/2014.	08/01/2024.
278642 AN 3	EBAY INC 3.80 03/09/2022			12	2FE	13,968,080	100.201	14,028,112	14,000,000	13,982,136		5,172			3.800	3.843	MS	165,511	532,000	03/02/2016.	03/09/2022.
278642 AU 7	EBAY INC 3.60 06/05/2027			12	2FE	8,992,530	93.204	8,388,342	9,000,000	8,993,527		646			3.600	3.610	JD	23,400	324,000	05/30/2017.	06/05/2027.
28176E AD 0	EDWARDS LIFESCIENCES 4.30 06/15/2028			12	2FE	14,965,050	100.142	15,021,300	15,000,000	14,966,594		1,544			4.300	4.329	JD	28,667	322,500	06/06/2018.	06/15/2028.
285512 AD 1	ELECTRONIC ARTS 4.80 03/01/2026			1	2FE	9,966,900	102.421	10,242,060	10,000,000	9,974,861		2,872			4.800	4.842	MS	160,000	480,000	02/17/2016.	03/01/2026.
288522 AC 9	ELLINGTON FINANCIAL 5.25 09/01/2022			12	1PL	40,000,000	98.251	39,300,520	40,000,000	40,000,743		109			5.250	5.249	MS	700,000	2,175,833	08/15/2017.	09/01/2022.

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
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030			1	1FE	5,014,718	104.760	5,253,423	5,014,718	5,014,718					5.209	5.209	FA	101,584	261,217	02/03/2010.	02/11/2030.
291011 BA 1	EMERSON ELECTRIC 5 04/15/19			1	1FE	1,485,825	100.627	1,509,398	1,500,000	1,499,484		1,737			5.000	5.122	AO	15,833	75,000	04/14/2009.	04/15/2019.
291011 BG 8	EMERSON ELECTRIC 3.15 06/01/2025	O		1	1FE	16,946,280	97.996	16,659,354	17,000,000	16,963,781		5,012			3.150	3.187	JD	44,625	535,500	05/18/2015.	06/01/2025.
291641 BD 9	EMPIRE DIST ELEC 4.65 06/01/2020			1	1FE	7,982,880	101.415	8,113,232	8,000,000	7,997,078		1,952			4.650	4.677	JD	31,000	372,000	05/24/2010.	06/01/2020.
292480 AH 3	ENABLE MIDSTREAM 3.90 05/15/2024			12	2FE	6,992,090	94.328	6,602,960	7,000,000	6,995,434		750			3.900	3.914	MN	34,883	273,000	05/19/2014.	05/15/2024.
292480 AK 6	ENABLE MIDSTREAM 4.40 03/15/2027			12	2FE	13,946,100	93.619	13,106,604	14,000,000	13,954,276		4,527			4.400	4.448	MS	181,378	616,000	03/06/2017.	03/15/2027.
292505 AJ 3	ENCANA CORP 3.90 11/15/2021			12	2FE	8,043,250	100.119	8,510,073	8,500,000	8,272,213		72,142			3.900	4.912	MN	42,358	331,500	08/21/2015.	11/15/2021.
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023			12	2FE	9,947,180	99.791	10,467,047	10,489,000	10,145,654		63,002			4.000	4.779	AO	104,890	419,560	09/11/2015.	10/01/2023.
29250N AL 9	ENBRIDGE INC 4.25 12/01/2026			12	2FE	11,960,570	98.536	11,824,260	12,000,000	11,967,491		3,375			4.250	4.291	JD	42,500	510,000	11/23/2016.	12/01/2026.
29250N AR 6	ENBRIDGE INC 3.70 07/15/2027			12	2FE	14,996,100	94.781	14,217,150	15,000,000	14,996,693		333			3.700	3.703	JJ	255,917	567,333	06/27/2017.	07/15/2027.
29250R AS 5	ENBRIDGE ENERGY 5.20 03/15/2020			1	2FE	1,999,180	102.094	2,041,878	2,000,000	1,999,885		90			5.200	5.205	MS	30,622	104,000	02/25/2010.	03/15/2020.
29250R AU 0	ENBRIDGE ENERGY 4.20 09/15/2021			12	2FE	2,993,940	100.338	3,010,137	3,000,000	2,998,104		649			4.200	4.225	MS	37,100	126,000	09/06/2011.	09/15/2021.
29250R AW 6	ENBRIDGE ENERGY 5.875 10/15/2025			12	2FE	23,916,960	107.946	25,906,968	24,000,000	23,939,073		7,107			5.875	5.921	AO	297,667	1,410,000	10/01/2015.	10/15/2025.
29265W AA 6	ENEL SPA 8.75 09/24/2073		C	2	2FE	4,509,575	103.625	4,663,125	4,500,000	4,496,925		(2,845)			8.750	8.689	MS	106,094	393,750	09/17/2013.	09/24/2073.
292689 AC 0	ENERGY GROUP BV 7.425 10/15/17		C	1	6*	161,250			500,000						7.425		AO			09/26/2008.	10/15/2017.
29273D AA 8	ENDO DAC/ENDO FIN LLC 5.875 10/15/2024			12	3FE	200,000	94.500	189,000	200,000	199,996		1			5.875	5.875	AO	2,481	11,750	04/12/2017.	10/15/2024.
29273R AY 5	ENERGY TRAN PTNR 4.90 02/01/2024			12	2FE	8,926,290	100.295	9,026,577	9,000,000	8,958,872		6,946			4.900	5.003	FA	183,750	441,000	09/12/2013.	02/01/2024.
29273R BD 0	ENERGY TRAN PTNR 4.05 03/15/2025			12	2FE	3,996,720	93.908	3,756,316	4,000,000	3,997,823		303			4.050	4.060	MS	47,700	162,000	03/05/2015.	03/15/2025.
29273R BG 3	ENERGY TRAN PARTNERS 4.75 01/15/2026			12	2FE	11,913,000	95.777	11,493,252	12,000,000	11,937,625		7,279			4.750	4.838	JJ	262,833	570,000	06/18/2015.	01/15/2026.
29278G AA 6	ENEL FIN INTL NV 3.625 05/25/2027		C	1	2FE	6,929,300	88.072	6,165,005	7,000,000	6,938,930		6,083			3.625	3.747	MN	25,375	253,750	05/22/2017.	05/25/2027.
29278G AF 5	ENEL FIN INTL NV 3.50 04/06/2028		C	1	2FE	9,876,200	85.561	8,556,060	10,000,000	9,888,469		9,959			3.500	3.643	AO	82,639	350,000	10/03/2017.	04/06/2028.
29278G AK 4	ENEL FINANCE INTL NV 4.875 06/14/2029		C	1	2FE	6,846,070	95.146	6,660,248	7,000,000	6,848,648		2,578			4.875	5.145	JD	16,115	85,313	09/19/2018.	06/14/2029.
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025			12	3FE	4,038,963	90.144	3,930,278	4,360,000	4,131,739		29,373			4.150	5.118	JD	15,078	180,940	09/02/2015.	06/01/2025.
29364D AQ 3	ENTERGY ARKANSAS 3.75 02/15/2021			12	1FE	1,999,420	100.921	2,018,422	2,000,000	1,999,841		71			3.750	3.754	FA	28,333	75,000	11/09/2010.	02/15/2021.
29364D AR 1	ENTERGY ARKANSAS 3.05 06/01/2023			12	1FE	3,988,720	98.652	3,946,068	4,000,000	3,994,594		1,126			3.050	3.083	JD	10,167	122,000	05/22/2013.	06/01/2023.
29364D AU 4	ENTERGY ARKANSAS 3.50 04/01/2026			12	1FE	3,986,840	98.415	3,936,584	4,000,000	3,990,088		1,180			3.500	3.539	AO	35,000	140,000	01/05/2016.	04/01/2026.
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019	O		1	1FE	8,753,201	101.704	8,644,815	8,500,000	8,519,899		(38,761)			6.640	6.157	JJ	282,200	564,400	08/31/2012.	07/01/2019.
29364P AP 8	ENTERGY NEW ORLEANS 4.00 06/01/2026			12	2FE	5,000,000	99.925	4,996,260	5,000,000	5,000,000					4.000	4.000	JD	16,667	200,000	05/18/2016.	06/01/2026.
29364W AN 8	ENTERGY LA LLC 4.80 05/01/2021			1	1FE	4,991,350	102.439	5,121,955	5,000,000	4,997,714		905			4.800	4.821	MN	40,000	240,000	03/21/2011.	05/01/2021.
29364W AS 7	ENTERGY LA LLC 4.05 09/01/2023			12	1FE	2,990,670	102.685	3,080,535	3,000,000	2,995,200		916			4.050	4.088	MS	40,500	121,500	08/19/2013.	09/01/2023.
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025			12	1FE	4,995,850	99.384	4,969,180	5,000,000	4,997,248		383			3.780	3.790	AO	47,250	189,000	06/24/2014.	04/01/2025.
29365P AQ 5	ENTERGY GULF STATES 3.95 10/01/2020			1	1FE	4,993,050	100.852	5,042,610	5,000,000	4,998,580		769			3.950	3.967	AO	49,375	197,500	09/27/2010.	10/01/2020.
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025			12	1FE	5,995,020	99.274	5,956,446	6,000,000	5,996,698		460			3.780	3.790	AO	56,700	226,800	06/24/2014.	04/01/2025.
29365T AA 2	ENTERGY TEXAS 7 02/01/19	O		1	1FE	7,446,074	100.253	7,017,710	7,000,000	7,006,413		(76,272)			7.125	6.008	FA	207,813	498,750	08/31/2012.	02/01/2019.
29379V AF 0	ENTERPRISE PRODUCTS 5.25 01/31/2020			1	2FE	2,980,650	101.999	3,059,964	3,000,000	2,997,361		2,314			5.250	5.335	JJ	66,063	157,500	09/24/2009.	01/31/2020.
29379V AP 8	ENTERPRISE PRODUCTS 5.20 09/01/2020			1	2FE	3,988,040	103.010	4,120,380	4,000,000	3,997,542		1,378			5.200	5.239	MS	69,333	208,000	05/11/2010.	09/01/2020.
29379V BE 2	ENTERPRISE PRODUCTS 3.75 02/15/2025			1	2FE	7,974,480	98.912	7,912,984	8,000,000	7,983,513		2,351			3.750	3.788	FA	113,333	300,000	10/02/2014.	02/15/2025.
29379V BH 5	ENTERPRISE PRODUCTS 3.70 02/15/2026			12	2FE	7,970,800	97.783	7,822,632	8,000,000	7,979,184		2,507			3.700	3.742	FA	111,822	296,000	05/04/2015.	02/15/2026.
29379V BL 6	ENTERPRISE PRODUCTS 3.95 02/15/2027			12	2FE	4,988,000	99.370	4,968,495	5,000,000	4,990,381		986			3.950	3.978	FA	74,611	197,500	04/04/2016.	02/15/2027.
29717P AD 9	ESSEX PORTFOLIO LP 3.625 08/15/2022			12	2FE	7,919,200	100.212	8,016,968	8,000,000	7,967,225		8,301			3.625	3.747	FA	109,556	290,000	08/08/2012.	08/15/2022.
29717P AQ 0	ESSEX PORTFOLIO 3.375 04/15/2026			12	2FE	4,969,300	95.220	4,760,990	5,000,000	4,976,652		2,773			3.375	3.448	AO	35,625	168,750	04/04/2016.	04/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
29717P AR 8	ESSEX PORTFOLIO 3.625 05/01/2027			12	2FE	9,942,300	96.254	9,625,370	10,000,000	9,950,936		4,945			3.625	3.694	MN	60,417	362,500	04/03/2017.	05/01/2027.
29977A A* 6	EVERCORE SEN NT A 4.88 3/30/2021			2		7,500,000	97.392	7,304,400	7,500,000	7,500,000					4.880	4.880	MS	92,517	366,000	03/30/2016.	03/30/2021.
29977G AA 0	EVERBANK FINL CORP 5.75 07/02/2025			2	1FE	20,000,000	102.417	20,483,400	20,000,000	20,000,064		(8)			5.750	5.750	JJ	571,806	1,150,000	06/26/2015.	07/02/2025.
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026			2	1FE	2,000,000	102.843	2,056,854	2,000,000	2,000,000					6.000	6.000	MS	35,333	120,000	03/09/2016.	03/15/2026.
30040W AF 5	EVERSOURCE ENERGY O 4.25 04/01/2029			12	2FE	7,944,400	100.737	8,058,936	8,000,000	7,944,546		146			4.250	4.335	AO	17,000		12/10/2018.	04/01/2029.
30161N AN 1	EXELON CORP 3.95 06/15/2025			12	2FE	6,968,738	98.702	6,909,154	7,000,000	6,968,738					3.950	4.249	JD	12,289	276,500	12/02/2015.	06/15/2025.
30161N AU 5	EXELON CORP 3.40 04/15/2026			12	2FE	9,994,000	94.832	9,483,150	10,000,000	9,995,491		537			3.400	3.407	AO	71,778	340,000	04/04/2016.	04/15/2026.
30212P AH 8	EXPEDIA INC 5.95 08/15/20			1	2FE	9,989,300	103.304	10,330,380	10,000,000	9,987,066		7,380			5.950	6.035	FA	224,778	595,000	08/02/2010.	08/15/2020.
30212P AJ 4	EXPEDIA INC 4.50 08/15/2024			12	2FE	4,972,200	99.696	4,984,775	5,000,000	4,982,824		2,624			4.500	4.570	FA	85,000	225,000	08/13/2014.	08/15/2024.
30212P AM 7	EXPEDIA INC 5.00 02/15/2026			12	2FE	12,939,550	102.452	13,318,799	13,000,000	12,956,142		5,003			5.000	5.057	FA	245,556	650,000	12/01/2015.	02/15/2026.
30212P AP 0	EXPEDIA INC 3.80 02/15/2028			12	2FE	9,243,800	92.046	9,204,590	10,000,000	9,261,937		18,137			3.800	4.809	FA	143,556		09/19/2018.	02/15/2028.
30219G AM 0	EXPRESS SCRIPTS 4.50 02/25/2026			12	2FE	16,912,540	100.594	17,101,048	17,000,000	16,933,598		7,695			4.500	4.565	FA	267,750	765,000	02/23/2016.	02/25/2026.
30219G AN 8	EXPRESS SCRIPTS 3.40 03/01/2027			12	2FE	8,996,310	92.478	8,323,056	9,000,000	8,996,838		331			3.400	3.405	MS	102,000	306,000	06/29/2016.	03/01/2027.
30231G AT 9	EXXON MOBIL CORP 3.043 03/01/2026			12	1FE	12,000,000	97.689	11,722,656	12,000,000	12,000,000					3.043	3.043	MS	121,720	365,160	02/29/2016.	03/01/2026.
302508 AQ 9	FMR CORP 7.57 06/15/2029			1	1FE	31,880,899	129.535	30,071,527	23,215,000	30,042,501		(514,586)			7.570	4.084	JD	78,106	1,757,376	09/21/2017.	06/15/2029.
30251B AA 6	FMR LLC 5.35 11/15/2021	O		1	1FE	25,766,480	104.876	27,267,682	26,000,000	25,929,099		22,132			5.350	5.454	MN	177,739	1,391,000	12/21/2009.	11/15/2021.
30251B AD 0	FMR LLC 4.95 02/01/2033			1	1FE	12,116,015	109.013	12,809,004	11,750,000	12,069,433		(15,967)			4.950	4.682	FA	242,344	581,625	05/18/2016.	02/01/2033.
302520 AB 7	FNB CORP 4.875 10/02/2025			1	2FE	5,000,000	100.300	5,014,975	5,000,000	5,000,000					4.875	4.875	AO	60,260	243,750	09/29/2015.	10/02/2025.
302635 AB 3	FS INVST CORP 4.25 01/15/2020			12	2FE	3,518,585	100.079	3,502,758	3,500,000	3,506,139		(6,175)			4.250	4.061	JJ	68,590	148,750	12/01/2016.	01/15/2020.
302635 AC 1	FS INVST CORP 4.75 05/15/2022			12	2FE	35,746,573	98.946	35,135,760	35,510,000	35,669,075		(44,061)			4.750	4.601	MN	215,526	1,686,725	01/09/2017.	05/15/2022.
307000 AA 7	FAMILY DOLLAR 5.00 02/01/2021			1	2FE	3,979,760	102.123	4,084,908	4,000,000	3,994,921		2,257			5.000	5.065	FA	83,333	200,000	01/25/2011.	02/01/2021.
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35				1	2,568,434	103.590	2,660,230	2,568,037	2,568,354		(31)			4.537	4.578	MON	5,178	116,515	02/15/2015.	02/15/2035.
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37				1	2,416,141	103.240	2,494,313	2,416,034	2,416,132		(7)			4.537	4.580	MON	4,872	109,616	06/15/2017.	06/15/2037.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19				2FE	171,859	100.111	180,946	180,745	176,474		3,125			6.845	8.768	JJ	5,705	12,372	03/17/2009.	01/15/2019.
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19			3	2FE	13,215	100.145	11,971	11,954	11,961		(131)			8.250	7.091	JJ	455	986	08/29/2001.	01/15/2019.
313747 AU 1	FED RLTY INVS TR 3.95 01/15/2024			12	1FE	8,911,620	100.949	9,085,410	9,000,000	8,951,662		8,481			3.950	4.069	JJ	163,925	355,500	12/04/2013.	01/15/2024.
314890 AA 2	FERGUSON FINANCE PLC 4.50 10/24/2028		C	12	2FE	19,930,000	99.748	19,949,660	20,000,000	19,931,044		1,044			4.500	4.544	AO	167,500		10/17/2018.	10/24/2028.
316041 CP 5	FIDELITY BANK GA 5.875 05/31/2030			2	2FE	7,000,000	102.257	7,158,011	7,000,000	7,000,027		(2)			5.875	5.875	JD	34,271	411,250	05/29/2015.	05/31/2030.
31620M AK 2	FIDELITY NATIONAL 3.50 04/15/2023	O		12	2FE	2,616,115	98.505	2,597,579	2,637,000	2,627,128		2,093			3.500	3.595	AO	19,485	92,295	04/10/2013.	04/15/2023.
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024			12	2FE	1,618,858	99.292	1,613,492	1,625,000	1,621,377		588			3.875	3.921	JD	4,548	62,969	05/27/2014.	06/05/2024.
31620M AR 7	FIDELITY NATIONAL 5.00 10/15/2025			12	2FE	3,326,959	103.294	3,445,885	3,336,000	3,329,363		802			5.000	5.035	AO	35,213	166,800	10/13/2015.	10/15/2025.
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022			1	2FE	4,975,650	104.394	5,219,680	5,000,000	4,989,515		2,513			5.500	5.564	MS	91,667	275,000	08/21/2012.	09/01/2022.
31620R AG 0	FIDELITY NATL FINANCIAL 4.50 08/15/2028			12	2FE	12,902,760	98.756	12,838,332	13,000,000	12,905,764		3,004			4.500	4.594	FA	224,250		08/08/2018.	08/15/2028.
316773 CH 1	FIFTH THIRD BANK 8.25 03/01/38				2FE	3,001,380	132.923	3,987,702	3,000,000	3,001,740		(36)			8.250	8.244	MS	82,500	247,500	02/28/2008.	03/01/2038.
31677A AB 0	FIFTH THIRD BANK 3.85 03/15/2026			2	2FE	12,987,130	98.259	12,773,709	13,000,000	12,990,247		1,154			3.850	3.862	MS	147,369	500,500	03/10/2016.	03/15/2026.
31677Q BC 2	FIFTH THIRD BANK 2.875 10/01/2021			2	1FE	4,974,250	98.832	4,941,575	5,000,000	4,989,387		3,653			2.875	2.956	AO	35,938	143,750	09/02/2014.	10/01/2021.
31677Q BM 0	FIFTH THIRD BANK BKNT 3.95 07/28/2025			2	1FE	15,000,000	101.409	15,211,290	15,000,000	15,000,026		26			3.950	3.950	JJ	255,104		07/23/2018.	07/28/2025.
317585 AA 5	FINANCIAL INSTITUTIONS 6.00 04/15/2030			2	2FE	5,000,000	102.498	5,124,890	5,000,000	5,000,000					6.000	6.000	AO	63,333	300,000	04/09/2015.	04/15/2030.
31847R AE 2	FIRST AMERICAN FINANCIAL 4.30 02/01/2023			1	2FE	2,989,140	99.808	2,994,234	3,000,000	2,995,003		1,096			4.300	4.345	FA	53,750	129,000	01/24/2013.	02/01/2023.
31847R AF 9	FIRST AMERICAN 4.60 11/15/2024			1	2FE	6,998,250	101.014	7,070,945	7,000,000	6,998,912		158			4.600	4.603	MN	41,144	322,000	11/05/2014.	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
318685 AA 2	FIRST BANCSHARES 4.25 07/01/2022				1FE	8,000,000	98.792	7,903,336	8,000,000	8,000,014		(4)			4.250	4.250	JJ	170,000	341,889	06/22/2017.	07/01/2022.
318916 AA 1	FIRST BANCSHARES 5.875 05/01/2028			2	2FE	4,000,000	99.698	3,987,908	4,000,000	3,998,203		(1,797)			5.875	5.881	MN	39,167	118,153	04/24/2018.	05/01/2028.
318916 AB 9	FIRST BANCSHARES 6.40 05/01/2033			2	2FE	2,000,000	103.987	2,079,740	2,000,000	1,999,486		(514)			6.400	6.454	FMAN.	21,333	64,356	04/24/2018.	05/01/2033.
319383 AC 9	FIRST BUSEY CORP 4.75 05/25/2027			2	2FE	10,000,000	98.450	9,845,040	10,000,000	10,000,000					4.750	4.750	MN	47,500	475,000	05/18/2017.	05/25/2027.
31982Q AX 7	FIRST COMMWEALTH BANK 4.875 06/01/2028			2	2FE	8,000,000	100.351	8,028,112	8,000,000	8,000,120		120			4.875	4.875	JD	32,500	205,833	05/16/2018.	06/01/2028.
31982Q AY 5	FIRST COMMWEALTH BANK 5.50 06/01/2033			2	2FE	8,000,000	99.906	7,992,512	8,000,000	8,000,163		163			5.500	5.500	JD	36,667	232,222	05/16/2018.	06/01/2033.
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025				2FE	15,000,000	102.848	15,427,230	15,000,000	15,000,000					5.125	5.125	FA	269,063	768,750	08/20/2015.	08/25/2025.
320844 PD 9	FIRST MERIT BANK 4.27 11/25/2026				2FE	13,281,796	96.667	12,760,044	13,200,000	13,270,750		(7,550)			4.270	4.189	MN	56,364	563,640	06/30/2017.	11/25/2026.
335720 AB 4	FIRST NATIONAL NEBRASKA 4.375 04/01/2028			2	2FE	16,000,000	99.923	15,987,632	16,000,000	16,000,287		287			4.375	4.375	AO	175,000	386,028	03/13/2018.	04/01/2028.
33582V AC 2	FIRST NIAGARA 7.25 12/15/2021				2FE	5,000,000	109.589	5,479,470	5,000,000	5,000,000					7.250	7.250	JD	16,111	362,500	12/08/2011.	12/15/2021.
33616C AB 6	FIRST REP BANK BKNT 4.375 08/01/2046			3	2FE	6,855,590	92.425	6,469,771	7,000,000	6,861,447		2,499			4.375	4.501	FA	127,604	306,250	07/25/2016.	08/01/2046.
33616C AC 4	FIRST REP BANK 4.625 02/13/2047				2FE	6,890,590	95.716	6,700,092	7,000,000	6,893,881		1,782			4.625	4.723	FA	124,104	323,750	02/06/2017.	02/13/2047.
337358 BH 7	FIRST UNION 7.574 08-01-26	O			1FE	33,307,872	117.713	33,536,405	28,490,000	31,105,685		(265,456)			7.574	6.045	FA	899,097	2,157,833	05/20/2008.	08/01/2026.
33738K AA 3	WACHOVIA CORP 6.18 02/15/2036				1FE	1,476,480	117.561	1,563,561	1,330,000	1,444,512		(3,991)			6.180	5.403	FA	31,051	82,194	07/21/2015.	02/15/2036.
33738M AA 9	WACHOVIA CORP 6.18 02/15/2036				1FE	12,194,512	117.561	14,789,174	12,580,000	12,300,618		8,639			6.180	6.394	FA	293,701	777,444	01/13/1998.	02/15/2036.
337738 AL 2	FISERV INC 4.75 06/15/2021			1	2FE	4,983,050	102.756	5,137,785	5,000,000	4,995,071		1,849			4.750	4.793	JD	10,556	237,500	06/06/2011.	06/15/2021.
337738 AP 3	FISERV INC 3.85 06/01/2025			12	2FE	9,993,300	99.149	9,914,900	10,000,000	9,995,487		609			3.850	3.858	JD	32,083	385,000	05/19/2015.	06/01/2025.
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023				2FE	10,097,820	100.507	10,050,730	10,000,000	10,044,976		(9,896)			4.350	4.229	FA	177,625	435,000	02/11/2013.	02/04/2023.
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021			12	2FE	13,999,860	101.750	14,245,000	14,000,000	14,000,002		(1)			6.125	6.125	JJ	395,403	857,500	06/29/2016.	07/15/2021.
337932 AH 0	FIRSTENERGY CORP B 3.90 07/15/2027			12	2FE	9,966,700	96.810	9,681,020	10,000,000	9,971,199		2,807			3.900	3.940	JJ	179,833	416,000	06/19/2017.	07/15/2027.
33803W AA 7	FISHERS LANE 3.666 08/05/2030			1	1FE	12,269,425	100.026	12,272,615	12,269,425	12,269,425					3.666	3.694	MON	32,485	449,797	06/21/2012.	08/05/2030.
33829T AA 4	FIVE CORNERS FND TRST 4.419 11/15/2023			1	2FE	13,986,280	102.539	14,355,432	14,000,000	13,992,536		1,344			4.419	4.431	MN	79,051	618,660	12/10/2013.	11/15/2023.
33938E AU 1	FLEXTRONICS INTL 4.75 06/15/2025		C	12	2FE	4,960,650	96.912	4,845,615	5,000,000	4,972,582		3,539			4.750	4.850	JD	10,556	237,500	06/03/2015.	06/15/2025.
33972P AA 7	FLNG LIQUEFACTION 2 LLC 4.125 03/31/38			1	2FE	5,000,000	88.495	4,424,725	5,000,000	4,999,788		15			4.125	4.125	MS	52,135	206,250	07/12/2016.	03/31/2038.
340711 AT 7	FLORIDA GAS TRAN 5.45 07/15/20			1	2FE	3,993,040	102.840	4,113,600	4,000,000	3,998,663		811			5.450	5.473	JJ	100,522	218,000	07/08/2010.	07/15/2020.
340711 AW 0	FLORIDA GAS TRAN 4.35 07/15/2025			12	2FE	4,988,750	101.411	5,070,565	5,000,000	4,992,107		1,022			4.350	4.378	JJ	100,292	217,500	07/07/2015.	07/15/2025.
343412 AC 6	FLUOR CORP 3.50 12/15/2024			12	2FE	6,924,330	96.443	6,751,010	7,000,000	6,952,012		7,098			3.500	3.629	JD	10,889	245,000	11/18/2014.	12/15/2024.
343412 AF 9	FLUOR CORP 4.25 09/15/2028			12	2FE	10,000,194	95.907	9,935,934	10,360,000	10,004,521		4,328			4.250	4.693	MS	149,213		11/29/2018.	09/15/2028.
343873 AA 3	FLUSHING FINANCIAL 5.25 12/15/2026			2	2FE	10,000,000	101.847	10,184,680	10,000,000	10,000,035		(11)			5.250	5.250	JD	23,333	525,000	12/07/2016.	12/15/2026.
344868 AA 2	FOOTBALL 2020 TRUST 5.35 10/05/2020			12	1FE	6,586,826	103.427	6,812,524	6,586,826	6,586,826					5.350	5.275	OCT	86,141	462,533	04/05/2010.	10/05/2020.
345277 AE 7	FORD HOLDINGS 9.30 03/01/2030				2FE	4,448,343	118.355	3,762,493	3,179,000	4,321,024		(74,555)			9.300	5.051	MS	98,549	295,647	03/30/2017.	03/01/2030.
345370 CR 9	FORD MOTOR CO 4.346 12/08/2026			2	2FE	17,000,000	89.031	15,135,338	17,000,000	17,000,000					4.346	4.346	JD	47,202	738,820	12/05/2016.	12/08/2026.
345397 WF 6	FORD MOTOR CREDIT 4.25 09/20/2022				2FE	2,973,300	96.063	2,881,902	3,000,000	2,988,687		2,745			4.250	4.361	MS	35,771	127,500	09/20/2012.	09/20/2022.
345397 WK 5	FORD MOTOR CREDIT 4.375 08/06/2023				2FE	4,953,300	94.891	4,744,555	5,000,000	4,975,954		4,612			4.375	4.492	FA	88,108	218,750	08/01/2013.	08/06/2023.
345397 XL 2	FORD MOTOR CRED 4.134 08/04/2025				2FE	10,000,000	90.010	9,001,010	10,000,000	10,000,000					4.134	4.134	FA	168,805	413,400	07/30/2015.	08/04/2025.
345397 XU 2	FORD MOTOR CREDIT 4.389 01/08/2026				2FE	15,000,000	89.976	13,496,355	15,000,000	15,000,000					4.389	4.389	JJ	316,374	658,350	01/05/2016.	01/08/2026.
345397 YG 2	FORD MOTOR CREDIT 3.81 01/09/2024			2	2FE	5,000,000	91.433	4,571,630	5,000,000	5,000,000					3.810	3.810	JJ	91,017	190,500	01/04/2017.	01/09/2024.
347314 AK 2	FORT EUSTIS 4.98 12/15/2020			12	1FE	203,568	101.143	212,399	210,000	208,780		578			4.980	5.297	JD	465	10,458	04/05/2007.	12/15/2020.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35			2	1FE	8,910,347	104.747	9,924,437	9,474,711	9,063,024		33,148			5.300	5.916	JD	22,318	502,177	12/20/2010.	12/15/2035.
34964C AA 4	FORTUNE BRANDS 4.00 06/15/2025			12	2FE	9,935,700	99.878	9,987,820	10,000,000	9,955,590		5,902			4.000	4.079	JD	17,778	400,000	06/08/2015.	06/15/2025.
35352P AA 2	FRANKLIN FIN NET 6.875 03/30/2026			2	2FE	5,000,000	101.979	5,098,935	5,000,000	5,000,000					6.875	6.875	MS	86,892	343,750	03/29/2016.	03/30/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35352P AB 0	FRANKLIN FIN NETWORK 7.00 07/01/2026			2	2FE	5,000,000	101.854	5,092,685	5,000,000	5,000,009		(3)			7.000	7.000	JJ	175,000	350,000	06/28/2016.	07/01/2026.
354613 AK 7	FRANKLIN RES INC 2.85 03/30/2025			1	1FE	12,977,510	95.345	12,394,811	13,000,000	12,985,211		2,133			2.850	2.870	MS	93,654	370,500	03/25/2015.	03/30/2025.
35671D AZ 8	FREEPORT-MCMORAN C&G 3.875 03/15/2023			12	3FE	12,742,478	92.500	11,793,750	12,750,000	12,746,539		744			3.875	3.882	MS	145,474	494,063	02/28/2013.	03/15/2023.
35826@ AA 4	FRESNO COUNTY CTL 4.68 06/15/2038				1FE	10,894,637	102.920	11,101,980	10,787,000	10,892,108		(2,529)			4.680	4.613	MON	22,437	155,656	08/24/2018.	06/15/2038.
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026			1	2FE	3,580,447	114.392	3,804,687	3,326,008	3,452,893		(22,859)			8.000	7.029	JD	11,826	266,081	10/19/2009.	12/15/2026.
359694 AB 2	H.B. FULLER CO 4.00 02/15/2027			12	4FE	6,968,570	83.500	5,845,000	7,000,000	6,973,567		2,698			4.000	4.055	FA	105,778	280,000	02/09/2017.	02/15/2027.
360271 AJ 9	FULTON FINANCIAL 4.50 11/15/2024				2FE	27,896,480	101.996	28,558,964	28,000,000	27,932,260		9,857			4.500	4.547	MN	161,000	1,260,000	06/08/2015.	11/15/2024.
360271 AK 6	FULTON FINANCIAL 3.60 03/16/2022				2FE	5,976,900	99.152	5,949,126	6,000,000	5,984,702		4,415			3.600	3.685	MS	63,000	216,000	03/13/2017.	03/16/2022.
361438 AB 0	GAMCO INVESTORS 5.875 06/01/2021			1	3FE	8,000,000	96.398	7,711,848	8,000,000	8,000,000					5.875	5.875	JD	39,167	470,000	05/25/2011.	06/01/2021.
361448 AL 7	GATX CORP 4.85 06/01/2021			1	2FE	4,991,750	103.035	5,151,750	5,000,000	4,997,641		899			4.850	4.871	JD	20,208	242,500	05/24/2011.	06/01/2021.
361448 AN 3	GATX CORP 4.75 06/15/2022			1	2FE	7,924,000	103.727	8,298,168	8,000,000	7,969,569		7,904			4.750	4.871	JD	16,889	380,000	06/05/2012.	06/15/2022.
361448 AQ 6	GATX CORP 3.90 03/30/2023			1	2FE	8,900,460	100.770	9,069,264	9,000,000	8,952,562		10,049			3.900	4.036	MS	88,725	351,000	03/14/2013.	03/30/2023.
361448 BC 6	GATX CORP 4.55 11/07/2028			12	2FE	10,000,000	99.514	9,951,370	10,000,000	10,000,000					4.550	4.550	MN	68,250	227,500	05/03/2018.	11/07/2028.
36160B AA 3	GDF SUEZ 2.875 10/10/2022		C	1	1FE	12,843,870	98.568	12,813,840	13,000,000	12,935,529		15,897			2.875	3.015	AO	84,094	373,750	10/02/2012.	10/10/2022.
36164Q 6M 5	GE CAPITAL INTL 3.373 11/15/25		C	1	2FE	14,449,535	88.699	12,586,317	14,190,000	14,376,216		(23,910)			3.373	3.159	MN	61,158	478,629	10/26/2015.	11/15/2025.
36164Q MS 4	GE CAPITAL INTL 2.342 11/15/2020	M	C	1	2FE	20,210,752	96.521	19,404,642	20,104,000	20,145,003		(21,219)			2.342	2.230	MN	60,162	471,053	10/26/2015.	11/15/2020.
36164Q NA 2	GE CAPITAL INTL 4.418 11/15/2035		C		2FE	1,045,333	84.014	855,265	1,018,000	1,042,393		(975)			4.418	4.218	MN	5,747	44,975	10/26/2015.	11/15/2035.
361841 AJ 8	GLP CAP/FIN II 5.25 06/01/2025			12	2FE	5,107,400	99.250	4,962,500	5,000,000	5,103,756		(3,644)			5.250	4.857	JD	21,875	138,542	09/17/2018.	06/01/2025.
36246M AU 3	GTP ACQUISITION 3.482 06/16/2025			12	1FE	14,985,500	98.647	14,796,983	15,000,000	14,989,548		1,416			3.482	3.520	MON	23,213	522,300	01/21/2016.	06/16/2025.
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030				1	17,777,092	97.260	17,135,778	17,618,525	17,747,637		(18,655)			3.500	3.392	MON	27,407	616,648	03/24/2016.	11/15/2030.
36249@ AA 1	GSA GTH CTL 4.56 05/15/2038				1	7,584,867	93.000	7,053,926	7,584,867	7,584,864		0			4.560	4.604	MON	15,372	345,870	06/13/2017.	05/15/2038.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029				2FE	11,571,608	115.061	13,130,651	11,411,893	11,506,223		(12,394)			6.422	6.341	MON	44,787	732,885	08/25/2010.	10/09/2029.
364760 AK 4	GAP INC/THE 5.95 04/12/2021			1	2FE	4,982,500	101.828	5,091,405	5,000,000	4,995,059		1,967			5.950	5.997	AO	65,285	297,500	04/07/2011.	04/12/2021.
369550 AR 9	GENERAL DYNAMICS 3.875 07/15/2021			12	1FE	7,986,800	101.520	8,121,632	8,000,000	7,996,163		1,411			3.875	3.895	JJ	142,944	310,000	07/05/2011.	07/15/2021.
369622 SM 8	GEN ELEC CAP CRP 5.30 02/11/2021				2FE	1,141,955	100.380	1,150,354	1,146,000	1,144,961		454			5.300	5.346	FA	23,620	60,738	02/08/2011.	02/11/2021.
36962G 3P 7	GENERAL ELECTRIC MTN 5.875 01/14/2038				2FE	12,613,150	95.636	9,563,640	10,000,000	12,391,223		(81,977)			5.875	4.059	JJ	272,535	587,500	03/03/2016.	01/14/2038.
36962G 4B 7	GEN ELEC CAP CRP 6.875 01/10/2039 MTN				2FE	343,437	104.501	299,917	287,000	335,645		(1,313)			6.875	5.471	JJ	9,372	19,731	01/24/2012.	01/10/2039.
36962G 4R 2	GEN ELEC CAP CRP A MTN 4.375 09/16/2020				2FE	2,841,575	99.921	2,861,746	2,864,000	2,859,438		2,517			4.375	4.473	MS	36,546	125,300	09/13/2010.	09/16/2020.
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01/07/2021				2FE	2,567,207	100.267	2,583,870	2,577,000	2,574,646		1,089			4.625	4.673	JJ	57,607	119,186	01/04/2011.	01/07/2021.
36962G 6F 6	GEN ELEC CAP CRP GMTN 3.15 09/07/2022				2FE	2,573,263	94.135	2,425,864	2,577,000	2,575,486		382			3.150	3.167	MS	25,706	81,176	09/04/2012.	09/07/2022.
36962G 6S 8	GEN ELEC CAP GLOBAL MTN 3.10 01/09/2023				2FE	2,686,718	93.435	2,675,973	2,864,000	2,781,239		18,665			3.100	3.883	JJ	42,419	88,784	06/20/2013.	01/09/2023.
370334 BH 6	GENERAL MILLS INC 5.65 02/15/2019			1	2FE	2,997,420	100.240	3,007,194	3,000,000	2,999,961		314			5.650	5.661	FA	64,033	169,500	01/29/2009.	02/15/2019.
370334 CG 7	GENERAL MILLS INC 4.20 04/17/2028			12	2FE	4,989,900	98.025	4,901,245	5,000,000	4,990,484		584			4.200	4.225	AO	43,167	105,000	04/03/2018.	04/17/2028.
37045X BG 0	GENERAL MOTORS FINL 5.25 03/01/2026			12	2FE	7,971,120	97.771	7,821,664	8,000,000	7,977,838		2,484			5.250	5.297	MS	140,000	420,000	02/25/2016.	03/01/2026.
37045X BQ 8	GENERAL MOTORS FINL CO 4.00 10/06/2026			12	2FE	6,990,270	89.446	6,261,206	7,000,000	6,992,124		849			4.000	4.017	AO	66,111	280,000	10/03/2016.	10/06/2026.
37045X BT 2	GENERAL MOTORS FINL 4.35 01/17/2027			1	2FE	6,989,850	91.927	6,434,869	7,000,000	6,991,506		864			4.350	4.368	JJ	138,717	304,500	01/11/2017.	01/17/2027.
37254B AB 6	GENPACT LUX SARL 3.70 04/01/2022		C	12	2FE	11,997,240	97.249	11,669,844	12,000,000	11,998,184		517			3.700	3.705	AO	111,000	446,417	03/21/2017.	04/01/2022.
372917 AS 3	GENZYME CORP 5.00 06/15/2020			1	1FE	4,959,300	102.672	5,133,605	5,000,000	4,992,724		4,700			5.000	5.105	JD	11,111	250,000	06/14/2010.	06/15/2020.
373334 KE 0	GEORGIA POWER 3.25 04/01/2026			12	1FE	4,981,200	93.689	4,684,470	5,000,000	4,985,923		1,693			3.250	3.294	AO	40,625	162,500	03/02/2016.	04/01/2026.
37363J AK 7	GEORGIA TECH FND 3.843 11/01/2048			1	1FE	6,131,510	97.552	5,672,626	5,815,000	6,118,950		(5,652)			3.843	3.557	MN	37,245	223,470	09/12/2016.	11/01/2048.
375558 AU 7	GILEAD SCIENCES 4.40 12/01/2021			12	1FE	13,055,080	103.182	13,413,712	13,000,000	13,016,858		(6,057)			4.400	4.346	JD	47,667	572,000	12/07/2011.	12/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
375558 AZ 6	GILEAD SCIENCES 3.50 02/01/2025			12	1FE	9,990,600	97.264	9,726,400	10,000,000	9,994,554		790			3.500	3.510	FA	145,833	350,000	11/12/2014.	02/01/2025.
375558 BF 9	GILEAD SCIENCES 3.65 03/01/2026			12	1FE	9,961,940	98.072	9,807,150	10,000,000	9,972,325		3,317			3.650	3.694	MS	121,667	365,000	09/10/2015.	03/01/2026.
375558 BM 4	GILEAD SCIENCES 2.95 03/01/2027			12	1FE	11,743,220	93.202	11,184,288	12,000,000	11,789,493		22,132			2.950	3.195	MS	118,000	354,000	11/15/2016.	03/01/2027.
377372 AH 0	GLAXOSMITHKLINE 2.80 03/18/2023		C	1	1FE	13,314,825	97.966	13,661,373	13,945,000	13,645,978		65,040			2.800	3.350	MS	111,715	390,460	06/20/2013.	03/18/2023.
377373 AD 7	GLAXOSMITHKLINE 2.85 05/08/2022		C	1	1FE	9,480,900	98.548	9,854,780	10,000,000	9,782,768		60,009			2.850	3.543	MN	41,958	285,000	06/24/2013.	05/08/2022.
378272 AF 5	GLENCORE FUNDING LLC 4.125 05/30/2023			1	2FE	6,139,960	98.125	6,868,750	7,000,000	6,557,124		85,827			4.125	5.769	MN	24,865	288,750	06/25/2013.	05/30/2023.
378272 AQ 1	GLENCORE FDG LLC 3.875 10/27/2027			12	2FE	6,940,430	89.921	6,294,449	7,000,000	6,946,295		4,992			3.875	3.979	AO	48,222	271,250	10/20/2017.	10/27/2027.
380956 AF 9	GOLDCORP INC 3.625 06/09/2021			12	2FE	2,496,775	99.722	2,493,060	2,500,000	2,498,783		469			3.625	3.646	JD	5,538	90,625	06/04/2014.	06/09/2021.
38141E A5 8	GOLDMAN SACHS GP 5.375 03/15/20				1FE	9,586,400	102.219	10,221,900	10,000,000	9,935,794		50,004			5.375	5.936	MS	158,264	537,500	05/27/2010.	03/15/2020.
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024			12	1FE	21,944,760	97.463	21,441,838	22,000,000	21,966,888		5,278			3.850	3.881	JJ	407,031	847,000	07/03/2014.	07/08/2024.
38141G ES 9	GOLDMAN SACHS GP 5.95 01/15/27			1	2FE	483,334	105.603	559,693	530,000	501,135		2,618			5.950	6.842	JJ	14,541	31,535	05/05/2010.	01/15/2027.
38141G RD 8	GOLDMAN SACHS GROUP 3.625 01/22/2023				1FE	18,469,560	98.415	18,698,755	19,000,000	18,742,568		57,237			3.625	3.990	JJ	304,198	688,750	11/05/2013.	01/22/2023.
38141G WL 4	GOLDMAN SACHS GP 3.691 06/05/2028			12	1FE	16,000,980	93.236	14,917,808	16,000,000	16,001,020		(102)			3.691	3.690	JD	42,652	590,560	07/06/2017.	06/05/2028.
38141G WQ 3	GOLDMAN SACHS GROUP 3.272 09/29/2025			12	1FE	23,000,000	93.639	21,536,993	23,000,000	23,000,000					3.272	3.272	MS	192,321	752,560	09/26/2017.	09/29/2025.
38141G WV 2	GOLDMAN SACHS GP 3.814 04/23/2029			12	1FE	4,864,400	93.155	4,657,740	5,000,000	4,873,047		8,647			3.814	4.119	AO	36,021	143,025	03/14/2018.	04/23/2029.
38141G WZ 3	GOLDMAN SACHS GRP 4.223 05/01/2029			12	1FE	9,917,750	96.270	9,627,040	10,000,000	9,921,881		4,131			4.223	4.317	MN	70,383	220,534	04/25/2018.	05/01/2029.
38143U 8H 7	GOLDMAN SACHS GROUP 3.75 02/25/2026			2	1FE	6,983,830	94.454	6,611,780	7,000,000	6,987,841		1,456			3.750	3.778	FA	91,875	262,500	02/22/2016.	02/25/2026.
38145G AH 3	GOLDMAN SACHS GROUP 3.50 11/16/2026			12	1FE	7,726,960	92.732	7,418,536	8,000,000	7,773,221		24,149			3.500	3.922	MN	35,000	280,000	01/19/2017.	11/16/2026.
38376A AA 1	GOVT PPTY INCOME 3.75 08/15/2019			12	2FE	7,936,400	100.204	8,016,304	8,000,000	7,991,391		13,426			3.750	3.927	FA	113,333	300,000	08/13/2014.	08/15/2019.
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022			12	2FE	4,091,640	103.695	4,147,792	4,000,000	4,034,326		(9,640)			5.292	4.999	JD	9,408	211,680	03/19/2012.	06/15/2022.
391382 AB 4	GREAT-WEST LIFECO 4.15 06/03/2047			12	1FE	12,898,340	92.891	12,075,843	13,000,000	12,901,262		1,781			4.150	4.196	JD	41,961	539,500	05/23/2017.	06/03/2047.
39138Q AA 3	GREAT-WEST LIFEC0 4.047 05/17/2028			12	1FE	10,000,000	100.662	10,066,170	10,000,000	10,000,000					4.047	4.047	MN	49,463	202,350	05/14/2018.	05/17/2028.
391416 AA 2	GREAT WESTERN BNCRP 4.875 08/15/25			2	2FE	10,000,000	97.637	9,763,700	10,000,000	9,999,232		96			4.875	4.876	FA	184,167	487,500	07/28/2015.	08/15/2025.
398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016		C	1	6	579,354			579,354						9.500		JD		10,825	11/10/2006.	12/01/2016.
40049J BB 2	GRUPO TELEVISA 4.625 01/30/2026		C	12	2FE	12,069,320	99.009	11,881,020	12,000,000	12,052,324		(6,472)			4.625	4.549	JJ	232,792	555,000	12/03/2015.	01/30/2026.
40075T AA 0	GUARANTY BANCORP 5.75 07/20/2026			2	2FE	8,000,000	100.789	8,063,112	8,000,000	8,000,020		(7)			5.750	5.750	JJ	205,722	460,000	07/13/2016.	07/20/2026.
402479 CA 5	GULF POWER CO 4.75 04/15/2020			1	1FE	6,998,880	101.765	7,123,536	7,000,000	6,999,828		127			4.750	4.752	AO	70,194	332,500	04/06/2010.	04/15/2020.
402524 AE 2	GULF SOUTH PIPE 4.00 06/15/2022			12	2FE	4,982,050	98.664	4,933,205	5,000,000	4,992,983		1,856			4.000	4.044	JD	8,889	200,000	06/07/2012.	06/15/2022.
402740 AD 6	GULFSTREAM NAT GAS 4.60 09/15/2025			12	2FE	2,998,860	102.402	3,072,069	3,000,000	2,999,152		106			4.600	4.605	MS	40,633	138,000	09/21/2015.	09/15/2025.
40414L AJ 8	HCP INC 4.25 11/15/2023			1	2FE	4,977,000	100.165	5,008,255	5,000,000	4,987,593		2,244			4.250	4.307	MN	27,153	212,500	11/05/2013.	11/15/2023.
40414L AL 3	HCP INC 3.875 08/15/2024			12	2FE	5,977,800	98.233	5,893,950	6,000,000	5,986,479		2,111			3.875	3.920	FA	87,833	232,500	08/07/2014.	08/15/2024.
40414L AM 1	HCP INC 3.40 02/01/2025			12	2FE	11,902,200	94.249	11,309,868	12,000,000	11,936,745		9,181			3.400	3.497	FA	170,000	408,000	01/13/2015.	02/01/2025.
404280 AK 5	HSBC HOLDINGS 5.10 04/05/2021		C		1FE	2,993,490	103.206	3,096,183	3,000,000	2,998,229		722			5.100	5.128	AO	36,550	153,000	03/29/2011.	04/05/2021.
404280 AW 9	HSBC HOLDINGS 4.30 03/08/2026		C		1FE	7,988,400	98.410	7,872,768	8,000,000	7,991,181		1,027			4.300	4.318	MS	107,978	344,000	03/01/2016.	03/08/2026.
404280 BH 1	HSBC HOLDINGS 4.375 11/23/2026		C		1FE	12,975,780	96.904	12,597,520	13,000,000	12,980,129		2,063			4.375	4.398	MN	60,035	568,750	01/19/2017.	11/23/2026.
404280 BK 4	HSBC HOLDINGS 4.041 03/13/2028	O	C	2	1FE	31,607,610	95.622	30,599,168	32,000,000	31,629,813		22,203			4.041	4.193	MS	387,936	828,405	05/08/2018.	03/13/2028.
40428H PB 2	HSBC USA INC 5.00 09/27/2020			2	1FE	6,942,460	102.130	7,149,093	7,000,000	6,987,814		6,545			5.000	5.106	MS	91,389	350,000	09/20/2010.	09/27/2020.
4042Q1 AE 7	HSBC BANK USA NA 4.875 08/24/2020				1FE	7,995,600	102.193	8,175,424	8,000,000	7,999,122		500			4.875	4.882	FA	137,583	390,000	08/17/2010.	08/24/2020.
40434C AD 7	HSBC USA INC 3.50 06/23/2024				1FE	17,923,320	98.128	17,663,058	18,000,000	17,954,682		7,371			3.500	3.551	JD	14,000	631,750	06/16/2014.	06/23/2024.
40573L AS 5	HALFMOON PARENT INC 4.375 10/15/2028			12	2FE	22,778,710	100.415	23,095,427	23,000,000	22,782,183		3,473			4.375	4.495	AO	290,694		11/02/2018.	10/15/2028.
406216 AZ 4	HALLIBURTON CO 3.25 11/15/2021			12	2FE	8,970,300	99.768	8,979,120	9,000,000	8,990,463		3,117			3.250	3.289	MN	37,375	292,500	11/08/2011.	11/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
406216 BD 2	HALLIBURTON CO 3.50 08/01/2023			12	2FE	12,969,580	98.992	12,868,947	13,000,000	12,984,700		3,025			3.500	3.528	FA	189,583	455,000	07/29/2013.	08/01/2023.
406216 BG 5	HALLIBURTON CO 3.80 11/15/2025			12	2FE	9,971,900	96.754	9,675,370	10,000,000	9,979,598		2,550			3.800	3.834	MN	48,556	380,000	11/05/2015.	11/15/2025.
410495 AA 3	HANMI BANK 5.45 03/30/2027			2	2FE	28,000,000	101.110	28,310,772	28,000,000	28,000,356		(98)			5.450	5.450	MS	385,739	1,526,000	03/16/2017.	03/30/2027.
410867 AA 3	ALLMERICA FINL 7.625 10/15/2025				2FE	97,745	116.173	131,275	113,000	105,022		821			7.625	9.040	AO	1,819	8,616	05/22/2003.	10/15/2025.
410867 AF 2	HANOVER INSURANCE 4.50 04/15/2026			12	2FE	27,319,120	100.171	27,046,062	27,000,000	27,256,907		(32,606)			4.500	4.340	AO	256,500	1,102,500	09/20/2018.	04/15/2026.
41138P AB 9	HAPPY BNCSHRS 5.875 08/01/25			2	2FE	5,000,000	102.653	5,132,635	5,000,000	4,999,428		69			5.875	5.877	FA	122,396	293,750	07/23/2015.	08/01/2025.
413086 AH 2	HARMAN INTL 4.15 05/15/2025			12	2FE	9,933,600	100.937	10,093,650	10,000,000	9,954,626		6,085			4.150	4.232	MN	53,028	415,000	05/06/2015.	05/15/2025.
413875 AR 6	HARRIS CORP 3.832 04/28/2025			12	2FE	5,000,000	97.531	4,876,570	5,000,000	5,000,000					3.832	3.832	AO	34,062	191,600	04/22/2015.	04/27/2025.
416515 AV 6	HARTFORD FINL 6.00 01/15/2019 MTN			1	2FE	1,997,560	100.106	2,002,114	2,000,000	1,999,990		249			6.000	6.013	JJ	55,333	120,000	05/07/2008.	01/15/2019.
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026			1	1FE	3,744,660	96.584	3,616,735	3,744,660	3,744,660					3.900	3.900	JJ	67,341	146,042	05/14/2013.	01/15/2026.
421946 AH 7	HEALTHCARE REALTY 3.75 04/15/2023			12	2FE	2,975,370	98.629	2,958,864	3,000,000	2,988,362		2,451			3.750	3.849	AO	23,750	112,500	03/19/2013.	04/15/2023.
421946 AK 0	HEALTHCARE REALTY 3.625 01/15/2028			12	2FE	9,915,300	93.908	9,390,760	10,000,000	9,923,092		7,370			3.625	3.726	JJ	167,153	215,486	11/27/2017.	01/15/2028.
42217K AS 5	HEALTH CARE REIT 6.125 04/15/20			1	2FE	3,971,880	103.196	4,127,848	4,000,000	3,995,367		3,356			6.125	6.220	AO	51,722	245,000	03/30/2010.	04/15/2020.
42217K BC 9	HEALTH CARE REIT 4.50 01/15/2024			12	2FE	4,947,900	102.574	5,128,680	5,000,000	4,971,974		4,835			4.500	4.626	JJ	103,750	225,000	10/02/2013.	01/15/2024.
42217K BF 2	HEALTH CARE REIT 4.00 06/01/2025			12	2FE	6,994,820	98.544	6,898,108	7,000,000	6,996,476		473			4.000	4.009	JD	23,333	280,000	05/20/2015.	06/01/2025.
42225U AB 0	HEALTHCARE TRUST 3.70 04/15/2023			12	2FE	5,951,160	98.473	5,908,368	6,000,000	5,976,935		4,865			3.700	3.798	AO	46,867	222,000	03/21/2013.	04/15/2023.
42225U AF 1	HEALTHCARE TRUST 3.75 07/01/2027			12	2FE	7,959,360	94.744	7,579,512	8,000,000	7,964,882		3,439			3.750	3.811	JJ	150,000	319,167	06/01/2017.	07/01/2027.
42234Q AD 4	HEARTLAND FINL 5.75 12/30/2024			2	2FE	6,000,000	99.143	5,948,580	6,000,000	6,000,123					5.750	5.750	JD	958	517,500	12/12/2014.	12/30/2024.
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030				1	10,487,838	99.750	10,461,618	10,487,838	10,487,838					4.610	4.610	MN	61,779	483,489	12/10/2013.	05/15/2030.
423452 AB 7	HELMERICH INTL 4.65 03/15/2025			12	2FE	6,640,660	102.164	6,640,660	6,500,000	6,640,871		211			4.650	4.789	MS	9,235		03/12/2015.	03/15/2025.
426927 AD 1	HERITAGE COMMERCE 5.25 06/01/2027			2	2FE	5,000,000	102.303	5,115,140	5,000,000	5,000,034		(9)			5.250	5.250	JD	21,875	262,500	05/23/2017.	06/01/2027.
427096 AG 7	HERCULES CAPITAL INC 4.625 10/23/2022			12	2FE	7,458,675	95.000	7,125,000	7,500,000	7,467,652		7,575			4.625	4.750	AO	65,521	346,875	10/18/2017.	10/23/2022.
42809H AG 2	HESS CORP 4.30 04/01/2027			12	3FE	10,976,900	91.493	10,064,274	11,000,000	10,981,065		1,874			4.300	4.325	AO	118,250	473,000	09/19/2016.	04/01/2027.
42824C AW 9	HP ENTERPRISE 4.90 10/15/2025			12	2FE	36,078,469	100.789	36,782,909	36,495,000	36,190,745		34,276			4.900	5.040	AO	377,520	1,788,255	11/18/2016.	10/15/2025.
428291 AM 0	HEXCEL CORP 4.70 08/15/2025			12	2FE	4,985,650	102.850	5,142,520	5,000,000	4,989,864		1,276			4.700	4.736	FA	88,778	235,000	07/29/2015.	08/15/2025.
428291 AN 8	HEXCEL CORP 3.95 02/15/2027			12	2FE	4,977,950	97.343	4,867,135	5,000,000	4,981,446		1,899			3.950	4.004	FA	74,611	197,500	02/13/2017.	02/15/2027.
42981C AA 6	HIGH ST FNDG TRUST I 4.111 02/15/2028			12	2FE	10,000,000	99.843	9,984,330	10,000,000	9,999,733		(267)			4.111	4.111	FA	155,304	171,292	03/08/2018.	02/15/2028.
431116 AB 8	HIGHMARK INC 4.75 05/15/2021			1	1FE	3,983,840	101.980	4,079,192	4,000,000	3,995,474		1,761			4.750	4.801	MN	24,278	190,000	05/03/2011.	05/15/2021.
431282 AM 4	HIGHWOODS REALTY LP 3.625 01/15/2023			12	2FE	3,957,600	98.978	3,959,100	4,000,000	3,981,130		4,251			3.625	3.752	JJ	66,861	145,000	12/11/2012.	01/15/2023.
431282 AN 2	HIGHWOODS REALTY 3.20 06/15/2021			12	2FE	4,949,150	98.966	4,948,285	5,000,000	4,980,947		7,324			3.200	3.363	JD	7,111	160,000	05/19/2014.	06/15/2021.
431282 AP 7	HIGHWOODS REALTY 3.875 03/01/2027			12	2FE	1,973,340	97.626	1,952,512	2,000,000	1,977,523		2,282			3.875	4.038	MS	25,833	77,500	02/13/2017.	03/01/2027.
431282 AQ 5	HIGHWOODS REALTY 4.125 03/15/2028			12	2FE	4,940,900	97.923	4,896,135	5,000,000	4,944,925		4,025			4.125	4.271	MS	60,729	108,854	02/22/2018.	03/15/2028.
43132A AA 6	HILDENE COLLATERAL MGMT 5.50 12/28/42				1PL	8,000,000	100.000	8,000,000	8,000,000	8,000,751		751			5.500	5.498	JD	114,889		09/27/2018.	12/28/2042.
431571 AA 6	HILLENBRAND INC 5.50 07/15/2020			1	2FE	7,912,080	102.613	8,209,016	8,000,000	7,983,137		10,212			5.500	5.645	JJ	202,889	440,000	07/06/2010.	07/15/2020.
432748 AB 7	HILLTOP HOLDINGS 5.00 04/15/2025			2	2FE	13,000,000	100.306	13,039,806	13,000,000	13,000,093		(12)			5.000	5.000	AO	137,222	650,000	04/06/2015.	04/15/2025.
43474T AA 1	HOLCIM LTD 6.00 12/30/2019		C	1	2FE	3,946,960	102.434	4,097,364	4,000,000	3,993,220		6,398			6.000	6.178	JD	667	360,000	09/24/2009.	12/30/2019.
43474T AC 7	HOLCIM US FINANCE 5.15 09/12/2023		C	1	2FE	4,965,200	103.020	5,151,015	5,000,000	4,980,934		3,493			5.150	5.243	JD	715	386,250	09/05/2013.	09/12/2023.
436106 AA 6	HOLLYFRONTIER 5.875 04/01/2026			12	2FE	6,005,880	102.378	6,142,686	6,000,000	6,005,233		(565)			5.875	5.860	AO	88,125	352,500	11/16/2016.	04/01/2026.
436893 AA 9	HOME BANCSHARES 5.625 04/15/2027			2	2FE	22,999,310	103.387	23,779,033	23,000,000	22,999,942		5			5.625	5.625	AO	273,125	1,293,750	03/30/2017.	04/15/2027.
437076 BC 5	HOME DEPOT INC 3.75 02/15/2024			12	1FE	14,922,150	101.953	15,292,920	15,000,000	14,957,784		7,333			3.750	3.811	FA	212,500	562,500	09/03/2013.	02/15/2024.
437076 BM 3	HOME DEPOT INC 3.00 04/01/2026			12	1FE	9,935,600	96.440	9,644,020	10,000,000	9,952,254		5,796			3.000	3.074	AO	75,000	300,000	02/03/2016.	04/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
43785V AD 4	HOMESTREET INC 6.50 06/01/2026			12	2FE	13,000,000	103.991	13,518,830	13,000,000	13,000,000					6.500	6.500	JD	70,417	845,000	05/17/2016.	06/01/2026.
44106M AR 3	HOSPITALITY PROP TRUST 4.50 06/15/2023			12	2FE	5,993,220	100.393	6,023,604	6,000,000	5,996,650		665			4.500	4.514	JD	12,000	270,000	05/30/2013.	06/15/2023.
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024			12	2FE	7,341,034	99.578	7,343,863	7,375,000	7,355,379		3,253			4.650	4.708	MS	100,976	342,938	03/19/2014.	03/15/2024.
44106M AT 9	HOSPITALITY PROP 4.50 03/15/2025			12	2FE	8,890,200	97.401	8,766,090	9,000,000	8,928,911		9,679			4.500	4.648	MS	119,250	405,000	09/09/2014.	03/15/2025.
44106M AV 4	HOSPITALITY PROP 5.25 02/15/2026			12	2FE	4,880,750	100.163	5,008,135	5,000,000	4,908,991		10,164			5.250	5.563	FA	99,167	262,500	01/29/2016.	02/15/2026.
44106M AW 2	HOSPITALITY PROP 4.95 02/15/2027			12	2FE	7,916,320	97.573	7,805,800	8,000,000	7,929,924		6,817			4.950	5.083	FA	149,600	396,000	01/10/2017.	02/15/2027.
44106M AX 0	HOSPITALITY PROP TRUST 3.95 01/15/2028			12	2FE	9,798,180	90.264	9,026,380	10,000,000	9,818,514		17,129			3.950	4.193	JJ	182,139	284,181	10/18/2017.	01/15/2028.
44106M AY 8	HOSPITALITY PROP 4.375 02/15/2030			12	2FE	6,824,580	91.579	6,410,523	7,000,000	6,834,904		10,324			4.375	4.649	FA	115,694	164,184	01/30/2018.	02/15/2030.
44107T AV 8	HOST HOTELS & RESORTS E 4.00 06/15/2025			12	2FE	12,978,940	97.711	12,702,417	13,000,000	12,985,321		1,955			4.000	4.020	JD	23,111	520,000	05/06/2015.	06/15/2025.
44107T AW 6	HOST HOTELS F 4.50 02/01/2026			12	2FE	21,414,804	101.503	21,594,806	21,275,000	21,379,319		(12,958)			4.500	4.415	FA	398,906	957,375	11/18/2016.	02/01/2026.
44329H AG 9	HP COMM LLC 5.02 03/15/2023			1	1FE	2,795,409	102.513	2,925,109	2,853,395	2,836,605		6,942			5.020	5.302	MS	42,176	143,336	01/08/2009.	03/15/2023.
44329H AS 3	HP COMM LLC 5.32 03/15/2023			1	1FE	472,650	102.903	494,428	480,481	478,238		928			5.320	5.545	MS	7,526	25,562	11/13/2008.	03/15/2023.
443510 AF 9	HUBBELL INC 3.625 11/15/2022			1	2FE	6,942,180	100.298	7,020,825	7,000,000	6,978,484		5,078			3.625	3.711	MN	32,424	253,750	11/08/2010.	11/15/2022.
443510 AG 7	HUBBELL INC 3.35 03/01/2026			12	2FE	11,909,280	94.423	11,330,700	12,000,000	11,931,934		8,244			3.350	3.440	MS	134,000	402,000	02/23/2016.	03/01/2026.
44409M AA 4	HUDSON PACIFIC 3.95 11/01/2027			1	2FE	9,981,500	92.027	9,202,680	10,000,000	9,983,733		1,714			3.950	3.972	MN	65,833	426,819	09/25/2017.	11/01/2027.
446150 AG 9	HUNTINGTON BANCS 7.00 12/15/2020				2FE	1,000,000	106.722	1,067,220	1,000,000	1,000,000					7.000	7.000	JD	3,111	70,000	12/15/2010.	12/15/2020.
448055 AF 0	HUSKY ENERGY INC 7.25 12/15/19			1	2FE	997,670	103.253	1,032,527	1,000,000	999,728		266			7.250	7.280	JD	3,222	72,500	05/06/2009.	12/15/2019.
44841B AA 4	HUTCH WHAMPOA 5.75 09/11/2019		C		1FE	6,959,610	101.908	7,133,574	7,000,000	6,996,394		4,958			5.750	5.827	MS	122,986	402,500	09/08/2009.	09/11/2019.
44841C AB 0	HUTCHISON WHAMPOA INTL 4.625 01/13/2022		C		1FE	4,962,500	103.346	5,167,295	5,000,000	4,986,729		3,980			4.625	4.720	JJ	107,917	231,250	01/10/2012.	01/13/2022.
44841D AB 8	HUTCH WHAMPOA FIN 3.625 10/31/2024		C		1FE	8,989,560	98.928	8,903,529	9,000,000	8,993,462		990			3.625	3.639	AO	55,281	326,250	10/28/2014.	10/31/2024.
44842C AB 9	HUTCH WHAMPOA INT 12 II 3.25 11/08/2022		C		1FE	4,974,200	99.100	4,954,990	5,000,000	4,989,048		2,624			3.250	3.311	MN	23,924	162,500	11/05/2012.	11/08/2022.
448579 AE 2	HYATT HOTELS 3.375 07/15/2023	O		12	2FE	3,979,920	97.386	3,895,436	4,000,000	3,990,321		1,939			3.375	3.433	JJ	62,250	135,000	05/07/2013.	07/15/2023.
448579 AF 9	HYATT HOTELS 10YR 4.85 03/15/2026			12	2FE	23,000,730	102.551	23,586,638	23,000,000	23,000,614		(99)			4.850	4.849	MS	328,453	1,115,500	03/01/2016.	03/15/2026.
448579 AG 7	HYATT HOTELS 4.375 09/15/2028			12	2FE	24,741,900	96.490	24,122,425	25,000,000	24,747,752		5,852			4.375	4.504	MS	410,156		10/04/2018.	09/15/2028.
449505 AA 4	IFM US COLONIAL PIPE 6.45 05/01/2021			12	3FE	6,996,150	103.098	7,216,825	7,000,000	6,998,948		406			6.450	6.457	MN	75,250	451,500	04/14/2011.	05/01/2021.
44962L AF 4	IHS MARKIT LTD 4.75 08/01/2028		C	12	2FE	12,951,640	97.620	12,690,600	13,000,000	12,953,449		1,809			4.750	4.797	FA	271,014		07/19/2018.	08/01/2028.
449786 AP 7	ING BANK NV 5.00 06/09/2021		C		1FE	4,980,550	103.741	5,187,030	5,000,000	4,994,329		2,134			5.000	5.050	JD	15,278	250,000	06/01/2011.	06/09/2021.
449786 AY 8	ING BANK NV 5.80 09/25/2023		C		2FE	10,949,730	104.559	11,501,457	11,000,000	10,973,109		5,400			5.800	5.860	MS	170,133	638,000	09/16/2013.	09/25/2023.
451102 BJ 5	ICAHN ENTERPRISES/FIN 6.25 02/01/2022			12	3FE	12,152,406	99.250	11,810,750	11,900,000	12,079,810		(70,546)			6.250	5.471	FA	309,896	481,250	02/14/2018.	02/01/2022.
451102 BM 8	ICAHN ENTERPRISES/FIN 6.75 02/01/2024			12	3FE	5,500,000	98.750	5,431,250	5,500,000	5,500,166		(47)			6.750	6.749	FA	154,688	371,250	01/17/2017.	02/01/2024.
45138L AX 1	IDAHO POWER CO 3.40 11/01/2020 MTN			1	1FE	2,985,030	99.734	2,992,005	3,000,000	2,996,883		1,620			3.400	3.459	MN	17,000	102,000	08/25/2010.	11/01/2020.
45138L AZ 6	IDAHO POWER CO 2.95 04/01/2022			12	1FE	6,988,030	98.804	6,916,259	7,000,000	6,995,689		1,246			2.950	2.970	AO	51,625	206,500	04/10/2012.	04/01/2022.
452308 AJ 8	ILLINOIS TOOL WK 6.25 04/01/2019			1	1FE	6,998,880	100.814	7,057,001	7,000,000	6,999,966		131			6.250	6.252	AO	109,375	437,500	03/23/2009.	04/01/2019.
452308 AP 4	ILLINOIS TOOL WK 3.375 09/15/2021			12	1FE	4,977,600	100.641	5,032,025	5,000,000	4,993,073		2,404			3.375	3.429	MS	49,688	168,750	08/24/2011.	09/15/2021.
453836 AF 5	INDEPENDENT BK CORP 4.75 11/15/2024				2FE	9,000,000	99.508	8,955,720	9,000,000	9,000,000					4.750	4.750	MN	54,625	427,500	11/17/2014.	11/15/2024.
45384B AA 4	INDEPENDENT BK 5.875 08/01/24				2FE	12,912,500	101.435	13,186,485	13,000,000	12,935,478		9,425			5.875	5.981	FA	318,229	763,750	06/22/2016.	08/01/2024.
45384B AB 2	INDEPENDENT BK 5.00 12/31/2027			2	2FE	3,600,000	100.139	3,604,993	3,600,000	3,599,617		(357)			5.000	5.001	JD	500	185,500	12/14/2017.	12/31/2027.
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018			1	5GI	3,154,310	16.100	757,375	4,704,192	25,696		427,937			14.500		MON			11/30/2018.	12/13/2018.
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022			1	2FE	11,000,000	100.932	11,102,531	11,000,000	11,000,000					5.000	5.000	MS	155,833	550,000	09/12/2012.	09/19/2022.
456837 AH 6	ING GROEP NV 3.95 03/29/2027		C		1FE	17,976,420	95.174	17,131,302	18,000,000	17,979,922		2,023			3.950	3.966	MS	181,700	711,000	03/21/2017.	03/29/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
456837 AM 5	ING GROEP NV 4.55 10/02/2028		C		1FE	9,965,800	98.514	9,851,390	10,000,000	9,966,476		676			4.550	4.593	AO	112,486		09/25/2018.	10/02/2028.
45687A AJ 1	INGERSOLL-RAND GLOBAL 4.25 06/15/2023			1	2FE	1,996,300	102.396	2,047,924	2,000,000	1,998,150		370			4.250	4.273	JD	3,778	85,000	06/17/2013.	06/15/2023.
457153 AG 9	INGRAM MICRO INC 4.95 12/15/2024			12	3FE	4,982,450	94.500	4,725,000	5,000,000	4,988,473		1,596			5.450	5.496	JD	12,111	272,500	12/10/2014.	12/15/2024.
458140 AJ 9	INTEL CORP 3.30 10/01/2021			1	1FE	12,969,060	101.033	13,134,277	13,000,000	12,990,519		3,241			3.300	3.328	AO	107,250	429,000	09/14/2011.	10/01/2021.
458140 AS 9	INTEL CORP 3.70 07/29/2025			12	1FE	13,979,140	100.804	14,112,602	14,000,000	13,985,434		1,922			3.700	3.718	JJ	218,711	518,000	07/22/2015.	07/29/2025.
45866F AA 2	INTERCONTINENTAL 4.00 10/15/2023			1	1FE	3,969,000	102.390	4,095,600	4,000,000	3,983,634		3,035			4.000	4.095	AO	33,778	160,000	10/01/2013.	10/15/2023.
45866F AD 6	INTERCONTINENTAL 3.75 12/01/2025			12	1FE	9,998,300	100.463	10,046,290	10,000,000	9,998,811		148			3.750	3.752	JD	31,250	375,000	11/19/2015.	12/01/2025.
459200 HU 8	IBM CORP 3.625 02/12/2024			1	1FE	10,414,000	99.646	9,964,570	10,000,000	10,255,543		(45,473)			3.625	3.081	FA	139,965	362,500	05/08/2015.	02/12/2024.
459200 JG 7	IBM CORP 3.45 02/19/2026			1	1FE	19,933,000	97.212	19,442,400	20,000,000	19,949,905		6,087			3.450	3.490	FA	253,000	690,000	02/16/2016.	02/19/2026.
460146 CG 6	INTL PAPER CO 4.75 02/15/2022	O		12	2FE	106,803	103.654	98,471	95,000	99,131		(1,254)			4.750	3.155	FA	1,705	5,367	08/31/2012.	02/15/2022.
460146 CL 5	INTL PAPER CO 3.80 01/15/2026	O		12	2FE	6,969,830	98.174	6,872,173	7,000,000	6,979,004		2,552			3.800	3.849	JJ	122,656	266,000	05/14/2015.	01/15/2026.
46132F AA 8	INVESCO FIN PLC 3.125 11/30/2022		C	1	1FE	9,992,100	97.919	9,791,920	10,000,000	9,996,701		781			3.125	3.134	MN	26,910	312,500	11/05/2012.	11/30/2022.
46132F AB 6	INVESCO FIN PLC 4.00 01/30/2024		C	1	1FE	19,856,800	99.824	19,964,800	20,000,000	19,922,774		13,421			4.000	4.085	JJ	335,556	800,000	11/06/2013.	01/30/2024.
46132F AD 2	INVESCO FIN PLC 3.75 01/15/2026		C	1	1FE	14,961,300	97.038	14,555,670	15,000,000	14,973,301		3,254			3.750	3.779	JJ	259,375	562,500	10/08/2015.	01/15/2026.
465685 AF 2	ITC HOLDINGS COR 5.50 01/15/2020			1	2FE	9,933,500	101.919	10,191,920	10,000,000	9,991,440		7,793			5.500	5.586	JJ	253,611	550,000	12/08/2009.	01/15/2020.
465685 AJ 4	ITC HOLDINGS CORP 3.65 06/15/2024			12	2FE	3,986,640	99.455	3,978,216	4,000,000	3,992,156		1,276			3.650	3.690	JD	6,489	146,000	05/28/2014.	06/15/2024.
46625H JH 4	JPMORGAN CHASE 3.20 01/25/2023				1FE	4,987,250	98.676	4,933,780	5,000,000	4,994,320		1,287			3.200	3.230	JJ	69,333	160,000	02/04/2013.	01/25/2023.
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023				1FE	17,729,070	98.031	18,625,833	19,000,000	18,359,115		131,995			3.375	4.235	MN	106,875	641,250	11/05/2013.	05/01/2023.
46625H JX 9	JPMORGAN CHASE & CO 3.625 05/13/2024				1FE	16,916,700	99.238	16,870,443	17,000,000	16,951,550		8,027			3.625	3.684	MN	82,167	616,250	05/06/2014.	05/13/2024.
46625H JY 7	JPMORGAN CHASE 3.875 09/10/2024			1	1FE	12,931,750	98.353	12,785,903	13,000,000	12,957,937		6,475			3.875	3.939	MS	155,323	503,750	09/03/2014.	09/10/2024.
46625H NJ 5	JPMORGAN CHASE 4.25 10/01/2027				1FE	2,989,650	98.266	2,947,968	3,000,000	2,991,983		741			4.250	4.287	AO	31,875	127,500	09/23/2015.	10/01/2027.
46625H RX 0	JPMORGAN CHASE 3.625 12/01/2027			2	1FE	12,627,810	93.483	12,152,829	13,000,000	12,684,080		29,040			3.625	3.951	JD	39,271	471,250	01/17/2017.	12/01/2027.
46625H RY 8	JPMORGAN CHASE 3.782 02/01/2028			12	1FE	12,000,000	96.818	11,618,136	12,000,000	12,000,000					3.782	3.782	FA	189,100	453,840	01/25/2017.	02/01/2028.
466273 10 9	JMP GROUP INC 7.25 11/15/2027			2	2FE	3,000,000	85.720	2,571,612	3,000,000	2,999,945		(30)			7.250	7.316	FMAN.	27,792	209,646	11/20/2017.	11/15/2027.
46647P AJ 5	JPMORGAN CHASE 3.882 07/24/2038			12	1FE	10,000,000	90.899	9,089,940	10,000,000	10,000,000					3.882	3.882	JJ	169,298	388,200	07/17/2017.	07/24/2038.
46647P AM 8	JPMORGAN CHASE 3.509 01/23/2029			12	1FE	4,822,100	94.757	4,737,825	5,000,000	4,832,873		10,773			3.509	3.914	JJ	77,003	87,725	03/14/2018.	01/23/2029.
46647P AR 7	JPMORGAN CHASE FIXED TO FLOAT 04/23/2029			12	1FE	7,000,000	99.257	6,948,004	7,000,000	7,000,000					4.005	4.005	AO	52,955	140,175	04/16/2018.	04/23/2029.
46647P AV 8	JPMORGAN CHASE 4.203 07/23/2029			12	1FE	5,000,000	99.545	4,977,245	5,000,000	5,000,000					4.203	4.203	JJ	92,233		07/16/2018.	07/23/2029.
46849L SQ 5	JACKSON NAT LIFE 3.05 04/29/2026				1FE	39,327,600	95.111	38,044,240	40,000,000	39,463,953		63,479			3.050	3.256	AO	210,111	1,220,000	11/15/2016.	04/29/2026.
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024				1FE	9,992,500	97.973	9,797,340	10,000,000	9,994,391		1,000			3.250	3.262	JJ	136,319	325,000	01/24/2017.	01/30/2024.
46849L TC 5	JACKSON NAT LIFE 144A 3.875 06/11/2025				1FE	14,970,900	100.359	15,053,805	15,000,000	14,972,934		2,034			3.875	3.907	JD	32,292	290,625	06/06/2018.	06/11/2025.
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023			1	2FE	6,525,185	102.277	6,647,986	6,500,000	6,511,671		(2,555)			5.125	5.075	JJ	148,981	333,125	01/16/2013.	01/20/2023.
47233J AG 3	JEFFERIES GROUP 4.85 01/15/2027			1	2FE	14,910,900	96.003	14,400,480	15,000,000	14,925,065		7,435			4.850	4.926	JJ	335,458	727,500	01/09/2017.	01/15/2027.
47233J BH 0	JEFFERIES GROUP 4.15 01/23/2030			1	2FE	19,622,950	85.703	17,140,660	20,000,000	19,645,173		22,223			4.150	4.353	JJ	364,278	415,000	02/09/2018.	01/23/2030.
47805L AB 7	JOHN MARSHALL BK AI 5.75 07/15/2027			2	2FE	5,000,000	101.519	5,075,940	5,000,000	5,000,077		(11)			5.750	5.750	JJ	132,569	294,688	06/27/2017.	07/15/2027.
478111 AB 3	JOHNS HOPKINS HEALTH 2.767 05/15/2023	O		1	1FE	3,000,000	98.402	2,952,060	3,000,000	3,000,000					2.767	2.767	MN	10,607	83,010	05/01/2013.	05/15/2023.
478111 AC 1	JOHNS HOPKINS HEALTH 3.837 05/15/2046			1	1FE	2,500,000	96.571	2,414,263	2,500,000	2,500,012		(0)			3.837	3.837	MN	12,257	95,925	11/04/2016.	05/15/2046.
478160 BJ 2	JOHNSON&JOHNSON 4.375 12/05/2033			12	1FE	5,965,980	106.485	6,389,106	6,000,000	5,972,026		1,300			4.375	4.418	JD	18,958	262,500	12/02/2013.	12/05/2033.
478375 AD 0	JOHNSON CONTROLS INTL PL 5.00 03/30/2020		C	1	2FE	6,108,366	101.998	6,272,852	6,150,000	6,141,392		6,529			5.000	5.117	MS	77,729	307,500	03/30/2010.	03/30/2020.
478375 AG 3	JOHNSON CONTROLS INTL PLC 3.625 07/02/24		C	1	2FE	3,997,920	98.500	3,939,984	4,000,000	3,995,793		679			3.625	3.646	JJ	72,097	145,000	06/10/2014.	07/02/2024.
478375 AR 9	JOHNSON CONTROLS INTL PLC 3.90 02/14/26		C	12	2FE	19,880,450	97.320	19,464,020	20,000,000	19,897,172		12,265			3.900	3.984	FA	296,833	780,000	09/10/2015.	02/14/2026.

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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
48203R AG 9	JUNIPER NETWORKS 4.50 03/15/2024		..	1	2FE	9,867,900	102.033	10,203,330	10,000,000	9,909,555		14,994			4.500	4.698	MS	132,500	450,000	02/23/2016.	03/15/2024.
48203R AJ 3	JUNIPER NETWORKS 4.35 06/15/2025		..	12	2FE	4,965,100	98.172	4,908,575	5,000,000	4,976,087		3,135			4.350	4.436	JD	9,667	217,500	03/06/2015.	06/15/2025.
482480 AE 0	KLA-TENCOR CORP 4.65 11/01/2024		..	12	2FE	13,964,720	101.828	14,255,864	14,000,000	13,977,386		3,301			4.650	4.682	MN	108,500	651,000	10/30/2014.	11/01/2024.
48248N AA 8	KKR GROUP FINANCE 6.375 09/29/2020		..	1	1FE	3,983,360	104.424	4,176,944	4,000,000	3,996,295		1,949			6.375	6.432	MS	65,167	255,000	09/22/2010.	09/29/2020.
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022	O	..	1	1FE	17,919,720	99.326	17,878,680	18,000,000	17,970,615		8,383			3.500	3.554	AO	157,500	630,000	04/04/2012.	04/01/2022.
485134 BL 3	KANSAS CITY P&L 7.15 04/01/19		..	1	1FE	15,851,720	100.876	15,131,325	15,000,000	15,034,833		(137,731)			7.150	6.201	AO	268,125	1,072,500	08/31/2012.	04/01/2019.
485134 BP 4	KANSAS CITY P&L 3.65 08/15/2025		..	12	2FE	9,964,400	99.931	9,993,110	10,000,000	9,964,400					3.650	3.693	FA	137,889	365,000	08/13/2015.	08/15/2025.
485260 BL 6	KANSAS GAS & EL 144A 6.70 06/15/2019		..	1	1FE	6,249,308	101.418	6,242,303	6,155,000	6,160,694		(11,961)			6.700	6.490	JD	18,328	412,385	06/10/2009.	06/15/2019.
487836 BP 2	KELLOGG CO 3.25 04/01/2026		..	1	2FE	7,991,680	93.333	7,466,664	8,000,000	7,993,860		739			3.250	3.262	AO	65,000	260,000	02/25/2016.	04/01/2026.
487836 BU 1	KELLOGG CO 3.40 11/15/2027		..	12	2FE	9,206,100	92.502	9,250,220	10,000,000	9,222,095		15,995			3.400	4.472	MN	43,444	170,000	10/10/2018.	11/15/2027.
487836 BW 7	KELLOGG CO 4.30 05/15/2028		..	12	2FE	15,943,360	99.149	15,863,824	16,000,000	15,946,281		2,921			4.300	4.344	MN	87,911	345,911	05/07/2018.	05/15/2028.
488401 AB 6	KEMPER 4.35 02/15/2025		..	12	2FE	42,237,430	98.512	41,374,998	42,000,000	42,204,797		(31,285)			4.350	4.253	FA	690,200	1,827,000	09/19/2017.	02/15/2025.
49327M 2K 9	KEY BANK NA 3.30 06/01/2025	O	..		1FE	29,264,460	97.783	29,334,750	30,000,000	29,494,448		68,562			3.300	3.596	JD	82,500	990,000	07/13/2015.	06/01/2025.
49327V 2A 1	KEY BANK NA 3.40 05/20/2026		..		2FE	11,970,720	95.693	11,483,196	12,000,000	11,977,442		2,642			3.400	3.429	MN	46,467	408,000	05/17/2016.	05/20/2026.
49338C AB 9	KEYSPAN GAS EAST 2.742 08/15/2026		..	12	1FE	8,000,000	92.986	7,438,888	8,000,000	8,000,034		(4)			2.742	2.742	FA	82,869	219,360	08/02/2016.	08/15/2026.
49338L AB 9	KEYSIGHT TECHNOLOGIES 4.55 10/30/2024		..	12	2FE	11,995,920	102.196	12,263,520	12,000,000	11,997,583		355			4.550	4.554	AO	92,517	546,000	10/06/2014.	10/30/2024.
49338L AE 3	KEYSIGHT TECHNOLOGIES 4.60 04/06/2027		..	12	2FE	6,991,110	99.442	6,960,919	7,000,000	6,992,379		742			4.600	4.616	AO	76,028	322,000	03/28/2017.	04/06/2027.
494368 BE 2	KIMBERLY-CLARK 3.625 08/01/20		..	1	1FE	2,991,000	100.801	3,024,018	3,000,000	2,998,351		994			3.625	3.661	FA	45,313	108,750	07/26/2010.	08/01/2020.
494386 AB 1	KIMBERLY-CLARK deMEXICO 3.80 04/08/2024		C	1	1FE	2,991,840	95.000	2,850,000	3,000,000	2,995,317		788			3.800	3.833	AO	26,283	114,000	04/03/2014.	04/08/2024.
494386 AC 9	KIMBERLY-CLARK MEX 3.25 03/12/2025		C	1	1FE	6,951,890	91.000	6,370,000	7,000,000	6,968,340		4,528			3.250	3.331	MS	68,882	227,500	03/06/2015.	03/12/2025.
494550 BE 5	KINDER MORGAN 5.30 09/15/2020		..	1	2FE	3,998,440	102.690	4,107,612	4,000,000	3,999,617		209			5.300	5.306	MS	62,422	212,000	05/12/2010.	09/15/2020.
494550 BJ 4	KINDER MORGAN 4.15 03/01/2022		..	1	2FE	3,996,560	100.522	4,020,880	4,000,000	3,998,830		339			4.150	4.160	MS	55,333	166,000	08/03/2011.	03/01/2022.
494550 BM 7	KINDER MORGAN ENERGY 3.45 02/15/2023		..	12	2FE	3,983,920	97.369	3,894,744	4,000,000	3,992,989		1,555			3.450	3.496	FA	52,133	138,000	08/08/2012.	02/15/2023.
494550 BV 7	KINDER MORGAN EN 4.25 09/01/2024		..	12	2FE	4,991,600	99.592	4,979,575	5,000,000	4,994,763		801			4.250	4.271	MS	70,833	212,500	09/08/2014.	09/01/2024.
49456B AP 6	KINDER MORGAN 4.30 03/01/2028		..	12	2FE	5,977,320	98.056	5,883,348	6,000,000	5,978,862		1,542			4.300	4.347	MS	86,000	129,000	02/22/2018.	03/01/2028.
497266 AC 0	KIRBY CORP 4.20 03/01/2028		..	12	2FE	15,977,440	96.370	15,419,200	16,000,000	15,979,445		2,005			4.200	4.217	MS	224,000	371,467	02/07/2018.	03/01/2028.
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		..	8	5	5,344,400	100.000	5,344,400	5,344,400	5,344,400					5.000	3.897	MAT	489,781		11/15/2018.	04/01/2019.
500255 AU 8	KOHL'S CORP 4.25 07/17/2025		..	12	2FE	12,996,880	97.593	12,687,051	13,000,000	12,997,813		284			4.250	4.253	JJ	251,694	552,500	07/14/2015.	07/17/2025.
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022		C		1FE	6,914,670	98.957	6,926,990	7,000,000	6,965,274		8,713			3.000	3.143	MS	62,417	210,000	09/05/2012.	09/14/2022.
50065W AF 3	KOREA NATL OIL 4.00 01/23/2024		C		1FE	8,950,140	101.688	9,151,911	9,000,000	8,972,269		4,842			4.000	4.068	JJ	158,000	360,000	01/15/2014.	01/23/2024.
50076Q AU 0	KRAFT FOODS GROUP 5.375 02/10/2020		..		2FE	3,156,287	101.909	2,667,988	2,618,000	2,703,025		(74,853)			5.375	2.387	FA	55,114	140,718	07/18/2012.	02/10/2020.
50077L AK 2	KRAFT HEINZ FOODS CO 3.95 07/15/2025		..	12	2FE	7,989,360	96.523	7,721,872	8,000,000	7,992,685		962			3.950	3.966	JJ	145,711	316,000	06/23/2015.	07/15/2025.
50077L AT 3	KRAFT HEINZ FOODS 4.625 01/30/2029		..	12	2FE	49,618,600	98.835	49,417,450	50,000,000	49,633,968		15,368			4.625	4.717	JJ	1,259,028		10/05/2018.	01/30/2029.
501044 CH 2	KROGER CO 6.15 01/15/2020 !		..	1	2FE	4,987,450	103.077	5,153,845	5,000,000	4,998,515		1,344			6.150	6.180	JJ	141,792	307,500	01/09/2008.	01/15/2020.
502413 BA 4	L-3 COMMS CORP 4.95 02/15/2021		..	12	2FE	3,977,160	102.243	4,089,716	4,000,000	3,994,191		2,534			4.950	5.023	FA	74,800	198,000	02/02/2011.	02/15/2021.
502413 BD 8	L-3 COMMS CORP 3.95 05/28/2024		..	12	2FE	1,700,510	99.168	1,695,771	1,710,000	1,704,403		909			3.950	4.018	MN	6,192	67,545	05/13/2014.	05/28/2024.
502413 BE 6	L-3 COMMS CORP 3.85 12/15/2026		..	12	2FE	9,948,900	96.594	9,659,400	10,000,000	9,957,988		4,423			3.850	3.912	JD	17,111	385,000	11/29/2016.	12/15/2026.
502413 BG 1	L3 TECH INC 4.40 06/15/2028		..	12	2FE	9,990,200	99.149	9,914,910	10,000,000	9,990,768		568			4.400	4.412	JD	19,556	231,000	05/30/2018.	06/15/2028.
50243@ AA 8	LAS VEGAS CONVENTION CTL 4.92 12/15/2039		..	1	1FE	12,677,231	101.710	12,894,012	12,677,231	12,677,157		(74)			4.920	4.950	MJSD	132,017	32,183	12/15/2018.	12/15/2039.
50540R AQ 5	LABORATORY CORP 3.60 02/01/2025		..	12	2FE	3,994,000	95.662	3,826,468	4,000,000	3,996,101		563			3.600	3.618	FA	60,000	144,000	01/21/2015.	02/01/2025.
50587K AA 9	LAFARGEHOLCIM 3.50 09/22/2026		..	12	2FE	2,997,480	90.958	2,728,725	3,000,000	2,997,979		224			3.500	3.510	MS	28,875	105,000	09/15/2016.	09/22/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
511637 AA 8	LAKELAND BANCORP 5.125 09/30/2026			2	2FE	5,000,000	101.753	5,087,670	5,000,000	5,000,000					5.125	5.125	MS	64,774	256,250	09/27/2016.	09/30/2026.
512807 AN 8	LAM RESEARCH 3.80 03/15/2025			12	2FE	8,996,220	99.008	8,910,720	9,000,000	8,997,510		350			3.800	3.805	MS	100,700	342,000	03/05/2015.	03/15/2025.
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020				1FE	3,249,275	101.338	3,303,632	3,260,000	3,256,818		1,602			4.250	4.305	MN	18,088	208,124	11/06/2013.	11/14/2020.
52107Q AG 0	LAZARD GROUP LLC 3.75 02/13/2025			1	1FE	3,988,720	96.853	3,874,132	4,000,000	3,992,629		1,053			3.750	3.784	MS	50,000	150,000	02/10/2015.	02/13/2025.
52107Q AH 8	LAZARD GROUP LLC 3.625 03/01/2027			12	1FE	14,791,310	94.066	14,109,930	15,000,000	14,827,656		17,643			3.625	3.790	MS	181,250	543,750	11/09/2016.	03/01/2027.
52107Q AJ 4	LAZARD GROUP LLC 4.50 09/19/2028			12	1FE	9,907,900	100.063	10,006,250	10,000,000	9,909,983		2,083			4.500	4.616	MS	127,500		09/12/2018.	09/19/2028.
521865 AY 1	LEAR CORP 3.80 09/15/2027			12	2FE	7,943,520	89.750	7,180,000	8,000,000	7,950,219		4,814			3.800	3.885	MS	89,511	327,644	08/14/2017.	09/15/2027.
524660 AW 7	LEGGETT & PLATT 3.40 08/15/2022			12	2FE	5,982,360	99.254	5,955,234	6,000,000	5,992,909		1,809			3.400	3.435	FA	77,067	204,000	08/08/2012.	08/15/2022.
52472E AA 7	LEGACYTEXAS FIN GRP 5.50 12/01/2025			2	2FE	5,000,000	96.956	4,847,795	5,000,000	5,000,035		(17)			5.500	5.500	JD	22,917	275,000	11/18/2015.	12/01/2025.
524901 AT 2	LEGG MASON INC 3.95 07/15/2024			1	2FE	15,036,380	98.085	14,712,810	15,000,000	15,021,966		(3,493)			3.950	3.920	JJ	273,208	592,500	06/24/2014.	07/15/2024.
524901 AV 7	LEGG MASON INC 4.75 03/15/2026			1	2FE	25,217,150	101.694	25,423,475	25,000,000	25,178,589		(20,893)			4.750	4.631	MS	349,653	1,187,500	01/31/2017.	03/15/2026.
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20			1	2FE	733,474	101.992	748,085	733,474	733,474					5.124	5.124	JJ	17,330	37,784	04/28/2005.	07/15/2020.
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023			1	2FE	16,494,476	101.966	17,136,440	16,806,000	16,614,920		33,516			5.500	5.774	AO	187,434	924,330	03/02/2016.	10/18/2023.
527288 BF 0	LEUCADIA NATL 6.625 10/23/2043			12	2FE	3,995,000	97.439	4,871,960	5,000,000	4,024,978		11,258			6.625	8.528	AO	62,569	331,250	03/10/2016.	10/23/2043.
53079E AW 4	LIBERTY MUTUAL 4.95 05/01/2022			1	2FE	4,984,450	102.924	5,146,180	5,000,000	4,993,935		1,634			4.950	4.990	MN	41,250	247,500	05/01/2012.	05/01/2022.
53079E BE 3	LIBERTY MUTUAL 4.25 06/15/2023	O		1	2FE	10,950,670	100.598	11,065,780	11,000,000	10,975,365		4,913			4.250	4.306	JD	20,778	467,500	06/13/2013.	06/15/2023.
53117C AM 4	LIBERTY PROP LP 4.75 10/01/2020			1	2FE	2,992,890	101.973	3,059,202	3,000,000	2,998,508		799			4.750	4.780	AO	35,625	142,500	09/22/2010.	10/01/2020.
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022			1	2FE	10,978,550	101.814	11,199,518	11,000,000	10,991,603		2,216			4.125	4.149	JD	20,167	453,750	06/06/2012.	06/15/2022.
53117C AR 3	LIBERTY PROP 3.75 04/01/2025			12	2FE	4,982,200	98.023	4,901,155	5,000,000	4,988,150		1,651			3.750	3.793	AO	46,875	187,500	03/17/2015.	04/01/2025.
53117C AS 1	LIBERTY PROP LP 3.25 10/01/2026			12	2FE	4,958,100	94.079	4,703,925	5,000,000	4,966,478		3,731			3.250	3.349	AO	40,625	162,500	09/13/2016.	10/01/2026.
53217V AC 3	LIFE TECH CORP 6.00 03/01/2020			1	2FE	3,991,840	102.711	4,108,448	4,000,000	3,998,803		963			6.000	6.027	MS	80,000	240,000	02/11/2010.	03/01/2020.
53227J AA 2	LIFESTORAGE LP 3.875 12/15/2027			12	2FE	9,952,300	95.001	9,500,080	10,000,000	9,956,618		4,045			3.875	3.933	JD	17,222	396,111	11/28/2017.	12/15/2027.
534187 BF 5	LINCOLN NATL CORP 3.625 12/15/2026			12	2FE	7,949,700	96.128	7,690,216	8,000,000	7,958,184		4,452			3.625	3.702	MS	87,806	290,000	12/14/2016.	12/12/2026.
539439 AQ 2	LLOYDS BK GR PLC 3.574 11/07/2028		C	2	1FE	37,381,620	89.034	33,832,958	38,000,000	37,425,340		43,720			3.574	3.758	MN	203,718	1,358,120	02/09/2018.	11/07/2028.
539439 AR 0	LLOYDS BK GR PLC 4.375 03/22/2028		C		1FE	20,855,420	94.563	19,858,230	21,000,000	20,863,631		8,211			4.375	4.461	MS	252,656	459,375	05/18/2018.	03/22/2028.
53944Y AA 1	LLOYDS BANKING 4.50 11/04/2024		C		2FE	2,996,400	96.503	2,895,093	3,000,000	2,997,705		336			4.500	4.515	MN	21,375	135,000	10/30/2014.	11/04/2024.
53944Y AB 9	LLOYDS BANKING 4.65 03/24/2026		C		2FE	17,999,150	94.119	16,941,474	18,000,000	17,999,321		66			4.650	4.651	MS	225,525	837,000	03/18/2016.	03/24/2026.
53944Y AD 5	LLOYDS BK GR PLC 3.75 01/11/2027		C		1FE	17,089,250	91.132	15,492,355	17,000,000	17,080,957		(8,293)			3.750	3.681	JJ	301,042	318,750	01/09/2018.	01/11/2027.
539830 AT 6	LOCKHEED MARTIN 4.25 11/15/2019			1	2FE	4,907,950	101.076	5,053,780	5,000,000	4,990,195		10,798			4.250	4.482	MN	27,153	212,500	12/21/2009.	11/15/2019.
539830 BH 1	LOCKHEED MARTIN 3.55 01/15/2026			12	2FE	3,969,120	99.070	3,962,780	4,000,000	3,977,576		2,749			3.550	3.641	JJ	65,478	142,000	11/16/2015.	01/15/2026.
540424 AS 7	LOEWS CORP 3.75 04/01/2026			12	1FE	4,989,200	98.614	4,930,695	5,000,000	4,991,832		963			3.750	3.776	AO	46,875	187,500	03/17/2016.	04/01/2026.
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030				6*	19,562,804	39.000	7,629,493	19,562,804	7,629,493					6.500	6.500	MON	385,007		04/02/2012.	11/30/2030.
548661 CZ 8	LOWES COMPANIES 3.875 09/15/2023			12	2FE	12,922,130	100.012	13,001,560	13,000,000	12,959,638		7,664			3.875	3.948	MS	148,326	503,750	09/04/2013.	09/15/2023.
54909W AA 6	LOYOLA UNIV CHIC 3.199 07/01/2022			1	1FE	5,000,000	99.731	4,986,540	5,000,000	5,000,000					3.199	3.199	JJ	79,975	159,950	05/09/2012.	07/01/2022.
551671 9Z 5	LYNNWOOD FINL STAT TRST I L+315 3/26/33			2	1FE	9,157,500	101.250	9,112,500	9,000,000	9,000,011		(157,489)			5.972	6.015	MJSD.	134,620	359,817	03/01/2018.	03/26/2033.
55266C XM 3	MB FINANCIAL BANK 4.00 12/01/2027			2	1PL	27,000,000	97.425	26,304,804	27,000,000	27,000,376		278			4.000	4.000	JD	90,000	1,125,000	11/14/2017.	12/01/2027.
55279H AK 6	MANUFAC & TRADERS 2.90 02/06/2025			2	1FE	12,985,440	96.140	12,498,213	13,000,000	12,990,628		1,386			2.900	2.913	FA	151,847	377,000	02/03/2015.	02/06/2025.
55279H AQ 3	MANUF & TRADERS TRUST CO 3.40 08/17/2027				1FE	6,997,620	97.647	6,835,255	7,000,000	6,997,901		206			3.400	3.404	FA	88,589	238,000	08/14/2017.	08/17/2027.
552915 AC 4	MAI HOLDINGS INC IAI 9.50 06/01/23			12	4FE	3,000,000	96.000	2,880,000	3,000,000	2,999,712		(288)			9.500	9.503	JD	23,750	126,667	06/20/2018.	06/01/2023.
55336V AA 8	MPLX LP 4.00 02/15/2025			12	2FE	8,092,920	96.889	8,226,862	8,491,000	8,213,810		37,955			4.000	4.614	FA	128,308	339,640	08/19/2015.	02/15/2025.
55336V AK 6	MPLX LP 4.125 03/01/2027			12	2FE	9,983,400	95.083	9,508,280	10,000,000	9,986,252		1,389			4.125	4.145	MS	137,500	412,500	02/07/2017.	03/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
55336V AR 1	MPLX LP 4.00 03/15/2028			12	2FE	7,964,080	94.020	7,521,608	8,000,000	7,967,079		2,999			4.000	4.054	MS	94,222	192,889	02/05/2018.	03/15/2028.
55336V AS 9	MPLX LP 4.80 02/15/2029			12	2FE	6,960,240	99.358	6,955,088	7,000,000	6,960,375		135			4.800	4.872	FA	42,933		11/07/2018.	02/15/2029.
55343@ AA 6	MJX VENTURE JUNIOR L+4.635 10/15/2031				2FE	2,297,656	100.000	2,316,250	2,316,250	2,297,401		(256)			7.125	7.290	JAJO	31,172		10/25/2018.	10/15/2031.
553794 AC 2	MUFG AMERICAS HLDGS 3.00 02/10/2025			12	1FE	8,269,198	95.419	8,090,569	8,479,000	8,339,654		19,941			3.000	3.298	FA	99,628	266,807	05/06/2015.	02/10/2025.
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022			12	3FE	5,988,060	96.694	5,801,652	6,000,000	5,995,442		1,255			4.500	4.525	AO	57,000	270,000	04/10/2012.	04/18/2022.
55608J AC 2	MACQUARIE GROUP 6.00 01/14/20		C		2FE	6,993,770	102.425	7,169,715	7,000,000	6,999,171		754			6.000	6.012	JJ	194,833	420,000	01/07/2010.	01/14/2020.
55608J AE 8	MACQUARIE GROUP 6.25 01/14/2021		C		2FE	8,904,690	104.860	9,437,436	9,000,000	8,975,462		10,951			6.250	6.395	JJ	260,938	562,500	01/06/2011.	01/14/2021.
55608J AN 8	MACQUARIE GROUP LTD 4.654 03/27/2029		C	2	1FE	4,000,000	95.875	3,835,000	4,000,000	4,000,000					4.654	4.654	MS	48,608	93,080	03/19/2018.	03/27/2029.
55608J AP 3	MACQUARIE GROUP 5.033 01/15/2030		C	2	1FE	15,000,000	98.540	14,781,000	15,000,000	14,999,038		(962)			5.033	5.034	JJ	159,378		10/04/2018.	01/15/2030.
55608P AQ 7	MACQUARIE BK LTD 4.00 07/29/2025		C		1FE	3,994,120	98.852	3,954,068	4,000,000	3,995,876		538			4.000	4.018	JJ	67,556	160,000	07/23/2015.	07/29/2025.
55608P AW 4	MACQUARIE BK LTD 3.90 01/15/2026		C		1FE	10,000,000	98.420	9,841,950	10,000,000	10,000,000					3.900	3.900	JJ	179,833	390,000	01/12/2016.	01/15/2026.
55608X AA 5	MACQUARIE BK LTD 6.625 04/07/2021		C		2FE	8,982,450	105.581	9,502,281	9,000,000	8,994,967		1,996			6.625	6.652	AO	139,125	596,250	03/31/2011.	04/07/2021.
55608X AB 3	MACQUARIE BK LTD 4.875 06/10/2025		C		2FE	9,970,250	99.363	9,936,310	10,000,000	9,979,228		2,681			4.875	4.913	JD	28,438	487,500	06/03/2015.	06/10/2025.
559079 AK 4	MAGELLAN HEALTH 4.40 09/22/2024			12	3FE	11,977,080	98.499	11,819,844	12,000,000	11,980,752		2,895			4.400	4.432	MS	145,200	528,000	09/15/2017.	09/22/2024.
55907R AA 6	MAGELLAN MIDSTREAM 4.25 02/01/2021			1	2FE	3,122,820	101.479	3,044,367	3,000,000	3,030,922		(14,022)			4.250	3.731	FA	53,125	127,500	08/17/2011.	02/01/2021.
559080 AE 6	MAGELLAN MIDSTREAM 6.55 07/15/19			1	2FE	1,993,060	101.442	2,028,836	2,000,000	1,999,511		864			6.550	6.597	JJ	60,406	131,000	06/19/2009.	07/15/2019.
559080 AK 2	MAGELLAN MIDSTREAM 5.00 03/01/2026			12	2FE	13,120,620	104.199	13,545,844	13,000,000	13,090,755		(10,859)			5.000	4.879	MS	216,667	650,000	02/24/2016.	03/01/2026.
559222 AR 5	MAGNA INTL INC 4.15 10/01/2025			12	1FE	4,980,500	101.874	5,093,675	5,000,000	4,986,036		1,756			4.150	4.198	AO	51,875	207,500	09/16/2015.	10/01/2025.
56035L AC 8	MAIN STREET CAPITAL 4.50 12/01/2022			1	2FE	24,789,000	100.491	25,122,700	25,000,000	24,831,822		38,559			4.500	4.690	JD	93,750	1,156,250	11/16/2017.	12/01/2022.
561409 AC 7	MALVERN BANCORP INC 6.125 02/15/2027			2	2FE	5,000,000	103.442	5,172,115	5,000,000	5,000,069		(19)			6.125	6.125	FA	115,694	306,250	01/31/2017.	02/15/2027.
564759 QB 7	MANUF & TRADERS BKNT 5.629 12/01/2021			2	1FE	6,937,572	98.181	6,872,677	7,000,000	6,974,468		5,027			3.376	3.521	MJSD.	20,351	190,577	01/24/2012.	12/01/2021.
56501R AB 2	MANULIFE FIN COR 4.90 09/17/2020			3	1FE	7,987,520	102.745	8,219,600	8,000,000	7,997,415		1,415			4.900	4.920	MS	113,244	392,000	09/14/2010.	09/17/2020.
56501R AC 0	MANULIFE FINL CORP 4.15 03/04/2026			1	1FE	21,924,290	100.914	22,201,124	22,000,000	21,942,608		6,727			4.150	4.192	MS	296,725	913,000	03/04/2016.	03/04/2026.
56501R AE 6	MANULIFE FIN CORP 4.061 02/24/2032			2	2FE	38,540,200	94.095	35,755,948	38,000,000	38,466,465		(47,890)			4.061	3.884	FA	544,400	1,543,180	09/29/2017.	02/24/2032.
565122 AB 4	MAPLE ESCROW 4.597 05/25/2028			12	2FE	36,830,950	98.763	36,542,125	37,000,000	36,834,794		3,844			4.597	4.656	MN	170,089	850,445	10/10/2018.	05/25/2028.
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025			12	2FE	16,236,290	93.905	15,494,276	16,500,000	16,314,301		24,351			3.850	4.048	JD	52,938	635,250	08/19/2015.	06/01/2025.
56585A AD 4	MARATHON PETRO 5.125 03/01/2021			1	2FE	3,997,880	102.898	4,115,920	4,000,000	3,999,513		207			5.125	5.131	MS	68,333	205,000	01/27/2011.	03/01/2021.
56585A AG 7	MARATHON PETROLEUM 3.625 09/15/2024			12	2FE	8,967,690	97.151	8,743,617	9,000,000	8,980,244		3,061			3.625	3.668	MS	96,063	326,250	09/02/2014.	09/15/2024.
56585A AS 1	MARATHON PETRO 3.8 04/01/28			12	2FE	4,987,906	93.800	4,690,015	5,000,000	4,736,114		5,764			3.800	4.504	AO	47,500		10/01/2018.	04/01/2028.
570535 AK 0	MARKEL CORP 4.90 07/01/2022			1	2FE	2,995,560	102.282	3,068,454	3,000,000	2,998,193		462			4.900	4.919	JJ	73,500	147,000	06/27/2012.	07/01/2022.
571748 AR 3	MARSH & MCLENNAN 4.80 07/15/2021			12	1FE	4,992,550	102.633	5,131,635	5,000,000	4,997,761		810			4.800	4.819	JJ	110,667	240,000	07/12/2011.	07/15/2021.
571748 AX 0	MARSH & MCLENNAN 3.50 03/10/2025			12	1FE	7,969,360	97.326	7,786,096	8,000,000	7,980,587		2,759			3.500	3.544	MS	86,333	280,000	09/03/2014.	03/10/2025.
571748 AZ 5	MARSH & MCLENNAN 3.75 03/14/2026			12	1FE	7,993,840	98.253	7,860,256	8,000,000	7,995,523		532			3.750	3.759	MS	89,167	300,000	09/09/2015.	03/14/2026.
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		384			3.300	3.318	MS	24,521	82,500	03/09/2016.	03/14/2023.
571903 BB 8	MARRIOTT INTL AA 4.65 12/01/2028			12	2FE	26,536,790	99.825	26,703,161	26,750,000	26,538,795		2,005			4.650	4.750	JD	155,484		11/21/2018.	12/01/2028.
57385L AB 4	MARVELL TECHNOLOGY GRP 4.875 06/22/2028		C	12	2FE	16,995,920	97.250	16,532,500	17,000,000	16,996,089		169			4.875	4.878	JD	20,719	414,375	06/20/2018.	06/22/2028.
57629W BV 1	MASSMUTUAL GLBL 3.60 04/09/2024				1FE	6,980,750	100.085	7,005,950	7,000,000	6,988,994		1,862			3.600	3.633	AO	57,400	252,000	04/02/2014.	04/09/2024.
577081 AT 9	MATTEL INC 4.35 10/01/2020			1	4FE	997,750	97.500	975,000	1,000,000	999,534		251			4.350	4.378	AO	10,875	43,500	09/23/2010.	10/01/2020.
57772K AD 3	MAXIM INTEGRATED 3.45 06/15/27			12	2FE	7,993,920	92.743	7,419,440	8,000,000	7,994,729		528			3.450	3.459	JD	12,267	276,000	06/08/2017.	06/15/2027.
579780 AH 0	MCCORMICK 3.90 07/15/2021			12	2FE	4,982,300	100.732	5,036,610	5,000,000	4,994,852		1,892			3.900	3.943	JJ	89,917	195,000	07/05/2011.	07/15/2021.
579780 AJ 6	MCCORMICK & CO 3.50 09/01/2023			12	2FE	4,956,900	100.205	5,010,270	5,000,000	4,978,062		4,245			3.500	3.603	MS	58,333	175,000	08/14/2013.	09/01/2023.

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
579780 AK 3	MCCORMICK & CO 3.25 11/15/2025			12	2FE	3,970,520	93.917	3,756,672	4,000,000	3,978,783		2,705			3.250	3.337	MN	16,611	130,000	11/03/2015.	11/15/2025.
58013M EJ 9	MCDONALD'S CORP 3.50 07/15/2020 MTN			1	2FE	3,984,080	100.683	4,027,332	4,000,000	3,997,151		1,770			3.500	3.548	JJ	64,556	140,000	07/28/2010.	07/15/2020.
58013M EU 4	MCDONALD'S CORP 3.375 05/26/2025			1	2FE	28,955,920	97.652	28,319,109	29,000,000	28,970,102		4,115			3.375	3.393	MN	95,156	978,750	05/18/2015.	05/26/2025.
58013M EY 6	MCDONALD'S CORP 3.70 01/30/2026			12	2FE	6,977,320	98.460	6,892,179	7,000,000	6,983,853		1,958			3.700	3.737	JJ	108,636	259,000	12/02/2015.	01/30/2026.
581760 AS 4	MCLAREN HEALTH 4.534 05/15/2038			1	1FE	10,750,000	102.041	10,969,375	10,750,000	10,748,403		71			4.534	4.535	MN	62,280	487,405	03/18/2015.	05/15/2038.
582839 AE 6	MEAD JOHNSON 4.90 11/01/2019			1	1FE	3,985,960	101.357	4,054,284	4,000,000	3,998,549		1,668			4.900	4.945	MN	32,667	196,000	10/29/2009.	11/01/2019.
582839 AH 9	MEAD JOHNSON NUTRITION 4.125 11/15/2025			12	1FE	12,019,860	102.058	12,246,924	12,000,000	12,014,321		(1,861)			4.125	4.104	MN	63,250	495,000	11/06/2015.	11/15/2025.
58405U AG 7	MEDCO HEALTH SOL 4.125 09/15/2020			1	2FE	3,991,200	101.068	4,042,724	4,000,000	3,998,240		977			4.125	4.152	MS	48,583	165,000	09/07/2010.	09/15/2020.
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021			2	3FE	4,847,178	98.900	4,846,100	4,900,000	4,855,294		2,892			6.500	6.677	JAJO		318,500	12/14/2015.	01/30/2021.
585055 BS 4	MEDTRONIC INC 3.50 03/15/2025			1	1FE	8,913,780	99.548	8,959,302	9,000,000	8,943,925		7,928			3.500	3.613	MS	92,750	315,000	12/01/2014.	03/15/2025.
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022			1	1FE	5,000,000	101.585	5,079,250	5,000,000	5,000,000					3.496	3.496	MN	29,133	174,800	04/13/2012.	05/01/2022.
58933Y AR 6	MERCK & CO INC 2.75 02/10/2025			12	1FE	7,986,800	96.651	7,732,040	8,000,000	7,991,511		1,259			2.750	2.769	FA	86,167	220,000	02/05/2015.	02/10/2025.
589400 AB 6	MERCURY GEN CORP 4.40 03/15/2027			12	2FE	19,969,400	96.707	19,341,480	20,000,000	19,974,160		2,562			4.400	4.419	MS	259,111	880,000	03/01/2017.	03/15/2027.
58942H AB 7	MERCY HEALTH C 3.555 08/01/2027			12	1FE	8,000,000	96.081	7,686,440	8,000,000	7,999,804		(142)			3.555	3.555	FA	118,500	173,800	12/12/2017.	08/01/2027.
58942H AC 5	MERCY HEALTH 2018 4.302 07/01/2028			1	1FE	6,000,000	102.035	6,122,112	6,000,000	6,000,008		8			4.302	4.302	JJ	10,038		12/10/2018.	07/01/2028.
590111 ZA 1	MJX VENTURE SENIOR TL L+1.682 04/30/2031				1FE	23,170,000	100.000	23,170,000	23,170,000	23,172,787		2,787			4.018	4.037	JAJO	181,019	509,440	04/04/2018.	04/30/2031.
590111 ZB 9	MJX VENTURE JUNIOR L+4.418 4/30/2031				2FE	2,611,000	100.000	2,660,000	2,660,000	2,613,729		2,729			6.743	7.012	JAJO	47,875	87,637	04/04/2018.	04/30/2031.
590111 ZC 7	MJX VENTURE SENIOR TL L+1.387 10/15/2031				1FE	17,233,750	100.000	17,233,750	17,233,750	17,231,625		(2,125)			3.877	3.899	JAJO	126,203		10/25/2018.	10/15/2031.
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29				1PL	5,345,321	100.097	5,350,489	5,345,321	5,345,534		(37)			4.750	4.749	JJ	117,077	253,903	12/14/2015.	07/15/2029.
59100U AA 6	META FINANCIAL 5.75 08/15/2026			2	2FE	20,000,000	101.512	20,302,320	20,000,000	20,000,000					5.750	5.750	FA	434,444	1,150,000	08/10/2016.	08/15/2026.
59151K AK 4	METHANEX CORP 4.25 12/01/2024			12	2FE	4,974,850	96.939	4,846,945	5,000,000	4,983,949		2,335			4.250	4.312	JD	17,708	212,500	11/13/2014.	12/01/2024.
59156R AE 8	METLIFE INC 6.50 12/15/2032			1	1FE	1,768,242	125.165	1,752,310	1,400,000	1,735,406		(17,354)			6.500	4.212	JD	4,044	91,000	01/20/2017.	12/15/2032.
59156R AJ 7	METLIFE INC 6.375 06/15/2034			1	1FE	26,216,600	121.092	25,155,590	20,774,000	25,797,728		(226,560)			6.375	4.227	JD	58,860	1,324,343	05/23/2017.	06/15/2034.
59156R BB 3	METLIFE INC D 4.368 09/15/2023				1FE	10,050,000	103.873	10,387,320	10,000,000	10,026,159		(4,912)			4.368	4.329	MJSD	19,413	436,800	09/03/2013.	09/15/2023.
59156R BH 0	METLIFE INC 3.60 04/10/2024			1	1FE	10,001,690	100.085	10,008,510	10,000,000	10,000,968		(164)			3.600	3.598	AO	81,000	360,000	04/08/2014.	04/10/2024.
59156R BM 9	METLIFE INC 3.00 03/01/2025			1	1FE	19,612,700	95.738	19,147,680	20,000,000	19,743,139		37,065			3.000	3.231	MS	200,000	600,000	05/12/2015.	03/01/2025.
59156R BQ 0	METLIFE INC 3.60 11/13/2025			12	1FE	6,999,440	98.660	6,906,214	7,000,000	6,999,595		51			3.600	3.601	MN	33,600	252,000	11/09/2015.	11/13/2025.
59156R BS 6	METLIFE CAP TRUST X 9.25 04/08/2038			12	2FE	582,500	125.875	629,375	500,000	563,597		(2,375)			9.250	7.760	AO	10,663	46,250	01/24/2012.	04/08/2038.
591894 BX 7	METROPLTN EDISON 7.7 01/15/19			1	2FE	10,013,960	100.147	10,014,670	10,000,000	10,000,076		(1,901)			7.700	7.680	JJ	355,056	770,000	01/15/2009.	01/15/2019.
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023				1FE	33,273,985	98.209	34,670,829	35,303,000	34,358,640		213,634			3.000	3.722	JJ	503,068	1,059,090	06/25/2013.	01/10/2023.
59217G BY 4	MET LIFE GLOB FUNDING I 3.45 12/18/2026				1FE	4,996,650	97.875	4,893,740	5,000,000	4,997,238		296			3.450	3.458	JD	6,229	172,500	12/12/2016.	12/18/2026.
59284M AC 8	MEXICO CITY ARPT 3.875 04/30/2028		C	12	2FE	4,848,391	87.875	4,286,543	4,878,000	4,751,351		2,379			3.875	4.214	AO	32,029	224,548	09/13/2017.	04/30/2028.
59408T AA 8	MICHAEL KORS USA 4.00 11/01/2024			12	2FE	5,472,940	95.084	5,229,631	5,500,000	5,477,086		3,458			4.000	4.081	MN	36,667	226,722	10/05/2017.	11/01/2024.
594918 AW 4	MICROSOFT CORP 3.625 12/15/2023			12	1FE	19,901,600	102.802	20,560,460	20,000,000	19,946,964		9,588			3.625	3.684	JD	32,222	725,000	12/03/2013.	12/15/2023.
594918 BS 2	MICROSOFT CORP 3.45 08/08/2036			12	1FE	9,961,300	94.432	9,443,160	10,000,000	9,964,660		1,435			3.450	3.477	FA	137,042	345,000	08/01/2016.	08/08/2036.
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024			12	2FE	9,887,300	99.069	9,906,910	10,000,000	9,933,232		10,790			3.750	3.887	JD	16,667	375,000	06/10/2014.	06/15/2024.
59523U AM 9	MID-AMERICA APT LP 4.00 11/15/2025			12	2FE	9,899,000	100.048	10,004,790	10,000,000	9,926,444		9,087			4.000	4.124	MN	51,111	400,000	11/02/2015.	11/15/2025.
59523U AN 7	MID-AMERICA APTS LP 3.60 06/01/2027			12	2FE	4,979,000	96.186	4,809,280	5,000,000	4,982,028		1,794			3.600	3.650	JD	15,000	180,000	05/02/2017.	06/01/2027.
59523U AP 2	MID-AMERICA APTS 4.20 06/15/2028			12	2FE	12,922,390	100.220	13,028,626	13,000,000	12,926,878		4,488			4.200	4.273	JD	24,267	320,017	05/07/2018.	06/15/2028.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025			1	2FE	4,479,325	97.770	4,379,432	4,479,325	4,479,325					6.000	6.000	MS	79,135	268,760	08/17/2011.	03/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025			1	2FE	5,290,992	97.467	5,156,955	5,290,992	5,290,992					5.250	5.250	MS	81,790	277,777	10/01/2013.	03/15/2025.
606822 AN 4	MITSUB UFJ FIN GRP 3.677 02/22/2027		C		1FE	10,000,000	97.831	9,783,110	10,000,000	10,000,000					3.677	3.677	FA	131,759	367,700	02/15/2017.	02/22/2027.
60687Y AT 6	MIZUHO FINANCIAL 4.254 09/11/2029		C	2	1FE	9,950,500	101.126	10,112,580	10,000,000	9,951,560		1,060			4.254	4.311	MS	129,983		09/19/2018.	09/11/2029.
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022		C		1FE	12,962,040	99.108	12,884,001	13,000,000	12,984,263		3,862			2.950	2.984	AO	78,831	383,500	10/10/2012.	10/17/2022.
60688Q AS 4	MIZUHO CORP BANK LTD 3.50 03/21/2023		C		1FE	10,012,150	100.070	10,006,970	10,000,000	10,005,639		(1,221)			3.500	3.486	MS	97,222	350,000	03/15/2013.	03/21/2023.
60688U AB 2	MIZUHO FIN GROUP 4.60 03/27/2024		C		2FE	6,982,780	100.358	7,025,025	7,000,000	6,990,006		1,651			4.600	4.631	MS	84,078	322,000	03/20/2014.	03/27/2024.
60688X AU 4	MIZUHO BANK LTD 3.20 03/26/2025		C		1FE	9,979,600	96.580	9,658,030	10,000,000	9,986,526		1,922			3.200	3.224	MS	84,444	320,000	03/19/2015.	03/26/2025.
609207 AM 7	MONDELEZ INTL INC 4.125 05/07/2028			12	2FE	11,882,640	99.411	11,929,284	12,000,000	11,888,873		6,233			4.125	4.246	MN	74,250	247,500	05/03/2018.	05/07/2028.
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23				1FE	58,223,727	100.000	58,296,774	58,296,774	58,081,294		297			4.986	5.105	JAJO	594,682	1,767,689	12/26/2018.	10/30/2023.
614810 AB 5	MONTPELIER RE HOLDINGS 4.70 10/15/2022		C	1	1FE	4,984,100	101.792	5,089,620	5,000,000	4,993,138		1,618			4.700	4.740	AO	49,611	235,000	10/02/2012.	10/15/2022.
615369 AB 1	MOODY'S CORP 4.50 09/01/2022			1	2FE	3,968,720	102.604	4,104,156	4,000,000	3,986,916		3,207			4.500	4.598	MS	60,000	180,000	08/15/2012.	09/01/2022.
617446 7X 1	MORGAN STANLEY 5.00 11/24/2025				2FE	4,977,250	101.973	5,098,630	5,000,000	4,985,314		1,740			5.000	5.051	MN	25,694	250,000	11/19/2013.	11/24/2025.
617446 7Y 9	MORGAN STANLEY MTN F 4.35 09/08/2026				2FE	9,900,650	96.937	9,693,670	10,000,000	9,930,243		7,436			4.350	4.458	MS	136,542	435,000	09/29/2014.	09/08/2026.
61744Y AK 4	MORGAN STANLEY 3.591 07/22/2028			12	1FE	10,000,000	94.344	9,434,350	10,000,000	9,999,985		(1)			3.591	3.591	JJ	158,603	357,105	07/19/2017.	07/22/2028.
61744Y AP 3	MORGAN STANLEY GMTN 3.772 01/24/2029			12	1FE	24,384,470	95.764	23,941,075	25,000,000	24,391,996		7,526			3.772	4.065	JJ	411,253	284,472	11/30/2018.	01/24/2029.
61746B DJ 2	MORGAN STANLEY 3.75 02/25/2023	O		1	1FE	17,552,900	99.720	17,949,636	18,000,000	17,786,456		46,129			3.750	4.063	FA	236,250	675,000	06/20/2013.	02/25/2023.
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024			1	1FE	7,929,920	99.294	7,943,544	8,000,000	7,959,271		6,738			3.875	3.982	AO	53,389	310,000	04/23/2014.	04/29/2024.
61746B DZ 6	MORGAN STANLEY GMTN 3.875 01/27/2026			1	1FE	18,122,180	97.424	17,536,338	18,000,000	18,098,521		(11,967)			3.875	3.786	JJ	298,375	697,500	12/14/2016.	01/27/2026.
61746B EF 9	MORGAN STANLEY 3.625 01/20/2027			1	1FE	7,919,920	95.112	7,608,968	8,000,000	7,933,278		6,979			3.625	3.746	JJ	129,694	290,000	01/17/2017.	01/20/2027.
61747Y CJ 2	MORGAN STANLEY 5.625 09/23/19			1	1FE	7,627,520	101.492	8,119,352	8,000,000	7,962,708		48,705			5.625	6.292	MS	122,500	450,000	05/27/2010.	09/23/2019.
61747Y DU 6	MORGAN STANLEY 4.10 05/22/2023				2FE	9,923,400	100.185	10,018,480	10,000,000	9,962,333		7,644			4.100	4.195	MN	44,417	410,000	05/22/2013.	05/22/2023.
61761J 3R 8	MORGAN STANLEY MTN 3.125 07/27/2026			1	1FE	4,966,000	92.042	4,602,120	5,000,000	4,973,309		3,069			3.125	3.205	JJ	66,840	156,250	07/20/2016.	07/27/2026.
61761J VL 0	MORGAN STANLEY 3.70 10/23/2024			1	1FE	4,991,300	98.340	4,916,980	5,000,000	4,994,560		824			3.700	3.721	AO	34,944	185,000	10/20/2014.	10/23/2024.
61761J ZN 2	MORGAN STANLEY 3.95 04/23/2027				2FE	2,989,200	94.155	2,824,647	3,000,000	2,991,995		798			3.950	3.988	AO	22,383	118,500	04/20/2015.	04/23/2027.
61945C AC 7	MOSAIC CO 4.25 11/15/2023			12	2FE	4,989,500	100.427	5,021,370	5,000,000	4,994,341		1,024			4.250	4.276	MN	27,153	212,500	11/07/2013.	11/15/2023.
61945C AD 5	MOSAIC CO 5.45 11/15/2033			12	2FE	3,985,520	103.721	4,148,844	4,000,000	3,987,913		515			5.450	5.480	MN	27,856	218,000	11/08/2013.	11/15/2033.
61945C AG 8	MOSAIC CO 4.05 11/15/2027			12	2FE	9,980,400	94.139	9,413,850	10,000,000	9,982,266		1,646			4.050	4.074	MN	51,750	407,250	11/08/2017.	11/15/2027.
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20			1	2FE	892,248	101.763	909,759	894,000	893,812		252			5.750	5.771	JJ	23,703	57,419	01/06/2010.	01/15/2020.
620076 BC 2	MOTOROLA INC 3.50 03/01/2023			1	2FE	5,929,620	96.235	5,774,106	6,000,000	5,967,603		7,079			3.500	3.641	MS	70,000	210,000	02/25/2013.	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS 4.00 09/01/2024			1	2FE	8,824,860	97.320	8,758,827	9,000,000	8,892,238		16,501			4.000	4.240	MS	120,000	360,000	08/12/2014.	09/01/2024.
620076 BL 2	MOTOROLA SOLUTIONS 4.60 02/23/28			12	2FE	5,989,980	94.966	5,697,948	6,000,000	5,990,671		691			4.600	4.621	FA	98,133	138,000	02/21/2018.	02/23/2028.
623115 AC 6	MT SINAI HOSPITAL 2017 3.831 07/01/2035			1	1FE	5,450,000	94.733	5,162,921	5,450,000	5,449,951		3			3.831	3.831	JJ	104,395	110,194	12/14/2017.	07/01/2035.
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022			12	3FE	659,505	93.363	700,222	750,000	699,640		12,860			4.000	6.212	JD	2,500	30,000	08/25/2015.	06/01/2022.
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022			12	3FE	2,408,840	94.698	2,651,538	2,800,000	2,565,897		50,439			4.450	6.924	JD	10,383	124,600	08/21/2015.	12/01/2022.
628530 AV 9	MYLAN INC 3.125 01/15/2023			1	2FE	9,210,700	94.094	9,409,360	10,000,000	9,517,994		106,716			3.125	4.442	JJ	144,097	312,500	12/23/2015.	01/15/2023.
62854A AN 4	MYLAN NV 3.95 06/15/2026		C	12	2FE	16,869,270	90.677	15,415,039	17,000,000	16,897,976		11,512			3.950	4.044	JD	29,844	671,500	05/31/2016.	06/15/2026.
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		C		2FE	6,530,000	102.822	6,683,411	6,500,000	6,507,702		(4,628)			6.000	5.919	JJ	176,583	390,000	07/16/2013.	07/18/2020.
62856R AC 9	MIH BV 5.50 07/21/2025		C	12	2FE	6,497,530	100.590	6,538,344	6,500,000	6,498,235		218			5.500	5.505	JJ	158,889	357,500	07/14/2015.	07/21/2025.
628788 AA 9	NORWEGIAN AIR 16-1 4.875 05/10/2028		C	1	3FE	1,810,260	97.733	1,769,225	1,810,260	1,810,242		2			4.875	4.875	MN	12,502	88,257	05/05/2016.	05/10/2028.
62947Q AZ 1	NXP BV/NXP FUNDING 4.875 03/01/2024		C	12	2FE	9,997,100	100.250	10,025,000	10,000,000	9,996,929		(171)			4.875	4.883	MS	33,854		12/03/2018.	03/01/2024.
62952E AD 9	NYU HOSPITALS 4.168 07/01/2037				1FE	5,000,000	100.671	5,033,555	5,000,000	4,999,321		30			4.168	4.169	JJ	104,200	208,400	05/23/2017.	07/01/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
629568 AX 4	NABORS INDS INC 4.625 09/15/2021			1	3FE	3,986,160	90.000	3,600,000	4,000,000	3,995,674		1,468			4.625	4.668	MS	54,472	185,000	08/16/2011.	09/15/2021.
629568 BB 1	NABORS INDS INC 5.10 09/15/2023			12	3FE	7,970,800	76.375	6,110,000	8,000,000	7,984,449		2,853			5.100	5.147	MS	120,133	408,000	09/04/2013.	09/15/2023.
631103 AG 3	NASDAQ INC 3.85 06/30/2026			12	2FE	4,995,300	96.267	4,813,340	5,000,000	4,996,434		403			3.850	3.861	JD	535	288,750	06/02/2016.	06/30/2026.
63254A AE 8	NATL AUS BANK/NY 3.00 01/20/2023		C		1FE	11,977,440	98.123	11,774,772	12,000,000	11,990,025		2,281			3.000	3.022	JJ	161,000	360,000	01/14/2013.	01/20/2023.
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12/10/2020	O	C		1FE	14,397,020	102.093	15,058,673	14,750,000	14,666,057		40,326			4.375	4.685	JD	37,643	645,460	03/29/2011.	12/10/2020.
6325C0 DJ 7	NATL AUSTRALIA BANK 3.50 01/10/2027		C		1FE	19,980,000	97.057	19,411,440	20,000,000	19,983,419		1,760			3.500	3.512	JJ	332,500	700,000	01/04/2017.	01/10/2027.
63546L AA 0	NATIONAL COMMERCE 6.00 06/01/2026			2	2FE	4,000,000	101.868	4,074,724	4,000,000	4,000,000					6.000	5.999	JD	20,000	240,000	05/16/2016.	06/01/2026.
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021	O		12	2FE	7,084,005	101.993	7,139,510	7,000,000	7,027,746		(9,832)			4.900	4.737	JD	28,583	343,000	08/31/2012.	12/01/2021.
636180 BL 4	NATL FUEL GAS 3.75 03/01/2023			12	2FE	4,986,650	97.842	4,892,080	5,000,000	4,993,888		1,331			3.750	3.782	MS	62,500	187,500	02/12/2013.	03/01/2023.
636180 BM 2	NATIONAL FUEL GAS 5.20 07/15/2025			12	2FE	17,943,480	101.149	18,206,892	18,000,000	17,960,526		4,945			5.200	5.240	JJ	431,600	936,000	06/22/2015.	07/15/2025.
636180 BN 0	NATIONAL FUEL GAS 3.95 09/15/2027			12	2FE	3,972,680	92.118	3,684,736	4,000,000	3,975,526		2,284			3.950	4.034	MS	46,522	152,733	09/18/2017.	09/15/2027.
636180 BP 5	NATIONAL FUEL GAS CO 4.75 09/01/2028			12	2FE	9,927,300	97.190	9,718,980	10,000,000	9,929,581		2,281			4.750	4.842	MS	176,806		08/08/2018.	09/01/2028.
637138 AC 2	NATL PENN BANC 4.25 09/30/2024				1FE	18,000,000	102.024	18,364,338	18,000,000	18,000,000					4.250	4.250	MS	193,375	765,000	09/09/2014.	09/30/2024.
637417 AH 9	NATIONAL RETAIL 4.00 11/15/2025			12	2FE	3,990,360	99.159	3,966,356	4,000,000	3,993,098		856			4.000	4.029	MN	20,444	160,000	10/14/2015.	11/15/2025.
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022			12	1FE	5,979,360	99.348	5,960,856	6,000,000	5,992,906		2,133			3.050	3.090	FA	69,133	183,000	01/26/2012.	02/15/2022.
637432 ND 3	NATL RURAL UTIL 2.85 01/27/2025			12	1FE	7,995,120	96.573	7,725,816	8,000,000	7,996,874		465			2.850	2.857	JJ	97,533	228,000	01/20/2015.	01/27/2025.
637432 NG 6	NATL RURAL UTIL MTN 3.25 11/01/2025			12	1FE	6,983,340	98.602	6,902,133	7,000,000	6,988,070		1,534			3.250	3.278	MN	37,917	227,500	10/20/2015.	11/01/2025.
637432 NK 7	NATL RURAL UTIL COOP 5.25 04/20/2046			12	2FE	5,000,000	97.910	4,895,520	5,000,000	5,000,000					5.250	5.250	AO	51,771	262,500	04/13/2016.	04/20/2046.
63859W AE 9	NATIONWIDE BLDG 4.00 09/14/2026		C		2FE	30,860,606	91.263	28,839,234	31,600,000	30,992,110		64,151			4.000	4.293	MS	375,689	1,264,000	12/01/2016.	09/14/2026.
63859W AF 6	NATIONWIDE BLDG 4.125 10/18/2032		C	2	2FE	21,197,720	86.985	19,136,634	22,000,000	21,223,839		25,733			4.125	4.466	AO	184,021	701,250	05/16/2018.	10/18/2032.
638602 BP 6	NATIONWIDE BLDG 3.90 07/21/2025		C		1FE	48,463,900	97.117	46,616,016	48,000,000	48,339,210		(45,608)			3.900	3.776	JJ	832,000	1,872,000	02/11/2016.	07/21/2025.
638612 AK 7	NATIONWIDE FIN 5.375 03/25/2021			1	2FE	6,959,400	103.737	7,261,611	7,000,000	6,988,961		4,533			5.375	5.451	MS	100,333	376,250	03/22/2011.	03/25/2021.
63946B AD 2	NBC UNIVERSAL 5.15 04/30/2020			1	1FE	9,994,700	102.821	10,282,090	10,000,000	9,999,420		411			5.150	5.155	AO	87,264	515,000	04/28/2010.	04/30/2020.
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021			1	1FE	1,999,500	102.249	2,044,986	2,000,000	1,999,871		53			4.375	4.378	AO	21,875	87,500	09/27/2010.	04/01/2021.
64128X AG 5	NEUBERGER BERMAN 4.50 03/15/2027			12	2FE	4,960,250	101.218	5,060,890	5,000,000	4,966,138		3,329			4.500	4.600	MS	66,250	225,000	03/09/2017.	03/15/2027.
64755* AA 1	NEW MOUNTAIN GUARD PTNRS A 5.925 3/15/22			3	1FE	2,920,000	100.250	2,927,300	2,920,000	2,919,913		(87)			5.925	5.928	MS	16,820		11/26/2018.	03/15/2022.
647551 A* 1	NEW MOUNTAIN FINANCE 5.313 05/15/2021			1	2PL	17,000,000	98.878	16,809,260	17,000,000	16,999,402		231			5.313	5.315	MN	115,410	903,210	09/30/2016.	05/15/2021.
647551 A@ 9	NEW MOUNTAIN FINANCE 4.76 07/15/2022			1	2FE	17,000,000	100.442	17,075,140	17,000,000	17,000,305		(47)			4.760	4.759	JJ	373,131	842,917	06/22/2017.	07/15/2022.
647551 B* 0	NEW MOUNTAIN FINANCE 4.87 01/30/2023			1	2PL	8,000,000	100.000	8,000,000	8,000,000	8,000,055		55			4.870	4.870	FA	147,182	211,033	01/23/2018.	01/30/2023.
649322 AC 8	NY & PRES HOSP 3.563 08/01/2036			1	1FE	8,632,155	93.679	8,309,327	8,870,000	8,649,528		8,491			3.563	3.755	FA	131,683	316,038	12/12/2016.	08/01/2036.
649445 AC 7	NY COMMUNITY BANCORP 5.90 11/06/2028			2	2FE	21,000,000	99.495	20,893,971	21,000,000	21,000,000					5.900	5.900	MN	189,292		11/02/2018.	11/06/2028.
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022				2FE	14,976,686	97.720	14,719,564	15,063,000	14,985,057		8,372			6.250	6.440	JJ	434,107	330,094	12/19/2018.	01/15/2022.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32			1	1FE	6,459,823	108.272	6,908,817	6,381,000	6,438,947		(3,282)			5.236	5.137	JJ	167,055	334,190	09/28/2010.	07/01/2032.
65120F AC 8	NEWCREST FINANCE 4.20 10/01/2022		C	1	2FE	4,970,950	100.266	5,013,285	5,000,000	4,987,651		2,977			4.200	4.272	AO	52,500	210,000	09/24/2012.	10/01/2022.
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022			12	2FE	7,974,560	98.821	7,905,712	8,000,000	7,990,045		2,634			4.000	4.039	JD	14,222	320,000	06/11/2012.	06/15/2022.
651229 AW 6	NEWELL RUBBERMAID 4.20 04/01/2026			12	2FE	6,985,860	98.028	6,861,953	7,000,000	6,989,190		1,250			4.200	4.225	AO	73,500	294,000	03/18/2016.	04/01/2026.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022			1	3FE	2,097,125	101.250	2,379,375	2,350,000	2,209,824		38,331			5.750	7.960	JJ	56,677	135,125	12/21/2015.	01/30/2022.
651587 AF 4	NEWMARKET CORP 4.10 12/15/2022			1	2FE	1,996,600	101.415	2,028,298	2,000,000	1,998,481		347			4.100	4.121	JD	3,644	82,000	12/13/2012.	12/15/2022.
65158N AA 0	NEWMARK GROUP 6.125 11/15/2023			12	2FE	9,893,700	95.250	9,525,000	10,000,000	9,896,560		2,860			6.125	6.375	MN	93,576		11/01/2018.	11/15/2023.
651639 AL 0	NEWMONT MINING 5 10/01/19			1	2FE	6,965,140	101.356	7,094,892	7,000,000	6,996,754		4,147			5.125	5.189	AO	89,688	358,750	09/15/2009.	10/01/2019.
65339K AA 8	NEXTERA ENERGY 4.50 06/01/2021			12	2FE	4,996,100	102.210	5,110,490	5,000,000	4,998,874		432			4.500	4.510	JD	18,750	225,000	06/07/2011.	06/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
65364U AA 4	NIAGARA MOHAWK 4.881 08/15/2019				1FE	1,000,000	101.003	1,010,027	1,000,000	1,000,000					4.881	4.881	FA	18,439	48,810	08/03/2009.	08/15/2019.
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024				1	3,246,832	98.290	3,191,311	3,246,832	3,246,832					3.480	3.505	MON	6,277	112,990	07/11/2014.	07/01/2024.
654579 AA 9	NIPPON LIFE INS 5.00 10/18/2042		C	2	1FE	9,000,000	102.379	9,214,110	9,000,000	9,000,000					5.000	5.000	AO	91,250	450,000	10/11/2012.	10/18/2042.
654579 AD 3	NIPPON LIFE INS 5.10 10/16/2044		C	12	1FE	5,000,000	100.250	5,012,500	5,000,000	5,000,000					5.100	5.100	AO	53,125	255,000	10/09/2014.	10/16/2044.
654579 AE 1	NIPPON LIFE INS 4.70 01/20/2046		C	12	1FE	5,000,000	96.158	4,807,920	5,000,000	5,000,000					4.700	4.700	JJ	105,097	235,000	01/13/2016.	01/20/2046.
65535H AB 5	NOMURA HOLDINGS 6.70 03/04/2020		C		2FE	8,138,180	103.682	8,294,568	8,000,000	8,021,096		(16,802)			6.700	6.463	MS	174,200	536,000	03/30/2010.	03/04/2020.
65557C AD 5	NORDEA BANK AB 4.875 01/14/2021	O	C		1FE	16,139,260	102.821	16,451,296	16,000,000	16,034,506		(15,827)			4.875	4.762	JJ	361,833	780,000	03/29/2011.	01/14/2021.
65557C AJ 2	NORDEA BANK AB 4.875 01/27/2020		C		1FE	2,158,100	101.731	2,034,624	2,000,000	2,021,196		(19,011)			4.875	3.856	JJ	41,698	97,500	09/27/2010.	01/27/2020.
65557F AA 4	NORDEA BANK AB 4.875 05/13/2021		C		1FE	9,950,800	101.712	10,171,200	10,000,000	9,972,222		10,889			4.875	5.001	MN	65,000	487,500	05/09/2011.	05/13/2021.
65557F AD 8	NORDEA BANK AB 4.25 09/21/2022		C		1FE	4,968,200	100.332	5,016,595	5,000,000	4,978,876		5,292			4.250	4.374	MS	59,028	212,500	09/17/2012.	09/21/2022.
655664 AP 5	NORDSTROM INC 4.00 10/15/2021			12	2FE	3,993,120	101.034	4,041,356	4,000,000	3,997,807		729			4.000	4.021	AO	33,778	160,000	10/05/2011.	10/15/2021.
655664 AS 9	NORDSTROM INC 4.00 03/15/2027			12	2FE	5,977,440	94.485	5,669,124	6,000,000	5,980,915		1,926			4.000	4.046	MS	70,667	240,000	03/06/2017.	03/15/2027.
655844 BC 1	NORFOLK SOUTHERN 5.90 06/15/2019			1	2FE	3,990,000	101.171	4,046,844	4,000,000	3,999,417		1,228			5.900	5.933	JD	10,489	236,000	05/27/2009.	06/15/2019.
664675 AM 7	NORTHEASTERN UNIV 5.285 03/01/2032			1	1FE	6,000,000	108.747	6,524,808	6,000,000	6,000,000					5.285	5.285	MS	105,700	317,100	01/10/2014.	03/01/2032.
665859 AM 6	NORTHERN TRUST CO 3.375 08/23/2021				1FE	5,493,875	100.884	5,548,626	5,500,000	5,498,172		649			3.375	3.388	FA	66,000	185,625	08/17/2011.	08/23/2021.
665859 AP 9	NORTHERN TRUST CO 3.95 10/30/2025				1FE	36,854,720	101.787	37,661,042	37,000,000	36,908,426		11,286			3.950	3.991	AO	247,643	1,461,500	03/17/2014.	10/30/2025.
665859 AS 3	NORTHERN TRST CORP 3.375 05/08/2032			2	1FE	17,033,900	93.224	15,848,131	17,000,000	17,029,711		(3,038)			3.375	3.351	MN	84,469	573,750	06/29/2017.	05/08/2032.
666807 BA 9	NORTHROP GRUMMAN 5.05 08/01/19			1	2FE	3,993,480	101.186	4,047,448	4,000,000	3,999,525		784			5.050	5.071	FA	84,167	202,000	07/27/2009.	08/01/2019.
667274 AB 0	NORTHWELL HEALTHCARE 3.391 11/01/2027			12	1FE	6,000,000	96.871	5,812,242	6,000,000	5,999,881		11			3.391	3.391	MN	33,910	203,460	09/19/2017.	11/01/2027.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22			1	2FE	4,188,185	106.679	4,352,119	4,079,655	4,119,827		(13,769)			7.041	6.623	AO	71,812	287,251	04/29/2010.	04/01/2022.
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19			1	1FE	5,489,528	102.510	5,627,309	5,489,528	5,489,576		(56)			7.027	7.026	MN	64,292	385,749	10/02/2007.	11/01/2019.
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029				1FE	14,772,450	93.978	14,096,670	15,000,000	14,827,312		12,827			4.750	4.895	MS	217,708	712,500	04/03/2014.	03/04/2029.
66775V AB 1	NORTHWEST PIPELINE 4.00 04/01/2027			12	2FE	6,974,870	97.718	6,840,267	7,000,000	6,978,554		2,151			4.000	4.044	AO	70,000	280,000	03/29/2017.	04/01/2027.
66989G AA 8	NOVARTIS SEC INV 5.125 02/10/19		C	1	1FE	2,946,026	100.245	2,826,909	2,820,000	2,821,744		(15,846)			5.125	4.541	FA	56,606	144,525	08/03/2009.	02/10/2019.
67019E AB 3	NSTAR 4.50 11/15/19			1	2FE	2,975,010	101.279	3,038,376	3,000,000	2,997,341		2,925			4.500	4.605	MN	17,250	135,000	11/12/2009.	11/15/2019.
67059T AB 1	NUSTAR LOGISTICS 4.80 09/01/20			1	3FE	4,990,350	98.000	4,900,000	5,000,000	4,998,098		1,071			4.800	4.824	MS	80,000	240,000	08/09/2010.	09/01/2020.
67059T AE 5	NUSTAR LOGISTICS 5.625 04/28/2027			12	3FE	5,000,000	93.250	4,662,500	5,000,000	5,000,000					5.625	5.625	AO	49,219	281,250	04/20/2017.	04/28/2027.
67066G AE 4	NVIDIA CORP 3.20 09/16/2026			12	1FE	4,989,800	94.729	4,736,465	5,000,000	4,991,859		917			3.200	3.224	MS	46,667	160,000	09/13/2016.	09/16/2026.
67077M AB 4	NUTRIEN LTD 4.875 03/30/2020			1	2FE	6,937,630	101.774	7,124,145	7,000,000	6,986,386		9,546			4.875	5.038	MS	86,260	341,250	09/23/2009.	03/30/2020.
67077M AD 0	NUTRIEN LTD 3.00 04/01/2025			12	2FE	5,971,200	92.135	5,528,094	6,000,000	5,975,625		3,311			3.000	3.072	AO	45,000	180,000	03/23/2015.	04/01/2025.
67077M AE 8	NUTRIEN LTD 4.00 12/15/2026			12	2FE	4,994,200	96.703	4,835,130	5,000,000	4,990,827		1,066			4.000	4.027	JD	8,889	200,000	12/01/2016.	12/15/2026.
67077M AL 2	NUTRIEN LTD 3.375 03/15/2025			12	2FE	3,994,200	94.013	3,760,500	4,000,000	3,992,653		978			3.375	3.408	MS	39,750	135,000	02/25/2015.	03/15/2025.
67078A AD 5	NVENT FINANCE 4.55 04/15/2028		C	12	2FE	7,985,680	99.125	7,930,000	8,000,000	7,986,777		1,097			4.550	4.572	AO	76,844	201,211	03/12/2018.	04/15/2028.
67102* AA 4	ORCC FINANCING II L+200 10/10/2026				1FE	80,000,000	100.000	80,000,000	80,000,000	79,993,449		(6,551)			4.600	4.627	FMAN.	552,000	266,311	10/11/2018.	10/10/2026.
67103H AB 3	O'REILLY AUTOMOT 4.625 09/15/2021			12	2FE	8,984,340	102.650	9,238,500	9,000,000	8,995,013		1,693			4.625	4.647	MS	122,563	416,250	09/14/2011.	09/15/2021.
67103H AE 7	O'REILLY AUTOMOTIVE 3.55 03/15/2026			2	2FE	3,993,280	95.685	3,827,392	4,000,000	3,994,953		604			3.550	3.570	MS	41,811	142,000	03/01/2016.	03/15/2026.
67103H AF 4	O'REILLY AUTOMOTIVE INC 3.60 09/01/2027			12	2FE	17,472,000	95.528	16,717,330	17,500,000	17,475,467		2,443			3.600	3.619	MS	210,000	654,500	08/10/2017.	09/01/2027.
67112P AA 6	SYNERGY 1608 10.00 08/30/2020				6*	1,689,219	10.000	188,421	1,884,206	188,421	37,528	16,649	1,562,084		10.000	15.199	MON	80,079		01/06/2017.	08/20/2020.
67401P AA 6	OAKTREE SPECIALTY LEND 4.875 03/01/2019			1	3FE	5,221,178	98.750	5,184,375	5,250,000	5,248,933		6,271			4.875	5.000	MS	85,313	255,938	02/14/2014.	03/01/2019.
674599 CC 7	OCCIDENTAL PETE 3.125 02/15/2022			12	1FE	3,923,720	99.539	3,981,548	4,000,000	3,974,472		7,635			3.125	3.342	FA	47,222	125,000	08/15/2011.	02/15/2022.
674599 CE 3	OCCIDENTAL PETE 2.70 02/15/2023			12	1FE	23,142,400	96.989	24,247,150	25,000,000	24,126,498		193,172			2.700	3.620	FA	255,000	675,000	06/20/2013.	02/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
674599 CG 8	OCCIDENTAL PETE 3.50 06/15/2025			12	1FE	6,981,940	99.023	6,931,582	7,000,000	6,987,579		1,685			3.500	3.531	JD	10,889	245,000	06/18/2015.	06/15/2025.
674599 CH 6	OCCIDENTAL PETE 3.40 04/15/2026			12	1FE	12,970,360	97.963	12,735,151	13,000,000	12,977,580		2,666			3.400	3.427	AO	93,311	442,000	03/28/2016.	04/15/2026.
674599 CM 5	OCCIDENTAL PETE 3.00 02/15/2027			12	1FE	7,966,320	95.255	7,620,368	8,000,000	7,973,144		2,874			3.000	3.047	FA	90,667	240,000	11/02/2016.	02/15/2027.
675234 AA 6	OCEANFIRST FINANCIAL 5.125 09/30/2026			2	2FE	5,000,000	101.905	5,095,255	5,000,000	5,000,048		(16)			5.125	5.125	MS	64,774	256,250	09/16/2016.	09/30/2026.
677050 AE 6	OPC SCHERER FNDG 6.10 03/15/2019			1	2FE	13,272,600	100.605	13,078,702	13,000,000	13,007,356		(35,025)			6.100	5.818	MS	233,494	793,000	10/27/2009.	03/15/2019.
677071 AA 0	OHANA MILITARY 5.471 10/01/21			1	1FE	1,492,575	105.178	1,577,668	1,500,000	1,529,760		3,650			5.471	5.754	AO	20,516	82,404	06/01/2007.	10/01/2021.
677071 AF 9	OHANA MILITARY 5.675 10/01/2026			1	1FE	1,930,748	108.345	2,066,924	1,907,723	1,919,278		(2,441)			5.675	5.510	AO	27,066	108,263	06/10/2010.	10/01/2026.
677071 AM 4	OHANA MILITARY 5.462 10/01/2026			1	1FE	1,302,068	108.254	1,369,269	1,264,868	1,285,033		(4,311)			5.462	5.032	AO	17,272	69,087	07/07/2011.	10/01/2026.
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031	O		1	2FE	4,675,984	120.022	4,800,896	4,000,000	4,599,043		(36,105)			6.625	4.952	MN	44,167	265,000	07/28/2017.	05/01/2031.
677415 CP 4	OHIO POWER CO 5.375 10/01/2021			1	1FE	2,987,610	105.735	3,172,038	3,000,000	2,996,440		1,171			5.375	5.422	AO	40,313	161,250	09/21/2009.	10/01/2021.
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19			1	1FE	1,999,640	100.208	2,004,162	2,000,000	2,000,000		(0)			8.250	8.250	JJ	76,083	165,000	12/09/2008.	01/15/2019.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028	O		1	1FE	6,509,806	112.249	6,781,735	6,041,667	6,343,731		(51,361)			6.210	5.096	JD	31,266	375,667	08/31/2012.	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28	O		1	1FE	1,731,815	109.712	1,828,456	1,666,592	1,712,280		(7,909)			5.676	5.059	JD	7,883	94,676	08/31/2012.	12/01/2028.
67984M AC 4	OLD LINE BANCSHARES 5.625 08/15/2026			2	2FE	5,000,000	102.223	5,111,130	5,000,000	5,000,000					5.625	5.625	FA	106,250	281,250	08/10/2016.	08/15/2026.
680033 AC 1	OLD NATL BANCORP 4.125 08/15/2024				1FE	19,000,000	100.008	19,001,463	19,000,000	19,000,000					4.125	4.125	FA	296,083	783,750	08/12/2014.	08/15/2024.
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024			12	2FE	28,679,190	103.349	28,937,720	28,000,000	28,474,503		(73,075)			4.875	4.529	AO	341,250	1,365,000	11/09/2016.	10/01/2024.
680223 AK 0	OLD REPUB INTL 3.875 08/26/2026			12	2FE	7,734,760	93.720	7,497,584	8,000,000	7,783,712		23,404			3.875	4.293	FA	107,639	310,000	11/15/2016.	08/26/2026.
680277 AB 6	OLD SECOND BANCORP 5.75 12/31/2026			2	2FE	5,000,000	101.029	5,051,460	5,000,000	4,999,500		48			5.750	5.752	JD	799	431,250	12/12/2016.	12/31/2026.
681919 BA 3	OMNICOM GROUP 3.65 11/01/2024			12	2FE	4,984,200	96.570	4,828,520	5,000,000	4,990,102		1,495			3.650	3.688	MN	30,417	182,500	10/22/2014.	11/01/2024.
681936 BB 5	OMEGA HEALTHCARE 4.95 04/01/2024			1	2FE	4,929,000	100.750	5,037,500	5,000,000	4,958,580		6,717			4.950	5.132	AO	61,875	247,500	03/06/2014.	04/01/2024.
681936 BD 1	OMEGA HEALTHCARE 4.50 01/15/2025			12	2FE	4,956,550	97.750	4,887,500	5,000,000	4,973,120		3,781			4.500	4.603	JJ	103,750	225,000	09/04/2014.	01/15/2025.
681936 BF 6	OMEGA HEALTHCARE 4.50 04/01/2027			12	2FE	4,927,300	95.625	4,781,250	5,000,000	4,946,076		5,252			4.500	4.659	AO	56,250	225,000	03/11/2015.	04/01/2027.
681936 BH 2	OMEGA HEALTHCARE 5.25 01/15/2026			12	2FE	4,985,850	101.250	5,062,500	5,000,000	4,989,255		1,231			5.250	5.287	JJ	121,042	262,500	09/16/2015.	01/15/2026.
681936 BJ 8	OMEGA HEALTHCARE 4.375 08/01/2023			12	2FE	5,984,340	99.750	5,985,000	6,000,000	5,989,397		2,045			4.375	4.418	FA	109,375	262,500	06/30/2016.	08/01/2023.
681936 BK 5	OMEGA HEALTHCARE 4.75 01/15/2028			12	2FE	8,908,020	97.500	8,775,000	9,000,000	8,921,756		6,854			4.750	4.870	JJ	197,125	547,438	03/28/2017.	01/15/2028.
68217F AA 0	OMNICOM GROUP 3.60 04/15/2026			12	2FE	12,987,910	94.451	12,278,578	13,000,000	12,990,876		1,076			3.600	3.611	AO	98,800	468,000	03/28/2016.	04/15/2026.
68233J AR 5	ONCOR ELECTRIC D 4.10 06/01/2022			12	1FE	4,990,950	102.036	5,101,820	5,000,000	4,996,527		929			4.100	4.122	JD	17,083	205,000	05/15/2012.	06/01/2022.
682680 AS 2	ONEOK INC 4.00 07/13/2027			12	2FE	4,992,250	95.525	4,776,230	5,000,000	4,993,203		656			4.000	4.019	JJ	93,333	200,000	07/10/2017.	07/13/2027.
682680 AU 7	ONEOK INC 10Y 4.55 07/15/2028			12	2FE	16,953,590	98.998	16,829,592	17,000,000	16,955,723		2,133			4.550	4.584	JJ	384,601		06/19/2018.	07/15/2028.
68268N AL 7	ONEOK PARTNERS 5.00 09/15/2023	O		12	2FE	7,996,800	102.639	8,211,152	8,000,000	7,998,321		309			5.000	5.005	MS	117,778	400,000	09/09/2013.	09/15/2023.
68268N AP 8	ONEOK PARTNERS 4.90 03/15/2025			12	2FE	16,964,300	101.643	17,279,259	17,000,000	16,975,738		3,270			4.900	4.927	MS	245,272	833,000	03/17/2015.	03/15/2025.
68389X AS 4	ORACLE CORP 3.625 07/15/2023			1	1FE	12,205,060	101.268	12,152,184	12,000,000	12,101,677		(20,428)			3.625	3.422	JJ	200,583	435,000	07/17/2013.	07/15/2023.
68389X AU 9	ORACLE CORP 3.40 07/08/2024			12	1FE	19,925,750	99.596	19,919,140	20,000,000	19,955,889		7,135			3.400	3.444	JJ	326,778	680,000	07/03/2014.	07/08/2024.
68389X BC 8	ORACLE CORP 2.95 05/15/2025			12	1FE	15,854,220	95.935	15,349,648	16,000,000	15,902,075		13,663			2.950	3.056	MN	60,311	472,000	05/12/2015.	05/15/2025.
68389X BM 6	ORACLE CORP 2.65 07/15/2026			12	1FE	8,966,160	92.456	8,321,076	9,000,000	8,973,749		3,101			2.650	2.693	JJ	109,975	238,500	06/29/2016.	07/15/2026.
684000 AA 0	OPUS BANK 5.50 07/01/2026			2	2FE	10,000,000	99.511	9,951,110	10,000,000	10,000,022		(8)			5.500	5.500	JJ	275,000	550,000	06/23/2016.	07/01/2026.
686330 AJ 0	ORIX CORP 3.70 07/18/2027		C		1FE	12,973,090	96.154	12,499,955	13,000,000	12,976,411		2,305			3.700	3.725	JJ	217,786	481,000	07/10/2017.	07/18/2027.
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		1,264			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*	10,213,627	10.000	1,091,768	10,917,681	1,091,768	549,490	69,830	9,364,724		10.000	13.605	MON	464,001		01/06/2017.	08/30/2020.
690732 AE 2	OWENS & MINOR 4.375 12/15/2024			12	4FE	8,965,980	65.500	5,895,000	9,000,000	8,978,066		3,155			4.375	4.422	JD	17,500	393,750	09/11/2014.	12/15/2024.
69120# AA 4	OWL ROCK CAP CORP 4.75 06/21/2023				2PL	25,805,000	96.100	24,986,000	26,000,000	25,837,613		32,770			4.750	4.907	JD	34,306	1,235,000	12/15/2017.	06/21/2023.

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
693475 AL 9	PNC FINANCIAL 8.729 11/09/22				1FE	7,083,069	97.894	6,852,608	7,000,000	7,034,882		(8,470)			2.854	2.717	JD	11,654	199,780	11/01/2012.	11/09/2022.
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022			2	1FE	3,977,760	99.787	3,991,468	4,000,000	3,992,096		2,313			3.300	3.366	MS	41,433	132,000	03/05/2012.	03/08/2022.
69349A AA 0	PNC CAPITAL TRUST 2.05063 06/01/2028			2	2FE	6,336,563	89.750	6,058,125	6,750,000	6,368,150		30,646			3.308	4.044	MJSD.	19,229	177,889	12/20/2017.	06/01/2028.
69349L AK 4	PNC BANK NA 2.95 01/30/2023			2	1FE	6,974,730	97.175	6,802,278	7,000,000	6,988,786		2,547			2.950	2.992	JJ	86,615	206,500	01/23/2013.	01/30/2023.
69349L AM 0	PNC FINANCIAL 3.80 07/25/2023			2	1FE	8,962,740	100.153	9,013,734	9,000,000	8,981,211		3,695			3.800	3.850	JJ	148,200	342,000	07/24/2013.	07/25/2023.
69349L AR 9	PNC BANK NA BKNT 4.05 07/26/2028				1FE	14,963,400	101.017	15,152,520	15,000,000	14,964,692		1,292			4.050	4.080	JJ	261,563		07/23/2018.	07/26/2028.
69351U AP 8	PPL ELECTRIC UTIL 3.00 09/15/2021			1	1FE	2,975,730	99.728	2,991,852	3,000,000	2,992,737		2,536			3.000	3.094	MS	26,500	90,000	08/18/2011.	09/15/2021.
69353R EF 1	PNC BANK NA 3.30 10/30/2024			2	1FE	2,998,740	98.989	2,969,673	3,000,000	2,999,216		120			3.300	3.305	AO	16,775	99,000	10/27/2014.	10/30/2024.
69353R EK 0	PNC BANK NA 2.95 02/23/2025			2	1FE	17,841,340	95.906	17,263,026	18,000,000	17,895,261		15,252			2.950	3.054	FA	188,800	531,000	05/05/2015.	02/23/2025.
69362B AW 2	PSEG POWER LLC 5.125 04/15/2020			1	2FE	5,974,320	101.827	6,109,638	6,000,000	5,995,940		2,975			5.125	5.180	AO	64,917	307,500	03/29/2010.	04/15/2020.
69362B AY 8	PSEG POWER LLC 4.15 09/15/2021			12	2FE	3,986,440	101.104	4,044,172	4,000,000	3,995,749		1,454			4.150	4.192	MS	48,878	166,000	09/15/2011.	09/15/2021.
69362B BA 9	PSEG POWER LLC 4.30 11/15/2023			12	2FE	4,997,150	101.793	5,089,645	5,000,000	4,998,487		274			4.300	4.307	MN	27,472	215,000	11/05/2013.	11/15/2023.
69385@ AA 6	PFM INVESTMENT LLC 8.00/LIBOR+5.756 6/22			1	3Z	5,000,000	99.726	4,986,309	5,000,000	5,000,000					8.000	8.080	MJSD.	1,111	400,000	06/30/2014.	06/30/2022.
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026			1	1FE	6,249,341	106.129	6,012,718	5,665,459	5,989,556		(76,268)			5.379	3.785	JJ	140,521	304,745	08/14/2012.	07/15/2026.
69412V AA 6	PACIFIC CONT COR 5.875 06/30/2026			2	2FE	5,000,000	101.524	5,076,200	5,000,000	5,000,019		(7)			5.875	5.875	JD	816	440,625	06/22/2016.	06/30/2026.
694308 HG 5	PACIFIC GAS & ELEC 3.75 02/15/2024			12	2FE	9,990,100	88.625	8,862,500	10,000,000	9,994,432		969			3.750	3.762	FA	141,667	375,000	02/18/2014.	02/15/2024.
694308 HM 2	PACIFIC GAS & ELEC 3.50 06/15/2025			12	2FE	12,023,450	85.625	10,275,000	12,000,000	12,016,890		(2,636)			3.500	3.473	JD	18,667	420,000	11/02/2015.	06/15/2025.
694308 HP 5	PACIFIC GAS & ELEC 2.95 03/01/2026			12	2FE	4,986,700	81.750	4,087,500	5,000,000	4,990,079		1,225			2.950	2.981	MS	49,167	147,500	02/23/2016.	03/01/2026.
694476 AA 0	PACIFIC LIFE 6.60 09/15/2033			1	2FE	26,247,521	118.587	24,695,722	20,825,000	25,723,799		(233,189)			6.600	4.407	MS	404,699	1,374,450	11/17/2016.	09/15/2033.
69478X AC 9	PACIFIC PREMIER 5.75 09/03/2024				2FE	5,000,000	102.517	5,125,835	5,000,000	5,000,000					5.750	5.750	MS	94,236	287,500	08/27/2014.	09/03/2024.
695114 CK 2	PACIFICORP 5 01/15/19			1	1FE	4,967,250	100.069	5,003,430	5,000,000	4,999,837		4,120			5.500	5.586	JJ	126,806	275,000	01/05/2009.	01/15/2019.
696429 AC 3	PALL CORP 5.00 06/15/2020			1	1FE	4,973,250	102.730	5,136,475	5,000,000	4,995,221		3,088			5.000	5.069	JD	11,111	250,000	06/15/2010.	06/15/2020.
70109H AK 1	PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN			1	1FE	3,953,920	99.855	3,994,192	4,000,000	3,983,629		4,059			3.500	3.619	MS	41,222	140,000	09/07/2010.	09/15/2022.
70213H AB 4	PARTNERS HEALTH 3.44307/01/2021			1	1FE	5,648,251	100.424	5,673,956	5,650,000	5,649,490		192			3.443	3.447	JJ	97,265	194,530	12/09/2011.	07/01/2021.
70337U 10 0	PATRONS' IV 5.775 12/23/2063				3FE	8,647,857	99.000	8,765,917	8,854,461	8,575,883					5.775	6.000	MON	11,363	512,137	09/17/2010.	12/23/2063.
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018				1FE	2,042,907	99.000	2,090,416	2,111,531	2,111,550					5.859	5.931	MON	7,217	123,723	09/17/2010.	01/10/2020.
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018				1FE	2,429,175	99.000	2,404,884	2,429,175	2,429,175					5.646	5.713	MON		137,151	12/12/2003.	11/17/2018.
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019				2FE	2,214,462	99.000	2,192,317	2,214,462	2,214,462					6.673	6.766	MON	11,083	147,771	04/30/2004.	11/04/2019.
70466W AA 7	PEACHTREE FDG TRST VOYA 3.976 02/15/2025			1	2FE	15,376,464	96.902	14,884,209	15,360,000	15,370,833		(1,538)			3.976	3.963	FA	230,714	610,714	05/05/2015.	02/15/2025.
704699 AA 5	PEAPACK GLADSTON 6.00 06/30/26			2	2FE	5,000,000	103.821	5,191,065	5,000,000	5,000,104		(37)			6.000	5.999	JD	833	450,000	06/10/2016.	06/30/2026.
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019			1	2FE	7,992,400	99.611	7,968,840	8,000,000	7,998,771		1,579			4.500	4.521	AO	90,000	360,000	09/16/2014.	10/01/2019.
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23				1FE	46,819,978	99.354	46,649,263	46,952,381	46,825,915		5,937			4.113	4.218	MJSD.	128,909	839,206	12/12/2018.	05/02/2023.
70932A AB 9	PENNYMAC CORP 5.375 05/01/2020				2FE	39,917,965	98.900	39,715,273	40,157,000	39,939,165		21,200			5.375	5.800	MN	359,740	107,500	12/19/2018.	05/01/2020.
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022			1	2FE	7,950,080	102.711	8,216,888	8,000,000	7,979,528		5,189			4.875	4.955	JJ	184,167	390,000	07/10/2012.	07/11/2022.
709599 AN 4	PENSKE TRUCK LEASING 4.25 01/17/2023			1	2FE	4,957,000	100.621	5,031,070	5,000,000	4,980,356		4,352			4.250	4.357	JJ	96,806	212,500	01/14/2013.	01/17/2023.
709599 AW 4	PENSKE TRUCK LESEING 3.40 11/15/2026			12	2FE	7,975,600	93.083	7,446,632	8,000,000	7,980,253		2,151			3.400	3.436	MN	34,756	272,000	10/26/2016.	11/15/2026.
709599 AX 2	PENSKE TRUCK LEASING 4.20 04/01/2027			12	2FE	8,987,490	97.467	8,772,057	9,000,000	8,989,455		1,049			4.200	4.217	AO	94,500	378,000	03/13/2017.	04/01/2027.
712704 AA 3	PEOPLE'S UNITED FIN 3.65 12/06/2022			12	2FE	6,976,760	100.061	7,004,249	7,000,000	6,989,843		2,360			3.650	3.690	JD	17,743	255,500	12/03/2012.	12/06/2022.
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024			2	2FE	11,929,080	99.642	11,957,016	12,000,000	11,957,575		6,701			4.000	4.072	JJ	221,333	480,000	06/23/2014.	07/15/2024.
713448 BN 7	PEPSICO INC 4.50 01/15/20			1	1FE	5,979,900	101.801	6,108,048	6,000,000	5,997,470		2,327			4.500	4.542	JJ	124,500	270,000	01/11/2010.	01/15/2020.
713448 CT 3	PEPSICO INC 2.75 04/30/2025			12	1FE	9,722,800	95.548	9,554,820	10,000,000	9,814,379		26,183			2.750	3.075	AO	46,597	275,000	05/05/2015.	04/30/2025.

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
713448 CY 2	PEPSICO INC 3.50 07/17/2025			12	1FE	13,934,480	100.166	14,023,170	14,000,000	13,954,565		6,065			3.500	3.556	JJ	223,222	490,000	07/14/2015.	07/17/2025.
714046 AE 9	PERKINELMER INC 5.00 11/15/2021			1	2FE	3,974,880	103.241	4,129,624	4,000,000	3,991,546		2,670			5.000	5.080	MN	25,556	200,000	10/20/2011.	11/15/2021.
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021				5GI	47,249	100.000	47,249	47,249	47,236		3			14.000	14.258	MJSD.	18	6,074	12/31/2018.	10/15/2021.
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021				5GI	24,330	100.000	24,330	24,330	24,225		(97)			14.000	14.441	MJSD.	9	3,013	12/31/2018.	10/15/2021.
714264 AD 0	PERNOD-RICARD SA 4.45 01/15/2022		C	1	2FE	3,989,840	102.389	4,095,540	4,000,000	3,996,403		1,082			4.450	4.482	JJ	82,078	178,000	10/20/2011.	01/15/2022.
71429M AB 1	PERRIGO FINANCE 4.375 03/15/2026		C	12	2FE	9,845,950	91.291	9,129,130	10,000,000	9,852,543		4,698			4.375	4.617	MS	128,819	218,750	10/10/2018.	03/15/2026.
716442 AH 1	PETRO-CANADA 5.35 07/15/2033			1	1FE	5,168,380	109.091	5,181,837	4,750,000	5,164,096		(4,284)			5.350	4.525	JJ	117,180		10/04/2018.	07/15/2033.
71644E AE 2	PETRO-CANADA 7.875 06/15/2026			1	1FE	5,563,685	118.301	5,110,608	4,320,000	5,362,558		(117,422)			7.875	4.087	JD	15,120	340,200	03/30/2017.	06/15/2026.
71654Q BH 4	PETROLEOS MEXICANOS 4.875 01/18/2024		C	1	2FE	4,972,650	93.344	4,667,220	5,000,000	4,980,245		3,367			4.875	4.964	JJ	110,365	243,750	01/15/2014.	01/18/2024.
71654Q BW 1	PETROLEOS MEXICANOS 4.50 01/23/2026		C	1	2FE	5,989,200	86.861	5,211,654	6,000,000	5,992,474		887			4.500	4.521	JJ	118,500	270,000	01/15/2015.	01/23/2026.
71654Q CK 6	PETROLEOS MEXICANOS 5.35 02/12/2028		C	1	2FE	4,995,000	87.295	4,364,745	5,000,000	4,995,344		344			5.350	5.363	FA	103,285	133,750	02/02/2018.	02/12/2028.
71654Q CP 5	PETROLEOS MEXICANOS 6.50 01/23/2029		C	1	2FE	4,997,700	93.018	4,650,890	5,000,000	4,997,255		(445)			6.500	6.508	JJ	61,389		10/16/2018.	01/23/2029.
717081 CY 7	PFIZER INC 7.20 03/15/2039			1	1FE	13,539,330	139.218	12,529,584	9,000,000	13,221,616		(136,219)			7.200	3.841	MS	190,800	648,000	08/03/2016.	03/15/2039.
717081 EA 7	PFIZER INC 3.00 12/15/2026			1	1FE	8,923,320	96.344	8,670,951	9,000,000	8,937,623		6,816			3.000	3.099	JD	12,000	270,000	11/14/2016.	12/15/2026.
718546 AC 8	PHILLIPS 66 4.30 04/01/2022			1	1FE	5,985,780	102.673	6,160,362	6,000,000	5,994,779		1,466			4.300	4.329	AO	64,500	258,000	03/07/2012.	04/01/2022.
718546 AK 0	PHILLIPS 66 4.65 11/15/2034			1	1FE	4,937,200	97.416	4,870,795	5,000,000	4,945,806		2,246			4.650	4.748	MN	29,708	232,500	11/12/2014.	11/15/2034.
718546 AR 5	PHILLIPS 66 3.90 03/15/2028			12	2FE	12,987,000	96.751	12,577,591	13,000,000	12,988,087		1,087			3.900	3.912	MS	149,283	273,217	02/26/2018.	03/15/2028.
718549 AD 0	PHILLIPS 66 PTNRS 3.55 10/01/2026			12	2FE	6,993,070	92.617	6,483,197	7,000,000	6,994,349		623			3.550	3.562	AO	62,125	248,500	10/11/2016.	10/01/2026.
718549 AF 5	PHILLIPS 66 PTNRS 3.75 03/01/2028			12	2FE	6,973,400	92.487	6,474,076	7,000,000	6,975,813		2,075			3.750	3.795	MS	87,500	231,875	10/10/2017.	03/01/2028.
71951Q AA 0	PHYSICIANS REALTY LP 4.30 03/15/2027			12	2FE	6,977,390	98.089	6,866,237	7,000,000	6,980,866		1,904			4.300	4.340	MS	88,628	301,000	03/02/2017.	03/15/2027.
71951Q AB 8	PHYSICIANS REALTY LP 3.95 01/15/2028			12	2FE	9,977,900	94.379	9,437,930	10,000,000	9,980,396		2,272			3.950	3.976	JJ	182,139	245,778	11/28/2017.	01/15/2028.
720186 AJ 4	PIEDMONT NAT GAS 3.60 09/01/2025			12	1FE	4,996,750	98.359	4,917,945	5,000,000	4,997,663		305			3.600	3.608	MS	60,000	180,000	09/09/2015.	09/01/2025.
720198 AC 4	PIEDMONT OPERATING 3.40 06/01/2023	O		12	2FE	3,984,040	97.194	3,887,776	4,000,000	3,992,354		1,577			3.400	3.447	JD	11,333	136,000	05/06/2013.	06/01/2023.
720198 AD 2	PIEDMONT OPERATING 4.45 03/15/2024			12	2FE	6,985,370	101.053	7,073,710	7,000,000	6,991,651		1,395			4.450	4.476	MS	91,719	311,500	02/25/2014.	03/15/2024.
72303# AA 7	PINEBRIDGE FEEDER 6.00 12/31/2031				1PL	6,409,621	100.000	6,409,621	6,409,621	6,408,695		(926)			6.000	6.046	MJSD.	36,321		11/28/2018.	12/31/2031.
72345H AA 3	PINNACLE NATL BK 4.875 07/30/2025			2	2FE	11,960,920	100.034	12,004,056	12,000,000	11,970,932		3,647			4.875	4.918	JJ	245,375	585,000	03/03/2016.	07/30/2025.
72346Q AB 0	PINNACLE FINL 5.25 11/16/2026			2	2FE	15,000,000	102.739	15,410,790	15,000,000	15,000,000					5.250	5.250	MN	98,438	787,500	11/08/2016.	11/16/2026.
723787 AM 9	PIONEER NATURAL 4.45 01/15/2026			12	2FE	9,976,840	101.196	10,119,560	10,000,000	9,983,263		1,981			4.450	4.478	JJ	205,194	445,000	12/03/2015.	01/15/2026.
72650P 9Z 1	PCC STATUTORY TRUST II L+315 03/26/2033			2	1FE	17,806,250	101.250	17,718,750	17,500,000	17,500,022		(306,228)			5.972	6.015	MJSD.	261,761	699,644	03/01/2018.	03/26/2033.
72650R BF 8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024			12	2FE	8,985,780	93.710	8,433,855	9,000,000	8,991,528		1,283			3.600	3.618	MN	54,000	324,000	09/02/2014.	11/01/2024.
72650R BJ 0	PLAINS ALL AMER PIPELINE 4.65 10/15/2025			12	2FE	5,990,760	97.209	5,832,534	6,000,000	5,993,763		765			4.650	4.668	AO	58,900	279,000	08/17/2015.	10/15/2025.
72650R BL 5	PLAINS ALL AMER PIPELINE 4.50 12/15/2026			12	2FE	4,985,800	95.541	4,777,050	5,000,000	4,988,416		1,185			4.500	4.535	JD	10,000	225,000	11/15/2016.	12/15/2026.
72925P AC 9	WEYERHAEUSER CO 4.70 03/15/2021			1	2FE	3,997,320	102.122	4,084,876	4,000,000	3,999,254		314			4.700	4.709	MS	55,356	188,000	11/08/2010.	03/15/2021.
736508 BQ 4	PORTLAND GEN ELE 6.1 04/15/19			1	1FE	2,997,780	101.020	3,030,594	3,000,000	2,999,916		283			6.100	6.110	AO	38,633	183,000	04/13/2009.	04/15/2019.
740189 AM 7	PRECISION CAST 3.25 06/15/2025			12	1FE	7,983,680	97.900	7,832,000	8,000,000	7,988,903		1,520			3.250	3.274	JD	11,556	260,000	06/01/2015.	06/15/2025.
740367 ES 2	PREFERRED BANK 6.00 06/15/2026			2	2FE	10,000,000	100.000	10,000,000	10,000,000	10,000,026		(9)			6.000	6.000	JD	26,667	600,000	06/02/2016.	06/15/2026.
74052B AA 5	PREMIER HEALTH 2.911 11/15/2026			12	1FE	18,607,840	91.935	17,467,726	19,000,000	18,665,800		36,371			2.911	3.163	MN	70,673	553,090	09/28/2017.	11/15/2026.
740816 AD 5	HARVARD PRES & FELLOWS 5.625 10/01/2038			1	1FE	1,507,737	123.740	1,453,950	1,175,000	1,456,971		(9,363)			5.625	3.875	AO	16,523	66,094	01/11/2013.	10/01/2038.
740816 AG 8	HARVARD PRES & FELLOWS 6.50 01/15/2039			1	1FE	22,210,800	136.777	20,516,595	15,000,000	21,046,584		(201,885)			6.500	3.647	JJ	449,583	975,000	08/23/2012.	01/15/2039.
740816 AK 9	HARVARD PRES & FELLOWS 3.529 10/01/2031	O		1	1FE	4,000,000	100.792	4,031,676	4,000,000	4,000,000					3.529	3.529	AO	35,290	141,160	04/29/2013.	10/01/2031.

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
741503 AW 6	PRICELINE GROUP 3.65 03/15/2025			12	2FE	6,981,940	96.642	6,764,961	7,000,000	6,988,046		1,686			3.650	3.681	MS	75,231	255,500	03/10/2015.	03/15/2025.
741503 AZ 9	PRICELINE GROUP 3.60 06/01/2026			12	2FE	6,986,490	95.832	6,708,261	7,000,000	6,989,590		1,203			3.600	3.623	JD	21,000	252,000	05/18/2016.	06/01/2026.
741503 BC 9	PRICELINE GROUP 3.55 03/15/2028			12	2FE	12,989,340	93.756	12,188,306	13,000,000	12,990,860		963			3.550	3.559	MS	135,886	499,958	08/10/2017.	03/15/2028.
74251V AE 2	PRINCIPAL FINL 3.30 09/15/2022			1	1FE	3,985,440	98.417	3,936,692	4,000,000	3,994,050		1,485			3.300	3.343	MS	38,867	132,000	09/05/2012.	09/15/2022.
74256L AU 3	PRINCIPAL LFE II 144a 3.00 04/18/2026				1FE	29,920,200	95.427	28,628,160	30,000,000	29,939,465		7,309			3.000	3.031	AO	182,500	900,000	04/11/2016.	04/18/2026.
7425A0 BC 3	PRINCIPAL LIFE GLOBAL 6.125 10/15/2033				1FE	3,813,485	120.913	3,808,753	3,150,000	3,794,295		(19,190)			6.125	4.248	AO	40,731	96,469	05/15/2018.	10/15/2033.
74267C AC 0	PROASSURANCE CORP 5.30 11/15/2023			1	2FE	12,129,700	105.642	12,677,040	12,000,000	12,071,696		(12,716)			5.300	5.159	MN	81,267	636,000	12/13/2013.	11/15/2023.
743263 AN 5	PROGRESS ENERGY 7.05 03/15/19			1	2FE	4,979,550	100.801	5,040,035	5,000,000	4,999,424		2,717			7.050	7.108	MS	103,792	352,500	03/16/2009.	03/15/2019.
743315 AN 3	PROGRESSIVE CORP 3.75 08/23/2021			1	1FE	6,019,710	100.870	6,052,212	6,000,000	6,005,920		(2,096)			3.750	3.710	FA	80,000	225,000	08/17/2011.	08/23/2021.
74338* AA 6	AMAZON GARNER NC CTL 4.034 11/15/2039				1	15,000,000	98.220	14,733,000	15,000,000	14,999,993		(7)			4.034	4.068	MON	26,893	106,733	12/15/2018.	11/15/2039.
74340X BE 0	PROLOGIS LP 3.75 11/01/2025			12	1FE	12,919,530	100.348	13,045,175	13,000,000	12,941,828		7,320			3.750	3.825	MN	81,250	487,500	10/27/2015.	11/01/2025.
74340X BH 3	PROLOGIS LP 3.875 09/15/2028			12	1FE	11,918,400	101.319	12,158,280	12,000,000	11,921,343		2,943			3.875	3.957	MS	136,917	109,792	06/11/2018.	09/15/2028.
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023			1	2FE	18,436,000	101.125	18,971,050	18,760,000	18,594,671		33,146			5.875	6.114	MS	324,522	1,102,150	08/08/2013.	03/15/2023.
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019				2FE	665,000	100.097	800,776	800,000	797,899		52,109			5.875	13.068	JJ	21,672	47,000	02/22/2016.	01/15/2019.
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020				2FE	10,517,000	99.403	11,570,544	11,640,000	11,245,535		266,862			4.750	7.516	AO	116,723	552,900	02/12/2016.	04/15/2020.
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		79			6.375	6.449	JJ	47,813		09/27/2018.	01/15/2024.
74351@ AA 6	AMAZON OAK CREEK WI CTL 4.067 07/10/2040				1FE	8,500,000	98.550	8,376,750	8,500,000	8,499,993		(7)			4.067	4.102	MON	20,166	52,507	11/05/2018.	07/10/2040.
743674 BD 4	PROTECTIVE LIFE 4.30 09/30/2028			12	2FE	14,963,850	99.350	14,902,560	15,000,000	14,965,351		1,501			4.300	4.329	MS	229,333		08/16/2018.	09/30/2028.
743756 AB 4	ST JOSEPH HLTH H 2.746 10/01/2026			1	1FE	4,500,000	93.294	4,198,239	4,500,000	4,500,006		(1)			2.746	2.746	AO	30,893	123,570	09/20/2016.	10/01/2026.
744320 AV 4	PRUDENTIAL FIN 5.375 05/15/2045			12	2FE	14,082,500	93.848	13,138,776	14,000,000	14,058,032		(7,484)			5.375	5.297	MN	96,153	752,500	05/14/2015.	05/15/2045.
744320 AW 2	PRUDENTIAL FINANCIAL INC 4.50 09/15/2047			2	2FE	10,000,000	85.009	8,500,920	10,000,000	10,000,000					4.500	4.500	MS	132,500	450,000	09/12/2017.	09/15/2047.
744320 AY 8	PRUDENTIAL FIN 3.905 12/07/47			12	1FE	51,293,135	89.374	45,587,890	51,008,000	51,287,463		(5,322)			3.905	3.873	JD	132,791	1,991,862	12/07/2017.	12/07/2047.
74432Q AQ 8	PRUDENTIAL FIN MTN 5.70 12/14/2036				1FE	8,982,600	112.685	8,451,390	7,500,000	8,899,015		(51,314)			5.700	4.209	JD	20,188	427,500	05/01/2017.	12/14/2036.
74432Q BS 3	PRUDENTIAL FIN MTN 5.625 05/12/2041			1	1FE	2,058,642	112.713	2,028,827	1,800,000	2,046,472		(6,180)			5.625	4.635	MN	13,781	101,250	12/15/2016.	05/12/2041.
74432Q BU 8	PRUDENTIAL FIN MTN 5.80 11/16/2041			1	1FE	1,828,665	113.488	1,777,222	1,566,000	1,816,745		(6,047)			5.800	4.655	MN	11,354	90,828	12/15/2016.	11/16/2041.
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019			1	1FE	994,600	100.736	1,007,361	1,000,000	999,716		660			5.125	5.195	JD	4,271	51,250	05/28/2009.	06/01/2019.
744482 BL 3	PUB SVC NEW HAMP 3.50 11/01/2023			12	1FE	6,974,380	100.566	7,039,648	7,000,000	6,986,418		2,534			3.500	3.544	MN	40,833	245,000	11/06/2013.	11/01/2023.
744538 AC 3	PUB SVC NEW HAMP 3.20 09/01/2021			1	1FE	3,983,120	99.129	3,965,168	4,000,000	3,994,932		1,792			3.200	3.250	MS	42,667	128,000	09/06/2011.	09/01/2021.
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10/01/2021			1	2FE	2,995,710	104.091	3,122,736	3,000,000	2,998,564		473			5.350	5.369	AO	40,125	160,500	10/06/2011.	10/01/2021.
74456Q BH 8	PUBLIC SERVICE E 3.15 08/15/2024			12	1FE	5,989,260	97.722	5,863,308	6,000,000	5,993,562		1,031			3.150	3.171	FA	71,400	189,000	08/06/2014.	08/15/2024.
747262 AH 6	QVC INC 5.125 07/02/2022			1	2FE	3,000,000	99.633	2,988,993	3,000,000	3,000,000					5.125	5.125	JJ	76,448	153,750	06/27/2012.	07/02/2022.
747262 AK 9	QVC INC 4.375 03/15/2023			1	2FE	3,998,720	95.893	3,835,712	4,000,000	3,999,386		130			4.375	4.379	MS	51,528	175,000	03/04/2013.	03/15/2023.
747262 AS 2	QVC INC 4.85 04/01/2024			1	2FE	5,995,620	95.612	5,736,744	6,000,000	5,997,526		405			4.850	4.859	AO	72,750	291,000	03/11/2014.	04/01/2024.
747262 AU 7	QVC INC 4.45 02/15/2025			1	2FE	5,991,600	92.973	5,578,356	6,000,000	5,994,601		751			4.450	4.467	FA	100,867	267,000	08/07/2014.	02/15/2025.
74733V AB 6	QEP RESOURCES 5.375 10/01/2022			12	3FE	7,056,000	92.000	6,624,000	7,200,000	7,088,077		26,033			5.375	5.843	AO	96,750	387,000	10/04/2017.	10/01/2022.
747525 AF 0	QUALCOMM INC 3.45 05/20/2025			12	1FE	32,881,200	95.668	31,570,308	33,000,000	32,919,481		11,074			3.450	3.493	MN	129,663	1,138,500	05/13/2015.	05/20/2025.
74834L AZ 3	QUEST DIAGNOSTICS 3.45 06/01/2026			12	2FE	6,980,610	95.933	6,715,310	7,000,000	6,985,038		1,740			3.450	3.483	JD	20,125	241,500	05/23/2016.	06/01/2026.
74930B AA 3	RBB BANCORP 6.50 03/31/2026			2	2FE	8,000,000	104.492	8,359,320	8,000,000	8,000,000					6.500	6.503	JD	1,444	780,000	03/28/2016.	03/31/2026.
74930B AB 1	RBB BANCORP 6.18 12/01/2028			2	2FE	10,000,000	102.181	10,218,120	10,000,000	10,000,008		8			6.180	6.180	JD	54,933		11/29/2018.	12/01/2028.
749607 AC 1	RLI CORP 4.875 09/15/2023			1	2FE	8,974,260	100.635	9,057,150	9,000,000	8,986,167		2,555			4.875	4.912	MS	129,188	438,750	09/25/2013.	09/15/2023.
75086# AA 3	GSA RAINIER 4.82 6/15/2036				1	5,299,266	93.928	4,977,494	5,299,266	5,299,257		1			4.820	4.869	MON	11,352	255,425	07/01/2015.	06/15/2036.

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
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019			1	2	313,728	100.064	313,929	313,728	313,728		4			5.996	5.997	JJ	8,674	18,811	05/11/2004.	01/15/2019.
754730 AD 1	RAYMOND JAMES 5 04/01/24			1	2FE	8,471,625	107.795	9,162,609	8,500,000	8,485,302		2,344			5.625	5.664	AO	119,531	478,125	03/23/2012.	04/01/2024.
754730 AE 9	RAYMOND JAMES 3.625 09/15/2026			1	2FE	6,988,870	94.596	6,621,734	7,000,000	6,991,628		926			3.625	3.643	MS	74,715	253,750	07/07/2016.	09/15/2026.
755111 BR 1	RAYTHEON CO 4.40 02/15/2020			1	1FE	5,003,850	101.556	5,077,820	5,000,000	5,000,649		(552)			4.400	4.388	FA	83,111	220,000	12/21/2009.	02/15/2020.
75524R AA 7	RBS CIT FIN GRP 4.15 09/28/2022				2FE	7,969,520	100.501	8,040,112	8,000,000	7,987,097		3,123			4.150	4.197	MS	85,767	332,000	09/25/2012.	09/28/2022.
755763 AA 7	READYCAP HOLDINGS LLC 7.50 02/15/2022			12	1PL	45,442,350	103.279	46,475,370	45,000,000	45,302,280		(92,460)			7.500	7.236	FA	1,275,000	3,375,000	06/08/2017.	02/15/2022.
756109 AP 9	REALTY INCOME 4.65 08/01/2023			12	1FE	997,750	104.045	1,040,448	1,000,000	998,856		219			4.650	4.678	FA	19,375	46,500	07/09/2013.	08/01/2023.
756109 AQ 7	REALTY INCOME 3.875 07/15/2024			12	1FE	6,996,920	100.216	7,015,099	7,000,000	6,998,252		278			3.875	3.880	JJ	125,076	271,250	06/18/2014.	07/15/2024.
756109 AR 5	REALTY INCOME 4.125 10/15/2026			12	1FE	4,974,950	100.549	5,027,455	5,000,000	4,982,538		1,862			4.125	4.178	AO	43,542	206,250	09/16/2014.	10/15/2026.
759351 AJ 8	REINSURANCE GRP 5.00 06/01/2021			1	2FE	6,961,290	103.621	7,253,491	7,000,000	6,988,827		4,244			5.000	5.071	JD	29,167	350,000	05/24/2011.	06/01/2021.
759351 AM 1	REINSURANCE GROUP 3.95 09/15/2026			12	2FE	4,999,800	97.265	4,863,265	5,000,000	4,999,656		38			3.950	3.951	MS	58,153	197,500	06/01/2016.	09/15/2026.
759509 AE 2	RELIANCE STEEL & ALUM 4.50 04/15/2023			12	2FE	4,979,250	100.726	5,036,280	5,000,000	4,989,969		2,074			4.500	4.552	AO	47,500	225,000	04/09/2013.	04/15/2023.
75970E AA 5	RENASANT CORP 5.00 09/01/2026			2	2FE	4,000,000	101.932	4,077,264	4,000,000	4,000,036		(12)			5.000	5.000	MS	66,667	200,000	08/17/2016.	09/01/2026.
75973Q AA 5	RENAISSANCERE FINANCE 3.45 07/01/2027			12	1FE	9,927,200	95.255	9,525,500	10,000,000	9,936,605		6,291			3.450	3.537	JJ	172,500	346,917	06/26/2017.	07/01/2027.
760759 AM 2	REPUBLIC SVCS INC 4.75 05/15/2023			1	2FE	7,978,880	104.641	8,371,280	8,000,000	7,990,936		1,823			4.750	4.779	MN	48,556	380,000	05/02/2011.	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023			12	4FE	1,557,200	99.000	3,083,850	3,115,000	1,945,415		162,189			5.875	18.853	MN	23,384	183,006	02/29/2016.	05/15/2023.
761402 BM 7	REVERE BANK 5.625 09/30/2026			2	2FE	5,000,000	101.406	5,070,290	5,000,000	5,000,025		(8)			5.625	5.625	MS	71,094	281,250	09/22/2016.	09/30/2026.
767201 AS 5	RIO TINTO FINANCE 3.75 06/15/2025		C	1	1FE	4,966,650	100.162	5,008,080	5,000,000	4,977,046		3,079			3.750	3.831	JD	8,333	187,500	06/11/2015.	06/15/2025.
768475 9Z 0	RIVR STATUTORY TRUST I L+315 03/26/2033			2	1FE	7,122,500	101.500	7,105,000	7,000,000	6,998,971		(123,529)			5.972	6.017	MJSD.	104,704	279,857	03/01/2018.	03/26/2033.
771196 BE 1	ROCHE HLDGS INC 3.35 09/30/2024			12	1FE	2,992,410	99.939	2,998,164	3,000,000	2,995,334		724			3.350	3.380	MS	25,404	100,500	09/22/2014.	09/30/2024.
774341 AB 7	ROCKWELL COLLINS 5.25 07/15/19			1	2FE	994,710	101.170	1,011,699	1,000,000	999,639		644			5.250	5.319	JJ	24,208	52,500	05/01/2009.	07/15/2019.
775109 BE 0	ROGERS COMM INC 3.625 12/15/2025			12	2FE	9,925,200	97.498	9,749,770	10,000,000	9,945,273		6,779			3.625	3.715	JD	16,111	362,500	12/01/2015.	12/15/2025.
77578J AB 4	ROLLS-ROYCE PLC 3.625 10/14/2025		C	12	1FE	14,868,250	95.487	14,322,990	15,000,000	14,904,239		12,108			3.625	3.732	AO	116,302	543,750	12/03/2015.	10/14/2025.
776743 AB 2	ROPER TECHNOLOGIES INC 3.85 12/15/2025			12	2FE	4,991,700	99.809	4,990,460	5,000,000	4,993,942		746			3.850	3.870	JD	8,556	192,500	11/30/2015.	12/15/2025.
776743 AD 8	ROPER TECHNOLOGIES 3.80 12/15/2026			12	2FE	6,998,880	96.326	6,742,841	7,000,000	6,999,053		100			3.800	3.802	JD	11,822	266,000	12/08/2016.	12/15/2026.
776743 AF 3	ROPER TECHNOLOGIES INC 4.20 09/15/2028			12	2FE	9,989,200	99.510	9,951,000	10,000,000	9,989,632		432			4.200	4.213	MS	143,500		08/14/2018.	09/15/2028.
77775* BU 4	ROSENTHAL & ROSENTHAL 4.38 1/15/2025			1	2	10,000,000	98.800	9,880,000	10,000,000	9,999,968		(32)			4.380	4.380	JJ	201,967	216,567	01/18/2018.	01/15/2025.
778296 AA 1	ROSS STORES INC 3.375 09/15/2024			12	1FE	8,939,610	99.760	8,978,355	9,000,000	8,963,004		5,773			3.375	3.455	MS	89,438	303,750	09/15/2014.	09/15/2024.
780082 AD 5	ROYAL BK CANADA GMTN 4.65 01/27/2026				1FE	48,377,444	102.286	48,714,826	47,626,000	48,286,167		(78,236)			4.650	4.415	JJ	947,361	2,098,359	02/14/2018.	01/27/2026.
780097 BA 8	ROYAL BK SCOTLAND 4.80 04/05/2026		C		2FE	29,793,870	97.240	28,199,455	29,000,000	29,715,091		(83,878)			4.800	4.393	AO	332,533	1,392,000	12/20/2017.	04/05/2026.
780097 BD 2	ROYAL BANK SCOTLAND 3.875 09/12/2023		C		2FE	21,648,860	95.902	21,098,352	22,000,000	21,744,019		47,624			3.875	4.147	MS	258,118	852,500	12/14/2016.	09/12/2023.
780097 BE 0	ROYAL BK SCOTLND 3.498 05/15/2023		C	2	2FE	12,000,000	95.893	11,507,112	12,000,000	12,000,000					3.498	3.498	MN	53,636	419,760	05/10/2017.	05/15/2023.
780097 BG 5	ROYAL BK SCOTLAND 4.892 05/18/2029		C	2	2FE	23,000,000	95.356	21,931,949	23,000,000	23,000,000					4.892	4.892	MN	134,394	562,580	05/15/2018.	05/18/2029.
780153 AW 2	ROYAL CARIBBEAN CRUISES 3.70 03/15/2028		C	12	2FE	7,969,840	91.625	7,330,000	8,000,000	7,972,224		2,261			3.700	3.745	MS	87,156	235,978	11/20/2017.	03/15/2028.
78349A AA 1	RWJ BARNABAS 2.954 07/01/2026			12	1FE	5,000,000	93.647	4,682,345	5,000,000	4,999,905		11			2.954	2.954	JJ	73,850	147,700	10/19/2016.	07/01/2026.
78390X AA 9	SAIC INC 144A 4.45 12/01/2020			12	3FE	3,985,480	99.257	3,970,260	4,000,000	3,996,662		1,633			4.450	4.496	JD	14,833	178,000	12/13/2010.	12/01/2020.
78403D AF 7	SBA TOWER TRUST 144A 3.722 04/15/2023			1	1FE	8,584,730	99.829	8,595,273	8,610,000	8,596,383		2,868			3.722	3.792	MON	14,243	322,245	07/07/2014.	04/15/2023.
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024			12	1FE	28,624,968	100.915	28,562,074	28,303,000	28,513,568		(32,143)			3.869	3.755	MON	48,669	1,101,145	05/12/2015.	10/15/2024.
78403D AJ 9	SBA TOWER TRUST 3.156 10/15/2020			12	1FE	7,000,000	99.328	6,952,960	7,000,000	7,000,000		(0)			3.156	3.177	MON	9,819	222,147	10/06/2015.	10/15/2020.
78408L AB 3	JOHNSON (SC) & SON 3.35 09/30/2024			12	1FE	3,996,320	98.704	3,948,164	4,000,000	3,997,743		351			3.350	3.361	MS	33,872	134,000	09/30/2014.	09/30/2024.
78409V AD 6	S&P GLOBAL 4.00 06/15/2025			12	1FE	11,910,480	102.044	12,245,268	12,000,000	11,938,615		8,154			4.000	4.091	JD	21,333	480,000	05/20/2015.	06/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
78409V AK 0	S&P GLOBAL 4.40 02/15/2026			12	1FE	14,947,650	103.699	15,554,805	15,000,000	14,961,876		4,461			4.400	4.442	FA	249,333	660,000	08/13/2015.	02/15/2026.
78448T AD 4	SMBC AVIATION CA 4.125 07/15/2023		C	12	1FE	14,979,600	100.138	15,020,670	15,000,000	14,980,970		1,370			4.125	4.156	JJ	259,531	13,750	07/23/2018.	07/15/2023.
78486Q AD 3	SVB FINANCIAL GR 3.50 01/29/25			1	1FE	23,215,738	95.601	22,306,605	23,333,000	23,255,463		11,208			3.500	3.561	JJ	344,810	816,655	04/29/2015.	01/29/2025.
78516F AA 7	SABAL TRAIL 4.246 05/01/2028			12	2FE	10,000,000	98.292	9,829,160	10,000,000	10,000,000					4.246	4.246	MN	70,767	213,479	04/26/2018.	05/01/2028.
79588T AC 4	SAMMONS FINANCIAL 4.45 05/12/2027			12	2FE	29,983,200	97.599	29,279,790	30,000,000	29,985,470		1,406			4.450	4.457	MN	181,708	1,335,000	05/09/2017.	05/12/2027.
797440 BN 3	SAN DIEGO G & E 3 08/15/21			1	1FE	1,989,740	99.712	1,994,242	2,000,000	1,996,999		1,083			3.000	3.060	FA	22,667	60,000	08/15/2011.	08/15/2021.
80105N AG 0	SANOFI-AVENTIS 4.00 03/29/2021		C	1	1FE	7,918,080	102.114	8,169,144	8,000,000	7,978,612		8,921			4.000	4.126	MS	81,778	320,000	03/22/2011.	03/29/2021.
80281L AG 0	SANTANDER UK GRP 3.823 11/03/2028		C	2	2FE	21,613,200	89.937	19,786,030	22,000,000	21,631,852		18,604			3.823	4.026	MN	135,504	745,485	05/17/2018.	11/03/2028.
80282K AE 6	SANTANDER HOLDINGS 4.50 07/17/2025			2	2FE	14,994,000	98.489	14,773,410	15,000,000	14,995,779		543			4.500	4.505	JJ	307,500	675,000	07/14/2015.	07/17/2025.
80282K AP 1	SANTANDER HOLDINGS 4.40 07/13/2027			2	2FE	24,137,210	94.207	22,609,560	24,000,000	24,125,180		(12,637)			4.400	4.323	JJ	492,800	1,056,000	12/11/2017.	07/13/2027.
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		200			4.450	4.514	JD	16,069		11/28/2018.	12/03/2021.
80283L AJ 2	SANTANDER UK PLC 4.00 03/13/2024		C		1FE	18,825,552	100.083	18,615,438	18,600,000	18,732,746		(22,844)			4.000	3.846	MS	223,200	744,000	07/31/2014.	03/13/2024.
803111 AS 2	SARA LEE CORP 4.10 09/15/2020			1	2FE	2,656,033	100.682	2,676,117	2,658,000	2,657,612		216			4.100	4.109	MS	32,088	108,978	08/30/2010.	09/15/2020.
806213 AD 6	SCENTRE GROUP TRUST 3.25 10/28/2025		C	12	1FE	18,783,350	93.983	17,856,846	19,000,000	18,850,281		19,153			3.250	3.380	AO	108,063	617,500	05/08/2015.	10/28/2025.
806851 AG 6	SCHLUMBERGER HLDGS 4.00 12/21/2025			12	2FE	24,924,750	98.379	24,594,675	25,000,000	24,944,423		6,765			4.000	4.037	JD	27,778	1,000,000	12/14/2015.	12/21/2025.
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021		C	12	1FE	15,907,165	99.881	15,683,268	15,702,000	15,762,425		(23,475)			3.300	3.135	MS	154,010	518,166	04/03/2012.	09/14/2021.
806854 AH 8	SCHLUMBERGER INV 3.65 12/01/2023		C	12	1FE	5,979,600	100.593	6,035,556	6,000,000	5,989,030		2,000			3.650	3.691	JD	18,250	219,000	11/25/2013.	12/01/2023.
808513 AD 7	SCHWAB CHARLES 4.45 07/22/20			1	1FE	6,700,927	102.066	6,608,754	6,475,000	6,521,339		(28,439)			4.450	3.971	JJ	127,261	288,138	12/20/2011.	07/22/2020.
808513 AG 0	SCHWAB CHARLES 3.225 09/01/2022			1	1FE	8,004,720	99.527	7,962,120	8,000,000	8,001,918		(485)			3.225	3.218	MS	86,000	258,000	08/22/2012.	09/01/2022.
808513 AL 9	CHARLES SCHWAB 3.00 03/10/2025			12	1FE	4,979,000	96.743	4,837,170	5,000,000	4,986,260		1,988			3.000	3.049	MS	46,250	150,000	03/03/2015.	03/10/2025.
808513 AM 7	CHARLES SCHWAB 3.45 02/13/2026			12	1FE	11,954,280	98.932	11,871,888	12,000,000	11,966,255		4,110			3.450	3.495	FA	158,700	414,000	11/09/2015.	02/13/2026.
81180W AL 5	SEAGATE HDD CAYMAN 4.75 01/01/2025		C	1	3FE	6,250,000	88.500	5,531,250	6,250,000	6,250,000					4.750	4.750	JJ	148,438	296,875	05/20/2014.	01/01/2025.
813084 A* 1	SEBRING 11.50 4/25/2018				6	8,268,333	45.000	4,343,791	9,652,868	4,281,519					11.500		MJSD.			12/23/2015.	04/25/2018.
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020			12	2FE	5,952,600	99.434	5,966,046	6,000,000	5,988,958		9,809			3.600	3.775	FA	90,000	216,000	01/29/2015.	02/01/2020.
81618T AC 4	SELECT INCOME REIT 4.50 02/01/2025			12	2FE	9,799,000	94.241	9,424,080	10,000,000	9,866,649		18,501			4.500	4.755	FA	187,500	450,000	01/29/2015.	02/01/2025.
81618T AD 2	SELECT INCOME REIT 4.15 02/01/2022			12	2FE	2,962,380	99.027	2,970,795	3,000,000	2,982,012		5,340			4.150	4.360	FA	51,875	124,500	01/29/2015.	02/01/2022.
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024			12	2FE	7,974,720	97.872	7,829,736	8,000,000	7,985,078		2,403			4.750	4.790	MN	63,333	380,000	04/23/2014.	05/01/2024.
81721M AM 1	SENIOR HOUSING PROP 4 .75 02/15/2028			12	2FE	7,864,960	93.236	7,458,840	8,000,000	7,874,473		9,513			4.750	4.966	FA	143,556	193,167	02/08/2018.	02/15/2028.
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22			3	2FE	3,852,159	100.000	3,852,159	3,852,159	3,852,159					5.250	5.308	MON	14,606	202,238	02/11/2016.	10/05/2022.
822582 AJ 1	SHELL INTL FIN 4.30 09/22/2019		C	1	1FE	6,975,780	100.985	7,068,978	7,000,000	6,997,877		2,827			4.300	4.343	MS	82,775	301,000	09/15/2009.	09/22/2019.
822582 BD 3	SHELL INTL FIN 3.25 05/11/2025		C	1	1FE	39,973,200	98.520	39,408,040	40,000,000	39,981,896		2,495			3.250	3.258	MN	180,556	1,300,000	05/07/2015.	05/11/2025.
822582 BX 9	SHELL INTL FIN 2.50 09/12/2026		C	1	1FE	3,846,680	92.911	3,716,456	4,000,000	3,876,325		14,117			2.500	2.952	MS	30,278	100,000	11/09/2016.	09/12/2026.
824348 AR 7	SHERWIN-WILLIAMS 3.45 08/01/2025			12	2FE	8,078,480	93.743	7,499,448	8,000,000	8,060,818		(8,496)			3.450	3.316	FA	115,000	276,000	11/10/2016.	08/01/2025.
824348 AZ 9	SHERWIN- WILLIAMS 7.25 06/15/2019			1	2FE	3,982,960	101.887	4,075,472	4,000,000	3,998,023		4,124			7.250	7.362	JD	12,889	290,000	06/16/2009.	06/15/2019.
824348 BB 1	SHERWIN-WILLIAMS 4.20 01/15/2022			12	2FE	2,995,620	100.889	3,026,682	3,000,000	2,996,518		1,052			4.200	4.241	JJ	58,100	126,000	01/10/2012.	01/15/2022.
824348 BF 2	SHERWIN-WILLIAMS 3.95 01/15/2026			12	2FE	4,978,000	96.941	4,847,045	5,000,000	4,980,129		2,399			3.950	4.015	JJ	91,069	197,500	07/22/2015.	01/15/2026.
82620K AE 3	SIEMENS FINANCIAL 3.25 05/27/2025		C	1	1FE	38,900,940	97.169	37,895,793	39,000,000	38,932,906		9,270			3.250	3.280	MN	119,708	1,267,500	05/18/2015.	05/27/2025.
82669G AS 3	SIGNATURE BK NY 5.30 04/22/26			12	1FE	20,000,000	101.690	20,338,080	20,000,000	20,000,000					5.300	5.300	AO	212,000	1,060,000	03/11/2016.	04/22/2026.
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024		C	12	3FE	20,676,645	87.750	18,822,375	21,450,000	20,728,844		30,882			4.700	5.405	JD	44,807	810,750	12/27/2018.	06/15/2024.
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029				1	4,756,371	99.700	4,742,102	4,756,371	4,756,371					3.810	3.840	MON	13,088	181,218	11/18/2013.	01/05/2029.
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029				1	2,200,452	100.040	2,201,333	2,200,452	2,200,452					3.890	3.922	MON	6,182	85,598	11/18/2013.	01/05/2029.

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
82817@ AB 5	SILVER SPRING METRO IV-A2 6.41 1/5/2029				1	8,000,000	108.130	8,650,400	8,000,000	7,999,979		(21)			6.414	6.500	MON	37,059	42,760	11/18/2013.	01/05/2029.
828730 AB 7	SIMMONS FIRST NTL CORP 5.00 04/01/2028	O		2	2FE	22,000,000	99.500	21,890,000	22,000,000	22,000,164		164			5.000	5.000	AO	275,000	565,278	03/21/2018.	04/01/2028.
828807 CF 2	SIMON PROP GP LP 4.375 03/01/2021	O		1	1FE	8,964,450	102.316	9,208,449	9,000,000	8,991,350		3,726			4.375	4.422	MS	131,250	393,750	08/09/2010.	03/01/2021.
828807 CN 5	SIMON PROP GP INC 2.75 02/01/2023			12	1FE	1,988,920	96.982	1,939,638	2,000,000	1,995,176		1,100			2.750	2.813	FA	22,917	55,000	12/10/2012.	02/01/2023.
828807 CR 6	SIMON PROP GP LP 3.75 02/01/2024			12	1FE	7,950,320	100.683	8,054,640	8,000,000	7,972,515		4,812			3.750	3.825	FA	125,000	300,000	01/13/2014.	02/01/2024.
828807 CS 4	SIMON PROP GP LP 3.375 10/01/2024			1	1FE	1,996,080	98.018	1,960,356	2,000,000	1,997,621		369			3.375	3.398	AO	16,875	67,500	09/03/2014.	10/01/2024.
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036			2	1FE	4,160,000	97.812	4,068,996	4,160,000	4,160,000					3.034	3.034	JJ	56,446	126,214	11/06/2012.	01/20/2036.
832248 AZ 1	SMITHFIELD FOODS 4.25 02/01/2027			12	2FE	4,993,950	93.850	4,692,480	5,000,000	4,994,921		516			4.250	4.265	FA	88,542	212,500	01/25/2017.	02/01/2027.
83238P AD 6	SMITHS GROUP PLC 3.625 10/12/2022		C	1	2FE	4,989,200	98.758	4,937,905	5,000,000	4,995,453		1,103			3.625	3.651	AO	39,774	181,250	10/04/2012.	10/12/2022.
83367T BR 9	SOCIETE GENERALE 4.75 11/24/2025		C		2FE	19,924,400	98.374	19,674,740	20,000,000	19,944,158		6,686			4.750	4.798	MN	97,639	956,333	11/17/2015.	11/24/2025.
83368R AA 0	SOCIETE GENERALE 5.20 04/15/2021		C		1FE	7,988,960	103.706	8,296,488	8,000,000	7,996,938		1,229			5.200	5.218	AO	87,822	416,000	04/11/2011.	04/15/2021.
83368R AK 8	SOCIETE GENERALE 4.00 01/12/2027		C		2FE	9,805,650	94.906	9,490,600	10,000,000	9,836,770		16,658			4.000	4.241	JJ	187,778	400,000	02/10/2017.	01/12/2027.
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035			1	2FE	6,470,318	105.982	6,857,379	6,470,318	6,470,318					5.375	5.375	JD	966	526,445	06/20/2013.	06/30/2035.
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035			1	2FE	6,349,752	95.273	6,049,600	6,349,752	6,349,752					3.950	3.950	JD	697	380,474	03/04/2015.	06/30/2035.
834423 AB 1	SOLVAY FIN AMER 4.45 12/03/2025			12	2FE	9,968,450	99.343	9,934,260	10,000,000	9,976,717		2,809			4.450	4.489	JD	34,611	445,000	12/03/2015.	12/03/2025.
835495 AK 8	SONOCO PRODUCTS 4.375 11/01/2021			1	2FE	3,981,720	102.401	4,096,040	4,000,000	3,993,999		1,947			4.375	4.432	MN	29,167	175,000	10/20/2011.	11/01/2021.
841504 AB 9	SOUTHEAST SUPPLY 4.25 06/15/2024			12	2FE	4,993,950	99.859	4,992,935	5,000,000	4,996,395		575			4.250	4.265	JD	9,444	212,500	06/04/2014.	06/15/2024.
84265V AH 8	SOUTHERN COPPER 3.875 04/23/2025			1	2FE	4,972,950	96.536	4,826,820	5,000,000	4,981,727		2,505			3.875	3.941	AO	36,597	193,750	04/20/2015.	04/23/2025.
843395 AA 2	SOUTHERN NATL BANCORP 5.875 01/20/2027			2	2FE	5,000,000	102.091	5,104,550	5,000,000	4,999,374		59			5.875	5.920	JAJO	49,774	293,750	01/20/2017.	01/31/2027.
84345P AB 8	SOUTHERN NAT GAS 4.40 06/15/2021			12	2FE	4,995,550	100.431	5,021,530	5,000,000	4,998,739		476			4.400	4.411	JD	9,778	220,000	06/02/2011.	06/15/2021.
843646 AM 2	SOUTHERN POWER 4.15 12/01/2025			1	2FE	1,995,580	99.930	1,998,592	2,000,000	1,996,790		393			4.150	4.177	JD	6,917	83,000	11/12/2015.	12/01/2025.
84470P AC 3	SOUTHSIDE BANC 5.50 09/30/2026			2	2FE	19,000,000	99.971	18,994,509	19,000,000	19,000,260		(86)			5.500	5.499	MS	264,153	1,045,000	09/14/2016.	09/30/2026.
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22			1	1FE	4,091,472	104.501	4,264,461	4,080,777	4,083,401		(1,262)			6.150	6.114	FA	104,570	251,295	09/20/2007.	08/01/2022.
845467 AL 3	SOUTHWESTERN ENERGY 4.95 01/23/2025			12	3FE	3,320,000	90.000	3,150,000	3,500,000	3,371,846		16,299			6.200	6.950	JJ	95,239	234,500	08/06/2015.	01/23/2025.
84610W AB 1	SOVRAN ACQ LP 3.50 07/01/2026			12	2FE	11,933,640	93.933	11,271,936	12,000,000	11,948,324		5,912			3.500	3.566	JJ	210,000	420,000	06/13/2016.	07/01/2026.
84756N AB 5	SPECTRA ENERGY 4.60 06/15/2021			12	2FE	3,998,680	101.211	4,048,452	4,000,000	3,999,629		140			4.600	4.604	JD	8,178	184,000	06/06/2011.	06/15/2021.
84756N AF 6	SPECTRA PARTNERS 3.50 03/15/2025			12	2FE	12,945,660	95.256	12,383,228	13,000,000	12,964,118		5,085			3.500	3.550	MS	133,972	455,000	03/09/2015.	03/15/2025.
84756N AH 2	SPECTRA PARTNERS 3.375 10/15/2026			12	2FE	4,993,250	93.356	4,667,815	5,000,000	4,994,545		603			3.375	3.391	AO	35,625	168,750	10/05/2016.	10/15/2026.
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029			1	1FE	4,154,997	99.715	4,143,139	4,154,997	4,155,236		(33)			4.100	4.099	AO	42,589	170,355	07/28/2015.	04/01/2028.
84858W AA 4	SPIRIT AIR 2017-1 AA 3.375 02/15/2030			1	1FE	5,887,195	97.164	5,720,257	5,887,195	5,887,644		381			3.375	3.374	FA	75,062	141,845	11/13/2017.	02/15/2030.
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		25			3.360	3.375	MJSD	3,529	115,500	10/20/2016.	09/20/2021.
85208N AD 2	SPRINT SPECTRUM 4.738 03/20/2025				2FE	23,000,000	98.125	22,568,750	23,000,000	22,999,984		(16)			4.738	4.766	MJSD	33,298	814,278	03/14/2018.	03/20/2025.
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036				1	31,003,909	93.000	28,833,635	31,003,909	31,003,875		3			3.790	3.820	MON	52,224	1,175,048	12/28/2016.	12/15/2036.
853254 AJ 9	STANDARD CHARTERED PLC 3.95 01/11/2023		C		2FE	8,938,850	97.597	8,783,721	9,000,000	8,972,263		6,211			3.950	4.034	JJ	167,875	355,500	01/30/2013.	01/11/2023.
853254 AL 4	STANDARD CHART 5.20 01/26/2024		C		2FE	23,481,510	101.457	23,335,041	23,000,000	23,267,836		(45,641)			5.200	4.937	JJ	514,944	1,196,000	11/07/2013.	01/26/2024.
853254 AX 8	STANDARD CHARTERED 3.20 04/17/2025	O	C		1FE	19,945,600	91.852	18,370,360	20,000,000	19,963,761		5,114			3.200	3.232	AO	131,556	640,000	04/13/2015.	04/17/2025.
853254 AZ 3	STANDARD CHARTERED 4.05 04/12/2026		C		1FE	9,972,300	94.896	9,489,570	10,000,000	9,978,764		2,459			4.050	4.084	AO	88,875	405,000	04/07/2016.	04/12/2026.
853254 BF 6	STANDARD CHARTERED 4.30 02/19/2027		C		2FE	4,713,750	94.145	4,707,270	5,000,000	4,761,679		23,213			4.300	5.021	FA	78,833	215,000	11/18/2016.	02/19/2027.
853254 BK 5	STANDARD CHARTERED PLC 4.866 03/15/2033		C	2	2FE	6,000,000	95.369	5,722,158	6,000,000	6,000,000					4.866	4.866	MS	85,966	145,980	03/12/2018.	03/15/2033.
854502 AC 5	STANLEY BLACK 3.40 12/01/2021			1	1FE	6,992,860	100.151	7,010,535	7,000,000	6,997,685		743			3.400	3.412	JD	19,833	238,000	11/17/2011.	12/01/2021.
854502 AD 3	STANLEY BLACK 2.90 11/01/2022			1	1FE	4,995,700	97.336	4,866,815	5,000,000	4,998,196		439			2.900	2.910	MN	24,167	145,000	11/01/2012.	11/01/2022.

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
854502 AH 4	STANLEY BLACK & DECKER 4.25 11/15/2028			12	1FE	19,985,200	102.993	20,598,580	20,000,000	19,985,448		248			4.250	4.259	MN	129,861		10/30/2018.	11/15/2028.
855244 AD 1	STARBUCKS CORP 3.85 10/01/2023			12	2FE	12,995,320	101.159	13,150,709	13,000,000	12,997,761		422			3.850	3.854	AO	125,125	500,500	09/03/2013.	10/01/2023.
857477 AG 8	STATE STREET CORP 4.375 03/07/2021				1FE	9,965,500	102.464	10,246,400	10,000,000	9,991,137		3,788			4.375	4.418	MS	138,542	437,500	03/02/2011.	03/07/2021.
857477 AL 7	STATE STREET CORP 3.10 05/15/2023				1FE	26,464,940	98.261	26,039,059	26,500,000	26,483,195		3,515			3.100	3.116	MN	104,969	821,500	05/23/2013.	05/15/2023.
857477 AM 5	STATE STREET CORP 3.70 11/20/2023				1FE	6,983,200	101.010	7,070,665	7,000,000	6,991,024		1,646			3.700	3.729	MN	29,497	259,000	11/14/2013.	11/20/2023.
857477 AT 0	STATE STREET CORP 3.55 08/18/2025				1FE	24,966,500	99.756	24,939,000	25,000,000	24,976,496		3,091			3.550	3.566	FA	327,882	887,500	08/13/2015.	08/18/2025.
857477 BD 4	STATE STREET CORP 4.141 12/03/2029			2	1FE	8,000,000	102.760	8,220,800	8,000,000	8,000,000					4.141	4.141	JD	25,766		11/28/2018.	12/03/2029.
85771P AK 8	STATOIL ASA 2.65 01/15/2024		C	1	1FE	21,411,160	96.686	21,271,008	22,000,000	21,695,931		54,813			2.650	2.946	JJ	268,828	583,000	06/19/2013.	01/15/2024.
85771P AN 2	STATOIL ASA 3.70 03/01/2024		C	1	1FE	9,992,700	101.590	10,159,000	10,000,000	9,995,784		728			3.700	3.709	MS	123,333	370,000	11/05/2013.	03/01/2024.
85917E AA 0	STERLING CAPITAL TRUST IX L+140 10/01/37			3	1FE	9,171,250	88.500	9,735,000	11,000,000	9,206,700		35,450			3.796	5.178	JAJO	106,710	292,126	03/23/2018.	10/01/2037.
85917W AA 0	STERLING BANCORP 7.00 04/15/2026			2	2FE	7,601,800	103.024	7,726,778	7,500,000	7,566,095		(26,312)			7.000	6.576	AO	110,833	525,000	08/04/2017.	04/15/2026.
859428 AT 1	STERLING NATL BK 5.25 04/01/2026			2	2FE	10,000,000	101.166	10,116,620	10,000,000	10,000,000					5.250	5.250	AO	131,250	525,000	03/23/2016.	04/01/2026.
860630 AD 4	STIFEL FINANCIAL 4.25 07/18/2024			1	2FE	25,700,796	100.969	25,832,919	25,585,000	25,673,830		(14,161)			4.250	4.179	JJ	492,334	1,087,363	12/28/2016.	07/18/2024.
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023			2	2FE	8,579,983	98.000	8,341,495	8,511,730	8,511,452		(158)			5.801	5.872	MON	15,087	469,722	08/21/2014.	04/05/2023.
863667 AB 7	STRYKER CORP 4.375 01/15/20			1	1FE	3,073,250	101.327	3,039,798	3,000,000	3,010,355		(9,674)			4.375	4.031	JJ	60,521	131,250	08/25/2011.	01/15/2020.
863667 AH 4	STRYKER CORP 3.375 11/01/2025			12	1FE	10,999,010	96.171	10,578,766	11,000,000	10,999,301		90			3.375	3.376	MN	61,875	371,250	10/26/2015.	11/01/2025.
863667 AJ 0	STRYKER CORP 4.625 03/15/2046			12	1FE	4,944,700	99.156	4,957,810	5,000,000	4,947,281		944			4.625	4.694	MS	68,090	231,250	03/03/2016.	03/15/2046.
863667 AN 1	STRYKER CORP 3.50 03/15/2026			12	1FE	4,967,400	95.797	4,789,865	5,000,000	4,975,427		2,941			3.500	3.578	MS	51,528	175,000	03/03/2016.	03/15/2026.
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022		C		1FE	9,000,000	98.971	8,907,408	9,000,000	9,000,000					3.200	3.200	JJ	130,400	288,000	07/10/2012.	07/18/2022.
865622 AZ 7	SUMITOMO MITSUI BK 3.00 01/18/2023		C		1FE	6,924,520	97.610	6,832,665	7,000,000	6,966,507		7,644			3.000	3.127	JJ	95,083	210,000	01/30/2013.	01/18/2023.
865622 BE 3	SUMITOMO MITSUI BK 3.95 07/19/2023		C		1FE	14,980,350	101.912	15,286,725	15,000,000	14,990,101		1,949			3.950	3.966	JJ	266,625	592,500	07/11/2013.	07/19/2023.
865622 BN 3	SUMITOMO MITSUI 3.40 07/11/2024		C		1FE	6,994,680	97.872	6,851,019	7,000,000	6,996,839		511			3.400	3.409	JJ	112,389	238,000	07/08/2014.	07/11/2024.
86562M AA 8	SUMITOMO MITSUI 4.436 04/02/2024		C		2FE	4,000,000	100.482	4,019,264	4,000,000	4,000,000					4.436	4.436	AO	43,867	177,440	03/26/2014.	04/02/2024.
86562M AY 6	SUMITOMO MITSUI 3.544 01/17/2028		C		1FE	7,000,000	96.632	6,764,268	7,000,000	7,000,000					3.544	3.544	JJ	113,014	124,040	01/09/2018.	01/17/2028.
86765B AG 4	SUNOCO LOGISTICS 5.50 02/15/2020			1	2FE	2,990,160	102.013	3,060,390	3,000,000	2,998,615		1,166			5.500	5.543	FA	62,333	165,000	02/09/2010.	02/15/2020.
86765B AJ 8	SUNOCO LOGISTICS 4.65 02/15/2022			1	2FE	2,998,440	101.528	3,045,834	3,000,000	2,999,478		152			4.650	4.656	FA	52,700	139,500	07/28/2011.	02/15/2022.
86765B AS 8	SUNOCO LOGISTICS 5.95 12/01/2025			12	2FE	6,981,450	105.496	7,384,685	7,000,000	6,986,283		1,560			5.950	5.985	JD	34,708	416,500	11/12/2015.	12/01/2025.
86765B AT 6	SUNOCO LOGISTICS 3.90 07/15/2026			12	2FE	6,978,720	91.680	6,417,572	7,000,000	6,983,244		1,875			3.900	3.937	JJ	125,883	273,000	07/07/2016.	07/15/2026.
86787E BB 2	SUNTRUST BANK BKNT 4.05 11/03/2025			12	1FE	9,993,900	101.419	10,141,890	10,000,000	9,994,064		164			4.050	4.060	MN	73,125		10/24/2018.	11/03/2025.
86787G AJ 1	SUNTRUST BANK 3.30 05/15/2026			2	2FE	7,959,520	94.703	7,576,208	8,000,000	7,968,878		3,663			3.300	3.360	MN	33,733	264,000	05/11/2016.	05/15/2026.
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036				1	6,345,139	109.000	6,916,202	6,345,139	6,345,139					5.730	5.799	MON	8,079	363,576	12/23/2013.	12/23/2036.
869099 AH 4	SUSQUEHANNA BANCSHARES 5.375 08/15/2022				1FE	2,000,000	104.574	2,091,470	2,000,000	2,000,000					5.375	5.375	FA	40,611	107,500	08/08/2012.	08/15/2022.
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023		C	1	2FE	8,025,080	99.414	7,953,096	8,000,000	8,011,304		(2,425)			3.900	3.863	MS	85,800	312,000	10/25/2012.	03/22/2023.
87151Q AC 0	SYMETRA FINL 4.25 07/15/2024			1	2FE	10,075,100	98.204	9,820,370	10,000,000	10,052,945		(8,343)			4.250	4.142	JJ	195,972	425,000	03/04/2016.	07/15/2024.
87164K AC 8	SYNGENTA FINANCE 5.182 04/24/2028		C	12	2FE	23,414,450	92.797	22,271,184	24,000,000	23,435,197		20,747			5.182	5.506	AO	231,463	621,840	10/05/2018.	04/24/2028.
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024			12	2FE	13,986,290	91.921	12,868,898	14,000,000	13,991,804		1,264			4.250	4.262	FA	224,778	595,000	09/29/2014.	08/15/2024.
87165B AG 8	SYNCHRONY FINANCIAL 4.50 07/23/2025			12	2FE	9,971,260	90.946	9,094,590	10,000,000	9,979,730		2,598			4.500	4.536	JJ	197,500	450,000	07/21/2015.	07/23/2025.
871829 AM 9	SYSCO CORP 5.375 03/17/19			1	2FE	3,972,840	100.553	4,022,112	4,000,000	3,999,268		3,382			5.375	5.464	MS	62,111	215,000	03/12/2009.	03/17/2019.
871829 AZ 0	SYSCO CORP 3.75 10/01/2025			12	2FE	10,000,000	97.426	9,742,570	10,000,000	10,000,000					3.750	3.750	AO	93,750	375,000	09/23/2015.	10/01/2025.
87233Q AA 6	TC PIPELINES 4.65 06/15/2021			1	2FE	2,995,020	101.770	3,053,112	3,000,000	2,998,554		544			4.650	4.671	JD	6,200	139,500	06/14/2011.	06/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
87233Q AB 4	TC PIPELINES LP 4.375 03/13/2025			12	2FE	4,978,800	98.363	4,918,165	5,000,000	4,985,788		1,953			4.375	4.428	MS	65,625	218,750	03/10/2015.	03/13/2025.
87233Q AC 2	TC PIPELINES LP 3.90 05/25/2027			12	2FE	5,000,000	94.757	4,737,860	5,000,000	5,000,000					3.900	3.900	MN	19,500	195,000	05/22/2017.	05/25/2027.
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025			12	1FE	17,969,041	99.079	17,784,734	17,950,000	17,961,649		(1,742)			3.625	3.613	AO	162,672	650,688	10/23/2014.	04/01/2025.
87236Y AF 5	TD AMERITRADE 3.30 04/01/2027			12	1FE	11,975,040	95.724	11,486,880	12,000,000	11,978,538		2,227			3.300	3.325	AO	99,000	396,000	04/24/2017.	04/01/2027.
87238Q AE 3	TCP CAPITAL CORP 4.125 08/11/2022			1	2FE	29,895,810	97.782	29,334,510	30,000,000	29,921,790		19,820			4.125	4.204	FA	481,250	1,237,500	10/30/2017.	08/11/2022.
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024			1	1FE	33,019,478	101.726	33,470,840	32,903,000	32,987,987		(12,874)			4.125	4.074	MN	226,208	1,357,249	03/02/2016.	11/01/2024.
87265K AD 4	TPG SPECIALTY LENDING 4.50 08/01/2022				2FE	15,000,000	97.860	14,679,000	15,000,000	15,000,000					4.500	4.500	FA	281,250	675,000	01/27/2017.	08/01/2022.
87265K AE 2	TPG SPECIALTY LE 4 01/22/23			1	2FE	29,990,700	99.853	29,955,810	30,000,000	29,992,298		1,598			4.500	4.507	JJ	596,250	675,000	01/17/2018.	01/22/2023.
87305N AV 0	TTX CO 5.453 01/02/22			1	1	1,695,654	102.310	1,734,824	1,695,654	1,695,654					5.453	5.453	JJ	45,975	95,772	07/08/2004.	01/02/2022.
87305N AW 8	TTX CO A2 5.503 01/02/2022			1	1	295,698	102.210	302,233	295,698	295,698					5.503	5.503	JJ	8,091	21,145	07/28/2004.	01/02/2022.
87305Q BH 3	TTX CO MTN 7.07 07/01/2029	O			2FE	15,826,875	114.702	16,631,819	14,500,000	15,286,237		(52,302)			7.070	6.348	JD	85,429	1,025,150	06/30/2004.	07/01/2029.
87305Q CH 2	TTX CO 3.60 01/15/2025			1	1FE	17,955,860	97.135	17,484,300	18,000,000	17,969,378		4,453			3.600	3.632	JJ	298,800	648,000	01/06/2016.	01/15/2025.
874060 AU 0	TAKEDA PHARMACEUTICAL 5.00 11/26/2028		C	12	2FE	30,363,400	102.258	31,188,690	30,500,000	30,364,437		1,037			5.000	5.058	MN	148,264		11/20/2018.	11/26/2028.
87422V AC 2	TALEN ENERGY SUPPLY 6.50 09/15/2024			12	4FE	2,100,000	66.500	1,995,000	3,000,000	2,219,932		87,511			6.500	13.118	MS	57,417	195,000	08/04/2017.	09/15/2024.
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019			12	3FE	2,373,000	99.500	2,786,000	2,800,000	2,692,282		114,208			4.125	8.815	MN	14,758	115,500	12/11/2015.	11/15/2019.
87612E BD 7	TARGET CORP 3.50 07/01/2024			1	1FE	12,942,280	100.193	13,025,064	13,000,000	12,965,833		5,532			3.500	3.553	JJ	227,500	455,000	06/17/2014.	07/01/2024.
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022				2FE	5,945,160	105.072	6,304,290	6,000,000	5,977,183		5,769			6.250	6.375	JD	23,958	375,000	06/05/2012.	06/08/2022.
878055 AE 2	TCF NATIONAL BK 4.60 02/27/2025				2FE	7,950,000	97.222	7,777,792	8,000,000	7,966,552		4,591			4.600	4.679	FA	126,756	368,000	02/24/2015.	02/27/2025.
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038				1	4,777,017	92.280	4,408,232	4,777,017	4,777,017					3.790	3.820	MON	8,047	181,049	01/31/2013.	01/15/2038.
878237 AH 9	TECH DATA CORP 4.95 02/15/2027			12	2FE	10,752,549	93.866	10,047,449	10,704,000	10,745,147		(4,276)			4.950	4.890	FA	200,165	529,848	04/28/2017.	02/15/2027.
87854X AD 3	TECHNIPFMC PLC 3.45 10/01/2022		C	12	2FE	4,995,750	97.500	4,875,000	5,000,000	4,994,750		1,289			3.450	3.480	AO	43,125	174,410	09/18/2012.	10/01/2022.
87938W AT 0	TELEFONICA EMISIONES 4.103 03/08/2027		C	1	2FE	10,000,000	96.036	9,603,560	10,000,000	10,000,000					4.103	4.103	MS	128,789	410,300	03/01/2017.	03/08/2027.
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021		C	1	1FE	11,856,475	103.517	11,283,309	10,900,000	11,214,820		(105,653)			4.800	3.697	AO	114,813	523,200	04/03/2012.	10/12/2021.
87969N AD 7	TELSTRA CORP LTD 3.125 04/07/2025		C	1	1FE	5,989,800	95.461	5,727,678	6,000,000	5,993,242		961			3.125	3.145	AO	43,750	187,500	03/30/2015.	04/07/2025.
88032W AG 1	TENCENT HOLDINGS 3.595 01/19/2028		C	12	1FE	19,995,000	93.250	18,649,960	20,000,000	19,995,402		402			3.595	3.598	JJ	323,550	359,500	01/11/2018.	01/19/2028.
880451 AS 8	TENNESSEE GAS PL 7.00 03/15/2027			12	2FE	1,963,800	113.156	2,263,126	2,000,000	1,981,370		1,621			7.000	7.152	MS	41,222	140,000	11/14/2000.	03/15/2027.
88165F AF 9	TEVA PHARM FIN BV 3.65 11/10/2021		C	1	3FE	1,121,890	94.882	1,068,370	1,126,000	1,124,668		434			3.650	3.694	MN	5,822	41,099	11/07/2011.	11/10/2021.
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022		C	1	3FE	5,812,671	88.033	5,536,414	6,289,000	6,066,606		50,906			2.950	3.922	JD	6,700	185,526	06/24/2013.	12/18/2022.
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021		C	1	3FE	2,242,784	93.880	2,113,230	2,251,000	2,248,338		868			3.650	3.694	MN	11,640	82,162	11/07/2011.	11/10/2021.
88167A AD 3	TEVA PHARMACEUTICALS 2.80 07/21/2023		C	1	3FE	8,762,000	87.017	8,701,680	10,000,000	8,963,943		196,022			2.800	5.396	JJ	124,444	280,000	12/18/2017.	07/21/2023.
88224P JS 9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026				3FE	18,000,000	97.838	17,610,750	18,000,000	18,000,000					5.250	5.250	JJ	396,375	945,000	01/28/2014.	01/31/2026.
882587 AY 4	TEXAS-NEW MEX PR 9.50 04/01/2019			1	1FE	8,787,870	101.638	9,147,402	9,000,000	8,991,961		30,663			9.500	9.875	AO	213,750	855,000	03/16/2009.	04/01/2019.
883203 BW 0	TEXTRON INC 4.00 03/15/2026			12	2FE	7,939,360	97.180	7,774,432	8,000,000	7,953,988		5,390			4.000	4.093	MS	94,222	320,000	03/04/2016.	03/15/2026.
883203 BX 8	TEXTRON INC 3.65 03/15/2027			12	2FE	3,994,960	94.606	3,784,248	4,000,000	3,995,773		434			3.650	3.665	MS	42,989	146,000	02/27/2017.	03/15/2027.
883371 9Z 1	PROSPERITY BK STAT TRST II L+315 3/26/33			2	2FE	4,578,750	101.500	4,567,500	4,500,000	4,500,006		(78,744)			5.972	6.015	MJSD.	67,310	179,908	03/01/2018.	03/26/2033.
883556 AT 9	THERMO FISHER 4.70 05/01/2020			1	2FE	2,998,800	101.996	3,059,883	3,000,000	2,999,809		136			4.700	4.705	MN	23,500	141,000	04/20/2010.	05/01/2020.
883556 AX 0	THERMO FISHER 4.50 03/01/2021			1	2FE	4,967,650	101.737	5,086,855	5,000,000	4,991,736		3,551			4.500	4.581	MS	75,000	225,000	02/14/2011.	03/01/2021.
883556 AZ 5	THERMO FISHER 3.60 08/15/2021			12	2FE	2,994,270	99.887	2,996,604	3,000,000	2,998,293		610			3.600	3.623	FA	40,800	108,000	08/09/2011.	08/15/2021.
883556 BN 1	THERMO FISHER 3.00 04/15/2023			12	2FE	2,487,800	96.742	2,418,545	2,500,000	2,492,227		1,671			3.000	3.078	AO	15,833	75,000	04/04/2016.	04/15/2023.
884903 BQ 7	THOMSON REUTERS 4.30 11/23/2023			12	2FE	4,969,050	101.845	5,092,270	5,000,000	4,983,199		3,017			4.300	4.377	MN	22,694	215,000	11/14/2013.	11/23/2023.
886546 AB 6	TIFFANY & CO 3.80 10/01/2024			12	2FE	3,988,080	98.871	3,954,840	4,000,000	3,992,626		1,126			3.800	3.836	AO	38,000	152,000	09/22/2014.	10/01/2024.

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
887317 AG 0	TIME WARNER INC 4.70 01/15/21		..	1	2FE	2,992,860	101.990	3,059,703	3,000,000	2,998,328		764			4.700	4.729	JJ	65,017	141,000	07/07/2010.	01/15/2021.
887317 AK 1	TIME WARNER INC 4.75 03/29/2021		..	1	2FE	3,957,720	102.510	4,100,392	4,000,000	3,988,661		4,673			4.750	4.885	MS	48,556	190,000	03/29/2011.	03/29/2021.
887317 AN 5	TIME WARNER INC 4.00 01/15/2022		..	1	2FE	982,970	100.478	1,004,781	1,000,000	994,154		1,768			4.000	4.207	JJ	18,444	40,000	10/12/2011.	01/15/2022.
887317 AZ 8	TIME WARNER INC 3.875 01/15/2026		..	12	2FE	14,992,650	96.845	14,526,690	15,000,000	14,995,409		557			3.875	3.880	JJ	268,021	581,250	11/17/2015.	01/15/2026.
887317 BB 0	TIME WARNER INC 3.80 02/15/2027		..	12	2FE	9,961,500	93.779	9,377,920	10,000,000	9,968,895		3,207			3.800	3.845	FA	143,556	380,000	11/29/2016.	02/15/2027.
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023		..		2FE	6,355,350	113.885	5,694,240	5,000,000	5,779,312		(165,796)			8.375	4.284	MS	123,299	418,750	04/23/2015.	03/15/2023.
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019		..	1	2FE	20,764,512	100.627	17,447,716	17,339,000	17,421,458		(678,747)			8.750	4.676	FA	577,365	1,517,163	07/19/2013.	02/14/2019.
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019		..	1	2FE	7,594,960	101.126	6,573,184	6,500,000	6,554,228		(211,834)			8.250	4.832	AO	134,063	536,250	07/19/2013.	04/01/2019.
88732J BA 5	TIME WARNER CABL 4.00 09/01/2021		..	12	2FE	4,955,450	99.377	4,968,870	5,000,000	4,986,251		4,786			4.000	4.110	MS	66,667	200,000	09/07/2011.	09/01/2021.
887389 AK 0	TIMKEN CO 4.5012/15/2028		..	12	2FE	9,986,800	99.670	9,967,000	10,000,000	9,986,527		(273)			4.500	4.517	JD	20,000	123,750	08/22/2018.	12/15/2028.
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039		..	1	2FE	4,139,065	90.296	3,737,423	4,139,065	4,139,065					4.875	4.875	MS	51,005	205,601	04/10/2013.	09/30/2039.
891160 MJ 9	TORONTO DOM BANK 3.625 09/15/2031		..	2	1FE	29,434,500	94.468	28,340,490	30,000,000	29,484,788		29,469			3.625	3.796	MS	320,208	1,087,500	02/14/2018.	09/15/2031.
89152U AB 8	TOTAL CAPITAL 4.25 12/15/2021		C	1	1FE	2,931,690	103.014	3,090,423	3,000,000	2,979,625		6,310			4.250	4.498	JD	5,667	127,500	12/22/2009.	12/15/2021.
89153V AB 5	TOTAL CAP INTL SA 2.875 02/17/2022		C	1	1FE	2,900,670	98.898	2,966,952	3,000,000	2,965,050		10,449			2.875	3.270	FA	32,104	86,250	03/30/2012.	02/17/2022.
89153V AG 4	TOTAL CAP INTL 3.7 01/15/2024		C	1	1FE	25,400,747	101.555	25,980,918	25,583,000	25,484,733		17,367			3.700	3.784	JJ	436,474	946,571	12/19/2013.	01/15/2024.
89153V AL 3	TOTAL CAP INTL SA 3.75 04/10/2024		C	1	1FE	21,834,780	101.569	22,345,114	22,000,000	21,908,390		15,393			3.750	3.838	AO	185,625	825,000	01/08/2014.	04/10/2024.
891906 AB 5	TOTAL SYSTEM SVC 3.75 06/01/2023		..	1	2FE	8,931,600	98.316	8,848,467	9,000,000	8,966,680		6,799			3.750	3.842	JD	28,125	337,500	05/15/2013.	06/01/2023.
891906 AC 3	TOTAL SYSTEM SVC 4.80 04/01/2026		..	12	2FE	12,964,900	100.471	13,061,243	13,000,000	12,973,268		3,014			4.800	4.834	AO	156,000	624,000	03/14/2016.	04/01/2026.
891906 AF 6	TOTAL SYSTEM SVC 4.45 06/01/2028		..	12	2FE	9,975,600	98.074	9,807,430	10,000,000	9,977,133		1,533			4.450	4.480	JD	37,083	247,222	05/09/2018.	06/01/2028.
89214P BD 0	TOWNBANK PORTS VA 4.50 07/30/2027		..	2	2FE	25,000,000	100.551	25,137,625	25,000,000	25,000,349		(16)			4.500	4.500	JJ	471,875	1,165,625	07/12/2017.	07/30/2027.
89233P 4C 7	TOYOTA MTR CRED 4.50 06/17/2020 MTN		..	1	1FE	4,980,500	102.082	5,104,080	5,000,000	4,996,577		2,217			4.500	4.549	JD	8,750	225,000	06/14/2010.	06/17/2020.
89233P 5F 9	TOYOTA MTR CRED 3.40 09/15/2021 MTN		..	1	1FE	9,974,800	100.246	10,024,560	10,000,000	9,992,319		2,666			3.400	3.430	MS	100,111	340,000	09/08/2011.	09/15/2021.
893045 AE 4	TRANS-ALLEGHENY 3.85 06/01/2025		..	1	2FE	7,993,920	99.653	7,972,208	8,000,000	7,995,941		548			3.850	3.859	JD	25,667	308,000	12/08/2014.	06/01/2025.
89346D AF 4	TRANSALTA CORP 4.50 11/15/2022		..	12	3FE	5,895,960	96.718	5,803,080	6,000,000	5,954,005		10,592			4.500	4.719	MN	34,500	270,000	11/02/2012.	11/15/2022.
893526 8Y 2	TRANSCANADA PL 7.125 01/15/2019		..	3	2FE	10,047,050	100.125	10,012,510	10,000,000	10,000,250		(6,300)			7.125	7.059	JJ	328,542	712,500	01/07/2009.	01/15/2019.
89352H AM 1	TRANS-CANADA PIPELINES 4.625 03/01/2034		..	12	2FE	6,968,360	95.625	6,693,715	7,000,000	6,973,611		1,175			4.625	4.660	MS	107,917	323,750	02/25/2014.	03/01/2034.
89352H AT 6	TRANS-CANADA PL 4.875 01/15/2026		..	12	1FE	9,958,100	103.387	10,338,720	10,000,000	9,968,243		3,692			4.875	4.929	JJ	224,792	487,500	01/22/2016.	01/15/2026.
89352H AW 9	TRANSCANADA PL 4.25 05/15/2028		..	12	1FE	29,504,150	99.024	29,707,080	30,000,000	29,512,217		8,067			4.250	4.464	MN	162,917	443,889	11/20/2018.	05/15/2028.
89400P AE 3	TRANSURBAN FIN 4.125 02/02/2026		C	12	2FE	9,912,300	97.636	9,763,620	10,000,000	9,926,526		8,722			4.125	4.246	FA	170,729	412,500	10/27/2015.	02/02/2026.
89441# AA 4	VA TRAVERSE CITY CTL 4.613 11/15/2039		..		1Z	13,208,352	102.160	13,360,052	13,077,576	13,205,152		(3,200)			4.613	4.525	MON	77,084	95,518	09/18/2018.	11/15/2039.
89566E AG 3	TRISTATE GENERATION 3.70 11/01/2024		..	12	1FE	3,998,320	99.575	3,983,012	4,000,000	3,998,949		159			3.700	3.705	MN	24,667	148,000	10/27/2014.	11/01/2024.
896239 AB 6	TRIMBLE INC 4.15 06/15/2023		..	12	2FE	13,490,440	100.518	13,569,984	13,500,000	13,491,389		949			4.150	4.166	JD	24,900	280,125	06/13/2018.	06/15/2023.
89641U AA 9	TRINITY ACQ PLC 4.625 08/15/2023		C	1	2FE	2,983,170	102.192	3,065,745	3,000,000	2,991,250		1,659			4.625	4.696	FA	52,417	138,750	08/08/2013.	08/15/2023.
89641U AC 5	TRINITY ACQ PLC 4.40 03/12/2026		C	12	2FE	9,957,800	99.438	9,943,770	10,000,000	9,967,675		3,730			4.400	4.453	MS	129,556	440,000	03/17/2016.	03/15/2026.
89678F A* 1	TRI-STATE CAPITAL 5.75 7/1/2019		..		2FE	11,000,000	101.300	11,143,000	11,000,000	11,000,000					5.750	5.750	JJ	316,250	632,500	06/05/2014.	07/01/2019.
89679E AA 0	TRIUMPH BANCORP 6.50 09/30/2026		..	2	2FE	5,000,000	101.250	5,062,500	5,000,000	5,000,000					6.500	6.500	MS	82,153	325,000	09/28/2016.	09/30/2026.
898813 AK 6	TUCSON ELEC PWR 5.15 11/15/2021		..	1	1FE	6,522,505	103.617	6,735,092	6,500,000	6,507,583		(2,450)			5.150	5.105	MN	42,774	334,750	01/24/2012.	11/15/2021.
898813 AL 4	TUCSON ELEC PWR 3.85 03/15/2023		..	1	1FE	6,977,250	100.493	7,034,475	7,000,000	6,989,781		2,197			3.850	3.888	MS	79,353	269,500	09/11/2012.	03/15/2023.
899896 AC 8	TUPPERWARE BRAND 4.75 06/01/2021		..	12	2FE	11,032,550	101.613	11,177,474	11,000,000	11,011,392		(6,106)			4.750	4.688	JD	43,542	522,500	03/06/2013.	06/01/2021.
90131H BM 6	21ST CENTURY FOX AMERICA 6.75 01/09/2038		..		2FE	5,268,750	133.952	6,697,595	5,000,000	5,218,379		(5,793)			6.750	6.351	JJ	161,250	337,500	10/12/2006.	01/09/2038.
90131H BW 4	21ST CENTURY FOX 144A 3.70 10/15/2025		..	12	2FE	3,990,440	100.765	4,030,608	4,000,000	3,993,110		877			3.700	3.729	AO	31,244	148,000	10/14/2015.	10/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
90187B AA 9	TWO HARBORS 6.25 01/15/2022				2	46,883,014	98.044	45,219,900	46,122,000	46,719,321		(142,682)			6.250	5.775	JJ	1,329,210	694,438	12/12/2018.	01/15/2022.
902133 AK 3	TYCO ELECTRONICS 4.875 01/15/2021		C	1	1FE	1,988,440	103.102	2,062,048	2,000,000	1,997,202		1,274			4.875	4.948	JJ	44,958	97,500	12/15/2010.	01/15/2021.
902133 AR 8	TYCO ELECTRONICS 3.45 08/01/2024		C	12	1FE	5,976,840	97.462	5,847,726	6,000,000	5,985,750		2,274			3.450	3.497	FA	86,250	207,000	07/28/2014.	08/01/2024.
902133 AT 4	TYCO ELECTRONICS 3.70 02/15/2026		C	12	1FE	9,975,700	98.025	9,802,520	10,000,000	9,982,001		2,169			3.700	3.729	FA	139,778	370,000	01/25/2016.	02/15/2026.
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022			12	2FE	3,978,320	102.335	4,093,416	4,000,000	3,991,389		2,252			4.500	4.568	JD	8,000	180,000	06/06/2012.	06/15/2022.
90253@ AA 1	UNDER ARMOUR PORTLAND CTL 4.87 02/15/32				3	15,883,876	93.640	14,726,397	15,726,610	15,864,075		(14,515)			4.870	4.782	MON	34,039	765,886	03/10/2017.	02/15/2032.
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022 (COCO)		C		2FE	7,044,000	107.010	7,490,721	7,000,000	7,019,771		(4,592)			7.625	7.534	FA	198,674	649,184	08/15/2012.	08/17/2022.
90265E AK 6	UDR INC MTN 4.00 10/01/2025			1	2FE	5,986,200	100.046	6,002,760	6,000,000	5,990,163		1,245			4.000	4.028	AO	60,000	240,000	09/15/2015.	10/01/2025.
90265E AM 2	UDR INC MTN 3.50 07/01/2027			12	2FE	4,988,200	95.239	4,761,970	5,000,000	4,989,813		1,011			3.500	3.528	JJ	87,500	182,292	06/07/2017.	07/01/2027.
90265E AP 5	UDR INC 4.40 01/26/2029			12	2FE	9,999,800	100.718	10,071,840	10,000,000	9,999,384		(416)			4.400	4.401	JJ	79,444		10/17/2018.	01/26/2029.
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033				1	4,230,084	95.640	4,045,653	4,230,084	4,230,084					3.500	3.526	MON	6,580	148,053	05/21/2013.	05/15/2033.
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035			1	1	8,651,858	94.852	8,206,461	8,651,858	8,651,869		(0)			4.710	4.756	MON	29,431	407,503	06/26/2015.	12/05/2035.
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034			1	1	6,848,790	97.980	6,710,445	6,848,790	6,848,790					5.000	5.052	MON	24,732	342,440	09/23/2014.	12/05/2034.
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12/15/2021			1	1FE	3,000,000	100.744	3,022,308	3,000,000	3,000,000					3.853	3.853	JD	5,137	115,590	11/23/2011.	12/15/2021.
90331H MS 9	US BANK NA OHIO BKNT 2.80 01/27/2025			2	1FE	5,979,780	95.825	5,749,518	6,000,000	5,987,051		1,928			2.800	2.839	JJ	71,867	168,000	01/22/2015.	01/27/2025.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19				2FE	183,016	100.123	179,208	178,989	178,989					8.360	8.360	JJ	6,692	14,963	04/09/2010.	01/20/2019.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23			1	1FE	1,113,852	109.140	1,215,653	1,113,852	1,113,852					7.125	7.125	AO	15,211	79,362	06/21/2011.	10/22/2023.
90345W AA 2	US AIR 2012-1A 5.9 10/01/24			1	1FE	3,275,122	106.301	3,481,484	3,275,122	3,275,122					5.900	5.900	AO	48,308	193,232	04/30/2012.	10/01/2024.
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025			1	1FE	2,866,209	99.449	2,857,551	2,873,392	2,868,726		910			3.950	3.989	MN	14,503	113,516	01/21/2014.	11/15/2025.
90351D AB 3	UBS GROUP FUNDING 4.125 09/24/2025		C		1FE	15,117,460	99.147	14,872,080	15,000,000	15,095,293		(12,108)			4.125	4.016	MS	166,719	618,750	01/26/2017.	09/24/2025.
90351D AF 4	UBS GROUP FUNDING 4.125 04/15/2026		C		1FE	59,339,681	98.779	58,268,803	58,989,000	59,277,086		(33,495)			4.125	4.047	AO	513,696	2,433,296	01/26/2017.	04/15/2026.
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028	O	C	2	1FE	45,912,690	98.359	45,245,186	46,000,000	45,915,300		2,610			4.253	4.274	MS	532,570	1,637,405	05/08/2018.	03/23/2028.
905397 9Z 0	UNION BKSHRS STAT TRST I L+275 6/17/2034			2	1FE	7,507,031	99.000	7,425,000	7,500,000	7,506,059		(972)			5.538	5.568	MJSD.	113,693	272,291	02/08/2018.	06/17/2034.
90539J AA 7	UNION BANKSHARES 5.00 12/15/2026			2	2FE	10,000,000	101.357	10,135,700	10,000,000	10,000,109		(34)			5.000	5.000	JD	22,222	500,000	11/30/2016.	12/15/2026.
906548 CG 5	UNION ELECTRIC C 6.7 02/01/19	O		1	1FE	5,276,089	100.253	5,012,665	5,000,000	5,003,833		(45,725)			6.700	5.769	FA	139,583	335,000	08/31/2012.	02/01/2019.
907818 DY 1	UNION PACIFIC CORP 3.25 01/15/2025			12	1FE	4,983,450	96.632	4,831,605	5,000,000	4,989,684		1,521			3.250	3.288	JJ	74,931	162,500	08/07/2014.	01/15/2025.
907818 ED 6	UNION PACIFIC CORP 3.25 08/15/2025			12	1FE	5,962,680	96.913	5,814,762	6,000,000	5,974,499		3,390			3.250	3.322	FA	73,667	195,000	06/16/2015.	08/15/2025.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19			1	1FE	24,596	100.511	25,681	25,550	25,511		151			6.700	7.319	FA	609	1,712	07/28/1999.	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025				1FE	3,685,056	104.974	3,868,358	3,685,056	3,685,056					5.404	5.404	JJ	99,017	199,140	07/22/2004.	07/02/2025.
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31			1	1FE	3,155,617	109.500	3,455,400	3,155,617	3,155,308		66			6.176	6.179	JJ	96,904	194,891	07/19/2007.	01/02/2031.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020				1FE	1,636,364	100.000	1,636,364	1,636,364	1,636,357		8			4.710	4.710	MN	9,848	77,073	06/07/2005.	05/15/2020.
908906 AC 4	UNIONBANCAL 3.50 06/18/2022			1	1FE	3,968,000	99.893	3,995,732	4,000,000	3,987,605		3,303			3.500	3.596	JD	5,056	140,000	06/11/2012.	06/18/2022.
90919W AA 8	UNISON LEASE FND 2.981 03/16/2020			1	1FE	5,500,000	99.118	5,451,487	5,500,000	5,500,000					2.981	3.000	MON	7,287	163,955	03/12/2013.	03/15/2020.
90919W AC 4	UNISON LEASE FND 3.721 03/16/2020			1	1FE	2,600,000	100.012	2,600,316	2,600,000	2,600,000					3.721	3.750	MON	4,300	96,746	03/12/2013.	03/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22			1	2FE	1,468,913	104.090	1,597,197	1,534,440	1,507,631		9,306			6.636	7.404	JJ	50,630	101,832	04/30/2010.	07/02/2022.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025			3	1FE	5,617,409	100.720	5,657,871	5,617,409	5,617,409					4.300	4.300	FA	91,252	241,549	08/01/2013.	08/15/2025.
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029			1	1FE	10,549,428	96.244	10,153,181	10,549,428	10,549,530		(13)			3.450	3.450	JD	30,330	363,955	11/02/2015.	06/01/2029.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026			1	1FE	4,833,333	98.986	4,784,313	4,833,333	4,833,333					4.000	4.000	AO	42,963	193,333	03/24/2014.	04/11/2026.
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026			1	1FE	3,317,363	98.758	3,276,155	3,317,363	3,317,363					3.750	3.750	MS	40,776	124,401	07/28/2014.	09/03/2026.
90985F AF 3	UNITED COMM BK 5.50 02/14/2027			2	2FE	15,000,000	101.258	15,188,625	15,000,000	15,000,000					5.500	5.500	FA	313,958	825,000	07/31/2015.	02/14/2027.
90985F AG 1	UNITED COMMUNITY BANK 4.50 01/30/2028			2	2FE	10,000,000	100.876	10,087,610	10,000,000	10,000,144		144			4.500	4.500	JJ	188,750	240,000	01/10/2018.	01/30/2028.

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
910304 AA 2	UNITED FINANCIAL 5.75 10/01/2024				2FE	4,000,000	103.696	4,147,844	4,000,000	4,000,000					5.750	5.750	AO	57,500	230,000	09/18/2014.	10/01/2024.
91159H HA 1	US BANCORP 4.125 05/24/2021			12	1FE	6,973,330	102.257	7,157,976	7,000,000	6,992,572		2,889			4.125	4.172	MN	29,677	288,750	05/19/2011.	05/24/2021.
91159H HK 9	US BANCORP 3.60 09/11/2024			2	1FE	44,906,400	99.474	44,763,165	45,000,000	44,942,633		8,920			3.600	3.625	MS	495,000	1,620,000	09/08/2014.	09/11/2024.
91159H HM 5	US BANCORP MTN W 3.10 04/27/2026			2	1FE	14,988,450	94.756	14,213,355	15,000,000	14,991,213		1,053			3.100	3.109	AO	82,667	465,000	04/21/2016.	04/27/2026.
912920 AG 0	US WEST COMM 7.125 11/15/2043			2	3FE	738,750	92.250	922,500	1,000,000	754,682		2,297			7.125	9.768	MN	9,104	71,250	09/26/2008.	11/15/2043.
913017 BR 9	UNITED TECH CORP 4.50 04/15/2020			1	2FE	4,975,050	101.164	5,058,210	5,000,000	4,996,230		2,781			4.500	4.561	AO	47,500	225,000	02/23/2010.	04/15/2020.
913017 BV 0	UNITED TECH CORP 3.10 06/01/2022			1	2FE	2,997,690	97.306	2,919,192	3,000,000	2,999,130		238			3.100	3.109	JD	7,750	93,000	05/24/2012.	06/01/2022.
913017 CY 3	UNITED TECH CORP 4.125 11/16/2028			12	2FE	14,994,600	99.066	14,859,870	15,000,000	14,994,002		(598)			4.125	4.130	MN	77,344	154,688	08/13/2018.	11/16/2028.
91324P BM 3	UNITEDHEALTH GRP 3.875 10/15/2020			12	1FE	2,989,950	101.257	3,037,701	3,000,000	2,997,895		1,115			3.875	3.916	AO	24,542	116,250	10/20/2010.	10/15/2020.
91324P CC 4	UNITEDHEALTH GROUP 2.875 03/15/2023			1	1FE	3,983,720	98.416	3,936,632	4,000,000	3,992,625		1,625			2.875	2.922	MS	33,861	115,000	02/25/2013.	03/15/2023.
91324P CP 5	UNITEDHEALTH GROUP 3.75 07/15/2025			1	1FE	9,972,900	100.937	10,093,720	10,000,000	9,981,070		2,508			3.750	3.783	JJ	172,917	375,000	07/20/2015.	07/15/2025.
91324P CV 2	UNITEDHEALTH GROUP 3.10 03/15/2026			12	1FE	6,994,470	96.904	6,783,273	7,000,000	6,995,944		495			3.100	3.109	MS	63,894	217,000	02/22/2016.	03/15/2026.
91412N AA 8	UNIV OF CHICAGO 4.66 10/01/2022			1	1FE	3,497,900	104.386	3,653,514	3,500,000	3,499,167		199			4.660	4.667	AO	40,775	163,100	05/12/2010.	10/01/2022.
91412N AG 5	UNIV OF CHICAGO 3.065 10/01/24			1	1FE	2,538,873	98.000	2,488,223	2,539,000	2,539,000					3.065	3.065	AO	19,455	77,820	01/24/2012.	10/01/2024.
91412N AX 8	UNIV OF CHICAGO 27 3.622 10/01/2027			1	1FE	5,125,000	96.717	4,956,767	5,125,000	5,124,901		9			3.622	3.622	AO	46,407	185,628	08/19/2015.	10/01/2027.
915271 AA 8	UNIVEST CORP 5.10 03/30/25			2	2FE	5,000,000	100.226	5,011,280	5,000,000	5,000,000					5.100	5.100	MS	64,458	255,000	03/30/2015.	03/30/2025.
915271 AB 6	UNIVEST CORP 5.00 06/30/2026			2	2FE	5,000,000	100.437	5,021,870	5,000,000	4,999,993		1			5.000	5.000	JD	694	375,000	06/17/2016.	06/30/2026.
91529Y AH 9	UNUM GROUP 5.625 09/15/2020			1	2FE	8,041,200	102.581	8,206,496	8,000,000	8,008,674		(4,732)			5.625	5.557	MS	132,500	450,000	09/09/2010.	09/15/2020.
91529Y AL 0	UNUM GROUP 3.875 11/05/2025			1	2FE	21,330,456	94.593	20,403,753	21,570,000	21,394,670		21,834			3.875	4.012	MN	130,019	835,838	02/11/2016.	11/05/2025.
917310 AA 2	USAMERIBANCORP INC 6.25 04/01/2026			2	2FE	7,543,750	103.502	7,762,658	7,500,000	7,525,618		(10,386)			6.250	6.086	AO	117,188	468,750	03/08/2017.	04/01/2026.
918204 AV 0	VF CORP 3.50 09/01/2021			12	1FE	3,987,600	99.910	3,996,384	4,000,000	3,996,272		1,311			3.500	3.537	MS	46,667	140,000	08/17/2011.	09/01/2021.
91845# AA 2	VERIZON CTL 3.812 05/15/2035				2	9,158,250	93.620	8,573,954	9,158,250	9,158,246		0			3.812	3.842	MON	15,516	349,113	05/19/2015.	05/15/2035.
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036				2	9,471,159	91.410	8,657,586	9,471,159	9,471,156		0			3.620	3.647	MON	15,238	342,856	08/17/2016.	08/15/2036.
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022		C	1	2FE	2,070,565	101.625	2,282,498	2,246,000	2,174,290		21,199			4.375	5.535	JJ	46,402	299,028	06/24/2013.	01/11/2022.
91913Y AR 1	VALERO ENERGY 6.125 02/01/2020			1	2FE	2,981,070	102.932	3,087,954	3,000,000	2,997,339		2,307			6.125	6.211	FA	76,563	183,750	02/03/2010.	02/01/2020.
91913Y AU 4	VALERO ENERGY 3.40 09/15/2026			12	2FE	4,982,750	91.548	4,577,385	5,000,000	4,986,225		1,537			3.400	3.441	MS	50,056	170,000	09/07/2016.	09/15/2026.
91914J AA 0	VALERO ENERGY 4.375 12/15/2026			12	2FE	7,996,720	97.530	7,802,416	8,000,000	7,997,337		274			4.375	4.380	JD	15,556	350,000	12/02/2016.	12/15/2026.
91914J AB 8	VALERO ENERGY PARTNERS 4.50 03/15/2028			12	2FE	6,976,200	98.872	6,921,019	7,000,000	6,977,542		1,342			4.500	4.543	MS	92,750	145,250	03/26/2018.	03/15/2028.
919794 AB 3	VALLEY NATL BANC 5.125 09/27/2023				2FE	15,154,995	104.570	15,685,515	15,000,000	15,083,517		(15,331)			5.125	4.991	MS	200,729	768,750	10/23/2013.	09/27/2023.
919794 AC 1	VALLEY NATL BANC 4.55 06/30/2025				2FE	14,993,700	99.604	14,940,615	15,000,000	14,995,773		548			4.550	4.555	JD	1,896	1,023,750	06/16/2015.	06/30/2025.
921814 AA 7	VANDERBILT UMC 2017 4.172 07/01/2037			12	1FE	3,500,000	99.011	3,465,382	3,500,000	3,499,915		3			4.172	4.172	JJ	73,010	135,880	07/12/2017.	07/01/2037.
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022	O		1	2FE	5,036,677	101.798	5,089,920	5,000,000	5,013,812		(4,129)			4.250	4.154	MS	70,833	212,500	08/31/2012.	03/01/2022.
92277G AG 2	VENTAS REALTY LP 4.125 01/15/2026			12	2FE	9,893,850	99.840	9,983,960	10,000,000	9,923,776		9,109			4.125	4.251	JJ	190,208	412,500	07/13/2015.	01/15/2026.
92277G AL 1	VENTAS REALTY LP 3.85 04/01/2027			12	2FE	12,895,480	95.950	12,473,448	13,000,000	12,911,026		8,964			3.850	3.948	AO	125,125	500,500	03/22/2017.	04/01/2027.
92277G AM 9	VENTAS REALTY LP 4.00 03/01/2028			12	2FE	7,938,640	97.070	7,765,584	8,000,000	7,943,035		4,395			4.000	4.094	MS	106,667	167,111	02/13/2018.	03/01/2028.
92277G AN 7	VENTAS REALTY LP 4.40 01/15/2029			12	2FE	9,995,400	99.587	9,958,740	10,000,000	9,995,245		(155)			4.400	4.406	JJ	166,222		08/06/2018.	01/15/2029.
92343V CR 3	VERIZON COMM INC 3.50 11/01/2024			12	2FE	4,967,000	98.744	4,937,205	5,000,000	4,979,363		3,129			3.500	3.579	MN	29,167	175,000	10/22/2014.	11/01/2024.
92343V DY 7	VERIZON COMM INC 4.125 03/16/2027			1	2FE	8,933,040	100.020	9,001,836	9,000,000	8,943,085		5,695			4.125	4.217	MS	108,281	371,250	03/13/2017.	03/16/2027.
92343V EA 8	VERIZON COMM INC 4.50 08/10/2033			1	2FE	12,963,340	99.347	12,915,162	13,000,000	12,965,593		1,632			4.500	4.525	FA	229,125	585,000	08/01/2017.	08/10/2033.
92343V ER 1	VERIZON COMM INC 4.329 09/21/28			1	2FE	20,518,534	100.439	20,868,294	20,777,000	20,531,852		13,318			4.329	4.479	MS	474,703		06/21/2018.	09/21/2028.
92345Y AD 8	VERISK ANALYTICS 4.00 06/15/2025			1	2FE	9,946,300	100.160	10,016,010	10,000,000	9,963,431		4,863			4.000	4.065	JD	17,778	400,000	05/11/2015.	06/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
92553P AJ 1	VIACOM INC 3.875 12/15/2021			1	2FE	2,950,830	100.387	3,011,616	3,000,000	2,983,368		5,194			3.875	4.076	JD	5,167	116,250	12/07/2011.	12/15/2021.
92553P AT 9	VIACOM INC 4.25 09/01/2023			12	2FE	4,948,400	98.887	4,944,350	5,000,000	4,973,256		5,062			4.250	4.378	MS	70,833	212,500	08/12/2013.	09/01/2023.
92553P BC 5	VIACOM INC 6.25 02/28/2057			2	3FE	3,000,000	93.215	2,796,447	3,000,000	3,000,000					6.250	6.250	FA	64,063	187,500	02/23/2017.	02/28/2057.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023		C	1	2FE	3,607,297	101.000	3,643,370	3,607,297	3,607,297					5.000	5.031	JAJO	34,069	180,365	10/07/2013.	10/23/2023.
92769X AF 2	VIRGIN MEDIA SEC 5.25 01/15/2021		C	1	3FE	5,998,420	98.250	5,895,000	6,000,000	5,999,473		232			5.250	5.255	JJ	145,250	315,000	02/24/2011.	01/15/2021.
927804 FK 5	VIRGINIA ELEC & PWR 2.95 01/15/2022			12	2FE	1,496,385	98.908	1,483,623	1,500,000	1,498,788		376			2.950	2.978	JJ	20,404	44,250	01/09/2012.	01/15/2022.
927804 FU 3	VIRGINIA ELEC & POWER A 3.15 01/15/2026			12	1FE	4,999,550	96.432	4,821,600	5,000,000	4,999,672		41			3.150	3.151	JJ	72,625	157,500	01/12/2016.	01/15/2026.
92849T AJ 7	VITERRA INC 5.95 08/01/20			1	2FE	7,461,075	103.125	7,734,375	7,500,000	7,482,942		9,973			5.950	6.103	FA	185,938	446,250	07/30/2010.	08/01/2020.
928563 AC 9	VMWARE INC 3.90 08/21/2027			12	2FE	7,973,120	88.853	7,108,200	8,000,000	7,976,194		2,273			3.900	3.941	FA	112,667	312,000	08/16/2017.	08/21/2027.
92857W BC 3	VODAFONE GROUP 2.95 02/19/23		C	1	2FE	19,406,870	96.182	19,236,300	20,000,000	19,720,198		61,390			2.950	3.312	FA	216,333	590,000	06/20/2013.	02/19/2023.
92857W BK 5	VODAFONE GROUP 4.375 05/30/2028		C	1	2FE	22,660,080	97.020	22,314,623	23,000,000	22,673,359		13,279			4.375	4.562	MN	86,649	503,125	10/04/2018.	05/30/2028.
928668 AR 3	VOLKSWAGEN GROUP 4.25 11/13/2023			1	2FE	11,841,640	99.125	11,894,976	12,000,000	11,844,144		2,504			4.250	4.550	MN	68,000		12/07/2018.	11/13/2023.
928668 AU 6	VOLKSWAGEN GROUP 4.75 11/13/2028			1	2FE	41,428,121	97.072	41,216,686	42,460,000	41,437,710		9,588			4.750	5.062	MN	268,913		11/19/2018.	11/13/2028.
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020		C	1	2FE	3,577,990	100.703	3,423,899	3,400,000	3,438,267		(22,733)			4.000	3.278	FA	52,511	136,000	04/02/2012.	08/12/2020.
929043 AG 2	VORNADO RLTY LP 5.00 01/15/2022	O		1	2FE	10,051,177	103.519	10,351,880	10,000,000	10,019,223		(5,976)			5.000	4.929	JJ	230,556	500,000	08/31/2012.	01/15/2022.
929089 AB 6	VOYA FINANCIAL 3.65 06/15/2026			1	2FE	9,993,150	94.721	9,472,100	10,000,000	9,994,840		590			3.650	3.658	JD	16,222	365,000	07/19/2016.	06/15/2026.
929328 AE 2	WSFS FIN CORP 4.50 06/15/2026			2	1FE	8,500,000	100.984	8,583,674	8,500,000	8,500,012		(5)			4.500	4.500	JD	17,000	382,500	06/08/2016.	06/15/2026.
92936M AB 3	WPP FINANCE 2010 4.75 11/21/2021		C	1	2FE	4,974,306	101.743	5,087,170	5,000,000	4,991,276		2,752			4.750	4.815	MN	26,389	237,500	01/24/2012.	11/21/2021.
92936M AC 1	WPP FINANCE 2010 3.625 09/07/2022		C	1	2FE	3,966,520	96.835	3,873,416	4,000,000	3,986,215		3,431			3.625	3.726	MS	45,917	145,000	09/04/2012.	09/07/2022.
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020			1	1FE	7,504,842	98.896	7,421,989	7,504,842	7,504,845		(2)			3.819	3.849	MON	12,738	286,610	08/01/2013.	08/15/2020.
92940P AC 8	WESTROCK CO 4.90 03/15/2029			12	2FE	7,996,080	102.988	8,239,016	8,000,000	7,995,948		(132)			4.900	4.907	MS	30,489		11/27/2018.	03/15/2029.
931009 AE 4	WAKE FOREST UNIV 3.451 01/15/2032			1	1FE	5,000,000	94.094	4,704,685	5,000,000	5,000,000					3.451	3.451	JJ	79,565	172,550	07/26/2012.	01/15/2032.
93100P AA 6	WAKE FOREST BMC 3.093 06/01/2026			12	1FE	8,000,000	96.971	7,757,680	8,000,000	8,000,134		(16)			3.093	3.093	JD	20,620	247,440	10/27/2016.	06/01/2026.
93147# AA 3	WALGREENS (MARICOPA) CTL 4.51 10/31/2034				2	3,154,977	90.000	2,839,479	3,154,977	3,154,975		0			4.510	4.553	MON	6,324	142,289	10/19/2016.	10/31/2034.
93884P CQ 1	WASH GAS LIGHT MTND 6.49 09/27/2027	O			1FE	9,145,857	116.740	9,339,208	8,000,000	8,642,306		(57,219)			6.490	5.320	MS	152,876	519,200	08/31/2012.	09/27/2027.
939653 AL 5	WASHINGTON REIT 4.95 10/01/2020			1	2FE	1,983,980	101.596	2,031,926	2,000,000	1,996,594		1,818			4.950	5.053	AO	24,750	99,000	09/23/2010.	10/01/2020.
940730 AB 0	WASHINGTONFIRST BANKSHARE 6.00 10/15/25			2	2FE	5,000,000	100.770	5,038,505	5,000,000	5,000,049		(25)			6.000	5.999	AO	63,333	300,000	09/28/2015.	10/15/2025.
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022		C	12	5FE	1,997,100	59.500	1,190,000	2,000,000	1,190,000		825	807,012		4.500	4.549	AO	19,000	90,000	03/30/2012.	04/15/2022.
948741 AL 7	WEINGARTEN RLTY 3.85 06/01/2025			12	2FE	6,946,310	97.766	6,843,592	7,000,000	6,963,426		4,920			3.850	3.943	JD	22,458	269,500	05/07/2015.	06/01/2025.
948741 AM 5	WEINGARTEN REALTY 3.25 08/15/2026			12	2FE	2,974,650	92.983	2,789,499	3,000,000	2,979,966		2,272			3.250	3.350	FA	36,833	97,500	08/02/2016.	08/15/2026.
94973V AW 7	WELLPOINT INC 3.70 08/15/2021			12	2FE	7,990,720	100.640	8,051,176	8,000,000	7,997,228		989			3.700	3.714	FA	111,822	296,000	08/10/2011.	08/15/2021.
94974B FN 5	WELLS FARGO CO 4.125 08/15/2023				1FE	4,982,950	100.591	5,029,555	5,000,000	4,991,245		1,685			4.125	4.167	FA	77,917	206,250	08/08/2013.	08/15/2023.
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026				1FE	25,003,460	97.491	24,372,675	25,000,000	25,002,314		(267)			4.100	4.099	JD	79,722	1,025,000	05/28/2014.	06/03/2026.
94974B GL 8	WELLS FARGO CO GMTN 4.30 07/22/2027				1FE	38,069,207	98.304	36,947,521	37,585,000	37,950,605		(60,112)			4.300	4.161	JJ	713,802	1,186,155	11/30/2018.	07/22/2027.
95000U 2A 0	WELLS FARGO CO MTN 3.584 05/22/2028	O		2	1FE	5,912,400	95.877	5,752,632	6,000,000	5,918,155		5,755			3.584	3.757	MN	23,296	215,040	03/14/2018.	05/22/2028.
950810 9X 1	WESBNCO CAPITAL TRUST IV L+265 06/17/34			2	1FE	4,601,563	98.500	4,678,750	4,750,000	4,603,136		1,574			5.438	5.779	MJSD.	10,763	228,693	02/01/2018.	06/17/2034.
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020			1	1FE	4,802,104	102.217	4,284,937	4,192,000	4,317,474		(78,430)			5.100	3.093	JJ	98,582	213,792	04/02/2012.	07/15/2020.
957576 AA 9	WESTERN & SOUTHERN FIN 5.75 07/15/2033			1	1FE	31,439,670	117.313	31,463,427	26,820,000	31,190,788		(158,953)			5.750	4.237	JJ	711,103	1,019,188	05/22/2018.	07/15/2033.
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025			2	2FE	15,000,000	101.124	15,168,525	15,000,000	15,000,145		(89)			5.000	4.999	JJ	345,833	750,000	06/24/2015.	07/15/2025.
958254 AF 1	WESTERN GAS PARTNERS 4.65 07/01/2026			12	2FE	4,989,800	95.538	4,776,895	5,000,000	4,991,847		889			4.650	4.676	JJ	116,250	232,500	06/30/2016.	07/01/2026.
959802 AX 7	WESTERN UNION CO 4.25 06/09/2023			12	2FE	9,992,000	100.434	10,043,430	10,000,000	9,992,788		788			4.250	4.268	JD	25,972	210,139	06/06/2018.	06/09/2023.

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
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047				1PL	9,959,525	88.940	8,858,001	9,959,525	9,959,515		0			4.453	4.495	MON	19,711	443,498	08/10/2017.	07/15/2047.
960386 AM 2	WABTEC 4.70 09/15/2028	O		12	2FE	29,279,150	93.744	28,123,320	30,000,000	29,282,400		3,250			4.700	5.010	MS	419,083		12/20/2018.	09/15/2028.
960410 AC 2	WESTJET AIRLINES 3.50 06/16/2021			12	2FE	7,989,120	98.670	7,893,608	8,000,000	7,994,414		2,139			3.500	3.530	JD	11,667	280,000	06/13/2016.	06/16/2021.
960413 AT 9	WESTLAKE CHEMICAL 3.60 08/15/2026			12	2FE	6,965,000	91.568	6,409,732	7,000,000	6,972,271		3,102			3.600	3.660	FA	95,200	252,000	08/03/2016.	08/15/2026.
96042@ AA 4	WESTKIN PORTFOLIO CTL 6.05 11/15/2038				1FE	10,078,270	102.520	10,229,943	9,978,485	10,078,011		(474)			6.050	6.000	MON	41,931	25	12/06/2018.	11/15/2038.
961214 CX 9	WESTPAC BANKING 2.85 05/13/2026		C		1FE	7,968,960	92.901	7,432,048	8,000,000	7,976,291		2,849			2.850	2.895	MN	30,400	228,000	05/09/2016.	05/13/2026.
961214 DF 7	WESTPAC BANKING EMTN 4.322 11/23/2031		C	2	2FE	6,000,000	94.401	5,664,072	6,000,000	6,000,000					4.322	4.322	MN	27,373	259,320	11/15/2016.	11/23/2031.
96524V A* 7	WHITEHORSE FINANCE 6.00 08/07/2023				2FE	24,000,000	98.440	23,625,600	24,000,000	24,000,000					6.000	6.000	FA	576,000		08/07/2018.	08/07/2023.
967795 9Z 0	WILBER STATUTORY TRUST 1 L+265 06/17/34			3	1FE	7,650,000	98.000	7,840,000	8,000,000	7,656,029		6,029			5.438	5.902	MJSD.	118,917	284,377	02/01/2018.	06/17/2034.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033				2	2,948,134	109.000	3,213,466	2,948,134	2,948,134					6.660	6.753	MON	8,726	196,346	12/16/2009.	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034				2	3,976,031	109.000	4,333,874	3,976,031	3,976,031					6.660	6.753	MON	33,904	242,737	12/23/2009.	05/15/2034.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035				1	10,690,088	107.283	11,354,241	10,583,448	10,658,954		(5,844)			6.190	6.168	MON	29,116	655,115	03/18/2010.	01/15/2035.
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031				1	11,739,748	104.183	12,100,449	11,614,610	11,693,208		(9,658)			5.370	5.308	MON	27,720	623,705	06/01/2010.	08/15/2031.
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029				2	12,526,784	103.152	12,802,586	12,411,380	12,479,833		(10,871)			5.800	5.747	MON	11,998	719,860	06/22/2010.	01/25/2029.
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031				1	8,212,576	100.915	8,287,721	8,212,576	8,212,576					5.250	5.308	MON	19,163	431,160	09/28/2010.	09/15/2031.
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029				1	9,492,525	97.391	9,160,674	9,406,079	9,458,823		(7,311)			5.600	5.553	MON	23,411	526,740	04/28/2011.	10/15/2029.
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034				1	8,241,605	95.000	7,746,115	8,153,805	8,213,581		(6,269)			4.160	4.087	MON	15,075	339,198	01/06/2012.	02/15/2034.
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033				2	11,889,182	90.526	10,762,801	11,889,182	11,889,182					5.040	5.093	MON	26,632	599,215	08/17/2012.	09/15/2033.
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025				2	8,163,425	100.348	8,191,833	8,163,425	8,163,425					6.170	6.250	MON	22,386	503,683	04/03/2013.	04/15/2025.
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032				1	9,015,165	95.500	8,609,482	9,015,165	9,015,165					5.930	6.004	MON	23,760	534,599	05/15/2013.	11/15/2032.
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033				1	9,163,897	98.500	9,026,438	9,163,897	9,163,897					4.010	4.044	MON	16,332	367,472	12/20/2013.	09/15/2033.
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044				1	9,211,706	95.700	8,815,603	9,211,706	9,211,706					4.090	4.125	MON	16,745	376,759	09/30/2014.	09/15/2044.
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036				1	19,603,940	93.250	18,280,675	19,603,940	19,603,940					4.010	4.044	MON	34,939	786,118	12/23/2014.	02/15/2036.
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035				2FE	6,549,643	94.000	6,156,665	6,549,643	6,549,643					4.510	4.553	MON	13,128	295,389	02/11/2015.	01/15/2035.
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023				1	4,131,158	95.643	3,951,164	4,131,158	4,131,158					4.000	4.033	MON	7,344	165,246	10/31/2013.	06/15/2023.
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035				2	5,302,661	93.500	4,957,988	5,302,661	5,302,658		0			4.370	4.410	MON	10,299	231,726	09/11/2015.	08/15/2035.
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024			12	2FE	2,556,840	100.716	2,769,693	2,750,000	2,619,956		19,792			4.550	5.563	JD	2,433	125,125	08/05/2015.	06/24/2024.
96949L AB 1	WILLIAMS PARTNERS 4.00 09/15/2025			12	2FE	12,957,750	96.785	12,582,089	13,000,000	12,971,221		3,669			4.000	4.038	MS	153,111	520,000	02/26/2015.	09/15/2025.
96949L AD 7	WILLIAMS PARTNER 3.75 06/15/2027			12	2FE	4,997,450	93.960	4,697,985	5,000,000	4,997,833		214			3.750	3.756	JD	8,333	187,500	05/31/2017.	06/15/2027.
96950F AL 8	WILLIAMS PARTNER 4.50 11/15/2023			1	2FE	12,921,480	100.294	13,038,181	13,000,000	12,957,324		7,656			4.500	4.576	MN	74,750	585,000	11/12/2013.	11/15/2023.
96950F AM 6	WILLIAMS PARTNERS 4.30 03/04/2024			12	2FE	4,989,550	98.940	4,946,995	5,000,000	4,994,039		1,008			4.300	4.326	MS	69,875	215,000	02/27/2014.	03/04/2024.
97063P AB 0	WILLIS GRP HLDGS 5.75 03/15/2021		C	1	2FE	6,936,650	103.535	7,247,429	7,000,000	6,982,721		7,143			5.750	5.871	MS	118,514	402,500	03/14/2011.	03/15/2021.
970648 AF 8	WILLIS NORTH AMERICA 3.60 05/15/2024			12	2FE	4,995,700	97.040	4,852,020	5,000,000	4,996,602		564			3.600	3.614	MN	23,000	180,000	05/11/2017.	05/15/2024.
970648 AG 6	WILLIS NORTH AMERICA 4.50 09/15/2028			12	2FE	4,998,350	97.451	4,872,560	5,000,000	4,998,411		61			4.500	4.504	MS	69,375		09/05/2018.	09/15/2028.
97650W AF 5	WINTRUST FINL 5.00 06/13/2024				2FE	5,000,000	100.031	5,001,570	5,000,000	5,000,000					5.000	5.000	JD	12,500	250,000	06/10/2014.	06/13/2024.
976656 CD 8	WISC ELEC POWER 2.95 09/15/2021			1	1FE	2,969,190	99.344	2,980,311	3,000,000	2,990,726		3,240			2.950	3.070	MS	26,058	88,500	09/07/2011.	09/15/2021.
976826 BG 1	WISCONSIN P&L 5.00 07/15/2019			1	1FE	2,981,550	100.959	3,028,773	3,000,000	2,998,757		2,222			5.000	5.079	JJ	69,167	150,000	07/07/2009.	07/15/2019.
976826 BH 9	WISCONSIN P&L 4.60 06/15/2020			1	1FE	4,991,650	101.953	5,097,625	5,000,000	4,998,536		951			4.600	4.621	JD	10,222	230,000	06/10/2010.	06/15/2020.
980236 AL 7	WOODSIDE FINANCE 4.60 05/10/2021		C	12	2FE	3,996,840	101.237	4,049,484	4,000,000	3,999,121		345			4.600	4.610	MN	26,067	184,000	05/03/2011.	05/10/2021.
980236 AM 5	WOODSIDE FINANCE 3.65 03/05/2025		C	12	2FE	3,997,680	95.141	3,805,628	4,000,000	3,998,469		217			3.650	3.657	MS	47,044	146,000	02/26/2015.	03/05/2025.

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
980236 AN 3	WOODSIDE FINANCE 3.70 09/15/2026		C	12	2FE	4,996,700	93.097	4,654,865	5,000,000	4,997,354		292			3.700	3.708	MS	54,472	185,000	09/08/2016.	09/15/2026.
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		C		2FE	13,021,900	100.705	13,091,611	13,000,000	13,004,400		(2,422)			4.000	3.979	MS	143,000	520,000	09/14/2010.	09/22/2020.
980888 AF 8	WOOLWORTHS LTD 4.55 04/12/2021		C	1	2FE	15,407,300	101.853	15,277,890	15,000,000	15,115,288		(47,881)			4.550	4.191	AO	149,771	682,500	03/29/2012.	04/12/2021.
981811 AD 4	WORTHINGTON INDS 6.50 04/15/20			1	2FE	3,995,600	103.102	4,124,084	4,000,000	3,999,268		529			6.500	6.515	AO	54,889	260,000	04/08/2010.	04/15/2020.
981811 AE 2	WORTHINGTON INDS 4.55 04/15/2026			1	2FE	5,987,340	97.505	5,850,270	6,000,000	5,991,513		961			4.550	4.573	AO	57,633	273,000	04/10/2014.	04/15/2026.
981811 AF 9	WORTHINGTON INDUSTRIES 4.30 08/01/2032			12	2FE	6,993,070	94.655	6,625,878	7,000,000	6,993,579		346			4.300	4.309	FA	125,417	303,508	07/25/2017.	08/01/2032.
98310W AM 0	WYNDHAM WORLDWIDE 5.10 10/01/2025			12	3FE	14,537,520	96.125	13,618,990	14,168,000	14,457,480		(37,242)			6.350	5.963	AO	224,917	722,568	11/10/2016.	10/01/2025.
98310W AN 8	WYNDHAM WORLDWIDE 4.50 04/01/2027			12	3FE	14,086,900	91.000	12,740,000	14,000,000	14,074,828		(7,262)			5.750	5.665	AO	201,250	630,000	04/19/2017.	04/01/2027.
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021			1	2FE	10,040,516	102.532	10,253,180	10,000,000	10,013,712		(4,373)			4.950	4.898	MN	63,250	495,000	01/24/2012.	11/15/2021.
98417E AT 7	XSTRATA FIN CANADA 4.00 10/25/2022			1	2FE	4,987,350	99.750	4,987,500	5,000,000	4,994,536		1,292			4.250	4.281	AO	38,958	212,500	10/18/2012.	10/25/2022.
98419M AB 6	XYLEM INC 4.875 10/01/2021			1	2FE	999,350	103.022	1,030,221	1,000,000	999,796		68			4.875	4.883	AO	12,188	48,750	09/15/2011.	10/01/2021.
98419M AJ 9	XYLEM INC 3.25 11/01/2026			12	2FE	4,989,700	94.089	4,704,445	5,000,000	4,991,761		909			3.250	3.274	MN	27,083	162,500	10/03/2016.	11/01/2026.
984851 AC 9	YARA INTL SA 7.875 06/11/2019		C	1	2FE	2,984,670	101.811	3,054,315	3,000,000	2,999,038		2,051			7.875	7.950	JD	13,125	236,250	06/04/2009.	06/11/2019.
984851 AD 7	YARA INTL SA 3.80 06/06/2026		C	1	2FE	7,967,680	93.625	7,490,000	8,000,000	7,974,849		2,873			3.800	3.849	JD	21,111	304,000	06/01/2016.	06/06/2026.
984851 AF 2	YARA INTL SA 4.75 06/01/2028		C	12	2FE	6,982,360	98.644	6,905,059	7,000,000	6,983,177		817			4.750	4.782	JD	27,708	166,250	05/24/2018.	06/01/2028.
98779P AH 0	YOUR COMMUNITY B 6.25 12/15/2025			2	2	6,500,000	107.297	6,974,305	6,500,000	6,500,037		(17)			6.250	6.250	JD	18,056	406,250	12/03/2015.	12/15/2025.
98978V AK 9	ZOETIS INC 4.50 11/13/2025			12	2FE	9,976,900	102.179	10,217,870	10,000,000	9,983,062		2,061			4.500	4.529	MN	60,000	450,000	11/09/2015.	11/13/2025.
G6461# AA 6	NEW MOUNTAIN GUARDIAN II A 5.925 3/15/22			3	1FE	17,080,000	100.250	17,122,700	17,080,000	17,079,489		(511)			5.925	5.928	MS	98,388		11/26/2018.	03/15/2022.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						17,236,005,605	XXX	16,968,976,425	17,231,953,897	17,201,705,836	587,018	862,403	11,733,819	0	XXX	XXX	XXX	187,844,033	639,617,670	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032			1	1FM	14,058	98.625	13,749	13,940	13,437		51			5.750	6.295	MON	67	802	02/03/2003.	12/25/2032.
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33			1	1FM	14,940	99.310	14,638	14,740	14,435		38			5.500	5.831	MON	68	811	01/21/2004.	12/25/2033.
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE				1FE	5,369,590	96.760	5,829,583	6,024,786	5,634,678		170,978			2.449	4.296	MON	12,297	123,390	03/18/2016.	07/27/2057.
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036			1	1FM	18,253,169	96.701	20,591,403	21,293,922	19,773,103		625,777			2.592	4.610	MON	10,732	482,083	04/07/2016.	04/25/2036.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034			1	1FM	514,910	97.580	622,136	637,565	458,097		59,015			3.511	15.326	MON	435	17,545	03/07/2012.	11/25/2034.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035			1	1FM	1,519,699	100.289	1,628,956	1,624,260	1,517,403		18,754			4.465	3.795	MON	6,044	65,268	07/24/2013.	06/25/2035.
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035			1	1FM	912,307	98.556	1,288,918	1,307,808	1,017,367		89,098			3.046	9.920	MON	775	33,150	08/17/2015.	11/25/2035.
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036			1	1FM	7,057,830	68.875	6,837,564	9,927,497	6,725,936		243,125			2.686	4.579	MON	5,185	210,682	10/18/2016.	08/25/2036.
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036			1	1FM	2,556,440	97.850	3,899,665	3,985,364	2,614,457		258,320			3.872	14.607	MON	12,859	145,421	01/19/2012.	08/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036			1	1FM	710,669	82.880	874,494	1,055,133	616,959		24,013			5.750	13.780	MON	5,056	61,143	07/23/2008.	06/25/2036.
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37			1	1FM	1,018,602	90.524	1,141,177	1,260,637	1,034,614		49,140			2.646	6.178	MON	649	27,071	10/18/2016.	08/25/2037.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046			1	1FM	571,627	70.941	540,692	762,170	459,190		14,918			2.696	3.802	MON	400	16,613	05/20/2008.	10/25/2046.
02660T AR 4	AHM 2004-1 4A SEQ SNR FLT 04/25/2044			1	3AM	2,832,207	98.875	2,832,207	2,864,432	2,833,377		1,527			4.886	5.080	MON	11,663	18,758	11/15/2018.	04/25/2044.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045			1	1FM	1,829,084	100.979	2,158,640	2,137,717	1,923,134		69,284			4.188	6.273	MON	7,461	83,791	05/10/2012.	02/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045			1	1FM	1,135,743	99.001	1,290,555	1,303,579	1,170,576		25,523			4.886	4.669	MON	5,308	54,027	02/28/2011.	06/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045			1	1FM	651,029	99.467	755,020	759,062	687,996		50,290			4.386	10.052	MON	2,774	29,168	03/14/2016.	09/25/2045.
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035			1	1FM	137,354	94.376	158,932	168,403	142,161		6,173			3.046	5.222	MON	100	4,255	10/30/2013.	11/25/2035.
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046			1	1FM	2,862,315	94.900	3,465,820	3,652,076	2,896,457		92,119			2.866	4.481	MON	2,035	77,787	02/24/2016.	12/25/2046.
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33			1	1FM	2,270,095	101.417	2,302,470	2,270,309	2,262,506		1,068			5.820	5.882	MON	11,011	132,132	07/25/2003.	10/25/2033.
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034			1	1FM	988,750	100.904	1,028,543	1,019,330	994,646		6,205			4.368	4.934	MON	3,710	44,905	11/16/2010.	05/25/2034.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27			1	1FM	94,122	99.544	93,796	94,225	94,225					6.631	6.724	MON	521	6,284	04/01/2004.	03/25/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27			1	1FM	1,335,450	102.130	1,363,044	1,334,616	1,334,616					7.228	7.338	MON	8,039	95,190	02/25/1999.	10/25/2027.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036			1	1FM	4,953,958	96.854	7,383,873	7,623,691	6,259,767		541,738			2.646	10.453	MON	3,923	162,350	07/12/2011.	07/25/2036.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36			1	1FM	462,840	100.770	473,505	469,889	467,547		2,917			5.500	5.914	MON	2,154	26,090	05/11/2010.	03/26/2036.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37			1	1FM	385,648	96.100	1,288,294	1,340,583	656,446		168,573			6.000	39.139	MON	6,703	81,758	09/09/2009.	06/26/2037.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036				1FM	4,865,918	68.143	6,123,193	8,985,740	4,649,646		247,253			6.000	13.265	MON	44,929	549,145	10/01/2010.	05/26/2036.
05532T AF 9	BCAP 2010-RR1 2A2 SUB CSTR 06/26/2045 RE				1FM	3,508,148	93.090	7,507,453	8,064,709	5,334,884		603,352			4.309	18.166	MON	28,957	334,240	03/16/2012.	06/26/2045.
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE				1FM	10,179,394	101.396	12,407,513	12,236,687	11,058,843		469,106			4.226	8.572	MON	43,097	487,252	03/16/2012.	04/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35				1FM	3,433,527	100.862	3,655,027	3,623,775	3,565,634		55,048			6.000	7.678	MON	18,119	217,350	04/20/2011.	10/26/2035.
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE				1FM	247,165	99.640	254,549	255,468	254,002		2,959			4.708	3.360	MON	969	10,475	02/13/2013.	09/27/2036.
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE				1FM	3,098,702	93.150	3,294,618	3,536,896	3,190,236		70,053			3.591	5.976	MON	10,583	121,449	06/07/2016.	06/26/2037.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35			1	6FE	1,020,913	100.110	1,059,917	1,058,752	897,993					7.000	8.396	MON	6,176	91,943	06/19/1997.	12/25/2035.
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE				1FM	3,336,499	99.544	3,634,774	3,651,436	3,610,206		92,538			4.500	7.774	MON	13,693	150,622	03/13/2012.	12/26/2037.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE				1FM	2,440,572	99.362	2,607,539	2,624,271	2,761,535		(127,010)			3.599	2.000	MON	7,872	90,541	04/11/2012.	05/26/2036.
05541C AZ 1	BCAP 2012-RR7 5A1 SEQ CSTR 03/2047 RE				1FM	5,755,050	100.250	6,631,537	6,615,000	6,410,034		261,250			5.105	7.729	MON	28,140	239,806	07/26/2012.	03/26/2047.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE				1FM	5,830,046	98.514	6,951,144	7,056,031	6,442,629		285,654			2.483	7.336	MON	6,325	151,775	08/23/2012.	11/20/2036.
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		99,168			2.465	4.012	MON	1,510	67,412	12/29/2015.	02/27/2037.
05570W AE 8	BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE				1FM	1,555,473	100.340	1,705,750	1,699,971	1,699,971		32,792			6.000	8.855	MON	8,500	101,998	12/28/2011.	08/27/2037.
05570W AJ 7	BNPP 2009-1 A6 MEZ 6.00 08/27/2037 RE				1FM	7,443,384	102.479	8,655,811	8,446,393	8,318,329		124,486			6.000	6.811	MON	42,232	506,784	08/10/2012.	08/27/2037.
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036			1	1FM	799,809	92.820	850,383	916,164	756,856		14,866			4.317	5.935	MON	3,296	35,971	01/09/2017.	02/20/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036			1	1FM	3,010,253	98.391	3,631,624	3,691,023	2,845,047		229,290			6.000	17.748	MON	18,455	222,365	03/29/2012.	03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36			1	1FM	205,440	93.178	188,595	202,403	180,478		(1,094)			5.500	5.738	MON	928	11,194	08/16/2013.	03/25/2036.
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035			1	4FM	2,634,618	98.250	2,844,271	2,894,932	2,660,426		69,728			4.830	6.617	MON	11,653	119,438	04/06/2016.	11/20/2035.
05946X R7 0	BAFC 2005-7 2A2 IO INV 11/25/35			16	5FE	1,583,192	7.250	477,313		0					2.454	9,999.000	MON	2,692	215,872	03/05/2008.	11/25/2035.
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036			1	3FM	3,107,167	100.240	3,100,804	3,093,380	3,067,896		4,068			5.750	5.994	MON	14,822	178,251	08/07/2013.	01/25/2036.
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035			1	1FM	2,173,248	94.161	2,195,994	2,332,162	2,152,480		45,398			4.420	6.049	MON	8,591	94,393	01/04/2017.	09/20/2035.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035			1	1FM	826,962	86.184	931,744	1,081,110	668,385		85,469			3.006	15.780	MON	542	26,714	01/11/2012.	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035			1	1FM	1,641,685	87.500	1,938,250	2,215,143	1,528,263		134,931			2.906	11.150	MON	1,073	52,522	05/30/2012.	05/25/2035.
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34			1	1FM	382,735	100.781	434,007	430,644	383,393		11,274			4.148	6.146	MON	1,489	17,471	11/02/2011.	04/25/2034.
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034			1	1FM	1,439,459	98.499	1,516,417	1,539,528	1,437,407		31,410			4.136	5.417	MON	5,306	62,273	07/18/2016.	04/25/2034.
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34			1	1FM	1,148,922	101.530	1,184,265	1,166,419	1,146,651		4,929			3.917	3.665	MON	3,807	44,904	09/08/2016.	02/25/2034.
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035			1	1FM	1,781,363	101.410	1,868,370	1,842,392	1,786,841		17,090			3.681	4.122	MON	5,652	67,866	05/06/2016.	02/25/2035.
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035			1	1FM	2,240,426	100.300	2,307,725	2,300,822	2,244,995		16,472			3.681	3.880	MON	7,058	84,753	05/06/2016.	02/25/2035.
05949A W9 7	BOAMS 2005-B 2A1 PT SNR FLT 03/25/2035			1	1FM	2,836,237	96.000	2,832,549	2,950,572	2,836,140		3,313			3.910	5.046	MON	9,614	9,615	11/19/2018.	03/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	O		1	1FM	1,795,973	95.660	1,763,970	1,844,000	1,583,415		3,012			5.500	6.645	MON	8,452	104,192	08/31/2012.	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35			1	1FM	1,725,457	96.072	1,881,208	1,958,124	1,761,427		47,656			4.611	6.718	MON	7,524	76,348	07/22/2013.	10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35			1	2FM	40,177	99.950	41,099	41,119	41,398		(100)			4.521	3.412	MON	155	1,633	09/10/2008.	11/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035			1	2FM	2,370,565	95.929	2,390,368	2,491,816	2,403,600		(23,679)			6.000	5.309	MON	12,459	150,252	08/07/2013.	12/25/2035.
05950F AD 7	BAFC 2006-4 A4 IO INV 7/25/36			16	5FE	928,814	9.992	35,374		0					2.994	9,999.000	MON	177	14,044	03/12/2008.	07/25/2036.
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036			1	1FM	6,969,365	101.113	7,350,145	7,269,220	7,002,129		66,405			4.874	3.986	MON	29,523	280,758	04/08/2016.	07/20/2036.
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046			1	1FM	3,608,229	93.031	3,832,211	4,119,281	3,366,151		71,772			4.351	5.656	MON	14,936	163,161	03/22/2016.	09/20/2046.
05950R BG 3	BAFC 2006-6 3A2 IO INV 08/25/36			16	5GI	552,513	7.150	15,052		0					2.894	9,999.000	MON	102	8,712	10/24/2008.	08/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			1	1FM	874,213	96.474	1,019,980	1,057,264	923,532		22,148			4.449	5.706	MON	3,920	43,257	11/17/2010.	11/20/2046.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			1	1FM	100,050	89.180	93,920	105,316	76,093		1,931			5.846	10.769	MON	513	7,400	05/13/2008.	01/25/2037.
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36			1	1FM	2,172,224	90.000	2,014,996	2,238,885	2,022,229		(27,749)			6.000	5.034	MON	11,194	135,708	01/11/2017.	09/25/2036.
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		147			5.791	7.690	MON	151	2,089	04/30/2008.	10/25/2036.
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046			1	1FM	1,885,416	92.870	2,123,808	2,286,861	1,865,944		90,386			2.660	6.510	MON	2,028	50,395	03/21/2016.	10/20/2046.
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047			1	1FM	3,925,796	93.670	4,275,923	4,564,880	4,084,870		188,260			2.680	7.558	MON	4,078	99,615	02/25/2016.	05/20/2047.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036			1	1FM	6,322,277	95.789	6,566,473	6,855,126	6,284,765		127,543			4.173	5.709	MON	23,840	262,814	02/12/2016.	05/20/2036.
059523 AN 0	BAFC 2007-5 4A3 IO INV 07/25/2037			16	5GI	11,928,150	14.956	3,804,830		2,720,889		(768,076)			4.044	17.059	MON	17,145	1,295,213	12/06/2013.	07/25/2037.
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047			1	1FM	3,835,292	54.474	3,577,835	6,567,929	3,623,722		(10,068)	388,426		2.749	4.732	MON	15,047	188,886	09/26/2017.	07/25/2047.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037				4FM	5,255,339	81.717	5,954,914	7,287,248	6,233,512		(201,624)	238,399		5.500	2.612	MON	33,400	400,793	09/30/2010.	03/26/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37			1	1FM	497,452	90.921	517,547	569,230	451,238		12,556			5.774	9.329	MON	2,739	29,496	04/25/2008.	05/25/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37			1	1FM	233,296	92.800	249,800	269,181	222,142		8,379			4.410	8.780	MON	989	10,887	04/24/2008.	09/20/2037.
05955V AH 8	BAFC 2010-R1 1A4 SEQ SSNR 5.50 1/26/2036				1FM	893,515	100.390	1,128,302	1,123,918	1,111,386		26,594			5.500	7.950	MON	5,151	61,789	10/04/2010.	01/26/2036.
05956E AB 8	BAFC 2010-R6 1A2 MEZ 5.50 02/26/2035 RE				1FM	1,306,110	99.890	1,324,541	1,326,000	1,313,954		1,669			5.500	5.727	MON	6,078	72,930	09/12/2013.	02/26/2035.
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE				1FM	4,657,628	90.944	4,867,315	5,352,003	4,852,327		147,406			2.505	4.387	MON	2,607	117,840	01/24/2017.	07/26/2036.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037				1FM	4,283,944	99.230	6,718,510	6,770,626	5,273,803		399,200			6.000	15.931	MON	33,853	414,979	09/23/2010.	08/26/2037.
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE				1FM	3,142,715	100.070	3,234,885	3,232,622	3,136,470		25,205			4.486	4.178	MON	12,084	125,735	08/24/2016.	07/26/2035.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036				1FM	1,853,825	89.810	2,079,745	2,315,717	1,990,954		(1,452)			6.250	7.615	MON	12,061	148,069	11/12/2010.	08/26/2036.
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036			1	2FM	1,135,820	96.111	1,091,654	1,135,820	1,135,820					5.852	5.924	MON	5,539	48,853	04/14/2014.	11/28/2036.
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034			1	1FM	1,233,982	99.625	1,225,504	1,230,117	1,235,623		(1,449)			3.994	3.154	MON	4,095	46,862	01/27/2017.	07/25/2034.
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034			1	1FM	2,600,622	99.625	2,579,617	2,589,327	2,587,606		(8,947)			4.378	3.287	MON	9,447	107,008	01/27/2017.	07/25/2034.
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034			1	1FM	1,078,965	100.000	1,064,680	1,064,680	1,080,289		(7,126)			4.936	3.455	MON	4,380	49,591	01/27/2017.	07/25/2034.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033			1	1FM	3,746,836	99.040	3,671,836	3,707,444	3,717,057		(11,070)			5.500	5.163	MON	16,992	203,909	07/10/2013.	09/25/2033.
07384Y TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044			1	1FM	1,196,510	102.000	1,206,863	1,183,199	1,189,453		(1,632)			4.562	3.251	MON	4,498	47,939	01/27/2017.	03/25/2044.
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035			1	1FM	613,383	98.860	660,916	668,537	612,462		11,979			4.251	5.067	MON	2,368	24,978	10/25/2016.	01/25/2035.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35			1	1FM	2,704,426	90.809	2,864,926	3,154,898	2,597,875		91,323			4.189	7.603	MON	11,014	119,353	02/11/2016.	04/25/2035.
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35			1	1FM	25,803	91.500	25,945	28,355	26,071		557			4.134	5.525	MON	98	1,097	09/14/2016.	07/25/2035.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37			1	1FM	100,287	89.080	168,648	189,322	72,287		13,072			3.504	30.048	MON	553	6,212	09/15/2008.	04/25/2037.
073877 CS 9	BSABS 2005-SD3 1M1 MEZ FLT 07/25/2035			1	1FM	9,347,822	98.436	11,446,081	11,628,000	11,175,988		387,384			3.156	5.601	MON	7,136	307,663	12/05/2013.	07/25/2035.
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034			1	1FM	755,513	88.560	895,092	1,010,720	785,705		50,018			2.906	7.347	MON	490	20,531	12/05/2011.	10/25/2034.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020			1	1FM	2,436,070	99.796	2,402,580	2,407,482	2,420,935		(8,483)			5.250	4.813	MON	10,533	126,393	12/27/2013.	09/25/2020.
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047			1	1FM	1,903,963	95.133	2,108,910	2,216,795	1,843,082		66,552			3.732	7.398	MON	6,895	82,160	03/03/2016.	02/25/2047.
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36			1	1FM	985,731	90.916	998,189	1,097,925	948,323		13,065			4.438	5.007	MON	4,061	43,544	08/17/2016.	10/25/2036.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30			1	1FM	186,244	100.165	211,991	211,641	214,758		3,907			5.581	5.226	MON	230	10,746	12/02/2011.	08/25/2030.
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35			1	1FM	57,175	96.250	55,168	57,318	56,816		14			5.872	4.387	MON	280	2,708	01/19/2017.	05/25/2035.
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35			1	1FM	2,584,377	98.450	2,560,321	2,600,631	2,582,086		10,787			3.791	3.940	MON	8,217	97,368	07/29/2014.	07/25/2035.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36			1	1FM	1,026,704	85.800	900,571	1,049,622	612,663		52,483			3.831	14.539	MON	3,351	40,765	08/29/2007.	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37			1	1FM	3,144,812	86.486	2,956,343	3,418,290	2,619,754		9,051			6.000	8.152	MON	17,091	206,398	08/19/2011.	01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			1	1FM	924,549	96.550	1,146,947	1,187,931	888,836		57,219			3.788	10.962	MON	3,750	43,011	05/23/2017.	09/25/2037.
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030			1	1FM	359,143	99.200	348,004	350,811	351,779		(3,133)			6.200	5.125	MON	1,813	21,750	02/07/2011.	02/25/2030.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			1	1FM	111,410	93.500	138,561	148,193	107,598		989			5.750	8.937	MON	710	8,680	01/03/2012.	02/25/2037.

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
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37			1	1FM	1,025,670	91.818	1,078,052	1,174,115	930,965		(4,015)			5.750	6.630	MON	5,626	68,785	08/31/2012.	04/25/2037.
12639M AQ 8	CSMC 2010-15R 2A3 SUB SSNR 3.5 05/36 RE				1FM	213,638	99.542	270,904	272,150	267,007		24,132			3.500	15.316	MON	794	9,525	08/02/2012.	05/26/2036.
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE				1FM	2,528,969	91.810	2,532,166	2,758,050	2,476,012		28,930			3.898	5.123	MON	8,960	101,565	12/01/2016.	07/26/2037.
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36				1FM	547,489	102.250	559,807	547,489	545,124		1,803			5.750	6.012	MON	2,623	32,128	05/29/2009.	01/26/2036.
12641P AE 4	CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36				1FM	1,200,000	102.500	1,230,000	1,200,000	1,195,546		(313)			5.750	5.793	MON	5,750	68,980	05/29/2009.	01/26/2036.
12641P AF 1	CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36				1FM	1,000,000	101.375	1,013,750	1,000,000	491,365		78,814			5.750	34.135	MON	4,792	57,483	05/29/2009.	01/26/2036.
12641P AG 9	CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36				1FM	800,000	97.125	777,000	800,000	46,844		1,211			5.750	121.432	MON	3,833	45,987	05/29/2009.	01/26/2036.
12641P AH 7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36				1FM	445,141	92.125	737,000	800,000	20,585		(461)			5.750	290.317	MON	3,833	45,987	05/29/2009.	01/26/2036.
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35				1FM	1,232,803	98.500	1,214,311	1,232,803	1,228,286		2,700			5.500	5.533	MON	5,650	70,022	05/29/2009.	10/26/2035.
12641P AN 4	CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35				1FM	2,085,440	96.625	2,015,056	2,085,440	2,078,459		(564)			5.500	5.532	MON	9,558	114,699	05/29/2009.	10/26/2035.
12641P AP 9	CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35				1FM	1,191,680	93.750	1,117,200	1,191,680	1,168,524		4,463			5.500	6.055	MON	5,462	65,542	05/29/2009.	10/26/2035.
12641P AQ 7	CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35				1FM	1,787,520	88.000	1,573,018	1,787,520	654,536		49,062			5.500	24.407	MON	8,193	98,314	05/29/2009.	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35				1FM	614,522	57.125	594,612	1,040,896	0					5.500	9,999.000	MON	4,771	60,572	05/29/2009.	10/26/2035.
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35	O			1FM	378,433	99.000	381,641	385,496	383,762		1,968			5.500	5.834	MON	1,767	21,263	08/31/2012.	11/26/2035.
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35	O			1FM	730,023	97.250	738,867	759,760	700,302		28,613			5.500	10.468	MON	3,482	41,787	08/31/2012.	11/26/2035.
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35	O			1FM	782,975	92.250	788,488	854,730	691		(4,189)			5.500	84.954	MON	3,918	47,010	08/31/2012.	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	O			1FM	33,812	29.000	66,731	230,108	6,134		(88)			5.500	2,180.539	MON	1,055	13,854	08/31/2012.	11/26/2035.
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35	O			1FM	733,393	99.875	738,574	739,498	736,559		2,995			5.500	5.661	MON	3,389	40,778	08/31/2012.	09/26/2035.
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35	O			1FM	1,000,667	97.500	993,925	1,019,410	1,013,340		1,960			5.500	5.785	MON	4,672	56,067	08/31/2012.	09/26/2035.
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35	O			1FM	849,331	94.750	827,907	873,780	775,429		25,143			5.500	9.777	MON	4,005	48,058	08/31/2012.	09/26/2035.
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35	O			1FM	555,402	88.500	515,530	582,520	132,947		11,301			5.500	36.153	MON	2,670	32,039	08/31/2012.	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35	O			1FM	230,788	63.375	325,852	514,166	68,253		(2,276)			5.500	116.330	MON	2,357	29,740	08/31/2012.	09/26/2035.
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36				1FM	31,732	100.125	31,772	31,732	30,019		138			3.722	23.810	MON	98	1,148	05/29/2009.	04/26/2036.
12641P CJ 1	CSMC 2009-6R 9A4 SUB SSUP CSTR 4/26/36				1FM	118,580	96.250	114,133	118,580	85,925		11,573			3.722	22.714	MON	368	4,290	05/29/2009.	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36				1FM	78,774	92.625	85,020	91,789	1,468		43			3.722	344.048	MON	285	3,149	05/29/2009.	04/26/2036.
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36				1FM	349,659	100.375	350,970	349,659	348,341		1,710			5.500	5.529	MON	1,603	19,527	05/29/2009.	01/26/2036.
12641P CX 0	CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36				1FM	776,760	100.125	777,731	776,760	737,851		42,891			5.500	11.680	MON	3,560	42,722	05/29/2009.	01/26/2036.
12641P CY 8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36				1FM	242,242	97.625	568,734	582,570	357,277		80,971			5.500	38.310	MON	2,670	32,041	05/29/2009.	01/26/2036.
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35				1FM	5,070	99.500	20,776	20,881	20,881		2,160			5.000	35.282	MON	87	1,415	05/29/2009.	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37				1FM	112,314	91.000	187,899	206,482	103,638		18,112			6.000	32.615	MON	1,032	12,417	05/31/2009.	09/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37				1FM	1,698,234	92.125	1,635,313	1,775,103	1,315,845		25,769			6.000	10.272	MON	8,876	104,947	05/31/2009.	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37				1FM	868,768	86.875	791,301	910,850	272,338		(8,553)			6.000	16.983	MON	4,554	53,843	05/31/2009.	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037				1FM	867,448	80.250	730,957	910,850	109,405		(541)			6.000	52.661	MON	4,554	53,843	05/31/2009.	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037				1FM	399,276	24.750	206,999	836,361	116,664		(3,941)			6.000	49.381	MON	4,182	52,446	05/31/2009.	07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35				1FM	617,433	100.625	621,292	617,433	617,433		3,792			5.500	5.546	MON	2,830	33,959	05/31/2009.	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35				1FM	1,360,000	97.250	1,322,600	1,360,000	1,355,369		(521)			5.500	5.521	MON	6,233	74,800	05/31/2009.	11/26/2035.
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035				1FM	680,000	90.625	616,250	680,000	678,545					5.500	5.575	MON	3,117	37,400	05/31/2009.	11/26/2035.
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035				1FM	1,020,000	82.625	842,775	1,020,000	317,476		17,233			5.500	24.710	MON	4,675	56,100	05/31/2009.	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035				1FM	365,317	50.500	335,524	664,404	4,607		91			5.500	9,999.000	MON	3,045	38,148	05/31/2009.	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35				1FM	3,020,485	101.000	3,050,690	3,020,485	3,010,007		2,530			5.500	5.525	MON	13,844	166,127	05/31/2009.	09/26/2035.

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
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35				1FM	1,652,100	97.500	1,610,798	1,652,100	1,542,810		23,339			5.500	7.550	MON	7,572	90,865	05/31/2009.	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35				1FM	1,220,291	66.625	1,470,033	2,206,429	426,559		23,827			5.500	36.150	MON	10,113	129,256	05/31/2009.	09/26/2035.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	O			1FM	561,701	87.375	2,767,790	3,167,714	880,880		258,251			6.000	60.498	MON	3,168	191,202	08/31/2012.	12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36				1FM	518,780	61.375	383,552	624,933	199,479		8,886			5.066	21.163	MON	2,638	15,373	05/31/2009.	05/26/2036.
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35	O			1FM	312,310	98.625	314,826	319,215	319,215					5.250	6.192	MON	1,397	16,908	08/31/2012.	08/26/2035.
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35	O			3FM	1,122,241	98.625	1,257,114	1,274,640	1,274,640		81,356			5.250	25.550	MON	5,577	66,835	08/31/2012.	08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35				1FM	2,227,761	102.125	2,275,101	2,227,761	2,220,642		1,707			5.500	5.490	MON	10,211	115,963	05/31/2009.	02/26/2035.
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35				1FM	1,679,251	95.000	1,900,000	2,000,000	1,621,953		36,202			5.500	10.059	MON	9,167	104,074	05/31/2009.	02/26/2035.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36				1FM	356,112	92.250	328,513	356,112	355,036		280			5.750	5.711	MON	1,706	20,568	05/31/2009.	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36				1FM	1,061,425	79.000	851,257	1,077,541	509,953		3,153			5.750	13.073	MON	5,163	62,109	05/31/2009.	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37				1FM	134,863	99.375	133,355	134,193	134,140		27			6.000	6.049	MON	671	8,081	05/31/2009.	06/26/2037.
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37				4FM	513,129	95.375	511,859	536,680	502,320		(10,180)			6.000	4.356	MON	2,683	32,201	05/31/2009.	06/26/2037.
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37				1FM	247,858	75.375	202,261	268,340	109,971		(3,162)			6.000	11.744	MON	1,342	16,100	05/31/2009.	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37				1FM	311,079	57.500	241,449	419,912	71,110		(1,929)			6.000	35.309	MON	2,100	26,128	05/31/2009.	06/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37				1FM	404,030	100.125	454,500	453,933	425,474		15,716			6.000	10.379	MON	454	27,271	05/31/2009.	04/26/2037.
12641Q DN 9	CSMC 2009-7R 15A2 SUB FLT 4/26/37				1FM	120,982	96.125	337,532	351,139	176,300		11,598			6.000	20.017	MON	351	21,068	05/31/2009.	04/26/2037.
12641Q DP 4	CSMC 2009-7R 15A3 SUB FLT 4/26/37				1FM	48,393	94.250	165,474	175,569	65,049		(238)			6.000	16.321	MON	176	10,534	05/31/2009.	04/26/2037.
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37				1FM	35,286	8.500	4,366	51,360	2,971		(223)			6.000	5,306.325	MON	51	4,990	05/31/2009.	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	O			1FM	1,306,515	99.750	1,305,371	1,308,643	1,263,062		19,173			5.750	7.829	MON	6,271	75,287	08/31/2012.	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36	O			1FM	491,408	71.000	424,987	598,574	139,149		3,791			5.750	32.921	MON	2,868	35,529	08/31/2012.	02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37				1FM	259,153	100.000	259,153	259,153	252,815		7,567			2.465	5.570	MON	124	3,108	05/31/2009.	03/26/2037.
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37				1FM	1,020,000	90.000	918,000	1,020,000	324,932		69,379			2.465	39.512	MON	489	11,702	05/31/2009.	03/26/2037.
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37				1FM	540,000	55.000	297,000	540,000	23,098		2,341			2.465	40.005	MON	259	6,182	05/31/2009.	03/26/2037.
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37				1FM	540,000	10.000	54,000	540,000	4,341		(229)			2.465	180.540	MON	259	6,195	05/31/2009.	03/26/2037.
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37				1FM	451,086	8.000	48,000	600,000	2,423		(91)			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	151,666	7.500	90,000	1,200,000	3,046		(16)			2.465	1,128.765	MON	575	13,767	05/31/2009.	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37				1FM	128,443	101.000	129,727	128,443	128,443					5.880	5.953	MON	629	4,286	05/31/2009.	03/26/2037.
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37				1FM	1,020,000	97.250	991,950	1,020,000	1,008,871		(3,645)			5.880	2.181	MON	4,998	28,536	05/31/2009.	03/26/2037.
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37				1FM	540,000	79.125	427,275	540,000	356,711		6,236			5.880	6.786	MON	2,646	15,107	05/31/2009.	03/26/2037.
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37				1FM	540,000	33.750	182,250	540,000	54,198		(2,082)			5.880	21.000	MON	2,646	15,107	05/31/2009.	03/26/2037.
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37				1FM	600,000	17.875	107,250	600,000	27,787		(3,555)			5.880	35.495	MON	2,940	16,786	05/31/2009.	03/26/2037.
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37				1FM	1,199,925	11.625	139,500	1,200,000	0					5.880	9,999.000	MON	5,880	33,571	05/31/2009.	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36				1FM	2,185,421	100.875	2,204,543	2,185,421	2,177,695		1,538			5.750	5.775	MON	10,472	125,650	05/31/2009.	03/26/2036.
12641Q EW 8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36				1FM	722,700	97.500	704,633	722,700	720,583		(219)			5.750	5.783	MON	3,463	41,544	05/31/2009.	03/26/2036.
12641Q EX 6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36				1FM	361,350	95.000	343,283	361,350	86,904		10,704			5.750	46.378	MON	1,731	20,772	05/31/2009.	03/26/2036.
12641Q EY 4	CSMC 2009-7R 1A4 MEZ 5.75 03/26/36				1FM	401,593	90.500	654,044	722,700	27,848		(2,114)			5.750	179.925	MON	3,463	41,544	05/31/2009.	03/26/2036.
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35				1FM	236,664	99.125	234,593	236,664	236,664		870			5.500	5.497	MON	1,085	13,016	05/31/2009.	08/26/2035.
12641Q FE 7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35				1FM	681,586	98.125	830,020	845,880	798,118		57,229			5.500	10.525	MON	3,877	46,523	05/31/2009.	08/26/2035.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE				1FM	8,060,537	93.870	9,925,150	10,573,248	8,517,002		633,646			4.018	11.655	MON	35,406	397,846	09/11/2012.	06/26/2036.
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36				1FM	498,215	101.132	522,131	516,285	509,623		3,535			3.971	4.803	MON	1,708	20,188	03/01/2010.	03/26/2036.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043			1	1FM	6,295,876	97.610	6,572,625	6,733,557	6,344,670		54,648			3.000	4.044	MON	16,834	202,007	01/28/2014.	03/25/2043.

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
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43			1	1FM	6,039,923	95.299	6,160,246	6,464,132	6,084,082		51,510			3.000	4.035	MON	16,160	193,924	02/12/2014	04/25/2043
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43			1	1FM	12,223,217	97.563	12,594,370	12,909,008	12,266,048		77,567			3.000	3.774	MON	32,273	387,288	04/17/2014	05/25/2043
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043			1	1FM	1,441,107	97.799	1,442,981	1,475,458	1,445,040		4,119			3.486	3.864	MON	4,286	51,388	03/06/2014	07/25/2043
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE				1FM	17,136,576	89.954	21,238,316	23,610,249	18,604,112		687,643			2.485	8.217	MON	9,778	509,646	06/01/2016	12/27/2036
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043			1	1FM	10,564,847	98.770	10,827,393	10,962,228	10,571,078		74,599			3.500	4.338	MON	31,973	383,678	01/09/2014	08/25/2043
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		190,066			5.210	18.814	MON	7,525	77,571	09/12/2005	02/25/2036
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36			1	1FM	1,557,030	94.660	1,690,004	1,785,342	1,495,765		10,679			4.192	4.559	MON	6,237	65,980	11/08/2016	02/20/2036
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036			1	1FM	406,377	97.496	413,680	424,306	168,201		69,308			5.669	59.347	MON	2,004	19,348	12/08/2005	05/25/2036
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33			1	1FM	64,951	96.330	83,982	87,182	75,622		2,568			3.106	7.186	MON	53	2,262	11/22/2010	11/25/2033
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035			1	1FM	4,428,525	97.336	4,876,534	5,010,013	4,356,994		107,891			5.500	8.942	MON	22,963	276,614	09/14/2011	04/25/2035
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35			1	1FM	2,288,614	98.375	2,454,541	2,495,086	2,168,795		60,868			5.250	9.099	MON	10,916	132,428	03/30/2012	04/25/2035
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034	O		1	1FM	1,325,309	103.410	1,380,200	1,334,688	1,329,412		1,618			5.500	5.601	MON	6,117	73,444	08/31/2012	04/25/2034
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024			1	1FM	1,446,550	103.050	1,468,640	1,425,172	1,431,314		(3,579)			5.500	5.155	MON	6,532	78,384	09/10/2013	08/25/2024
12667F RG 2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31			1	1FM	71,526	100.125	71,259	71,170	71,270		(558)			6.500	5.620	MON	386	4,626	01/19/2017	11/25/2031
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35			1	1FM	10,575,358	93.100	11,400,163	12,245,073	10,316,848		300,595			3.006	4.192	MON	6,135	304,048	09/08/2016	05/25/2035
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35			1	1FM	1,543,483	98.384	1,650,819	1,677,940	1,352,015		53,053			5.500	10.965	MON	7,691	93,290	09/01/2017	05/25/2035
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036			1	1FM		47.870	552,807	1,154,809	235,396					3.206	9,999.000	MON	720	31,965	07/08/2008	01/25/2036
12668A XL 4	CWALT 2005-63 5A1 PT SSNR FLT 12/25/35			1	1Z	1,498,832	90.142	1,483,685	1,645,937	1,499,289		457			4.024	5.092	MON	5,519		12/03/2018	12/25/2035
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36			1	1FM	386,527	79.080	353,909	447,533	197,171		19,560			6.000	24.154	MON	2,238	27,550	03/25/2008	05/25/2036
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35			1	1FM	556,137	84.500	531,645	629,165	549,884		11,517			3.735	5.548	MON	1,958	21,811	09/09/2016	10/20/2035
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36			1	1FM	3,136,392	91.433	3,274,499	3,581,293	3,071,137		91,739			3.712	6.647	MON	11,079	123,934	06/28/2016	04/20/2036
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36			1	1FM	1,670,648	88.840	1,626,282	1,830,574	1,673,581		51,659			3.148	6.652	MON	4,802	59,318	11/03/2016	04/20/2036
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4			1	1FM	195,548	88.625	208,110	234,821	177,930		4,495			5.500	10.290	MON	1,076	13,032	01/03/2012	11/25/2035
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35			1	1FM	6,903,465	98.250	7,471,378	7,604,456	6,974,125		144,576			3.962	5.530	MON	25,108	267,898	02/01/2017	12/20/2035
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036			1	1FM	1,826,447	94.780	2,000,403	2,110,575	1,778,922		59,592			3.561	7.545	MON	6,264	73,785	07/15/2016	01/25/2036
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	O		1	1FM	1,630,519	100.270	1,637,231	1,632,822	1,629,944		380			5.750	5.785	MON	7,824	93,956	08/31/2012	02/25/2033
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034			1	1FM	1,466,763	99.750	1,460,844	1,464,505	1,467,286		(1,079)			4.296	3.013	MON	5,243	57,181	01/27/2017	09/20/2034
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034			1	1FM	1,707,326	100.500	1,712,687	1,704,167	1,700,031		(2,778)			4.113	3.070	MON	5,842	67,595	01/27/2017	05/25/2034
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035			1	1FM	1,153,331	98.001	1,242,065	1,267,396	1,166,188		28,127			3.796	5.777	MON	4,009	45,667	04/11/2016	06/20/2035
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34			1	1FM	1,235,634	98.875	1,216,427	1,230,267	1,236,474		(2,389)			3.829	2.930	MON	3,925	43,039	01/27/2017	11/20/2034
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34			1	1FM	3,598,934	99.250	3,556,429	3,583,303	3,601,421		(6,971)			3.829	2.929	MON	11,433	125,355	01/27/2017	11/20/2034
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035			1	1FM	1,749,620	87.115	1,633,378	1,874,973	1,597,238		(4,814)			5.500	6.145	MON	8,594	103,655	07/19/2013	08/25/2035
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036			1	1FM	93,570	99.880	121,078	121,224	115,538		17,756			2.716	16.728	MON	64	2,659	01/20/2012	01/25/2036
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036			1	1FM	605,609	99.350	730,136	734,913	734,913		20,717			2.686	2.701	MON	384	16,000	07/26/2011	02/25/2036
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034			1	1FM	3,990,000	97.099	3,883,941	4,000,000	3,988,517		(623)			5.248	5.297	MON	17,494	212,942	08/11/2010	06/25/2034
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32			1	1FM	2,051,124	99.670	2,064,917	2,071,753	2,056,447		4,315			5.907	6.109	MON	10,198	122,422	01/03/2012	06/25/2032
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35			1	3FM	6,993,564	97.403	6,810,908	6,992,471	6,810,908		(52,377)	67,927		5.500	4.757	MON	32,049	384,586	02/16/2017	11/25/2035
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36			1	1FM	241,208	94.680	265,784	280,719	206,582		4,283			4.032	11.018	MON	943	10,061	09/05/2008	01/25/2036
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	O		1	1FM	895,469	87.410	893,128	1,021,769	744,386		(7,193)			6.000	3.431	MON	1,022	61,312	08/31/2012	11/25/2036
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35			1	1FM	7,848,896	91.620	8,483,971	9,259,955	7,819,798		315,399			3.769	7.786	MON	29,084	326,152	03/23/2016	10/25/2035
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034			1	1FM	1,960,598	100.494	2,177,117	2,166,406	1,911,902		61,203			4.065	6.447	MON	7,339	83,440	09/22/2011	03/25/2034

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
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34			1	1FM	597,479	102.800	659,552	641,588	613,739		2,437			4.309	4.959	MON	2,304	25,453	02/17/2010.	05/25/2034.
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035			1	1FM	1,130,446	100.225	1,217,042	1,214,309	1,135,576		17,206			3.897	4.531	MON	3,944	44,880	06/17/2016.	05/25/2035.
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35			1	1FM	1,136,801	93.171	1,230,290	1,320,461	1,103,862		67,458			4.847	10.744	MON	5,334	56,727	04/06/2016.	12/25/2035.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035			1	1FM	19,716	98.405	23,305	23,683	7,309		3,283			5.090	74.526	MON	100	1,170	07/07/2011.	08/25/2035.
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035			1	1FM	486,922	97.875	492,424	503,116	489,235		4,784			4.990	4.272	MON	2,092	20,276	12/14/2016.	11/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36			1	1FM	2,568,225	94.290	2,546,930	2,701,167	2,433,551		26,185			5.750	7.534	MON	12,943	157,313	07/17/2013.	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036			1	1FM	3,532,535	96.439	3,593,867	3,726,558	3,168,605		70,736			6.000	9.401	MON	18,633	226,467	09/13/2012.	04/25/2036.
17309N AG 6	CRMSI 2006-1 M1 MEZ PT 6.112 07/25/2036			1	1FM	3,353,438	100.751	3,526,275	3,500,000	3,316,617		(7,037)			5.225	5.154	MON	15,240	184,931	01/11/2016.	07/25/2036.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037			1	1FM	500,194	101.960	529,822	519,637	499,971		12,287			5.127	7.321	MON	2,220	27,038	04/12/2011.	06/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37			1	1FM	67,537	86.676	167,755	193,543	64,775		27,081			3.510	56.945	MON	566	6,568	11/18/2008.	03/25/2037.
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36				1FM	437,335	80.184	1,031,393	1,286,279	488,181		116,843			6.000	42.210	MON	6,431	77,177	11/13/2009.	01/25/2036.
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037				1FM	2,659,644	101.831	2,728,795	2,679,742	2,676,020					6.000	4.996	MON	13,399	160,803	11/15/2010.	02/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037				1FM	1,490,668	104.000	1,550,295	1,490,668	1,483,409		2,722			6.100	6.208	MON	7,655	91,930	04/07/2011.	04/25/2037.
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE				1FM	7,833,097	99.502	9,928,803	9,978,467	8,604,829		457,053			5.500	11.785	MON	45,735	548,541	01/30/2012.	10/25/2035.
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35	O			1FM	145,116	98.830	527,046	533,285	334,111		327,423			4.270	170.676	MON	1,897	21,157	08/31/2012.	11/25/2035.
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE	O			1FM	2,720,638	91.563	3,288,414	3,591,442	2,943,214		114,649			4.270	11.965	MON	12,778	140,159	11/01/2016.	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37				1FM	1,801,987	103.000	1,884,312	1,829,429	1,815,798		6,015			6.000	6.264	MON	9,147	110,041	10/27/2009.	05/25/2037.
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44			1	1FM	6,182,792	98.803	6,084,049	6,157,776	6,180,255		(4,593)			3.500	3.409	MON	17,960	215,522	06/24/2014.	06/25/2044.
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44			1	1FM	2,003,343	97.525	1,965,430	2,015,309	1,987,455		1,477			3.500	3.591	MON	5,878	70,536	06/24/2014.	06/25/2044.
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					6.798	37.197	MON	1,700	20,853	02/02/1996.	03/15/2027.
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033			1	1FM	1,288,157	102.610	1,321,778	1,288,157	1,289,484		447			4.956	3.434	MON	1,241	33,662	03/15/2017.	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33	O		1	1FM	1,501,695	99.250	1,476,690	1,487,849	1,492,323		498			5.500	5.457	MON	6,819	81,847	08/31/2012.	06/25/2033.
22541Q XS 6	CSFB 2003-23 DB1 SUB 5.8285 09/25/2033				1Z	2,361,685	100.060	2,361,626	2,360,210	2,361,601		(84)			5.829	5.889	MON	11,464		12/19/2018.	09/25/2033.
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034			1	1FM	4,311,753	93.831	5,089,031	5,423,589	4,461,379		126,064			3.206	4.986	MON	3,381	173,760	11/04/2016.	10/25/2034.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035			1	1FM	3,639,032	100.013	4,124,075	4,123,550	3,668,491		153,479			5.750	11.189	MON	19,759	237,104	05/17/2012.	07/25/2035.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033			1	1FM	405,204	106.645	417,014	391,030	399,502		(743)			7.000	6.624	MON	2,281	27,372	11/02/2010.	02/25/2033.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43			1	1FM	4,552,289	93.237	4,726,680	5,069,540	4,505,710		107,489			2.130	3.948	MON	8,998	107,981	02/25/2014.	02/25/2043.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036			1	1FM	405,835	93.295	541,859	580,801	516,745		82,297			2.595	19.844	MON	712	12,271	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		56,642			2.666	59.275	MON	75	3,151	05/13/2008.	12/25/2046.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47			1	1FM	973,156	95.860	1,504,625	1,569,607	1,130,915		182,729			2.796	19.265	MON	853	35,805	06/29/2011.	05/25/2047.
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44			1	1FM	2,622,525	96.500	2,885,058	2,989,697	2,625,604		67,127			3.310	4.111	MON	3,573	84,315	08/11/2016.	09/19/2044.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30	O		1	1FM	187,017	98.406	190,306	193,389	177,832					7.030	7.771	MON	1,133	7,234	08/31/2012.	08/15/2030.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36			1	1FM	2,671,817	93.910	3,186,173	3,392,783	2,879,823		105,701			2.656	4.323	MON	1,752	33,455	09/23/2013.	12/25/2036.
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36			1	1FM	2,968,535	53.630	2,989,719	5,574,714	2,526,212		106,470			2.696	5.312	MON	2,923	106,023	03/18/2016.	10/25/2036.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037			1	1FM	1,488,961	97.930	1,582,327	1,615,781	1,495,737		53,858			2.676	4.864	MON	841	35,195	06/13/2016.	02/25/2037.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035			1	1FM	1,522,662	95.110	1,994,085	2,096,609	1,568,700		127,202			3.006	9.234	MON	1,050	51,531	09/16/2011.	02/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035			1	1FM	3,334,355	94.030	4,177,244	4,442,461	3,426,880		226,785			2.806	8.528	MON	2,078	100,317	01/06/2011.	06/25/2035.
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36			1	1FM	481,377	93.180	499,594	536,160	448,560		11,513			3.517	5.425	MON	1,571	18,770	03/04/2016.	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36			1	1FM	854,367	95.068	813,535	855,739	566,935		36,648			5.431	12.990	MON	3,873	44,122	01/25/2006.	02/25/2036.
251563 FP 2	DMSI 2004-4 7AR3 IO CSTR 06/25/2034			16	5GI	1,447,103	7.304	259,236		11,388		(6,106)			1.490	1,047.110	MON	881	72,062	04/25/2008.	06/25/2034.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036			1	1FM	1,533,542	97.250	1,703,510	1,751,681	1,619,267		66,799			2.666	5.887	MON	908	37,649	11/06/2015.	10/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035			1	1FM	268,171	99.714	328,101	329,044	326,161		6,893			3.241	3.019	MON	207	8,991	01/18/2011.	03/25/2035.
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036			1	1FM	1,488,179	99.989	1,926,241	1,926,446	1,886,537		89,488			2.806	5.743	MON	1,495	44,140	05/01/2012.	01/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036			1	1FM	1,928,143	99.440	2,057,704	2,069,292	2,053,609		47,013			2.656	2.632	MON	1,069	44,458	07/31/2014.	07/25/2036.
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35			1	1FM	4,319,488	97.039	4,644,197	4,785,928	4,214,340		86,754			4.092	5.720	MON	16,319	179,182	02/11/2016.	09/25/2035.
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35			1	1FM	1,532,495	94.750	1,525,918	1,610,467	1,285,325		5,093			4.695	4.243	MON	6,301	63,375	07/12/2016.	11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35			1	1FM	2,303,066	97.008	2,266,538	2,336,456	2,127,179		35,655			4.250	4.925	MON	8,276	85,960	02/06/2014.	11/25/2035.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36			1	1FM	339,606	91.730	498,982	543,968	392,848		10,653			3.862	8.277	MON	1,751	21,163	08/12/2008.	05/25/2036.
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36			1	1FM	168,444	86.500	173,460	200,532	159,092		3,326			3.815	5.594	MON	637	6,849	08/15/2017.	11/25/2036.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37			1	1FM	6,193,024	89.500	8,237,762	9,204,203	5,839,000		544,509			4.349	14.054	MON	33,358	353,360	03/01/2012.	11/25/2037.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28			1	6FM	104,991	92.924	95,023	102,260	95,023	(14,946)	54			7.170	7.189	MON	611	6,717	04/01/2004.	12/25/2028.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033			1	1FM	0	99.620	0	0	0		0			4.590	15.450	MON		0	04/17/2008.	04/25/2033.
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35			1	1FM	1,308,461	88.750	1,376,817	1,551,343	1,318,351		33,404			3.106	4.198	MON	803	39,681	01/20/2017.	07/25/2035.
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035			1	1FM	867,605	96.480	886,956	919,316	861,938		8,450			4.101	4.783	MON	3,142	37,332	04/29/2016.	05/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35				1FM	26,516	99.790	27,846	27,905	27,808		285			4.435	4.315	MON	103	1,335	05/04/2011.	07/25/2035.
36228F UJ 3	GSR 2003-7F 4A1 PAC SSNR 3.25 10/25/2032			1	1FM	896,893	95.306	876,427	919,596	896,395		6,248			3.250	4.408	MON	2,491	17,434	05/02/2018.	10/25/2032.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047			1	1FM	7,201,018	72.510	7,871,333	10,855,514	6,803,654		318,775			2.576	7.797	MON	5,438	210,358	01/05/2016.	03/25/2047.
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036			1	1FM	731,745	100.420	768,019	764,806	742,477		13,045			4.354	5.300	MON	2,775	29,328	06/16/2016.	01/25/2036.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035			1	1FM	668,682	99.953	682,005	682,329	680,895		4,872			3.511	1.921	MON	466	20,511	05/17/2013.	06/25/2035.
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035			1	1FM	2,457,616	99.250	2,615,790	2,635,557	2,423,749		44,282			4.115	5.459	MON	9,037	101,952	03/16/2016.	07/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035			1	1FM	1,818,265	87.790	1,836,086	2,091,452	1,744,696		33,167			4.173	6.030	MON	7,273	79,417	02/26/2016.	11/25/2035.
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035			1	1FM	1,636,408	93.950	1,772,216	1,886,340	1,674,299		50,438			4.474	6.832	MON	7,033	73,677	04/27/2016.	11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035			1	1FM	1,594,211	100.730	1,688,582	1,676,344	1,602,578		15,687			4.464	4.067	MON	6,237	65,515	02/25/2016.	11/25/2035.
36242D 4W 0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035			1	1FM	1,307,971	96.583	1,344,439	1,392,007	1,301,616		21,056			3.903	5.170	MON	4,528	52,745	12/15/2016.	05/25/2035.
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034			1	1FM	2,851,317	98.001	2,877,043	2,935,719	2,852,561		18,466			4.242	4.023	MON	10,377	114,643	01/19/2017.	08/25/2034.
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034			1	1FM	2,209,647	100.000	2,198,015	2,198,015	2,209,122		(6,583)			4.427	3.095	MON	8,109	89,424	01/27/2017.	09/25/2034.
36242D FX 6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034			1	1FM	91,158	98.000	89,183	91,004	91,036		176			4.689	3.293	MON	356	3,897	01/27/2017.	09/25/2034.
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035			1	1FM	2,368,629	99.200	2,560,959	2,581,612	2,374,066		50,095			3.850	5.438	MON	8,282	95,809	02/18/2016.	04/25/2035.
36242D H9 7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035			1	1FM	4,193,149	98.001	4,228,260	4,314,494	4,196,732		39,819			3.834	4.327	MON	13,784	166,835	12/09/2016.	04/25/2035.
36242D LY 7	GSR 2004-13F 4A2 IO INV 11/25/2034			16	5FE	2,337,483	13.500	284,987		49,425		(26,035)			5.194	369.792	MON	1,827	135,927	06/27/2011.	11/25/2034.
36242D QY 2	GSR 2004-15F 2A2 TAC SNR 5.00 12/25/34			1	2FM	359,300	98.125	351,794	358,516	359,947		(294)			5.000	4.810	MON	1,494	17,926	10/19/2016.	12/25/2034.
36242D T6 0	GSMPS 2005-RP2 1AS IO SNR CSTR 03/25/35			16	4FE	15,192,156	7.950	3,907,325		3,797,905		(1,225,840)			2.365	7.240	MON	19,375	1,442,782	11/12/2013.	03/25/2035.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036			1	1FM	6,584,580	68.110	6,499,649	9,542,870	4,424,335		97,753			6.119	7.377	MON	48,659	262,493	09/14/2012.	07/25/2036.
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036			1	1FM	1,756,773	87.750	1,997,994	2,276,917	1,818,938		126,274			2.686	8.792	MON	1,189	54,482	07/11/2016.	05/25/2036.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027			1	1FM	254,520	100.000	274,600	274,600	242,770		27,112			6.000	18.576	MON	1,373	16,812	09/24/2012.	06/25/2027.
39538W BE 7	GPMF 2005-HY1 M1 MEZ NAS FLT 07/25/2035			1	1FM	6,207,141	96.898	8,331,939	8,598,637	6,919,387		299,044			3.056	6.531	MON	5,110	228,929	04/26/2016.	07/25/2035.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34				1FM	830,450	104.116	868,979	834,623	848,017		7,035			4.752	6.290	MON	3,305	39,885	01/28/2005.	09/25/2034.
40431H AD 9	HALO 2006-2 1A4 IO INV 12-25-36			16	6FE	1,399,103	13.000	988,173		0					2.894	9,999.000	MON	3,666	281,240	03/07/2008.	12/25/2036.
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36			1	1FM	84,091	89.578	106,846	119,277	90,947		9,110			2.669	11.043	MON	97	2,709	04/03/2008.	07/21/2036.
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034			1	1FM	545,971	98.750	671,834	680,338	633,749		12,500			3.864	6.403	MON	2,190	24,460	01/06/2012.	06/19/2034.
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034			1	1FM	2,176,732	99.000	2,164,480	2,186,343	2,169,782		871			3.824	3.012	MON	6,967	79,540	01/27/2017.	06/19/2034.
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034			1	1FM	911,692	99.250	892,600	899,345	923,661		(4,531)			4.653	3.015	MON	3,488	38,229	01/27/2017.	08/19/2034.

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
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035			1	1FM	755,207	92.420	769,337	832,436	700,025		6,684			4.714	4.745	MON	3,270	36,110	11/29/2016.	07/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35	O		1	1FM	1,364,819	94.204	1,837,667	1,950,736	1,297,536		89,826			2.780	7.763	MON	1,958	48,638	08/31/2012.	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45	O		1	1FM	861,486	99.044	1,209,819	1,221,494	985,819		65,412			3.090	11.977	MON	1,363	31,057	08/31/2012.	08/19/2045.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46			1	1FM	300,275	90.880	384,451	423,032	258,235		28,816			2.503	12.092	MON	382	9,224	04/02/2008.	09/19/2046.
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037			1	1FM	705,954	99.817	1,180,993	1,183,163	1,164,170		154,514			2.691	15.332	MON	619	26,118	01/18/2012.	07/25/2037.
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035			1	1FM	2,020,033	91.934	2,039,361	2,218,293	2,022,643		54,808			2.756	4.107	MON	1,189	55,325	02/15/2017.	03/25/2035.
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037			1	1FM	552,278	87.505	553,815	632,899	504,666		6,611			3.296	4.635	MON	1,738	19,744	03/15/2017.	04/25/2037.
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036			1	1FM	10,695,739	97.349	11,905,157	12,229,337	11,129,267		434,294			2.686	5.451	MON	6,388	286,496	02/12/2016.	12/25/2036.
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034			1	1FM	1,189,095	97.640	1,206,693	1,235,859	1,139,619		(289)			4.671	4.762	MON	4,810	56,843	02/06/2013.	09/25/2034.
45254N KX 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035			1	1FM	362,527	97.900	387,884	396,204	367,240		9,205			3.266	4.187	MON	252	10,926	01/24/2017.	01/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	O		1	1FM	2,529,967	94.125	2,930,895	3,113,833	2,710,013		118,700			3.126	5.515	MON	1,893	81,458	08/31/2012.	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035			1	1FM	311,895	57.157	357,791	625,982	62,228		97,737			3.136	245.263	MON	382	19,030	05/20/2008.	08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36			1	1FM	53,261	93.310	70,996	76,087	58,638		4,426			2.856	11.687	MON	42	1,781	12/01/2009.	05/25/2036.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037			1	1FM	4,431,041	92.000	5,060,135	5,500,147	4,552,315		152,682			2.686	4.127	MON	2,873	119,679	09/22/2015.	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35			1	1FM	4,751,229	81.000	5,177,277	6,391,701	4,719,203		182,303			3.186	6.216	MON	3,960	170,984	02/16/2016.	02/25/2035.
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035			1	1FM	207,949	99.321	208,098	209,520	208,051		347			3.917	3.367	MON	684	7,766	01/30/2017.	03/25/2035.
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36			1	1FM	708,234	89.771	708,864	789,640	709,358		16,342			3.928	5.865	MON	2,585	28,938	11/03/2016.	01/25/2036.
45660N SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033			1	1FM	12,466	100.000	12,365	12,365	12,365		(48)			5.500	3.788	MON	57	680	03/07/2017.	07/25/2033.
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE				3FM	2,239,468	100.558	2,152,424	2,140,471	2,233,761		(1,878)			5.500	4.950	MON	9,810	117,462	04/16/2015.	08/25/2034.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34			1	1FM	340,237	95.675	396,977	414,923	344,577		19,799			4.315	12.581	MON	1,492	16,306	05/30/2008.	10/25/2034.
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46			1	1FM	1,029,243	93.000	1,080,354	1,161,671	1,053,987		40,122			2.736	4.741	MON	618	23,622	11/09/2016.	07/25/2046.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07/25/36			1	1FM	2,225,949	81.910	3,041,960	3,713,783	2,253,732		141,391			2.615	7.026	MON	1,619	83,851	06/01/2012.	07/25/2036.
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37			1	1FM	6,495,836	92.429	6,379,151	6,901,692	6,143,753		(225,993)			4.029		MON	22,149	259,228	10/25/2017.	03/25/2037.
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34			1	1FM	2,813,971	99.720	2,944,097	2,952,363	2,840,822		23,143			4.552	3.394	MON	11,198	117,874	07/08/2014.	08/25/2034.
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35			1	1FM	816,951	95.940	850,782	886,785	771,211		3,728			4.040	3.890	MON	2,986	34,637	04/15/2016.	06/25/2035.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035			1	1FM	1,259,155	99.140	1,406,565	1,418,767	1,272,990		23,355			4.130	6.534	MON	4,883	56,270	06/05/2012.	07/25/2035.
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035			1	1FM	1,925,973	98.125	1,933,311	1,970,254	1,914,337		3,637			4.366	3.991	MON	7,169	78,842	03/21/2017.	08/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35			1	1FM	1,827,839	72.100	1,370,634	1,901,018	1,177,140		(33,208)			6.000	6.808	MON	9,505	115,034	02/07/2008.	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36			1	1FM	493,297	94.340	465,627	493,563	364,707		15,406			3.867	8.901	MON	1,591	18,523	02/07/2006.	03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36			1	1FM	12,132,072	93.790	13,365,034	14,249,956	12,078,787		396,365			3.755	7.126	MON	44,593	521,700	04/06/2017.	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36			1	1FM	966,224	83.170	861,824	1,036,220	760,812		19,822			5.750	10.528	MON	4,965	59,587	01/31/2008.	03/25/2036.
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36			1	1FM	514,641	94.166	548,766	582,763	499,090		14,887			3.806	6.830	MON	1,848	21,687	04/20/2016.	05/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	O		1	1FM	118,553	95.730	142,376	148,727	111,015		3,717			4.188	7.901	MON	519	6,041	08/31/2012.	06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36			1	1FM	7,989,815	71.211	8,514,139	11,956,223	7,135,000		82,738			6.420	7.323	MON	63,966	692,712	08/09/2012.	08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036			1	1FM	23,529	99.962	29,678	29,689	7,388		1,244			2.686	7.753	MON	16	642	05/11/2011.	07/25/2036.
466308 AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE				1FM	1,644,762	92.610	1,681,220	1,815,376	1,615,740		18,604			5.663	5.083	MON	8,568	62,046	11/30/2017.	05/26/2037.
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35			1	1FM	147,123	99.660	156,816	157,351	150,034		2,640			4.570	4.852	MON	599	6,579	02/09/2012.	07/25/2035.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37			1	1FM	48,750	94.460	48,088	50,908	35,414		2,630			3.797	12.214	MON	161	1,778	06/23/2008.	04/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37			1	1FM	197,172	84.875	200,152	235,820	158,109		(5,456)			7.000	10.591	MON	1,376	16,432	01/03/2012.	08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	O			1FM	7,276,493	99.380	8,983,223	9,039,267	7,781,367		102,457			3.503	5.458	MON	26,385	302,442	08/31/2012.	07/27/2037.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036				1FM	1,036,443	101.780	1,211,214	1,190,031	1,129,695		34,105			4.188	5.577	MON	4,153	48,145	11/19/2008.	06/26/2036.

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
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36				1FM	503,064	92.600	3,664,084	3,956,894	1,049,760		271,110			4.188	50.622	MON	13,810	161,156	11/19/2008.	06/26/2036.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE				1FM	8,972,607	60.400	6,193,663	10,254,408	6,104,449		1,263,283			6.250	7.782	MON	53,408	629,121	11/19/2008.	08/26/2037.
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE				1FM	436,619	33.660	444,775	1,321,377	25,952		436,975			6.250	494.995	MON	6,882	77,457	11/19/2008.	08/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE				1FM	681,954	104.590	919,588	879,231	879,231					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					4.045	9,471.915	MON	6,063	70,991	06/11/2009.	04/26/2035.
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037				1FM	49,222	99.765	48,631	48,745	48,745					6.000	6.076	MON	244	2,931	05/09/2014.	02/27/2037.
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE				1FM	411,872	99.440	424,493	426,883	418,251		5,172			4.075	4.334	MON	1,449	16,499	02/17/2016.	09/27/2036.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37				1FM	239,963	99.870	239,651	239,963	239,963					6.000	6.076	MON	1,200	14,398	02/17/2010.	04/26/2037.
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37				1FM	2,610,000	92.240	5,098,060	5,526,951	3,416,841		284,874			6.000	17.578	MON	27,635	334,897	02/17/2010.	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036				5GI	1	100.000	1	1	0					6.000	7,379.766	MON			07/08/2010.	07/26/2036.
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036				5GI	0	99.996	0	0	0					6.000	7.272	MON			05/18/2010.	07/26/2036.
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036				5GI	0	100.000	0	0	0					6.000	12.454	MON			07/08/2010.	07/26/2036.
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039				1FM	7,796,596	98.440	10,913,541	11,086,490	9,007,389		483,127			5.452	12.256	MON	50,370	607,225	09/15/2010.	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE				1FM	1,719,314	101.330	1,875,834	1,851,213	1,829,074		77,881			3.897	7.125	MON	6,012	68,420	01/06/2012.	06/26/2035.
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE				1FE	4,044,941	97.740	4,314,898	4,414,670	4,180,940		120,737			2.505	3.547	MON	2,150	96,229	12/30/2015.	06/26/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47				1FM	4,774,756	90.314	4,709,099	5,214,128	3,937,628		254,691			7.615	15.365	MON	7,720	392,516	07/24/2008.	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035				1FM	4,444,585	111.427	6,461,945	5,799,241	5,146,987		157,582			6.000	10.245	MON	28,996	347,953	08/26/2008.	10/25/2035.
472321 AB 4	JMAC 2008-R2 1A2 SUB CSTR 10/25/2035				1FM	980,784	103.311	2,223,831	2,152,554	556,375		762			6.000	24.128	MON	10,763	129,153	08/26/2008.	10/25/2035.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37				1FM	835,733	100.244	969,357	966,999	946,087		31,318			4.384	5.822	MON	3,532	37,070	08/26/2008.	01/25/2037.
472321 AD 0	JMAC 2008-R2 2A2 SUB CSTR 01/25/2037				1FM	406,692	101.561	956,834	942,125	347,832		44,750			4.384	37.744	MON	3,442	36,116	08/26/2008.	01/25/2037.
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35				1FM	413,933	33.999	641,150	1,885,802	29,880		(4,574)			6.000	527.679	MON	9,429	113,337	08/26/2008.	10/25/2035.
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37				1FM	253,610	55.948	505,449	903,418	92,095		(4,399)			4.384	53.220	MON	3,300	35,615	08/26/2008.	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	O			1FM	3,498,201	99.108	4,104,307	4,141,249	3,982,552		135,657			3.363	5.665	MON	11,606	136,637	08/31/2012.	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39	O			1FM	1,074,336	80.848	2,310,523	2,857,878	894,125		78,392			3.363	21.503	MON	8,009	94,264	08/31/2012.	01/25/2039.
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036				1FM	1,019,046	100.787	1,115,432	1,106,719	1,095,425		7,377			3.959	3.244	MON	3,651	43,112	09/30/2008.	03/20/2036.
47232A AB 4	JMAC 2008-R3 1A2 SUB CSTR 3/25/2036				1FM	819,686	102.327	1,382,803	1,351,363	964,449		37,316			3.959	7.901	MON	4,458	52,650	09/30/2008.	03/20/2036.
47232A AC 2	JMAC 2008-R3 1A3 SUB CSTR 03/20/36				1FM	506,761	91.988	1,243,097	1,351,363	283,847		34,628			3.959	40.003	MON	4,458	52,642	09/30/2008.	03/20/2036.
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036				1FM	1,995,951	99.175	2,063,978	2,081,148	2,080,679		6,009			3.610	3.016	MON	6,260	74,728	09/30/2008.	06/25/2036.
47232A AE 8	JMAC 2008-R3 2A2 SUB CSTR 06/25/2036				1FM	1,528,539	98.442	2,119,329	2,152,872	2,152,872					3.610	3.637	MON	6,476	77,303	09/30/2008.	06/25/2036.
47232A AF 5	JMAC 2008-R3 2A3 SUB CSTR 6/25/2036				1FM	1,231,846	97.532	2,099,748	2,152,872	2,154,765		1,701			3.610	2.717	MON	6,476	77,303	09/30/2008.	06/25/2036.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037				1FM	710,078	87.546	3,166,133	3,616,544	1,132,445		387,932			3.791	49.593	MON	11,424	130,084	09/30/2008.	05/25/2037.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036				1FM	42,665	0.050	0	309	0					3.959	0.001	MON	1	53	09/30/2008.	03/20/2036.
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE				1FM	5,393,310	96.636	6,300,225	6,519,522	6,474,068		731,104			4.360	7.488	MON	23,685	251,596	02/23/2016.	06/21/2037.
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36	O			1FM	520,294	101.000	530,891	525,634	520,477		4,938			6.500	7.340	MON	2,847	34,397	08/31/2012.	09/26/2036.
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36	O			1FM	853,655	107.250	938,278	874,851	742,080		31,994			6.500	12.695	MON	4,739	56,760	08/31/2012.	09/26/2036.
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36	O			1FM	841,394	67.750	592,712	874,851	482,464		(4,073)			6.500	11.202	MON	4,739	56,760	08/31/2012.	09/26/2036.
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36	O			1FM	838,386	66.250	579,589	874,851	91,371		(208)			6.500	67.515	MON	4,739	56,760	08/31/2012.	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	O			1FM	112,084	34.250	146,801	428,617	5,359		(184)			6.500	1,792.630	MON	2,322	32,682	08/31/2012.	09/26/2036.
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47				1FM	213,290	99.375	248,574	250,137	244,095		10,379			3.806	7.541	MON	793	9,350	03/31/2009.	01/26/2047.
47232D AQ 5	JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47				1FM	622,142	100.125	758,898	757,951	581,783		65,893			3.806	17.478	MON	2,404	27,679	03/31/2009.	01/26/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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 AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47				1FM	1,037,342	73.375	1,499,575	2,043,714	148,757		19,961			3.806	75.824	MON	6,482	75,204	03/31/2009.	01/26/2047.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	O			1FM	1,856,095	100.750	1,988,261	1,973,460	1,911,800		17,892			4.722	5.340	MON	7,766	87,136	08/31/2012.	09/26/2036.
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36	O			1FM	895,844	97.250	1,767,851	1,817,841	1,229,637		7,143			4.722	7.548	MON	7,154	84,002	08/31/2012.	09/26/2036.
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36				1FM	218,011	98.000	210,014	214,300	213,007		1,803			5.515	4.010	MON	985	9,276	03/31/2009.	01/26/2036.
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36				1FM	613,442	96.125	579,634	603,000	593,204		579			5.515	3.767	MON	2,771	15,077	03/31/2009.	01/26/2036.
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36				1FM	613,442	88.125	531,394	603,000	570,982		(853)			5.515	3.809	MON	2,771	15,077	03/31/2009.	01/26/2036.
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36				1FM	613,442	78.250	471,848	603,000	401,729		(515)			5.515	6.852	MON	2,771	15,077	03/31/2009.	01/26/2036.
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36				1FM	2,249,289	15.500	342,705	2,211,000	30,566		(6,066)			5.515	277.311	MON	10,161	55,284	03/31/2009.	01/26/2036.
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37				1FM	826,287	102.000	1,734,188	1,700,184	1,653,595		15,280			6.000	7.027	MON	8,501	102,027	03/31/2009.	02/26/2037.
47232D BE 1	JMAC 2009-R5 6A3 SUB SSUP CSTR 2/26/37				1FM	343,540	105.000	1,118,501	1,065,239	859,455		7,264			6.000	8.421	MON	5,326	63,891	03/31/2009.	02/26/2037.
47232D BF 8	JMAC 2009-R5 6A4 SUB SSUP CSTR 2/26/37				3FM	308,046	49.000	565,574	1,154,232	617,890		(22,538)			6.000	8.102	MON	5,771	73,874	03/31/2009.	02/26/2037.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36				1FM	65,676	98.125	64,444	65,676	60,472		6,765			2.655	20.714	MON	29	1,509	03/31/2009.	09/26/2036.
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36				1FM	212,926	94.375	200,949	212,926	43,260		14,894			2.655	82.572	MON	94	4,893	03/31/2009.	09/26/2036.
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36				1FM	83,017	71.625	152,508	212,926	5,609		200			2.655	116.925	MON	94	4,893	03/31/2009.	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36				1FM	9,380	5.250	4,342	82,701	28		12			2.655	9,999.000	MON	37	2,267	03/31/2009.	09/26/2036.
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37				1FM	496,010	100.000	505,790	505,790	502,853		1,888			6.500	6.763	MON	2,740	33,115	03/31/2009.	07/26/2037.
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37				1FM	530,243	102.750	712,788	693,711	567,231		19,694			6.500	14.437	MON	3,758	45,068	03/31/2009.	07/26/2037.
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37				1FM	480,069	104.750	726,662	693,711	284,137		9,744			6.500	25.085	MON	3,758	45,068	03/31/2009.	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37				1FM	822,990	70.125	860,833	1,227,569	312,659		(21,593)			6.500	21.253	MON	6,649	85,915	03/31/2009.	07/26/2037.
47232D BY 7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37	O			1FM	187,256	100.000	549,754	549,754	461,767		78,804			5.500	21.552	MON	2,520	30,124	08/31/2012.	06/26/2037.
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	O			1FM	339,834	97.250	1,310,289	1,347,340	307,930		51,065			5.500	24.428	MON	6,175	74,514	08/31/2012.	06/26/2037.
47232D CC 4	JMAC 2009-R5 10A3 SUB SSUP CSTR 2/26/47				1FM	189,299	102.375	518,869	506,832	465,447		50,595			4.153	17.296	MON	1,754	19,723	03/31/2009.	02/26/2047.
47232D CD 2	JMAC 2009-R5 10A4 SUB SSUP CSTR 2/26/47				1FM	208,902	106.375	813,563	764,807	470,870		69,994			4.153	26.673	MON	2,647	29,762	03/31/2009.	02/26/2047.
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47				1FM	467,077	102.125	1,243,348	1,217,477	187,400		13,400			4.153	44.294	MON	4,214	48,467	03/31/2009.	02/26/2047.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36				1FM	91,659	99.625	91,315	91,659	83,382		24,414			3.393	44.322	MON	259	3,045	03/31/2009.	05/21/2036.
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36				1FM	507,696	97.250	493,734	507,696	360,931		59,700			3.393	26.996	MON	1,436	16,864	03/31/2009.	05/21/2036.
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36				1FM	507,696	90.125	457,561	507,696	204,286		27,971			3.393	25.057	MON	1,436	16,864	03/31/2009.	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36				1FM	66,655	84.625	183,990	217,418	471		(1,984)			3.393	4,893.431	MON	615	7,222	03/31/2009.	05/21/2036.
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36				1FM	152,655	101.750	175,900	172,875	151,850		16,681			5.999	19.609	MON	173	10,373	03/31/2009.	12/26/2036.
47232D CR 1	JMAC 2009-R5 12A4 SUB SSUP CSTR 12/26/36				1FM	119,146	84.875	272,978	321,623	164,387		3,465			5.999	14.421	MON	322	19,295	03/31/2009.	12/26/2036.
47232D CS 9	JMAC 2009-R5 12A5 SUB SSUP CSTR 12/26/36				1FM	93,259	72.125	231,971	321,623	94,882		(1,332)			5.999	19.527	MON	322	19,295	03/31/2009.	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36				1FM	26,028	24.250	15,014	61,912	15,014	(42,084)	(2,789)			5.999	2.216	MON	62	5,057	03/31/2009.	12/26/2036.
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47				1FM	14,007	100.500	16,048	15,968	15,946		301			3.929	3.274	MON	52	1,862	03/31/2009.	04/26/2047.
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47				1FM	645,151	104.250	1,416,480	1,358,734	579,549		138,458			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	55,514	51.875	123,436	237,948	0		(290)			3.929	118.942	MON	779	11,282	03/31/2009.	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37				1FM	505,765	102.125	526,810	515,848	504,102		9,511			5.500	7.343	MON	2,364	28,372	03/31/2009.	06/26/2037.
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37				1FM	460,938	77.000	782,322	1,016,002	539,590		5,508			5.500	11.631	MON	4,657	55,880	03/31/2009.	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37				1FM	288,140	55.000	505,749	919,544	100,175		(1,107)			5.500	50.576	MON	4,215	50,879	03/31/2009.	06/26/2037.
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37				1FM	116,270	100.000	314,148	314,148	282,076		25,739			5.500	16.635	MON	1,440	17,278	03/31/2009.	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37				1FM	499,545	73.000	1,384,200	1,896,164	680,892		20,361			5.500	29.436	MON	8,691	103,097	03/31/2009.	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	O			1FM	1,968,284	102.000	2,020,359	1,980,744	1,980,744		21,971			7.000	7.103	MON	11,554	143,356	08/31/2012.	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 DK 5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37	O			1FM	4,448,798	102.000	5,913,995	5,798,034	4,950,935		(128,067)			7.000	8.484	MON	33,822	404,871	08/31/2012.	08/26/2037.
47232D DL 3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37	O			1FM	1,782,719	77.500	2,246,739	2,899,018	1,597,366		(65,551)			7.000	9.656	MON	16,911	202,435	08/31/2012.	08/26/2037.
47232D DM 1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37	O			1FM	1,459,464	71.875	2,917,137	4,058,625	1,479,774		(45,028)			7.000	17.655	MON	23,675	283,410	08/31/2012.	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	O			1FM	216,576	19.250	159,334	827,709	93,045	88,273				7.000	0.000	MON	4,828	51,608	08/31/2012.	08/26/2037.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35				1FM	1,069,805	100.500	1,751,007	1,742,296	1,551,771		132,794			4.284	11.887	MON	6,220	68,773	03/31/2009.	09/26/2035.
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35				1FM	715,787	79.250	1,897,433	2,394,237	695,147		60,198			4.284	20.768	MON	8,548	95,538	03/31/2009.	09/26/2035.
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37	O			1FM	899,846	94.875	3,202,441	3,375,432	1,765,999		374,214			3.960	33.493	MON	11,138	116,913	08/31/2012.	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	O			1FM	475,262	51.875	1,072,096	2,066,692	301,101		(10,177)			3.960	19.101	MON	6,820	75,513	08/31/2012.	04/26/2037.
47232D EH 1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37				1FM	650,672	99.750	772,865	774,802	730,479		85,599			3.667	17.264	MON	2,368	27,313	03/31/2009.	02/26/2037.
47232D EJ 7	JMAC 2009-R5 20A3 SUB SSUP CSTR 2/26/37				1FM	341,689	101.250	855,257	844,698	641,540		92,206			3.667	23.684	MON	2,581	29,777	03/31/2009.	02/26/2037.
47232D EK 4	JMAC 2009-R5 20A4 SUB SSUP CSTR 2/26/37				1FM	544,993	102.000	1,723,186	1,689,398	581,103		101,137			3.667	34.368	MON	5,163	59,554	03/31/2009.	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37				1FM	199,568	92.000	719,220	781,760	27,219		640			3.667	126.354	MON	2,389	27,614	03/31/2009.	02/26/2037.
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37				1FM	581,037	98.750	938,580	950,461	891,216		139,358			3.300	18.210	MON	2,614	29,443	03/31/2009.	05/26/2037.
47232D ER 9	JMAC 2009-R5 21A3 SUB SSUP CSTR 5/26/37				1FM	410,324	99.125	1,132,173	1,142,167	859,260		126,017			3.300	19.764	MON	3,141	35,370	03/31/2009.	05/26/2037.
47232D ES 7	JMAC 2009-R5 21A4 SUB SSUP CSTR 5/26/37				1FM	332,678	94.375	1,077,920	1,142,167	546,486		70,534			3.300	20.869	MON	3,141	35,370	03/31/2009.	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37				1FM	277,943	72.875	654,584	898,228	271,426		17,996			3.300	17.956	MON	2,470	28,591	03/31/2009.	05/26/2037.
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37	O			1FM	25,432	100.625	64,202	63,803	61,743		32,103			4.568	103.067	MON	243	3,018	08/31/2012.	08/26/2037.
47232D EX 6	JMAC 2009-R5 22A4 SUB SSUP CSTR 8/26/37	O			1FM	732,244	103.875	1,190,297	1,145,894	581,927		137,616			4.568	55.505	MON	4,362	47,338	08/31/2012.	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	O			1FM	360,312	98.250	501,401	510,332	94,480		15			4.568	5.504	MON	1,943	21,706	08/31/2012.	08/26/2037.
47232D FD 9	JMAC 2009-R5 23A3 SUB SSUP CSTR 11/26/36				1FM	2,309,504	100.375	4,118,041	4,102,656	3,223,346		401,419			3.665	20.339	MON	12,530	141,507	03/31/2009.	11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36				1FM	776,900	92.750	2,718,345	2,930,831	773,375		90,472			3.665	29.109	MON	8,951	100,190	03/31/2009.	11/26/2036.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36				1FM	2,108,716	62.250	1,312,676	2,108,716	1,394,704		10,827			5.611	7.099	MON	9,859	57,485	03/31/2009.	12/26/2036.
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36				1FM	991,938	12.250	232,750	1,900,000	0					5.611	9,999.000	MON	8,883	46,955	03/31/2009.	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37				1FM	6,064	97.875	30,468	31,129	31,129		560			3.990	2.016	MON	103	1,201	03/31/2009.	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	O			1FM	7,456,594	101.660	7,788,079	7,660,908	6,974,959		125,660			5.124	4.947	MON	32,715	375,635	08/31/2012.	11/26/2037.
47232T AB 3	JMAC 2009-R3 1A2 MEZ FLT 12/26/2035 RE				1FM	3,143,281	97.753	3,511,584	3,592,321	3,276,876		83,352			4.062	6.077	MON	12,160	129,201	06/02/2016.	12/26/2035.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37				1FM	105,190	100.625	105,848	105,190	104,321		1,164			6.000	7.067	MON	526	6,311	03/31/2009.	02/26/2037.
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37				1FM	367,958	102.750	378,077	367,958	366,936		(130)			6.000	6.019	MON	1,840	22,077	03/31/2009.	02/26/2037.
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37				1FM	188,377	104.625	288,733	275,969	60,099		2,095			6.000	36.965	MON	1,380	16,558	03/31/2009.	02/26/2037.
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37				1FM	53,986	62.250	122,164	196,247	0					6.000	9,999.000	MON	981	12,890	03/31/2009.	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	O			1FM	147,991	100.625	149,059	148,133	146,984		1,528			5.750	6.728	MON	710	8,640	08/31/2012.	02/26/2037.
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37	O			1FM	486,163	104.375	541,771	519,062	499,741		3,727			5.750	7.135	MON	2,487	29,846	08/31/2012.	02/26/2037.
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37	O			1FM	348,308	106.750	415,575	389,297	344,272					5.750	6.596	MON	1,865	22,385	08/31/2012.	02/26/2037.
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	O			1FM	243,172	50.750	140,702	277,246	32,176		(3,434)			5.750	46.563	MON	1,328	17,449	08/31/2012.	02/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37				1FM	410,956	101.875	418,662	410,956	403,077		4,510			6.250	7.417	MON	2,140	25,685	03/31/2009.	07/26/2037.
47232V AM 4	JMAC 2009-R4 3A2 SUB SSUP 6.25 07/26/37				1FM	689,661	105.375	726,730	689,661	534,369		9,158			6.250	10.524	MON	3,592	43,104	03/31/2009.	07/26/2037.
47232V AN 2	JMAC 2009-R4 3A3 SUB SSUP 6.25 07/26/37				1FM	313,483	95.500	299,376	313,483	31,570		(2,106)			6.250	56.974	MON	1,633	19,593	03/31/2009.	07/26/2037.
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37				1FM	170,462	29.000	49,434	170,462	0					6.250	9,999.000	MON	888	13,259	03/31/2009.	07/26/2037.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36				1FM	32,672	99.500	34,248	34,420	33,388		2,452			6.000	12.065	MON	172	2,065	03/31/2009.	09/26/2036.
47232V AS 1	JMAC 2009-R4 4A2 SUB SSUP 6.00 09/26/36				1FM	274,118	101.750	610,500	600,000	410,649		43,801			6.000	21.429	MON	3,000	36,000	03/31/2009.	09/26/2036.
47232V AT 9	JMAC 2009-R4 4A3 SUB SSUP 6.00 09/26/36				1FM	95,925	103.250	309,750	300,000	122,864		7,320			6.000	22.045	MON	1,500	18,000	03/31/2009.	09/26/2036.

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 AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36				1FM	142,465	84.625	533,272	630,158	104,695		(8,761)			6.000	27.152	MON	3,151	39,662	03/31/2009	09/26/2036
47232V AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35				1FM	341,957	100.250	844,123	842,018	563,364		63,887			4.092	25.609	MON	2,871	31,068	03/31/2009	09/26/2035
47232V AY 8	JMAC 2009-R4 5A3 SUB SSUP CSTR 09/26/35				1FM	85,017	103.125	337,295	327,074	40,593		4,113			4.092	51.863	MON	1,115	12,068	03/31/2009	09/26/2035
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35				1FM	164,986	80.000	220,429	275,536	35,907		400			4.092	36.319	MON	939	11,012	03/31/2009	09/26/2035
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35				1FM	103,963	97.625	117,868	120,736	120,735		12,045			2.715	9.807	MON	273	3,071	03/31/2009	09/26/2035
47232V BC 5	JMAC 2009-R4 6A2 SUB SSUP FLT 09/26/35				1FM	588,805	91.250	1,766,340	1,935,715	1,180,042		243,091			2.715	27.409	MON	4,379	45,641	03/31/2009	09/26/2035
47232V BD 3	JMAC 2009-R4 6A3 SUB SSUP FLT 09/26/35				1FM	122,112	72.000	464,571	645,238	137,006		16,030			2.715	20.606	MON	1,460	15,214	03/31/2009	09/26/2035
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35				1FM	42,484	15.250	65,991	432,725	0					2.715	9,999.000	MON	979	11,002	03/31/2009	09/26/2035
47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36				1FM	409,410	100.375	410,945	409,410	408,110		(15)			5.500	5.505	MON	1,876	22,518	03/31/2009	11/26/2036
47232V BP 6	JMAC 2009-R4 8A3 SUB SSUP 5.50 11/26/36				1FM	232,827	102.250	238,066	232,827	226,866		1,179			5.500	6.237	MON	1,067	12,805	03/31/2009	11/26/2036
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36				1FM	325,945	64.375	503,322	781,859	86,805		2,313			5.500	58.839	MON	3,584	43,452	03/31/2009	11/26/2036
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37				1FM	64,447	100.125	266,433	266,101	238,079		42,830			4.426	20.371	MON	982	10,855	03/31/2009	11/26/2037
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36				1FM	268,821	101.000	271,509	268,821	267,673		332			6.000	6.086	MON	1,344	16,270	03/31/2009	07/26/2036
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36				1FM	422,095	103.000	434,758	422,095	287,026		7,634			6.000	14.284	MON	2,110	25,089	03/31/2009	07/26/2036
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36				1FM	295,240	64.750	247,405	382,092	48,803		(361)			6.000	49.186	MON	1,910	23,646	03/31/2009	07/26/2036
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37				1FM	135,994	98.750	134,294	135,994	135,193		1,468			5.837	3.660	MON	661	5,211	03/31/2009	04/26/2037
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37				1FM	336,357	96.500	324,585	336,357	309,685		10,309			5.837	7.290	MON	1,636	7,010	03/31/2009	04/26/2037
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37				1FM	336,357	87.750	295,153	336,357	218,047		11,889			5.837	12.738	MON	1,636	7,010	03/31/2009	04/26/2037
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37				1FM	336,356	39.875	134,122	336,356	57,911		2,462			5.837	25.135	MON	1,636	7,010	03/31/2009	04/26/2037
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37				1FM	841,481	14.250	199,712	1,401,487	58,126		(6,728)			5.837	46.438	MON	6,817	29,209	03/31/2009	04/26/2037
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	O			1FM	987,479	102.125	1,010,079	989,061	985,432		1,573			5.500	5.545	MON	4,533	54,447	08/31/2012	11/26/2035
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35	O			1FM	1,029,009	102.375	1,126,125	1,100,000	699,518		73,966			5.500	21.233	MON	5,042	60,500	08/31/2012	11/26/2035
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	O			1FM	463,295	65.625	442,990	675,032	49,126		(2,084)			5.500	150.542	MON	3,094	40,294	08/31/2012	11/26/2035
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36	O			1FM	433,491	102.125	504,381	493,886	472,785		21,577			5.850	10.803	MON	2,408	28,987	08/31/2012	05/26/2036
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36	O			1FM	385,690	91.125	435,352	477,752	291,242		24,923			5.850	19.703	MON	2,329	27,948	08/31/2012	05/26/2036
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36	O			1FM	366,137	64.125	306,358	477,752	55,321		(281)			5.850	54.254	MON	2,329	27,948	08/31/2012	05/26/2036
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	O			1FM	107,594	42.250	112,654	266,637	60,140		(6,403)			5.850	8.734	MON	1,300	15,926	08/31/2012	05/26/2036
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36				1FM	1,614,591	102.125	1,695,367	1,660,090	1,631,104		9,361			6.500	7.110	MON	8,992	90,021	03/31/2009	11/26/2036
47232V CY 6	JMAC 2009-R4 14A2 SUB SSUP 6.50 11/26/36				4FM	1,598,577	67.000	1,984,628	2,962,131	1,956,808		(7,214)			6.500	9.573	MON	16,045	159,913	03/31/2009	11/26/2036
47232V CZ 3	JMAC 2009-R4 14A3 SUB SSUP 6.50 11/26/36				1FM	579,968	60.000	888,640	1,481,066	376,154		(11,536)			6.500	22.777	MON	8,022	79,956	03/31/2009	11/26/2036
47232V DA 7	JMAC 2009-R4 14A4 SUB SSUP 6.50 11/26/36				1FM	457,713	59.750	884,936	1,481,065	238,830		(3,205)			6.500	40.700	MON	8,022	79,956	03/31/2009	11/26/2036
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36				1FM	150,856	45.625	430,034	942,540	96,696		(3,671)			6.500	90.107	MON	5,105	71,825	03/31/2009	11/26/2036
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	O			1FM	1,337,649	99.500	1,338,491	1,345,217	1,337,519		3,390			5.250	5.435	MON	5,885	70,712	08/31/2012	09/26/2035
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35	O			1FM	888,888	100.250	995,483	993,000	745,542		16,918			5.250	9.546	MON	4,344	52,123	08/31/2012	09/26/2035
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	O			1FM	219,829	26.875	86,000	320,001	38,283		(860)			5.250	62.544	MON	1,400	18,313	08/31/2012	09/26/2035
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36	O			1FM	240,672	100.125	388,893	388,408	367,918		9,477			6.000	12.562	MON	1,942	22,126	08/31/2012	04/26/2036
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36	O			2FM	222,345	77.125	395,374	512,640	327,137		(4,617)			6.000	8.039	MON	2,563	29,192	08/31/2012	04/26/2036
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36	O			1FM	165,313	52.500	269,135	512,639	135,760		(5,006)			6.000	19.164	MON	2,563	29,192	08/31/2012	04/26/2036
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	O			1FM	137,011	41.750	237,414	568,655	146,824		(8,001)			6.000	17.221	MON	2,843	32,382	08/31/2012	04/26/2036
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36				1FM	3,025,537	100.000	3,025,537	3,025,537	2,733,342					5.750	6.450	MON	14,497	174,267	03/31/2009	02/26/2036
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36				1FM	1,568,240	58.125	1,076,312	1,851,719	172,445		(1,808)			5.750	61.718	MON	8,873	107,193	03/31/2009	02/26/2036

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 DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36				1FM	661,797	100.250	663,451	661,797	646,978		8,417			6.000	7.309	MON	3,309	39,673	03/31/2009	04/26/2036
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36				1FM	582,060	77.125	476,471	617,791	395,583		(9,467)			6.000	6.941	MON	3,089	37,021	03/31/2009	04/26/2036
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36				1FM	308,895	59.125	182,634	308,895	6,140					6.000	421.358	MON	1,544	18,510	03/31/2009	04/26/2036
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36				1FM	67,544	37.750	92,408	244,790	3,310		(408)			6.000	720.166	MON	1,224	15,668	03/31/2009	04/26/2036
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36	O			1FM	576,164	84.500	600,702	710,890	470,496		8,162			6.000	10.310	MON	3,554	42,656	08/31/2012	07/26/2036
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	O			1FM	80,465	41.000	35,799	87,314	31,724		(1,556)			6.000	125.873	MON	437	5,640	08/31/2012	07/26/2036
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36				1FM	347,311	100.875	350,350	347,311	344,578		6,409			6.000	7.724	MON	1,737	20,887	03/31/2009	03/26/2036
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36				1FM	1,739,032	88.250	1,617,883	1,833,295	1,365,341		26,201			6.000	10.237	MON	9,166	109,998	03/31/2009	03/26/2036
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36				1FM	127,596	47.875	239,314	499,873	6,770		(681)			6.000	9,999.000	MON	2,499	30,269	03/31/2009	03/26/2036
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37				1FM	201,395	101.125	202,033	199,785	199,139		216			6.000	5.952	MON	999	11,988	03/31/2009	03/26/2037
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37				1FM	282,093	103.625	289,982	279,838	279,111		(121)			6.000	6.020	MON	1,399	16,790	03/31/2009	03/26/2037
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37				1FM	282,093	107.000	299,427	279,838	279,373		(61)			6.000	6.037	MON	1,399	16,790	03/31/2009	03/26/2037
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37				1FM	282,093	86.625	242,410	279,838	31,053		(37)			6.000	57.926	MON	1,399	16,790	03/31/2009	03/26/2037
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37				1FM	129,242	16.000	20,554	128,464	0		(3,698)			6.000	631.456	MON	642	9,125	03/31/2009	03/26/2037
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37				1FM	103,750	100.375	102,603	102,219	101,851		156			5.750	5.736	MON	490	5,878	03/31/2009	04/26/2037
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37				1FM	207,342	104.750	213,985	204,282	177,964		4,983			5.750	12.946	MON	979	11,746	03/31/2009	04/26/2037
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37				1FM	207,342	92.750	189,472	204,282	22,387		1,505			5.750	72.490	MON	979	11,746	03/31/2009	04/26/2037
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37				1FM	67,593	9.500	6,327	66,595	1,381		(583)			5.750	302.615	MON	319	4,442	03/31/2009	04/26/2037
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36	O			1FM	1,274,434	100.500	1,303,012	1,296,530	1,286,402		3,087			5.750	6.223	MON	6,213	74,491	08/31/2012	01/26/2036
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	O			1FM	2,590,877	90.375	2,486,519	2,751,335	1,516,452		30,678			5.750	15.596	MON	13,183	160,376	08/31/2012	01/26/2036
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36				1FM	109,769	99.000	108,671	109,769	109,341		372			5.500	5.603	MON	503	6,037	03/31/2009	02/26/2036
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36				1FM	324,773	100.000	324,773	324,773	323,724		(100)			5.500	5.517	MON	1,489	17,862	03/31/2009	02/26/2036
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36				1FM	621,254	77.125	479,142	621,254	355,523		5,216			5.500	14.797	MON	2,847	37,136	03/31/2009	02/26/2036
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36				1FM	202,509	92.250	192,589	208,768	178,879		3,024			5.250	8.113	MON	913	11,247	03/31/2009	01/26/2036
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36				1FM	1,516,253	100.875	1,529,520	1,516,253	1,512,427		488			5.750	5.738	MON	7,265	87,195	03/31/2009	01/26/2036
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36				1FM	853,765	81.125	702,264	865,656	224,512		5,515			5.750	28.923	MON	4,148	53,499	03/31/2009	01/26/2036
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36				1FM	4,411,053	98.625	6,714,924	6,808,542	6,322,660		352,010			5.950	9.659	MON	33,759	371,618	03/31/2009	11/26/2036
47232V FS 6	JMAC 2009-R4 28A2 SUB SSUP 5.95 11/26/36				1FM	3,055,466	90.750	6,715,500	7,400,000	3,820,361		178,548			5.950	11.066	MON	36,692	283,717	03/31/2009	11/26/2036
47232V FT 4	JMAC 2009-R4 28A3 MEZ SSUP 5.95 11/26/36				1FM	1,357,506	72.250	5,346,500	7,400,000	1,258,363		21,618			5.950	33.196	MON	36,692	283,717	03/31/2009	11/26/2036
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47				1FM	872,641	96.750	1,097,138	1,133,993	880,025		144,573			2.793	18.489	MON	2,639	25,943	03/31/2009	01/26/2047
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37				1FM	594,855	99.875	594,112	594,855	562,631		71,074			3.756	16.675	MON	1,862	18,608	03/31/2009	07/26/2037
47232V FY 3	JMAC 2009-R4 30A3 SUB SSUP CSTR 07/37				1FM	240,931	100.875	516,291	511,813	399,708		57,384			3.756	21.194	MON	1,602	16,010	03/31/2009	07/26/2037
47232V FZ 0	JMAC 2009-R4 30A4 SUB SSUP CSTR 07/37				1FM	331,717	95.500	977,563	1,023,626	444,003		70,903			3.756	27.535	MON	3,204	32,020	03/31/2009	07/26/2037
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37				1FM	152,202	70.500	454,886	645,229	21,245		511			3.756	81.966	MON	2,019	21,461	03/31/2009	07/26/2037
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36				1FM	567,330	100.000	611,748	611,748	487,877		43,791			5.198	17.244	MON	2,650	34,927	03/31/2009	02/26/2036
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36				1FM	140,988	68.250	125,229	183,485	54,858		2,806			5.198	30.368	MON	795	12,096	03/31/2009	02/26/2036
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	O			1FM	486,617	100.625	496,181	493,099	410,402		21,729			5.958	31.520	MON	2,448	31,716	08/31/2012	03/26/2036
47232V GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36	O			1FM	856,052	82.375	1,063,968	1,291,615	767,549		(27,922)			5.958	9.747	MON	6,413	78,569	08/31/2012	03/26/2036
47232V GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36	O			1FM	413,350	60.750	784,656	1,291,615	407,634		(11,478)			5.958	17.413	MON	6,413	78,569	08/31/2012	03/26/2036
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36	O			1FM	228,163	43.000	359,633	836,355	142,982		(8,849)			5.958	31.910	MON	4,152	57,035	08/31/2012	03/26/2036
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47				1FM	108,754	89.875	1,439,732	1,601,927	26,029		(22,615)			2.793	186.175	MON	3,728	36,318	03/31/2009	01/26/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation 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
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36				1FM	580,661	101.380	626,249	617,724	617,724					6.000	6.076	MON	3,089	37,063	08/10/2009	09/26/2036
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36				1FM	792,221	101.500	3,970,883	3,912,200	3,156,797		197,763			6.000	14.432	MON	19,561	234,732	08/10/2009	09/26/2036
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24			1	6*	41,726	70.462	30,797	43,707	30,797	(2,676)						MON			01/03/2002	07/26/2024
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035			1	1FM	5,537,443	92.930	5,477,167	5,893,860	4,925,876		59,532			5.500	7.437	MON	27,014	323,589	11/01/2013	11/25/2035
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035			1	1FM	493,983	87.300	594,117	680,547	459,695		14,992			5.500	11.472	MON	3,119	37,694	07/23/2008	12/25/2035
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035	O		1	1FM	2,376,344	96.000	3,110,505	3,240,109	2,623,995		127,154			3.046	5.788	MON	1,919	77,158	08/31/2012	12/25/2035
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036			1	1FM	11,181,437	94.899	12,442,493	13,111,249	11,378,555		324,431			2.776	3.740	MON	7,078	296,496	08/03/2016	02/25/2036
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036			1	1FM	1,422,723	100.961	2,598,517	2,573,787	1,477,100		169,646			2.676	18.611	MON	1,339	51,980	10/03/2012	10/25/2036
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037			1	1FM	746,675	90.775	1,049,410	1,156,053	817,082		46,125			4.458	11.144	MON	4,295	50,402	08/11/2008	01/25/2037
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037			1	1FM	320,763	60.230	701,907	1,165,377	89,933		(60,004)				75.033	MON			02/28/2012	05/25/2037
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034			1	1FM	460,180	99.848	469,576	470,291	460,088		6,596			3.331	2.441	MON	305	13,280	02/19/2014	02/25/2034
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034			1	4FM	820,714	96.274	802,934	834,006	821,055		(1,676)			5.486	5.432	MON	3,813	45,543	09/13/2016	02/25/2034
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36			1	1FM	2,917,179	97.420	3,015,085	3,094,934	2,610,909		52,157			6.000	9.149	MON	15,475	185,828	08/12/2011	06/25/2036
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36			1	1FM	400,188	91.430	457,895	500,815	327,438		26,790			4.339	13.347	MON	1,811	20,639	07/22/2008	11/25/2036
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035			1	1FM	1,269,371	87.000	1,315,541	1,512,116	1,264,700		59,671			3.176	7.987	MON	4,002	46,733	07/05/2016	07/25/2035
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035			1	1FM	789,331	85.251	833,317	977,483	753,866		10,041			3.944	4.993	MON	3,213	36,309	11/08/2016	09/25/2035
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033			1	1FM	2,799,070	98.001	2,850,000	2,908,124	2,809,410		27,192			4.099	3.867	MON	9,934	108,938	02/26/2016	12/25/2033
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034				1FM	699,725	98.499	708,710	719,511	699,141		7,211			4.293	4.231	MON	2,574	26,909	03/29/2017	01/25/2034
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034			1	1FM	369,815	99.583	387,656	389,279	369,995		6,172			4.500	4.950	MON	1,460	15,126	08/29/2016	07/25/2034
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035			1	1FM	679,284	99.828	713,804	715,035	680,211		7,080			6.282	4.444	MON	3,743	29,735	02/07/2017	02/25/2035
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035			1	1FM	2,438,721	97.249	2,853,099	2,933,799	2,727,624		177,834			2.906	8.665	MON	1,421	69,194	07/09/2012	03/25/2035
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020			1	2FM	797,744	82.000	652,688	795,961	649,389		(97,166)	30,969		5.500	3.000	MON	3,648	44,361	08/06/2013	11/25/2020
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035			1	1FM	8,968,218	100.000	9,211,843	9,211,843	8,868,995		73,536			5.648	4.393	MON	43,357	354,397	11/20/2014	11/25/2035
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	O		1	1FM	983,096	94.974	953,696	1,004,168	885,679		9,129			5.750	7.534	MON	4,812	57,746	08/31/2012	05/25/2036
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037			1	1FM	8,588,211	97.340	9,530,972	9,791,424	9,193,496		286,269			2.816	4.969	MON	5,362	225,540	06/13/2016	09/25/2037
589929 PL 6	GNABS 1998-GN1 M28.02 02/25/27			1	1FM	31,493	99.658	31,394	31,502	31,502					6.103	6.181	MON	160	1,921	03/05/1998	02/25/2027
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035			1	1FM	1,242,296	98.290	1,301,589	1,324,233	1,244,317		19,415			4.497	4.715	MON	4,962	52,911	07/26/2016	12/25/2035
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35			1	1FM	1,178,816	76.601	1,006,691	1,314,209	1,006,691		24,808	19,416		4.187	6.623	MON	4,586	51,218	07/19/2013	12/25/2035
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035			1	1FM	10,010,905	98.460	10,573,770	10,739,153	10,347,471		287,536			2.776	3.651	MON	5,797	250,207	02/25/2016	08/25/2035
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36			1	1FM	66,529	59.192	65,633	110,882	0						9,999.000	MON			09/21/2007	10/25/2036
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36			1	1FM	1,209,531	95.313	1,288,090	1,351,432	1,212,246		42,205			4.348	8.478	MON	4,896	56,060	09/09/2011	10/25/2036
599809 CN 8	MCMLT 2015-1 B1 MEZ 3.7821 06/25/2056			1	1FM	17,496,001	100.890	17,994,740	17,836,000	17,506,353		10,352			3.785	4.226	MON	56,256	112,791	10/26/2018	06/25/2056
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE				1FM	7,232,266	93.790	7,641,322	8,147,267	7,875,776		569,154			2.555	8.775	MON	4,047	183,379	05/19/2016	12/26/2046
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034			1	1FM	2,185,645	99.375	2,147,866	2,161,375	2,190,437		(8,259)			4.307	2.979	MON	7,758	87,210	01/27/2017	07/25/2034
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034			1	1FM	3,527,771	100.182	3,728,170	3,721,400	3,580,711		30,494			4.390	4.249	MON	13,615	146,563	09/13/2016	11/25/2034
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36			1	1FM	1,005,800	81.553	1,064,927	1,305,802	929,946		31,428			2.786	5.105	MON	606	29,239	10/21/2016	02/25/2036
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036			1	1FM	3,116,915	96.500	4,109,749	4,258,807	3,270,775		323,750			4.293	14.029	MON	15,235	159,854	11/22/2011	06/25/2036
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36			1	1FM	152,237	100.980	198,041	196,119	98,241		27,140			4.274	63.594	MON	698	7,351	05/27/2008	06/25/2036
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46			1	1FM	4,320,798	55.480	3,538,271	6,377,562	2,785,051		81,749			5.651	7.953	MON	30,034	142,783	01/11/2013	10/25/2046
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047			1	1FM	7,056,826	91.106	7,057,757	7,746,772	6,783,590		128,308			6.000	4.604	MON	38,734	197,923	01/08/2014	07/25/2047

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
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036			1	1FM	2,813,746	62.250	3,056,152	4,909,481	1,613,473		322,658			2.606	21.531	MON	2,488	102,535	05/16/2011.	12/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036			1	1FM	3,719,244	64.375	3,830,822	5,950,791	3,530,615		280,440			2.606	8.489	MON	3,016	124,281	01/04/2012.	11/25/2036.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE				1FM	5,219,742	102.123	5,132,974	5,026,254	4,827,470		(47,152)			6.000	4.784	MON	25,131	301,843	08/21/2012.	04/26/2036.
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE				1FM	115,751	99.661	128,713	129,151	129,151		5,987			4.200	4.237	MON	452	4,990	03/09/2012.	07/26/2035.
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035 RE				1FM	489,642	99.500	579,993	582,907	576,778		40,662			4.570	8.711	MON	2,220	24,370	08/01/2012.	07/26/2035.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37				1FM	2,193,924	73.500	3,890,431	5,293,103	3,053,354		248,287			6.500	19.597	MON	28,671	350,221	02/09/2010.	10/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037				1FM	4,563,290	71.000	4,792,306	6,749,726	4,809,813		68,137	129,675		6.000	9.842	MON	33,749	406,532	08/12/2010.	01/26/2037.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035			1	1FM	22,057	95.610	36,676	38,360	27,356		1,118			3.106	8.623	MON	20	981	09/15/2008.	08/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035			1	1FM	1,451,705	97.500	2,194,437	2,250,705	1,685,214		96,122			2.766	6.327	MON	1,211	56,590	10/29/2008.	12/25/2035.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043			1	1FM	25,036,936	97.980	25,656,395	26,185,339	25,135,499		129,847			3.250	3.894	MON	70,919	851,214	03/11/2014.	07/25/2043.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36			1	1FM	2,311,386	42.680	1,483,456	3,475,769	1,324,208		(14,670)			5.079	4.770	MON	14,712	88,134	01/11/2013.	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36			1	1FM	1,054,536	43.865	695,597	1,585,768	604,557		(6,778)			5.079	4.753	MON	6,712	40,208	01/11/2013.	10/25/2036.
64352V MP 3	NCHET 2005-A A5W SEQ SNR 5.288 08/25/35			1	1FM	3,770,000	98.200	3,928,000	4,000,000	3,758,417		(1,172)			4.682	5.110	MON	15,607	183,952	02/03/2016.	08/25/2035.
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035			1	1FM	114,449	102.456	115,356	112,591	114,643		(734)			5.159	4.292	MON	484	5,660	02/28/2013.	03/25/2035.
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035			1	1FM	1,416,639	86.038	1,466,279	1,704,228	1,462,837		52,621			3.026	4.754	MON	1,003	43,041	10/21/2016.	07/25/2035.
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035			1	1FM	3,512,933	86.984	4,436,562	5,100,447	3,629,026		238,886			2.796	9.018	MON	2,773	128,815	06/15/2016.	08/25/2035.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036			1	1FM	431,236	98.499	538,648	546,857	543,600		38,451			2.676	8.228	MON	285	11,949	09/08/2011.	03/25/2036.
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE				1FM	3,288,998	94.161	3,727,306	3,958,426	3,573,656		78,387			3.645	6.307	MON	12,025	136,635	06/06/2016.	12/26/2036.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035			1	1FM	452,455	99.560	585,970	588,560	537,607		34,797			2.995	7.393	MON	343	15,408	06/05/2012.	07/25/2035.
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037			1	1FM	973,022	93.456	907,644	971,201	971,201					5.900	3.439	MON	4,775	39,298	05/22/2013.	03/25/2037.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043			1	1FM	14,508,812	98.523	14,670,447	14,890,378	14,512,398		47,561			3.500	3.923	MON	43,430	521,163	02/12/2014.	09/25/2043.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036			1	1FM	202,150	99.787	201,719	202,150	195,498		10,702			3.838	9.015	MON	646	7,698	12/12/2005.	01/25/2036.
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20			1	1FM	72,719	98.374	71,048	72,222	72,337		(221)			5.000	4.507	MON	301	3,611	06/18/2013.	07/25/2020.
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36			1	1FM	2,043,807	89.088	2,082,510	2,337,601	2,067,850		43,319			2.696	3.419	MON	1,226	51,469	09/07/2016.	07/25/2036.
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036			1	1FM	469,381	92.271	565,776	613,171	516,576		10,871			2.696	3.399	MON	321	13,313	01/06/2016.	09/25/2036.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037			1	1FM	3,354,648	90.325	3,855,783	4,268,788	3,474,807		171,811			2.676	6.433	MON	2,221	92,168	10/18/2016.	01/25/2037.
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37				1FM	416,780	151.239	584,316	386,354	386,764		(2,729)			21.198	21.130	MON	6,825	74,816	03/25/2010.	09/26/2037.
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37				1FM	342,047	99.906	343,862	344,187	342,857		2,471			5.500	5.628	MON	3,333	18,077	01/03/2012.	10/26/2037.
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE				1FM	7,325,423	100.100	7,811,183	7,803,380	7,199,480		56,684			5.513	6.926	MON	7,169	433,949	08/20/2013.	10/26/2034.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037				1FM	1,689,593	97.300	3,559,024	3,657,792	1,388,837					3.358	10.540	MON	10,237	115,936	07/08/2010.	06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036				1FM	2,631,463	64.309	2,768,357	4,304,766	943,478					6.000	16.651	MON	21,524	267,397	07/08/2010.	03/26/2036.
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35				1FM	703,039	96.000	999,877	1,041,539	966,616		(18,835)			5.500	5.004	MON	4,774	57,284	10/24/2011.	08/26/2035.
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35				1FM	1,666,520	103.278	1,955,848	1,893,772	1,749,180		54,747			5.500	9.675	MON	8,680	104,234	09/15/2009.	12/26/2035.
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35				1FM	215,462	42.000	530,214	1,262,414	233,394		3,942			5.500	33.549	MON	5,786	69,696	09/15/2009.	12/26/2035.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE				1FM	2,367,531	80.776	2,700,395	3,343,062	2,697,842		132,011			3.701	9.395	MON	10,311	118,756	03/21/2013.	08/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036				1FM	1,453,371	96.576	3,299,877	3,416,879	1,973,466		218,059			4.249	17.918	MON	12,100	137,250	11/02/2009.	06/25/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE				1FM	11,536,396	95.750	14,039,949	14,663,132	12,836,681		429,419			4.102	7.229	MON	11,696	544,114	01/24/2017.	01/26/2036.
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE				2FM	8,893,255	103.820	9,371,936	9,027,101	8,923,472		26,162			4.752	3.803	MON	35,745	363,395	03/17/2017.	10/26/2035.
74929F AK 5	RBSSP 2010-3 4A2 MEZ FLT 12/26/2035 RE				1FM	2,297,995	97.877	2,287,086	2,336,697	2,313,224		6,779			4.794	4.456	MON	9,336	103,863	12/01/2016.	12/26/2035.
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE				1FM	6,056,860	101.000	7,392,663	7,319,469	7,055,566		467,726			5.500	12.457	MON	33,548	402,571	06/24/2013.	02/26/2035.
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE				1FM	8,694,936	100.775	13,334,284	13,231,729	10,883,095		861,605			5.500	16.342	MON	60,645	726,733	01/27/2012.	12/27/2035.

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
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37				1FM	1,743,347	99.259	2,033,129	2,048,317	1,574,434		89,126			6.000	16.516	MON	10,242	119,422	06/16/2011.	07/26/2037.
74930X BB 2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE				1FM	5,399,403	100.750	5,696,229	5,653,825	5,561,866		30,929			6.178	6.330	MON	29,106	349,713	08/15/2012.	01/16/2029.
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE				1FM	573,128	99.600	612,155	614,614	602,154		19,207			2.645	3.983	MON	316	14,269	01/13/2016.	01/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE				1FM	492,661	99.405	556,512	559,842	543,544		24,987			2.905	5.424	MON	271	14,568	12/18/2013.	07/26/2033.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037				1FM	2,040,821	57.000	2,624,158	4,603,763	1,740,376		582,124			2.967	39.666	MON	8,347	116,494	03/09/2012.	03/10/2037.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36			1	1FM	606,786	87.290	730,373	836,720	429,589		43,321			4.907	19.048	MON	3,422	40,263	10/24/2008.	08/25/2036.
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37			1	1FM	1,320,675	91.180	1,365,940	1,498,070	1,221,081		8,519			5.019	5.898	MON	6,266	74,030	08/03/2016.	07/27/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37			1	1FM	589,344	84.110	874,013	1,039,131	375,998		74,040			4.429	30.838	MON	3,835	44,705	11/13/2008.	02/25/2037.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36			1	1FM	5,016,410	97.635	5,746,788	5,885,981	5,478,870		195,973			2.706	5.650	MON	3,097	128,276	08/07/2014.	04/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36			1	1FM	2,531,813	93.790	2,741,535	2,923,057	2,342,080		35,553			5.628	6.825	MON	13,709	161,835	02/11/2016.	07/25/2036.
75115L AA 5	RALI 2007-QH7 1A1 SEQ SNR FLT 08/25/2037			1	1Z	2,500,163	92.000	2,500,163	2,717,568	2,498,612		2,481			2.756	4.997	MON	1,456	5,809	12/12/2018.	08/25/2037.
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036			1	1FM	5,368,080	91.810	6,264,532	6,823,365	5,514,295		217,819			2.806	4.502	MON	3,723	155,758	01/14/2016.	05/25/2036.
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36			1	1FM	1,282,039	99.537	2,578,021	2,590,025	2,329,955		208,715			2.746	10.673	MON	1,383	57,768	09/14/2011.	06/25/2036.
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36			1	4FM	844,823	60.000	563,215	938,692	591,118		(3,570)	28,952		5.797	5.976	MON	4,535	54,418	03/19/2008.	08/25/2036.
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/25/2037			1	1FM	2,655,793	49.210	1,515,264	3,079,180	1,062,644		(123,707)			5.784	3.925	MON	14,842	178,138	01/03/2011.	04/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037			1	1FM	4,035,054	83.550	4,682,343	5,604,241	4,360,316		72,300			3.644	6.503	MON	17,017	205,365	09/21/2010.	09/25/2037.
759950 DM 7	RAMC 2004-3 AF5 SEQ STP 11/25/2034			1	1FM	6,217,213	93.920	6,616,664	7,045,000	6,550,683		50,410			5.972	6.951	MON	35,061	321,654	04/10/2012.	11/25/2034.
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035			1	1FM	12,584,328	98.250	13,695,095	13,939,028	12,817,522		65,702			5.493	5.816	MON	63,806	606,614	08/24/2010.	02/25/2035.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36			1	1FM	1,247,777	96.760	1,304,116	1,347,785	1,347,785		11,643			5.565	4.631	MON	6,250	53,936	08/22/2011.	02/25/2036.
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034			1	1FM	744,794	92.800	795,089	856,777	734,204		19,124			4.579	7.019	MON	3,269	34,711	11/18/2016.	12/26/2034.
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034			1	1FM	1,665,700	99.121	1,751,779	1,767,321	1,738,623		84,728			5.500	10.255	MON	8,100	97,203	08/27/2013.	12/25/2034.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035			1	1FM	1,570,680	82.950	1,738,606	2,095,969	1,502,728		146,377			3.919	14.969	MON	6,845	81,879	11/13/2012.	02/25/2035.
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35			1	1FM	2,995,688	62.125	1,861,719	2,996,732	865,619		198,224			5.610	40.238	MON	14,010	168,117	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		59,398			4.025	6.041	MON	9,641	111,490	12/03/2015.	07/25/2035.
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035			1	1FM	4,292,550	95.646	4,234,838	4,427,603	4,209,238		(146)			4.548	4.097	MON	16,779	190,501	04/28/2017.	08/25/2035.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35			1	1FM	4,289,136	87.750	4,179,351	4,762,793	4,143,458		105,250			4.423	6.480	MON	17,556	202,017	02/24/2016.	08/25/2035.
761118 GT 9	RALI 2005-QS13 1A2 IO INV 9/25/2035			16	5FE	147,321	6.814	457,641		0					2.594	9,999.000	MON	2,904	237,963	06/28/2006.	09/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	O		1	1FM	1,149,728	87.758	1,092,317	1,244,689	900,632		(5,529)			6.000	7.059	MON	6,223	76,940	08/31/2012.	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36			1	1FM	198,992	86.383	185,605	214,864	155,926		599			5.500	7.977	MON	985	12,411	02/22/2008.	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16			1	3FM	109,456	91.125	102,232	112,189	104,637		(515)			5.750	6.725	MON	538	6,512	01/03/2012.	02/25/2036.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035			1	1FM	1,654,429	99.940	1,759,903	1,760,959	1,655,500		28,711			3.927	5.228	MON	5,762	67,256	05/19/2016.	03/25/2035.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035			1	1FM	515,612	100.241	527,856	526,585	519,804		6,016			4.575	4.408	MON	2,008	21,116	12/22/2016.	03/25/2035.
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35			1	1FM	176,323	100.024	297,664	297,591	297,591		13,736			2.946	2.964	MON	170	7,905	08/02/2011.	09/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035			1	1FM	10,425,701	97.380	10,962,393	11,257,336	10,339,860		174,478			3.914	5.098	MON	36,713	434,370	07/05/2016.	05/18/2035.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39			1	2FM	748,972	98.010	753,979	769,286	761,963		4,976			5.700	6.538	MON	3,654	48,359	05/13/1999.	04/25/2039.
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37			1	2FM	1,113,533	85.216	1,002,782	1,176,754	1,027,676		27,433			3.904	7.484	MON	3,828	47,302	07/15/2016.	04/25/2037.
80382S AP 3	SAILN 2003-3 A SEQ 7.75 4/27/33	O	C		1FM	0	0.010	2	15,651	0					7.750		MON		1,636	08/31/2012.	04/27/2033.
80382S AR 9	SAILN 2003-5 A SEQ 0.00 6/27/2033	O	C		1FM	3	0.010	1	6,242	3					7.350		MON		552	08/31/2012.	06/27/2033.
805564 EM 9	SAST 1999-3 BF1A SUB 8.64 12/25/2032			1	1FM	583,222	106.650	622,016	583,231	368,127		23,589			6.355	18.795	MON	3,089	38,712	07/29/1999.	12/25/2032.
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030			1	1FM	11,597	101.270	11,715	11,568	11,348		144			5.843	7.222	MON	56	713	02/02/2017.	10/25/2030.
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023	O		1	1FM	401	103.500	413	399	399		1			6.250	5.990	MON	2	25	08/31/2012.	12/25/2023.

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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
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037			1	1FM	4,198,586	62.987	6,040,575	9,590,250	2,629,538		613,394			2.596	25.544	MON	4,841	199,326	11/09/2011.	05/25/2037.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043			1	1FM	11,383,588	97.230	11,691,183	12,024,255	11,453,174		81,801			3.000	3.858	MON	30,061	360,728	03/17/2014.	05/25/2043.
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043			1	1FM	7,450,809	95.337	7,883,019	8,268,548	7,520,906		96,786			2.500	4.039	MON	17,226	206,750	04/17/2014.	06/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043			1	1FM	5,663,184	97.799	5,613,970	5,740,320	5,671,589		10,414			3.500	3.714	MON	16,743	200,911	02/27/2014.	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043			1	1FM	10,361,015	92.950	10,750,774	11,566,191	10,435,756		155,996			1.874	3.571	MON	18,063	216,785	07/11/2014.	02/25/2043.
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43			1	1FM	11,926,214	92.960	11,990,924	12,899,014	11,914,425		115,880			2.500	3.663	MON	26,873	322,535	10/03/2014.	03/25/2043.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035			1	1FM	852,956	97.080	1,515,880	1,561,476	434,945		171,244			6.225	66.465	MON	8,100	98,381	03/27/2008.	05/25/2035.
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035			1	1FM	3,934,826	98.655	5,074,381	5,143,564	4,764,479		132,904			2.856	5.608	MON	2,857	120,461	10/09/2013.	12/25/2035.
83612T AR 3	SVHE 2007-OPT1 X IO CSTR 6/25/2037			16	6FE	1,421,432	0.262	261,565		170,531		(33,025)			0.049	11.719	MON	954	51,938	10/04/2007.	06/25/2037.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037			1	1FM	2,988,377	94.182	3,009,499	3,195,408	2,985,257		73,949			4.588	5.953	MON	12,217	130,112	10/10/2012.	01/25/2037.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031			1	1FM	69,205	96.843	71,488	73,818	70,151		653			8.056	9.620	MON	496	6,116	09/09/2008.	09/25/2031.
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035	O		1	1FM	402,833	99.968	606,599	606,796	591,788		101,071			2.906	19.020	MON	343	14,713	09/17/2012.	12/25/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035			1	1FM	4,189,084	93.048	4,439,807	4,771,549	4,166,226		164,640			4.629	8.042	MON	18,406	170,978	02/10/2016.	11/25/2035.
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035			1	1FM	1,016,540	97.480	1,143,345	1,172,902	1,058,743		50,233	52,207		4.298	5.303	MON	4,201	45,181	01/04/2017.	12/25/2035.
863579 RP 5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035			1	1FM	1,398,826	91.290	1,455,258	1,594,104	1,385,115		39,548			4.056	7.492	MON	5,389	60,280	11/18/2016.	05/25/2035.
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35			1	1FM	1,712,373	94.240	2,101,038	2,229,454	1,737,537		137,574			4.341	13.941	MON	8,065	88,051	04/20/2012.	06/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35			1	1FM	602,406	84.540	681,284	805,872	517,937		24,550			4.123	10.558	MON	2,769	30,397	10/18/2012.	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035			1	1FM	2,668,484	98.910	2,994,073	3,027,068	2,540,552		57,786			4.198	8.485	MON	10,591	118,699	01/15/2016.	07/25/2035.
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035			1	1FM	904,315	95.580	981,730	1,027,129	944,246		46,777			4.405	9.259	MON	3,771	42,143	02/26/2016.	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35			1	1FM	2,078,370	83.500	2,483,344	2,974,065	1,897,639		111,956			2.806	8.219	MON	1,391	67,591	08/27/2008.	08/25/2035.
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35			1	1FM	8,390,031	94.050	8,588,023	9,131,337	8,330,684		164,087			4.223	6.183	MON	32,132	361,341	03/09/2017.	09/25/2035.
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035			1	1FM	2,951,413	96.018	3,335,953	3,474,317	2,918,112		97,482			4.203	8.632	MON	12,169	131,443	02/04/2016.	10/25/2035.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31			1	1FM	3,131,782	96.310	3,365,086	3,494,016	3,325,268		48,859			3.375	5.411	MON	9,827	117,983	07/31/2013.	08/25/2031.
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32			1	4AM	2,027,551	97.753	2,516,333	2,574,188	2,202,512		94,344			3.450	8.348	MON	7,401	88,905	08/17/2011.	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32			1	5AM	2,247,626	98.650	2,456,102	2,489,713	2,249,008		18,508			3.450	4.350	MON	7,158	85,964	04/25/2012.	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032			1	4AM	387,094	92.605	507,970	548,531	435,759		(5,441)				8.741	MON			12/04/2002.	02/25/2032.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31			1	1AM	755,728	97.460	844,642	866,655	774,685		9,265			3.357	4.722	MON	2,424	29,097	06/28/2010.	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31			1	1AM	212,189	96.323	290,188	301,264	259,683		11,655				4.515	MON			02/05/2003.	04/25/2031.
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031				3Z	5,546,865	98.250	6,279,719	6,391,571	5,869,565		167,755			3.357	6.529	MON	17,878	214,721	10/19/2015.	01/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031				4Z	885,953	95.835	1,092,110	1,139,578	991,393		31,146				2.489	MON			05/20/2003.	01/25/2031.
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035			1	1FM	5,218,426	102.305	5,709,875	5,581,204	5,494,437		73,084			5.271	6.933	MON	24,515	314,248	10/18/2012.	03/25/2035.
86359B 5N 7	SASC 2005-3 1A2 IO INV 3/25/35			16	6FE	1,209,484	15.157	267,642		63,590		(25,870)			4.144	99.389	MON	1,220	88,414	03/31/2008.	03/25/2035.
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34			1	1FM	764,250	99.250	787,049	792,996	756,578		4,870			4.145	3.284	MON	2,739	30,293	08/13/2013.	03/25/2034.
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034			1	1FM	4,014,927	100.125	4,003,762	3,998,764	4,009,894		(9,620)			4.464	4.116	MON	14,876	160,392	01/27/2017.	08/25/2034.
86359D EY 9	SASC 2005-RF2 AIO IO CSTR 04/25/2035			16	4FE	2,018,430	12.510	821,865		760,836		(232,993)			3.265	11.750	MON	3,575	257,682	02/03/2015.	04/25/2035.
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36			1	1FM	544,357	62.290	436,116	700,138	82,932		36,850			6.000	89.426	MON	700	23,433	12/26/2007.	06/25/2036.
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45			1	1FM	2,427,857	97.975	3,379,725	3,449,570	2,611,431		48,755			3.126	9.236	MON	2,097	90,270	05/31/2016.	09/25/2045.
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036			1	1FM	3,282,588	84.980	3,481,854	4,097,263	3,229,765		107,830			3.683	7.625	MON	12,575	144,381	08/03/2016.	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036			1	1FM	1,180,620	88.308	1,273,301	1,441,889	1,090,144		28,758			4.104	7.459	MON	4,931	54,487	09/27/2012.	05/25/2036.
881561 CH 5	TMTS 2003-6HE M1 MEZ FLT 11/25/2033			1	1Z	1,242,012	94.813	1,242,012	1,309,966	1,242,016		531			3.556	5.240	MON	906	3,673	12/19/2018.	11/25/2033.
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035			1	1FM	617,117	96.970	746,856	770,193	686,178		14,350			3.286	5.923	MON	492	21,396	09/24/2010.	10/25/2035.

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
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034			1	1FM	491,927	93.910	627,461	668,152	562,745		11,795			2.876	6.148	MON	374	18,290	09/15/2010.	10/25/2034.
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10/25/2034			1	1FM	557,719	99.850	702,810	703,866	605,808		6,028			3.256	5.738	MON	446	22,020	03/28/2012.	10/25/2034.
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36			1	1FM	5,467,473	97.753	5,535,379	5,662,647	5,434,384		11,085			4.517	4.927	MON	21,313	276,492	03/08/2017.	07/25/2036.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38			1	1FM	8,165,949	97.478	9,225,144	9,463,831	8,631,773		483,387			2.706	6.992	MON	4,980	207,308	10/19/2016.	01/25/2038.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038			1	1FM	1,775,509	94.500	3,226,647	3,414,441	2,221,434		77,864			2.806	7.920	MON	1,863	67,078	04/30/2010.	08/25/2038.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043			1	1FM	872,103	97.516	1,006,435	1,032,074	895,429		58,264			3.156	8.934	MON	543	26,939	02/09/2011.	09/25/2043.
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044			1	1FM	2,433,408	98.724	2,525,473	2,558,116	2,300,485		95,606			3.794	7.768	MON	8,087	83,551	09/12/2013.	12/25/2044.
885220 KW 2	TMST 2006-2 A2B SEQ SNR FLT 04/25/2036			1	1Z	7,082,529	97.750	7,080,265	7,243,238	7,081,476		2,534			3.670	4.897	MON	5,168	22,149	12/11/2018.	04/25/2036.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46			1	1FM	106,739	13.870	22,350	161,140	22,350	(130,800)	2,070			4.270	7.479	MON	134	7,935	08/23/2011.	10/25/2046.
89171D AD 9	TPMT 2015-1 A4 MEZ 4.25 10/25/2053			1	1FM	13,341,486	102.410	13,341,975	13,028,000	13,258,975		(43,296)			4.250	3.863	MON	46,141	657,840	03/27/2017.	10/25/2053.
89171U AG 4	TPMT 2015-4 M2 MEZ 3.75 04/25/2055			1	1FM	11,122,751	99.936	11,242,772	11,250,000	11,143,525		12,038			3.750	3.918	MON	35,156	421,875	03/28/2017.	04/25/2055.
89171V AF 4	TPMT 2015-5 B2 MEZ FLT 05/25/2055			1	1FM	15,612,416	97.000	15,520,000	16,000,000	15,623,987		11,571			3.985	4.438	MON	53,128	106,167	10/05/2018.	05/25/2055.
89172P AC 3	TPMT 2016-2 M1 MEZ 3.00 08/25/2055			1	1FM	14,559,375	95.335	14,300,223	15,000,000	14,635,308		48,885			3.000	3.432	MON	37,500	450,000	06/01/2017.	08/25/2055.
89172P AE 9	TPMT 2016-2 B1 MEZ 3.4799 08/25/2055			1	1FM	29,114,323	96.142	29,398,261	30,578,000	29,157,204		42,882			3.506	4.368	MON	89,327	178,430	10/03/2018.	08/25/2055.
89172R AD 7	TPMT 2015-6 M2 MEZ 3.75 04/25/2055			1	1FM	11,434,426	99.310	11,753,339	11,835,000	11,494,533		35,410			3.750	4.210	MON	36,984	393,109	11/20/2018.	04/25/2055.
89172Y AD 2	TPMT 2016-3 M2 MEZ 4.00 04/25/2056			1	1FM	5,750,592	100.873	5,797,195	5,747,000	5,746,569		(2,440)			4.000	3.979	MON	19,157	229,880	05/02/2017.	04/25/2056.
89173U AC 1	TPMT 2017-4 M1 MEZ 3.25 06/25/2057			1	1FM	6,602,578	93.662	6,696,862	7,150,000	6,612,397		9,818			3.250	4.334	MON	19,365	38,729	10/19/2018.	06/25/2057.
89175M AE 3	TPMT 2018-3 M1 MEZ 3.875 05/25/2058			1	1FE	19,093,750	96.875	19,375,000	20,000,000	19,100,562		6,812			3.875	4.489	MON	64,583	64,583	11/27/2018.	05/25/2058.
89175V AC 7	TPMT 2018-2 M1 MEZ 3.50 03/25/2058			1	1FM	35,720,760	93.375	35,482,500	38,000,000	35,754,200		33,440			3.500	4.698	MON	110,833	221,667	10/05/2018.	03/25/2058.
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033			1	1FM	1,389,667	100.404	1,389,640	1,384,044	1,385,845		(795)			5.500	5.393	MON	6,344	76,122	03/03/2016.	06/25/2033.
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35			1	1FM	4,081,474	103.510	4,473,576	4,321,878	4,106,716		56,817			4.038	4.690	MON	14,544	152,512	02/23/2016.	10/25/2035.
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35			1	1FM	810,347	89.706	860,805	959,581	788,602		17,248			4.008	5.859	MON	3,205	31,856	08/24/2016.	12/25/2035.
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033			1	1FM	369,565	99.875	368,295	368,756	370,282		(140)			4.056	2.199	MON	249	13,054	01/27/2017.	11/25/2033.
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45			1	1FM	7,386,251	97.805	8,687,383	8,882,377	7,573,043		315,858			3.186	6.221	MON	5,503	237,555	02/16/2016.	04/25/2045.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46			1	1FM	1,134,241	95.797	1,345,601	1,404,633	996,797		37,111			3.227	5.662	MON	3,778	36,470	04/30/2008.	01/25/2046.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37			1	1FM	4,859,526	92.396	5,015,760	5,428,544	4,969,516		127,240			3.474	5.584	MON	15,715	185,339	05/20/2016.	02/25/2037.
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035			1	1FM	336,498	97.880	349,897	357,476	330,279		4,483			4.537	5.078	MON	1,351	14,219	12/16/2016.	10/20/2035.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37			1	1FM	12,157,268	84.509	13,263,444	15,694,748	11,612,531		566,266			3.712	9.347	MON	48,554	576,564	02/17/2016.	05/25/2037.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37			1	1FM	2,958,754	93.875	3,054,518	3,253,814	2,913,230		49,011			3.634	5.435	MON	9,853	116,220	04/14/2016.	05/25/2037.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37			1	1FM	2,234,826	96.910	2,434,894	2,512,531	2,241,395		38,733			3.161	4.869	MON	6,619	77,710	08/04/2016.	04/25/2037.
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37			1	1FM	5,850,137	93.790	5,794,366	6,178,021	5,900,598		81,319			3.574	4.325	MON	18,402	212,290	01/06/2017.	04/25/2037.
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36			1	1FM	3,749,293	97.198	4,089,707	4,207,617	3,786,938		89,595			3.661	5.966	MON	12,837	144,467	02/23/2016.	11/25/2036.
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36			1	1FM	1,419,821	99.980	1,480,939	1,481,235	1,417,169		11,211			3.880	4.354	MON	4,789	52,190	01/11/2017.	09/25/2036.
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36			1	1FM	1,419,750	93.375	1,402,391	1,501,891	1,432,195		16,404			3.881	4.758	MON	4,857	52,461	03/13/2017.	10/25/2036.
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36			1	1FM	1,474,538	95.710	1,516,503	1,584,477	1,483,331		25,864			3.667	4.867	MON	4,841	50,223	09/16/2016.	11/25/2036.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36			1	1FM	16,405,806	95.583	16,697,406	17,468,945	16,472,601		225,510			3.667	4.670	MON	53,376	553,707	09/16/2016.	11/25/2036.
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36			1	1FM	246,766	93.500	252,126	269,653	247,930		4,946			3.667	5.383	MON	824	8,547	10/06/2016.	11/25/2036.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033			1	1FM	865	87.753	1,186	1,351	0						9,999.000	MON			01/25/2008.	03/25/2033.
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045			1	1FM	4,597,617	98.090	5,110,258	5,209,764	4,557,206		113,283			3.306	3.883	MON	3,349	145,623	01/22/2016.	01/25/2045.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036			1	1FM	270,035	63.270	216,267	341,816	124,306		5,999			3.106	6.727	MON	177	8,624	04/23/2008.	07/25/2036.
949772 AP 2	WFMBS 2005-18 2A11 SEQ SNR 5.50 01/25/36			1	1FM	2,314,375	101.340	2,330,820	2,300,000	2,300,000					5.500	3.808	MON	10,542	126,500	05/22/2017.	01/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037			1	3FM	3,431,524	99.375	3,196,290	3,216,392	3,256,508		(41,768)	72,047		6.000	4.653	MON	16,082	197,173	01/19/2017.	05/25/2037.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034			1	1FM	682,631	98.430	973,788	989,321	823,903		72,270			4.306	13.078	MON	828	37,714	10/01/2010.	10/25/2034.
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034			1	1FM	2,609,844	100.090	2,713,977	2,711,526	2,711,900		(1,161)			4.639	3.008	MON	10,481	109,724	03/03/2016.	09/25/2034.
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036			1	1FM	742,489	98.500	724,924	735,963	664,592		11,076			5.750	8.190	MON	3,526	42,414	12/28/2005.	01/25/2036.
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034			1	1FM	2,728,052	100.750	2,717,992	2,697,759	2,732,392		(12,852)			4.918	2.748	MON	11,057	107,786	01/27/2017.	11/25/2034.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037			1	1FM	508,362	136.882	645,807	471,797	82,085		66,246			23.963	339.961	MON	1,884	125,449	02/28/2008.	07/25/2037.
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36			1	1FM	527,417	100.430	692,398	689,434	565,641		9,556			4.608	7.392	MON	2,647	27,141	10/30/2008.	03/25/2036.
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036			1	1FM	22,792	90.057	35,887	39,848	9,647		6,142				33.544	MON			09/21/2007.	03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36			1	1FM	719,036	99.818	809,847	811,324	727,962		22,800			4.687	6.159	MON	3,169	32,446	10/11/2011.	03/25/2036.
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36			1	1FM	29,484	99.660	29,627	29,728	29,558		129			4.138	4.642	MON	103	605	06/01/2018.	07/25/2036.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36			1	1FM	1,308,421	100.271	1,409,393	1,405,578	1,320,017		23,147			4.603	5.303	MON	5,392	57,026	02/24/2016.	09/25/2036.
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036			1	1FM	92,940	94.330	91,561	97,065	90,356		(204)			6.000	5.969	MON	485	5,905	01/26/2017.	09/25/2036.
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36			1	1FM	3,409,914	101.020	3,614,508	3,578,013	3,389,665		44,676			4.748	4.312	MON	14,158	144,868	02/23/2016.	10/25/2036.
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36			1	1FM	677,346	100.080	695,661	695,105	670,987		4,624			4.729	4.184	MON	2,739	28,177	10/18/2016.	10/25/2036.
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037			1	3FM	1,390,780	97.843	1,367,624	1,397,768	1,387,139		(1,871)			6.000	5.732	MON	6,989	42,106	06/05/2018.	04/25/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037			1	1FM	91,337	89.817	102,146	113,727	79,651		9,369				8.846	MON			11/02/2010.	12/28/2037.
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38			1	1FM	1,792,434	97.000	1,728,936	1,782,408	1,775,605		(570)			4.907	4.964	MON	14,627	62,934	08/24/2010.	01/25/2038.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044			1	1FM	4,895,043	101.195	4,984,678	4,925,829	4,896,110		4,369			3.500	3.607	MON	14,367	172,333	06/19/2014.	06/20/2044.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,630,887,219	XXX	1,785,304,130	1,924,833,259	1,584,958,993	(102,233)	40,647,806	1,028,019	0	XXX	XXX	XXX	5,955,285	73,952,253	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05490T AA 0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33			1	1FM	31,657,344	102.178	31,419,698	30,750,000	31,383,394		(85,167)			3.966	3.635	MON	84,691	1,219,545	09/09/2015.	08/10/2033.
05525C AA 6	BAMLL 2013-FRR2 A PO MEZ 09/26/2022 RE				1AM	6,050,000	81.500	6,520,000	8,000,000	6,610,745		329,039				5.171	MON			04/03/2017.	09/26/2022.
05525F AA 9	BAMLL 2013-FRR3 A PO MEZ 06/26/23 RE				1AM	15,165,266	77.570	15,682,912	20,217,754	16,110,960		776,018				5.031	MON			01/03/2018.	06/26/2023.
05525H AW 7	BAMLL 2014-FRR5 BK37 PO MEZ 01/27/47RE				1AM	6,308,145	69.000	6,321,027	9,160,909	6,526,230		218,085				6.799	MON			06/26/2018.	01/27/2047.
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44	CF		1	1FM	22,234,546	103.124	22,380,493	21,702,507	21,805,728		(57,846)			4.961	4.657	MON	89,727	1,191,453	08/04/2011.	04/15/2044.
12531W BA 9	CFCRE 2016-C3 A2 SEQ SSNR 3.597 01/10/48	CF		1	1FM	18,489,847	100.176	18,339,220	18,307,000	18,436,833		(18,726)			3.597	3.490	MON	54,875	658,503	01/22/2016.	01/10/2048.
12591K AD 7	COMM 2013-CR12 A3 SSNR SEQ 3.765 10/2046	CF		1	1FM	10,099,557	101.771	10,177,120	10,000,000	10,046,995		(10,988)			3.765	3.660	MON	31,375	376,500	10/24/2013.	10/10/2046.
12593F BC 7	COMM 2015-LC21 A3 SEQ SSNR 3.445 07/48	CF		1	1FM	8,555,449	99.658	8,470,930	8,500,000	8,537,327		(6,301)			3.445	3.375	MON	24,402	292,825	01/07/2016.	07/10/2048.
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045	CF		1	1FM	8,199,483	99.162	7,932,963	8,000,000	8,086,364		(26,222)			3.147	2.797	MON	20,980	251,760	08/08/2012.	08/15/2045.
12625U BF 9	COMM 2013-CR9 A4 SEQ CSTR 07/10/2045	CF		1	1FM	26,418,906	104.000	26,520,000	25,500,000	25,950,942		(96,692)			4.233	3.866	MON	89,950	1,095,106	10/16/2013.	07/10/2045.
12626G AF 0	COMM 2013-LC13 A5 SEQ 4.205 08/10/46	CF		1	1FM	1,031,875	103.587	1,035,866	1,000,000	1,015,958		(3,313)			4.205	3.832	MON	3,504	42,050	10/16/2013.	08/10/2046.
12630D AX 2	COMM 2014-CR14 A3 SEQ SSNR 3.955 02/47	CF		1	1FM	10,099,365	102.879	10,287,880	10,000,000	10,048,871		(11,004)			3.955	3.851	MON	32,958	395,500	01/09/2014.	02/10/2047.
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47	CF		1	1FM	9,089,607	100.340	9,030,589	9,000,000	9,046,639		(10,105)			3.550	3.438	MON	26,625	319,500	06/19/2014.	07/15/2047.
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47	CF		1	1FM	5,149,633	101.612	5,080,621	5,000,000	5,084,932		(15,225)			3.828	3.479	MON	15,950	191,400	06/19/2014.	07/15/2047.
12635R AW 8	CSAIL 2015-C4 A3 SEQ SSNR 3.5438 11/48	CF		1	1FM	2,079,688	100.224	2,004,482	2,000,000	2,056,859		(8,180)			3.544	3.057	MON	5,906	70,876	02/12/2016.	11/15/2048.
20048E AY 7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046	CF		1	1FM	25,273,281	98.704	26,852,359	27,205,000	26,291,651		206,406			2.941	3.873	MON	66,675	799,799	10/16/2013.	01/10/2046.
23305M AA 3	DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34	CF		1	1FM	5,149,992	104.301	5,215,043	5,000,000	5,080,588		(15,195)			4.238	3.893	MON	17,659	211,910	01/24/2014.	01/10/2034.
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021	CF		1	1FM	42,674,682	102.947	41,708,359	40,514,439	41,054,042		(251,171)			4.537	3.878	MON	153,178	1,838,140	09/21/2011.	07/12/2044.
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21	CF		1	1FM	10,802,892	104.748	11,636,427	11,109,000	11,011,113		30,791			5.338	5.803	MON	49,416	601,283	08/11/2011.	08/10/2044.
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047			1	1FM	5,486,406	98.816	5,928,960	6,000,000	5,684,157		73,184			3.565	5.181	MON	17,824	216,784	05/25/2016.	11/25/2047.

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
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049			1	1FM	5,857,500	101.191	6,071,480	6,000,000	5,886,609		11,995			4.019	4.391	MON	20,095	244,563	06/16/2016.	03/25/2049.
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045			1	1FM	6,421,921	98.666	6,350,151	6,436,000	6,420,528		(897)			3.686	3.753	MON	19,772	240,610	07/25/2016.	08/25/2045.
30291J AJ 2	FREMF 2013-K29 B MEZ CSTR 05/25/2046			1	1FM	5,029,364	97.797	5,623,342	5,750,000	5,381,341		72,474			3.481	5.200	MON	16,678	203,027	07/17/2013.	05/25/2046.
30292R AJ 3	FREMF 2015-K46 B MEZ 3.8184 04/25/2048			1	1FM	4,621,563	98.949	4,551,654	4,600,000	4,616,818		(3,872)			3.695	3.666	MON	14,163	172,325	09/20/2017.	04/25/2048.
30295D AG 7	FREMF 2016-K57 B MEZ 3.9188 08/25/2049			1	1FM	3,835,384	99.784	3,991,360	4,000,000	3,864,729		13,302			3.919	4.495	MON	13,062	158,982	09/15/2016.	08/25/2049.
30295M AS 1	FREMF 2016-K723 B MEZ 3.582 11/25/2023			1	1FM	6,084,956	97.450	6,334,250	6,500,000	6,193,426		52,213			3.579	4.710	MON	19,389	236,047	11/03/2016.	11/25/2023.
30295R AS 0	FREMF 2016-K59 B MEZ 3.575 11/25/2049			1	1FM	3,147,218	95.882	3,355,881	3,500,000	3,207,281		29,436			3.575	4.936	MON	10,428	126,888	11/15/2016.	11/25/2049.
30295X AS 7	FREMF 2017-K724 B MEZ 3.5035 11/25/2023			1	1FM	4,533,029	97.925	4,700,400	4,800,000	4,598,164		34,477			3.487	4.506	MON	13,947	169,654	01/13/2017.	11/25/2023.
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE				1	10,541,620	94.500	11,957,187	12,653,108	10,488,060		81,395			5.496	7.913	MON	57,953	752,385	05/30/2017.	11/25/2052.
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022			1	1FM	10,785,938	99.035	11,389,025	11,500,000	11,059,542		105,338			3.390	4.584	MON	32,489	395,352	07/06/2016.	07/25/2022.
36186X AC 1	GMACN 2005-BLIS A1IO IO CSTR 7/10/2035			6	1FE	2,526,504	1.813	1,862,779		1,644,648		(129,190)			0.266	8.840	MON	15,947	278,750	02/22/2010.	07/10/2035.
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050			6	1FE	3,095,709	6.375	2,651,664		2,339,157		(64,265)			0.576	7.549	MON	13,976	240,996	11/28/2012.	07/10/2050.
36188A AD 7	GMACN 2010-FTLS AIO IO 0.783 2/10/2047			6	1FE	3,120,000	8.297	3,142,788		2,732,238		(82,898)			0.783	7.870	MON	17,301	298,312	12/23/2010.	02/10/2047.
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044	CF		1	1FM	4,751,492	100.470	4,726,737	4,704,625	4,699,455		(10,938)			3.817	3.653	MON	14,965	179,576	09/22/2011.	08/10/2044.
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046	CF		1	1FM	24,665,477	98.651	26,359,585	26,720,000	25,736,156		218,767			2.943	3.953	MON	65,531	786,370	09/09/2013.	02/10/2046.
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046	CF		1	1FM	42,057,068	99.440	44,439,736	44,690,000	43,377,205		267,809			3.135	3.888	MON	116,753	1,401,032	10/18/2013.	06/10/2046.
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12/10/43	CF		1	1FM	19,871,279	103.110	19,608,429	19,017,000	19,197,589		(104,920)			5.162	4.591	MON	81,805	981,658	08/08/2011.	12/10/2043.
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44	CF		1	1FM	38,603,558	102.765	38,902,857	37,856,117	38,007,923		(92,527)			4.753	4.509	MON	149,942	1,799,317	08/29/2011.	03/10/2044.
36248G AC 4	GSMS 2013-GC16 A3 SEQ 4.244 11/10/2046	CF		1	1FM	8,978,248	103.730	9,042,424	8,717,270	8,848,985		(25,465)			4.244	3.889	MON	30,830	369,961	11/13/2013.	11/10/2046.
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045			1	1FM	3,133,983	101.840	3,352,718	3,292,143	3,292,143		26,908			5.749	5.818	MON	15,771	192,312	06/03/2016.	11/10/2045.
38012D AA 5	GMACN 2005-DRUM AIO IO CSTR 5/10/2050			6	1FE	3,546,375	1.875	4,033,219		3,085,941		(75,335)			0.171	9.622	MON	21,503	370,838	02/19/2010.	05/10/2050.
46590K AD 6	JPMCC 2015-JP1 A4 SEQ SSNR 3.6498 01/49	CF		1	1FM	13,129,896	100.110	13,014,300	13,000,000	13,089,882		(13,775)			3.650	3.538	MON	39,540	474,474	12/15/2015.	01/15/2049.
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049			1	1FM	1,221,933	100.040	1,243,358	1,242,860	1,234,007		7,808			5.464	6.028	MON	5,659	68,628	09/29/2016.	01/15/2049.
46634G AC 5	JPMCC 2009-IWST XA IO CSTR 12/05/27			6	1FE	5,006,580	1.720	553,918		545,445		(575,021)			1.846	7.440	MON	49,536	639,366	03/22/2010.	12/05/2027.
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46	CF		1	1FM	11,454,798	102.168	11,966,806	11,712,847	11,631,560		30,386			4.717	5.040	MON	46,042	584,138	08/11/2011.	02/15/2046.
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046	CF		1	1FM	8,096,681	101.930	8,171,251	8,016,532	8,031,140		(7,522)			4.171	4.061	MON	27,865	382,572	09/16/2011.	08/15/2046.
46639J AE 0	JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47	CF		1	1FM	10,514,297	99.220	11,211,860	11,300,000	10,920,714		81,024			3.143	4.038	MON	29,592	355,103	07/05/2013.	12/15/2047.
46639Y AQ 0	JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046	CF		1	1FM	8,467,100	98.440	8,938,352	9,080,000	8,776,725		62,144			2.960	3.810	MON	22,397	268,759	07/31/2013.	04/15/2046.
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051			1	1FM	1,823,058	100.140	1,810,336	1,807,805	1,807,805		(1,754)			5.526	5.590	MON	8,325	99,837	01/04/2017.	03/12/2051.
61690A AD 6	MSBAM 2015-C27 A3 SEQ SSNR 3.473 12/47	CF		1	1FM	4,086,250	100.146	4,005,840	4,000,000	4,060,800		(9,165)			3.473	3.208	MON	11,577	138,920	02/17/2016.	12/15/2047.
61690F AL 7	MSBAM 2015-C22 A3 SEQ SSNR 3.046 04/48	CF		1	1FM	9,005,625	97.534	8,778,065	9,000,000	9,000,868		(1,698)			3.046	3.042	MON	22,845	274,140	02/12/2016.	04/15/2048.
61690Q AD 1	MSBAM 2015-C23 A3 SEQ SSNR 3.451 07/50	CF		1	1FM	11,727,156	99.706	11,266,751	11,300,000	11,600,291		(45,395)			3.451	2.979	MON	32,497	389,963	02/17/2016.	07/15/2050.
61690V AZ 1	MSBAM 2015-C26 A5 SEQ SSNR 3.531 10/48	CF		1	1FM	5,084,375	99.867	4,993,340	5,000,000	5,059,593		(8,757)			3.531	3.332	MON	14,713	176,550	01/27/2016.	10/15/2048.
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049			1	1FM	6,602,468	100.356	6,560,582	6,537,309	6,513,326		(15,535)			4.054	3.904	MON	22,085	265,022	09/14/2011.	07/15/2049.
61761Q AE 3	MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048	CF		1	1FM	5,997,244	100.621	6,379,352	6,340,000	6,174,709		36,110			3.134	3.840	MON	16,558	198,696	08/28/2013.	12/15/2048.
61764R BJ 6	MSBAM 2015-C20 B MEZ SEQ 4.16 02/15/48			1	1FM	2,558,984	100.825	2,520,625	2,500,000	2,537,202		(5,952)			4.160	3.884	MON	8,667	104,000	02/17/2015.	02/15/2048.
90270Y BF 5	UBSBB 2013-C5 A4 SEQ 3.1847 03/10/2046	CF		1	1FM	7,545,625	100.044	8,003,520	8,000,000	7,782,700		47,473			3.185	3.925	MON	21,231	254,776	06/24/2013.	03/10/2046.
92890P AE 4	WFRBS 2013-C14 A5 SEQ 3.337 06/15/46	CF		1	1FM	27,956,875	100.176	29,050,988	29,000,000	28,468,974		101,870			3.337	3.789	MON	80,644	967,730	06/24/2013.	06/15/2046.
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44	CF		1	1FM	38,975,141	102.653	38,274,668	37,285,484	37,650,254		(202,571)			4.869	4.296	MON	151,286	1,815,445	08/05/2011.	02/15/2044.
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44	CF		1	1FM	37,768,464	103.960	38,465,200	37,000,000	37,161,083		(87,609)			4.902	4.675	MON	151,145	1,813,740	08/23/2011.	06/15/2044.
92937E AZ 7	WFRBS 2013-C11 A5 SSNR SEQ 3.071 3/15/45	CF		1	1FM	3,278,578	99.815	3,443,618	3,450,000	3,366,331		18,225			3.071	3.724	MON	8,829	105,950	10/16/2013.	03/15/2045.

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
92938E AM 5	WFRBS 2013-C16 A4 SEQ 4.136 09/15/2046	CF..	..	1	1FM	8,584,507	103.446	8,792,910	8,500,000	8,536,943		(9,836)			4.136	4.027	MON...	29,297	351,560	09/17/2013.	09/15/2046.
92939F AT 6	WFRBS 2014-C21 A4 SEQ SSNR 3.41 08/15/47	CF..	..	1	1FM	3,108,750	99.945	2,998,350	3,000,000	3,072,695		(12,892)			3.410	2.917	MON...	8,525	102,300	02/11/2016.	08/15/2047.
94132Q AB 2	WVMT 2011-SB2A M1 MEZ SEQ 5.50 04/25/39		..	1	1FE	4,210,000	101.630	4,065,200	4,000,000	4,000,000					5.500	3.373	MON...	18,333	220,004	08/14/2014.	04/25/2039.
94989D AV 1	WFCM 2015-C27 A4 SEQ SSNR 3.19 02/15/48	CF..	..	1	1FM	2,932,151	98.749	2,956,092	2,993,542	2,949,436		5,995			3.190	3.465	MON...	7,958	95,494	12/30/2015.	02/15/2048.
94989D AW 9	WFCM 2015-C27 A5 SEQ SSNR 3.451 02/15/48	CF..	..	1	1FM	6,515,516	101.298	6,538,799	6,455,000	6,495,336		(7,109)			3.451	3.337	MON...	18,564	222,762	01/22/2016.	02/15/2048.
94989J AZ 9	WFCM 2015-C28 A4 SEQ SSNR 3.54 05/15/48		..	1	1FM	695,175	101.078	697,440	690,000	693,411		(611)			3.540	3.453	MON...	2,036	24,426	01/05/2016.	05/15/2048.
94989N BD 8	WFCM 2015-C30 A3 SEQ SSNR 3.411 09/15/58	CF..	..	1	1FM	2,070,229	99.827	2,075,403	2,079,000	2,071,922		589			3.411	3.472	MON...	5,910	70,915	12/29/2015.	09/15/2058.
94989Q AV 2	WFCM 2015-SG1 A4 SEQ SSNR 3.789 12/15/47	CF..	..	1	1FM	10,301,563	101.205	10,120,480	10,000,000	10,211,843		(30,919)			3.789	3.421	MON...	31,575	378,900	12/28/2015.	12/15/2047.
94989Y AY 9	WFCM 2016-C32 A3 SEQ SSNR 3.294 01/15/59	CF..	..	1	1FM	7,069,832	98.457	6,891,990	7,000,000	7,048,960		(7,484)			3.294	3.180	MON...	19,215	230,580	02/03/2016.	01/15/2059.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					751,012,998	XXX	758,782,006	747,993,250	745,042,220	0	689,210	0	0	XXX	XXX	XXX	2,460,441	30,446,634	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	15,120,183	99.000	14,969,057	15,120,260	15,120,245		4			3.967	4.000	MON...	24,993	599,821	05/25/2017.	05/16/2042.
000823 AA 2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029		..		1FE	30,000,000	99.421	29,826,300	30,000,000	29,974,990		1,958			4.249	3.116	JAJO..	258,481	1,422,369	06/02/2017.	07/20/2029.
000823 AC 8	ABPCI 2017-1A A2 CLO MEZ FLT 07/20/2029		..		1FE	5,000,000	97.560	4,878,000	5,000,000	4,995,459		171			4.819	3.688	JAJO..	48,859	274,032	06/02/2017.	07/20/2029.
00085U AA 9	ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30		..		1FE	20,018,750	98.429	19,685,800	20,000,000	20,007,254		(11,496)			3.999	3.333	JAJO..	162,182	541,486	02/20/2018.	01/20/2030.
00085U AC 5	ABPCI 2017-2A A2 CLO MEZ FLT 01/20/2030		..		1FE	12,000,000	95.570	11,468,400	12,000,000	11,990,238		(9,762)			4.419	3.733	JAJO..	107,529	362,832	12/20/2017.	01/20/2030.
00085U AJ 0	ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30		..		1FE	13,000,000	98.000	12,740,000	13,000,000	13,000,890		890			3.800	3.816	JAJO..	97,428	365,011	12/20/2017.	01/20/2030.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026		..	1	1FE	8,523,638	99.125	8,491,514	8,566,471	8,556,961		7,274			3.700	3.809	FMAN.	52,827	316,959	01/16/2014.	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26		..	1	1FE	5,996,205	100.003	5,996,364	5,996,205	5,996,205					3.535	3.550	FMAN.	35,324	211,942	10/09/2014.	11/01/2026.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		..		1FE	2,673,533	100.000	2,674,660	2,674,660	2,673,799		305			4.213	4.263	MON...	5,008	112,720	09/27/2017.	02/15/2040.
001748 AF 9	AMMC 2014-14A B2L1 CLO MEZ FLT 07/25/29		..		3AM	350,000	97.710	341,985	350,000	349,915		20			9.840	8.765	JAJO..	6,505	33,009	07/10/2017.	07/25/2029.
001748 AH 5	AMMC 2014-14A B2L2 CLO MEZ FLT 07/25/29		..		3AM	334,250	93.580	327,530	350,000	336,091		1,380			9.020	8.687	JAJO..	5,963	30,099	07/10/2017.	07/25/2029.
00175L AE 2	AMMC 2014-14A X CLO FLT 07/25/2029		..		1FE	120,500	99.950	120,440	120,500	120,495		14			3.440	2.282	JAJO..	783	3,545	07/10/2017.	07/25/2029.
00175L AJ 1	AMMC 2014-14A A2LR CLO MEZ FLT 07/25/29		..		1FE	1,453,000	98.940	1,437,598	1,453,000	1,452,795		30			4.190	3.028	JAJO..	11,499	53,799	07/10/2017.	07/25/2029.
00175L AL 6	AMMC 2014-14A A3LR CLO MEZ FLT 07/25/29		..		1FE	581,000	97.550	566,766	581,000	580,925		25			4.890	3.736	JAJO..	5,366	25,636	07/10/2017.	07/25/2029.
00175L AN 2	AMMC 2014-14A B1LR CLO MEZ FLT 07/25/29		..		2AM	669,000	97.820	654,416	669,000	668,902		35			6.090	4.950	JAJO..	7,696	37,658	07/10/2017.	07/25/2029.
00176B AH 6	AMMC CLO 2013-13A B2L1 MEZ FLT 07/24/29		..		3AM	251,550	93.120	240,250	258,000	252,283		563			8.927	8.244	JAJO..	4,415	21,951	06/23/2017.	07/24/2029.
00176B AK 9	AMMC CLO 2013-13A B2L2 MEZ FLT 07/29		..		3AM	258,000	95.690	246,880	258,000	257,941		6			9.437	8.352	JAJO..	4,667	23,286	06/23/2017.	07/24/2029.
00176B AM 5	AMMC CLO 2013-13A B3LR MEZ FLT 07/29		..		4AM	237,360	91.620	236,380	258,000	239,442		1,535			10.787	11.187	JAJO..	5,334	26,817	06/23/2017.	07/24/2029.
00176C AL 5	AMMC CLO 2013-12A X FLT 11/10/30		..		1FE	157,500	99.781	157,155	157,500	157,199		5			3.268	2.157	FMAN.	744	4,241	11/01/2017.	11/10/2030.
00176C AN 1	AMMC CLO 2013-12A AR FLT 11/10/30		..		1FE	6,174,000	99.194	6,124,262	6,174,000	6,175,142		996			3.818	2.729	FMAN.	34,050	200,726	11/01/2017.	11/10/2030.
00176C AQ 4	AMMC CLO 2013-12A BR MEZ FLT 11/10/30		..		1FE	1,140,000	97.128	1,107,264	1,140,000	1,140,255		237			4.118	3.038	FMAN.	6,781	40,559	11/01/2017.	11/10/2030.
00176C AS 0	AMMC CLO 2013-12A CR MEZ FLT 11/10/30		..		1FE	6,189,500	95.203	5,971,120	6,272,000	6,191,071		1,567			4.518	4.845	FMAN.	40,932	30,623	11/29/2018.	11/10/2030.
00176C AU 5	AMMC CLO 2013-12A DR MEZ FLT 11/10/30		..		3AM	490,000	92.725	454,352	490,000	490,106		117			5.318	4.265	FMAN.	3,764	23,444	11/01/2017.	11/10/2030.
00176D AE 9	AMMC CLO 2013-13A X FLT 7/24/2029		..		1FE	63,000	99.920	62,950	63,000	62,996		4			3.437	2.277	JAJO..	415	1,854	06/23/2017.	07/24/2029.
00176D AG 4	AMMC CLO 2013-13A A1LR SSNR FLT 07/29		..		1FE	6,064,000	100.120	6,071,277	6,064,000	6,063,506		99			3.747	2.584	JAJO..	43,555	197,465	06/23/2017.	07/24/2029.
00176D AJ 8	AMMC CLO 2013-13A A2LR MEZ FLT 07/29		..		1FE	1,225,000	98.950	1,212,138	1,225,000	1,224,910		8			4.187	3.025	JAJO..	9,832	45,355	06/23/2017.	07/24/2029.
00176D AL 3	AMMC CLO 2013-13A A3LR MEZ FLT 07/29		..		1FE	503,000	97.830	492,085	503,000	502,941		7			4.937	3.783	JAJO..	4,760	22,448	06/23/2017.	07/24/2029.
00176D AN 9	AMMC CLO 2013-13A B1LR MEZ FLT 07/29		..		2AM	601,000	97.820	587,898	601,000	600,913		10			6.087	4.946	JAJO..	7,012	33,829	06/23/2017.	07/24/2029.
00176E AG 2	AMMC CLO 2013-12A ER MEZ FLT 11/10/30		..		3AM	480,200	93.481	458,058	490,000	481,283		1,033			8.798	8.180	FMAN.	6,227	40,875	11/01/2017.	11/10/2030.
00176E AJ 6	AMMC CLO 2013-12A FR MEZ FLT 11/10/30		..		4AM	266,000	91.481	256,146	280,000	267,335		1,241			10.983	11.061	FMAN.	4,442	29,611	11/01/2017.	11/10/2030.

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
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29				1FE	120,000	99.990	119,988	120,000	116,304		332			3.486	2.569	JAJO..	918	3,640	03/30/2017.	04/14/2029.
00176J AM 8	AMMC CLO 2015-16A BR MEZ FLT 04/14/29				1FE	1,936,000	98.500	1,906,960	1,936,000	2,561,691		(203,845)			4.036	4.060	JAJO..	17,148	69,313	03/30/2017.	04/14/2029.
00176J AP 1	AMMC CLO 2015-16A CR MEZ FLT 04/14/29				1FE	1,050,000	97.190	1,020,495	1,050,000	1,051,161		(357)			4.786	3.545	JAJO..	11,028	45,555	03/30/2017.	04/14/2029.
00176J AR 7	AMMC CLO 2015-16A DR MEZ FLT 04/14/29				3AM	1,050,000	97.640	1,025,220	1,050,000	1,050,126		213			5.986	4.827	JAJO..	13,793	58,295	03/30/2017.	04/14/2029.
00176K AE 3	AMMC CLO 2015-16A ER MEZ FLT 04/14/29				3AM	909,563	92.940	878,283	945,000	916,032		4,273			8.496	8.105	JAJO..	17,619	76,449	03/30/2017.	04/14/2029.
00178L AA 7	AMMC CLO 2017-21A X FLT 11/02/30				1FE	62,500	99.700	62,313	62,500	62,502		(7)			3.409	2.336	FMAN.	355	1,842	09/14/2017.	11/02/2030.
00178L AB 5	AMMC CLO 2017-21A A FLT 11/02/30				1FE	8,458,100	99.252	8,394,793	8,458,100	8,458,159		(650)			3.809	2.745	FMAN.	53,688	284,851	09/14/2017.	11/02/2030.
00178L AC 3	AMMC CLO 2017-21A B MEZ FLT 11/02/30				1FE	1,836,100	97.430	1,788,912	1,836,100	1,836,066		(159)			4.239	3.179	FMAN.	12,971	70,148	09/14/2017.	11/02/2030.
00178L AD 1	AMMC CLO 2017-21A C MEZ FLT 11/02/30				1FE	872,900	94.150	821,835	872,900	872,856		(89)			4.659	3.604	FMAN.	6,777	37,209	09/14/2017.	11/02/2030.
00178L AE 9	AMMC CLO 2017-21A D MEZ FLT 11/02/30				2AM	752,500	94.050	707,726	752,500	752,390		(118)			5.659	4.614	FMAN.	7,097	39,999	09/14/2017.	11/02/2030.
00179T AA 9	AMMC CLO 2017-21A E MEZ FLT 11/02/30				3AM	532,589	93.197	504,943	541,800	533,316		585			9.059	8.373	FMAN.	8,180	48,192	09/14/2017.	11/02/2030.
00190Y AV 7	ARES 2013-2A CR CLO MEZ FLT 07/28/29				1FE	5,000,000	99.970	4,998,500	5,000,000	4,998,601		644			4.909	3.733	JAJO..	44,320	220,371	06/09/2017.	07/28/2029.
00190Y AZ 8	ARES 2013-2A AR2 CLO SNR FLT 07/28/29				1FE	13,000,000	99.910	12,988,300	13,000,000	12,996,923		1,375			3.884	2.700	JAJO..	91,172	438,233	06/09/2017.	07/28/2029.
00213R AB 9	ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42				1FE	15,405,564	101.119	15,792,784	15,618,000	15,493,982		28,142			3.810	4.060	MON...	26,446	595,046	12/20/2016.	12/15/2042.
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044				1FE	7,508,104	99.170	7,673,242	7,737,451	7,571,915		59,493			2.920	3.808	MON...	10,041	226,031	01/10/2017.	06/15/2044.
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44				1FE	33,522,128	101.500	34,043,100	33,540,000	33,479,029		3,599			3.970	4.040	MON...	59,179	1,212,438	06/26/2018.	06/15/2044.
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035			1	1FE	2,543,994	98.838	2,725,669	2,757,717	2,620,428		55,820			2.860	3.971	JAJO..	14,897	64,920	04/13/2016.	07/25/2035.
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033				1FE	6,357,234	101.091	6,428,187	6,358,841	6,357,331		257			3.870	3.910	MON...	19,824	110,056	06/13/2018.	12/02/2033.
00452P AD 9	ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27			1	1FE	15,500,000	99.997	15,499,600	15,500,000	15,500,000					3.367	3.381	FMAN.	86,981	521,885	03/04/2015.	05/01/2027.
006346 AS 9	ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048				1FE	16,708,143	102.777	17,143,210	16,680,076	16,707,637		(540)			4.810	4.826	MON...	35,658	80,231	10/31/2018.	11/15/2048.
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032		C	1	2AM	875,773	95.861	1,031,673	1,076,218	1,073,390		24,588			2.725	6.277	MON...	1,385	24,165	12/18/2013.	06/15/2032.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032		C	1	1FE	6,630,378	94.000	7,283,845	7,748,771	7,059,091		130,314			2.735	4.064	MON...	10,008	183,698	10/29/2014.	06/15/2032.
01447Y AB 0	ALESC 1A A2 CDO MEZ FLT 10/15/2033				1FE	8,721,544	98.950	10,598,214	10,710,676	8,223,922		349,776			3.276	11.428	JAJO..	76,032	272,573	04/17/2018.	10/15/2033.
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034				1FE	35,395,372	96.125	36,182,148	37,640,726	35,091,819		(518,836)			3.000	4.297	JAJO..	197,639	376,746	11/08/2018.	07/30/2034.
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034				1FE	5,075,784	96.000	5,749,158	5,988,707	4,532,437		139,368			3.304	11.475	MJSD.	4,946	200,853	04/27/2017.	12/23/2034.
01448T AB 0	ALESC 5A A2 CDO MEZ FLT 12/23/2034				1FE	2,717,710	91.250	3,470,238	3,803,000	2,799,626		44,681			3.474	6.428	MJSD.	3,303	113,508	11/01/2018.	12/23/2034.
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035				1FE	10,733,045	95.063	11,444,984	12,039,430	9,421,135		223,903			3.294	7.960	MJSD.	9,914	355,371	02/13/2018.	03/23/2035.
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035				1FE	2,374,238	97.500	2,680,037	2,748,756	2,457,979		78,443			3.224	7.129	MJSD.	2,215	83,517	08/19/2015.	07/23/2035.
014495 AB 1	ALESC 13A A1 CDO SSNR FLT 09/23/2037				1FE	4,760,714	92.880	5,742,534	6,182,746	4,416,587		170,510			3.144	9.216	MJSD.	4,859	181,097	11/04/2016.	09/23/2037.
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037				1FE	37,557,922	93.000	49,224,796	52,929,888	34,671,961		1,482,824			3.144	10.076	MJSD.	41,600	1,558,394	09/02/2016.	09/23/2037.
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035				1FE	9,153,109	94.450	11,319,295	11,984,430	8,937,800		(66,667)			3.194	7.118	MJSD.	9,569	359,593	04/14/2016.	12/23/2035.
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35				1FE	16,354,534	93.500	19,259,354	20,598,240	15,338,431		439,149			3.204	7.144	MJSD.	16,498	619,853	11/17/2017.	12/23/2035.
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036				1FE	42,083,836	92.950	53,584,227	57,648,442	40,153,618		1,155,628			3.184	7.718	MJSD.	45,885	1,722,032	04/14/2016.	06/23/2036.
01449W AA 4	ALESC 10A A1 CDO SSNR FLT 09/23/2036				1FE	8,455,355	94.500	9,184,265	9,718,799	8,241,001		113,478			3.164	5.254	MJSD.	7,687	287,195	10/06/2017.	09/23/2036.
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36				1FE	4,813,195	90.438	5,784,629	6,396,272	4,410,544		91,108			3.154	7.927	MJSD.	5,043	188,160	05/13/2015.	12/23/2036.
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037				1AM	22,770,113	93.500	23,261,157	24,878,243	22,530,756		76,665			3.104	4.596	MJSD.	19,304	226,505	12/06/2018.	12/23/2037.
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027			1	1FE	27,282,500	85.370	23,903,600	28,000,000	25,150,036		(329,964)			7.230	7.230	JAJO..	299,947	1,944,052	04/30/2015.	07/25/2027.
01749P AU 2	ALLEG 2015-1A B2R CLO MEZ 3.64 07/25/27				1FE	7,500,000	99.170	7,437,750	7,500,000	7,499,984		(16)			3.640	3.657	JAJO..	50,050	209,300	12/22/2017.	07/25/2027.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	O			1FE	20,619,197	100.110	20,473,530	20,451,034	20,546,771		(20,624)			3.786	3.685	MON...	64,523	774,279	12/18/2014.	10/17/2036.
02665U AB 1	AH4R 2014-SFR2 B ABS MEZ 4.29 10/17/36				1FE	7,093,796	103.120	7,218,400	7,000,000	7,042,388		(10,625)			4.290	4.129	MON...	25,025	300,300	05/14/2015.	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36				1FE	32,009,871	100.360	31,796,018	31,681,903	31,894,102		(41,142)			3.678	3.540	MON...	97,105	1,165,266	02/26/2016.	12/17/2036.

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
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36				1FE	14,972,121	102.720	14,997,120	14,600,000	14,840,631		(37,947)			4.201	3.899	MON	51,112	613,346	05/06/2015.	12/17/2036.
02665X AC 3	AH4R 2014-SFR3 C ABS MEZ 4.596 12/17/36				1FE	5,599,651	104.209	5,835,725	5,600,000	5,598,345		(1,397)			4.596	4.606	MON	21,448	257,376	11/20/2014.	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45				1FE	40,804,695	99.160	40,119,578	40,459,438	40,671,397		(41,440)			3.467	3.360	MON	116,894	1,402,735	05/07/2015.	04/17/2052.
02666A AB 4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45				1FE	4,649,786	100.866	4,690,247	4,650,000	4,645,644		(703)			3.813	3.824	MON	14,775	177,305	02/26/2015.	04/17/2052.
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45				1FE	8,568,280	98.000	8,349,600	8,520,000	8,546,407		(5,929)			4.110	4.052	MON	29,181	350,172	05/05/2015.	04/17/2052.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45				1FE	8,514,827	99.733	8,492,362	8,515,097	8,511,056		(1,131)			3.732	3.740	MON	26,482	317,783	09/11/2015.	10/17/2045.
02666B AB 2	AH4R 2015-SFR2 B ABS MEZ 4.295 10/17/45				1FE	2,657,821	103.432	2,749,224	2,658,000	2,656,441		(437)			4.295	4.311	MON	9,513	114,161	09/11/2015.	10/17/2045.
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045				5GI	1	0.001	113		215		172				245.182	MON			09/11/2015.	10/17/2045.
03063N AD 9	ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29				1FM	5,999,982	103.540	6,212,400	6,000,000	6,000,000					4.954	5.006	MON	16,514	297,258	12/09/2010.	01/14/2029.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24			1	3AM	2,452,761	86.000	2,109,375	2,452,761	2,452,761					8.000	8.135	MON	5,996	196,218	12/10/2014.	12/20/2024.
03330P AA 7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036				1FE	23,000,000	97.100	22,333,000	23,000,000	23,000,000					4.100	4.099	AO	172,883	599,853	01/26/2018.	04/25/2036.
03330P AC 3	ANCHF 2018-5A B CDO MEZ 4.50 04/25/2036				1FE	8,000,000	96.500	7,720,000	8,000,000	8,000,000					4.500	4.499	AO	66,000	229,000	01/26/2018.	04/25/2036.
03665A AA 5	ANTR 2017-2A A CLO SSNR FLT 01/20/2030				1FE	17,000,000	98.960	16,823,200	17,000,000	16,984,716		(14,148)			3.999	3.048	JAJO	137,854	527,735	11/09/2017.	01/20/2030.
03665J AA 6	ANTR 2017-1A A CLO SSNR FLT 07/20/2028				1FE	12,000,000	99.750	11,970,000	12,000,000	11,938,275		(85)			4.194	2.925	JAJO	102,054	449,999	04/20/2017.	07/20/2028.
03665L AA 1	ANTR 2018-3A A1 CLO SSNR FLT 01/20/2031				1FE	10,000,000	98.500	9,850,000	10,000,000	9,999,812		(188)			4.100	4.127	JAJO	13,667		11/20/2018.	01/20/2031.
03665T AC 0	ANTR 2018-2A A2 CLO SNR FLT 10/20/2030				1FE	9,000,000	98.050	8,824,500	9,000,000	8,993,643		(6,357)			4.008	3.929	JAJO	88,182		08/24/2018.	10/20/2030.
03665T AE 6	ANTR 2018-2A B CLO MEZ FLT 10/20/2030				1FE	18,000,000	97.400	17,532,000	18,000,000	17,987,070		(12,930)			4.408	4.333	JAJO	193,963		08/24/2018.	10/20/2030.
03759C AL 4	APID 2016-24A A2FR CLO MEZ 4.46 10/20/30				1FE	4,800,000	99.090	4,756,320	4,800,000	4,798,736		(1,264)			4.460	4.485	JAJO	42,221	21,408	08/23/2018.	10/20/2030.
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027				1FE	4,000,000	98.320	3,932,800	4,000,000	3,999,606		(193)			4.040	4.060	JAJO	31,871	161,600	09/16/2015.	10/20/2027.
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036				1FE	4,714,927	99.250	4,747,238	4,783,112	4,749,085		18,831			4.875	5.375	MON	10,363	233,177	03/31/2016.	03/17/2036.
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44				2AM	31,837,229	99.310	31,627,132	31,846,875	31,842,408		1,541			4.277	4.305	MJSD.	98,373	1,362,094	02/07/2017.	09/05/2044.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45			1	2AM	6,790,000	102.002	6,925,936	6,790,000	6,789,962		9			4.969	5.000	JAJO	57,170	337,395	11/06/2015.	10/30/2045.
03879B AA 5	ARCLO 2016-FL1A A CLO SSNR FLT 09/15/26			1	1FE	12,000,000	99.270	11,912,400	12,000,000	11,999,542		376			4.155	2.213	MON	23,546	444,379	08/05/2016.	09/15/2026.
03879B AC 1	ARCLO 2016-FL1A B CLO MEZ FLT 09/15/2026			1	2AM	3,875,000	98.960	3,834,700	3,875,000	3,874,462		215			5.405	4.234	MON	9,891	192,877	09/15/2017.	09/15/2026.
04017T AE 9	ARES 2014-31RA B CLO MEZ FLT 05/24/2030		C		1FE	3,934,400	98.360	3,934,400	4,000,000	3,934,680		280			4.289	4.665	FMAN	18,110		12/07/2018.	05/24/2030.
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021			1	1FE	4,465,694	99.830	4,458,214	4,465,806	4,465,505		122			3.090	3.129	MON	6,133	74,746	05/22/2018.	06/15/2021.
05364C AS 1	AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28				1FE	6,488,950	97.290	6,323,850	6,500,000	6,494,263		1,612			3.220	3.261	JAJO	44,186	209,300	11/16/2015.	01/15/2028.
05492A AC 5	BFNS 2017-1A A CDO SNR 3.994 01/25/2029				1FE	16,000,000	99.000	15,840,000	16,000,000	16,046,836		46,836			3.994	4.297	JAJO	120,708	504,132	12/12/2017.	01/25/2029.
055328 AA 6	BMMC 2018-1A A1A CLO SSNR FLT 10/20/2030				1FE	27,000,000	98.199	26,513,729	27,000,000	27,000,407		407			3.769	3.959	JAJO	268,541		09/13/2018.	10/20/2030.
05583W AA 1	BSPRT 2017-FL1 A CLO SSNR FLT 06/15/27			1	1FE	868,648	99.820	867,085	868,648	868,702		(79)			3.805	3.577	MON	1,561	29,068	06/12/2017.	06/15/2027.
05583W AC 7	BSPRT 2017-FL1 B CLO MEZ FLT 06/15/27			1	1FE	2,400,000	99.540	2,388,960	2,400,000	2,399,975		(567)			4.855	3.623	MON	5,502	106,002	06/12/2017.	06/15/2027.
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029			1	1FE	3,112,436	98.723	3,073,473	3,113,224	3,112,527		247			2.940	2.967	MON	1,525	91,529	04/04/2017.	05/25/2029.
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032			1	1FE	10,860,342	92.710	10,068,623	10,860,342	10,860,340		0			3.970	4.003	MON	19,162	431,159	07/15/2017.	07/15/2032.
05586A AA 6	BSPRT 2018-FL4 A CLO SSNR FLT 09/15/2035			1	1FE	7,000,000	99.751	6,982,550	7,000,000	6,999,531		(469)			3.505	3.354	MON	11,586	42,921	09/27/2018.	09/15/2035.
05586A AC 2	BSPRT 2018-FL4 AS CLO SNR FLT 09/15/2035			1	1FE	7,000,000	98.977	6,928,391	7,000,000	6,999,523		(477)			3.755	3.610	MON	12,413	46,129	09/27/2018.	09/15/2035.
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038				1FE	14,691,947	95.500	14,030,809	14,691,947	14,691,947					4.430	4.471	MON	28,927	488,141	05/15/2018.	05/15/2038.
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048			1	1FE	10,299,830	103.604	10,360,400	10,000,000	10,179,658		(40,523)			4.867	4.405	MON	40,558	486,700	11/10/2015.	11/15/2048.
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048			1	1FE	18,776,693	99.230	18,581,810	18,726,000	18,745,113		(8,271)			3.469	3.440	MON	54,134	649,548	12/05/2016.	05/15/2048.
05607Y AJ 0	B2R 2015-1 B ABS MEZ 3.965 05/15/2048			1	1FE	4,119,732	100.884	4,035,360	4,000,000	4,075,713		(12,503)			3.965	3.600	MON	13,217	158,599	04/07/2015.	05/15/2048.
05616M AG 1	BABSN 2015-2A COMB CLO MEZ 07/20/2027				1AM	25,790,558	87.810	24,147,750	27,500,000	25,499,369		(53,596)			6.000	6.000	JAJO	282,918	1,589,652	07/23/2015.	07/20/2027.
05682Q AE 6	BCC 2017-1A A2 CLO SNR FLT 07/20/30				1FE	3,525,000	98.296	3,464,934	3,525,000	3,486,692		(3,494)			3.819	2.663	JAJO	27,298	141,409	06/13/2017.	07/20/2030.

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
05682Q AG 1	BCC 2017-1A B CLO MEZ FLT 07/20/2030				1FE	8,000,000	97.656	7,812,480	8,000,000	7,899,855		(8,391)			4.269	3.127	JAJO	69,253	366,329	06/13/2017.	07/20/2030.
06760P AN 1	BABSN 2018-3A B2 CLO MEZ 4.477 07/20/29				1FE	7,000,000	99.910	6,993,700	7,000,000	7,000,206		206			4.477	4.323	JAJO	61,807	109,687	05/18/2018.	07/20/2029.
07132L AE 9	BATLN 2017-11A B CLO MEZ FLT 10/24/2029		C		1FE	3,493,201	98.680	3,493,272	3,540,000	3,493,952		751			4.237	4.801	JAJO	28,751		12/10/2018.	10/24/2029.
08179C AE 1	BSP 2017-11A A2A CLO MEZ FLT 04/15/2029				1FE	6,000,000	98.550	5,913,000	6,000,000	5,998,534		203			4.186	2.934	JAJO	54,422	223,914	03/27/2017.	04/15/2029.
08179C AG 6	BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029				1FE	8,617,100	96.680	8,343,484	8,630,000	8,618,600		754			3.890	3.932	JAJO	70,871	326,371	07/02/2018.	04/15/2029.
08180F AQ 4	BSP 2014-IVA A2R CLO MEZ FLT 01/20/2029				1FE	6,000,000	100.000	6,000,000	6,000,000	5,999,738		48			4.519	3.059	JAJO	54,981	244,879	12/09/2016.	01/20/2029.
08181V AL 9	BSP 2018-16A A1B CLO SSNR 4.36 01/17/32		C	1	1FE	4,800,000	101.070	4,851,360	4,800,000	4,800,010		10			4.360	4.381	JAJO	1,744		12/12/2018.	01/17/2032.
09628V AN 4	BLUEM 2016-3A A2R CLO SNR FLT 11/15/2030				1FE	8,000,000	98.680	7,894,374	8,000,000	8,001,760		1,760			4.066	4.047	FMAN	42,468		11/02/2018.	11/15/2030.
09629P AE 6	BLUEM 2018-22A B CLO MEZ FLT 07/15/2031		C		1FE	11,879,750	97.380	11,880,360	12,200,000	11,884,440		4,690			3.860	4.703	JAJO	243,306		12/07/2018.	07/15/2031.
09630A AE 6	BLUEM 2018-3A A2 CLO SNR FLT 10/25/2030				1FE	18,000,000	99.264	17,867,590	18,000,000	17,995,209		(4,791)			3.836	3.825	JAJO	149,616		10/03/2018.	10/25/2030.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018	O		1	5GI	90,467	101.675	95,978	94,397	94,364		(14)			5.980	5.979	MON	470	5,645	08/31/2012.	01/15/2018.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029			1	6FE	2,459,299	36.055	886,702	2,459,299	886,702	43,407	74,161	433,132		7.440	19.304	MON	15,248	180,473	08/26/1999.	12/15/2029.
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022				1FE	1,311,618	99.650	1,362,373	1,367,158	1,367,158		3,556			3.361	3.375	FMAN	7,786	38,596	09/19/2016.	02/01/2022.
10901A AA 4	BDF 2018-2A A CDO SSNR 4.75 10/25/2035				1FE	18,400,000	99.800	18,363,200	18,400,000	18,400,000					4.750	4.748	AO	211,217		08/30/2018.	10/25/2035.
10901U AA 0	BDF 2018-1A A CDO SSNR 4.25 04/25/2036				1FE	12,000,000	97.400	11,688,000	12,000,000	12,000,000					4.250	4.249	AO	93,500	313,083	02/02/2018.	04/25/2036.
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033				1FE	7,182,533	100.674	7,231,100	7,182,659	7,184,020		1,317			4.335	4.367	MON	13,839	246,500	02/21/2018.	02/15/2033.
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033				1FE	13,561,331	101.007	13,698,130	13,561,563	13,561,326		12			4.447	4.489	MON	26,804	281,439	06/21/2018.	06/15/2033.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		C		1FE	10,380,836	100.040	10,624,498	10,620,250	10,471,605		73,487			3.470	4.268	MON	6,142	368,819	07/13/2016.	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028		C		1FE	6,164,014	98.156	6,132,296	6,247,500	6,202,016		20,293			3.350	3.735	MON	3,488	209,413	06/24/2016.	03/27/2028.
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044				1FE	5,996,393	99.680	5,980,782	6,000,000	5,998,469		523			3.660	3.698	MON	9,760	220,820	10/10/2014.	10/15/2044.
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047				1FE	7,864,386	99.816	7,852,170	7,866,667	7,865,103		446			3.870	3.908	MON	13,531	306,131	03/30/2017.	04/15/2047.
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047				1FE	4,915,981	100.053	4,919,293	4,916,667	4,916,125		93			4.180	4.219	MON	9,134	206,658	03/30/2017.	04/15/2047.
12480V AG 0	CBAM 2017-1A B CLO MEZ FLT 07/20/30				1FE	11,000,000	97.665	10,743,150	11,000,000	11,000,000					4.269	4.292	JAJO	95,222	528,984	06/08/2017.	07/20/2030.
12528A AL 9	CFIP 2013-1A AR CLO SSNR FLT 04/20/29				1FE	10,000,000	99.692	9,969,200	10,000,000	10,104,006		44,546			3.809	3.462	JAJO	77,238	335,751	04/11/2017.	04/20/2029.
12528C AQ 4	CFIP 2014-1A BR CLO MEZ FLT 07/13/2029				1FE	8,000,000	97.732	7,818,560	8,000,000	7,999,067		1,319			4.286	3.177	JAJO	76,201	309,013	06/30/2017.	07/13/2029.
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27				1FE	13,000,000	98.770	12,840,133	13,000,000	13,000,000					3.450	3.465	JAJO	88,454	448,500	08/14/2015.	10/20/2027.
12551A AC 9	CIFC 2017-1A B CLO MEZ FLT 04/23/2029				1FE	8,000,000	99.200	7,936,000	8,000,000	8,000,429		(73)			4.169	2.762	JAJO	66,704	295,564	02/03/2017.	04/23/2029.
12551J AE 6	CIFC 2017-4A A2 CLO MEZ FLT 10/24/2030		C		1FE	4,828,031	98.530	4,827,970	4,900,000	4,829,104		1,073			4.187	4.749	JAJO	39,326		12/07/2018.	10/24/2030.
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020			1	5GI	399,971	97.250	388,728	399,721	295,187		155,014			9.050	84.104	MON	1,608	36,175	02/14/1995.	08/15/2020.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028				1FE	1,936,381	99.270	1,922,532	1,936,667	1,932,624		932			2.830	2.943	MON	1,979	54,808	03/06/2013.	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028				1FE	696,054	101.636	707,496	696,109	694,694		226			3.670	3.767	MON	923	25,547	11/05/2013.	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29				1FE	3,178,498	98.077	3,118,661	3,179,809	3,171,917		1,694			3.290	3.408	MON	3,778	104,616	06/17/2014.	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029				1FE	18,544,800	99.150	18,748,210	18,908,936	18,596,325		93,882			3.380	4.011	MON	23,079	638,259	02/09/2018.	10/18/2029.
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41				1FE	3,158,380	99.625	3,146,859	3,158,704	3,158,450		77			4.210	4.250	MON	4,802	132,981	02/04/2016.	02/18/2041.
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047			1	2AM	10,423,536	102.224	10,738,631	10,505,000	10,443,272		15,657			6.500	6.750	FMAN	77,766	682,825	05/26/2017.	08/20/2047.
13875E AN 4	CANYC 2014-2A AJ CLO SNR FLT 04/15/29				1FE	4,600,000	99.110	4,559,060	4,600,000	4,598,572		249			3.786	2.520	JAJO	37,737	153,063	04/07/2017.	04/15/2029.
14310Q AA 6	CGFM 2015-1A A11R CLO SSNR FLT 10/15/31				1FE	33,000,000	97.799	32,273,671	33,000,000	32,996,334		(3,666)			3.986	3.892	JAJO	285,021	155,643	08/02/2018.	10/15/2031.
14310Q AE 8	CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31				1FE	17,000,000	99.958	16,992,860	17,000,000	16,997,800		(2,200)			4.560	4.655	JAJO	163,653	96,900	08/02/2018.	10/15/2031.
14310Q AG 3	CGFM 2015-1A A2R CLO MEZ FLT 10/15/2031				1FE	15,000,000	97.420	14,613,000	15,000,000	14,999,238		(762)			4.636	4.473	JAJO	150,680	83,205	08/02/2018.	10/15/2031.
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28				1FE	18,000,000	98.742	17,773,641	18,000,000	18,000,000					3.338	3.312	JAJO	118,499	600,840	12/11/2015.	01/20/2028.
14312J AN 2	CGMS 2015-5A A2B CLO MEZ SEQ 4.208 01/28				1FE	5,000,000	98.454	4,922,709	5,000,000	5,011,827		(1,709)			4.208	4.185	JAJO	41,496	210,400	12/11/2015.	01/20/2028.

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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
14315J AE 9	CGMS 2017-2A A2A CLO MEZ FLT 07/20/31				1FE	7,000,000	97.373	6,816,110	7,000,000	6,983,497		(1,374)			4.169	3.101	JAJO	59,177	327,913	05/18/2017.	07/20/2031.
14315J AN 9	CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31				1FE	9,600,000	96.240	9,239,000	9,600,000	9,596,513		(3,535)			3.793	3.757	JAJO	71,814	477,412	05/18/2017.	07/20/2031.
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046				1FE	26,865,320	102.105	27,440,909	26,875,186	26,868,866		1,424			4.550	4.600	MON	54,348	1,229,614	03/03/2016.	02/15/2046.
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041				1FE	11,149,895	98.672	11,014,107	11,162,348	11,151,647		4,288			4.450	4.535	MON	22,077	497,039	03/15/2017.	08/15/2041.
14855L AB 6	CLAST 2017-1 A ABS SNR 3.967 07/15/42				1FE	20,678,239	99.904	20,658,574	20,678,432	20,676,729		446			3.967	4.002	MON	36,458	820,773	10/19/2017.	07/15/2042.
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043				1FE	7,708,578	101.577	7,836,038	7,714,400	7,709,007		632			4.125	4.179	MON	14,143	159,110	06/07/2018.	06/15/2043.
15137E BL 6	CECLO 2014-21A A1RB CLO SSNR 4.05 07/30				1FE	16,000,000	100.050	16,008,000	16,000,000	15,998,726		(1,274)			4.050	4.014	JAJO	115,200	162,000	07/12/2018.	07/27/2030.
15137K AN 9	CECLO 2015-24A B2R CLO MEZ 5.031 10/26				1FE	14,500,000	98.031	14,214,457	14,500,000	14,540,702		40,702			5.103	4.899	JAJO	160,306	182,913	07/23/2018.	10/15/2026.
15672A AA 0	CERB 2017-1A A CLO SSNR FLT 04/15/2027				1FE	18,000,000	99.932	17,987,760	18,000,000	18,087,131		21,604			4.186	3.557	JAJO	163,266	671,743	03/30/2017.	04/15/2027.
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030				1FE	17,500,000	99.125	17,346,875	17,500,000	17,486,127		(13,873)			3.741	3.771	JAJO	267,357		06/29/2018.	07/15/2030.
15672R AC 9	CERB 2018-3A B CLO MEZ FLT 07/15/2030				1FE	7,000,000	96.238	6,736,660	7,000,000	6,994,602		(5,398)			4.241	4.289	JAJO	121,234		06/29/2018.	07/15/2030.
15672V AA 4	CERB 2018-4RA A1TR CLO SSNR FLT 10/15/30				1FE	20,000,000	98.552	19,710,400	20,000,000	19,996,135		(3,865)			4.307	4.077	JAJO	100,493		10/25/2018.	10/15/2030.
15673G AA 6	CERB 2017-2A A1 CLO SSNR FLT 07/15/29				1FE	32,000,000	99.982	31,994,240	32,000,000	31,997,642		600			4.186	3.075	JAJO	290,251	1,194,210	05/17/2017.	07/15/2029.
15673G AE 8	CERB 2017-2A B CLO MEZ FLT 07/15/29				1FE	5,400,000	98.689	5,329,206	5,400,000	5,420,617		13,652			4.736	3.399	JAJO	55,415	231,553	05/17/2017.	07/15/2029.
15673K AA 7	CERB 2017-3A A CLO SSNR FLT 10/15/2029				1FE	13,000,000	99.979	12,997,270	13,000,000	12,998,319		89			4.036	2.937	JAJO	113,689	471,005	09/13/2017.	10/15/2029.
15673L AA 5	CERB 2017-4A A CLO SSNR FLT 10/15/2027				1FE	16,000,000	99.681	15,948,960	16,000,000	15,997,566		(1,419)			3.886	2.886	JAJO	134,725	509,575	10/24/2017.	10/15/2027.
15673L AC 1	CERB 2017-4A B CLO MEZ FLT 10/15/2027				1FE	2,000,000	97.959	1,959,180	2,000,000	1,999,605		(246)			4.336	3.338	JAJO	18,791	72,047	10/24/2017.	10/15/2027.
15673N AA 1	CERB 2018-1A A CLO SSNR FLT 04/15/2030				1FE	21,000,000	97.850	20,548,500	21,000,000	21,012,342		12,342			3.836	3.692	JAJO	174,552	469,033	02/08/2018.	04/15/2030.
15673N AE 3	CERB 2018-1A B CLO MEZ FLT 04/15/2030				1FE	5,000,000	94.368	4,718,400	5,000,000	5,003,004		3,004			4.186	4.046	JAJO	45,352	122,515	02/08/2018.	04/15/2030.
15673Q AA 4	CERB 2018-2A A CLO SSNR FLT 04/15/2028		C		1FE	9,850,000	98.360	9,836,040	10,000,000	9,854,210		4,210			3.436	4.707	JAJO	74,453		12/14/2018.	04/15/2028.
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043			1	1FE	6,188,075	100.000	6,188,075	6,188,075	6,187,636		(419)			3.870	3.451	MON	7,982	124,088	05/15/2018.	03/20/2043.
17275G AA 4	CIRUS 2018-1A A CDO SSNR 4.8 01/25/2037				1FE	36,000,000	100.600	36,216,000	36,000,000	36,000,000					4.800	4.797	JJ	158,400		11/02/2018.	01/25/2037.
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047			1	1FE	8,753,653	101.638	8,901,021	8,757,572	8,754,018		421			4.130	4.174	MON	6,028	184,863	06/12/2018.	12/26/2047.
19624V AB 3	CAFL 2015-1 B ABS MEZ 3.757 10/15/2047				1FE	9,999,997	99.250	9,925,000	10,000,000	9,990,744		(3,040)			3.757	3.753	MON	31,308	375,700	10/22/2015.	10/15/2047.
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048				1FE	10,999,946	98.100	10,790,945	11,000,000	10,992,460		(2,943)			3.344	3.338	MON	30,653	367,840	05/11/2016.	06/15/2048.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040			1	1FE	5,264,883	98.045	5,163,357	5,266,313	5,265,053		209			2.730	2.750	MON	2,396	143,766	10/13/2016.	10/25/2040.
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027				1FE	9,477,842	99.570	9,509,882	9,550,951	9,579,330		33,073			5.750	6.138	FMAN	91,530	549,193	01/28/2016.	11/01/2027.
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023			1	1FE	1,126,816	99.764	1,124,191	1,126,850	1,126,834		28			2.420	2.435	MON	1,212	27,270	09/15/2017.	09/15/2023.
21872B AG 1	CAFL 2018-1 B ABS MEZ 4.003 06/15/2051			1	1FE	2,999,882	98.562	2,956,860	3,000,000	2,995,873		(4,009)			4.003	4.002	MON	10,008	60,045	06/27/2018.	06/15/2051.
21872M AA 0	CAFL 2018-2 A ABS SSNR 4.026 11/15/2052	O		1	1FE	12,999,903	100.900	13,117,000	13,000,000	12,999,717		(186)			4.026	4.025	MON	43,615		12/06/2018.	11/15/2052.
21872M AG 7	CAFL 2018-2 B ABS MEZ 4.559 11/15/2052			1	1FE	3,331,882	100.660	3,353,991	3,332,000	3,331,857		(25)			4.559	4.580	MON	12,659		12/06/2018.	11/15/2052.
22160@ AA 6	COSTCO MONTEREY PARK CTL 3.91 06/20/2043				1FE	7,448,315	94.577	7,044,393	7,448,315	7,448,306		0			3.910	3.942	MON	8,899	291,229	10/03/2017.	06/20/2043.
22284H AC 7	COV 2017-1A B CLO MEZ FLT 10/15/2029				1FE	5,000,000	97.675	4,883,747	5,000,000	4,999,037		6			4.286	3.166	JAJO	46,435	208,887	08/09/2017.	10/15/2029.
22284H AJ 2	COV 2017-1A C2 CLO MEZ 4.539 10/15/2029				1FE	4,998,386	99.458	4,972,900	5,000,000	4,998,765		170			4.539	4.569	JAJO	47,912	250,275	08/09/2017.	10/15/2029.
22549N AA 9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037			1	1FE	43,650,000	97.250	43,762,500	45,000,000	43,745,533		95,533			3.790	4.574	JAJO	322,140	418,061	07/25/2018.	01/01/2037.
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24			1	1FE	6,016,770	99.846	6,007,682	6,016,971	6,016,854		143			3.420	3.448	MON	3,430	100,604	06/22/2018.	07/25/2024.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028		C		1FE	3,137,036	98.636	3,133,008	3,176,333	3,147,103		11,513			3.080	3.516	MON	3,533	97,869	07/06/2016.	04/18/2028.
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29		C		1FE	4,974,737	98.417	5,058,843	5,140,187	5,020,723		47,906			3.040	4.154	MON	5,643	158,867	09/12/2016.	08/18/2029.
22846M AC 7	CRNPT 2018-7A B CLO MEZ FLT 10/20/2031				1FE	19,000,000	98.500	18,715,000	19,000,000	19,000,090		90			4.704	4.400	JAJO	156,407		10/11/2018.	10/20/2031.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45				2AM	14,437,500	101.394	14,638,759	14,437,500	14,437,500					3.980	4.000	FMAN	65,442	574,612	01/22/2015.	02/20/2045.

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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
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47				2AM	17,820,000	96.622	17,218,040	17,820,000	17,820,000					3.629	3.645	FMAN.	73,651	695,189	09/14/2017.	11/20/2047.
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47				2AM	20,790,000	96.588	20,080,645	20,790,000	20,790,000					4.030	4.050	FMAN.	95,420	900,675	09/14/2017.	11/20/2047.
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47				1FE	11,874,431	94.430	11,218,247	11,880,000	11,875,172		646			3.350	3.370	FMAN.	45,326	427,954	11/22/2017.	11/20/2047.
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040			1	1FE	4,427,338	99.337	4,399,331	4,428,684	4,427,593		297			2.890	2.915	MON...	2,133	127,989	05/12/2016.	06/25/2040.
24023# AA 7	DC DEPT OF CORRECTIONS CTL 4.57 03/15/33				1FE	9,680,981	99.160	9,599,660	9,680,981	9,698,639		17,497			4.570	4.614	MON...	19,663	290,031	04/19/2018.	03/15/2033.
244608 AA 3	DPATH 2018-1A A1 CLO SSNR FLT 01/15/2031				1FE	15,000,000	99.500	14,925,000	15,000,000	14,999,683		(317)			4.516	4.545	JAJO..	22,579		12/07/2018.	01/15/2031.
244608 AJ 4	DPATH 2018-1A A2 CLO SSNR 4.526 01/15/31				1FE	21,000,000	100.400	21,084,000	21,000,000	21,000,189		189			4.526	4.548	JAJO..	29,042		12/07/2018.	01/15/2031.
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028		C		1FE	4,130,904	99.250	4,100,936	4,131,925	4,131,455		368			3.810	3.850	MON...	7,434	157,426	07/24/2015.	07/14/2028.
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45				2AM	15,600,000	101.066	15,766,359	15,600,000	15,600,000					4.474	4.499	JAJO..	127,956	697,944	10/14/2015.	10/25/2045.
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47				2AM	20,737,500	97.977	20,317,980	20,737,500	20,737,500					4.118	4.139	JAJO..	156,561	853,970	06/12/2017.	07/25/2047.
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48				2AM	6,965,000	99.027	6,897,254	6,965,000	6,965,004		4			4.116	4.137	JAJO..	52,558	144,136	04/18/2018.	07/25/2048.
25755T AK 6	DPABS 2018-1A A2II ABS SNR 4.328 07/48				2AM	3,481,412	100.550	3,501,669	3,482,500	3,481,516		109			4.328	4.356	JAJO..	27,632	75,780	06/06/2018.	07/25/2048.
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045				2AM	13,580,000	101.996	13,851,057	13,580,000	13,580,000					5.216	5.250	JAJO..	139,699	708,333	07/24/2015.	07/20/2045.
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048				2AM	6,965,000	101.798	7,090,231	6,965,000	6,964,981		(19)			4.739	4.767	JAJO..	65,097	161,359	04/17/2018.	04/20/2048.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024				2AM	155,870	100.020	155,929	155,897	155,895		12			5.800	5.850	JAJO..	1,909	9,042	03/21/2012.	07/15/2024.
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23				2AM	1,319,825	99.500	1,313,246	1,319,845	1,319,845					3.484	3.499	JAJO..	9,708	45,983	06/18/2014.	07/15/2023.
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027				2AM	3,088,758	99.900	3,085,706	3,088,794	3,088,771		35			3.979	4.000	JAJO..	25,946	122,903	06/02/2016.	04/15/2027.
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27				2AM	4,046,639	98.940	4,004,410	4,047,311	4,046,876		332			3.600	3.625	JAJO..	30,760	145,703	05/31/2017.	04/15/2027.
26249M AQ 0	DRSLF 2015-37A BR CLO MEZ FLT 01/15/31		C	1	1FE	3,682,438	96.910	3,682,580	3,800,000	3,683,811		1,373			3.836	4.715	JAJO..	31,586		12/07/2018.	01/15/2031.
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40		C		1FE	5,558,116	99.474	5,600,058	5,629,694	5,583,240		25,756			3.473	4.001	MON...	8,690	195,692	05/05/2017.	06/15/2040.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040		C		1FE	12,758,666	101.038	12,891,048	12,758,666	12,758,666					4.947	4.998	MON...	28,052	631,171	06/15/2015.	06/15/2040.
26829D AE 5	ECP 2015-7A CLO SUB 0 04/22/2030		C		5GI	17,310,589	49.000	14,848,470	30,303,000	17,247,456		(63,133)			12.950	12.950	JAJO..	361,358	526,889	08/03/2018.	04/22/2030.
26847@ AA 8	EDX GE CTL 3.25 04/15/2028				1FE	9,488,845	95.733	9,083,956	9,488,845	9,488,904		48			3.250	3.263	JAJO..	65,104	245,853	12/28/2017.	04/15/2028.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39		C		1FE	5,363,126	99.720	5,348,393	5,363,410	5,363,275		51			4.310	4.350	MON...	10,274	231,163	12/12/2014.	12/15/2039.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025			1	1FE	871,946	101.504	880,656	867,607	867,608					4.950	4.981	JAJO..	10,975	40,683	12/05/2012.	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025			1	1FE	830,091	100.860	835,814	828,691	828,691					5.096	5.128	JAJO..	10,792	38,925	12/05/2012.	10/01/2025.
282523 AK 5	GUGG4 2016-1A A1S2 CLO SSNR 4.442 10/31				1FE	8,000,000	100.600	8,048,000	8,000,000	8,000,000					4.442	4.467	JAJO..	75,020		10/05/2018.	10/15/2031.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044				1FE	1,588,615	99.180	1,629,573	1,643,040	1,616,004		22,687			2.299	3.866	MON...	1,259	37,774	06/02/2016.	04/19/2044.
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044				1FE	19,835,000	99.561	19,912,122	20,000,000	19,909,202		31,046			3.668	3.906	MON...	24,453	733,600	11/09/2016.	04/19/2044.
28851Q AE 3	ECLO 2017-1A AR CLO SSNR FLT 10/15/2029				1FE	31,000,000	98.648	30,580,881	31,000,000	30,994,467		(5,533)			4.056	3.956	JAJO..	272,449	155,300	08/08/2018.	10/15/2029.
28851Q AG 8	ECLO 2017-1A BR CLO SSNR 4.959 10/15/29				1FE	20,600,000	98.784	20,349,503	20,600,000	20,597,178		(2,822)			4.959	5.065	JAJO..	215,661	133,370	08/08/2018.	10/15/2029.
28852E AA 7	ECLO 2017-2A A CLO SSNR FLT 02/15/2029				1FE	18,000,000	99.115	17,840,700	18,000,000	17,996,693		(3,307)			4.316	3.496	FMAN.	101,429	553,702	12/18/2017.	02/15/2029.
28852L AA 1	ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030				1FE	18,000,000	98.530	17,735,400	18,000,000	17,996,923		(3,077)			4.119	4.013	JAJO..	150,344	213,475	06/06/2018.	07/20/2030.
28852L AE 3	ECLO 2018-3A A2 CLO SSNR 4.545 07/20/30				1FE	24,000,000	99.673	23,921,519	24,000,000	24,000,249		249			4.545	4.571	JAJO..	215,130	321,180	06/06/2018.	07/20/2030.
299670 AC 3	XAN 2018-RSO6 B CLO SNR FLT 06/15/2035				1FE	7,200,000	96.500	6,948,000	7,200,000	7,218,754		18,754			3.453	3.307	MON...	10,358	115,397	06/07/2018.	06/15/2035.
30256W AA 5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30				1FE	6,000,000	99.200	5,952,000	6,000,000	6,000,000					4.400	4.400	MN.....	35,933	264,000	10/23/2015.	11/12/2030.
30256W AB 3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30				1FE	6,000,000	100.000	6,000,000	6,000,000	6,000,000					5.500	5.500	MN.....	44,917	330,000	10/23/2015.	11/12/2030.
30258B AA 9	FDF 2016-2A A CDO SSNR 4.285 05/12/2031				1FE	8,491,500	98.600	8,381,000	8,500,000	8,500,000		6,568			4.285	4.284	MN.....	49,575	364,225	04/15/2016.	05/12/2031.
30259A AA 0	FDF 2017-3A A1 CDO SSNR 3.9 01/25/2036				1FE	16,000,000	96.000	15,360,000	16,000,000	16,000,000		(32)			3.900	3.900	JJ.....	270,400	372,667	11/29/2017.	01/25/2036.
30292* AA 2	FBI BRONX CTL 3.91 07/15/2033				1FE	13,555,120	95.500	12,945,140	13,555,120	13,555,104		(16)			3.910	3.942	MON...	23,556	460,810	02/02/2018.	07/15/2033.
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26				1FE	12,683,544	100.500	12,746,962	12,683,544	12,683,510		6			5.000	5.031	JAJO..	107,458	634,177	10/20/2015.	07/30/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33830J AA 3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047				2AM	10,917,500	99.384	10,850,231	10,917,500	10,917,500					4.600	4.626	JAJO	92,071	502,205	05/24/2017.	07/25/2047.
34417M AA 5	FOCUS 2017-1A A2I ABS SNR 3.857 04/30/47			1	2AM	11,820,000	100.792	11,913,614	11,820,000	11,820,000					3.857	3.876	JAJO	77,249	455,897	03/21/2017.	04/30/2047.
34417M AB 3	FOCUS 2017-1A A2II ABS SNR 5.093 04/47			1	2AM	5,910,000	99.907	5,904,504	5,910,000	5,910,000					5.093	5.125	JAJO	51,002	300,996	03/21/2017.	04/30/2047.
34417Q AA 6	FOCUS 2018-1 A2 ABS SNR 5.184 10/30/2048				2AM	12,000,000	100.633	12,075,960	12,000,000	12,000,007		7			5.184	5.218	JAJO	107,136		10/19/2018.	10/30/2048.
34955Y AL 3	FCBSL 2018-1A B2R CLO MEZ 4.905 07/23/31				1FE	16,000,000	98.500	15,760,000	16,000,000	16,001,941		1,941			4.905	4.933	JAJO	344,440		07/17/2018.	07/23/2031.
34960J AS 4	FCO 2015-6A A1TR CLO SSNR FLT 07/10/2030				1FE	7,000,000	97.847	6,849,290	7,000,000	6,998,778		(1,222)			3.774	3.711	JAJO	60,912	61,284	06/29/2018.	07/10/2030.
34960J AU 9	FCO 2015-6A A2R CLO SNR FLT 07/10/2030				1FE	7,000,000	97.226	6,805,820	7,000,000	6,998,658		(1,342)			4.014	3.953	JAJO	64,786	65,297	06/29/2018.	07/10/2030.
34960J AW 5	FCO 2015-6A BTR CLO MEZ FLT 07/10/2030				1FE	7,000,000	96.000	6,720,000	7,000,000	6,998,496		(1,504)			4.464	4.408	JAJO	72,048	72,822	06/29/2018.	07/10/2030.
34960J BC 8	FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030				1FE	11,000,000	97.656	10,742,160	11,000,000	10,999,968		(32)			4.940	4.971	JAJO	122,265	135,850	06/29/2018.	07/10/2030.
34960N AN 6	FCBSL 2015-1A B1R CLO MEZ 4.0851 04/31				1FE	6,092,375	97.217	5,930,222	6,100,000	6,092,599		224			4.175	4.105	JAJO	53,052	126,322	06/07/2018.	04/18/2031.
34960N AQ 9	FCBSL 2015-1A B2R CLO MEZ 4.47 04/18/31				1FE	12,000,000	98.740	11,848,800	12,000,000	12,000,000					4.470	4.495	JAJO	108,770	268,200	04/11/2018.	04/18/2031.
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028				1FE	40,094,980	100.000	40,100,000	40,100,000	40,096,097		2,178			4.384	4.854	MJSD	83,018	834,142	12/13/2018.	12/15/2028.
34960Y AE 2	FCO 2016-7A A1F CLO SSNR 3.85 12/15/2028				1FE	7,000,000	97.850	6,849,500	7,000,000	7,000,380		(120)			3.800	3.816	MJSD	11,822	266,000	12/02/2016.	12/15/2028.
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029				1FE	16,408,700	99.136	16,258,304	16,400,000	16,406,264		(1,565)			4.166	2.969	FMAN	89,201	586,771	03/15/2018.	11/15/2029.
34961J AE 4	FCO 2017-9A A1F CLO SSNR 3.65 11/15/2029				1FE	36,000,000	96.860	34,869,600	36,000,000	36,002,443		1,747			3.650	3.665	FMAN	167,900	1,314,000	11/01/2017.	11/15/2029.
34961J AG 9	FCO 2017-9A B CLO MEZ FLT 11/15/2029				1FE	14,013,500	95.218	13,330,520	14,000,000	14,009,217		(3,505)			4.566	3.369	FMAN	83,459	557,679	03/01/2018.	11/15/2029.
34961L AJ 8	FCBSL 2017-1A B2 CLO MEZ 4.08 10/26/29				1FE	2,949,375	96.575	2,897,250	3,000,000	2,953,078		3,703			4.080	4.409	JAJO	22,100	61,200	06/20/2018.	10/26/2029.
34961P AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030				1FE	15,895,000	97.420	15,587,200	16,000,000	15,902,126		7,126			3.950	4.044	JAJO	140,444	474,000	06/19/2018.	07/11/2030.
34961W AL 9	FCO 2018-11A C CLO MEZ FLT 04/15/2031				1FE	4,455,000	96.234	4,330,524	4,500,000	4,456,307		1,307			4.936	5.021	JAJO	48,129	110,187	07/20/2018.	04/15/2031.
34961W AQ 8	FCO 2018-11A BF CLO MEZ 4.45 04/15/2031				1FE	8,700,000	100.100	8,708,700	8,700,000	8,700,950		950			4.450	4.473	JAJO	81,732	192,500	03/29/2018.	04/15/2031.
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033			1	1FE	11,256,029	99.563	11,208,407	11,257,659	11,256,331		866			3.300	3.331	MON	16,511	373,567	12/06/2017.	07/15/2033.
36165V AC 0	GCIC 2018-IIRA A2 CLO SNR 4.665 01/20/31	O			1FE	17,996,398	100.030	18,005,350	18,000,000	17,996,515		117			4.665	4.695	JAJO	41,985		11/30/2018.	01/20/2031.
361837 AA 5	GARR 2015-1RR A1RR CLO SSNR FLT 09/22/29		C		1FE	7,880,000	98.500	7,880,000	8,000,000	7,881,437		1,437			3.959	4.503	FMAN	32,554		12/12/2018.	09/22/2029.
36319W AJ 8	GALXY 2017-23A COMB CLO MEZ FLT 04/24/29				1FE	15,875,063	89.410	14,417,363	16,125,000	15,875,063					5.900	5.900	JAJO	285,408	858,088	02/28/2017.	04/24/2029.
36321B AB 7	GALXY 2017-24A B CLO MEZ FLT 01/15/2031		C		1FE	3,876,250	96.880	3,875,200	4,000,000	3,877,674		1,424			3.836	4.706	JAJO	33,248		12/07/2018.	01/15/2031.
36361W AW 6	GALL 2018-1A B3 CLO MEZ 4.47 01/21/2028				1FE	4,000,000	100.170	4,006,800	4,000,000	3,976,603		(23,397)			4.470	4.805	JAJO	61,587		08/03/2018.	01/21/2028.
36655L AB 1	GRMML 2018-2RA A1TR CLO SSNR FLT 11/2029				1FE	22,000,000	98.583	21,688,260	22,000,000	21,992,612		(7,388)			4.103	3.987	FMAN	188,038		09/21/2018.	11/20/2029.
36655Y AB 3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027	O			1FE	38,942,000	99.092	38,645,880	39,000,000	38,954,882		12,882			4.242	4.340	MJSD	55,146	931,443	12/11/2018.	03/20/2027.
36655Y AC 1	GARR 2018-1A A2 CLO MEZ FLT 03/20/27				1FE	8,000,000	95.918	7,673,440	8,000,000	8,001,052		1,052			4.542	3.968	MJSD	12,112	249,139	02/16/2018.	03/20/2027.
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28				1FE	9,500,000	100.480	9,545,600	9,500,000	9,500,932		932			3.890	3.904	JAJO	187,855		05/18/2018.	07/17/2028.
381362 AL 6	GTCOP 2012-1A A2R CDO SSNR 4.604 06/34				1FE	37,999,084	99.882	37,955,160	38,000,000	38,000,000		916			4.604	4.563	MJSD	82,616	874,760	06/08/2018.	06/15/2034.
38172X AG 4	GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29			1	1FE	18,000,000	99.979	17,996,220	18,000,000	17,998,803		302			4.190	3.025	JAJO	142,456	666,469	06/23/2017.	07/25/2029.
38172X AJ 8	GOCAP 2013-16A A2R CLO SNR FLT 07/25/29			1	1FE	18,500,000	99.979	18,496,115	18,500,000	18,498,580		234			4.340	3.176	JAJO	151,655	713,117	06/23/2017.	07/25/2029.
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29				1FE	29,500,000	100.000	29,500,000	29,500,000	29,480,252		6,655			4.191	2.980	FMAN	195,731	1,139,570	02/16/2017.	03/08/2029.
38174V AC 5	GOCAP 2017-34A A2 CLO MEZ FLT 03/08/2029				1FE	3,500,000	98.329	3,441,515	3,500,000	3,497,834		536			4.841	3.587	FMAN	26,824	158,206	02/16/2017.	03/08/2029.
38174Y AA 3	GOCAP 2015-24A AR CLO SSNR FLT 11/05/29				1FE	12,500,000	99.832	12,479,000	12,500,000	12,497,165		(1,889)			4.182	3.062	FMAN	82,759	448,248	10/17/2017.	11/05/2029.
38174Y AC 9	GOCAP 2015-24A BR CLO MEZ FLT 11/05/2029				1FE	2,500,000	96.480	2,412,000	2,500,000	2,499,347		(441)			4.582	3.465	FMAN	18,135	99,677	10/17/2017.	11/05/2029.
38175B AA 2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031				1FE	22,000,000	98.528	21,676,160	22,000,000	22,003,462		3,462			3.882	3.265	FMAN	135,206	512,221	02/23/2018.	02/05/2031.
38175C AA 0	GOCAP 2014-21A AR CLO SSNR FLT 01/25/31				1FE	12,000,000	98.200	11,784,000	12,000,000	11,997,250		(2,521)			3.960	3.009	JAJO	89,757	369,788	12/07/2017.	01/25/2031.
38175C AC 6	GOCAP 2014-21A BR CLO MEZ FLT 01/25/2031				1FE	7,000,000	93.500	6,545,000	7,000,000	7,000,521		534			4.290	3.359	JAJO	56,722	235,858	12/07/2017.	01/25/2031.
38175D AC 4	GOCAP 2018-38A B CLO MEZ FLT 07/20/2030			1	1FE	20,000,000	96.091	19,218,200	20,000,000	19,994,344		(5,656)			4.241	4.265	JAJO	346,384		07/17/2018.	07/20/2030.

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
38175J AA 5	GOCAP 2013-17A A1R CLO SSNR FLT 10/25/30				1FE	14,000,000	99.100	13,874,000	14,000,000	13,997,028		(1)			4.140	2.977	JAJO	109,477	581,566	08/07/2017.	10/25/2030.
38175J AC 1	GOCAP 2013-17A A2R1 CLO MEZ FLT 10/25/30				1FE	7,200,000	97.214	6,999,396	7,200,000	7,198,238		(29)			4.640	3.481	JAJO	63,102	341,791	08/07/2017.	10/25/2030.
38175L AC 6	GOCAP 2014-18A BR CLO MEZ FLT 10/25/2029				1FE	10,000,000	100.306	10,030,642	10,000,000	9,997,428		(1,461)			4.490	3.417	JAJO	84,809	405,397	09/29/2017.	10/25/2029.
38175W AA 6	GOCAP 2016-31A A1R CLO SSNR FLT 08/05/30				1FE	20,000,000	98.368	19,673,600	20,000,000	20,008,135		8,135			3.740	3.740	FMAN	241,022		08/10/2018.	08/05/2030.
38175W AC 2	GOCAP 2016-31A A2R CLO SNR FLT 08/05/30				1FE	16,000,000	97.676	15,628,160	16,000,000	16,006,378		6,378			3.970	3.973	FMAN	204,676		08/10/2018.	08/05/2030.
38177B AA 0	GCBDC 2018-1A A CLO SSNR FLT 01/15/2031		C		1FE	40,000,000	98.930	39,572,000	40,000,000	39,993,504		(6,496)			3.947	4.080	JAJO	201,731		11/01/2018.	01/20/2031.
390556 AL 2	GRTLK 2014-1A AR CLO SSNR FLT 10/15/2029				1FE	17,565,000	98.303	17,266,922	17,565,000	17,567,834		(105)			4.056	2.986	JAJO	154,373	632,421	10/06/2017.	10/15/2029.
390556 AN 8	GRTLK 2014-1A BR CLO MEZ FLT 10/15/2029				1FE	5,000,000	97.104	4,855,200	5,000,000	5,001,823		744			4.436	3.416	JAJO	48,060	199,218	10/06/2017.	10/15/2029.
40170F AA 4	GPIM 2018-1A A1 CLO SSNR FLT 01/15/2031				1FE	25,000,000	98.500	24,625,000	25,000,000	24,999,097		(903)			4.550	4.581	JAJO	47,396		11/20/2018.	01/15/2031.
40170F AJ 5	GPIM 2018-1A A2 CLO SSNR 4.55 01/15/2031				1FE	8,000,000	100.150	8,012,000	8,000,000	8,000,024		24			4.550	4.575	JAJO	14,156		11/20/2018.	01/15/2031.
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23			1	1FE	27,333,050	99.350	27,155,634	27,333,402	27,333,118		149			3.193	3.215	MON	14,546	792,753	01/24/2018.	01/25/2023.
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23			1	1FE	5,466,675	98.875	5,405,180	5,466,680	5,466,674		1			3.588	3.615	MON	3,269	178,165	01/24/2018.	01/25/2023.
40436T AJ 5	HLM 10A-16 B2 CLO MEZ 4.685 01/20/2028				1FE	12,000,000	100.228	12,027,329	12,000,000	12,001,982		(242)			4.685	4.710	JAJO	110,878	562,200	12/01/2016.	01/20/2028.
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037				1FE	2,139,887	98.154	2,101,015	2,140,529	2,140,529		221			3.507	3.532	MON	2,502	75,066	02/28/2014.	03/19/2037.
40537Y AJ 2	HLA 2013-2A C CLO MEZ FLT 08/01/2025				1FE	4,788,000	99.996	4,799,792	4,800,000	4,800,000		4,607			5.241	5.275	FMAN	42,627	227,001	02/10/2017.	08/01/2025.
40538C AU 4	HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26			1	1FE	17,000,000	97.630	16,597,100	17,000,000	17,000,000		0			3.411	3.425	JAJO	117,581	579,853	06/16/2017.	04/18/2026.
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048				2AM	12,555,408	101.118	12,709,016	12,568,500	12,556,102		725			4.250	4.304	MJSD	16,322	244,824	10/19/2018.	06/20/2048.
411707 AD 4	HNGRY 2018-1A A2II ABS 4.959 06/20/2048				2AM	13,965,000	99.717	13,925,479	13,965,000	13,965,000		0			4.959	4.990	MJSD	21,160	346,262	05/23/2018.	06/20/2048.
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40			1	1FE	3,155,141	101.510	3,204,975	3,157,290	3,154,770		228			3.990	4.000	MS	35,343	125,976	10/16/2014.	09/21/2040.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038			1	1FE	2,125,300	101.187	2,150,538	2,125,320	2,125,320					4.750	4.750	MS	28,323	100,953	03/06/2014.	09/20/2038.
42806D BC 2	HERTZ 2016-4A A ABS SSNR 2.65 07/25/2022			1	1FE	7,812,500	97.907	7,832,526	8,000,000	7,881,962		43,392			2.650	3.272	MON	3,533	212,000	05/16/2017.	07/25/2022.
43133A AA 5	HITR 2018-1A A1 CDO SSNR FLT 10/10/2038			1	1FE	79,160,187	98.750	79,766,005	80,775,701	79,217,197		68,483			3.768	4.562	JAJO	701,737	265,506	08/13/2018.	10/10/2038.
43722# AA 1	HOME DEPOT MONTEREY PK CTL 3.71 06/15/38				1	9,909,505	91.352	9,052,531	9,909,505	9,909,496		0			3.710	3.739	MON	16,340	367,643	10/06/2017.	06/15/2038.
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033				1FE	6,500,418	100.030	6,552,719	6,550,754	6,550,754		38,847			3.605	3.632	MON	9,840	204,855	08/25/2016.	10/17/2033.
440405 AE 8	HORZN 2018-1 A ABS SSNR 4.458 12/15/2038				1FE	9,999,786	100.750	10,075,000	10,000,000	9,999,824		38			4.458	4.500	MON	38,388		11/16/2018.	12/15/2038.
44330G AE 3	HLM 4A-2014 A2R CLO MEZ FLT 01/28/2030		C		1FE	4,126,667	97.310	4,117,186	4,231,000	4,127,833		1,166			4.009	4.749	JAJO	30,628		12/10/2018.	01/28/2030.
44331D AJ 8	HLM 5A-2015 B2RR CLO MEZ 4.83 10/15/2030				1FE	8,000,000	100.040	8,003,200	8,000,000	7,999,995		(5)			4.830	4.859	JAJO	80,500		10/02/2018.	10/15/2030.
449255 AE 8	ICG 2017-2A A2 CLO MEZ FLT 10/23/2029		C		1FE	7,801,600	97.500	7,800,000	8,000,000	7,802,561		961			4.227	5.012	JAJO	65,756		12/20/2018.	10/23/2029.
44929F BG 6	ICG 2014-3A B2RR CLO MEZ 4.64 04/25/2031				1FE	6,250,000	97.430	6,089,375	6,250,000	6,249,964		(36)			4.640	4.601	JAJO	53,167	145,000	03/26/2018.	04/25/2031.
44931B AE 7	ICG 2015-1A COMB CLO MEZ 07/19/2027				1FE	25,862,350	84.740	22,667,950	26,750,000	24,897,186		(536,221)			6.800	6.800	JAJO	279,833	2,246,694	06/11/2015.	07/19/2027.
44932B AN 6	ICG 2018-3A A2 CLO SNR 4.44 01/24/2032		C		1FE	19,000,000	100.000	19,000,000	19,000,000	19,000,192		192			4.440	4.464	JAJO	65,613		11/06/2018.	01/24/2032.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043			1	4AM	3,291,674	67.000	2,205,422	3,291,674	3,291,686		(12)			4.229	4.251	JAJO	25,521	139,205	11/16/2012.	01/25/2043.
45780K AD 8	INTOW 2016-1A A ABS SSNR 2.883 11/15/46				1FE	7,000,000	97.105	6,797,350	7,000,000	7,000,010		(2)			2.883	2.900	MON	8,969	201,810	10/25/2016.	11/15/2046.
45780K AE 6	INTOW 2016-1A B ABS MEZ 4.557 11/15/2046				2AM	1,600,000	99.331	1,589,296	1,600,000	1,600,008					4.557	4.600	MON	3,241	72,912	10/25/2016.	11/15/2046.
45780K AG 1	INTOW 2018-1A A ABS SSNR 4.103 12/15/48				1FE	9,400,000	101.239	9,516,466	9,400,000	9,399,998		(2)			4.103	4.138	MON	14,999		12/04/2018.	12/15/2048.
46185J AC 2	IHSFR 2018-SFR1 B ABS MEZ FLT 03/17/2037				1FE	4,500,000	98.711	4,441,993	4,500,000	4,501,506		1,506			3.405	2.561	MON	6,385	115,176	01/26/2018.	03/17/2037.
46602A AJ 1	IVYH 7A AR CLO SSNR FLT 10/20/2029				1FE	15,000,000	98.460	14,769,000	15,000,000	15,006,248		465			3.999	3.025	JAJO	121,636	515,654	10/23/2017.	10/20/2029.
46603B AN 9	IVYH 9A AR CLO SSNR FLT 01/18/30				1FE	7,000,000	98.824	6,917,680	7,000,000	6,997,505		(2,171)			3.895	3.006	JAJO	56,796	214,176	11/21/2017.	01/18/2030.
46603V AB 1	IVYH 14A A2 CLO MEZ FLT 04/18/2030			1	1FE	7,000,000	97.323	6,812,610	7,000,000	6,999,218		(782)			4.145	3.754	JAJO	60,442	131,585	04/06/2018.	04/18/2030.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048			1	1FE	1,360,088	103.000	1,401,174	1,360,363	1,351,773		(1,168)			3.820	3.745	MON	2,310	51,966	10/29/2010.	12/15/2048.
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050			1	1FE	525,104	106.331	558,367	525,119	525,119					6.850	6.949	MON	1,599	35,971	10/29/2010.	12/15/2050.

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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
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056			1	1FE	3,690,608	104.896	3,872,317	3,691,572	3,690,382		96			4.700	4.750	MON	7,711	173,504	06/08/2011	10/15/2056
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56			1	1FE	5,016,786	107.817	5,412,062	5,019,673	5,016,436		342			4.940	5.001	MON	11,021	247,972	12/01/2011	09/15/2056
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065			1	1FE	3,108,391	104.004	3,233,580	3,109,092	3,134,051		145			4.210	4.254	MON	5,817	131,620	03/13/2012	02/16/2065
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065			1	1FE	5,109,034	97.757	5,045,002	5,160,758	5,113,879		5,645			3.220	3.384	MON	7,386	167,115	01/28/2016	09/15/2065
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067			1	1FE	5,312,094	98.124	5,227,493	5,327,447	5,312,664		1,110			3.220	3.234	MON	8,101	169,616	04/19/2018	04/15/2067
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062			1	1FE	5,728,150	103.867	5,951,044	5,729,496	5,729,523		232			4.210	4.253	MON	10,721	242,552	07/23/2013	03/15/2062
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41			1	1FE	9,293,173	103.127	9,591,535	9,300,702	9,293,296		659			4.080	4.125	MON	16,865	381,577	10/10/2013	01/17/2073
46617N AS 6	JFIN 2014-2A A1BR CLO SSNR 2.785 07/26				1FE	16,346,992	98.375	16,081,354	16,346,992	16,346,993		1			2.785	2.795	JAO	89,788	455,264	06/23/2017	07/20/2026
46617N AW 7	JFIN 2014-2A A2BR CLO MEZ 3.444 07/20/26				1FE	6,000,000	96.000	5,760,000	6,000,000	6,000,000		0			3.444	3.459	JAO	40,754	206,640	06/23/2017	07/20/2026
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063			1	1FE	6,544,521	102.269	6,696,795	6,548,216	6,544,825		332			3.960	4.000	MON	12,245	259,309	02/10/2014	03/15/2063
46617Y AP 8	JFIN 2015-1A A2R CLO SSNR 2.817 03/15/26				1FE	7,000,000	97.781	6,844,691	7,000,000	6,997,231		(2,638)			2.817	2.787	MJSD	8,764	197,190	12/01/2017	03/15/2026
46617Y AT 0	JFIN 2015-1A B2R CLO MEZ 3.591 03/15/26				1FE	12,000,000	96.000	11,520,000	12,000,000	11,994,699		(5,300)			3.591	3.607	MJSD	19,152	430,920	12/01/2017	03/15/2026
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073			1	1FE	13,438,659	99.359	13,371,239	13,457,501	13,438,815		1,146			3.610	3.656	MON	21,592	474,273	02/02/2018	01/17/2073
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077			1	1FE	18,796,056	98.650	18,528,142	18,781,695	18,796,908		(1,454)			3.500	3.515	MON	29,216	657,403	10/25/2017	06/15/2077
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072			1	1FE	19,471,141	96.930	19,050,243	19,653,608	19,483,377		16,330			3.260	3.396	MON	28,476	640,761	06/03/2015	09/15/2072
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058			1	1FE	11,151,398	101.130	11,260,079	11,134,262	11,149,208		(1,311)			3.870	3.884	MON	19,151	430,908	09/17/2015	03/15/2058
46619U AB 5	JFIN 2017-1A AF CLO SSNR 3.603 04/24/29				1FE	20,000,000	98.000	19,600,000	20,000,000	20,000,632		(140)			3.603	3.618	JAO	134,112	720,600	01/27/2017	04/24/2029
46619U AC 3	JFIN 2017-1A B CLO MEZ FLT 04/24/2029				1FE	4,313,000	98.500	4,248,305	4,313,000	4,310,340		414			4.437	3.023	JAO	36,682	170,620	01/27/2017	04/24/2029
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70			1	1FE	7,036,832	103.808	7,311,197	7,042,999	7,037,117		452			4.080	4.125	MON	12,771	287,354	11/20/2015	03/17/2070
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062			1	1FE	6,705,581	100.042	6,713,575	6,710,757	6,706,021		375			3.990	4.032	MON	11,900	269,245	03/15/2017	08/16/2060
46620V AA 2	HENDR 2017-2A A ABS SSNR 3.53 09/15/2072			1	1FE	9,637,006	98.202	9,468,014	9,641,357	9,637,314		316			3.530	3.561	MON	15,126	342,233	08/01/2017	09/15/2072
470473 AH 2	JTWN 2014-5A B2R CLO MEZ 3.84 01/17/2027				1FE	10,000,000	97.360	9,736,000	10,000,000	9,999,983		4			3.840	3.858	JAO	78,933	384,000	03/24/2017	01/17/2027
47048H AE 7	JTWN 2017-10A A2 CLO MEZ FLT 07/17/29				1FE	4,000,000	98.680	3,947,200	4,000,000	3,997,151		151			4.299	3.188	JAO	36,301	190,820	06/15/2017	07/17/2029
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47			1	2AM	8,887,500	99.150	8,811,956	8,887,500	8,887,500					3.610	3.626	JAO	54,364	320,839	06/27/2017	07/30/2047
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47			1	2AM	7,110,000	99.302	7,060,337	7,110,000	7,110,000					4.846	4.875	JAO	58,382	344,551	06/27/2017	07/30/2047
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042				1FE	8,749,753	101.401	8,872,642	8,750,054	8,749,783		58			4.212	4.250	MON	16,380	365,481	12/12/2017	12/15/2042
48274W AE 7	KVK 2016-1A D CLO MEZ FLT 01/15/2029				3AM	6,000,938	100.010	6,000,600	6,000,000	6,000,739		790			6.836	5.487	JAO	88,872	384,681	01/26/2017	01/15/2029
48669R AA 9	KCAP 2017-1A A CLO SSNR FLT 12/20/2029				1FE	21,002,188	99.030	20,796,203	21,000,000	21,011,608		6,395			4.692	4.725	MJSD	32,844	716,120	12/11/2018	12/20/2029
48669R AB 7	KCAP 2017-1A B CLO MEZ FLT 12/20/2029				1FE	5,000,000	96.176	4,808,806	5,000,000	5,002,021		955			5.292	3.999	MJSD	8,820	264,145	10/03/2017	12/20/2029
49255P AA 1	KSTRL 2018-1A A ABS SSNR 4.25 12/15/2038				1FE	6,316,623	97.875	6,361,875	6,500,000	6,318,683		2,059			4.250	4.973	MON	13,045		12/11/2018	12/15/2038
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29			1	1FE	167,815	99.330	205,791	207,179	207,179					2.797	2.807	JAO	1,095	4,751	07/02/2008	07/25/2029
50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027				1AM	16,012,535	83.130	13,820,363	16,625,000	15,689,787					6.800	6.800	JAO	626,744	804,149	06/30/2015	07/15/2027
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042				1FE	12,083,820	101.921	12,559,663	12,322,917	12,138,468		40,349			4.300	4.750	MON	23,550	529,885	12/08/2016	01/15/2042
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29				1FE	18,755,000	99.676	18,694,234	18,755,000	18,751,871		(320)			3.776	2.535	JAO	153,454	622,169	05/04/2017	04/15/2029
54303P AS 4	LONGF 2013-1A BRR CLO MEZ FLT 04/15/29				1FE	8,250,000	96.150	7,932,375	8,250,000	8,249,934		79			4.286	3.054	JAO	76,618	316,224	04/07/2017	04/15/2029
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045				1FE	14,534,764	99.180	14,898,280	15,021,456	14,647,104		120,858			2.980	3.936	MON	19,895	447,808	03/17/2017	01/15/2045
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45				1FE	50,678,980	100.678	51,960,091	51,610,000	50,801,367		87,074			4.060	4.394	MON	93,127	1,268,141	09/19/2018	01/15/2045
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029				1FE	38,134,813	98.794	37,776,356	38,237,500	38,139,649		8,334			4.019	4.448	JAO	311,622	996,648	12/11/2018	10/20/2029
55280H AN 7	MCFCL 2014-1A BR CLO MEZ FLT 10/20/2029				1FE	5,125,000	97.021	4,972,326	5,125,000	5,124,171		(71)			4.469	3.352	JAO	46,443	208,582	09/26/2017	10/20/2029
55281F AA 8	MCFCL 2017-3A A CLO SSNR FLT 10/20/2029				1FE	14,000,000	98.750	13,825,000	14,000,000	14,001,319		1,993			4.069	3.031	JAO	115,514	558,034	08/09/2017	10/20/2029
55281F AC 4	MCFCL 2017-3A B CLO MEZ FLT 10/20/2029				1FE	2,750,000	97.208	2,673,220	2,750,000	2,750,326		473			4.519	3.493	JAO	25,200	123,707	08/09/2017	10/20/2029

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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
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028			1	1FE	10,292,161	99.999	10,292,058	10,292,161	10,294,008		1,130			4.264	2.982	FMAN.	57,297	378,675	06/21/2017.	08/15/2028.
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028			1	2AM	4,573,902	99.998	4,573,811	4,573,902	4,573,902					5.264	5.299	FMAN.	31,435	214,660	06/21/2017.	08/15/2028.
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35				1FE	2,389,706	97.000	2,435,863	2,511,199	2,401,949		19,585			3.088	4.521	MJSD.	6,678	45,195	07/19/2018.	12/01/2035.
55818X AY 9	MDPK 2015-16A A2R CLO MEZ FLT 04/20/2026				1FE	12,000,000	100.010	12,001,200	12,000,000	11,999,552		115			4.369	2.908	JAJO..	106,312	471,407	12/14/2016.	04/20/2026.
55818Y BE 0	MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030				1FE	8,000,000	98.851	7,908,104	8,000,000	8,019,283		(2,594)			4.219	3.030	JAJO..	67,504	299,609	05/23/2017.	07/21/2030.
55818Y BL 4	MDPK 2015-17A B2R CLO MEZ 3.79 07/21/30				1FE	4,380,000	98.720	4,343,680	4,400,000	4,380,267		307			3.790	3.885	JAJO..	32,426	151,600	11/19/2018.	07/21/2030.
55819T AS 0	MDPK 2016-20A BR CLO MEZ FLT 07/27/2030		C		1FE	13,162,500	97.500	13,162,500	13,500,000	13,165,307		2,807			4.059	4.738	JAJO..	100,466		12/07/2018.	07/27/2030.
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28				5GI	3,088,750	54.000	1,890,000	3,500,000	2,198,407		(890,343)			11.450	11.450	JAJO..	40,944	441,253	02/02/2018.	01/18/2028.
56576K AA 9	MRNON 2016-1A A1 CLO SSNR FLT 01/27				1FE	20,000,000	99.692	19,938,400	20,000,000	20,032,942		(9,341)			4.439	3.012	JAJO..	192,365	817,159	12/02/2016.	01/15/2027.
56577A AJ 1	MCLO 2014-7A A1R CLO SSNR FLT 10/28/2025				1FE	17,500,000	99.998	17,499,650	17,500,000	17,497,813		(476)			3.829	2.540	JAJO..	120,994	580,198	04/12/2017.	10/28/2025.
56577D AA 4	MRNON 2018-1A A1 CLO SSNR FLT 04/15/2030				1FE	6,189,770	99.504	6,169,235	6,200,000	6,190,323		553			3.906	3.843	JAJO..	52,475	106,315	05/29/2018.	04/15/2030.
56577D AC 0	MRNON 2018-1A B CLO MEZ FLT 04/15/2030				1FE	6,750,000	96.065	6,484,388	6,750,000	6,749,207		(793)			4.286	4.156	JAJO..	62,687	127,502	04/20/2018.	04/15/2030.
56577D AJ 5	MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30				1FE	14,494,603	99.752	14,464,040	14,500,000	14,496,294		1,691			4.363	4.393	JAJO..	133,556	284,686	04/20/2018.	04/15/2030.
56577P AC 3	MCLO 2017-9A A1B CLO SSNR FLT 04/15/2029				1FE	4,000,000	99.260	3,970,400	4,000,000	4,000,188		(35)			3.986	2.726	JAJO..	34,548	141,187	02/24/2017.	04/15/2029.
56577P AE 9	MCLO 2017-9A A2 CLO MEZ FLT 04/15/2029				1FE	7,452,000	96.870	7,265,250	7,500,000	7,463,162		6,082			4.186	3.026	JAJO..	68,028	279,893	02/24/2017.	04/15/2029.
56578J AC 6	MCLO 2017-10A A1B CLO SSNR FLT 11/15/29				1FE	4,500,000	100.240	4,510,800	4,500,000	4,499,173		(157)			3.966	2.679	FMAN.	23,301	173,258	08/09/2017.	11/15/2029.
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065				1AM	5,585,310	51.030	3,031,102	5,939,844	3,980,277		(36,148)			5.550	6.834	MON...	19,230	186,316	06/17/2011.	12/10/2065.
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042				1FE	7,162,539	100.864	7,224,458	7,162,545	7,162,531		3			4.581	4.625	MON...	14,583	328,116	10/30/2017.	10/15/2042.
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40			1	1FE	1,312,807	106.880	1,461,590	1,367,507	1,344,029		7,409			5.745	6.442	MON...	6,547	78,563	03/01/2010.	01/15/2040.
59549W AA 1	MDST 11 A1 4.864 07/15/2038			1	2AM	2,114,585	102.800	2,173,858	2,114,648	2,114,634		5			4.864	4.914	MON...	4,571	102,856	06/18/2003.	07/15/2038.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045			1	1FM	2,550,121	99.900	2,553,157	2,555,713	2,541,853		538			3.500	3.512	MON...	7,454	89,450	11/12/2010.	12/15/2045.
59801M AE 8	MIDO 2018-8A B CLO MEZ FLT 02/20/31				1FE	5,500,000	98.750	5,431,250	5,500,000	5,501,508		1,508			3.972	3.711	FMAN.	25,489	159,336	01/16/2018.	02/20/2031.
59801W AC 0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029				1FE	16,000,000	98.250	15,720,000	16,000,000	15,997,936		367			3.986	2.863	JAJO..	138,192	564,750	06/02/2017.	07/15/2029.
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039				1FE	5,934,588	93.450	7,208,146	7,713,372	5,925,401		143,282			2.664	6.806	MJSD.	55,359	172,430	12/13/2016.	12/26/2039.
61033C AL 0	MCMML 2018-2A A2 CLO SSNR 4.678 11/22/30				1FE	22,000,000	99.000	21,780,000	22,000,000	22,000,056		56			4.678	4.705	FMAN.	131,504		10/04/2018.	11/22/2030.
61033R AA 1	MCMML 2017-1A A CLO SSNR FLT 04/22/2029				1FE	18,500,000	99.850	18,472,250	18,500,000	18,493,990		(2,697)			4.069	2.983	JAJO..	148,462	659,677	09/22/2017.	04/22/2029.
61034H AA 2	MCMML 2018-1A A CLO SSNR FLT 04/15/2030				1FE	10,000,000	98.550	9,855,000	10,000,000	10,005,060		5,060			3.886	3.543	JAJO..	84,203	221,472	02/01/2018.	04/15/2030.
61034H AC 8	MCMML 2018-1A B CLO MEZ FLT 04/15/2030				1FE	2,400,000	97.050	2,329,200	2,400,000	2,401,300		1,300			4.186	3.847	JAJO..	21,769	57,433	02/01/2018.	04/15/2030.
62431U AV 4	MVW 2013-1A C2R CLO MEZ 4.476 10/12/2030				1FE	7,500,000	95.674	7,175,522	7,500,000	7,495,416		(3,574)			4.476	4.439	JAJO..	73,668	335,700	10/06/2017.	10/12/2030.
629400 AA 0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045				1FE	143,203	98.350	142,458	144,848	143,001		2			2.707	2.835	MON...	131		12/24/2018.	02/19/2045.
629400 AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/204				1FE	14,795,811	99.920	14,903,068	14,915,000	14,724,810		203			3.585	3.730	MON...	17,823		12/24/2018.	02/19/2045.
629400 AD 4	ERL 2016-1A A1 ABS SNR 3.968 3/46				1FE	3,309,848	100.500	3,326,397	3,309,848	3,343,444		(32)			3.968	3.910	MON...	4,378		12/24/2018.	03/19/2046.
629400 AE 2	ERL 2016-1A A2 ABS SEQ SSNR 5.047 3/46				1FE	10,500,000	103.000	10,815,000	10,500,000	10,984,983		(421)			5.047	4.670	MON...	17,665		12/24/2018.	03/19/2046.
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046				1FE	9,965,469	101.385	10,103,490	9,965,469	9,965,459		2			4.164	4.200	MON...	12,679	414,962	04/25/2016.	04/20/2046.
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046				1FE	17,920,416	108.369	19,013,271	17,545,000	17,847,736		(33,504)			5.438	5.209	MON...	29,153	954,097	11/10/2016.	04/20/2046.
62946A AC 8	NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47				1FE	11,427,943	100.057	11,434,597	11,428,049	11,427,950		21			3.372	3.396	MON...	11,775	385,354	11/10/2017.	10/21/2047.
62946A AD 6	NPRL 2017-1A A2 ABS SSNR 4.219 10/21/47				1FE	5,986,016	98.375	5,902,500	6,000,000	5,986,661		645			4.219	4.287	MON...	7,735	210,950	06/26/2018.	10/21/2047.
62946U AL 4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51			1	1FE	8,499,958	99.679	8,472,681	8,500,000	8,499,988		13			3.214	3.236	MON...	12,143	273,216	02/01/2017.	02/15/2051.
62953J AA 3	NXTC 2017-2A A CLO SSNR FLT 10/20/2029				1FE	11,000,000	99.847	10,983,170	11,000,000	10,998,526		(1,498)			4.040	2.926	JAJO..	83,940	395,062	10/06/2017.	10/25/2029.
62953J AC 9	NXTC 2017-2A B CLO MEZ FLT 10/20/2029				1FE	4,000,000	96.644	3,865,760	4,000,000	3,999,356		(862)			4.390	3.279	JAJO..	33,168	158,048	10/06/2017.	10/25/2029.

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
631707 AJ 5	NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29				1FE	11,000,000	96.767	10,644,370	11,000,000	11,000,297		(28)			3.278	3.291	JAJO	76,125	418,686	07/26/2017.	10/15/2029.
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028			1	1FE	2,694,130	98.646	2,658,641	2,695,122	2,694,717		181			2.650	2.672	MON	3,174	71,421	01/13/2015.	12/15/2028.
64129J BA 7	NEUB 2013-14A B2R CLO MEZ 3.72 01/28/30				1FE	8,000,000	98.288	7,863,010	8,000,000	8,000,000					3.720	3.737	JAJO	52,080	297,600	04/19/2017.	01/28/2030.
64130H AJ 0	NEUB 2017-24A B2 CLO MEZ 3.822 04/16/30				1FE	3,199,396	96.330	3,082,560	3,200,000	3,197,792		(1,232)			3.822	3.788	JAJO	24,461	122,304	03/31/2017.	04/19/2030.
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23			1	1FE	5,050,383	98.625	4,981,966	5,051,423	5,050,435		224			3.610	3.645	MON	3,039	110,427	05/14/2018.	05/25/2023.
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023			1	1FE	6,313,770	98.625	6,227,458	6,314,279	6,313,802		116			3.910	3.945	MON	4,115	149,505	05/14/2018.	05/25/2023.
64829T AH 4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54				1FE	7,033,116	100.000	7,035,065	7,035,065	7,032,378		(392)			3.790	3.834	MON	4,444	108,874	07/24/2018.	07/25/2054.
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054				1FE	10,111,516	100.000	10,112,907	10,112,907	10,110,366		(823)			4.090	4.134	MON	6,894	168,894	07/24/2018.	07/25/2054.
65130P AS 9	NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028				1FE	9,500,000	96.059	9,125,605	9,500,000	9,499,218		(782)			4.469	4.355	JAJO	86,090	173,404	05/21/2018.	04/20/2028.
65130P AW 0	NEWFL 2016-1A A2R CLO SSNR 3.868 04/28				1FE	10,900,000	99.543	10,850,187	10,900,000	10,896,928		(3,072)			3.868	3.830	JAJO	83,151	170,987	05/21/2018.	04/20/2028.
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28				1FE	11,999,671	99.783	11,973,960	12,000,000	12,000,000					3.440	3.454	FMAN	41,280	412,800	02/12/2016.	02/25/2028.
65251X AA 4	NSBKY 2016-1A A CLO SSNR FLT 10/25/2028				1FE	20,000,000	99.504	19,900,748	20,000,000	19,992,872		2,121			4.590	3.065	JAJO	173,395	821,632	10/19/2016.	10/25/2028.
65252B AC 7	FSSLF 2015-2A A2N CLO MEZ FLT 04/29/2030				1FE	3,600,000	92.931	3,345,516	3,600,000	3,599,302		(698)			4.219	4.120	JAJO	30,799	70,921	04/11/2018.	04/20/2030.
65252D AC 3	NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027				1FE	12,800,000	99.476	12,732,960	12,800,000	12,793,703		(6,297)			4.119	3.992	JAJO	106,911	133,605	07/17/2018.	01/20/2027.
66860G AC 8	WOODS 2017-15A B2 CLO MEZ 3.83 06/20/29				1FE	4,999,153	93.000	4,650,000	5,000,000	4,999,669		43			3.680	3.698	MJSD	5,622	184,000	05/12/2017.	06/20/2029.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24				1AM	487,699	103.447	504,548	487,735	184,886		63,112			6.030	57.525	MON	2,451	29,410	02/25/2002.	05/15/2024.
67091R AP 4	OCP 2015-8A A2BR CLO MEZ 3.434 04/17/27				1FE	8,000,000	96.940	7,755,200	8,000,000	7,999,980		(0)			3.434	3.449	JAJO	56,470	267,852	10/16/2017.	04/17/2027.
67097L AB 2	OCP 2017-13A A1B CLO SNR FLT 07/15/30				1FE	12,941,500	98.240	12,771,200	13,000,000	12,948,528		7,920			3.776	2.723	JAJO	106,366	516,161	06/16/2017.	07/15/2030.
67097L AF 3	OCP 2017-13A A2B CLO MEZ 3.7982 07/30				1FE	10,500,000	94.000	9,870,000	10,500,000	10,500,736		(23)			3.798	3.815	JAJO	84,193	494,083	06/16/2017.	07/15/2030.
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25				1FE	2,699,747	99.954	2,698,506	2,699,747	2,690,636		1,159			3.415	3.464	JAJO	18,951	92,196	01/25/2017.	04/17/2025.
67103Q BC 0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25				1FE	3,500,000	99.596	3,485,869	3,500,000	3,492,112		1,347			4.311	4.364	JAJO	31,015	150,885	01/25/2017.	04/17/2025.
67108B BG 9	OZLMF 2012-2A A2RF CLO MEZ 4.651 07/31				1FE	10,000,000	100.210	10,021,000	10,000,000	10,009,983		9,983			4.651	4.730	JAJO	78,809	78,809	08/17/2018.	07/30/2031.
67108L BE 2	OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31				1FE	9,000,000	98.570	8,871,300	9,000,000	8,999,012		(988)			4.490	4.582	JAJO	83,065	202,050	04/11/2018.	04/17/2031.
67111D AE 6	OZLM 2016-15A A2B CLO SNR 4.06 01/20/29				1FE	11,500,000	98.100	11,281,500	11,500,000	11,499,270		(538)			4.060	4.070	JAJO	92,083	466,900	11/22/2016.	01/20/2029.
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027				1AM	16,552,375	89.780	15,711,500	17,500,000	16,494,078		(67,047)			6.460	6.460	JAJO	170,680	1,030,586	08/04/2015.	10/20/2027.
67400F AC 5	OAKCL 2018-1A A1B CLO SNR FLT 10/20/2030		C		1FE	10,800,000	99.937	10,793,248	10,800,000	10,798,579		(1,421)			3.900	3.985	JAJO	31,586		10/24/2018.	10/20/2030.
67401L AG 2	OAKTA 2016-IIIA C2 CLO MEZ 4.742 10/2027				1FE	6,398,975	99.737	6,383,168	6,400,000	6,391,559		(2,885)			4.742	4.708	JAJO	59,855	303,488	12/08/2016.	10/20/2027.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029			1	6FE	190,897	60.125	132,034	219,600	4,837					7.690	908.706	MON	1,407	17,509	06/09/1999.	04/15/2029.
67573C AG 4	OCT32 2017-1A B2 CLO MEZ 3.76 07/15/2029				1FE	485,000	97.610	488,050	500,000	485,899		899			3.760	4.229	JAJO	3,969	9,348	06/08/2018.	07/15/2029.
67575N AU 7	OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49			1	1FE	16,499,985	99.589	16,432,185	16,500,000	16,499,998		3			2.722	2.737	MON	19,958	449,048	08/03/2016.	08/16/2049.
67575N BG 7	OMART 2018-T2 AT2 ABS SSNR 3.5979 08/50				1FE	7,999,995	100.241	8,019,280	8,000,000	7,999,997		2			3.598	3.625	MON	12,793	96,744	08/07/2018.	08/15/2050.
67590A BB 7	OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29				1FE	20,000,000	99.841	19,968,120	20,000,000	20,002,524		1,062			3.811	2.692	JAJO	165,157	670,548	05/09/2017.	07/15/2029.
67590B AU 4	OCT16 2013-1A BR CLO MEZ FLT 07/17/2030		C		1FE	3,941,250	98.530	3,941,200	4,000,000	3,942,636		1,386			3.936	4.667	JAJO	73,472		12/07/2018.	07/17/2030.
67590L AS 7	OCT19 2014-1A B2R CLO MEZ 3.487 04/15/26				1FE	5,600,000	98.274	5,503,344	5,600,000	5,575,722		7,189			3.487	3.651	JAJO	41,224	195,272	03/08/2017.	04/15/2026.
675923 AG 1	OCT34 2017-1A CLO COMB MEZ FLT 01/20/30			1	1FE	25,036,980	90.410	23,001,660	25,441,500	24,940,083		(96,897)			5.520	5.520	JAJO	228,594	1,294,870	11/08/2017.	01/20/2030.
67707C AG 3	OAKC 2014-10RA A2B CLO SNR 4.475 12/30				1FE	9,000,000	100.000	9,000,000	9,000,000	8,999,717		(283)			4.475	4.438	JAJO	22,375		11/20/2018.	12/12/2030.
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26			1	1FE	777,293	99.963	777,253	777,541	777,530		74			3.190	3.221	MON	896	24,804	01/28/2015.	03/18/2026.
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028			1	1FE	5,667,544	100.235	5,681,849	5,668,514	5,668,344		323			4.100	4.141	MON	8,393	232,409	03/16/2016.	03/20/2028.
68268H AA 4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031				1FE	23,372,200	101.180	23,008,332	22,740,000	23,116,742		(120,939)			3.830	3.257	MON	31,451	870,942	01/24/2017.	06/18/2031.
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28			1	1FE	13,281,322	99.750	13,466,250	13,500,000	13,396,918		43,009			3.630	4.020	MON	17,696	490,050	03/15/2016.	11/20/2028.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029			1	1FE	1,066,115	98.490	1,050,200	1,066,301	1,066,185		59			2.290	2.307	MON	1,492	24,418	08/06/2014.	07/09/2029.

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
69346M AA 7	PNMSR 2018-FT1 A ABS SNR FLT 04/25/2023		..	1	2AM	7,000,000	99.875	6,991,250	7,000,000	7,000,340		340			4.856	4.305	MON	6,610	212,544	04/20/2018.	04/25/2023.
69354W AC 0	PNMSR 2018-GT1 A ABS SSNR FLT 02/25/2023		..		2AM	15,600,000	100.000	15,600,000	15,600,000	15,601,391		1,391			5.356	4.588	MON	16,247	638,491	02/21/2018.	02/25/2023.
70176@ AB 5	HOME DEPOT AUSTIN TX CTL 4.80 01/15/2032		..		1FE	15,112,500	105.270	15,790,500	15,000,000	15,104,049		(5,641)			4.800	4.775	MON	32,000	720,000	06/27/2017.	01/15/2032.
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48		..		2AM	14,463,750	99.859	14,443,410	14,463,750	14,464,131		380			4.262	4.284	MJSD	44,521	212,331	07/19/2018.	09/05/2048.
74040T AC 7	PRETSL 4A CDO MEZ FLT 12/23/2031		..	1	2AM	1,229,885	99.000	1,275,377	1,288,260	1,227,243		43,448			4.587	5.788	MJSD	1,477	56,478	12/21/2017.	12/23/2031.
74040Y AB 8	PRETSL 10A A2 CDO SSNR FLT 07/03/33		..	12	1FE	5,225,324	98.094	5,185,678	5,286,448	5,209,545		(14,400)			3.234	3.961	JAJO	42,736	43,216	09/07/2018.	07/03/2033.
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		..	1	1FE	4,403,670	96.000	5,510,276	5,739,871	4,168,997		159,107			2.818	9.000	MJSD	2,674	176,762	07/28/2016.	09/26/2034.
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		..	1	1FE	18,064,146	94.250	20,525,257	21,777,461	18,404,469		299,307			2.834	5.670	MJSD	15,430	571,662	08/23/2018.	03/23/2035.
74041E AL 9	PRETSL 16A A3 CDO MEZ FLT 03/23/2035		..	1	1AM	10,575,000	86.500	10,380,000	12,000,000	10,589,847		14,847			2.914	4.436	MJSD	8,742	88,395	10/26/2018.	03/23/2035.
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		..	1	1FE	21,140,364	98.625	21,932,836	22,238,617	21,145,297		186,645			3.488	4.960	MJSD	17,238	552,852	05/18/2018.	12/24/2033.
74041N AC 9	PRETSL 12A A3 CDO MEZ FLT 12/24/2033		..	1	1FE	5,775,000	95.000	5,700,000	6,000,000	5,779,486		4,486			3.668	4.057	MJSD	4,891	48,748	10/26/2018.	12/24/2033.
74041N AD 7	PRETSL 12A A4 CDO MEZ FLT 12/24/2033		..	1	1FE	16,362,500	95.000	16,150,000	17,000,000	16,375,211		12,711			3.668	4.057	MJSD	13,858	138,118	10/26/2018.	12/24/2033.
74041N AL 9	PRETSL 12A A1W CDO SSNR FLT 12/24/2033		..	1	1FE	205,378	97.950	240,705	245,743	199,099		7,642			3.318	9.379	MJSD	181	7,907	11/04/2016.	12/24/2033.
74041P AB 6	PRETSL 8A A2 CDO SSNR FLT 01/03/2033		..	1	1FE	22,501,883	98.450	28,800,629	29,254,067	21,351,732		335,284			3.274	7.970	JAJO	239,417	842,931	08/02/2017.	01/03/2033.
74042D AA 4	PRETSL 20A A1 CDO SSNR FLT 03/22/2038		C	1	1FE	10,803,407	92.000	10,796,072	11,734,861	10,799,900		9,467			2.734	4.250	MJSD	8,912	81,296	11/29/2018.	03/22/2038.
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		..	1	1FE	14,644,151	93.250	16,968,326	18,196,597	14,440,441		399,836			2.734	6.826	MJSD	12,438	543,386	04/04/2017.	06/23/2035.
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037		..	1	1FE	12,289,235	90.450	13,854,857	15,317,697	12,472,155		179,836			2.624	5.643	MJSD	11,165	323,736	09/18/2018.	06/22/2037.
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		..	1	1FE	37,989,007	94.450	46,958,787	49,718,144	38,644,302		906,524			2.684	6.546	MJSD	37,069	1,192,246	09/18/2018.	12/22/2035.
74042H AB 3	PRETSL 19A A2 CDO MEZ FLT 12/22/2035		C	1	1AM	4,544,161	85.000	4,540,383	5,341,627	4,543,713		(448)			2.764	4.675	MJSD	4,116		12/20/2018.	12/22/2035.
74042J AA 1	PRETSL 21A A1 CDO SEQ SSNR FLT 03/22/38		..	1	1FE	19,322,437	92.000	22,928,598	24,922,390	19,530,702		561,362			2.684	7.196	MJSD	18,582	622,827	06/01/2017.	03/22/2038.
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		..	1	1FE	23,553,154	94.500	25,751,780	27,250,561	21,614,362		302,510			2.674	7.036	MJSD	20,242	503,558	12/07/2018.	09/22/2036.
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037		..	1	1FE	3,848,983	90.950	5,000,929	5,498,547	3,494,434		120,202			2.634	9.203	MJSD	4,023	134,553	04/14/2016.	12/22/2037.
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		..	1	1FE	8,647,493	94.950	8,853,363	9,324,237	8,428,967		157,242			2.714	8.657	MJSD	6,327	148,857	09/13/2018.	09/23/2035.
74043A AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36		..	1	1AM	11,562,957	93.950	12,794,328	13,618,231	9,791,900		258,200			2.534	7.622	MJSD	9,586	363,526	08/03/2017.	12/22/2036.
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		..	1	1FE	18,841,560	91.000	22,446,443	24,666,421	19,252,449		507,167			2.634	6.722	MJSD	18,048	604,038	06/09/2017.	03/22/2037.
74331M AA 4	PROG 2018-SFR3 A ABS SSNR 3.88 10/17/35		..		1FE	10,999,641	100.125	11,013,750	11,000,000	10,998,779		(863)			3.880	3.874	MON	35,567	67,577	09/21/2018.	10/17/2035.
74331M AB 2	PROG 2018-SFR3 B ABS MEZ 4.079 10/17/35		..		1FE	10,999,712	100.125	11,013,750	11,000,000	10,998,802		(909)			4.079	4.074	MON	37,391	71,043	09/21/2018.	10/17/2035.
74332N AC 7	PROG 2015-SFR3 B ABS MEZ SSNR 3.733 1132		..		1FE	4,499,945	99.744	4,488,490	4,500,000	4,496,858		(1,013)			3.733	3.737	MON	13,999	167,985	10/23/2015.	11/12/2032.
74983D AQ 0	RACEP 2016-10A A2R CLO SNR FLT 07/25/31		..		1FE	17,500,000	99.419	17,398,274	17,500,000	17,495,835		(4,165)			3.940	3.788	JAJO	130,235	169,287	07/12/2018.	07/25/2031.
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		..	1	1FE	742,753	99.950	742,381	742,753	743,253		59			3.356	2.098	MON	485	21,160	08/02/2017.	05/25/2034.
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035		..	1	1FE	7,499,898	99.320	7,448,899	7,499,898	7,499,866		(31)			3.356	2.952	MON	4,894	113,401	06/15/2018.	06/25/2035.
75574W AC 1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035		..	1	1FE	4,250,000	98.680	4,193,900	4,250,000	4,249,938		(62)			3.806	3.408	MON	3,145	73,824	06/15/2018.	06/25/2035.
75620R AC 6	RCTTE 2015-1A CLO SUB 0.00 10/20/27		..		5GI	3,080,689	65.000	2,456,006	3,778,470	2,631,615		(241,912)			7.100	7.100	JAJO	30,850	437,631	10/20/2017.	10/20/2027.
75902X AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034		..	1	1FE	4,142,000	100.000	4,923,625	4,923,625	4,258,532		120,699			3.166	28.535	FMAN	20,352	91,369	11/17/2016.	02/15/2034.
75903A AB 3	REGDIV 2005-1 A1B CDO SSNR 5.251 01/36		..	1	1FE	1,369,900	100.450	1,456,153	1,449,629	1,386,799		19,845			5.251	8.702	JAJO	13,955	76,120	07/25/2016.	01/25/2036.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		..	1	1FE	292,827	100.254	293,915	293,169	293,159		39			5.220	5.268	FMAN	1,955	16,143	07/28/2004.	05/17/2021.
77587A AS 5	RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031		..		1FE	8,000,000	96.076	7,686,080	8,000,000	7,999,464		(536)			4.270	4.230	JAJO	67,371	178,391	03/29/2018.	04/20/2031.
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46		C	1	1FE	19,012,233	100.000	19,400,238	19,400,238	19,063,084		61,866			5.750	6.661	MON	49,578	464,797	06/14/2018.	06/15/2046.
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023		..	1	1FE	7,653,870	99.811	7,666,874	7,681,372	7,656,549		4,599			3.410	3.600	MON	8,004	211,486	07/25/2018.	12/20/2023.
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		..	1	1FE	8,760,651	100.166	8,777,066	8,762,503	8,761,389		661			3.770	3.808	MON	10,094	330,346	02/15/2017.	01/20/2023.
78411K AB 0	SCFET 2018-1A A2 ABS SNR 3.63 10/20/2024		..	1	1FE	6,999,943	99.870	6,990,900	7,000,000	6,999,954		11			3.630	3.658	MON	7,764	146,108	05/17/2018.	10/20/2024.

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
78411K AC 8	SCFET 2018-1A B ABS MEZ 3.97 12/20/2025			1	1FE	6,297,457	100.070	6,304,410	6,300,000	6,297,744		287			3.970	4.012	MON	7,642	143,813	05/17/2018.	12/20/2025.
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2044			1	1FE	9,791,021	99.626	12,269,677	12,315,750	11,588,929		255,774			3.118	3.794	MJSD.	18,135	305,935	03/07/2012.	03/15/2044.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44			1	1FE	1,960,349	100.890	1,977,796	1,960,349	1,960,349					5.705	5.773	MON	5,281	103,571	03/03/2010.	05/16/2044.
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044			1	1FE	6,955,266	102.681	7,141,736	6,955,266	6,955,266					5.705	5.773	MON	18,738	367,467	11/21/2011.	10/17/2044.
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045			1	1FE	809,299	100.091	810,049	809,311	809,311					3.830	3.861	MON	1,378	30,997	02/06/2012.	01/17/2045.
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027			1	1FE	784,225	99.693	782,038	784,446	784,446		31			1.770	1.783	MON	617	13,885	02/27/2013.	05/17/2027.
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047			1	1FE	9,032,827	99.184	9,422,480	9,500,000	9,491,077		65,973			2.500	2.572	MON	10,556	237,500	02/27/2013.	03/15/2047.
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030			1	1FE	4,659,451	100.223	4,669,851	4,659,451	4,659,451					3.555	3.582	MON	7,822	144,046	04/25/2013.	06/17/2030.
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044			1	1FE	7,109,236	99.586	7,468,950	7,500,000	7,439,346		66,052			3.000	4.007	MON	10,000	225,000	08/15/2013.	05/16/2044.
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027			1	1FE	3,144,814	99.635	3,147,844	3,159,375	3,153,135		2,692			2.980	3.092	MON	4,184	94,149	07/23/2015.	07/15/2027.
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025			1	1FE	5,338,384	99.927	5,335,068	5,338,966	5,338,589		234			3.260	3.287	MON	2,901	174,050	06/21/2016.	08/25/2025.
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25			1	1FE	2,306,342	99.930	2,304,774	2,306,389	2,306,375		12			3.050	3.070	MON	1,172	70,345	10/06/2016.	12/26/2025.
78488L AA 8	SWC 2018-1A A ABS SNR 4.75 08/15/2033				1FE	44,683,254	100.584	45,262,800	45,000,000	44,711,060		27,806			4.750	4.962	FMAN.	273,125	605,625	07/27/2018.	08/15/2033.
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040				1FE	6,090,904	99.856	6,084,975	6,093,750	6,091,157		466			4.250	4.300	MON	11,510	189,202	03/14/2018.	03/15/2040.
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30				1FE	25,000,000	99.125	24,781,250	25,000,000	24,999,723		(277)			4.088	4.109	MJSD.	25,550	616,039	04/30/2018.	06/22/2030.
80349B AP 2	SARAT 2013-1A A2R2 CLO SNR FLT 01/20/30				1FE	30,000,000	99.500	29,850,000	30,000,000	29,998,658		(1,342)			4.747	4.779	JAJO..	71,205		12/03/2018.	01/20/2030.
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042				1FE	6,607,861	102.847	6,861,860	6,671,911	6,625,697		10,804			4.750	5.000	MON	14,085	316,916	10/09/2015.	10/15/2042.
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029			1	1FE	881,665	100.089	882,814	882,029	882,029		7			3.740	3.778	MON	1,466	32,988	06/15/2011.	02/15/2029.
83149U AC 5	SLMA 2011-B A3 ABS FLT 06/16/2042			1	1FE	2,806,875	102.938	3,088,140	3,000,000	2,995,094		8,873			4.705	4.676	MON	6,666	127,916	12/14/2011.	06/16/2042.
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025			1	1FE	4,038,543	99.896	4,034,955	4,039,176	4,038,862		309			3.090	3.118	MON	2,080	124,811	07/26/2016.	10/27/2025.
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026			1	1FE	2,731,962	99.180	2,709,560	2,731,962	2,731,963		(1)			2.770	2.786	MON	1,261	75,675	05/11/2017.	05/25/2026.
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026			1	1FE	5,543,583	100.171	5,553,561	5,544,056	5,543,757		235			3.280	3.307	MON	3,031	181,845	01/20/2017.	01/26/2026.
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026			1	1FE	5,291,556	99.450	5,262,676	5,291,781	5,291,650		168			2.140	2.153	MON	1,887	113,244	09/15/2017.	09/25/2026.
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026			1	1FE	5,446,195	99.500	5,421,051	5,448,292	5,447,199		2,118			2.200	2.250	MON	1,998	120,383	11/07/2017.	11/25/2026.
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027			1	1FE	4,695,990	99.425	4,669,272	4,696,295	4,696,113		271			2.550	2.570	MON	1,996	107,447	01/30/2018.	02/25/2027.
83405R AB 3	SCLP 2018-1 A2 ABS SSNR 3.14 02/25/2027			1	1FE	4,999,124	99.625	4,981,253	5,000,000	4,999,383		259			3.140	3.167	MON	2,617	140,864	01/30/2018.	02/25/2027.
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027			1	1FE	16,158,845	99.791	16,125,237	16,158,992	16,158,914		87			3.200	3.222	MON	8,618	198,217	07/31/2018.	08/25/2027.
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044			1	2AM	1,585,901	101.310	1,606,847	1,586,070	1,585,870		25			4.590	4.636	MON	2,224	72,801	04/02/2014.	04/20/2044.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044			1	2AM	3,060,240	97.674	2,989,110	3,060,284	3,060,284					4.020	4.020	JJ	55,019	123,023	07/24/2014.	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45			1	1FE	5,448,882	99.969	5,450,030	5,451,705	5,449,896		468			4.180	4.190	FA	82,923	227,881	08/07/2015.	08/21/2045.
83438J AA 4	SLOSO 2007-1A A1LA CDO SSNR FLT 10/07/37				1AM	12,076,711	90.000	11,798,143	13,109,048	12,122,894		63,388			2.668	4.106	JAJO..	83,553	87,056	07/25/2018.	10/07/2037.
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46			1	2AM	18,752,661	100.440	18,835,250	18,752,661	18,752,661					4.472	4.514	MON	25,624	879,370	04/12/2016.	05/20/2046.
83546D AF 5	SONIC 2018-1A A2 ABS SNR 4.026 02/20/48				2AM	5,995,000	98.766	5,921,022	5,995,000	5,995,031		31			4.026	4.060	MON	7,375	213,871	01/23/2018.	02/20/2048.
83608G AQ 9	SNDPT 2013-1A A2R CLO MEZ FLT 01/26/2031		C		1FE	7,008,750	97.340	7,008,480	7,200,000	7,010,086		1,336			3.958	4.688	JAJO..	53,037		12/07/2018.	01/26/2031.
83609Y AE 6	SNDPT 2013-3RA B CLO MEZ FLT 04/18/2031		C		1FE	1,770,786	98.380	1,770,840	1,800,000	1,771,200		414			4.195	4.803	JAJO..	15,730		12/10/2018.	04/18/2031.
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45				1FE	5,570,472	99.367	5,545,420	5,580,746	5,570,445		24			3.501	3.527	MON	16,284	195,540	11/21/2014.	01/20/2045.
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45				1FE	5,669,839	100.810	5,729,729	5,683,691	5,669,962		683			4.629	4.674	MON	21,925	264,510	11/21/2014.	01/20/2045.
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047				1FE	8,984,553	100.298	8,965,342	8,938,696	8,984,060		(684)			4.360	4.175	MON	32,477	347,476	02/21/2018.	12/20/2047.
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029			1	1FE	15,259,466	99.110	15,039,062	15,174,111	15,174,111		(65,278)			3.050	2.531	MON	7,714	462,810	05/11/2017.	04/25/2029.
85022W AB 0	SCFT 2016-AA B ABS MEZ 4.10 10/25/2033			1	1FE	7,800,000	100.960	8,076,800	8,000,000	7,857,226		33,461			4.100	4.656	MON	5,467	328,000	03/31/2017.	10/25/2033.
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24			1	1FE	2,579,193	100.008	2,585,587	2,585,371	2,584,909		2,182			3.160	3.268	MON	3,631	84,458	07/01/2016.	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		(408)			3.480	3.501	MON	15,467	348,000	12/27/2016.	05/15/2028.
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037				1FE	7,350,162	99.256	7,322,896	7,377,781	7,353,270		5,199			4.250	4.375	MON	13,936	324,008	11/17/2017.	12/15/2037.
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043				1FE	9,969,521	101.138	10,176,985	10,062,500	9,974,337		8,689			4.089	4.335	MON	18,287	194,298	06/15/2018.	05/15/2043.
85816B CQ 1	STCR 2015-1A BR CLO MEZ FLT 05/22/2029				1FE	11,237,500	99.000	11,125,125	11,237,500	11,239,065		(256)			4.496	3.170	FMAN	57,539	438,062	05/12/2017.	05/21/2029.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046				1FE	10,084,472	99.164	10,005,420	10,089,821	10,085,426		529			3.960	4.000	MON	12,209	399,557	10/12/2016.	10/20/2046.
86212V AD 6	STR 2018-1A A1 ABS SSNR 3.96 10/20/2048				1FE	9,962,983	101.809	10,145,822	9,965,564	9,963,049		75			3.960	3.998	MON	12,058	63,580	10/12/2018.	10/20/2048.
86212V AE 4	STR 2018-1A A2 ABS SSNR 4.29 10/20/2048				1FE	13,199,406	102.000	13,468,460	13,204,373	13,199,479		90			4.290	4.334	MON	17,309	91,264	10/12/2018.	10/20/2048.
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044				1FE	3,419,617	100.442	3,434,894	3,419,792	3,419,726		27			4.210	4.248	MON	4,399	143,973	04/29/2014.	04/20/2044.
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045				1FE	8,158,930	99.197	8,082,366	8,147,834	8,153,503		(1,601)			3.750	3.756	MON	9,336	305,544	04/28/2015.	04/20/2045.
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045				1FE	20,999,063	101.013	21,319,614	21,105,833	21,028,957		10,074			4.170	4.274	MON	26,892	868,179	07/18/2018.	04/20/2045.
86268H AA 6	STRTA 2018-1A A CLO SSNR FLT 01/15/2031				1FE	16,000,000	98.680	15,788,800	16,000,000	15,999,666		(334)			4.414	4.442	JAJO	23,540		11/27/2018.	01/15/2031.
86934N AA 7	SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039				1FE	20,825,635	100.600	20,951,496	20,826,537	20,904,222		74,278			4.720	4.339	MON	81,918	166,014	11/06/2018.	05/25/2039.
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071			1	1FE	6,902,656	97.066	6,703,489	6,906,115	6,903,003		209			4.190	4.232	MON	12,861	289,366	02/09/2017.	01/15/2071.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024			1	1FE	1,620,078	100.007	1,655,902	1,655,781	1,655,781		5,468			3.186	3.199	JAJO	11,431	45,050	03/25/2013.	01/15/2024.
87159Q BE 7	SYMP 2014-14A A3R CLO SSNR 2.98 07/14/26				1FE	7,772,466	98.722	7,673,136	7,772,466	7,771,691		643			2.980	3.000	JAJO	49,541	231,619	01/06/2017.	07/14/2026.
87159Q BJ 6	SYMP 2014-14A B2R CLO MEZ 3.85 07/14/26				1FE	5,600,000	98.250	5,502,000	5,600,000	5,598,873		345			3.850	3.876	JAJO	46,114	215,600	01/06/2017.	07/14/2026.
87165V AK 5	SYMP 2015-16A B2R CLO MEZ 4.59 10/15/31				1FE	11,500,000	99.420	11,433,300	11,500,000	11,500,373		373			4.590	4.545	JAJO	167,153		08/29/2018.	10/15/2031.
87165V AP 4	SYMP 2015-16A C2R CLO MEZ 5.15 10/15/31				1FE	4,000,000	97.390	3,895,600	4,000,000	4,000,163		163			5.150	5.101	JAJO	65,233		08/29/2018.	10/15/2031.
87166V AG 3	SYMP 2018-20A B2 CLO MEZ 4.88 01/16/2032		C		1FE	7,000,000	100.000	7,000,000	7,000,000	7,000,000					4.880	4.910	JAJO			12/19/2018.	01/16/2032.
87231L AC 5	TCENT 2016-1A A2 CLO MEZ FLT 12/21/2029				1FE	5,000,000	99.997	4,999,850	5,000,000	5,001,178		(158)			4.709	3.205	JAJO	43,168	212,006	12/02/2016.	12/21/2029.
87233G AA 8	TCP 2016-1A A1ST CLO SSNR FLT 12/15/2028				1FE	40,000,000	100.000	40,000,000	40,000,000	39,995,739		(5,743)			4.384	2.991	MJSD	82,811	1,692,437	11/22/2016.	12/15/2028.
87233G AE 0	TCP 2016-1A A1J CLO SSNR FLT 12/15/2028				1FE	5,000,000	100.000	5,000,000	5,000,000	4,999,405		(761)			4.634	3.243	MJSD	10,942	224,298	11/22/2016.	12/15/2028.
87240P AA 9	TCP 2017-1A A1 CLO SSNR FLT 08/20/2029				1FE	23,000,000	98.676	22,695,480	23,000,000	22,986,173		(1,281)			4.325	3.054	FMAN	116,041	1,037,771	08/01/2017.	08/20/2029.
87240P AC 5	TCP 2017-1A A2 CLO MEZ FLT 08/20/2029				1FE	1,500,000	97.055	1,455,821	1,500,000	1,498,935		(179)			4.895	3.624	FMAN	8,565	78,487	08/01/2017.	08/20/2029.
87240U AJ 9	TCW 2018-1A A2B CLO SNR 4.14 04/25/2031				1FE	10,500,000	97.647	10,252,935	10,500,000	10,500,722		722			4.140	4.160	JAJO	79,695	194,408	04/12/2018.	04/25/2031.
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047			1	2AM	14,277,945	99.839	14,284,465	14,307,500	14,283,763		3,929			6.202	6.289	JAJO	150,357	888,484	03/01/2017.	04/30/2047.
87244C AJ 5	CHMML 2016-1A AR CLO SSNR FLT 10/20/2030				1FE	16,000,000	99.653	15,944,480	16,000,000	15,998,211		(1,789)			3.999	3.952	JAJO	126,191		10/05/2018.	10/20/2030.
87244C AL 0	CHMML 2016-1A BR CLO MEZ FLT 10/20/2030				1FE	7,200,000	97.400	7,012,800	7,200,000	7,198,998		(1,002)			4.619	4.578	JAJO	65,590		10/05/2018.	10/20/2030.
87244G AA 5	CHMML 2017-1A A CLO SSNR FLT 01/24/2030				1FE	20,000,000	99.578	19,915,600	20,000,000	19,996,296		(2,904)			3.987	3.024	JAJO	152,850	633,157	11/06/2017.	01/24/2030.
87244G AC 1	CHMML 2017-1A B CLO MEZ FLT 01/24/2030				1FE	4,000,000	97.751	3,910,049	4,000,000	3,999,145		(678)			4.287	3.326	JAJO	32,870	137,365	11/06/2017.	01/24/2030.
87248T AB 1	TICP 2017-7A AJ CLO SNR FLT 07/15/29				1FE	9,000,000	100.030	9,002,700	9,000,000	8,999,634		735			3.886	2.773	JAJO	75,783	374,087	06/12/2017.	07/15/2029.
87248T AD 7	TICP 2017-7A B2 CLO MEZ 3.65 07/15/29				1FE	18,000,000	94.610	17,029,800	18,000,000	17,999,931		(433)			3.650	3.615	JAJO	142,350	824,900	06/12/2017.	07/15/2029.
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035				1FE	9,719,416	99.000	9,622,222	9,719,416	9,721,441		1,940			3.205	2.375	MON	14,711	228,623	02/05/2018.	02/15/2035.
87266X AC 7	TRTX 2018-FL1 AS CLO SNR FLT 04/15/2035				1FE	4,750,000	99.500	4,726,250	4,750,000	4,751,304		1,304			3.405	2.582	MON	7,638	119,788	02/05/2018.	02/15/2035.
87266X AE 3	TRTX 2018-FL1 B CLO MEZ FLT 04/15/2035				1FE	2,000,000	99.500	1,990,000	2,000,000	2,000,675		675			3.755	2.947	MON	3,547	56,428	02/05/2018.	02/15/2035.
87267J AA 1	TFINS 2018-2A A1 CDO SSNR FLT 09/30/2039				1FE	72,000,000	100.000	72,000,000	72,000,000	71,997,802		(2,198)			4.450	4.477	JAJO	106,800		11/20/2018.	09/30/2039.
87271L AU 6	TIA 2016-1A B2R CLO MEZ 4.597 07/20/2031				1FE	11,596,916	98.222	11,393,752	11,600,000	11,597,060		145			4.589	4.619	JAJO	104,986	133,081	07/18/2018.	07/20/2031.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46				2AM	11,820,000	100.834	11,918,579	11,820,000	11,820,000					4.377	4.401	FMAN	51,736	517,361	05/04/2016.	05/25/2046.
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046				3AM	11,761,654	102.728	11,990,640	11,672,250	11,757,159		(4,713)			4.970	4.867	FMAN	58,011	505,455	06/22/2018.	05/25/2046.
87342R AF 1	BELL 2018-1AW A2W ABS SNR 4.59 11/25/48				1FE	7,000,000	101.010	7,070,700	7,000,000	7,000,012		12			4.590	4.616	FMAN	29,453		12/10/2018.	11/25/2048.
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042				1FE	6,755,417	102.123	6,816,162	6,674,448	6,741,921		(15,551)			4.500	4.259	MON	9,177	300,350	03/31/2017.	04/20/2042.

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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
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038				1FE	10,813,739	97.445	10,637,746	10,916,667	10,850,454		30,324			2.830	3.152	MON	9,440	309,170	05/05/2016.	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038				1FE	8,400,274	99.586	8,438,809	8,473,875	8,422,326		20,023			3.550	3.843	MON	9,192	300,962	10/11/2016.	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039				1FE	6,557,391	99.200	6,602,967	6,656,217	6,583,718		26,383			3.510	3.991	MON	7,139	230,633	04/17/2018.	02/22/2039.
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39				1FE	3,275,433	99.680	3,278,018	3,288,542	3,281,732		3,834			3.330	3.480	MON	3,346	109,552	09/12/2016.	05/20/2039.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039				1FE	3,548,794	98.960	3,513,080	3,550,000	3,549,255		241			3.270	3.300	MON	3,547	116,085	11/18/2014.	11/21/2039.
87974K AS 3	TELOS 2014-5A A2R CLO SNR FLT 04/17/2028		C		1FE	9,278,719	99.690	9,420,723	9,450,000	9,280,283		1,564			3.699	4.426	JAJO	73,791		12/19/2018.	04/17/2028.
88159D AA 3	TES 2017-1A A ABS SSNR 4.33 10/20/2047				1FE	13,654,724	100.705	13,815,933	13,719,147	13,658,338		3,953			4.330	4.392	AO	117,158	487,963	04/26/2018.	10/20/2047.
88159T AA 8	TES 2017-2A A ABS SSNR 4.12 02/20/2048				1FE	7,812,637	100.191	7,828,079	7,813,156	7,812,365		(163)			4.120	4.122	FA	117,137	219,072	12/08/2017.	02/20/2048.
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042		C		1FE	2,561,865	99.799	2,546,363	2,551,500	2,560,570		(2,171)			3.720	3.643	MON	2,900	87,006	01/18/2018.	05/20/2042.
88432F AY 5	WINDR 2015-1A A2RR CLO SNR FLT 10/20/30		C		1FE	8,000,000	99.000	7,920,000	8,000,000	7,998,587		(1,413)			3.958	4.142	JAJO	36,059		11/08/2018.	10/20/2030.
88432M AC 8	WINDR 2017-1A B CLO MEZ FLT 04/18/2029				1FE	8,800,000	97.490	8,579,120	8,800,000	8,799,259		134			4.145	2.761	JAJO	75,984	325,121	02/02/2017.	04/18/2029.
88432U AC 0	WINDR 2018-3A A2 CLO SNR FLT 01/20/2031				1FE	6,400,000	98.351	6,294,464	6,400,000	6,398,737		(1,263)			4.276	4.015	JAJO	19,003		10/26/2018.	01/20/2031.
886065 AA 9	TBOLT 2018-A A ABS SSNR 4.147 07/15/2038				1FE	11,785,459	100.890	11,890,573	11,785,714	11,785,711		253			4.147	4.183	MON	21,722	181,925	07/19/2018.	09/15/2038.
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032			1	1FE	8,953,186	101.410	9,079,810	8,953,564	8,953,271		57			4.212	4.250	MON	16,761	377,124	04/25/2017.	05/17/2032.
88631Y AC 1	TIAA 2018-1A A1B CLO SNR FLT 01/20/2032				1FE	6,500,000	98.500	6,402,500	6,500,000	6,499,383		(617)			4.274	4.110	JAJO	9,260		11/13/2018.	01/20/2032.
89289U AQ 1	TRAL 2013-1A AR CLO SSNR FLT 07/20/2029				1FE	13,000,000	99.250	12,902,500	13,000,000	12,985,747		2,568			3.789	2.666	JAJO	99,882	433,825	07/19/2017.	07/20/2029.
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34				1FE	2,001,651	98.450	2,426,984	2,465,195	1,927,715		(265)			3.717	7.886	MN	9,673	73,272	10/07/2016.	05/24/2034.
894127 AE 9	TRAP 2002-1A B1 CDO SNR FLT 11/30/2032				1FE	10,108,229	97.500	10,005,607	10,262,161	10,070,355		(34,229)			2.707	4.187	MN	24,697	342,367	05/18/2018.	11/30/2032.
89412M AC 0	TRAP 2003-3A A1B CDO SSNR FLT 01/20/2034				1FE	108,044	99.875	116,659	116,805	116,805		9,133			3.377	3.736	JJ	1,808	3,004	10/19/2016.	01/20/2034.
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034				1FE	10,312,218	98.750	12,238,335	12,393,251	9,417,670		(842,443)			3.350	11.957	JJ	196,033	319,760	10/16/2017.	07/15/2034.
89412U AH 1	TRAP 2004-6I A2 CDO SSNR FLT 11/16/2034				1FE	12,709,296	99.563	12,705,788	12,761,620	12,705,464		2,745			4.013	4.114	MN	65,432	238,116	10/30/2018.	11/16/2034.
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035				1FE	8,591,502	95.063	9,399,514	9,887,720	8,526,874		16,817			2.900	5.875	JAJO	54,160	238,222	11/02/2017.	01/25/2035.
89413A AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040				1FE	1,933,148	94.950	2,062,386	2,172,076	1,951,884		31,997			2.839	4.944	JAJO	11,306	50,691	03/30/2017.	01/27/2040.
89413G AA 6	TRAP 2007-12A A1 CDO SSNR FLT 04/06/2042				1FE	3,265,028	92.880	3,648,190	3,927,853	3,206,681		1,959			2.698	7.425	JAJO	25,611	89,121	05/03/2017.	04/06/2042.
89531F AE 7	TREST 2017-1A A2 CLO MEZ FLT 07/25/29				1FE	6,000,000	98.530	5,911,800	6,000,000	6,001,122		858			4.290	3.143	JAJO	48,619	279,300	06/14/2017.	07/25/2029.
89613D AC 7	TAH 2017-SFR1 C ABS MEZ 3.215 09/17/2034				1FE	5,448,438	97.527	5,363,985	5,500,000	5,457,368		8,646			3.215	3.421	MON	14,735	176,825	12/15/2017.	09/17/2034.
89641A AN 5	TRNTS 2016-5A B2 CLO MEZ 3.64 10/25/2028				1FE	5,500,000	101.160	5,563,800	5,500,000	5,500,078		(15)			3.610	3.626	JAJO	36,401	198,550	08/19/2016.	10/25/2028.
89641J AC 0	TRNTS 2018-9A B1 CLO MEZ FLT 01/20/2032				1FE	12,000,000	97.500	11,700,000	12,000,000	11,994,285		(5,715)			4.452	4.508	JAJO	63,806		10/25/2018.	01/20/2032.
89641J AJ 5	TRNTS 2018-9A B2 CLO MEZ 5.06 01/20/2032				1FE	8,000,000	98.000	7,840,000	8,000,000	8,000,189		189			5.060	5.091	JAJO	47,227		10/25/2018.	01/20/2032.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039	O			1FE	10,959,767	108.933	11,683,221	10,725,154	10,878,334		(23,436)			6.657	6.427	MON	29,749	713,980	08/31/2012.	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040	O			1FE	9,450,062	106.373	9,642,745	9,065,037	9,329,976		(34,342)			5.194	4.718	MON	19,618	470,846	02/07/2017.	10/16/2040.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43				1FE	1,458,268	97.671	1,473,941	1,509,081	1,476,157		15,573			2.266	3.458	MON	1,520	34,196	08/18/2016.	01/15/2043.
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43				1FE	32,404,886	99.650	32,675,235	32,790,000	32,537,951		55,803			3.525	3.757	MON	51,371	1,155,848	12/07/2016.	01/15/2043.
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043				1FE	14,648,189	101.220	14,579,069	14,403,348	14,596,005		(44,565)			3.898	3.525	MON	24,953	561,447	09/25/2017.	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		367			3.520	3.567	MON	2,293	75,056	01/16/2018.	06/20/2042.
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41				1FE	998,494	105.616	1,054,565	998,494	998,494					6.024	6.100	MON	2,673	60,149	06/30/2011.	07/15/2041.
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44				1FE	20,233,087	102.080	21,105,040	20,675,000	20,348,625		48,381			4.085	4.460	MON	37,537	599,133	11/02/2018.	04/15/2044.
89690E AG 2	TRMF 2017-1A A2 ABS SNR 3.736 08/15/2047				1FE	9,999,536	100.003	10,000,257	10,000,000	9,999,622		63			3.736	3.766	MON	16,604	373,600	07/21/2017.	08/15/2047.
89707Y AA 2	TROPC 2004-4A A1L CDO SSNR FLT 04/15/35				1FE	4,232,408	94.750	5,165,226	5,451,426	3,472,709		131,301			2.866	16.187	JAJO	33,855	132,876	11/02/2016.	04/15/2035.
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36				1FE	49,549,265	91.000	50,062,103	55,013,300	48,388,383		604,038			2.726	5.074	JAJO	324,964	922,157	07/26/2018.	07/15/2036.

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
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039				1FE	18,865,000	99.250	19,105,625	19,250,000	18,920,511		45,685			4.362	3.349	MJSD.	27,990	805,205	10/02/2017.	09/20/2039.
898203 AB 0	TFINS 2017-2A A2 CDO SSNR 3.58 09/20/39				1FE	8,624,000	97.750	8,602,000	8,800,000	8,628,765		4,772			2.861	3.675	MJSD.	8,392	362,296	10/02/2017.	09/20/2039.
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038				1FE	8,416,899	100.250	8,698,908	8,677,215	8,455,106		19,584			4.299	5.160	JAJO..	75,643	334,683	03/20/2017.	04/20/2038.
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38				1FE	12,148,101	99.750	12,117,731	12,148,101	12,104,820		(17,722)			4.240	4.602	JAJO..	104,447	515,079	03/20/2017.	04/20/2038.
89820U AB 0	TFINS 2018-1A A2 CDO SSNR 4.05 03/30/39				1FE	4,731,139	97.750	4,671,402	4,778,928	4,736,119		7,022			4.050	4.213	MJSD.	538	127,829	04/12/2018.	03/30/2039.
903329 AC 4	USCAP 1A A2 CDO SNR FLT 05/01/2034			1	1FE	14,821,361	97.750	14,990,777	15,335,833	14,874,553		50,839			3.421	4.435	FMAN.	88,897	208,385	09/07/2018.	05/01/2034.
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035			1	1FE	854,719	95.450	942,537	987,466	858,640		84,416			2.801	23.886	MJSD.	2,382	32,615	07/05/2017.	12/01/2035.
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040				1FE	3,417,535	89.950	3,703,702	4,117,512	3,461,144		68,441			2.694	5.352	JAJO..	25,577	92,323	03/30/2017.	10/10/2040.
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48				1FE	5,444,232	101.019	5,499,716	5,444,238	5,444,225		(5)			3.783	3.813	MON...	3,433	128,722	05/02/2018.	04/25/2048.
90352W AB 0	STEAM 2018-1 A2 ABS 4.611 04/25/2048				1FE	6,999,752	104.176	7,292,338	7,000,000	6,999,752		1			4.611	4.656	MON...	5,380	201,731	05/02/2018.	04/25/2048.
90390K AB 0	USCAP 2A A2 CDO SNR FLT 08/01/34			12	1FE	5,785,638	98.250	5,755,390	5,857,903	5,787,135		3,710			3.291	3.652	FMAN.	32,666	41,895	11/02/2018.	08/01/2034.
91823A AA 9	VBTOW 2016-1A C ABS SNR 3.475 06/15/2046				1FE	5,000,000	99.904	4,995,187	5,000,000	5,000,000		0			3.065	3.085	MON...	6,811	153,250	06/08/2016.	06/15/2046.
91823A AG 6	VBTOW 2018-1A C ABS SSNR 3.413 02/15/48				1FE	10,000,000	100.192	10,019,200	10,000,000	9,999,995		(5)			3.413	3.437	MON...	15,169	276,832	02/12/2018.	02/15/2048.
91823G AA 6	VCO 2018-1A A CLO SSNR FLT 07/20/2030				1FE	37,000,000	99.713	36,893,810	37,000,000	36,991,552		(8,448)			3.942	3.876	JAJO..	534,741		08/03/2018.	07/20/2030.
91823G AC 2	VCO 2018-1A B CLO MEZ 4.979 07/20/2030				1FE	12,499,501	99.978	12,497,250	12,500,000	12,497,153		(2,348)			4.979	4.947	JAJO..	223,018		08/03/2018.	07/20/2030.
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043				1FE	9,916,667	100.012	9,917,829	9,916,667	9,916,665		(2)			4.072	4.107	MON...	17,947	335,384	02/09/2018.	02/16/2043.
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047			1	1FE	4,481,347	98.750	4,426,513	4,482,545	4,419,336		(3,278)			3.000	2.860	MON...	11,206	134,476	05/08/2017.	05/25/2047.
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46			1	1FE	1,288,348	99.500	1,281,907	1,288,348	1,286,912		813			3.534	3.455	MON...	3,794	45,527	04/22/2016.	04/25/2046.
92330W AE 7	VENTR 2016-24A AF CLO SSNR 2.707 10/28				1FE	7,000,000	96.960	6,787,206	7,000,000	7,000,296		(87)			2.707	2.715	JAJO..	37,372	189,490	08/11/2016.	10/20/2028.
92331A AG 9	VENTR 2017-28A BF CLO MEZ 3.779 07/30				1FE	4,237,500	95.375	4,041,516	4,237,500	4,196,911		(4,272)			3.779	3.796	JAJO..	31,582	201,059	06/14/2017.	07/20/2030.
92331D AG 3	VENTR 2017-28AA BF CLO MEZ 3.923 10/29				1FE	9,000,000	94.125	8,471,250	9,000,000	8,920,251		(8,886)			3.923	3.941	JAJO..	69,633	433,492	07/07/2017.	10/20/2029.
92331X AJ 3	VENTR 2018-35A BF CLO MEZ 5.006 10/22/31		C		1FE	16,025,000	100.350	16,081,120	16,025,000	16,025,462		462			5.006	5.036	JAJO..	104,733		10/17/2018.	10/22/2031.
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046				2AM	7,812,198	101.465	7,926,920	7,812,476	7,812,380		32			5.193	5.250	MON...	18,031	405,702	10/12/2016.	10/15/2046.
92915Q AE 3	VOYA 2017-3A A1B CLO SNR FLT 07/20/30				1FE	7,000,000	98.252	6,877,640	7,000,000	6,915,218		(7,286)			3.819	2.680	JAJO..	54,209	287,617	06/13/2017.	07/20/2030.
92916M AB 7	VOYA 2017-1A A2 CLO MEZ FLT 04/17/2030		C		1FE	7,076,250	98.280	7,076,160	7,200,000	7,078,714		2,464			4.049	4.704	JAJO..	61,542		12/07/2018.	04/17/2030.
92916X AL 1	INGIM 2013-3A A2RR CLO MEZ FLT 10/18/31		C		1FE	1,967,500	98.360	1,967,200	2,000,000	1,967,959		459			4.145	4.750	JAJO..	17,269		12/10/2018.	10/18/2031.
92917T AG 0	VOYA 2018-2A COMB CLO MEZ FLT 07/15/2031				1FE	24,443,194	90.900	22,486,452	24,737,571	24,443,194					6.220	6.220	JAJO..	866,546		05/17/2018.	07/15/2031.
92917W AN 8	VOYA 2018-4A A2B CLO SNR 4.49 01/15/2032		C		1FE	3,500,000	100.000	3,500,000	3,500,000	3,500,000					4.490	4.514	JAJO..			12/17/2018.	01/15/2032.
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042				1FE	8,250,274	100.120	8,260,159	8,250,300	8,250,275		6			3.844	3.875	MON...	14,095	317,142	11/08/2017.	11/15/2042.
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33			1	1FE	8,689,681	98.270	8,540,215	8,690,562	8,689,811		240			2.820	2.840	MON...	10,892	245,074	06/15/2017.	06/15/2033.
949496 AE 3	WELF 2015-1A A2 CLO SEQ SSNR 3.29 10/27			1	1FE	6,500,000	99.615	6,475,002	6,500,000	6,500,000					3.290	3.304	JAJO..	42,176	213,850	08/26/2015.	10/20/2027.
95058X AA 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45				2AM	16,447,500	99.898	16,430,796	16,447,500	16,447,500					4.080	4.101	MJSD.	29,825	671,058	05/19/2015.	06/15/2045.
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45				2AM	20,865,800	100.137	21,071,954	21,043,125	20,901,467		19,050			4.497	4.648	MJSD.	42,058	946,312	02/23/2017.	06/15/2045.
95058X AE 8	WEN 2018-1A A2II ABS SNR 3.884 03/15/48				1AM	7,572,634	94.574	7,490,278	7,920,000	7,582,236		10,458			3.884	4.757	MJSD.	13,672	76,903	10/11/2018.	03/15/2048.
95168Q AR 1	WSTC 2013-1A A2BR CLO MEZ 3.393 11/07/25				1FE	15,000,000	99.029	14,854,353	15,000,000	14,983,153		6,219			3.393	3.454	FMAN.	76,343	508,950	04/28/2017.	11/07/2025.
95168W AR 8	WSTC 2014-2A A1BR CLO SSNR 2.724 01/27				1FE	7,000,000	98.044	6,863,055	7,000,000	6,999,979		4			2.724	2.733	JAJO..	39,725	174,790	10/24/2017.	01/16/2027.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26			1	1FE	1,526,482	99.718	1,528,027	1,532,348	1,516,357		3,212			2.150	2.295	MON...	2,745	32,945	09/17/2014.	12/20/2026.
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028			1	1FE	5,559,473	99.531	5,553,356	5,579,524	5,565,185		8,999			3.500	3.613	MON...	16,274	195,283	04/22/2016.	12/20/2028.
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028			1	2AM	3,411,691	100.313	3,444,283	3,433,553	3,419,678		10,031			4.500	4.745	MON...	12,876	154,510	04/22/2016.	12/20/2028.
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030			1	1FE	6,126,012	98.844	6,062,537	6,133,439	6,124,867		1,436			3.050	3.052	MON...	15,589	452,536	03/30/2017.	12/20/2030.
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030			1	2AM	1,837,300	99.840	1,837,088	1,840,032	1,836,826		627			4.050	4.050	MON...	6,210	74,521	03/30/2017.	12/20/2030.

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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
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28			1	1FE	2,115,760	99.718	2,112,599	2,118,573	2,118,580		5,389			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 12/20/2030			1	1FE	4,219,242	99.625	4,210,821	4,226,671	4,219,205		1,229			3.380	3.403	MON	11,905	86,511	04/19/2018.	12/20/2031.
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031			1	1FE	5,887,753	99.500	5,887,753	5,917,340	5,891,034		7,961			3.580	3.768	MON	17,653	128,281	04/19/2018.	12/20/2031.
965249 AH 8	WITEH 2014-9A B2R CLO MEZ 3.57 07/17/26				1FE	20,000,000	96.450	19,290,000	20,000,000	20,000,000					3.570	3.586	JAJO	146,767	714,000	06/29/2017.	07/17/2026.
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27				1FE	10,000,000	100.000	10,000,000	10,000,000	10,000,000					4.070	4.091	JAJO	83,661	407,000	03/19/2015.	04/17/2027.
97063Q AA 0	WESTF 2017-A A ABS SSNR 4.69 08/15/2042				1FE	9,328,274	101.520	9,478,132	9,336,222	9,329,146		927			4.690	4.750	MON	19,461	440,302	07/28/2017.	08/15/2042.
97064E AA 6	WESTF 2018-A A ABS SSNR 4.75 09/15/2043				1FE	8,898,078	101.540	9,035,557	8,898,520	8,898,186		111			4.750	4.798	MON	18,786	135,023	08/16/2018.	09/15/2043.
974153 AA 6	WSTOP 2018-1 A2 ABS SNR 4.97 12/05/2048				2AM	7,000,000	102.265	7,158,550	7,000,000	7,000,061		61			4.970	5.000	MJSD	45,420		11/06/2018.	12/05/2048.
979888 AC 8	WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030				1FE	11,500,000	98.832	11,365,680	11,500,000	11,500,010		10			3.919	3.823	JAJO	91,389	225,913	03/29/2018.	04/20/2030.
97988L AC 9	WDMNT 2018-5A A2 CLO SNR FLT 07/25/2030				1FE	8,000,000	98.100	7,848,000	8,000,000	7,992,722		(7,278)			3.798	3.950	JAJO	112,266		07/20/2018.	07/25/2030.
97988Q AA 2	WDMNT 2017-2A A CLO SSNR FLT 07/18/2028				1FE	3,000,000	99.881	2,996,429	3,000,000	2,999,595		99			4.245	3.015	JAJO	26,529	113,879	05/25/2017.	07/18/2028.
97988Q AC 8	WDMNT 2017-2A B CLO MEZ FLT 07/18/2028				1FE	5,000,000	98.143	4,907,131	5,000,000	4,999,193		129			4.795	3.569	JAJO	49,943	217,679	05/25/2017.	07/18/2028.
98625L AJ 1	YCLO 2018-1A C2 CLO MEZ 5.093 10/22/2031				1FE	8,500,000	96.500	8,202,500	8,500,000	8,499,433		(567)			5.093	5.107	JAJO	120,251		08/20/2018.	10/22/2031.
98875L AA 7	ZAIS5 2016-2A A1 CLO SSNR FLT 10/15/2028				1FE	7,929,600	99.990	7,999,200	8,000,000	7,984,650		19,146			3.966	3.924	JAJO	68,749	280,757	09/23/2016.	10/15/2028.
98875N AC 9	ZAIS9 2018-2A B1 CLO MEZ FLT 07/20/2031				1FE	2,200,000	97.060	2,135,320	2,200,000	2,196,983		(3,017)			4.520	4.355	JAJO	44,475		06/19/2018.	07/20/2031.
98875N AJ 4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31				1FE	19,000,000	98.320	18,680,800	19,000,000	18,997,012		(2,988)			4.834	4.797	JAJO	410,756		06/19/2018.	07/20/2031.
98878C AA 4	ZCCP 2018-1A A1 CLO SSNR FLT 01/16/2031		C		1FE	30,000,000	99.300	29,790,000	30,000,000	30,000,000					4.500	4.532	JAJO			11/29/2018.	01/16/2031.
98886M AY 0	ZAIS1 2014-1A A2BR CLO MEZ 4.798 04/28				1FE	24,000,000	99.806	23,953,505	24,000,000	24,000,000					4.798	4.788	JAJO	243,099		09/18/2018.	04/15/2028.
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26				1FE	16,500,000	98.000	16,170,000	16,500,000	16,500,048		(35)			2.920	2.930	JAJO	88,330	481,800	04/10/2017.	07/25/2026.
98886Y AS 7	ZAIS2 2014-2A A2R CLO MEZ FLT 07/25/26				1FE	20,000,000	99.250	19,850,000	20,000,000	19,999,301		290			4.340	3.033	JAJO	163,951	770,937	04/10/2017.	07/25/2026.
98887T AB 4	ZAIS6 2017-1A A2 CLO FLT 07/15/2029			1	1FE	10,750,000	99.000	10,642,500	10,750,000	10,741,177		(7,363)			3.936	3.684	JAJO	91,683	361,220	04/02/2018.	07/15/2029.
98887T AC 2	ZAIS6 2017-1A B CLO MEZ FLT 07/15/2029			1	1FE	42,750,000	98.500	42,108,750	42,750,000	42,746,262		4,351			4.436	3.214	JAJO	410,913	1,703,453	05/03/2017.	07/15/2029.
98944P AB 3	ZCAP 2018-1 A ABS SSNR 4.605 10/15/38				1FE	6,915,998	99.288	6,970,028	7,020,000	6,919,363		5,955			4.605	5.157	MON	14,368	59,266	09/28/2018.	10/15/2038.
98954R AH 3	ZIGG 2014-1A AR CLO SSNR FLT 04/17/2029				1FE	3,000,000	99.640	2,989,200	3,000,000	3,000,120		23			3.749	2.515	JAJO	23,742	98,654	04/12/2017.	04/17/2029.
98954R AJ 9	ZIGG 2014-1A B1R CLO MEZ FLT 04/17/2029				1FE	6,980,000	98.980	6,908,804	6,980,000	6,979,896		120			4.349	3.128	JAJO	64,082	271,996	04/12/2017.	04/17/2029.
98954R AK 6	ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029				1FE	16,000,000	95.820	15,331,200	16,000,000	15,999,689		59			3.850	3.869	JAJO	126,622	616,000	04/12/2017.	04/17/2029.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039				1FE	7,360,711	93.500	6,882,265	7,360,711	7,360,711					4.875	4.925	MON	15,948	358,835	12/18/2014.	12/15/2039.
G4301U AF 1	HAIL 2017-1 A ABS SSNR 4.00 11/15/37				1FE	10,666,037	99.727	10,705,309	10,734,604	10,664,922		22,937			4.000	4.258	MON	35,782	429,384	11/15/2017.	11/15/2037.
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42				1FE	6,093,712	98.328	5,995,412	6,097,351	6,084,824		3,583			5.300	5.397	MON	26,930	323,160	02/10/2017.	03/15/2042.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						6,883,996,980	XXX	6,906,055,444	7,044,523,754	6,863,535,158	43,407	8,371,141	433,132	0	XXX	XXX	XXX	38,779,971	187,831,057	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						26,501,902,802	XXX	26,419,118,005	26,949,304,160	26,395,242,207	528,192	50,570,559	13,194,971	0	XXX	XXX	XXX	235,039,731	931,847,613	XXX	XXX
Hybrid Securities - Issuer Obligations																					
92978A AA 0	WACHOVIA CAP III 5.80			2	2FE	4,000,000	90.000	3,600,000	4,000,000	4,000,000					5.570	5.570	MJSD	10,521	227,122	01/25/2006.	03/15/2011.
4299999. Hybrid Securities - Issuer Obligations						4,000,000	XXX	3,600,000	4,000,000	4,000,000	0	0	0	0	XXX	XXX	XXX	10,521	227,122	XXX	XXX
4899999. Total - Hybrid Securities						4,000,000	XXX	3,600,000	4,000,000	4,000,000	0	0	0	0	XXX	XXX	XXX	10,521	227,122	XXX	XXX
Bank Loans - Acquired																					
004222 ZZ 1	ACCOMMODATIONS PLUS L+500 04/30/2024 AR				3FE	2,517,445	98.656	2,534,286	2,568,821	2,520,976		3,531			7.619	8.182	MON	11,085	110,008	05/11/2018.	04/30/2024.
00448F AG 1	ACHILLES/ONEDIGITAL DD L+400 10/11/25 AR				4FE	174,892	100.000	174,892	174,892	174,885		(7)			6.563	6.617	JAJO	1,084		11/28/2018.	10/11/2025.
00448F AH 9	ACHILLES/ONEDIGITAL TL L+400 10/11/25 AR				4FE	70,101	98.000	68,871	70,276	70,100		(0)			6.563	6.700	MON	13	510	11/19/2018.	10/11/2025.
010555 ZZ 6	ALCAMI HOLDINGS L+425 07/12/2025 AR				4FE	1,364,159	97.509	1,367,789	1,402,734	1,365,375		1,216			6.705	7.322	MON	5,196	38,281	07/12/2018.	07/12/2025.
01310T AT 6	ALBERTSON'S LLC B5 L+300 12/21/2022				3FE	9,527,413	95.819	9,438,172	9,850,000	9,593,646		54,215			5.822	6.482	MJSD	7,964	516,673	09/22/2017.	12/21/2022.

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
02368* AE 2	AMERICAN ACADEMY TL L+625 12/15/2022 AR				3FE	3,471,522	98.569	3,509,725	3,560,660	3,486,298		14,237			9.050	9.881	MON	14,568	301,917	12/15/2017.	12/15/2022.
02376C AT 2	AMERICAN AIRLINES B L+200 04/28/2023				3FE	1,582,000	94.917	1,518,672	1,600,000	1,583,443		1,443			4.522	4.841	MON	394	31,521	06/28/2018.	04/28/2023.
02376C AX 3	AMERICAN AIRLINES 1L B L+200 10/10/2021				3FE	5,488,433	96.950	5,409,210	5,579,381	5,491,483		3,026			4.387	5.066	MON	5,307	17,620	12/19/2018.	10/10/2021.
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022				3FE	7,810,657	95.100	7,600,295	7,991,899	7,847,565		36,933			5.272	5.878	MJSD	467	6,402	12/28/2018.	05/02/2022.
050222 ZZ 4	AVETTA LLC TL L+525 04/10/2024 AR				3FE	2,049,777	98.467	2,059,899	2,091,968	2,052,171		2,393			7.705	8.286	MON	9,790	104,094	04/10/2018.	04/10/2024.
05400K AE 0	AVOLON TL B3 1L L+200 01/15/2025				2FE	6,021,626	95.917	5,843,046	6,091,773	6,022,875		1,250			4.470	4.654	MJSD	6,672	6,690	12/11/2018.	01/15/2025.
05942# AA 4	CLINICAL INNOVATIONS L+600 10/17/2023 AR				3FE	3,841,100	98.467	3,877,356	3,937,726	3,851,653		9,275			8.302	9.022	MON	13,621	298,627	12/21/2018.	10/17/2023.
059888 ZZ 3	BAKEMARK HOLDING 2TL L+525 08/14/2023 AR				3FE	1,295,873	98.536	1,302,426	1,321,780	1,298,437		2,565			7.772	8.372	MON	5,862	59,052	05/09/2018.	08/14/2023.
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022				4FE	7,290,427	80.417	7,145,931	8,886,095	7,548,815		205,691			7.365	12.433	MON	83,974	550,677	06/14/2018.	12/10/2022.
121575 AJ 3	BURLINGTON COAT 1L TL L+200 11/17/2024				2FE	3,184,000	97.000	3,104,000	3,200,000	3,186,215		2,215			4.480	4.606	MON	4,380	5,261	11/27/2018.	11/17/2024.
12702# AA 0	BAKEMARK HOLDINGS TL L+525 08/17/2023 AR				3FE	2,353,278	99.624	2,416,948	2,426,059	2,360,007		3,401			7.772	8.582	MON	524	181,217	08/17/2017.	08/17/2023.
16117L BS 7	CHARTER COMM OPE TL B 1L L+200 04/30/25			3	2FE	3,949,028	95.638	3,815,884	3,989,924	3,949,065		37			4.530	4.743	MJSD	502	7,826	12/13/2018.	04/30/2025.
16282F AC 5	CATALINA MARKETING TL B L+350 04/09/2021			3	6FE	1,290,000	18.375	275,625	1,500,000	275,625	404	68,196	1,097,624		5.813		MON		54,538	08/24/2017.	04/09/2021.
16282F AG 6	CATALINA MARKETING NM A L+10. 06/14/2019				4Z	83,384	98.000	83,384	85,086	83,392		8			12.440	17.770	MON	29		12/20/2018.	06/14/2019.
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025				2FE	6,293,995	95.750	6,124,151	6,395,980	6,299,936		5,941			4.280	4.561	MJSD	190	6,964	12/11/2018.	04/03/2025.
165555 ZZ 9	CHESAPEAKE TL L+575 11/07/2023 AR				3FE	3,607,289	100.000	3,647,494	3,647,494	3,615,876		8,621			8.553	8.933	MON	20,651	312,112	11/07/2017.	11/07/2023.
20049# AA 5	COMMAND ALKON TL L+500 08/21/2023 AR				3PL	3,652,018	100.000	3,703,125	3,703,125	3,657,725		4,010			7.349	7.789	MON	22,725	260,479	09/01/2017.	08/21/2023.
23361* AA 3	DRB HOLDINGS TL L+575 10/06/2023 AR				2PL	3,619,477	98.508	3,657,110	3,712,500	3,638,654		17,641			8.803	9.499	MON	908	359,104	10/06/2017.	10/03/2023.
23918Y AC 2	DAVITA HEALTHCARE TL B 1L L+275 06/24/21				2FE	3,985,655	98.688	3,939,255	3,991,645	3,985,502		(142)			5.272	5.402	MON	467	5,197	12/20/2018.	06/24/2021.
240666 ZZ 3	DATIX BIDCO TL B1 L+450 04/19/2025 AR				3FE	886,835	99.274	898,365	904,934	888,007		1,172			7.282	7.659	AO	11,349	33,008	04/27/2018.	04/19/2025.
24360@ AA 0	DECOPAC INC L+4.25 09/26/2024 AR				3PL	3,628,269	98.702	3,655,076	3,703,125	3,636,227		6,299			7.053	7.506	MJSD	2,091	241,467	09/29/2017.	09/26/2024.
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021				2FE	1,553,128	96.979	1,511,878	1,558,974	1,553,668		611			4.280	4.495	MON	185	25,859	06/28/2018.	09/07/2021.
24702N AZ 3	DELL TL B L+200 09/07/2023				2FE	3,964,950	95.917	3,798,313	3,960,000	3,964,019		(980)			4.530	4.551	MON	498	153,358	01/03/2018.	09/07/2023.
253666 ZZ 7	DIFFERENTIAL BRANDS TL L+600 10/01/23 AR				4FE	3,589,375	96.909	3,634,070	3,750,000	3,592,645		3,270			8.509	9.727	JAJO	56,728		10/29/2018.	10/01/2023.
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024				3FE	1,586,920	96.750	1,528,650	1,580,000	1,593,843		6,845			4.522	4.389	MON	198	49,005	04/03/2018.	10/02/2024.
29267Y AK 8	ENERGIZER TL B L+200 06/30/2022				2FE	2,393,446	99.583	2,371,607	2,381,538	2,395,958		2,444			4.375	4.223	MON	8,964	85,866	01/04/2018.	06/30/2022.
295111 ZZ 4	EPISERVER/GOLDCUP TL L+575 10/09/2024 AR				3FE	1,435,654	99.046	1,454,691	1,468,700	1,436,385		731			8.272	8.920	MON	337	27,538	10/09/2018.	10/09/2024.
30282# AA 0	FWR HOLDING CORP L+600 08/25/2023 AR				3PL	1,935,840	97.605	1,937,931	1,985,477	1,944,063		5,867			8.256	8.967	MON	1,793	160,256	08/21/2017.	08/25/2023.
30282# AB 8	FWR HOLDING CORP DD L+600 08/25/2023 AR				3FE	264,309	100.000	264,309	264,309	264,157		1,566			8.256	8.415	MON	227	21,966	01/12/2018.	08/25/2025.
315222 ZZ 5	FERRARO FINE FOODS L+425 05/09/2024 AR				2FE	1,264,179	99.102	1,278,399	1,289,979	1,265,339		1,160			6.696	7.188	FMAN	13,006	43,579	05/09/2018.	05/09/2024.
315555 ZZ 8	FERRARO FINE GOODS TL L+425 5/9/2024 AR				2FE	96,634	98.869	96,996	98,106	96,649		15			7.016	7.417	MJSD	478		12/07/2018.	05/09/2024.
32007U BW 8	FIRST DATA CORP TL 1L L+200 07/10/2022			3	3FE	4,304,581	95.875	4,206,730	4,446,031	4,304,614		33			4.337	5.286	JAJO	191	551	12/27/2018.	07/10/2022.
32007U BX 6	FIRST DATA TL L+225 04/26/2024				3FE	1,604,000	95.300	1,524,800	1,600,000	1,610,892		6,892			4.504	4.402	MON	1,601	60,147	01/03/2018.	04/26/2024.
34407J AE 6	FLYING FORTRESS TL B 1L L+175 10/30/2022			3	2FE	3,944,000	98.750	3,950,000	4,000,000	3,944,000					4.456	4.886	JAJO			12/20/2018.	10/30/2022.
35041@ AA 3	FOUNDATION RISK TL L+475 11/10/2023 AR				2FE	989,809	99.201	1,007,421	1,015,534	992,940		2,828			7.099	7.765	MON	5,811	73,563	11/10/2017.	11/10/2023.
35041@ AB 1	FOUNDATION RISK 1L TL L+475 11/10/23 AR				2FE	536,889	98.875	541,684	547,846	537,237		348			7.205	7.759	FMAN	5,263	10,429	08/09/2018.	11/10/2023.
35041@ AC 9	FOUNDATION RISK 1L DD L+475 11/10/23 AR				2FE	455,226	99.275	456,492	459,824	455,307		81			7.171	7.479	MJSD	4,266	1,924	11/07/2018.	11/10/2023.
35843# AA 1	FRIEDRICH HOLDINGS L+700 02/07/2023 MD				2PL	7,126,011	100.000	7,126,011	7,126,011	7,114,362		(7,379)			8.345	8.541	MON	36,522	626,808	01/30/2017.	02/07/2023.
35921# AA 6	FRONTLINE TECH L+650 09/15/2023 AR				3FE	2,936,834	95.977	2,971,508	3,096,055	2,961,043		19,720			9.022	10.405	MON	776	277,212	09/18/2017.	09/15/2023.
360666 ZZ 7	FWR HOLDINGS DDTL L+575 08/21/2023 AR				3FE	416,961	100.000	416,961	416,961	416,932		(29)			8.051	8.134	MJSD	235	1,801	12/31/2018.	08/21/2023.
36850@ AB 9	GEHL FOODS TL L+500 01/25/2024 AR				3PL	3,619,945	98.888	3,686,464	3,727,923	3,630,359		10,414			9.549	10.421	MON	29,757	232,345	12/03/2018.	01/25/2024.

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
40406# AD 4	HAI ACQUISITION TL L+500 11/01/2024 AR				2PL	3,619,213	99.113	3,679,572	3,712,500	3,627,909		8,216			8.430	9.094	MON	47,778	305,491	11/01/2017.	11/01/2024.
41781@ AA 5	HARVEY TOOLS TL L+450 10/12/2024 AR				3PL	2,871,730	98.441	2,884,675	2,930,372	2,878,374		6,212			7.553	8.066	MON	11,651	234,390	10/12/2017.	10/12/2024.
41902@ AA 9	SIGMA ELECTRIC A-2 L+475 10/31/2023 AR				3PL	2,325,081	100.000	2,372,725	2,372,725	2,330,312		4,666			7.550	8.131	MON	498	188,763	10/31/2017.	10/31/2023.
43289D AE 3	HILTON WORLDWIDE TL B2 1L L+175 10/25/23				2FE	7,329,182	96.250	7,159,536	7,438,479	7,329,387		196			4.256	4.610	MJSD	3,351	6,413	12/21/2018.	10/25/2023.
44903L AD 1	HYGIENA TL L+400 04/30/2024 AR				3FE	497,146	98.008	495,229	505,296	497,566		419			6.803	7.256	MON	275	15,399	08/17/2018.	04/30/2024.
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD				2FE	6,016,148	100.000	5,911,979	5,911,979	6,006,100		(10,048)			8.886	8.614	MON	1,459	265,589	06/27/2018.	06/27/2023.
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020				3PL	6,273,406	100.000	6,336,774	6,336,774	6,291,223		(5,892)			10.386	10.651	MON	1,828	735,105	06/30/2015.	06/30/2020.
46611V AT 2	JBS USA LUX SA TL B 1L L+250 10/30/2022		C	3	3FE	3,848,000	96.000	3,840,000	4,000,000	3,848,000					5.090	6.255	JAJO			12/27/2018.	10/30/2022.
463555 ZZ 8	IRI HOLDINGS 1L TL L+450 11/07/2025 AR				4FE	1,856,250	98.849	1,853,417	1,875,000	1,856,099		(151)			7.022	7.320	MON	366	8,556	12/07/2018.	11/07/2025.
480150 ZZ 7	KEY SURGICAL TL L+475 06/01/2023 AR				2FE	416,474	99.173	420,702	424,211	416,601		128			7.277	7.833	JAJO	5,316	13	10/31/2018.	06/01/2023.
51783Q AP 3	LAS VEGAS SANDS TL B 1L L+175 03/27/2025				2FE	3,884,216	95.250	3,800,427	3,989,950	3,898,049		14,064			4.095	4.585	MJSD	454	5,355	12/14/2018.	03/27/2025.
553444 ZZ 6	MAC LEAN-FOGG TL 1L L+400 12/17/2025 AR				3FE	1,661,719	99.012	1,663,086	1,679,688	1,661,635		(84)			7.553	7.826	MJSD	352	4,257	12/21/2018.	12/17/2025.
57810J AC 2	AMYNTA AGENCY 1L TL L+400 02/28/2025 AR				4FE	941,821	97.125	914,744	941,821	941,776		(45)			6.522	6.616	MON	171	1,660	12/24/2018.	02/28/2025.
59511F AB 0	MICRON TECH TL B 1L L+175 04/26/2022				2FE	6,434,197	98.000	6,326,483	6,455,595	6,465,178		30,952			4.280	4.251	MJSD	12,438	194	12/06/2018.	04/26/2022.
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR				3FE	35,710	99.926	35,684	35,710	35,707		(3)			6.520	6.576	MJSD	19	424	12/07/2018.	12/02/2022.
60367* AA 9	MINISTRY BRANDS DDTL L+500 12/02/2022 AR				3PL	2,403,965	96.058	2,309,202	2,403,965	2,378,678		4,915			6.520	6.926	MON	435	157,207	02/12/2018.	12/02/2022.
60367* AB 7	MINISTRY BRANDS TL L+500 12/02/2022 AR				3FE	270,641	98.938	270,491	273,394	270,902		261			6.520	6.884	MON	50	11,988	04/18/2018.	12/02/2022.
61506U AB 0	MONTREIGN CASINO TL B L+825 01/24/2023				5FE	5,731,128	93.333	5,943,371	6,367,920	5,765,942		37,893			10.957	14.473	MON	62,019	213,782	07/26/2018.	01/24/2023.
62929# AA 2	ACA COMPLIANCE TL L+550 02/01/2023 AR				5	2,793,987	97.551	2,806,320	2,876,765	2,804,159		10,172			8.803	9.661	MJSD	2,044	205,058	02/09/2018.	02/01/2023.
62929# AB 0	ACA COMPLIANCE DDTL L+550 02/01/2023 AR				3FE	789,529	98.715	789,246	799,523	790,265		736			8.386	8.880	MON	559	25,430	08/20/2018.	02/01/2023.
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023				2FE	7,911,733	95.950	7,635,112	7,957,386	7,879,085		(32,548)			4.272	4.368	MJSD	290	153,702	12/11/2018.	06/30/2023.
650777 ZZ 1	NMC SKINCARE TL L+475 10/31/2024 AR				2FE	571,434	97.394	569,840	585,086	571,618		184			7.272	7.889	MON	118	7,013	10/31/2018.	10/31/2024.
660222 ZZ 6	NSM INSURANCE DDTL L+450 05/04/2024 AR				2FE	927,084	99.042	927,476	936,448	928,757		1,674			7.303	7.605	MON	548	40,101	05/17/2018.	05/04/2024.
660555 ZZ 9	NSM INSURANCE TL L+450 05/04/2024 AR				2FE	1,790,300	100.000	1,826,837	1,826,837	1,793,260		2,960			7.303	7.799	FMAN	17,144	64,480	05/11/2018.	05/04/2024.
660777 ZZ 9	NSM INSURANCE 1A TL L+450 05/11/2024 AR				2FE	323,526	97.768	322,760	330,128	323,543		18			7.303	7.885	MON	67	1,759	12/03/2018.	05/11/2024.
661222 ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR				3FE	46,381	99.845	46,309	46,381	46,369		(12)			6.908	6.975	MJSD	664	269	10/23/2018.	10/03/2022.
661555 ZZ 8	NSM SUB HOLDINGS TL L+450 10/03/2022 AR				3FE	340,196	98.429	340,183	345,612	340,686		490			7.053	7.607	MON	195	13,605	06/01/2018.	10/03/2022.
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR				3FE	860,188	93.912	827,024	880,635	864,240		4,053			11.276	12.379	MON	15,993	50,060	10/10/2018.	08/26/2021.
690555 ZZ 3	OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR				3FE	71,823	68.709	62,458	90,902	72,803		980			9.614	19.046	JAJO	1,503		12/13/2018.	08/26/2021.
69398* AA 3	PDI HOLDINGS TL L+475 08/25/2023 AR				5	4,162,520	99.404	4,150,138	4,175,007	4,164,138		1,618			6.730	6.892	MON	65,403	153,606	04/11/2018.	08/25/2023.
69398* AB 1	PDI HOLDINGS DDTL L+475 08/25/2023 AR				3FE	735,804	99.254	735,834	741,364	736,095		291			7.297	7.547	MJSD	13,384	13,823	07/02/2018.	08/25/2023.
69406* AB 1	PHNTM HOLDINGS L+525 06/18/2020 AR				3FE	1,067,979	99.332	1,071,580	1,078,783	1,071,458		3,373			7.772	8.420	MON	233	79,470	12/07/2017.	06/18/2020.
702444 ZZ 6	PATHWAY VET 1L TL L+450 12/21/2024 AR				3FE	3,270,279	98.412	3,276,146	3,328,996	3,270,289		10			6.979	7.458	MON	7,099		12/21/2018.	12/21/2024.
70437Y AF 8	PAYLESS INC A1-EXIT L+800 02/10/2022				5FE	850,449	50.000	425,225	850,449	425,225		(262)	424,582		10.776	11.053	MON	5,580	86,805	08/10/2017.	02/10/2022.
70437Y AG 6	PAYLESS INC A2-EXIT L+900 08/10/2022				5FE	2,123,304	37.000	785,623	2,123,304	785,623		(505)	1,336,097		11.776	15.189	MON	15,228	238,336	08/10/2017.	08/10/2022.
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22				4FE	1,462,669	88.000	1,532,742	1,741,753	1,482,005		19,336			2.803	7.141	MJSD	547	58,480	12/31/2018.	12/31/2022.
71639# AA 4	PETIQ TL L+525 01/16/2023 AR				2PL	1,833,288	99.332	1,858,415	1,870,904	1,838,087		4,799			7.599	8.241	MON	11,453	120,197	01/17/2018.	01/16/2023.
720555 ZZ 7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD				3FE	5,225,036	100.000	5,225,036	5,225,036	5,222,588		(2,448)			8.850	9.030	MON	39,805	365,749	02/01/2018.	07/31/2022.
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR				2FE	1,482,901	100.000	1,482,901	1,482,901	1,481,913		(989)			9.272	9.488	MON	6,751	89,709	04/12/2018.	07/15/2021.
745777 ZZ 8	PYRAMID MGMT DDTL L+675 07/15/2021 AR				2FE	127,660	100.000	127,660	127,660	127,625		(34)			9.272	9.466	MON	965	2,143	09/26/2018.	07/15/2021.
74966U AP 5	ROYALTY PHARMA TL B6 1L L+200 04/17/2023				2FE	3,931,509	96.518	3,834,880	3,973,228	3,939,097		7,588			4.522	4.775	MON	399	5,816	12/12/2018.	04/17/2023.

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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
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR				1FE	1,619,896	98.953	1,621,415	1,638,575	1,621,295		1,399			7.303	7.680	MON	959	61,937	06/19/2018.	12/13/2023.
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR				1FE	835,736	97.665	835,703	855,682	849,117		1,470			7.303	7.557	MJSD.	501	32,121	06/15/2018.	12/13/2023.
760333 ZZ 0	RIALTO MGMT GROUP L+450 11/20/2024 AR				2FE	985,908	98.847	984,385	995,866	985,829		(79)			7.022	7.344	MON	194	5,870	11/30/2018.	11/20/2024.
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023			3	3FE	4,459,196	97.393	4,469,136	4,588,765	4,503,161		12,661			5.772	6.327	MON	480	87,431	12/21/2018.	04/14/2023.
78411E AC 2	SPECIALTYCARE INC TL 1L L+425 09/05/23AR			3	4FE	1,810,005	97.000	1,800,723	1,856,415	1,817,800		6,129			6.148	6.718	MJSD.	25,743	96,458	09/06/2017.	09/05/2023.
80511@ AB 8	SAVATREE DD L+525 06/01/2022 MD				2FE	282,454	100.000	282,454	282,454	282,445		(9)			9.750	9.960	MON	77	8,102	10/23/2018.	06/01/2022.
80511@ AC 6	SAVATREE INC TL L+5.25 06/01/2022 MD				2FE	3,983,807	100.000	3,983,807	3,983,807	3,999,596		15,574			8.053	8.000	MJSD.	891	302,635	06/01/2017.	06/01/2022.
81683U AN 7	SEMINOLE TRIBE TL B 1L L+175 07/06/2024				2FE	5,533,996	97.708	5,459,805	5,587,879	5,537,934		3,938			4.272	4.494	MON	568	9,987	12/28/2018.	07/06/2024.
817555 ZZ 1	SFE INTERMEDIATE TL L+475 07/31/2024 AR				2FE	366,581	98.451	368,269	374,063	366,839		257			7.129	7.622	MJSD.	2,000	6,691	09/05/2018.	07/31/2024.
818999 ZZ 0	SECURAMERICA 1L TL L+675 12/21/2023 AR				2FE	753,286	96.995	754,381	777,755	753,327		41			9.229	10.241	MON	2,193		12/21/2018.	12/21/2023.
825333 ZZ 3	SUNK ROCK A-1 L+475 10/31/2023 AR				3FE	1,322,105	99.742	1,345,718	1,349,197	1,325,089		2,663			7.090	7.646	MON	266	107,347	10/31/2017.	10/31/2023.
841222 ZZ 8	SPECTRA FINANCE L+450 04/02/2023 AR				2FE	2,357,407	98.034	2,358,395	2,405,698	2,363,138		5,730			7.053	7.608	MJSD.	471	123,336	04/02/2018.	04/02/2023.
84650H AC 3	SPAREFOOT TL L+425 04/06/2023 AR				3FE	635,712	98.300	634,421	645,393	636,394		705			6.772	7.268	MON	121	30,469	04/13/2018.	04/06/2023.
84650H AD 1	SPAREFOOT 1L TL L+425 04/13/2024 AR				3FE	120,923	98.536	120,968	122,765	121,001		77			6.772	7.205	MON	91	2,267	09/17/2018.	04/13/2024.
850777 ZZ 9	SUNSHINE SUB TL L+475 05/18/2023 AR				2FE	1,634,840	98.093	1,636,394	1,668,204	1,637,377		2,537			7.272	7.898	MON	995	72,039	05/25/2018.	05/18/2023.
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD				2FE	5,070,643	100.000	5,071,111	5,071,111	5,059,879		(10,709)			8.636	8.865	MON	37,712	388,891	07/09/2018.	09/01/2022.
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD				2FE	310,800	100.000	310,800	310,800	310,730		(70)			8.777	8.946	MON	3,183	3,990	11/05/2018.	09/01/2022.
870222 ZZ 2	TERSERA DDTL L+525 03/30/2023 AR				3FE	164,456	100.000	164,456	164,456	164,456		(0)			8.053	8.133	MJSD.	141		12/28/2018.	03/30/2023.
87239P AD 6	VISTRA OPERATION TL B1 1L L+200 08/04/23				2FE	3,920,000	96.194	3,837,969	3,989,822	3,920,341		341			4.522	4.996	MON	501	7,402	12/12/2018.	08/04/2023.
875666 ZZ 5	THE DWYER GROUP TL L+550 05/21/2024 AR				3FE	1,173,623	97.658	1,172,521	1,200,637	1,175,485		1,862			8.303	8.954	MON	803	55,210	05/31/2018.	05/21/2024.
875888 ZZ 5	THE DWYER GROUP DDTL L+550 05/21/2024 AR				3FE	408,201	98.813	407,945	412,846	408,258		57			8.303	8.651	MJSD.	367	12,549	08/10/2018.	05/21/2024.
88084@ AB 8	TERSERA TL L+525 03/30/2023 AR				3FE	161,589	98.723	161,545	163,634	161,669		81			8.053	8.475	MJSD.	141	5,849	07/12/2018.	03/30/2023.
88084@ AC 6	TERSERA 2L TL L+525 03/30/2023 AR				3FE	154,281	98.718	154,231	156,234	154,311		30			7.636	8.055	MJSD.	33	3,148	09/27/2018.	03/30/2023.
88233F AK 6	VISTRA OPERATION TL B3 1L L+200 12/01/25			3	2FE	3,940,100	96.014	3,830,935	3,989,975	3,945,839		5,739			4.473	4.705	MON	5,455	4,618	11/28/2018.	12/01/2025.
890555 ZZ 1	TOUCHSTONE TL L+475 11/15/2025 AR				3FE	1,455,850	97.908	1,461,948	1,493,179	1,456,398		548			7.272	7.860	MON	302	13,512	11/15/2018.	11/15/2025.
89705D AD 4	TRONOX FINANCE TL B 1L L+300 09/22/2024				3FE	1,105,116	96.964	1,079,666	1,113,467	1,105,089		(28)			5.522	5.750	MON	171	2,525	12/03/2018.	09/22/2024.
89705D AE 2	TRONOX BLOCKED TL B 1L L+300 09/22/2024				3FE	478,884	96.964	467,855	482,502	478,872		(12)			5.522	5.750	MON	74	1,094	12/03/2018.	09/22/2024.
899444 ZZ 9	TU BIDCO 1L TL L+400 10/01/2023 AR				1FE	1,128,969	98.011	1,129,093	1,152,010	1,129,546		576			6.381	6.918	MJSD.	204	18,582	10/01/2018.	10/01/2023.
903555 ZZ 6	UROLOGY MGMT TL L+500 08/31/2024 AR				2FE	676,672	97.346	675,795	694,220	677,361		689			7.520	8.189	MON	570	16,618	08/31/2018.	08/31/2024.
90368# AA 1	UST-ALDETEC HOLDING CO 10.50 07/17/2020				5GI	1,960,000	99.351	1,987,019	2,000,000	1,980,702		10,845			10.500	11.439	MON	18,083	212,917	12/01/2016.	07/17/2020.
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024			3	2FE	6,301,000	95.750	6,128,000	6,400,000	6,301,000					4.395	4.756	JAJO..			12/18/2018.	04/01/2024.
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025			3	2FE	3,671,912	98.000	3,684,711	3,759,909	3,671,912					4.309	4.750	MJSD.			12/28/2018.	10/31/2025.
91359H AP 3	UNIVERSAL HEALTH TL B L+175 10/26/2025				2FE	1,600,000	98.250	1,572,000	1,600,000	1,599,872		(128)			4.272	4.314	MON	190	10,684	10/26/2018.	10/26/2025.
91830@ AD 5	VLS BUYER TL L+600 10/17/2023 AR				4	2,817,865	98.206	2,839,295	2,891,150	2,828,529		9,648			8.339	9.055	MON	10,045	272,671	10/17/2017.	10/17/2023.
91830@ AF 0	VLS BUYER DDTL L+600 10/17/2023 AR				4	470,681	98.916	471,469	476,639	471,004		323			8.256	8.708	MON	5,804	15,908	08/01/2018.	10/17/2023.
91839* AA 4	VPROP OPERATING TL L+950 08/01/2021 AR				2FE	3,696,864	99.208	3,760,105	3,790,131	3,720,366		20,715			12.238	13.292	MJSD.	39,308	434,818	12/03/2018.	08/01/2021.
92334# AA 8	PRODUCTION RESOURCE TL L+768 08/20/24 AR				4FE	3,637,500	97.044	3,639,155	3,750,000	3,640,693		3,193			9.320	10.119	FMAN.	39,804	95,246	08/21/2018.	08/20/2024.
92565E AB 9	VICI PROPERTIES TL L+225 12/15/2024				3FE	2,211,000	95.266	2,113,173	2,218,182	2,213,415		2,415			4.504	4.588	MON	2,751	52,532	11/29/2018.	12/15/2024.
92840@ AC 3	VISTAPHARM TL L+600 12/21/2021 AR				2FE	2,015,663	98.550	2,027,028	2,056,845	2,025,062		8,853			8.522	9.286	MON	12,406	178,515	11/06/2017.	12/21/2021.
928432 A* 4	VISUAL EDGE TECHNOLOGY L+575 08/31/23 AR				3PL	2,620,089	98.822	2,642,966	2,674,479	2,628,600		7,035			8.050	8.643	MON	10,167	208,492	08/31/2017.	08/31/2023.

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		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
928432 A@ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR				3PL	2,925,221	99.426	2,957,312	2,974,391	2,932,273		10,942			8.270	8.791	MON	13,675	207,814	04/02/2018.	08/31/2023.
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023				2FE	1,648,130	95.167	1,569,448	1,649,152	1,647,935		(194)			4.256	4.315	MON	1,337	39,833	05/15/2018.	04/29/2023.
98158# AB 6	WORLDWIDE FACILITIES L+425 04/26/2024 AR				3PL	547,653	99.066	548,018	553,184	547,938		286			7.050	7.377	MON	9,718	14,851	05/03/2018.	04/26/2024.
98158# AC 4	WORLDWIDE FACILITIES DD L+425 04/26/24AR				3PL	195,557	100.000	195,557	195,557	195,476		(80)			7.053	7.170	MON	3,401	3,032	10/01/2018.	04/26/2024.
98215# AA 9	WRENCH GROUP TL L+450 12/15/2024 AR				2PL	617,525	99.084	621,201	626,946	618,213		639			7.119	7.475	MJSD.	364	42,470	12/15/2017.	12/15/2024.
98215# AB 7	WRENCH GROUP DDTL L+450 12/15/2024 AR				2PL	269,479	99.346	269,739	271,516	269,480		1			7.119	7.339	MJSD.	158	14,657	05/01/2018.	12/15/2024.
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD				3FE	5,269,125	100.000	5,269,125	5,269,125	5,268,687		(437)			7.840	7.971	MON	20,655	291,283	07/31/2018.	02/09/2024.
98379E AE 6	XPO LOGISTICS TL B 1L L+200 02/24/2025				2FE	6,187,709	95.278	5,966,625	6,262,332	6,187,874		165			4.691	4.953	FMAN.	11,490		12/11/2018.	02/24/2025.
BL2867 33 3	CALLAWAY GOLF TL B 1L L+450 12/14/2025			3	3FE	1,960,000	98.000	1,960,000	2,000,000	1,960,000					7.236	7.680	MJSD.			12/14/2018.	12/14/2025.
L2324E AE 1	DELOS FINANCE TL B 1L L+175 10/06/2023		D	3	2FE	3,914,000	98.000	3,920,000	4,000,000	3,914,000					4.521	5.059	JAJO			12/20/2018.	10/06/2023.
L2968E AB 8	ENDO INTL B 1L L+425 04/12/2024				3FE	2,744,210	94.500	2,606,310	2,758,000	2,745,329		1,177			6.813	7.020	MON	522	176,125	04/13/2017.	04/12/2024.
6499999. Bank Loans - Acquired						336,305,165	XXX	331,143,841	343,916,564	334,333,664	404	748,381	2,858,303	0	XXX	XXX	XXX	1,036,164	13,044,173	XXX	XXX
6599999. Total - Bank Loans						336,305,165	XXX	331,143,841	343,916,564	334,333,664	404	748,381	2,858,303	0	XXX	XXX	XXX	1,036,164	13,044,173	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						20,344,179,855	XXX	20,140,221,939	20,155,749,391	20,272,224,046	587,018	(7,130,517)	11,733,819	0	XXX	XXX	XXX	226,371,701	779,677,213	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,721,622,131	XXX	1,821,407,687	1,932,684,790	1,620,169,562	(102,233)	34,722,070	5,393,180	0	XXX	XXX	XXX	7,268,350	81,318,757	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						757,973,323	XXX	765,655,310	754,741,518	751,943,735	0	694,022	0	0	XXX	XXX	XXX	2,490,716	30,804,510	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						7,597,489,588	XXX	7,617,908,803	7,758,391,541	7,576,616,390	43,407	8,234,859	433,132	0	XXX	XXX	XXX	43,545,981	209,686,560	XXX	XXX
8299999. Total - Bank Loans						336,305,165	XXX	331,143,841	343,916,564	334,333,664	404	748,381	2,858,303	0	XXX	XXX	XXX	1,036,164	13,044,173	XXX	XXX
8399999. Grand Total - Bonds						30,757,570,062	XXX	30,676,337,581	30,945,483,805	30,555,287,396	528,596	37,268,816	20,418,435	0	XXX	XXX	XXX	280,712,912	1,114,531,212	XXX	XXX

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Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00850L 20 3	AGRIBANK FCB 6.875			50,000.000	100.00	100.000	5,000,000	103.500	5,175,000	5,000,000	85,938	343,755					0		P2FEU	10/29/2013.
009522 ZZ 9	AIRWAY THERAPEUTICS B	R		2,173,047.000		1.647	3,579,320	1.647	3,579,325	3,579,320							0		RP4ZU	03/01/2018.
064159 KJ 4	BANK NOVA SCOTIA 4.65			12,000,000.000		1.001	12,010,868	87.750	10,530,000	12,014,000	122,450	558,000			(2,578)		(2,578)		P2FEU	10/05/2017.
084423 40 9	BERKLEY (WR) 5.625 04/30/2053			199,941.000	200.00	19.828	3,964,481	22.780	4,554,656	3,968,234		281,167			6,198		6,198		RP2FEU	12/11/2013.
088555 ZC 4	BIDTELLECT SERIES B-1	R		161,308.000	2.00	3.940	635,625	9.980	1,609,854	635,625							0		P4ZA	08/25/2017.
088577 ZA 2	BEXION PHARMACEUTICALS B-1	R		8,948.000		15.645	139,994	19.817	177,326	139,994							0		P5GIA	12/28/2017.
088577 ZB 0	BEXION PHARMACEUTICALS B	R		10,092.000		19.817	199,997	19.817	199,997	199,997							0		P4ZA	09/10/2018.
088577 ZZ 7	BEXION PHARMACEUTICALS A-1	R		23,433.000		13.619	319,134	19.817	464,381	319,134							0		P5GIA	03/06/2017.
08888# 12 2	BIDTELLECT SERIES B	R		294,985.000						1,799,409				(0)		1,799,409	(1,799,409)		RP5GIA	06/30/2015.
09069Z ZA 2	BIOWISH TECHNOLOGIES SERIES B	R		1,525,571.000		0.532	811,671	0.544	830,420	811,671							0		P5GIA	04/05/2017.
09069Z ZB 0	BIOWISH TECHNOLOGIES SERIES C	R		5,400,615.000		0.532	2,873,365	0.544	2,939,738	1,968,085							0		P5GIA	04/05/2017.
09069Z ZC 8	BIOWISH TECHNOLOGIES SERIES E	R		4,838,941.000		0.544	2,634,000	0.544	2,634,000	2,634,000							0		P4ZA	11/15/2018.
10924B AA 5	BRIGHTHOUSE A 6.50	R		17,000,000.000		1.097	18,645,568	91.000	15,470,000	18,690,000	288,528	1,381,250			(43,019)		(43,019)		P2FEU	01/23/2018.
173333 ZA 6	LOSANT IoT, INC B	R		998,403.000		1.002	1,000,000	1.002	1,000,000	1,000,000							0		P5GIA	11/05/2018.
173333 ZZ 1	LOSANT IoT INC SERIES A	R		1,070,173.000		0.654	700,000	1.002	1,071,885	700,000							0		P5GIA	08/02/2017.
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		P4ZA	11/13/2018.
23380Y AD 9	DAI-ICHI LIFE 4.00		C	10,000,000.000		1.000	10,000,035	91.804	9,180,350	10,000,000	174,444	400,000			(4)		(4)		P1FEU	07/13/2016.
292450 ZZ 9	ENABLE INJECTIONS SERIES B	R		499,597.000		4.890	2,443,030	4.890	2,443,030	2,443,030							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		904,668					0		P5A	12/31/2018.
333333 ZA 3	ECCRINE SYS SER B	R		5,619,203.000		0.602	3,381,074	0.602	3,381,074	3,381,074							0		P4ZA	06/29/2018.
371877 ZZ 7	GENETESIS A-2	R		286,741.000		7.568	2,169,999	7.568	2,170,005	2,169,999							0		P5GIA	05/31/2018.
378999 ZZ 2	GLOBAL COOLING INC SERIES B	R		750,000.000		1.000	750,000	1.000	750,000	750,000							0		P4ZA	12/07/2018.
404280 BP 3	HSBC HOLDINGS 6.50 (COCO)		C	5,000,000.000		1.000	5,000,000	91.909	4,595,450	5,000,000	88,472	162,500					0		P2FEL	03/19/2018.
451662 ZZ 6	IDEAL IMPLANTS SERIES B	R		545,460.000		4.729	2,579,480	4.729	2,579,480	2,579,480							0		P4ZA	10/17/2018.
55261F AH 7	M&T BANK CORP F 5.125			6,290,000.000		1.057	6,648,950	94.250	5,928,325	6,686,640	53,727	322,363			(37,414)		(37,414)		P2FEU	01/02/2018.
55368@ 12 4	MSI LIGHTING INC SERIES B	R		57,638,210.200						1,500,000							0		P5GIA	09/22/2015.
59156R BT 4	METLIFE INC D 5.875			12,000,000.000		1.000	11,999,825	97.500	11,700,000	12,000,000	207,583	338,792			(175)		(175)		P2FEU	03/20/2018.
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%	R		4,644.835	1,500.00	5.048	23,449	5.049	23,449	23,449		1,117					0		P5GIA	01/03/2018.
65557C AN 3	NORDEA BANK AB 6.125 (COCO)		C	8,000,000.000		0.990	7,919,212	93.625	7,490,000	7,931,250	133,389	490,000			1,400		1,400		P2FEL	10/15/2014.
665859 AQ 7	NORTHERN TRST CO D 4.60			5,305,000.000		1.032	5,474,861	92.500	4,907,125	5,493,094	61,008	244,030			(17,999)		(17,999)		P2FEU	12/21/2017.
693475 AQ 8	PNC FINANCIAL S 5.00			21,069,000.000		1.057	22,276,128	92.000	19,383,480	22,404,353	175,575	1,053,450			(126,792)		(126,792)		P2FEU	01/04/2018.
714239 ZB 9	PERMIAN HOLDCO 2 A	R		28,050.000	1.00	2.500	70,125	2.500	70,125	70,125							0		P5GIA	11/01/2016.
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%	R		550,000.000	1.00	100.000	55,000,000	100.000	55,000,000	55,000,000	970,409	63,287					0		P2FEU	09/25/2018.
743315 AU 7	PROGRESSIVE CORP B 5.375			7,500,000.000		1.000	7,500,013	93.105	6,982,845	7,500,000	118,698	202,682			13		13		P2FEU	03/09/2018.
759351 70 3	REINSURANCE GRP 6.20 09/15/2042			200,000.000	0.01	24.936	4,987,177	25.120	5,024,000	5,000,000		310,000			(142)		(142)		RP2FEU	08/14/2012.
77926L 30 0	ROUNDPOINT MTG SERV A 8.00	R		50,000.000		100.000	5,000,000	100.000	5,000,000	5,000,000		64,500					0		P4ZU	08/10/2018.
857477 BA 0	STATE STREET CRP H 5.625			5,000,000.000	1.00	1.000	4,999,521	95.500	4,775,000	5,000,000	12,500	60,938			(479)		(479)		P2FEU	09/20/2018.
88429@ 12 2	THIRD POLE SERIES A 8.00%	R		70,000.000		20.000	1,400,000	33.000	2,310,000	1,400,000							0		P5GIA	05/05/2017.

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Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired
88429Z ZZ 6	THIRD POLE SERIES B TRANCHE 1	R		44,184.000		33.000	1,458,072	33.000	1,458,072	1,462,500				(4,428)			(4,428)		P4ZA	12/27/2018.
902973 AZ 9	US BANCORP J 5.30			14,990,000.000		1.075	16,108,423	94.000	14,090,600	16,219,180	167,721	794,470			(109,586)		(109,586)		P2FEU	01/02/2018.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							240,692,593	XXX	233,962,788	243,462,840	2,660,442	7,976,968	0	(4,428)	(330,577)	1,799,409	(2,134,414)	0	XXX	XXX
8999999. Total - Preferred Stocks							240,692,593	XXX	233,962,788	243,462,840	2,660,442	7,976,968	0	(4,428)	(330,577)	1,799,409	(2,134,414)	0	XXX	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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.			282,500.000	4,955,050	17.540	4,955,050	5,451,171	50,850	610,200		(748,625)		(748,625)		L	10/31/2015.
00173N 20 9	AMMC CLO IV LTD 03/23/2017	R		4,500.000	2,340	0.520	2,340	2,595,600				(32,130)		(32,130)		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				(25,125)		(25,125)		U	09/30/2008.
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28	R		16,205,000.000	12,639,900	78.000	12,639,900	14,111,314	583,646	1,826,927		(165,696)		(165,696)		U	04/20/2016.
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R		13,825,000.000	7,189,000	52.000	7,189,000	10,316,250	461,774	1,060,472		693,030		693,030		U	09/15/2016.
001748 AD 4	AMMC CLO 2014-14A SUB 0 07/27/26	R		7,000,000.000	3,834,600	54.780	3,834,600	6,522,600	379,561	358,782		(532,000)		(532,000)		U	06/12/2014.
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R		7,000,000.000	3,360,000	48.000	3,360,000	6,265,000	43,418	574,177		(386,868)		(386,868)		U	12/09/2014.
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R		12,180,000.000	5,702,676	46.820	5,702,676	11,200,728	789,520	1,271,655		(320,334)		(320,334)		U	11/21/2013.
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R		8,400,000.000	3,360,000	40.000	3,360,000	7,140,000	438,978	545,572		(1,132,160)		(1,132,160)		U	04/10/2013.
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27	R		9,240,000.000	5,735,268	62.070	5,735,268	7,988,400	200,506	581,531		(669,250)		(669,250)		U	02/26/2016.
00176N AG 2	AMMC 2018-22A CLO SUB FLT 04/25/31	R		21,840,000.000	17,908,800	82.000	17,908,800	17,799,600	993,554	801,585		109,200		109,200		U	03/08/2018.
00176Q AC 4	AMMC CLO 2016-19A SUB 0 10/15/28	R		19,495,000.000	13,385,267	68.660	13,385,267	16,668,225	1,027,830	2,143,529		(2,356,946)		(2,356,946)		U	10/07/2016.
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29	R		17,010,000.000	11,396,700	67.000	11,396,700	15,309,000	552,951	2,177,443		(3,358,354)		(3,358,354)		U	03/08/2017.
00179T AB 7	AMMC CLO 2017-21A SUB 0 11/02/30	R		4,273,500.000	2,905,980	68.000	2,905,980	3,814,099	207,100	393,829		(908,119)		(908,119)		U	09/14/2017.
02005N 10 0	ALLY FINANCIAL INC.			395,000.000	8,950,700	22.660	8,950,700	8,607,171		221,200		(2,567,500)		(2,567,500)		L	07/07/2016.
02376R 10 2	AMERICAN AIRLINES GROUP INC.			199.000	6,390	32.110	6,390	6,818		80		(3,964)		(3,964)		L	04/10/2014.
030506 10 9	AMERICAN WOODMARK CORP.			62,015.000	3,452,995	55.680	3,452,995	3,743,463				(290,467)		(290,467)		L	12/20/2018.
035710 40 9	ANNALY CAPITAL MANAGEMENT INC.			68,260.000	670,313	9.820	670,313	671,166	20,478	81,912		(141,298)		(141,298)		L	12/16/2013.
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE			2,000.000	42,780	21.390	42,780	58,170		880		(15,390)		(15,390)		L	09/26/2018.
037347 10 1	ANWORTH MORTGAGE ASSET CORP.			371,450.000	1,500,658	4.040	1,500,658	1,771,817	48,289	215,441		(520,030)		(520,030)		L	10/31/2015.
03762U 10 5	APOLLO COMMERCIAL REAL ESTATE			195,071.000	3,249,883	16.660	3,249,883	3,195,263	89,733	358,931		(349,177)		(349,177)		L	09/01/2016.
037833 10 0	APPLE INC.			121,000.000	19,086,540	157.740	19,086,540	6,652,436		341,220		(1,390,290)		(1,390,290)		L	06/28/2013.
03938L 20 3	ARCELORMITTAL		C	133,333.000	2,755,993	20.670	2,755,993	3,862,788		11,333		(1,551,996)		(1,551,996)		L	05/31/2013.
055622 10 4	BP PLC-SPONS ADR		C	82,500.000	3,128,400	37.920	3,128,400	3,076,735		200,063		(339,075)		(339,075)		L	05/30/2012.
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE			4,500.000	69,930	15.540	69,930	81,821		875		(11,891)		(11,891)		L	12/26/2018.
081543 ZB 9	BENCHMARK ACQUISITION CO.	R		400.000										0		A	02/13/2007.
088555 ZB 6	BIDTELLECT $6.78 6/29/2025	R		294,985.000				200,590				(1,545,721)	200,590	(1,746,311)		A	06/30/2015.
08888Z 13 6	BIDTELLECT $.01 6/26/2027	R		116,726.000	1,086,719	9.310	1,086,719	458,017				(394,534)		(394,534)		A	08/25/2017.
09062X 10 3	BIOGEN INC.			3,500.000	1,053,220	300.920	1,053,220	980,192				(61,775)		(61,775)		L	07/24/2015.
09253U 10 8	BLACKSTONE GROUP LP/THE			347,600.000	10,361,956	29.810	10,361,956	10,414,948		841,192		(768,196)		(768,196)		L	09/29/2015.
09628D 10 4	BLUESTEM GROUP INC.			2,071.000	911	0.440	911	14,370				(331)		(331)		U	12/31/2014.
12008R 10 7	BUILDERS FIRSTSOURCE INC.			75,000.000	818,250	10.910	818,250	1,008,330				(190,080)		(190,080)		L	10/12/2018.
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE			8,000.000	130,240	16.280	130,240	142,709		1,392		(12,469)		(12,469)		L	12/28/2018.
126650 10 0	CVS HEALTH CORP.			65,000.000	4,258,800	65.520	4,258,800	4,232,785				26,015		26,015		L	12/28/2018.
133999 ZZ 8	CGL HOLDINGS II CORPORATION	R		8,050.000	26,591,600	3,303.304	26,591,600	8,050,000				5,783,400		5,783,400		A	04/21/2015.
134999 ZZ 7	CRANEMERE UK HOLDINGS I LIMITED	R	C	7,000.000	10,918,600	1,559.800	10,918,600	7,000,000				2,858,800		2,858,800		A	05/10/2016.
14309L 10 2	CARLYLE GROUP LP			810,777.000	12,769,738	15.750	12,769,738	15,331,040		1,005,363		(5,797,056)		(5,797,056)		L	01/11/2016.
151020 10 4	CELGENE CORP.			40,000.000	2,563,600	64.090	2,563,600	2,768,314				(570,819)		(570,819)		L	12/27/2018.
156504 30 0	CENTURY COMMUNITIES			400,500.000	6,912,630	17.260	6,912,630	7,417,020				(5,542,920)		(5,542,920)		L	12/10/2014.
172967 42 4	CITIGROUP INC.			292,180.000	15,210,891	52.060	15,210,891	12,620,484		379,542		(5,640,644)		(5,640,644)		L	12/21/2018.

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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
174610 10 5	CITIZENS FINANCIAL GROUP			237,500.000	7,060,875	29.730	7,060,875	7,066,060				(5,185)		(5,185)		L	12/27/2018.
18885T 30 6	CLIPPER REALTY INC			666,667.000	8,713,338	13.070	8,713,338	9,000,005		253,333		5,360,003	3,306,668	2,053,334		L	07/27/2015.
19626G 10 8	COLONY CAPITAL INC			746,906.000	3,495,520	4.680	3,495,520	9,001,849	82,160	389,813		(62,432)	4,341,155	(4,403,587)		L	02/09/2018.
22662X 10 0	CRIMSON WINE GROUP LTD			831.000	6,503	7.825	6,503	6,540				(2,364)		(2,364)		L	02/26/2013.
23204G 10 0	CUSTOMERS BANCORP INC			333,115.000	6,062,693	18.200	6,062,693	6,547,705				(485,012)		(485,012)		L	12/19/2018.
23359* 10 9	DTV AMERICA CORPORATION			1,333,333.000	1,333,333	1.000	1,333,333	2,999,999						0		A	06/30/2015.
247361 70 2	DELTA AIR LINES INC			30,561.000	1,524,994	49.900	1,524,994	382,701		40,035		(186,422)		(186,422)		L	06/27/2016.
25470M 10 9	DISH NETWORK CORP - A			30,000.000	749,100	24.970	749,100	1,143,855				(394,755)		(394,755)		L	03/22/2018.
26875U ZZ 6	EOS ENERGY STORAGE LLC	R		1,142,857.710	2,000,001	1.750	2,000,001	2,000,001						0		A	11/30/2016.
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE			5,000.000	216,250	43.250	216,250	225,448		2,788		(9,198)		(9,198)		L	12/24/2018.
288522 30 3	ELLINGTON FINANCIAL LLC			1,317,309.000	20,194,347	15.330	20,194,347	23,007,101		2,160,387		893,474		893,474		L	02/09/2018.
29250N 10 5	ENBRIDGE INC			15,075.000	468,531	31.080	468,531	467,928				603		603		U	12/20/2018.
29273V 10 0	ENERGY TRANSFER EQUITY LP			1,421,504.000	18,778,068	13.210	18,778,068	24,193,998		433,559		(5,415,930)		(5,415,930)		L	10/19/2018.
293639 10 0	ENTERCOM COMMUNICATIONS-CL A			635,835.000	3,630,618	5.710	3,630,618	6,294,801		225,598		(2,664,183)		(2,664,183)		L	05/08/2018.
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE			16,000.000	393,440	24.590	393,440	414,463		2,163		(21,023)		(21,023)		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				3,834,900		3,834,900		A	06/18/2018.
29402T 11 7	ENVEN ENERGY CORP-CW20 15	R		810,000.000	8,100	0.010	8,100	67,725					59,625	(59,625)		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				121,500	18,600	102,900		A	06/18/2018.
29414J 10 7	ENVIVA PARTNERS LP VE			6,000.000	166,500	27.750	166,500	174,592		1,905		(8,092)		(8,092)		L	12/26/2018.
30034T 10 3	EVERI HOLDINGS INC			100,000.000	515,000	5.150	515,000	521,185				(6,185)		(6,185)		L	12/31/2018.
30605H 10 8	FAIRWAY ENERGY PARTNERS LLC			3,436,932.000	34,369	0.010	34,369	17,516,869				(218,750)	17,482,500	(17,701,250)		U	12/28/2018.
30605H 20 7	FAIRWAY ENERGY ACCD INV			165,000.000	1,650	0.010	1,650	1,650						0		U	12/28/2018.
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R	RF		469,200.000	46,920,000	100.000	46,920,000	46,920,000		2,567,524				0		A	12/21/2018.
33938J 10 6	FLEXION THERAPEUTICS INC			158,850.000	1,798,182	11.320	1,798,182	3,293,152				(2,020,818)		(2,020,818)		L	03/28/2018.
354613 10 1	FRANKLIN RESOURCES INC			110,850.000	3,287,811	29.660	3,287,811	4,194,758	28,821	434,532		(608,373)	906,947	(1,515,320)		L	09/29/2015.
359678 10 9	FULL HOUSE RESORTS, INC			31,617.000	63,866	2.020	63,866	68,925				(59,124)		(59,124)		L	05/30/2008.
371927 10 4	GENESIS ENERGY L.P. VE			6,000.000	110,820	18.470	110,820	135,255		1,890		(24,435)		(24,435)		L	12/26/2018.
375558 10 3	GILEAD SCIENCES INC			31,428.000	1,965,821	62.550	1,965,821	2,172,718		71,656		(285,681)		(285,681)		L	01/29/2016.
38741L 10 7	GRANITE POINT MORTGAGE TRUST			97,607.000	1,759,854	18.030	1,759,854	1,665,918	40,995	154,219		28,306		28,306		L	11/02/2017.
389375 10 6	GRAY TELEVISION INC			415,298.000	6,121,493	14.740	6,121,493	6,484,504				(363,011)		(363,011)		L	12/28/2018.
38983D 30 0	GREAT AJAX CORP			785,571.000	9,466,131	12.050	9,466,131	9,894,985		958,397		(1,390,461)		(1,390,461)		L	03/09/2016.
404129 ZB 7	HC2 BROADCASTING 8/7/2023	R		12,495.000	443,854	35.523	443,854	443,854						0		A	08/07/2018.
404129 ZC 5	HC2 BROADCASTING HOLDINGS INC	R		12,245.000	1,836,750	150.000	1,836,750	1,836,750						0		A	08/07/2018.
404139 10 7	HC2 HOLDINGS INC			1,007,421.000	2,659,591	2.640	2,659,591	5,379,628				(3,334,564)		(3,334,564)		L	12/24/2015.
404139 ZZ 3	HC2 HOLDINGS 7.08 12/24/2020	R		2,000,000.000	240,000	0.120	240,000	3,940,000				380,000	3,700,000	(3,320,000)		A	12/24/2015.
410345 10 2	HANESBRANDS INC			150,000.000	1,879,500	12.530	1,879,500	1,838,305				41,195		41,195		L	12/28/2018.
428104 10 3	HESS MIDSTREAM PARTNERS LP VE			7,000.000	118,860	16.980	118,860	143,709		1,251		(24,849)		(24,849)		L	12/28/2018.
442496 10 5	HOWARD BANCORP INC			103,900.000	1,485,770	14.300	1,485,770	1,896,175				(410,405)		(410,405)		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		A	10/17/2018.
453204 10 9	IMPINJ INC			4,040.000	58,782	14.550	58,782	116,473				25,452	57,691	(32,239)		L	02/21/2017.
45666Z ZC 9	IPI ACQUISITION LLC WARRANTS	R		325.000	3	0.010	3	3						0		A	12/13/2013.

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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
45774W 10 8	INSTEEL INDUSTRIES INC			22,216.000	539,404	24.280	539,404	374,415	666	24,882		(89,753)		(89,753)		L	05/15/2007.
46131B 10 0	INVESCO MORTGAGE CAPITAL			122,900.000	1,779,592	14.480	1,779,592	1,791,305	51,618	206,472		(411,715)		(411,715)		L	10/31/2015.
46187W 10 7	INVITATION HOMES INC			4,842.000	97,227	20.080	97,227	112,286		2,130		(16,899)		(16,899)		L	11/16/2017.
462260 10 0	IOVANCE BIOTHERAPEUTICS INC			20,000.000	177,000	8.850	177,000	244,369				(67,369)		(67,369)		L	10/11/2018.
462651 ZZ 6	IRACORE INTERNATIONAL INC CL A	R		1,176.000	464,520	395.000	464,520	488,040						0		A	04/11/2017.
47233W 10 9	JEFFERIES FINANCIAL GROUP			8,315.000	144,348	17.360	144,348	234,512		3,742		(75,916)		(75,916)		L	08/16/2011.
477700 ZA 9	JOBSON MEDICAL LLC	R		133,349.910										0		A	03/20/2012.
48251W 10 4	KKR & CO INC CLASS A			271,685.000	5,333,177	19.630	5,333,177	4,430,030		172,843		(388,510)		(388,510)		L	01/12/2016.
500754 10 6	KRAFT HEINZ CO/THE			110,000.000	4,734,400	43.040	4,734,400	4,798,180				(63,780)		(63,780)		L	12/31/2018.
52472M 10 1	LEGACY HOUSING CORP			165,000.000	1,968,450	11.930	1,968,450	1,980,000				(11,550)		(11,550)		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		(1,834,758)		(1,834,758)		L	11/01/2016.
526057 10 4	LENNAR CORP-A			25,000.000	978,750	39.150	978,750	998,948				(20,198)		(20,198)		L	10/23/2018.
55272X 10 2	MFA FINANCIAL INC			25,000.000	167,000	6.680	167,000	173,000	5,000	20,000		(31,000)		(31,000)		L	10/31/2015.
55336V 10 0	MPLX LP VE			8,000.000	242,400	30.300	242,400	265,492		2,550		(23,092)		(23,092)		L	12/26/2018.
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE			5,500.000	313,830	57.060	313,830	348,740		3,910		(34,910)		(34,910)		L	12/20/2018.
58503F 10 6	MEDLEY CAPITAL CORP			987,442.000	2,626,596	2.660	2,626,596	7,268,574		454,223			2,527,852	(2,527,852)		L	11/13/2017.
59100U 10 8	META FINANCIAL GROUP INC			199,048.000	3,859,541	19.390	3,859,541	4,022,620	3,936			(163,079)		(163,079)		L	12/31/2018.
60871R 20 9	MOLSON COORS BREWING CO -B			25,000.000	1,404,000	56.160	1,404,000	1,531,225		20,500		(127,225)		(127,225)		L	06/05/2018.
629377 50 8	NRG ENERGY INC			3,769.000	149,252	39.600	149,252	116,080		452		41,911		41,911		L	04/01/2014.
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A			168,473.000	13,248,717	78.640	13,248,717	11,669,966		163,069		1,433,198		1,433,198		L	12/24/2018.
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE			7,000.000	201,880	28.840	201,880	233,198		1,119		(31,318)		(31,318)		L	12/28/2018.
674001 20 1	OAKTREE CAPITAL GROUP LLC			25,000.000	993,750	39.750	993,750	1,086,991		74,250		(58,750)		(58,750)		L	01/12/2016.
682143 10 2	OMEROS CORP			204,171.000	2,274,465	11.140	2,274,465	3,186,700				(1,692,578)		(1,692,578)		U	10/01/2015.
68620A 10 4	ORGANOVO HOLDINGS INC	R		160,000.000	153,136	0.957	153,136	128,000				(61,264)		(61,264)		L	12/17/2012.
69290R 10 4	PDVWIRELESS INC			658,669.000	24,627,634	37.390	24,627,634	13,346,760				3,484,359		3,484,359		L	07/16/2015.
69343T 10 7	PJT PARTNERS INC A			8,690.000	336,824	38.760	336,824	201,121		1,738		(59,440)		(59,440)		L	10/01/2015.
69345V 10 0	PLH GROUP INC			950,000.000	12,706,250	13.375	12,706,250	12,587,500				118,750		118,750		U	10/10/2018.
704999 ZZ 7	PAYLESS HOLDINGS LLC	R		97,617.000	97,617	1.000	97,617	2,342,808				73,213	756,532	(683,319)		A	08/10/2017.
714239 ZA 1	PERMIAN HOLDCO 2 INC	R		28,050.000	70,125	2.500	70,125	70,125						0		V	11/01/2016.
715999 ZZ 4	PHILADELPHIA ENERGY - CLASS A	R		82,707.000	454,889	5.500	454,889	703,010				(248,121)		(248,121)		A	08/07/2018.
718549 20 7	PHILLIPS 66 PARTNERS LP VE			6,000.000	252,660	42.110	252,660	278,391		792		(25,731)		(25,731)		L	12/28/2018.
73754Y 10 0	POTBELLY CORP			100,000.000	805,000	8.050	805,000	1,345,496				(425,000)		(425,000)		L	07/10/2014.
75574U 10 1	READY CAPITAL CORP			906,290.000	12,533,991	13.830	12,533,991	11,533,479	362,516	1,395,687		(1,196,303)		(1,196,303)		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				96,476		96,476		L	12/21/2018.
76150W 10 7	REVERSE MORTGAGE INVESTMENT			1,211,000.000	11,504,500	9.500	11,504,500	17,990,000		302,750		3,330,250		3,330,250		U	10/31/2015.
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES INC NPV			730,815.000	295,249	0.404	295,249	6,146,565				(4,172)	2,104,960	(2,109,132)		L	05/03/2016.
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B		C	102,000.000	6,113,880	59.940	6,113,880	4,986,790		383,520		(851,700)		(851,700)		L	09/28/2015.
811054 40 2	EW SCRIPPS CO/THE-A			91,294.000	1,436,055	15.730	1,436,055	1,435,291				763		763		L	12/27/2018.
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A			1,042,008.000	7,835,900	7.520	7,835,900	12,161,023		103,015		(4,325,123)		(4,325,123)		U	09/21/2018.
81617J 30 1	SELECT ENERGY SERVICES INC-A			1,650,264.000	10,429,668	6.320	10,429,668	18,786,552				(9,466,348)		(9,466,348)		L	12/27/2018.
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE			6,000.000	98,460	16.410	98,460	118,834		1,146		(20,374)		(20,374)		L	12/28/2018.

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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
829226 10 9	SINCLAIR BROADCAST GROUP A			456,450.000	12,022,893	26.340	12,022,893	14,301,350		306,723		(3,640,104)		(3,640,104)		L	04/27/2018.
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC			260,366.000	11,000,464	42.250	11,000,464	12,919,985		37,114		(1,919,522)		(1,919,522)		L	12/31/2018.
85571B 10 5	STARWOOD PROPERTY TRUST INC			15,000.000	295,650	19.710	295,650	301,350	7,200	28,800		(24,600)		(24,600)		L	10/31/2015.
86765K 10 9	SUNOCO LP VE			3,000.000	81,570	27.190	81,570	76,826				4,744		4,744		L	12/24/2018.
87612G 10 1	TARGA RESOURCES CORP VE			7,000.000	252,140	36.020	252,140	318,149		2,730		(66,009)		(66,009)		L	12/28/2018.
88606X 10 0	TBOLT 2018-A G ABS SUB 0 07/15/2038	R	C	29.000	5,162,145	178,005.000	5,162,145	6,238,342	159,903	(140,266)		(917,163)		(917,163)		U	07/20/2018.
88870P 10 6	TIVO CORP			92,500.000	870,425	9.410	870,425	913,772				(43,347)		(43,347)		L	12/13/2018.
89376V 10 0	TRANSMONTAIGNE PARTNERS LP VE			3,000.000	121,740	40.580	121,740	110,774				10,966		10,966		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		18,000		679,500		679,500		L	09/15/2016.
90187B 40 8	TWO HARBORS INVESTMENT CORP			726,983.000	9,334,462	12.840	9,334,462	10,495,743	338,642	798,943		(1,681,522)		(1,681,522)		L	02/06/2018.
90290N 10 9	USA COMPRESSION PARTNERS LP			118,721.000	1,540,999	12.980	1,540,999	1,901,362		249,314		(422,647)		(422,647)		L	10/31/2015.
911363 10 9	UNITED RENTALS INC			40,000.000	4,101,200	102.530	4,101,200	4,062,884				38,316		38,316		L	12/31/2018.
92343V 10 4	VERIZON COMMUNICATIONS INC			52,994.000	2,979,323	56.220	2,979,323	2,526,745		125,728		174,350		174,350		L	10/31/2015.
958254 10 4	WESTERN GAS PARTNERS LP VE			6,000.000	253,380	42.230	253,380	272,301		2,895		(18,921)		(18,921)		L	12/27/2018.
983555 ZZ 9	XCEL BRANDS WTS $0.01 09/28/2018	R		255,100.000	285,712	1.120	285,712	1,275,500				(553,567)		(553,567)		A	09/29/2011.
D18190 89 8	DEUTSCHE BANK AG-REGISTERED		D	37,200.000	303,180	8.150	303,180	595,769		4,724		(112,147)	292,589	(404,736)		L	03/30/2017.
G0177J 10 8	ALLERGAN PLC		D	5,000.000	668,300	133.660	668,300	938,266		14,400		(149,600)		(149,600)		L	12/07/2016.
G491BT 10 8	INVESCO LTD		D	690,000.000	11,550,600	16.740	11,550,600	13,400,013		67,500		(1,849,413)		(1,849,413)		L	12/26/2018.
G79441 10 4	SEACO LTD		D	1,043,750.000	418	0.000	418	44,439				104		104		L	02/12/2009.
G81276 10 0	SIGNET JEWELERS LTD			5,000.000	158,850	31.770	158,850	180,181		7,827		(21,331)		(21,331)		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				(852,500)		(852,500)		L	01/02/2018.
N59465 10 9	MYLAN NV		D	100,000.000	2,740,000	27.400	2,740,000	3,565,038				(1,491,000)		(1,491,000)		L	12/07/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					601,096,362	XXX	601,096,361	672,690,510	7,007,520	28,705,534	0	(62,289,068)	35,755,709	(98,044,777)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO			20,000.000	312,641,645	15,632.082	312,641,645	175,055,121				17,943,179		17,943,179		K	11/13/1995.
36352@ 10 6	GALIC BROTHERS INC			100.000				9,966,361					(61,569)	61,569		K	11/12/1993.
56313@ 10 2	MANHATTAN NATIONAL HOLDING CORP			100.000	8,927,682	89,276.820	8,927,682	51,521,217				(1,600,262)		(1,600,262)		K	09/30/2008.
83070# 10 7	SKIPJACK MARINA CORPORATION			1,000.000				10,000						0		K	10/01/1999.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					321,569,327	XXX	321,569,327	236,552,699	0	0	0	16,342,917	(61,569)	16,404,486	0	XXX	XXX
Common Stocks - Mutual Funds																	
486606 10 6	KAYNE ANDERSON MLP INVESTMENT			492,096.000	6,771,241	13.760	6,771,241	8,160,238		753,107		(1,588,309)		(1,588,309)		L	12/21/2018.
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE			569,964.000	11,342,284	19.900	11,342,284	13,882,417		523,906		(1,676,006)		(1,676,006)		L	12/27/2018.
89148B 10 1	TORTOISE MLP FUND INC			91,281.000	1,118,192	12.250	1,118,192	1,448,342		125,341		(418,068)		(418,068)		L	07/17/2018.
9299999. Total - Common Stocks - Mutual Funds					19,231,717	XXX	19,231,717	23,490,998	0	1,402,353	0	(3,682,383)	0	(3,682,383)	0	XXX	XXX
9799999. Total - Common Stock					941,897,407	XXX	941,897,405	932,734,207	7,007,520	30,107,887	0	(49,628,533)	35,694,140	(85,322,673)	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,182,590,000	XXX	1,175,860,193	1,176,197,047	9,667,962	38,084,855	0	(49,632,961)	37,493,548	(87,457,087)	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 $.....127,418,578.

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
Bonds - U.S. Special Revenue and Special Assessment								
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048		02/14/2018	RBC CAPITAL MARKETS		13,387,140	13,000,000	
196479 V4 8	CO HSG & FIN AUTH BB1 4.20 11/01/2048		10/19/2018	RBC CAPITAL MARKETS		20,658,370	20,069,335	
20775C YE 8	CT HSG FIN AUTH A-1 3.50 05/15/2033		02/07/2018	BANC OF AMERICA SECURITIES		3,250,000	3,250,000	
20775C YF 5	CT HSG FIN AUTH A-1 3.625 05/15/2035		02/07/2018	BANC OF AMERICA SECURITIES		1,750,000	1,750,000	
254768 SQ 8	DISTRICT OF COLUMBIA B-2 4.10 09/01/2039		09/26/2018	WELLS FARGO BROKERAGE SERVICES		5,000,000	5,000,000	
3137FA NH 7	FHR 4709 WI IO INV 10/15/2038		03/02/2018	AMHERST SECURITIES CORP		1,710,769		5,903
45201Y X6 9	IL HSG DEV AUTH 4.125 10/01/2038		10/18/2018	RBC CAPITAL MARKETS		2,500,000	2,500,000	
45203L CT 8	IL HSG DEV AUTH 3.50 09/01/2034		08/24/2018	RBC CAPITAL MARKETS		10,000,000	10,000,000	25,278
462467 VV 0	IA FIN AUTH C 3.85 07/01/2038		09/12/2018	RBC CAPITAL MARKETS		1,865,000	1,865,000	
60416Q GM 0	MN HSG FIN AGY E 2.35 10/01/2046		10/23/2018	RBC CAPITAL MARKETS		1,159,850	1,330,103	2,084
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048		02/14/2018	RBC CAPITAL MARKETS		14,247,496	14,247,496	
60416Q HE 7	MN HSG FIN AGY E 3.45 09/01/2048		08/17/2018	RBC CAPITAL MARKETS		12,000,000	12,000,000	
60416Q HE 7	MN HSG FIN AGY E 3.45 09/01/2048		12/13/2018	RBC CAPITAL MARKETS		1,398,296	1,441,543	2,210
60416Q HG 2	MN HSG FIN AGY G 3.75 11/01/2048		10/18/2018	RBC CAPITAL MARKETS		12,000,000	12,000,000	
60416Q HJ 6	MN HSG FIN AGY I 3.60 01/01/2049		12/14/2018	RBC CAPITAL MARKETS		8,000,000	8,000,000	
64613A BC 5	NJ HSG & MTGE B 3.80 10/01/2032		06/15/2018	RBC CAPITAL MARKETS		3,500,000	3,500,000	
649883 3Y 9	NY MTGE AGY 209 3.35 04/01/2029		02/28/2018	JP MORGAN SECURITIES INC		6,000,000	6,000,000	
658909 SU 1	ND HSG FIN AGY D 3.85 07/01/2038		08/15/2018	RBC CAPITAL MARKETS		7,977,600	8,000,000	
67756Q XK 8	OH HSG FIN AGY A 3.80 09/01/2038		09/12/2018	JP MORGAN SECURITIES INC		2,250,000	2,250,000	
686087 ZL 4	OR HSG & CMNTY SVC C 3.90 07/01/2038		08/14/2018	JP MORGAN SECURITIES INC		5,000,000	5,000,000	
708797 AN 5	PA HSG FIN AGY 3.60 08/01/2035		07/30/2018	RBC CAPITAL MARKETS		8,000,000	8,000,000	24,000
70879Q CC 5	PENNSYLVANIA HSG 127B 3.875 10/01/2038		08/15/2018	JEFFERIES & CO		4,000,000	4,000,000	
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		06/15/2018	RBC CAPITAL MARKETS		1,853,832	1,965,627	3,047
88275F PY 9	TX DEPT OF HSG A 3.35 09/01/2033		08/03/2018	RBC CAPITAL MARKETS		2,500,000	2,500,000	
93978T B8 1	WA HSG FIN COMM 1N 3.80 06/01/2037		09/13/2018	RBC CAPITAL MARKETS		1,755,000	1,755,000	
97712D J6 4	WISCONSIN ST HLTH B-1 4.00 11/15/2043		02/23/2018	JP MORGAN SECURITIES INC		6,176,028	6,115,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						157,939,380	155,539,104	62,522
Bonds - Industrial and Miscellaneous								
00085B AB 9	ABPCI V L+225 01/24/2028		02/22/2018	Private Placement		25,672,398	25,651,500	75,251
00085B AB 9	ABPCI V L+225 01/24/2028		03/01/2018	Private Placement		833,000	833,000	
00085B AB 9	ABPCI V L+225 01/24/2028		03/06/2018	Private Placement		1,862,000	1,862,000	
00085B AB 9	ABPCI V L+225 01/24/2028		03/08/2018	Private Placement		1,960,000	1,960,000	
00085B AB 9	ABPCI V L+225 01/24/2028		04/10/2018	Private Placement		1,200,500	1,200,500	
00085B AB 9	ABPCI V L+225 01/24/2028		04/13/2018	Private Placement		1,421,000	1,421,000	
00085B AB 9	ABPCI V L+225 01/24/2028		04/19/2018	Private Placement		2,548,000	2,548,000	
00085B AB 9	ABPCI V L+225 01/24/2028		04/25/2018	Private Placement		2,793,000	2,793,000	
00085B AB 9	ABPCI V L+225 01/24/2028		05/10/2018	Private Placement		3,748,500	3,748,500	
00085B AB 9	ABPCI V L+225 01/24/2028		05/31/2018	Private Placement		5,194,000	5,194,000	
00085B AB 9	ABPCI V L+225 01/24/2028		06/06/2018	Private Placement		1,029,000	1,029,000	
00085B AB 9	ABPCI V L+225 01/24/2028		06/21/2018	Private Placement		759,500	759,500	
00085U AA 9	ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30		02/20/2018	RAYMOND JAMES & ASSOCIATES		5,018,750	5,000,000	13,885
00176C AS 0	AMMC CLO 2013-12A CR MEZ FLT 11/10/30		11/29/2018	SANDLER & O'NEIL PARTNERS		5,417,500	5,500,000	13,805
00182E BJ 7	ANZ NZ INTL/LDN 3.45 01/21/2028	C	01/16/2018	CITIGROUP		6,975,990	7,000,000	
00184@ AA 4	AMAZON EUCLID OH CTL 4.095 06/30/2039		04/24/2018	Private Placement		2,963,073	2,963,073	
00184@ AA 4	AMAZON EUCLID OH CTL 4.095 06/30/2039		09/15/2018	Private Placement		1,595,501	1,595,501	
00191# AA 3	AMAZON TUCSON AZ CTL 4.095 08/31/2039		05/15/2018	Private Placement		2,524,531	2,524,531	

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
00191# AA 3	AMAZON TUCSON AZ CTL 4.095 08/31/2039		10/16/2018	Private Placement		2,524,531	2,524,531	
00191@ AA 5	AMAZON OK CITY OK CTL 4.233 09/30/2039		05/25/2018	Private Placement		4,773,831	4,773,831	
00191@ AA 5	AMAZON OK CITY OK CTL 4.233 09/30/2039		11/01/2018	Private Placement		4,773,831	4,773,831	
00193* AA 5	AMAZON TULSA OK CTL 4.233 09/30/2039		06/07/2018	Private Placement		4,991,569	4,991,569	
00193* AA 5	AMAZON TULSA OK CTL 4.233 09/30/2039		11/01/2018	Private Placement		4,991,569	4,991,569	
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		06/26/2018	CREDIT AGRICOLE CIB		5,919,375	6,000,000	8,602
00225# AA 3	AMAZON GRAND RAPIDS CTL 4.095 09/30/2039		06/15/2018	Private Placement		2,358,379	2,358,379	
00225# AA 3	AMAZON GRAND RAPIDS CTL 4.095 09/30/2039		11/16/2018	Private Placement		2,358,379	2,358,379	
00287Y BF 5	ABBVIE INC 4.25 11/14/2028		09/13/2018	JP MORGAN SECURITIES INC		4,957,250	5,000,000	
00287Y BF 5	ABBVIE INC 4.25 11/14/2028		10/03/2018	JP MORGAN SECURITIES INC		9,820,700	10,000,000	20,069
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033		06/13/2018	DEUTSCHE BANK		6,998,232	7,000,000	
006346 AS 9	ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048		10/19/2018	DEUTSCHE BANK		11,199,663	11,200,000	
006346 AS 9	ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048		10/31/2018	BARCLAYS CAPITAL		3,015,938	3,000,000	
006346 AS 9	ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048		10/31/2018	BMO CAPITAL MARKETS		2,512,500	2,500,000	
009098 A* 5	AMAZON AIR CARGO FT WORTH 4.494 11/10/39		12/07/2018	Private Placement		2,892,500	2,892,500	
00912X BF 0	AIR LEASE CORP 10Y 4.625 10/01/2028		09/10/2018	WELLS FARGO BROKERAGE SERVICES		7,897,440	8,000,000	
00912X BF 0	AIR LEASE CORP 10Y 4.625 10/01/2028		09/19/2018	MORGAN STANLEY		4,916,000	5,000,000	2,569
00928Q AR 2	AIRCASTLE LTD 4.40 09/25/2023	C	09/20/2018	GOLDMAN SACHS		9,983,100	10,000,000	
01447Y AB 0	ALESC 1A A2 CDO MEZ FLT 10/15/2033		04/17/2018	CS FIRST BOSTON		3,688,296	3,734,983	992
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		07/19/2018	GUGGENHEIM CAPITAL MARKET		3,408,507	3,490,311	23,119
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		11/08/2018	GUGGENHEIM CAPITAL MARKET		20,698,874	21,339,046	24,899
01448T AB 0	ALESC 5A A2 CDO MEZ FLT 12/23/2034		11/01/2018	RAYMOND JAMES & ASSOCIATES		493,430	532,000	1,872
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		02/13/2018	CS FIRST BOSTON		10,359,884	10,868,616	31,891
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		12/06/2018	CS FIRST BOSTON		23,843,544	25,492,597	144,296
015271 AN 9	ALEXANDRIA REAL ESTATE 4.70 07/01/2030		06/12/2018	JP MORGAN SECURITIES INC		4,995,800	5,000,000	
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027		01/19/2018	Exchanged		25,480,000	28,000,000	
01882Y AB 2	ALLIANT ENERGY FINANCE 4.25 06/15/2028		06/06/2018	BANC OF AMERICA SECURITIES		14,970,900	15,000,000	
020002 BB 6	ALLSTATE CORP 5.75 08/15/2053		04/25/2018	JEFFERIES & CO		5,485,305	5,268,000	60,582
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	02/12/2018	Exchanged		73,973	73,789	
02343U AB 1	AMCOR FINANCE USA 4.50 05/15/2028		05/07/2018	CITIGROUP		7,984,720	8,000,000	
025816 CA 5	AMERICAN EXPRESS 4.20 11/06/2025		11/01/2018	RBC CAPITAL MARKETS		9,977,800	10,000,000	
02660T AR 4	AHM 2004-1 4A SEQ SNR FLT 04/25/2044		11/15/2018	AMHERST SECURITIES CORP		2,834,017	2,866,263	7,002
02666T AA 5	AMERICAN HOMES 4 RENT 4.25 02/15/2028		01/31/2018	JP MORGAN SECURITIES INC		13,921,880	14,000,000	
02666T AA 5	AMERICAN HOMES 4 RENT 4.25 02/15/2028		02/07/2018	CITIGROUP		8,923,339	9,033,000	2,133
02666T AA 5	AMERICAN HOMES 4 RENT 4.25 02/15/2028		06/26/2018	BANC OF AMERICA SECURITIES		1,911,840	2,000,000	33,292
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		06/11/2018	BARCLAYS CAPITAL		9,741,200	10,000,000	23,878
03330P AA 7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036		01/26/2018	Greensledge Capital Market		23,000,000	23,000,000	
03330P AC 3	ANCHF 2018-5A B CDO MEZ 4.50 04/25/2036		01/26/2018	Greensledge Capital Market		8,000,000	8,000,000	
03522A AD 2	ANHEUSER-BUSCH 3.65 02/01/26		11/13/2018	Exchanged		14,966,126	15,000,000	155,125
03665L AA 1	ANTR 2018-3A A1 CLO SSNR FLT 01/20/2031		11/20/2018	CITIGROUP		10,000,000	10,000,000	
03665T AC 0	ANTR 2018-2A A2 CLO SNR FLT 10/20/2030		08/24/2018	DEUTSCHE BANK		9,000,000	9,000,000	
03665T AE 6	ANTR 2018-2A B CLO MEZ FLT 10/20/2030		08/24/2018	DEUTSCHE BANK		18,000,000	18,000,000	
03666H AA 9	ANTARES HOLDINGS 6.00 08/15/2023		07/19/2018	DEUTSCHE BANK		18,999,050	19,000,000	
037411 BE 4	APACHE CORP 4.375 10/15/2028		08/14/2018	JP MORGAN SECURITIES INC		17,972,100	18,000,000	
03759C AL 4	APID 2016-24A A2FR CLO MEZ 4.46 10/20/30		08/23/2018	BANC OF AMERICA SECURITIES		4,800,000	4,800,000	
038923 AD 0	ARBOR REALTY TRUST 5.625 05/01/2023		03/08/2018	SANDLER & O'NEIL PARTNERS		9,998,700	10,000,000	

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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
038923 AD 0	ARBOR REALTY TRUST 5.625 05/01/2023		05/10/2018	SANDLER & O'NEIL PARTNERS		2,983,350	3,000,000	29,063
04010L AV 5	ARES CAPITAL CORP 4.25 03/01/2025		01/08/2018	BANC OF AMERICA SECURITIES		16,935,570	17,000,000	
04017T AE 9	ARES 2014-31RA B CLO MEZ FLT 05/24/2030	C	12/07/2018	CANTOR FITZGERALD & CO.		3,934,400	4,000,000	7,149
045054 AD 5	ASHTEAD CAPITAL 4.125 08/15/25		10/25/2018	WELLS FARGO BROKERAGE SERVICES		935,000	1,000,000	8,479
045054 AD 5	ASHTEAD CAPITAL 4.125 08/15/25		10/26/2018	WELLS FARGO BROKERAGE SERVICES		1,492,000	1,600,000	13,750
045054 AH 6	ASHTEAD CAPITAL 5.25 08/01/2026		07/23/2018	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	
04621X AJ 7	ASSURANT INC 4.90 03/27/2028		03/22/2018	MORGAN STANLEY		7,969,360	8,000,000	
046353 AT 5	ASTRAZENECA PLC 4.00 01/17/2029	C	10/04/2018	CS FIRST BOSTON		9,766,700	10,000,000	57,778
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	01/09/2018	BARCLAYS CAPITAL		11,981,520	12,000,000	
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	06/26/2018	BANC OF AMERICA SECURITIES		4,643,500	5,000,000	95,104
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	06/27/2018	WELLS FARGO BROKERAGE SERVICES		4,661,550	5,000,000	95,677
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	11/20/2018	JEFFERIES & CO.		9,081,400	10,000,000	150,104
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	11/21/2018	OPPENHEIMER & CO.		4,551,800	5,000,000	76,771
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	11/26/2018	JEFFERIES & CO.		2,022,287	2,220,000	34,595
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	11/29/2018	JEFFERIES & CO.		1,955,564	2,146,000	34,671
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	11/30/2018	BARCLAYS CAPITAL		2,731,800	3,000,000	48,813
04686J AA 9	ATHENE HOLDINGS 4.125 01/12/2028	C	12/04/2018	BARCLAYS CAPITAL		4,561,000	5,000,000	82,500
052113 AB 3	AUSGRID FINANCE 4.35 08/01/2028	C	04/23/2018	BANC OF AMERICA SECURITIES		6,993,490	7,000,000	
05279@ AA 9	AUTOLIV ASP A-1 CTL 4.101 08/15/2034		02/15/2018	Private Placement		1,444,844	1,444,844	
05279@ AA 9	AUTOLIV ASP A-1 CTL 4.101 08/15/2034		05/15/2018	Private Placement		1,189,872	1,189,872	
05279@ AA 9	AUTOLIV ASP A-1 CTL 4.101 08/15/2034		08/15/2018	Private Placement		1,019,890	1,019,890	
05279@ AA 9	AUTOLIV ASP A-1 CTL 4.101 08/15/2034		11/15/2018	Private Placement		530,312	530,312	
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		05/22/2018	JP MORGAN SECURITIES INC.		8,999,775	9,000,000	
05369A AD 3	AVIATION CAPITAL 4.125 08/01/2025		07/25/2018	MIZUHO SEC USA		17,754,660	18,000,000	
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		04/17/2018	JP MORGAN SECURITIES INC.		22,957,450	23,000,000	
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		04/19/2018	GOLDMAN SACHS		9,820,300	10,000,000	3,625
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		04/25/2018	BANC OF AMERICA SECURITIES		4,856,750	5,000,000	4,229
054561 AG 0	AXA EQUITABLE HLDGS 4.35 04/20/2028		05/16/2018	WELLS FARGO BROKERAGE SERVICES		7,780,320	8,000,000	27,067
05525F AA 9	BAMLL 2013-FRR3 A PO MEZ 06/26/23 RE		01/03/2018	AMHERST SECURITIES CORP.		9,140,625	12,000,000	
05525H AW 7	BAMLL 2014-FRR5 BK37 PO MEZ 01/27/47RE		06/26/2018	AMHERST SECURITIES CORP.		6,308,145	9,160,909	
055328 AA 6	BMMC 2018-1A A1A CLO SSNR FLT 10/20/2030		09/13/2018	CITIGROUP		27,000,000	27,000,000	
05565E BE 4	BMW US CAP LLC 3.95 08/14/2028		08/07/2018	GOLDMAN SACHS		16,973,480	17,000,000	
05580M 50 4	B RILEY FINL INC 7.375 05/31/2023		05/14/2018	FRIEDMAN BILLINGS RAMSEY		21,000,000	21,000,000	
05580M 60 3	B RILEY FINL INC 6.875 09/30/2023		09/06/2018	FRIEDMAN BILLINGS RAMSEY		12,000,000	12,000,000	
05586A AA 6	BSPRT 2018-FL4 A CLO SSNR FLT 09/15/2035		09/27/2018	WELLS FARGO BROKERAGE SERVICES		7,000,000	7,000,000	
05586A AC 2	BSPRT 2018-FL4 AS CLO SNR FLT 09/15/2035		09/27/2018	WELLS FARGO BROKERAGE SERVICES		7,000,000	7,000,000	
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038		01/15/2018	Private Placement		4,941,667	4,941,667	
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038		03/15/2018	Private Placement		4,941,667	4,941,667	
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038		05/15/2018	Private Placement		4,941,667	4,941,667	
056752 AN 8	BAIDU INC 4.875 11/14/2028	C	11/08/2018	GOLDMAN SACHS		9,954,600	10,000,000	
05949A W9 7	BOAMS 2005-B 2A1 PT SNR FLT 03/25/2035		11/19/2018	BREAN CAPITAL, LLC		2,921,256	3,039,018	6,601
06051G HG 7	BANK OF AMERICA CORP MTN 3.97 03/05/2029		03/14/2018	BANC OF AMERICA SECURITIES		6,969,690	7,000,000	8,491
06051G HG 7	BANK OF AMERICA CORP MTN 3.97 03/05/2029		04/19/2018	BANC OF AMERICA SECURITIES		9,895,000	10,000,000	52,933
06051G HM 4	BANK OF AMERICA CORP 4.271 07/23/2029		07/18/2018	BANC OF AMERICA SECURITIES		20,000,000	20,000,000	
06051G HM 4	BANK OF AMERICA CORP 4.271 07/23/2029		11/16/2018	MIZUHO SEC USA		4,918,050	5,000,000	69,404
06368B GS 1	BANK OF MONTREAL 3.803 12/15/2032		05/17/2018	BANC OF AMERICA SECURITIES		14,873,440	16,000,000	268,745

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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
06368B Q6 8	BANK OF MONTREAL 4.338 10/05/2028		10/02/2018	BANK OF MONTREAL		17,000,000	17,000,000	
06738E BD 6	BARCLAYS PLC 4.972 05/16/2029	C	05/09/2018	BARCLAYS CAPITAL		15,000,000	15,000,000	
06738E BD 6	BARCLAYS PLC 4.972 05/16/2029	C	05/16/2018	BANC OF AMERICA SECURITIES		4,986,350	5,000,000	1,381
06738E BD 6	BARCLAYS PLC 4.972 05/16/2029	C	05/16/2018	BARCLAYS CAPITAL		4,987,150	5,000,000	1,381
06760P AN 1	BABSN 2018-3A B2 CLO MEZ 4.477 07/20/29		05/18/2018	MORGAN STANLEY		7,000,000	7,000,000	
07132L AE 9	BATLN 2017-11A B CLO MEZ FLT 10/24/2029	C	12/10/2018	CANTOR FITZGERALD & CO		3,493,201	3,540,000	20,417
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		06/18/2018	JP MORGAN SECURITIES INC		26,803,170	27,000,000	
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		09/19/2018	RBC CAPITAL MARKETS		4,884,800	5,000,000	52,257
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		10/04/2018	GOLDMAN SACHS		9,745,600	10,000,000	126,389
07274N AL 7	BAYER US FINANCE II 4.375 12/15/2028		11/20/2018	CS FIRST BOSTON		4,791,800	5,000,000	89,931
07274N AW 3	BAYER US FIN II 3.375 07/15/2024		07/12/2018	NON-BROKER		3,883,720	4,000,000	
07274N AX 1	BAYER US FIN II 2.85 04/15/2025		07/12/2018	NON-BROKER		3,730,560	4,000,000	27,550
08179C AG 6	BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029		07/02/2018	RAYMOND JAMES & ASSOCIATES		467,100	480,000	4,149
08181V AL 9	BSP 2018-16A A1B CLO SSNR 4.36 01/17/32	C	12/12/2018	JP MORGAN SECURITIES INC		4,800,000	4,800,000	
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		07/16/2018	Exchanged		495,706	495,706	
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		07/16/2018	Private Placement		465,816	465,816	
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		08/01/2018	Capitalized Interest		5,609	5,609	
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		09/01/2018	Capitalized Interest		11,283	11,283	
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		10/01/2018	Capitalized Interest		11,497	11,497	
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		11/01/2018	Capitalized Interest		11,631	11,631	
08888# AA 4	BIDTELLECT INC 10.00 7/16/2019		12/01/2018	Capitalized Interest		11,766	11,766	
09257W AC 4	BLACKSTONE MTGE 4.75 03/15/2023		03/23/2018	BANC OF AMERICA SECURITIES		7,880,000	8,000,000	
09628V AN 4	BLUEM 2016-3A A2R CLO SNR FLT 11/15/2030		11/02/2018	BARCLAYS CAPITAL		8,000,000	8,000,000	
09629P AE 6	BLUEM 2018-22A B CLO MEZ FLT 07/15/2031	C	12/07/2018	CANTOR FITZGERALD & CO		11,879,750	12,200,000	215,836
09630A AE 6	BLUEM 2018-3A A2 CLO SNR FLT 10/25/2030		10/03/2018	CITIGROUP		18,000,000	18,000,000	
09659W 2C 7	BNP PARIBAS 3.50 11/16/2027	C	04/19/2018	BNP PARIBAS		9,495,500	10,000,000	152,639
09659W 2C 7	BNP PARIBAS 3.50 11/16/2027	C	05/18/2018	BNP PARIBAS		9,314,100	10,000,000	5,833
10112R BA 1	BOSTON PROP LP 4.50 12/01/2028		11/13/2018	BANC OF AMERICA SECURITIES		6,974,870	7,000,000	
10901A AA 4	BDF 2018-2A A CDO SSNR 4.75 10/25/2035		08/30/2018	Greensledge Capital Market		18,400,000	18,400,000	
10901U AA 0	BDF 2018-1A A CDO SSNR 4.25 04/25/2036		02/02/2018	Greensledge Capital Market		12,000,000	12,000,000	
111021 AL 5	BRITISH TELECOMM 5.125 12/04/2028	C	11/29/2018	CITIGROUP		9,959,000	10,000,000	
111021 AM 3	BRITISH TELECOMM 4.50 12/04/2023	C	11/29/2018	BARCLAYS CAPITAL		4,998,650	5,000,000	
11134L AH 2	BROADCOM CRP / FIN 3.875 01/15/2027		10/03/2018	MORGAN STANLEY		4,693,000	5,000,000	43,056
11271L AC 6	BROOKFIELD FINANCE 3.90 01/25/2028		01/11/2018	BANC OF AMERICA SECURITIES		29,896,200	30,000,000	
11271L AC 6	BROOKFIELD FINANCE 3.90 01/25/2028		04/25/2018	JEFFERIES & CO		4,742,350	5,000,000	54,167
11271L AC 6	BROOKFIELD FINANCE 3.90 01/25/2028		12/07/2018	JEFFERIES & CO		3,348,573	3,577,000	52,701
11271L AC 6	BROOKFIELD FINANCE 3.90 01/25/2028		12/07/2018	SUSQUEHANNA INTL GRP		4,100,538	4,374,000	64,444
11271L AC 6	BROOKFIELD FINANCE 3.90 01/25/2028		12/10/2018	JEFFERIES & CO		935,730	1,000,000	14,842
120568 BA 7	BUNGE LTD FIN CORP 4.35 03/15/2024		09/04/2018	JP MORGAN SECURITIES INC		7,990,240	8,000,000	
120568 BA 7	BUNGE LTD FIN CORP 4.35 03/15/2024		09/20/2018	HSBC SECURITIES		4,950,950	5,000,000	8,458
12325J AD 3	BUSINESS DEVELOPMENT 5.375 05/30/2023		05/11/2018	SANDLER & O'NEIL PARTNERS		11,188,463	11,250,000	
123262 AN 7	BJETS 2018-1 A ABS SSNR 4.335 02/15/2033		02/21/2018	DEUTSCHE BANK		8,999,843	9,000,000	
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033		06/21/2018	DEUTSCHE BANK		14,999,744	15,000,000	
12541W AA 8	CH ROBINSON 4.20 04/15/2028		04/09/2018	JP MORGAN SECURITIES INC		11,928,240	12,000,000	
12551J AE 6	CIFC 2017-4A A2 CLO MEZ FLT 10/24/2030	C	12/07/2018	CANTOR FITZGERALD & CO		4,828,031	4,900,000	27,358
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

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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
12636Y AC 6	CRH AMERICA FINANCE 3.95 04/04/2028		10/04/2018	MORGAN STANLEY		6,779,546	7,056,000	3,871
12636Y AC 6	CRH AMERICA FINANCE 3.95 04/04/2028		11/21/2018	GOLDMAN SACHS		2,546,295	2,680,000	15,291
12636Y AC 6	CRH AMERICA FINANCE 3.95 04/04/2028		11/21/2018	WELLS FARGO BROKERAGE SERVICES		2,849,460	3,000,000	17,117
126650 CX 6	CVS HEALTH CORP 4.30 03/25/2028		03/06/2018	BANC OF AMERICA SECURITIES		28,592,260	29,000,000	
12668A XL 4	CWALT 2005-63 5A1 PT SSNR FLT 12/25/35		12/03/2018	CS FIRST BOSTON		1,498,832	1,645,937	671
12707* AA 9	CVS (NC SC PA & VA) CTL 4.880 01/15/2044		05/17/2018	Private Placement		14,500,000	14,500,000	
133131 AW 2	CAMDEN PROPERTY TRUST 4.10 10/15/2028		10/02/2018	BANC OF AMERICA SECURITIES		5,993,580	6,000,000	
134429 BG 3	CAMPBELL SOUP CO 4.15 03/15/2028		11/15/2018	GOLDMAN SACHS		4,592,050	5,000,000	36,889
134429 BG 3	CAMPBELL SOUP CO 4.15 03/15/2028		11/16/2018	CS FIRST BOSTON		4,597,350	5,000,000	37,465
134429 BG 3	CAMPBELL SOUP CO 4.15 03/15/2028		11/20/2018	BARCLAYS CAPITAL		1,459,079	1,590,000	12,464
134429 BG 3	CAMPBELL SOUP CO 4.15 03/15/2028		11/27/2018	CITIGROUP		4,628,100	5,000,000	42,653
14040H BW 4	CAPITAL ONE FINL 3.80 01/31/2028		04/19/2018	UBS WARBURG		9,538,700	10,000,000	87,611
141545 9Z 8	CARDINAL STATUTORY TRST I L+240 9/15/34		02/01/2018	SANDLER & O'NEIL PARTNERS		7,050,000	7,500,000	41,547
14310Q AA 6	CGFM 2015-1A A11R CLO SSNR FLT 10/15/31		08/02/2018	CITIGROUP		33,000,000	33,000,000	
14310Q AE 8	CGFM 2015-1A A13R CLO SSNR 4.56 10/15/31		08/02/2018	CITIGROUP		17,000,000	17,000,000	
14310Q AG 3	CGFM 2015-1A A2R CLO MEZ FLT 10/15/2031		08/02/2018	CITIGROUP		15,000,000	15,000,000	
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043		06/07/2018	CITIGROUP		7,993,962	8,000,000	
149556 ZZ 8	CAZ CREEK TAX LIEN FUND 6.50 05/08/2021		05/08/2018	Private Placement		20,173,293	20,223,853	
151020 AS 3	CELGENE CORP 3.875 08/15/25		12/06/2018	BANC OF AMERICA SECURITIES		6,712,510	7,000,000	86,649
151020 BB 9	CELGENE CORP 3.90 02/20/2028		10/04/2018	DEUTSCHE BANK		9,553,300	10,000,000	53,083
15137E BL 6	CECLO 2014-21A A1RB CLO SSNR 4.05 07/30		07/12/2018	JP MORGAN SECURITIES INC		16,000,000	16,000,000	
15137K AN 9	CECLO 2015-24A B2R CLO MEZ 5.031 10/26		07/23/2018	GOLDMAN SACHS		14,500,000	14,500,000	47,146
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030		06/29/2018	WELLS FARGO BROKERAGE SERVICES		17,500,000	17,500,000	
15672R AC 9	CERB 2018-3A B CLO MEZ FLT 07/15/2030		06/29/2018	WELLS FARGO BROKERAGE SERVICES		7,000,000	7,000,000	
15672V AA 4	CERB 2018-4RA A1TR CLO SSNR FLT 10/15/30		10/25/2018	NATIXIS		20,000,000	20,000,000	
15673N AA 1	CERB 2018-1A A CLO SSNR FLT 04/15/2030		02/08/2018	NATIXIS		21,000,000	21,000,000	
15673N AE 3	CERB 2018-1A B CLO MEZ FLT 04/15/2030		02/08/2018	NATIXIS		5,000,000	5,000,000	
15673Q AA 4	CERB 2018-2A A CLO SSNR FLT 04/15/2028	C	12/14/2018	WELLS FARGO BROKERAGE SERVICES		9,850,000	10,000,000	61,090
161175 BQ 6	CHARTER COMM OPT USD 4.50 02/01/2024		06/28/2018	MORGAN STANLEY		7,991,440	8,000,000	
16877# AB 8	VA CHARLOTTE DIR MTG A2 5.438 01/05/2036		12/01/2018	Transfer From Sch B		16,157,395	16,160,521	63,470
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		05/15/2018	SANDLER & O'NEIL PARTNERS		7,000,000	7,000,000	
172062 AF 8	CINCINNATI FINL 6.92 05/15/2028		12/07/2018	STIFEL NICOLAUS		26,685,514	22,393,000	111,915
17275G AA 4	CIRUS 2018-1A A CDO SSNR 4.8 01/25/2037		11/02/2018	Greensledge Capital Market		36,000,000	36,000,000	
17288X AA 2	CITADEL LP 5.375 01/17/2023		10/11/2018	JP MORGAN SECURITIES INC		4,993,750	5,000,000	65,694
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047		06/12/2018	BARCLAYS CAPITAL		8,995,972	9,000,000	
19624R AB 2	COLONY CAP INC 3.875 01/15/2021		01/04/2018	GOLDMAN SACHS		4,990,000	5,000,000	93,108
19624R AB 2	COLONY CAP INC 3.875 01/15/2021		03/01/2018	GOLDMAN SACHS		922,500	1,000,000	5,382
19624R AB 2	COLONY CAP INC 3.875 01/15/2021		03/01/2018	JP MORGAN SECURITIES INC		3,745,000	4,000,000	21,528
20030N CT 6	COMCAST CORP 4.15 10/15/2028		10/02/2018	WELLS FARGO BROKERAGE SERVICES		12,993,500	13,000,000	
2027A0 JZ 3	COM BK AUSTRALIA 3.90 03/16/2028	C	03/12/2018	BANC OF AMERICA SECURITIES		6,994,820	7,000,000	
205887 CC 4	CONAGRA BRANDS 4.85 11/01/2028		10/15/2018	GOLDMAN SACHS		9,996,700	10,000,000	
20605P AK 7	CONCHO RESOURCES INC 4.30 08/15/2028		06/14/2018	BANC OF AMERICA SECURITIES		4,983,000	5,000,000	
20786W AD 9	CONNECTONE BANCORP 5.20 02/01/2028		01/11/2018	STIFEL NICOLAUS		5,000,000	5,000,000	
21036P BC 1	CONSTELLATION BRANDS 4.65 11/15/2028		10/22/2018	BANC OF AMERICA SECURITIES		9,972,000	10,000,000	
21872B AG 1	CAFL 2018-1 B ABS MEZ 4.003 06/15/2051		06/27/2018	MORGAN STANLEY		2,999,882	3,000,000	11,675
21872M AA 0	CAFL 2018-2 A ABS SSNR 4.026 11/15/2052		12/06/2018	GOLDMAN SACHS		12,999,903	13,000,000	17,446
21872M AG 7	CAFL 2018-2 B ABS MEZ 4.559 11/15/2052		12/06/2018	GOLDMAN SACHS		3,331,882	3,332,000	5,064

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
224044 CG 0	COX COMMUNICATIONS INC 3.35 09/15/2026		10/05/2018	WELLS FARGO BROKERAGE SERVICES		4,629,100	5,000,000	11,632
224044 CJ 4	COX COMMUN INC 3.50 08/15/2027		10/05/2018	SUMITOMO MITSUI		3,651,326	3,935,000	21,041
225401 AF 5	CREDIT SUISSE 3.869 01/12/2029	C	01/05/2018	CS FIRST BOSTON		13,000,000	13,000,000	
225401 AF 5	CREDIT SUISSE 3.869 01/12/2029	C	01/08/2018	CS FIRST BOSTON		3,014,370	3,000,000	
22541Q XS 6	CSFB 2003-23 DB1 SUB 5.8285 09/25/2033		12/19/2018	AMHERST SECURITIES CORP		2,361,685	2,360,210	7,643
22549N AA 9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037		07/25/2018	CS FIRST BOSTON		43,650,000	45,000,000	22,721
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24		06/22/2018	CS FIRST BOSTON		9,999,667	10,000,000	
22822R BH 2	CROWN CASTLE TOWERS 4.241 07/15/2028		06/26/2018	MORGAN STANLEY		15,000,000	15,000,000	
22846M AC 7	CRNPT 2018-7A B CLO MEZ FLT 10/20/2031		10/11/2018	GOLDMAN SACHS		19,000,000	19,000,000	
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019		06/28/2018	STIFEL NICOLAUS		2,010,000	2,000,000	771
23204H BM 9	CUSTOMERS BANK 6.125 06/26/2029		12/19/2018	STIFEL NICOLAUS		7,070,000	7,000,000	208,420
23359* AA 7	DTV AMERICA 14% 6/22/2019		06/19/2018	Exchanged		900,000	900,000	123,238
233851 DF 8	DAIMLER FINANCE 3.75 02/22/2028		04/30/2018	GOLDMAN SACHS		9,799,300	10,000,000	75,000
24023# AA 7	DC DEPT OF CORRECTIONS CTL 4.57 03/15/33		04/19/2018	Private Placement		9,787,798	9,787,798	
244608 AA 3	DPATH 2018-1A A1 CLO SSNR FLT 01/15/2031		12/07/2018	Greensledge Capital Market		15,000,000	15,000,000	
244608 AJ 4	DPATH 2018-1A A2 CLO SSNR 4.526 01/15/31		12/07/2018	Greensledge Capital Market		21,000,000	21,000,000	
251526 BY 4	DEUTSCHE BANK NY * 3.70 05/30/2024	C	06/01/2018	Exchanged		16,049,700	17,000,000	1,747
25156P BB 8	DEUTSCHE TEL FIN 144A 4.375 06/21/2028	C	06/14/2018	RBC CAPITAL MARKETS		19,910,400	20,000,000	
25156P BB 8	DEUTSCHE TEL FIN 144A 4.375 06/21/2028	C	10/05/2018	MORGAN STANLEY		6,644,327	6,730,000	89,149
25389J AT 3	DIGITAL REALTY TRUST LP 4.45 07/15/2028		06/14/2018	BANC OF AMERICA SECURITIES		9,985,200	10,000,000	
25466A AN 1	DISCOVER BANK BKNT 4.682 08/09/2028		08/06/2018	CITIGROUP		7,000,000	7,000,000	
25466A AP 6	DISCOVER BANK BKNT 4.65 09/13/2028		09/10/2018	DEUTSCHE BANK		9,985,000	10,000,000	
25466A AP 6	DISCOVER BANK BKNT 4.65 09/13/2028		09/19/2018	RBC CAPITAL MARKETS		9,940,800	10,000,000	10,333
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48		04/18/2018	GUGGENHEIM CAPITAL MARKET		7,000,000	7,000,000	
25755T AK 6	DPABS 2018-1A A2II ABS SNR 4.328 07/48		06/06/2018	CANTOR FITZGERALD & CO		3,498,906	3,500,000	18,514
260543 CM 3	DOW CHEMICAL CO 4.55 11/30/2025		11/28/2018	MORGAN STANLEY		1,997,980	2,000,000	
260543 CQ 4	DOW CHEMICAL CO 4.80 11/30/2028		11/28/2018	SEAPORT GROUP		2,002,040	2,000,000	
26078J AD 2	DOWDUPONT 4.725 11/15/2028		11/14/2018	CS FIRST BOSTON		10,000,000	10,000,000	
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		04/17/2018	BARCLAYS CAPITAL		7,000,000	7,000,000	
26249M AQ 0	DRSLF 2015-37A BR CLO MEZ FLT 01/15/31	C	12/07/2018	CANTOR FITZGERALD & CO		3,682,438	3,800,000	23,082
26441Y BB 2	DUKE REALTY 4.00 09/15/2028		09/04/2018	WELLS FARGO BROKERAGE SERVICES		5,935,560	6,000,000	
26829D AE 5	ECP 2015-7A CLO SUB 0 04/22/2030	C	08/03/2018	AMHERST SECURITIES CORP		17,310,589	30,303,000	
268317 AU 8	ELECTRICITE DE FRANCE 4.50 09/21/2028	C	09/18/2018	CITIGROUP		21,733,360	22,000,000	
26848# AA 5	EDX/GE SUPPLY CHAIN CTL 4.40 01/15/2029		10/01/2018	Private Placement		9,994,000	9,994,000	
26874R AE 8	ENI SPA X-R 4.75 09/12/2028	C	09/05/2018	CITIGROUP		17,855,820	18,000,000	
26885B AD 2	EQT MIDSTREAM PTR 5Y 4.75 07/15/2023		06/20/2018	DEUTSCHE BANK		21,947,420	22,000,000	
277432 AW 0	EASTMAN CHEMICAL 4.50 12/01/2028		10/30/2018	JP MORGAN SECURITIES INC		9,912,600	10,000,000	
277432 AW 0	EASTMAN CHEMICAL 4.50 12/01/2028		11/15/2018	KEYBANK CAPITAL MARKET		1,943,700	2,000,000	3,250
277432 AW 0	EASTMAN CHEMICAL 4.50 12/01/2028		11/16/2018	MORGAN STANLEY		4,896,600	5,000,000	8,750
277432 AW 0	EASTMAN CHEMICAL 4.50 12/01/2028		11/20/2018	CANTOR FITZGERALD & CO		4,877,550	5,000,000	10,625
28176E AD 0	EDWARDS LIFESCIENCES 4.30 06/15/2028		06/06/2018	BANC OF AMERICA SECURITIES		14,965,050	15,000,000	
282523 AK 5	GUGG4 2016-1A A1S2 CLO SSNR 4.442 10/31		10/05/2018	Greensledge Capital Market		8,000,000	8,000,000	
28851Q AE 3	ECLO 2017-1A AR CLO SSNR FLT 10/15/2029		08/08/2018	CITIGROUP		31,000,000	31,000,000	
28851Q AG 8	ECLO 2017-1A BR CLO SSNR 4.959 10/15/29		08/08/2018	CITIGROUP		20,600,000	20,600,000	
28852L AA 1	ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030		06/06/2018	CITIGROUP		18,000,000	18,000,000	
28852L AE 3	ECLO 2018-3A A2 CLO SSNR 4.545 07/20/30		06/06/2018	CITIGROUP		24,000,000	24,000,000	

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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
29278G AK 4	ENEL FINANCE INTL NV 4.875 06/14/2029	C	09/19/2018	RBC CAPITAL MARKETS		6,846,070	7,000,000	6,635
299670 AC 3	XAN 2018-RSO6 B CLO SNR FLT 06/15/2035		06/07/2018	WELLS FARGO BROKERAGE SERVICES		7,200,000	7,200,000	
30040W AF 5	EVERSOURCE ENERGY O 4.25 04/01/2029		12/10/2018	GOLDMAN SACHS		7,944,400	8,000,000	
30212P AP 0	EXPEDIA INC 3.80 02/15/2028		09/19/2018	MORGAN STANLEY		9,243,800	10,000,000	38,000
30292* AA 2	FBI BRONX CTL 3.91 07/15/2033		02/02/2018	Private Placement		13,859,000	13,859,000	
314890 AA 2	FERGUSON FINANCE PLC 4.50 10/24/2028	C	10/17/2018	BARCLAYS CAPITAL		19,930,000	20,000,000	
31620R AG 0	FIDELITY NATL FINANCIAL 4.50 08/15/2028		08/08/2018	BANC OF AMERICA SECURITIES		12,902,760	13,000,000	
31677Q BM 0	FIFTH THIRD BANK BKNT 3.95 07/28/2025		07/23/2018	MORGAN STANLEY		15,000,000	15,000,000	
318916 AA 1	FIRST BANCSHARES 5.875 05/01/2028		04/24/2018	STEPHENS		4,000,000	4,000,000	
318916 AB 9	FIRST BANCSHARES 6.40 05/01/2033		04/24/2018	STEPHENS		2,000,000	2,000,000	
31982Q AX 7	FIRST COMMWEALTH BANK 4.875 06/01/2028		05/16/2018	SANDLER & O'NEIL PARTNERS		8,000,000	8,000,000	
31982Q AY 5	FIRST COMMWEALTH BANK 5.50 06/01/2033		05/16/2018	SANDLER & O'NEIL PARTNERS		8,000,000	8,000,000	
335720 AB 4	FIRST NATIONAL NEBRASKA 4.375 04/01/2028		03/13/2018	SANDLER & O'NEIL PARTNERS		21,000,000	21,000,000	
343412 AF 9	FLUOR CORP 4.25 09/15/2028		10/09/2018	CANTOR FITZGERALD & CO		5,207,294	5,360,000	26,577
343412 AF 9	FLUOR CORP 4.25 09/15/2028		11/29/2018	CANTOR FITZGERALD & CO		4,792,900	5,000,000	55,486
34417Q AA 6	FOCUS 2018-1 A2 ABS SNR 5.184 10/30/2048		10/19/2018	BARCLAYS CAPITAL		12,000,000	12,000,000	
34955Y AL 3	FCBSL 2018-1A B2R CLO MEZ 4.905 07/23/31		07/17/2018	GOLDMAN SACHS		16,000,000	16,000,000	
34960J AS 4	FCO 2015-6A A1TR CLO SSNR FLT 07/10/2030		06/29/2018	NATIXIS		7,000,000	7,000,000	
34960J AU 9	FCO 2015-6A A2R CLO SNR FLT 07/10/2030		06/29/2018	NATIXIS		7,000,000	7,000,000	
34960J AW 5	FCO 2015-6A BTR CLO MEZ FLT 07/10/2030		06/29/2018	NATIXIS		7,000,000	7,000,000	
34960J BC 8	FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030		06/29/2018	NATIXIS		11,000,000	11,000,000	
34960N AN 6	FCBSL 2015-1A B1R CLO MEZ 4.0851 04/31		06/07/2018	MITSUBISHI		6,092,375	6,100,000	37,379
34960N AQ 9	FCBSL 2015-1A B2R CLO MEZ 4.47 04/18/31		04/11/2018	MITSUBISHI		12,000,000	12,000,000	
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028		12/12/2018	WELLS FARGO BROKERAGE SERVICES		17,996,400	18,000,000	192,902
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028		12/13/2018	WELLS FARGO BROKERAGE SERVICES		7,098,580	7,100,000	
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029		03/15/2018	WELLS FARGO BROKERAGE SERVICES		2,908,700	2,900,000	31,703
34961J AG 9	FCO 2017-9A B CLO MEZ FLT 11/15/2029		03/01/2018	AMHERST SECURITIES CORP		3,013,500	3,000,000	30,854
34961L AJ 8	FCBSL 2017-1A B2 CLO MEZ 4.08 10/26/29		06/20/2018	RAYMOND JAMES & ASSOCIATES		2,949,375	3,000,000	19,040
34961P AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030		06/19/2018	CS FIRST BOSTON		5,895,000	6,000,000	105,992
34961W AL 9	FCO 2018-11A C CLO MEZ FLT 04/15/2031		07/20/2018	RAYMOND JAMES & ASSOCIATES		4,455,000	4,500,000	59,937
34961W AQ 8	FCO 2018-11A BF CLO MEZ 4.45 04/15/2031		03/29/2018	NATIXIS		8,700,000	8,700,000	
35826@ AA 4	FRESNO COUNTY CTL 4.68 06/15/2038		08/24/2018	Private Placement		10,894,637	10,787,000	
361448 BC 6	GATX CORP 4.55 11/07/2028		05/03/2018	CITIGROUP		10,000,000	10,000,000	
36165V AC 0	GCIC 2018-IIRA A2 CLO SNR 4.665 01/20/31		11/30/2018	WELLS FARGO BROKERAGE SERVICES		17,996,398	18,000,000	
361837 AA 5	GARR 2015-1RR A1RR CLO SSNR FLT 09/22/29	C	12/12/2018	CANTOR FITZGERALD & CO		7,880,000	8,000,000	15,837
361841 AJ 8	GLP CAP/FIN II 5.25 06/01/2025		09/17/2018	BANC OF AMERICA SECURITIES		5,107,400	5,000,000	91,146
36228F UJ 3	GSR 2003-7F 4A1 PAC SSNR 3.25 10/25/2032		05/02/2018	AMHERST SECURITIES CORP		924,953	948,366	257
36321B AB 7	GALXY 2017-24A B CLO MEZ FLT 01/15/2031	C	12/07/2018	CANTOR FITZGERALD & CO		3,876,250	4,000,000	24,297
36361W AW 6	GALL 2018-1A B3 CLO MEZ 4.47 01/21/2028		08/03/2018	MORGAN STANLEY		4,000,000	4,000,000	
36655L AB 1	GRMML 2018-2RA A1TR CLO SSNR FLT 11/2029		09/21/2018	NATIXIS		22,000,000	22,000,000	
36655Y AB 3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027		02/16/2018	NATIXIS		29,000,000	29,000,000	
36655Y AB 3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027		12/11/2018	CANTOR FITZGERALD & CO		9,942,000	10,000,000	88,375
36655Y AC 1	GARR 2018-1A A2 CLO MEZ FLT 03/20/27		02/16/2018	NATIXIS		8,000,000	8,000,000	
36656A AG 3	GRBSL 2018-1A A3 CLO SSNR 3.89 07/17/28		05/18/2018	MORGAN STANLEY		9,500,000	9,500,000	
370334 CG 7	GENERAL MILLS INC 4.20 04/17/2028		04/03/2018	GOLDMAN SACHS		4,989,900	5,000,000	
381362 AL 6	GTCOP 2012-1A A2R CDO SSNR 4.604 06/34		06/08/2018	WELLS FARGO BROKERAGE SERVICES		37,999,084	38,000,000	

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38141G WV 2	GOLDMAN SACHS GP 3.814 04/23/2029		03/14/2018	GOLDMAN SACHS		4,864,400	5,000,000	28,075
38141G WZ 3	GOLDMAN SACHS GRP 4.223 05/01/2029		04/18/2018	GOLDMAN SACHS		5,000,000	5,000,000	
38141G WZ 3	GOLDMAN SACHS GRP 4.223 05/01/2029		04/25/2018	CS FIRST BOSTON		4,917,750	5,000,000	2,346
38175B AA 2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031		02/23/2018	WELLS FARGO BROKERAGE SERVICES		22,000,000	22,000,000	
38175D AC 4	GOCAP 2018-38A B CLO MEZ FLT 07/20/2030		07/17/2018	WELLS FARGO BROKERAGE SERVICES		20,000,000	20,000,000	
38175W AA 6	GOCAP 2016-31A A1R CLO SSNR FLT 08/05/30		08/10/2018	NATIXIS		20,000,000	20,000,000	
38175W AC 2	GOCAP 2016-31A A2R CLO SNR FLT 08/05/30		08/10/2018	NATIXIS		16,000,000	16,000,000	
38177B AA 0	GCBDC 2018-1A A CLO SSNR FLT 01/15/2031	C	11/01/2018	MORGAN STANLEY		40,000,000	40,000,000	
39138Q AA 3	GREAT-WEST LIFEC0 4.047 05/17/2028		05/14/2018	JP MORGAN SECURITIES INC		10,000,000	10,000,000	
40170F AA 4	GPIM 2018-1A A1 CLO SSNR FLT 01/15/2031		11/20/2018	NATIXIS		25,000,000	25,000,000	
40170F AJ 5	GPIM 2018-1A A2 CLO SSNR 4.55 01/15/2031		11/20/2018	NATIXIS		8,000,000	8,000,000	
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		01/24/2018	CS FIRST BOSTON		34,999,549	35,000,000	
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		01/24/2018	CS FIRST BOSTON		6,999,994	7,000,000	
404280 BK 4	HSBC HOLDINGS 4.041 03/13/2028	C	03/14/2018	BANC OF AMERICA SECURITIES		2,998,410	3,000,000	1,010
404280 BK 4	HSBC HOLDINGS 4.041 03/13/2028	C	04/19/2018	BANC OF AMERICA SECURITIES		9,870,300	10,000,000	44,900
404280 BK 4	HSBC HOLDINGS 4.041 03/13/2028	C	05/08/2018	UBS WARBURG		9,738,900	10,000,000	63,983
40573L AS 5	HALFMOON PARENT INC 4.375 10/15/2028		09/06/2018	MORGAN STANLEY		12,982,710	13,000,000	
40573L AS 5	HALFMOON PARENT INC 4.375 10/15/2028		11/02/2018	GOLDMAN SACHS		9,796,000	10,000,000	59,549
410867 AF 2	HANOVER INSURANCE 4.50 04/15/2026		09/20/2018	STIFEL NICOLAUS		4,979,300	5,000,000	99,375
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048		05/23/2018	BARCLAYS CAPITAL		10,500,000	10,500,000	
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048		10/19/2018	BARCLAYS CAPITAL		2,086,875	2,100,000	8,181
411707 AD 4	HNGRY 2018-1A A2II ABS 4.959 06/20/2048		05/23/2018	BARCLAYS CAPITAL		14,000,000	14,000,000	
423452 AB 7	HELMERICHáINTLá4.65á03/15/2025		12/20/2018	Exchanged		6,640,660	6,500,000	9,235
42981C AA 6	HIGH ST FNDG TRUST I 4.111 02/15/2028		03/08/2018	CS FIRST BOSTON		10,000,000	10,000,000	
431282 AQ 5	HIGHWOODS REALTY 4.125 03/15/2028		02/22/2018	WELLS FARGO BROKERAGE SERVICES		4,940,900	5,000,000	
43132A AA 6	HILDENE COLLATERAL MGMT 5.50 12/28/42		09/27/2018	SANDLER & O'NEIL PARTNERS		8,000,000	8,000,000	
43133A AA 5	HITR 2018-1A A1 CDO SSNR FLT 10/10/2038		08/13/2018	BANC OF AMERICA SECURITIES		84,280,000	86,000,000	
440405 AE 8	HORZN 2018-1 A ABS SSNR 4.458 12/15/2038		11/16/2018	MIZUHO SEC USA		9,999,786	10,000,000	
44106M AY 8	HOSPITALITY PROP 4.375 02/15/2030		01/30/2018	CITIGROUP		6,824,580	7,000,000	
44330G AE 3	HLM 4A-2014 A2R CLO MEZ FLT 01/28/2030	C	12/07/2018	CANTOR FITZGERALD & CO		2,928,750	3,000,000	14,366
44330G AE 3	HLM 4A-2014 A2R CLO MEZ FLT 01/28/2030	C	12/10/2018	CANTOR FITZGERALD & CO		1,197,917	1,231,000	6,032
44331D AJ 8	HLM 5A-2015 B2RR CLO MEZ 4.83 10/15/2030		10/02/2018	MORGAN STANLEY		8,000,000	8,000,000	
448579 AG 7	HYATT HOTELS 4.375 09/15/2028		08/07/2018	JP MORGAN SECURITIES INC		14,979,900	15,000,000	
448579 AG 7	HYATT HOTELS 4.375 09/15/2028		10/04/2018	JP MORGAN SECURITIES INC		9,762,000	10,000,000	64,410
449255 AE 8	ICG 2017-2A A2 CLO MEZ FLT 10/23/2029	C	12/20/2018	CITIGROUP		7,801,600	8,000,000	58,241
44929F BG 6	ICG 2014-3A B2RR CLO MEZ 4.64 04/25/2031		03/26/2018	MORGAN STANLEY		6,250,000	6,250,000	
44932B AN 6	ICG 2018-3A A2 CLO SNR 4.44 01/24/2032	C	11/06/2018	MORGAN STANLEY		19,000,000	19,000,000	
44962L AF 4	IHS MARKIT LTD 4.75 08/01/2028	C	07/19/2018	JP MORGAN SECURITIES INC		12,951,640	13,000,000	
451102 BJ 5	ICAHN ENTERPRISES/FIN 6.25 02/01/2022		02/14/2018	Exchanged		8,642,406	8,400,000	18,958
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		01/31/2018	Capitalized Interest			63,514	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		02/28/2018	Capitalized Interest			58,183	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		03/31/2018	Capitalized Interest			65,243	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		04/30/2018	Capitalized Interest			64,036	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2018	Capitalized Interest			67,080	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2018	Capitalized Interest			65,839	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		07/31/2018	Capitalized Interest			68,969	

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45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		08/31/2018	Capitalized Interest			69,949	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		09/30/2018	Capitalized Interest			68,654	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		10/31/2018	Capitalized Interest			71,918	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		11/30/2018	Capitalized Interest			70,587	
456837 AM 5	ING GROEP NV 4.55 10/02/2028	C	09/25/2018	GOLDMAN SACHS		9,965,800	10,000,000	
45780K AG 1	INTOW 2018-1A A ABS SSNR 4.103 12/15/48		12/04/2018	BARCLAYS CAPITAL		9,400,000	9,400,000	
46185J AC 2	IHSFR 2018-SFR1 B ABS MEZ FLT 03/17/2037		01/26/2018	JP MORGAN SECURITIES INC		4,500,000	4,500,000	
46603V AB 1	IVYH 14A A2 CLO MEZ FLT 04/18/2030		04/06/2018	MORGAN STANLEY		7,000,000	7,000,000	
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		04/19/2018	BARCLAYS CAPITAL		267,605	280,054	175
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		02/02/2018	BARCLAYS CAPITAL		4,014,834	4,092,854	8,619
46647P AM 8	JPMORGAN CHASE 3.509 01/23/2029		03/14/2018	JP MORGAN SECURITIES INC		4,822,100	5,000,000	25,830
46647P AR 7	JPMORGAN CHASE FIXED TO FLOAT 04/23/2029		04/16/2018	JP MORGAN SECURITIES INC		7,000,000	7,000,000	
46647P AV 8	JPMORGAN CHASE 4.203 07/23/2029		07/16/2018	JP MORGAN SECURITIES INC		5,000,000	5,000,000	
46849L TC 5	JACKSON NAT LIFE 144A 3.875 06/11/2025		06/06/2018	GOLDMAN SACHS		14,970,900	15,000,000	
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		11/26/2018	Deferred Interest		91	90	
47233J BH 0	JEFFERIES GROUP 4.15 01/23/2030		01/18/2018	JEFFERIES & CO		12,865,580	13,000,000	
47233J BH 0	JEFFERIES GROUP 4.15 01/23/2030		01/19/2018	JEFFERIES & CO		1,978,020	2,000,000	
47233J BH 0	JEFFERIES GROUP 4.15 01/23/2030		02/09/2018	JEFFERIES & CO		4,779,350	5,000,000	11,528
48669R AA 9	KCAP 2017-1A A CLO SSNR FLT 12/20/2029		12/11/2018	CANTOR FITZGERALD & CO		7,002,188	7,000,000	69,213
487836 BU 1	KELLOGG CO 3.40 11/15/2027		10/10/2018	CS FIRST BOSTON		9,206,100	10,000,000	138,833
487836 BW 7	KELLOGG CO 4.30 05/15/2028		05/07/2018	HSBC SECURITIES		15,943,360	16,000,000	
49255P AA 1	KSTRL 2018-1A A ABS SSNR 4.25 12/15/2038		12/11/2018	MIZUHO SEC USA		6,316,623	6,500,000	
49456B AP 6	KINDER MORGAN 4.30 03/01/2028		02/22/2018	MIZUHO SEC USA		5,977,320	6,000,000	
497266 AC 0	KIRBY CORP 4.20 03/01/2028		02/07/2018	WELLS FARGO BROKERAGE SERVICES		15,977,440	16,000,000	
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		05/24/2018	Private Placement		1,050,000	1,050,000	
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		05/31/2018	Private Placement		840,000	840,000	97,588
49918# AA 2	KNOPP BIOSCIENCES LLC 5.00 04/01/2019		11/15/2018	Private Placement		554,400	554,400	77,167
50077L AT 3	KRAFT HEINZ FOODS 4.625 01/30/2029		06/04/2018	BANC OF AMERICA SECURITIES		29,823,300	30,000,000	
50077L AT 3	KRAFT HEINZ FOODS 4.625 01/30/2029		06/05/2018	CS FIRST BOSTON		9,957,700	10,000,000	
50077L AT 3	KRAFT HEINZ FOODS 4.625 01/30/2029		10/05/2018	CS FIRST BOSTON		9,837,600	10,000,000	147,743
502413 BG 1	L3 TECH INC 4.40 06/15/2028		05/30/2018	BANC OF AMERICA SECURITIES		9,990,200	10,000,000	
50243@ AA 8	LAS VEGAS CONVENTION CTL 4.92 12/15/2039		07/20/2018	Private Placement		4,281,504	4,281,504	
50243@ AA 8	LAS VEGAS CONVENTION CTL 4.92 12/15/2039		09/15/2018	Private Placement		4,197,864	4,197,864	
50243@ AA 8	LAS VEGAS CONVENTION CTL 4.92 12/15/2039		12/15/2018	Private Placement		4,197,864	4,197,864	
52107Q AJ 4	LAZARD GROUP LLC 4.50 09/19/2028		09/12/2018	CITIGROUP		9,907,900	10,000,000	
539439 AQ 2	LLOYDS BK GR PLC 3.574 11/07/2028	C	01/09/2018	GOLDMAN SACHS		7,862,320	8,000,000	50,830
539439 AQ 2	LLOYDS BK GR PLC 3.574 11/07/2028	C	02/02/2018	WELLS FARGO BROKERAGE SERVICES		7,745,150	8,000,000	70,686
539439 AQ 2	LLOYDS BK GR PLC 3.574 11/07/2028	C	02/09/2018	HSBC SECURITIES		4,774,150	5,000,000	47,653
539439 AR 0	LLOYDS BK GR PLC 4.375 03/22/2028	C	03/15/2018	MORGAN STANLEY		15,943,520	16,000,000	
539439 AR 0	LLOYDS BK GR PLC 4.375 03/22/2028	C	05/18/2018	JEFFERIES & CO		4,911,900	5,000,000	36,458
53944Y AD 5	LLOYDS BK GR PLC 3.75 01/11/2027	C	01/09/2018	GOLDMAN SACHS		17,089,250	17,000,000	
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		06/12/2018	CANTOR FITZGERALD & CO		7,458,984	7,500,000	24,529
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		08/07/2018	CANTOR FITZGERALD & CO		8,901,563	9,000,000	24,360
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		09/19/2018	CS FIRST BOSTON		15,840,000	16,000,000	10,827
551671 9Z 5	LYNNWOOD FINL STAT TRST I L+315 3/26/33		03/01/2018	SANDLER & O'NEIL PARTNERS		9,157,500	9,000,000	84,431
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029		12/11/2018	CANTOR FITZGERALD & CO		10,497,313	10,600,000	61,535
552915 AC 4	MAI HOLDINGS INC IAI 9.50 06/01/23		06/20/2018	WILLIAM BLAIR & COMPANY		3,000,000	3,000,000	

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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
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		03/12/2018	CS FIRST BOSTON		394,214	411,443	350
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		05/03/2018	GUGGENHEIM CAPITAL MARKET		1,022,673	1,054,982	4,626
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		07/19/2018	GUGGENHEIM CAPITAL MARKET		1,539,393	1,576,843	6,037
55336V AR 1	MPLX LP 4.00 03/15/2028		02/05/2018	MIZUHO SEC USA		7,964,080	8,000,000	
55336V AS 9	MPLX LP 4.80 02/15/2029		11/07/2018	WELLS FARGO BROKERAGE SERVICES		6,960,240	7,000,000	
55343@ AA 6	MJX VENTURE JUNIOR L+4.635 10/15/2031		10/25/2018	Private Placement		2,297,656	2,316,250	
55608J AN 8	MACQUARIE GROUP LTD 4.654 03/27/2029	C	03/19/2018	CITIGROUP		4,000,000	4,000,000	
55608J AP 3	MACQUARIE GROUP 5.033 01/15/2030	C	10/04/2018	BANC OF AMERICA SECURITIES		15,000,000	15,000,000	
55818Y BL 4	MDPK 2015-17A B2R CLO MEZ 3.79 07/21/30		11/19/2018	BARCLAYS CAPITAL		380,000	400,000	1,263
55819T AS 0	MDPK 2016-20A BR CLO MEZ FLT 07/27/2030	C	12/07/2018	CANTOR FITZGERALD & CO		13,162,500	13,500,000	65,455
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28		02/02/2018	Exchanged		3,088,750	3,500,000	
565122 AB 4	MAPLE ESCROW 4.597 05/25/2028		05/14/2018	GOLDMAN SACHS		22,000,000	22,000,000	
565122 AB 4	MAPLE ESCROW 4.597 05/25/2028		10/04/2018	CS FIRST BOSTON		4,956,050	5,000,000	85,555
565122 AB 4	MAPLE ESCROW 4.597 05/25/2028		10/10/2018	MORGAN STANLEY		9,874,900	10,000,000	174,941
56577D AA 4	MRNON 2018-1A A1 CLO SSNR FLT 04/15/2030		05/29/2018	CITIGROUP		6,189,770	6,200,000	18,041
56577D AC 0	MRNON 2018-1A B CLO MEZ FLT 04/15/2030		04/20/2018	WELLS FARGO BROKERAGE SERVICES		6,750,000	6,750,000	
56577D AJ 5	MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30		04/20/2018	WELLS FARGO BROKERAGE SERVICES		14,494,603	14,500,000	
56585A AS 1	MARATHON PETRO 3.8 04/01/28		10/01/2018	Exchanged		4,730,350	5,000,000	
571903 BB 8	MARRIOTT INTL AA 4.65 12/01/2028		11/13/2018	JP MORGAN SECURITIES INC		12,958,400	13,000,000	
571903 BB 8	MARRIOTT INTL AA 4.65 12/01/2028		11/16/2018	US BANCORP		2,970,060	3,000,000	1,550
571903 BB 8	MARRIOTT INTL AA 4.65 12/01/2028		11/19/2018	CITIGROUP		5,677,780	5,750,000	3,714
571903 BB 8	MARRIOTT INTL AA 4.65 12/01/2028		11/21/2018	DEUTSCHE BANK		4,930,550	5,000,000	6,458
57385L AB 4	MARVELL TECHNOLOGY GRP 4.875 06/22/2028	C	06/20/2018	GOLDMAN SACHS		16,995,920	17,000,000	
58942H AC 5	MERCY HEALTH 2018 4.302 07/01/2028		12/10/2018	JP MORGAN SECURITIES INC		6,000,000	6,000,000	
590111 ZA 1	MJX VENTURE SENIOR TL L+1.682 04/30/2031		04/04/2018	Private Placement		23,170,000	23,170,000	
590111 ZB 9	MJX VENTURE JUNIOR L+4.418 4/30/2031		04/04/2018	Private Placement		2,611,000	2,660,000	
590111 ZC 7	MJX VENTURE SENIOR TL L+1.387 10/15/2031		10/25/2018	Private Placement		17,233,750	17,233,750	
59523U AP 2	MID-AMERICA APTS 4.20 06/15/2028		05/07/2018	WELLS FARGO BROKERAGE SERVICES		12,922,390	13,000,000	
59801M AE 8	MIDO 2018-8A B CLO MEZ FLT 02/20/31		01/16/2018	GOLDMAN SACHS		5,500,000	5,500,000	
599809 CN 8	MCMLT 2015-1 B1 MEZ 3.7821 06/25/2056		10/26/2018	JP MORGAN SECURITIES INC		17,496,001	17,836,000	54,650
60687Y AT 6	MIZUHO FINANCIAL 4.254 09/11/2029	C	09/19/2018	BARCLAYS CAPITAL		4,974,650	5,000,000	5,908
60687Y AT 6	MIZUHO FINANCIAL 4.254 09/11/2029	C	09/19/2018	JP MORGAN SECURITIES INC		4,975,850	5,000,000	5,908
609207 AM 7	MONDELEZ INTL INC 4.125 05/07/2028		05/03/2018	CS FIRST BOSTON		11,882,640	12,000,000	
61033C AL 0	MCMML 2018-2A A2 CLO SSNR 4.678 11/22/30		10/04/2018	BNP PARIBAS		22,000,000	22,000,000	
61034H AA 2	MCMML 2018-1A A CLO SSNR FLT 04/15/2030		02/01/2018	DEUTSCHE BANK		10,000,000	10,000,000	
61034H AC 8	MCMML 2018-1A B CLO MEZ FLT 04/15/2030		02/01/2018	DEUTSCHE BANK		2,400,000	2,400,000	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/23/2018	Private Placement		1,312,258	1,312,258	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		03/29/2018	Private Placement		3,623,226	3,623,226	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/16/2018	Private Placement		476,129	476,129	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/17/2018	Private Placement		1,521,290	1,521,290	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		05/23/2018	Private Placement		894,194	894,194	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		06/19/2018	Private Placement		2,078,710	2,078,710	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		08/13/2018	Private Placement		3,483,871	3,483,871	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		09/26/2018	Private Placement		2,322,581	2,322,581	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		10/04/2018	Private Placement		929,032	929,032	
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		11/13/2018	Private Placement		5,806,452	5,806,452	

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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
61125# AA 6	MONROE CAP MGMT A-2 LIBOR+285 10/30/23		12/26/2018	Private Placement		3,483,871	3,483,871	
61744Y AP 3	MORGAN STANLEY GMTN 3.772 01/24/2029		01/18/2018	MORGAN STANLEY		12,000,000	12,000,000	
61744Y AP 3	MORGAN STANLEY GMTN 3.772 01/24/2029		03/14/2018	MORGAN STANLEY		2,933,370	3,000,000	16,660
61744Y AP 3	MORGAN STANLEY GMTN 3.772 01/24/2029		11/30/2018	MORGAN STANLEY		9,451,100	10,000,000	136,211
620076 BL 2	MOTOROLA SOLUTIONS 4.60 02/23/28		02/21/2018	JP MORGAN SECURITIES INC		5,989,980	6,000,000	
629400 AA 0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045		12/24/2018	Exchanged		142,999	144,848	54
629400 AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/204		12/24/2018	Exchanged		14,724,607	14,915,000	7,426
629400 AD 4	ERL 2016-1A A1 ABS SNR 3.968 3/46		12/24/2018	Exchanged		3,343,476	3,309,848	1,824
629400 AE 2	ERL 2016-1A A2 ABS SEQ SSNR 5.047 3/46		12/24/2018	Exchanged		10,985,405	10,500,000	7,360
62946A AD 6	NPRL 2017-1A A2 ABS SSNR 4.219 10/21/47		06/26/2018	CANTOR FITZGERALD & CO		1,986,250	2,000,000	1,875
62947Q AZ 1	NXP BV/NXP FUNDING 4.875 03/01/2024	C	12/03/2018	CS FIRST BOSTON		9,997,100	10,000,000	
636180 BP 5	NATIONAL FUEL GAS CO 4.75 09/01/2028		08/08/2018	JP MORGAN SECURITIES INC		9,927,300	10,000,000	
63859W AF 6	NATIONWIDE BLDG 4.125 10/18/2032	C	05/16/2018	BNP PARIBAS		9,248,700	10,000,000	34,375
64755* AA 1	NEW MOUNTAIN GUARD PTNRS A 5.925 3/15/22		11/26/2018	Private Placement		2,920,000	2,920,000	
647551 B* 0	NEW MOUNTAIN FINANCE 4.87 01/30/2023		01/23/2018	Private Placement		8,000,000	8,000,000	
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		05/14/2018	CS FIRST BOSTON		5,998,765	6,000,000	
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		05/14/2018	CS FIRST BOSTON		7,499,395	7,500,000	
64829T AH 4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		07/24/2018	CITIGROUP		7,997,783	8,000,000	
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054		07/24/2018	CITIGROUP		11,498,419	11,500,000	
649445 AC 7	NY COMMUNITY BANCORP 5.90 11/06/2028		11/02/2018	GOLDMAN SACHS		21,000,000	21,000,000	
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022		03/02/2018	STIFEL NICOLAUS		6,785,748	6,813,000	60,323
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022		06/19/2018	CLEARVIEW		3,735,938	3,750,000	101,563
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022		12/18/2018	STIFEL NICOLAUS		1,980,000	2,000,000	53,819
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022		12/19/2018	STIFEL NICOLAUS		2,475,000	2,500,000	67,708
65130P AS 9	NEWFL 2016-1A CR CLO MEZ FLT 04/20/2028		05/21/2018	WELLS FARGO BROKERAGE SERVICES		9,500,000	9,500,000	
65130P AW 0	NEWFL 2016-1A A2R CLO SSNR 3.868 04/28		05/21/2018	WELLS FARGO BROKERAGE SERVICES		10,900,000	10,900,000	
65158N AA 0	NEWMARK GROUP 6.125 11/15/2023		11/01/2018	GOLDMAN SACHS		9,893,700	10,000,000	
65252B AC 7	FSSLF 2015-2A A2N CLO MEZ FLT 04/29/2030		04/11/2018	NATIXIS		3,600,000	3,600,000	
65252D AC 3	NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027		07/17/2018	WELLS FARGO BROKERAGE SERVICES		12,800,000	12,800,000	
67078A AD 5	NVENT FINANCE 4.55 04/15/2028	C	03/12/2018	BANC OF AMERICA SECURITIES		7,985,680	8,000,000	
67102* AA 4	ORCC FINANCING II L+200 10/10/2026		10/11/2018	Private Placement		80,000,000	80,000,000	
67108B BG 9	OZLMF 2012-2A A2RF CLO MEZ 4.651 07/31		08/17/2018	MORGAN STANLEY		10,000,000	10,000,000	
67108L BE 2	OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31		04/11/2018	BANC OF AMERICA SECURITIES		9,000,000	9,000,000	
67400F AC 5	OAKCL 2018-1A A1B CLO SNR FLT 10/20/2030	C	10/24/2018	CITIGROUP		10,800,000	10,800,000	
67573C AG 4	OCT32 2017-1A B2 CLO MEZ 3.76 07/15/2029		06/08/2018	MORGAN STANLEY		485,000	500,000	2,977
67575N BG 7	OMART 2018-T2 AT2 ABS SSNR 3.5979 08/50		08/07/2018	BARCLAYS CAPITAL		7,999,995	8,000,000	
67590B AU 4	OCT16 2013-1A BR CLO MEZ FLT 07/17/2030	C	12/07/2018	CANTOR FITZGERALD & CO		3,941,250	4,000,000	64,288
67707C AG 3	OAKC 2014-10RA A2B CLO SNR 4.475 12/30		11/20/2018	BARCLAYS CAPITAL		9,000,000	9,000,000	
682680 AU 7	ONEOK INC 10Y 4.55 07/15/2028		06/19/2018	CITIGROUP		16,953,590	17,000,000	
69346M AA 7	PNMSR 2018-FT1 A ABS SNR FLT 04/25/2023		04/20/2018	CS FIRST BOSTON		7,000,000	7,000,000	
69349L AR 9	PNC BANK NA BKNT 4.05 07/26/2028		07/23/2018	CITIGROUP		14,963,400	15,000,000	
69354W AC 0	PNMSR 2018-GT1 A ABS SSNR FLT 02/25/2023		02/21/2018	CS FIRST BOSTON		15,600,000	15,600,000	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		05/02/2018	Private Placement		19,256,944	19,444,444	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		05/08/2018	Private Placement		2,698,413	2,698,413	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		05/14/2018	Private Placement		3,269,841	3,269,841	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		05/30/2018	Private Placement		1,587,302	1,587,302	

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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
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		06/01/2018	Private Placement		793,651	793,651	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		06/06/2018	Private Placement		4,000,000	4,000,000	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		06/15/2018	Private Placement		904,762	904,762	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		06/20/2018	Private Placement		1,587,302	1,587,302	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		07/03/2018	Private Placement		714,286	714,286	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		07/12/2018	Private Placement		1,000,000	1,000,000	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		07/19/2018	Private Placement		984,127	984,127	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		07/30/2018	Private Placement		142,857	142,857	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		08/20/2018	Private Placement		571,429	571,429	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		08/22/2018	Private Placement		873,016	873,016	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		08/23/2018	Private Placement		714,286	714,286	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		08/28/2018	Private Placement		1,555,556	1,555,556	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		08/31/2018	Private Placement		2,507,937	2,507,937	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		09/07/2018	Private Placement		2,539,683	2,539,683	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		10/12/2018	Private Placement		1,714,286	1,714,286	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		10/15/2018	Private Placement		301,587	301,587	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		10/24/2018	Private Placement		1,349,206	1,349,206	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		10/30/2018	Private Placement		698,413	698,413	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		10/31/2018	Private Placement		2,111,111	2,111,111	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		11/05/2018	Private Placement		1,000,000	1,000,000	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		11/07/2018	Private Placement		555,556	555,556	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		11/16/2018	Private Placement		2,031,746	2,031,746	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		11/30/2018	Private Placement		365,079	365,079	
70807# AA 2	PENNANT PARK SENIOR SECR RL L+225 05/23		12/12/2018	Private Placement		1,587,302	1,587,302	
70932A AB 9	PENNYMAC CORP 5.375 05/01/2020		02/13/2018	IMPERIAL CAPITAL		1,975,000	2,000,000	31,056
70932A AB 9	PENNYMAC CORP 5.375 05/01/2020		11/19/2018	STIFEL NICOLAUS		1,985,000	2,000,000	5,972
70932A AB 9	PENNYMAC CORP 5.375 05/01/2020		11/20/2018	JP MORGAN SECURITIES INC		1,985,000	2,000,000	6,569
70932A AB 9	PENNYMAC CORP 5.375 05/01/2020		11/26/2018	JP MORGAN SECURITIES INC		1,590,000	1,600,000	6,450
70932A AB 9	PENNYMAC CORP 5.375 05/01/2020		11/29/2018	STIFEL NICOLAUS		29,409,215	29,557,000	141,217
70932A AB 9	PENNYMAC CORP 5.375 05/01/2020		12/19/2018	BANC OF AMERICA SECURITIES		2,973,750	3,000,000	22,396
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		03/31/2018	Capitalized Interest		1,441	1,441	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		06/30/2018	Capitalized Interest		1,492	1,492	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		09/30/2018	Capitalized Interest		1,544	1,544	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		12/31/2018	Capitalized Interest		1,598	1,598	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		02/15/2018	Private Placement		7,013	7,013	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		03/31/2018	Capitalized Interest		633	633	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		06/30/2018	Capitalized Interest		768	768	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		09/30/2018	Capitalized Interest		795	795	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		12/31/2018	Capitalized Interest		823	823	
71429M AB 1	PERRIGO FINANCE 4.375 03/15/2026	C	10/10/2018	CS FIRST BOSTON		4,858,400	5,000,000	16,406
716442 AH 1	PETRO-CANADA 5.35 07/15/2033		10/04/2018	GOLDMAN SACHS		5,168,380	4,750,000	59,296
71654Q CK 6	PETROLEOS MEXICANOS 5.35 02/12/2028	C	02/01/2018	CITIGROUP		3,000,000	3,000,000	
71654Q CK 6	PETROLEOS MEXICANOS 5.35 02/12/2028	C	02/02/2018	CITIGROUP		1,995,000	2,000,000	
71654Q CP 5	PETROLEOS MEXICANOS 6.50 01/23/2029	C	10/16/2018	HSBC SECURITIES		4,997,700	5,000,000	
718546 AR 5	PHILLIPS 66 3.90 03/15/2028		02/26/2018	GOLDMAN SACHS		12,987,000	13,000,000	
72303# AA 7	PINEBRIDGE FEEDER 6.00 12/31/2031		11/28/2018	Private Placement		6,409,621	6,409,621	

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72650P 9Z 1	PCC STATUTORY TRUST II L+315 03/26/2033		03/01/2018	SANDLER & O'NEIL PARTNERS		17,806,250	17,500,000	164,172
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48		07/19/2018	GUGGENHEIM CAPITAL MARKET		14,500,000	14,500,000	
74040Y AB 8	PRETSL 10A A2 CDO SSNR FLT 07/03/33		09/07/2018	GUGGENHEIM CAPITAL MARKET		7,362,255	7,448,377	46,302
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		08/23/2018	STIFEL NICOLAUS		6,262,736	6,640,409	33,010
74041E AL 9	PRETSL 16A A3 CDO MEZ FLT 03/23/2035		10/26/2018	SANDLER & O'NEIL PARTNERS		10,575,000	12,000,000	34,970
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		04/24/2018	GUGGENHEIM CAPITAL MARKET		9,489,432	9,621,730	23,841
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		05/18/2018	GUGGENHEIM CAPITAL MARKET		13,944,096	14,142,981	64,436
74041N AC 9	PRETSL 12A A3 CDO MEZ FLT 12/24/2033		10/26/2018	SANDLER & O'NEIL PARTNERS		5,775,000	6,000,000	19,285
74041N AD 7	PRETSL 12A A4 CDO MEZ FLT 12/24/2033		10/26/2018	SANDLER & O'NEIL PARTNERS		16,362,500	17,000,000	54,640
74042D AA 4	PRETSL 20A A1 CDO SSNR FLT 03/22/2038	C	11/29/2018	CS FIRST BOSTON		10,955,019	11,899,545	63,262
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037		09/18/2018	CS FIRST BOSTON		4,151,574	4,562,169	30,003
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		09/18/2018	CS FIRST BOSTON		4,238,182	4,581,818	30,820
74042H AB 3	PRETSL 19A A2 CDO MEZ FLT 12/22/2035	C	12/20/2018	CS FIRST BOSTON		4,563,648	5,361,113	
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		12/06/2018	CS FIRST BOSTON		16,693,502	17,706,068	101,273
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		12/07/2018	CS FIRST BOSTON		341,060	362,829	2,102
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		09/13/2018	CS FIRST BOSTON		9,693,130	10,149,874	64,433
7425A0 BC 3	PRINCIPAL LIFE GLOBAL 6.125 10/15/2033		05/15/2018	AMHERST SECURITIES CORP		3,813,485	3,150,000	17,150
74331M AA 4	PROG 2018-SFR3 A ABS SSNR 3.88 10/17/35		09/21/2018	MORGAN STANLEY		10,999,641	11,000,000	
74331M AB 2	PROG 2018-SFR3 B ABS MEZ 4.079 10/17/35		09/21/2018	MORGAN STANLEY		10,999,712	11,000,000	
74338* AA 6	AMAZON GARNER NC CTL 4.034 11/15/2039		08/08/2018	Private Placement		7,500,000	7,500,000	
74338* AA 6	AMAZON GARNER NC CTL 4.034 11/15/2039		12/15/2018	Private Placement		7,500,000	7,500,000	
74340X BH 3	PROLOGIS LP 3.875 09/15/2028		06/11/2018	CITIGROUP		11,918,400	12,000,000	
74348T AS 1	PROSPECT CAPITAL NOTZ 6.375 01/15/2024		09/27/2018	RBC CAPITAL MARKETS		2,990,550	3,000,000	
74351@ AA 6	AMAZON OAK CREEK WI CTL 4.067 07/10/2040		11/05/2018	Private Placement		8,500,000	8,500,000	
743674 BD 4	PROTECTIVE LIFE 4.30 09/30/2028		08/16/2018	BANC OF AMERICA SECURITIES		14,963,850	15,000,000	
74930B AB 1	RBB BANCORP 6.18 12/01/2028		11/29/2018	SANDLER & O'NEIL PARTNERS		10,000,000	10,000,000	
74983D AQ 0	RACEP 2016-10A A2R CLO SNR FLT 07/25/31		07/12/2018	CITIGROUP		17,500,000	17,500,000	
75115L AA 5	RALI 2007-QH7 1A1 SEQ SNR FLT 08/25/2037		12/12/2018	MIZUHO SEC USA		2,679,234	2,912,211	3,735
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035		06/15/2018	JP MORGAN SECURITIES INC		7,500,000	7,500,000	
75574W AC 1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035		06/15/2018	JP MORGAN SECURITIES INC		4,250,000	4,250,000	
768475 9Z 0	RIVR STATUTORY TRUST I L+315 03/26/2033		03/01/2018	SANDLER & O'NEIL PARTNERS		7,122,500	7,000,000	65,669
77587A AS 5	RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031		03/29/2018	CITIGROUP		8,000,000	8,000,000	
776743 AF 3	ROPER TECHNOLOGIES INC 4.20 09/15/2028		08/14/2018	JP MORGAN SECURITIES INC		9,989,200	10,000,000	
77775* BU 4	ROSENTHAL & ROSENTHAL 4.38 1/15/2025		01/18/2018	Private Placement		10,000,000	10,000,000	
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	C	06/14/2018	STIFEL NICOLAUS		22,991,675	23,460,893	3,747
780082 AD 5	ROYAL BK CANADA GMTN 4.65 01/27/2026		02/14/2018	BMO CAPITAL MARKETS		5,173,750	5,000,000	12,271
780097 BG 5	ROYAL BK SCOTLAND 4.892 05/18/2029	C	05/15/2018	CS FIRST BOSTON		23,000,000	23,000,000	
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023		07/25/2018	CS FIRST BOSTON		2,952,049	2,983,280	1,978
78411K AB 0	SCFET 2018-1A A2 ABS SNR 3.63 10/20/2024		05/17/2018	BANC OF AMERICA SECURITIES		6,999,943	7,000,000	
78411K AC 8	SCFET 2018-1A B ABS MEZ 3.97 12/20/2025		05/17/2018	BANC OF AMERICA SECURITIES		6,297,457	6,300,000	
78448T AD 4	SMBC AVIATION CA 4.125 07/15/2023	C	07/23/2018	GOLDMAN SACHS		24,966,000	25,000,000	
78488L AA 8	SWC 2018-1A A ABS SNR 4.75 08/15/2033		07/27/2018	BARCLAYS CAPITAL		44,683,254	45,000,000	
78516F AA 7	SABAL TRAIL 4.246 05/01/2028		04/26/2018	MITSUBISHI		10,000,000	10,000,000	
80281L AG 0	SANTANDER UK GRP 3.823 11/03/2028	C	05/17/2018	MORGAN STANLEY		4,625,800	5,000,000	9,558
80282K AU 0	SANTANDER HOLDINGS 4.45 12/03/2021		11/28/2018	JP MORGAN SECURITIES INC		4,991,150	5,000,000	
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040		03/14/2018	WELLS FARGO BROKERAGE SERVICES		6,496,964	6,500,000	
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30		04/30/2018	JEFFERIES & CO		25,000,000	25,000,000	

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80349B AP 2	SARAT 2013-1A A2R2 CLO SNR FLT 01/20/30		12/03/2018	GOLDMAN SACHS		30,000,000	30,000,000	
81721M AM 1	SENIOR HOUSING PROP 4 .75 02/15/2028		02/08/2018	UBS WARBURG		7,864,960	8,000,000	
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	06/08/2018	WELLS FARGO BROKERAGE SERVICES		941,250	1,000,000	23,108
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	06/11/2018	JP MORGAN SECURITIES INC		2,835,000	3,000,000	69,717
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	06/13/2018	WELLS FARGO BROKERAGE SERVICES		472,500	500,000	
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	12/14/2018	JEFFERIES & CO		937,125	1,050,000	411
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	12/17/2018	JEFFERIES & CO		1,249,500	1,400,000	731
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	C	12/27/2018	JP MORGAN SECURITIES INC		1,335,000	1,500,000	3,133
82817@ AB 5	SILVER SPRING METRO IV-A2 6.41 1/5/2029		12/01/2018	Transfer From Sch B		8,000,000	8,000,000	37,059
828730 AB 7	SIMMONS FIRST NTL CORP 5.00 04/01/2028		03/21/2018	SANDLER & O'NEIL PARTNERS		22,000,000	22,000,000	
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		01/30/2018	DEUTSCHE BANK		10,999,286	11,000,000	
83405R AB 3	SCLP 2018-1 A2 ABS SSNR 3.14 02/25/2027		01/30/2018	DEUTSCHE BANK		4,999,124	5,000,000	
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		07/31/2018	CITIGROUP		21,499,804	21,500,000	
83438J AA 4	SLOSO 2007-1A A1LA CDO SSNR FLT 10/07/37		07/25/2018	GUGGENHEIM CAPITAL MARKET		12,158,425	13,197,748	17,148
83546D AF 5	SONIC 2018-1A A2 ABS SNR 4.026 02/20/48		01/23/2018	GUGGENHEIM CAPITAL MARKET		6,000,000	6,000,000	
83608G AQ 9	SNDPT 2013-1A A2R CLO MEZ FLT 01/26/2031	C	12/07/2018	CANTOR FITZGERALD & CO		7,008,750	7,200,000	36,414
83609Y AE 6	SNDPT 2013-3RA B CLO MEZ FLT 04/18/2031	C	12/10/2018	CANTOR FITZGERALD & CO		1,770,786	1,800,000	11,535
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		01/23/2018	CS FIRST BOSTON		6,025,404	5,996,126	21,060
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047		02/21/2018	CS FIRST BOSTON		3,007,707	2,990,884	7,969
85208N AD 2	SPRINT SPECTRUM 4.738 03/20/2025		03/14/2018	GOLDMAN SACHS		23,000,000	23,000,000	
853254 BK 5	STANDARD CHARTERED PLC 4.866 03/15/2033	C	03/12/2018	JP MORGAN SECURITIES INC		6,000,000	6,000,000	
854502 AH 4	STANLEY BLACK & DECKER 4.25 11/15/2028		10/30/2018	BANC OF AMERICA SECURITIES		19,985,200	20,000,000	
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043		06/15/2018	DEUTSCHE BANK		10,402,979	10,500,000	
857477 BD 4	STATE STREET CORP 4.141 12/03/2029		11/28/2018	BANC OF AMERICA SECURITIES		8,000,000	8,000,000	
85917E AA 0	STERLING CAPITAL TRUST IX L+140 10/01/37		03/23/2018	SANDLER & O'NEIL PARTNERS		9,171,250	11,000,000	79,429
86212V AD 6	STR 2018-1A A1 ABS SSNR 3.96 10/20/2048		10/12/2018	CS FIRST BOSTON		9,997,410	10,000,000	
86212V AE 4	STR 2018-1A A2 ABS SSNR 4.29 10/20/2048		10/12/2018	CS FIRST BOSTON		13,245,016	13,250,000	
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045		07/18/2018	AMHERST SECURITIES CORP		487,879	491,875	
86268H AA 6	STRTA 2018-1A A CLO SSNR FLT 01/15/2031		11/27/2018	CITIGROUP		16,000,000	16,000,000	
86562M AY 6	SUMITOMO MITSUI 3.544 01/17/2028	C	01/09/2018	SUMITOMO MITSUI		7,000,000	7,000,000	
86787E BB 2	SUNTRUST BANK BKNT 4.05 11/03/2025		10/24/2018	SUNTRUST CAPITAL		9,993,900	10,000,000	
86934N AA 7	SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039		11/06/2018	CITIGROUP		21,999,072	22,000,000	106,724
87164K AC 8	SYNGENTA FINANCE 5.182 04/24/2028	C	04/17/2018	HSBC SECURITIES		9,000,000	9,000,000	
87164K AC 8	SYNGENTA FINANCE 5.182 04/24/2028	C	05/16/2018	UBS WARBURG		9,673,300	10,000,000	34,547
87164K AC 8	SYNGENTA FINANCE 5.182 04/24/2028	C	10/05/2018	JP MORGAN SECURITIES INC		4,741,150	5,000,000	119,474
87165V AK 5	SYMP 2015-16A B2R CLO MEZ 4.59 10/15/31		08/29/2018	MORGAN STANLEY		11,500,000	11,500,000	
87165V AP 4	SYMP 2015-16A C2R CLO MEZ 5.15 10/15/31		08/29/2018	MORGAN STANLEY		4,000,000	4,000,000	
87166V AG 3	SYMP 2018-20A B2 CLO MEZ 4.88 01/16/2032	C	12/19/2018	NATIXIS		7,000,000	7,000,000	
87240U AJ 9	TCW 2018-1A A2B CLO SNR 4.14 04/25/2031		04/12/2018	NATIXIS		10,500,000	10,500,000	
87244C AJ 5	CHMML 2016-1A AR CLO SSNR FLT 10/20/2030		10/05/2018	WELLS FARGO BROKERAGE SERVICES		16,000,000	16,000,000	
87244C AL 0	CHMML 2016-1A BR CLO MEZ FLT 10/20/2030		10/05/2018	WELLS FARGO BROKERAGE SERVICES		7,200,000	7,200,000	
87265K AE 2	TPG SPECIALTY LE 4 01/22/23		01/17/2018	BANC OF AMERICA SECURITIES		29,990,700	30,000,000	
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035		02/05/2018	WELLS FARGO BROKERAGE SERVICES		10,000,000	10,000,000	
87266X AC 7	TRTX 2018-FL1 AS CLO SNR FLT 04/15/2035		02/05/2018	WELLS FARGO BROKERAGE SERVICES		4,750,000	4,750,000	
87266X AE 3	TRTX 2018-FL1 B CLO MEZ FLT 04/15/2035		02/05/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	
87267J AA 1	TFINS 2018-2A A1 CDO SSNR FLT 09/30/2039		11/20/2018	BANC OF AMERICA SECURITIES		72,000,000	72,000,000	

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87271L AU 6	TIA 2016-1A B2R CLO MEZ 4.597 07/20/2031		07/18/2018	WELLS FARGO BROKERAGE SERVICES		11,596,916	11,600,000	
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		06/18/2018	CS FIRST BOSTON		3,043,650	2,955,000	10,199
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		06/22/2018	GUGGENHEIM CAPITAL MARKET		50,743	49,250	211
87342R AF 1	BELL 2018-1AW A2W ABS SNR 4.59 11/25/48		12/10/2018	BARCLAYS CAPITAL		7,000,000	7,000,000	12,495
874060 AU 0	TAKEDA PHARMACEUTICAL 5.00 11/26/2028	C	11/19/2018	JP MORGAN SECURITIES INC		20,413,900	20,500,000	
874060 AU 0	TAKEDA PHARMACEUTICAL 5.00 11/26/2028	C	11/20/2018	BANC OF AMERICA SECURITIES		4,977,850	5,000,000	
874060 AU 0	TAKEDA PHARMACEUTICAL 5.00 11/26/2028	C	11/20/2018	GOLDMAN SACHS		4,971,650	5,000,000	
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		01/26/2018	BANC OF AMERICA SECURITIES		607,573	608,333	593
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		04/17/2018	BARCLAYS CAPITAL		204,754	207,083	586
87974K AS 3	TELOS 2014-5A A2R CLO SNR FLT 04/17/2028	C	12/19/2018	AMHERST SECURITIES CORP		9,278,719	9,450,000	63,111
88032W AG 1	TENCENT HOLDINGS 3.595 01/19/2028	C	01/11/2018	BANC OF AMERICA SECURITIES		19,995,000	20,000,000	
881561 CH 5	TMTS 2003-6HE M1 MEZ FLT 11/25/2033		12/19/2018	AMHERST SECURITIES CORP		1,251,655	1,320,137	3,085
88159D AA 3	TES 2017-1A A ABS SSNR 4.33 10/20/2047		04/26/2018	CS FIRST BOSTON		3,883,624	3,947,148	4,748
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	01/18/2018	CANTOR FITZGERALD & CO		2,805,128	2,793,779	577
883371 9Z 1	PROSPERITY BK STAT TRST II L+315 3/26/33		03/01/2018	SANDLER & O'NEIL PARTNERS		4,578,750	4,500,000	42,216
88432F AY 5	WINDR 2015-1A A2RR CLO SNR FLT 10/20/30	C	11/08/2018	BARCLAYS CAPITAL		8,000,000	8,000,000	
88432U AC 0	WINDR 2018-3A A2 CLO SNR FLT 01/20/2031		10/26/2018	CITIGROUP		6,400,000	6,400,000	
885220 KW 2	TMST 2006-2 A2B SEQ SNR FLT 04/25/2036		12/11/2018	CS FIRST BOSTON		7,538,259	7,709,309	12,156
886065 AA 9	TBOLT 2018-A A ABS SSNR 4.147 07/15/2038		07/19/2018	BANC OF AMERICA SECURITIES		11,999,740	12,000,000	
88631Y AC 1	TIAA 2018-1A A1B CLO SNR FLT 01/20/2032		11/13/2018	CITIGROUP		6,500,000	6,500,000	
887389 AK 0	TIMKEN CO 4.5012/15/2028		08/22/2018	BANC OF AMERICA SECURITIES		9,986,800	10,000,000	
891160 MJ 9	TORONTO DOM BANK 3.625 09/15/2031		02/14/2018	BMO CAPITAL MARKETS		4,800,750	5,000,000	76,024
89171V AF 4	TPMT 2015-5 B2 MEZ FLT 05/25/2055		10/05/2018	CS FIRST BOSTON		15,612,416	16,000,000	19,448
89172P AE 9	TPMT 2016-2 B1 MEZ 3.4799 08/25/2055		10/03/2018	AMHERST SECURITIES CORP		29,114,323	30,578,000	29,593
89172R AD 7	TPMT 2015-6 M2 MEZ 3.75 04/25/2055		11/20/2018	AMHERST SECURITIES CORP		1,409,507	1,475,000	3,841
89173U AC 1	TPMT 2017-4 M1 MEZ 3.25 06/25/2057		10/19/2018	SANDLER & O'NEIL PARTNERS		6,602,578	7,150,000	14,201
89175M AE 3	TPMT 2018-3 M1 MEZ 3.875 05/25/2058		11/27/2018	SANDLER & O'NEIL PARTNERS		19,093,750	20,000,000	60,278
89175V AC 7	TPMT 2018-2 M1 MEZ 3.50 03/25/2058		10/05/2018	AMHERST SECURITIES CORP		15,036,800	16,000,000	21,778
89175V AC 7	TPMT 2018-2 M1 MEZ 3.50 03/25/2058		10/05/2018	CS FIRST BOSTON		20,683,960	22,000,000	23,528
891906 AF 6	TOTAL SYSTEM SVC 4.45 06/01/2028		05/09/2018	BANC OF AMERICA SECURITIES		9,975,600	10,000,000	
89352H AW 9	TRANSCANADA PL 4.25 05/15/2028		05/03/2018	JP MORGAN SECURITIES INC		9,961,100	10,000,000	
89352H AW 9	TRANSCANADA PL 4.25 05/15/2028		10/10/2018	JP MORGAN SECURITIES INC		9,853,300	10,000,000	182,986
89352H AW 9	TRANSCANADA PL 4.25 05/15/2028		11/20/2018	BARCLAYS CAPITAL		4,845,800	5,000,000	4,722
89352H AW 9	TRANSCANADA PL 4.25 05/15/2028		11/20/2018	UBS WARBURG		4,843,950	5,000,000	4,722
894127 AE 9	TRAP 2002-1A B1 CDO SNR FLT 11/30/2032		05/18/2018	GUGGENHEIM CAPITAL MARKET		14,427,033	14,646,734	190,561
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
89412U AH 1	TRAP 2004-6I A2 CDO SSNR FLT 11/16/2034		10/30/2018	SANDLER & O'NEIL PARTNERS		4,123,187	4,130,932	70,795
89441# AA 4	VA TRAVERSE CITY CTL 4.613 11/15/2039		09/18/2018	Private Placement		13,208,352	13,077,576	
896239 AB 6	TRIMBLE INC 4.15 06/15/2023		06/07/2018	BANC OF AMERICA SECURITIES		3,498,740	3,500,000	
896239 AB 6	TRIMBLE INC 4.15 06/15/2023		06/11/2018	BANC OF AMERICA SECURITIES		4,996,400	5,000,000	
896239 AB 6	TRIMBLE INC 4.15 06/15/2023		06/13/2018	BANC OF AMERICA SECURITIES		4,995,300	5,000,000	
89641J AC 0	TRNTS 2018-9A B1 CLO MEZ FLT 01/20/2032		10/25/2018	GOLDMAN SACHS		12,000,000	12,000,000	
89641J AJ 5	TRNTS 2018-9A B2 CLO MEZ 5.06 01/20/2032		10/25/2018	GOLDMAN SACHS		8,000,000	8,000,000	
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		3,000,594	3,010,000	5,465
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44		11/02/2018	CANTOR FITZGERALD & CO		4,173,094	4,200,000	10,008

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89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		01/03/2018	CS FIRST BOSTON		29,991,271	34,020,584	126,238
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		01/17/2018	CS FIRST BOSTON		14,739,378	16,224,978	2,720
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		07/25/2018	GUGGENHEIM CAPITAL MARKET		616,539	664,732	534
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		07/26/2018	CS FIRST BOSTON		20,018,179	21,699,923	22,187
89820U AB 0	TFINS 2018-1A A2 CDO SSNR 4.05 03/30/39		04/12/2018	BANC OF AMERICA SECURITIES		4,950,000	5,000,000	
90187B AA 9	TWO HARBORS 6.25 01/15/2022		02/28/2018	STIFEL NICOLAUS		5,900,813	5,722,000	46,690
90187B AA 9	TWO HARBORS 6.25 01/15/2022		03/01/2018	STIFEL NICOLAUS		3,084,783	3,000,000	26,042
90187B AA 9	TWO HARBORS 6.25 01/15/2022		03/02/2018	STIFEL NICOLAUS		2,568,750	2,500,000	22,135
90187B AA 9	TWO HARBORS 6.25 01/15/2022		11/20/2018	STIFEL NICOLAUS		6,423,763	6,400,000	142,222
90187B AA 9	TWO HARBORS 6.25 01/15/2022		11/21/2018	STIFEL NICOLAUS		8,029,624	8,000,000	181,944
90187B AA 9	TWO HARBORS 6.25 01/15/2022		12/11/2018	STIFEL NICOLAUS		12,015,000	12,000,000	308,333
90187B AA 9	TWO HARBORS 6.25 01/15/2022		12/12/2018	STIFEL NICOLAUS		3,002,781	3,000,000	77,604
90265E AP 5	UDR INC 4.40 01/26/2029		10/17/2018	CITIGROUP		9,999,800	10,000,000	
903329 AC 4	USCAP 1A A2 CDO SNR FLT 05/01/2034		09/07/2018	GUGGENHEIM CAPITAL MARKET		11,193,375	11,400,000	41,847
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028	C	02/14/2018	JP MORGAN SECURITIES INC		5,081,050	5,000,000	84,469
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028	C	03/14/2018	BANC OF AMERICA SECURITIES		3,030,240	3,000,000	61,314
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028	C	04/25/2018	UBS WARBURG		4,942,100	5,000,000	20,084
90352J AC 7	UBS GROUP FUNDING 4.253 03/23/2028	C	05/08/2018	BNP PARIBAS		9,859,300	10,000,000	55,525
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		05/02/2018	DEUTSCHE BANK		5,999,993	6,000,000	
90352W AB 0	STEAM 2018-1 A2 ABS 4.611 04/25/2048		05/02/2018	DEUTSCHE BANK		6,999,752	7,000,000	
90390K AB 0	USCAP 2A A2 CDO SNR FLT 08/01/34		09/07/2018	GUGGENHEIM CAPITAL MARKET		5,630,531	5,700,000	20,080
90390K AB 0	USCAP 2A A2 CDO SNR FLT 08/01/34		11/02/2018	GUGGENHEIM CAPITAL MARKET		550,224	557,896	255
905397 9Z 0	UNION BKSHRS STAT TRST I L+275 6/17/2034		02/08/2018	SANDLER & O'NEIL PARTNERS		7,507,031	7,500,000	51,661
90985F AG 1	UNITED COMMUNITY BANK 4.50 01/30/2028		01/10/2018	SANDLER & O'NEIL PARTNERS		10,000,000	10,000,000	
913017 CY 3	UNITED TECH CORP 4.125 11/16/2028		08/13/2018	HSBC SECURITIES		14,994,600	15,000,000	
91823A AG 6	VBTOW 2018-1A C ABS SSNR 3.413 02/15/48		02/12/2018	BARCLAYS CAPITAL		10,000,000	10,000,000	
91823G AA 6	VCO 2018-1A A CLO SSNR FLT 07/20/2030		08/03/2018	WELLS FARGO BROKERAGE SERVICES		37,000,000	37,000,000	
91823G AC 2	VCO 2018-1A B CLO MEZ 4.979 07/20/2030		08/03/2018	WELLS FARGO BROKERAGE SERVICES		12,499,501	12,500,000	
91914J AB 8	VALERO ENERGY PARTNERS 4.50 03/15/2028		03/26/2018	BARCLAYS CAPITAL		6,976,200	7,000,000	
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		02/09/2018	GUGGENHEIM CAPITAL MARKET		10,000,000	10,000,000	
92277G AM 9	VENTAS REALTY LP 4.00 03/01/2028		02/13/2018	JEFFERIES & CO		7,938,640	8,000,000	
92277G AN 7	VENTAS REALTY LP 4.40 01/15/2029		08/06/2018	WELLS FARGO BROKERAGE SERVICES		9,995,400	10,000,000	
92331X AJ 3	VENTR 2018-35A BF CLO MEZ 5.006 10/22/31	C	10/17/2018	JEFFERIES & CO		16,025,000	16,025,000	
92343V ER 1	VERIZON COMM INC 4.329 09/21/28		06/21/2018	Exchanged		20,518,534	20,777,000	
92857W BK 5	VODAFONE GROUP 4.375 05/30/2028	C	05/23/2018	BANC OF AMERICA SECURITIES		17,766,180	18,000,000	
92857W BK 5	VODAFONE GROUP 4.375 05/30/2028	C	10/04/2018	WELLS FARGO BROKERAGE SERVICES		4,893,900	5,000,000	78,385
928668 AR 3	VOLKSWAGEN GROUP 4.25 11/13/2023		11/15/2018	CANTOR FITZGERALD & CO		1,976,840	2,000,000	1,417
928668 AR 3	VOLKSWAGEN GROUP 4.25 11/13/2023		11/15/2018	DEUTSCHE BANK		4,944,500	5,000,000	3,542
928668 AR 3	VOLKSWAGEN GROUP 4.25 11/13/2023		12/07/2018	GOLDMAN SACHS		4,920,300	5,000,000	16,528
928668 AU 6	VOLKSWAGEN GROUP 4.75 11/13/2028		11/07/2018	CITIGROUP		12,854,400	13,000,000	
928668 AU 6	VOLKSWAGEN GROUP 4.75 11/13/2028		11/08/2018	BNP PARIBAS		9,853,000	10,000,000	
928668 AU 6	VOLKSWAGEN GROUP 4.75 11/13/2028		11/15/2018	HSBC SECURITIES		4,837,000	5,000,000	3,958
928668 AU 6	VOLKSWAGEN GROUP 4.75 11/13/2028		11/16/2018	MORGAN STANLEY		4,834,000	5,000,000	4,618
928668 AU 6	VOLKSWAGEN GROUP 4.75 11/13/2028		11/19/2018	BARCLAYS CAPITAL		9,049,721	9,460,000	9,986
92916M AB 7	VOYA 2017-1A A2 CLO MEZ FLT 04/17/2030	C	12/07/2018	CANTOR FITZGERALD & CO		7,076,250	7,200,000	44,537
92916X AL 1	INGIM 2013-3A A2RR CLO MEZ FLT 10/18/31	C	12/10/2018	BANC OF AMERICA SECURITIES		1,967,500	2,000,000	12,664

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92917T AG 0	VOYA 2018-2A COMB CLO MEZ FLT 07/15/2031		05/17/2018	MORGAN STANLEY		24,443,194	24,737,571	
92917W AN 8	VOYA 2018-4A A2B CLO SNR 4.49 01/15/2032	C	12/17/2018	MORGAN STANLEY		3,500,000	3,500,000	
92940P AC 8	WESTROCK CO 4.90 03/15/2029		11/27/2018	BANC OF AMERICA SECURITIES		7,996,080	8,000,000	
94974B GL 8	WELLS FARGO CO GMTN 4.30 07/22/2027		11/30/2018	WELLS FARGO BROKERAGE SERVICES		9,716,200	10,000,000	157,667
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36		06/01/2018	CANTOR FITZGERALD & CO		33,731	34,010	15
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037		06/05/2018	CANTOR FITZGERALD & CO		1,651,604	1,659,904	1,660
95000U 2A 0	WELLS FARGO CO MTN 3.584 05/22/2028		03/14/2018	WELLS FARGO BROKERAGE SERVICES		2,912,400	3,000,000	34,048
95058X AE 8	WEN 2018-1A A2II ABS SNR 3.884 03/15/48		10/11/2018	CS FIRST BOSTON		3,034,693	3,176,000	10,280
95058X AE 8	WEN 2018-1A A2II ABS SNR 3.884 03/15/48		10/11/2018	GUGGENHEIM CAPITAL MARKET		4,557,064	4,764,000	15,419
950810 9X 1	WESBNCO CAPITAL TRUST IV L+265 06/17/34		02/01/2018	SANDLER & O'NEIL PARTNERS		4,601,563	4,750,000	29,163
957576 AA 9	WESTERN & SOUTHERN FIN 5.75 07/15/2033		01/10/2018	PIERPONT		1,368,600	1,130,000	31,946
957576 AA 9	WESTERN & SOUTHERN FIN 5.75 07/15/2033		05/22/2018	AMHERST SECURITIES CORP		21,079,845	18,190,000	374,790
959802 AX 7	WESTERN UNION CO 4.25 06/09/2023		06/06/2018	BANC OF AMERICA SECURITIES		9,992,000	10,000,000	
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031		04/19/2018	AMHERST SECURITIES CORP		4,991,211	5,000,000	
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		04/19/2018	AMHERST SECURITIES CORP		6,965,000	7,000,000	
960386 AM 2	WABTEC 4.70 09/15/2028		09/12/2018	GOLDMAN SACHS		14,983,350	15,000,000	
960386 AM 2	WABTEC 4.70 09/15/2028		10/04/2018	CITIGROUP		4,902,300	5,000,000	16,319
960386 AM 2	WABTEC 4.70 09/15/2028		12/20/2018	JEFFERIES & CO		9,393,500	10,000,000	130,556
96042@ AA 4	WESTKIN PORTFOLIO CTL 6.05 11/15/2038		12/06/2018	Private Placement		10,100,000	10,000,000	
96524V A* 7	WHITEHORSE FINANCE 6.00 08/07/2023		08/07/2018	DEUTSCHE BANK		24,000,000	24,000,000	
967795 9Z 0	WILBER STATUTORY TRUST 1 L+265 06/17/34		02/01/2018	SANDLER & O'NEIL PARTNERS		7,650,000	8,000,000	49,116
970648 AG 6	WILLIS NORTH AMERICA 4.50 09/15/2028		09/05/2018	BANC OF AMERICA SECURITIES		4,998,350	5,000,000	
97064E AA 6	WESTF 2018-A A ABS SSNR 4.75 09/15/2043		08/16/2018	BANC OF AMERICA SECURITIES		8,999,554	9,000,000	
974153 AA 6	WSTOP 2018-1 A2 ABS SNR 4.97 12/05/2048		11/06/2018	BARCLAYS CAPITAL		7,000,000	7,000,000	
979888 AC 8	WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030		03/29/2018	WELLS FARGO BROKERAGE SERVICES		11,500,000	11,500,000	
97988L AC 9	WDMNT 2018-5A A2 CLO SNR FLT 07/25/2030		07/20/2018	DEUTSCHE BANK		8,000,000	8,000,000	
984851 AF 2	YARA INTL SA 4.75 06/01/2028	C	05/24/2018	CITIGROUP		6,982,360	7,000,000	
98625L AJ 1	YCLO 2018-1A C2 CLO MEZ 5.093 10/22/2031		08/20/2018	GOLDMAN SACHS		8,500,000	8,500,000	
98875N AC 9	ZAIS9 2018-2A B1 CLO MEZ FLT 07/20/2031		06/19/2018	JP MORGAN SECURITIES INC		2,200,000	2,200,000	
98875N AJ 4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31		06/19/2018	JP MORGAN SECURITIES INC		19,000,000	19,000,000	
98878C AA 4	ZCCP 2018-1A A1 CLO SSNR FLT 01/16/2031	C	11/29/2018	AMHERST SECURITIES CORP		30,000,000	30,000,000	
98886M AY 0	ZAIS1 2014-1A A2BR CLO MEZ 4.798 04/28		09/18/2018	NOMURA SECURITIES INTL		24,000,000	24,000,000	
98887T AB 4	ZAIS6 2017-1A A2 CLO FLT 07/15/2029		04/02/2018	BARCLAYS CAPITAL		1,750,000	1,750,000	12,215
98944P AB 3	ZCAP 2018-1 A ABS SSNR 4.605 10/15/38		09/28/2018	DEUTSCHE BANK		7,093,331	7,200,000	9,210
G6461# AA 6	NEW MOUNTAIN GUARDIAN II A 5.925 3/15/22		11/26/2018	Private Placement		17,080,000	17,080,000	
3899999. Total - Bonds - Industrial and Miscellaneous						6,555,959,932	6,636,774,983	12,564,575
Bonds - Bank Loans								
004222 ZZ 1	ACCOMMODATIONS PLUS L+500 04/30/2024 AR		05/11/2018	Private Placement		2,530,095	2,581,730	
00448F AG 1	ACHILLES/ONEDIGITAL DD L+400 10/11/25 AR		11/28/2018	Private Placement		174,892	174,892	
00448F AH 9	ACHILLES/ONEDIGITAL TL L+400 10/11/25 AR		11/19/2018	Private Placement		70,101	70,276	
010555 ZZ 6	ALCAMI HOLDINGS L+425 07/12/2025 AR		07/12/2018	Private Placement		1,367,578	1,406,250	
02376C AT 2	AMERICAN AIRLINES B L+200 04/28/2023		06/28/2018	BARCLAYS CAPITAL		1,582,000	1,600,000	
02376C AX 3	AMERICAN AIRLINES 1L B L+200 10/10/2021		09/13/2018	JP MORGAN SECURITIES INC		1,995,000	2,000,000	
02376C AX 3	AMERICAN AIRLINES 1L B L+200 10/10/2021		12/17/2018	DEUTSCHE BANK		1,956,000	2,000,000	
02376C AX 3	AMERICAN AIRLINES 1L B L+200 10/10/2021		12/19/2018	DEUTSCHE BANK		1,558,000	1,600,000	
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		11/30/2018	CITIGROUP		1,582,000	1,600,000	

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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
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		12/04/2018	BARCLAYS CAPITAL		3,152,640	3,200,000	
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		12/12/2018	UBS WARBURG		1,554,000	1,600,000	
03765V AH 3	PRIME SECURITY TL B 1L L+275 05/02/2022		12/28/2018	BARCLAYS CAPITAL		1,530,000	1,600,000	
050222 ZZ 4	AVETTA LLC TL L+525 04/10/2024 AR		04/10/2018	Private Placement		2,060,078	2,102,480	
05400K AE 0	AVOLON TL B3 1L L+200 01/15/2025		11/29/2018	DEUTSCHE BANK		2,198,451	2,215,064	
05400K AE 0	AVOLON TL B3 1L L+200 01/15/2025		12/04/2018	MORGAN STANLEY		2,376,000	2,400,000	
05400K AE 0	AVOLON TL B3 1L L+200 01/15/2025		12/11/2018	MORGAN STANLEY		1,447,175	1,476,709	
05942# AA 4	CLINICAL INNOVATIONS L+600 10/17/2023 AR		12/21/2018	Private Placement		203,308	215,851	
059888 ZZ 3	BAKEMARK HOLDING 2TL L+525 08/14/2023 AR		05/09/2018	Private Placement		1,302,385	1,328,422	
07384D AB 8	BELK INC TL B 1L L+475 12/10/2022		06/14/2018	BANC OF AMERICA SECURITIES		1,177,317	1,490,275	
121575 AJ 3	BURLINGTON COAT 1L TL L+200 11/17/2024		10/26/2018	JP MORGAN SECURITIES INC		799,000	800,000	
121575 AJ 3	BURLINGTON COAT 1L TL L+200 11/17/2024		11/27/2018	JP MORGAN SECURITIES INC		2,385,000	2,400,000	
16117L BS 7	CHARTER COMM OPE TL B 1L L+200 04/30/25		11/28/2018	BANC OF AMERICA SECURITIES		1,586,000	1,600,000	
16117L BS 7	CHARTER COMM OPE TL B 1L L+200 04/30/25		12/03/2018	BANC OF AMERICA SECURITIES		1,590,000	1,600,000	
16117L BS 7	CHARTER COMM OPE TL B 1L L+200 04/30/25		12/13/2018	CS FIRST BOSTON		783,000	800,000	
16282F AG 6	CATALINA MARKETING NM A L+10. 06/14/2019		12/20/2018	JP MORGAN SECURITIES INC		83,384	85,086	
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025		10/31/2018	JP MORGAN SECURITIES INC		1,594,000	1,600,000	
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025		11/30/2018	JP MORGAN SECURITIES INC		1,580,000	1,600,000	
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025		12/07/2018	JP MORGAN SECURITIES INC		1,566,000	1,600,000	
16384Y AF 4	CHEMOURS TL B2 L+175 04/03/2025		12/11/2018	JP MORGAN SECURITIES INC		1,558,000	1,600,000	
23918Y AC 2	DAVITA HEALTHCARE TL B 1L L+275 06/24/21		12/10/2018	JP MORGAN SECURITIES INC		1,600,000	1,600,000	
23918Y AC 2	DAVITA HEALTHCARE TL B 1L L+275 06/24/21		12/18/2018	JP MORGAN SECURITIES INC		1,596,000	1,600,000	
23918Y AC 2	DAVITA HEALTHCARE TL B 1L L+275 06/24/21		12/20/2018	JP MORGAN SECURITIES INC		798,000	800,000	
240666 ZZ 3	DATIX BIDCO TL B1 L+450 04/19/2025 AR		04/27/2018	Private Placement		886,835	904,934	
24702N AX 8	DELL INTL TL A2 L+175 09/07/2021		06/28/2018	JP MORGAN SECURITIES INC		1,573,564	1,579,487	
24702N AZ 3	DELL TL B L+200 09/07/2023		01/03/2018	CS FIRST BOSTON		4,005,000	4,000,000	
253666 ZZ 7	DIFFERENTIAL BRANDS TL L+600 10/01/23 AR		10/29/2018	Private Placement		3,589,375	3,750,000	
26928B AJ 8	EW SCRIPPS TL B L+200 10/02/2024		04/03/2018	Private Placement		1,598,973	1,592,000	
29267Y AK 8	ENERGIZER TL B L+200 06/30/2022		01/04/2018	JP MORGAN SECURITIES INC		2,412,000	2,400,000	
295111 ZZ 4	EPISERVER/GOLDCUP TL L+575 10/09/2024 AR		10/09/2018	Private Placement		1,435,654	1,468,700	
30282# AB 8	FWR HOLDING CORP DD L+600 08/25/2023 AR		01/12/2018	Private Placement		157,215	157,215	
315222 ZZ 5	FERRARO FINE FOODS L+425 05/09/2024 AR		05/09/2018	Private Placement		1,267,347	1,293,212	
315555 ZZ 8	FERRARO FINE GOODS TL L+425 5/9/2024 AR		12/07/2018	Private Placement		96,634	98,106	
32007U BW 8	FIRST DATA CORP TL 1L L+200 07/10/2022		11/28/2018	CITIGROUP		1,578,000	1,600,000	
32007U BW 8	FIRST DATA CORP TL 1L L+200 07/10/2022		12/20/2018	CS FIRST BOSTON		1,528,821	1,584,271	
32007U BW 8	FIRST DATA CORP TL 1L L+200 07/10/2022		12/27/2018	CITIGROUP		1,197,760	1,261,760	
32007U BX 6	FIRST DATA TL L+225 04/26/2024		01/03/2018	CS FIRST BOSTON		4,010,000	4,000,000	
34407J AE 6	FLYING FORTRESS TL B 1L L+175 10/30/2022		12/19/2018	CITIGROUP		1,580,000	1,600,000	
34407J AE 6	FLYING FORTRESS TL B 1L L+175 10/30/2022		12/20/2018	BANC OF AMERICA SECURITIES		2,364,000	2,400,000	
35041@ AB 1	FOUNDATION RISK 1L TL L+475 11/10/23 AR		08/09/2018	Private Placement		538,235	549,219	
35041@ AC 9	FOUNDATION RISK 1L DD L+475 11/10/23 AR		09/12/2018	Private Placement		106,407	107,482	
35041@ AC 9	FOUNDATION RISK 1L DD L+475 11/10/23 AR		11/07/2018	Private Placement		349,960	353,495	
360666 ZZ 7	FWR HOLDINGS DDTL L+575 08/21/2023 AR		11/20/2018	Private Placement		211,898	211,898	
360666 ZZ 7	FWR HOLDINGS DDTL L+575 08/21/2023 AR		12/31/2018	Private Placement		205,063	205,063	
36850@ AB 9	GEHL FOODS TL L+500 01/25/2024 AR		01/25/2018	Private Placement		3,641,304	3,750,000	
36850@ AB 9	GEHL FOODS TL L+500 01/25/2024 AR		12/03/2018	Capitalized Interest		5,950	6,048	
43289D AE 3	HILTON WORLDWIDE TL B2 1L L+175 10/25/23		11/28/2018	CITIGROUP		1,586,000	1,600,000	

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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
43289D AE 3	HILTON WORLDWIDE TL B2 1L L+175 10/25/23		11/28/2018	DEUTSCHE BANK		2,382,000	2,400,000	
43289D AE 3	HILTON WORLDWIDE TL B2 1L L+175 10/25/23		11/30/2018	DEUTSCHE BANK		793,000	800,000	
43289D AE 3	HILTON WORLDWIDE TL B2 1L L+175 10/25/23		12/14/2018	UBS WARBURG		1,574,000	1,600,000	
43289D AE 3	HILTON WORLDWIDE TL B2 1L L+175 10/25/23		12/21/2018	DEUTSCHE BANK		1,550,000	1,600,000	
44903L AD 1	HYGIENA TL L+400 04/30/2024 AR		06/29/2018	Private Placement		391,040	398,410	
44903L AD 1	HYGIENA TL L+400 04/30/2024 AR		08/17/2018	Private Placement		108,643	109,464	
45259# AA 7	IMPACT SALES TL L+650 06/27/2023 MD		06/27/2018	Exchanged		6,046,380	5,941,688	
463555 ZZ 8	IRI HOLDINGS 1L TL L+450 11/07/2025 AR		12/07/2018	Private Placement		1,856,250	1,875,000	
46611V AT 2	JBS USA LUX SA TL B 1L L+250 10/30/2022	C	12/24/2018	JP MORGAN SECURITIES INC		2,304,000	2,400,000	
46611V AT 2	JBS USA LUX SA TL B 1L L+250 10/30/2022	C	12/27/2018	BARCLAYS CAPITAL		1,544,000	1,600,000	
480150 ZZ 7	KEY SURGICAL TL L+475 06/01/2023 AR		10/31/2018	Private Placement		417,517	425,275	
51783Q AP 3	LAS VEGAS SANDS TL B 1L L+175 03/27/2025		12/10/2018	Private Placement		1,560,000	1,600,000	
51783Q AP 3	LAS VEGAS SANDS TL B 1L L+175 03/27/2025		12/13/2018	GOLDMAN SACHS		1,556,000	1,600,000	
51783Q AP 3	LAS VEGAS SANDS TL B 1L L+175 03/27/2025		12/14/2018	WELLS FARGO BROKERAGE SERVICES		778,000	800,000	
553444 ZZ 6	MAC LEAN-FOGG TL 1L L+400 12/17/2025 AR		12/21/2018	Private Placement		1,661,719	1,679,688	
57810J AC 2	AMYNTA AGENCY 1L TL L+400 02/28/2025 AR		12/24/2018	Private Placement		944,188	944,188	
59511F AB 0	MICRON TECH TL B 1L L+175 04/26/2022		11/28/2018	MORGAN STANLEY		3,697,849	3,707,117	
59511F AB 0	MICRON TECH TL B 1L L+175 04/26/2022		11/30/2018	BARCLAYS CAPITAL		653,060	654,697	
59511F AB 0	MICRON TECH TL B 1L L+175 04/26/2022		12/06/2018	MORGAN STANLEY		2,098,111	2,108,655	
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		09/14/2018	Private Placement		18,011	18,011	
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		11/27/2018	Private Placement		14,186	14,186	
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L+400 12/02/22 AR		12/07/2018	Private Placement		3,602	3,602	
60367* AA 9	MINISTRY BRANDS DDTL L+500 12/02/2022 AR		01/05/2018	Private Placement		563,004	563,004	
60367* AA 9	MINISTRY BRANDS DDTL L+500 12/02/2022 AR		02/12/2018	Private Placement		357,948	357,948	
60367* AB 7	MINISTRY BRANDS TL L+500 12/02/2022 AR		04/18/2018	Private Placement		272,681	275,455	
61506U AB 0	MONTREIGN CASINO TL B L+825 01/24/2023		07/26/2018	STIFEL NICOLAUS		5,760,000	6,400,000	
62929# AA 2	ACA COMPLIANCE TL L+550 02/01/2023 AR		02/09/2018	Private Placement		2,808,027	2,891,221	
62929# AB 0	ACA COMPLIANCE DDTL L+550 02/01/2023 AR		08/20/2018	Private Placement		791,508	801,527	
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		01/05/2018	BANC OF AMERICA SECURITIES		800,468	797,975	
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		01/05/2018	CS FIRST BOSTON		3,212,000	3,200,000	
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		11/28/2018	CITIGROUP		2,376,000	2,400,000	
62937N AW 7	NRG ENERGY TL B L+225 06/30/2023		12/11/2018	DEUTSCHE BANK		1,564,000	1,600,000	
650777 ZZ 1	NMC SKINCARE TL L+475 10/31/2024 AR		10/31/2018	Private Placement		571,434	585,086	
660222 ZZ 6	NSM INSURANCE DDTL L+450 05/04/2024 AR		05/17/2018	Private Placement		931,742	941,154	
660555 ZZ 9	NSM INSURANCE TL L+450 05/04/2024 AR		05/11/2018	Private Placement		1,799,296	1,836,017	
660777 ZZ 9	NSM INSURANCE 1A TL L+450 05/11/2024 AR		12/03/2018	Private Placement		323,526	330,128	
661222 ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR		07/09/2018	Private Placement		15,370	15,370	
661222 ZZ 5	NSM SUB HOLDINGS DDTL L+450 10/03/22 AR		10/23/2018	Private Placement		31,050	31,050	
661555 ZZ 8	NSM SUB HOLDINGS TL L+450 10/03/2022 AR		06/01/2018	Private Placement		341,906	347,348	
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		01/26/2018	Private Placement		176,815	197,262	
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		03/08/2018	Private Placement		73,973	73,973	
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		05/09/2018	Private Placement		166,734	166,734	
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		05/15/2018	Private Placement		193,740	193,740	
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		06/13/2018	Private Placement		68,102	68,102	
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		07/13/2018	Private Placement		77,496	77,496	
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		08/17/2018	Private Placement		49,316	49,316	

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
67113H AD 7	OTG MANAGEMENT DDTL L+900 08/26/2021 AR		10/10/2018	Private Placement		54,012	54,012	
690555 ZZ 3	OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR		10/10/2018	Private Placement		34,080	53,159	
690555 ZZ 3	OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR		11/14/2018	Private Placement		18,606	18,606	
690555 ZZ 3	OTG MANAGEMENT 4A DDTL L+900 08/26/21 AR		12/13/2018	Private Placement		19,137	19,137	
69398* AA 3	PDI HOLDINGS TL L+475 08/25/2023 AR		04/11/2018	Private Placement		4,183,543	4,196,093	
69398* AB 1	PDI HOLDINGS DDTL L+475 08/25/2023 AR		05/30/2018	Private Placement		56,854	57,284	
69398* AB 1	PDI HOLDINGS DDTL L+475 08/25/2023 AR		07/02/2018	Private Placement		681,261	686,409	
702444 ZZ 6	PATHWAY VET 1L TL L+450 12/21/2024 AR		12/21/2018	Private Placement		3,270,279	3,328,996	
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22		08/07/2018	Exchanged		1,430,648	1,703,152	
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22		09/28/2018	Capitalized Interest		6,421	7,380	
71571E AD 1	PHILADELPHIA ENERGY TL C L+650 12/31/22		12/31/2018	Capitalized Interest		25,600	31,220	
71639# AA 4	PETIQ TL L+525 01/16/2023 AR		01/17/2018	Private Placement		1,842,500	1,880,306	
720555 ZZ 7	POLYMER SOLUTIONS GRP L+625 07/31/22 MD		02/01/2018	Private Placement		5,273,800	5,273,800	
745555 ZZ 8	PYRAMID MGMT TL L+675 07/15/2021 AR		04/12/2018	Private Placement		1,494,107	1,494,107	
745777 ZZ 8	PYRAMID MGMT DDTL L+675 07/15/2021 AR		09/26/2018	Private Placement		127,980	127,980	
74966U AP 5	ROYALTY PHARMA TL B6 1L L+200 04/17/2023		11/30/2018	BANC OF AMERICA SECURITIES		2,379,000	2,400,000	
74966U AP 5	ROYALTY PHARMA TL B6 1L L+200 04/17/2023		12/03/2018	BANC OF AMERICA SECURITIES		794,000	800,000	
74966U AP 5	ROYALTY PHARMA TL B6 1L L+200 04/17/2023		12/12/2018	DEUTSCHE BANK		785,000	800,000	
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		06/15/2018	Private Placement		1,271,427	1,285,684	
750222 ZZ 7	REVINT INTERMED DDTL L+450 12/13/2023 AR		06/19/2018	Private Placement		358,057	362,589	
750555 ZZ 0	REVINT INTERMED TL L+400 12/13/2023 AR		06/15/2018	Private Placement		854,069	862,164	
760333 ZZ 0	RIALTO MGMT GROUP L+450 11/20/2024 AR		11/30/2018	Private Placement		985,908	995,866	
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		11/29/2018	MORGAN STANLEY		1,584,000	1,600,000	
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		12/17/2018	MORGAN STANLEY		790,000	800,000	
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		12/21/2018	MORGAN STANLEY		780,000	800,000	
80511@ AB 8	SAVATREE DD L+525 06/01/2022 MD		05/31/2018	Private Placement		131,444	131,444	
80511@ AB 8	SAVATREE DD L+525 06/01/2022 MD		10/23/2018	Private Placement		151,667	151,667	
81683U AN 7	SEMINOLE TRIBE TL B 1L L+175 07/06/2024		11/30/2018	GOLDMAN SACHS		3,184,000	3,200,000	
81683U AN 7	SEMINOLE TRIBE TL B 1L L+175 07/06/2024		12/07/2018	GOLDMAN SACHS		1,584,000	1,600,000	
81683U AN 7	SEMINOLE TRIBE TL B 1L L+175 07/06/2024		12/28/2018	BARCLAYS CAPITAL		778,000	800,000	
817555 ZZ 1	SFE INTERMEDIATE TL L+475 07/31/2024 AR		09/05/2018	Private Placement		367,500	375,000	
818999 ZZ 0	SECURAMERICA 1L TL L+675 12/21/2023 AR		12/21/2018	Private Placement		753,286	777,755	
841222 ZZ 8	SPECTRA FINANCE L+450 04/02/2023 AR		04/02/2018	Private Placement		2,369,254	2,417,787	
84650H AC 3	SPAREFOOT TL L+425 04/06/2023 AR		04/13/2018	Private Placement		638,907	648,636	
84650H AD 1	SPAREFOOT 1L TL L+425 04/13/2024 AR		09/17/2018	Private Placement		121,531	123,382	
850777 ZZ 9	SUNSHINE SUB TL L+475 05/18/2023 AR		05/25/2018	Private Placement		1,643,055	1,676,587	
866100 ZZ 6	SUMMIT COMPANIES L+625 09/01/2022 MD		07/09/2018	Exchanged		773,418	773,889	
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		08/01/2018	Private Placement		124,444	124,444	
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		11/05/2018	Private Placement		186,667	186,667	
870222 ZZ 2	TERSERA DDTL L+525 03/30/2023 AR		12/28/2018	Private Placement		164,456	164,456	
87239P AD 6	VISTRA OPERATION TL B1 1L L+200 08/04/23		11/30/2018	CS FIRST BOSTON		2,370,000	2,400,000	
87239P AD 6	VISTRA OPERATION TL B1 1L L+200 08/04/23		12/12/2018	CITIGROUP		1,560,000	1,600,000	
875666 ZZ 5	THE DWYER GROUP TL L+550 05/21/2024 AR		05/31/2018	Private Placement		1,179,520	1,206,670	
875888 ZZ 5	THE DWYER GROUP DDTL L+550 05/21/2024 AR		08/10/2018	Private Placement		409,224	413,880	
88084@ AB 8	TERSERA TL L+525 03/30/2023 AR		07/12/2018	Private Placement		162,401	164,456	
88084@ AC 6	TERSERA 2L TL L+525 03/30/2023 AR		09/27/2018	Private Placement		154,667	156,625	

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
88233F AK 6	VISTRA OPERATION TL B3 1L L+200 12/01/25		11/28/2018	CS FIRST BOSTON		3,950,000	4,000,000	
890555 ZZ 1	TOUCHSTONE TL L+475 11/15/2025 AR		11/15/2018	Private Placement		1,455,850	1,493,179	
89705D AD 4	TRONOX FINANCE TL B 1L L+300 09/22/2024		12/03/2018	CITIGROUP		1,107,907	1,116,279	
89705D AE 2	TRONOX BLOCKED TL B 1L L+300 09/22/2024		12/03/2018	CITIGROUP		480,093	483,721	
899444 ZZ 9	TU BIDCO 1L TL L+400 10/01/2023 AR		10/01/2018	Private Placement		1,128,969	1,152,010	
903555 ZZ 6	UROLOGY MGMT TL L+500 08/31/2024 AR		08/31/2018	Private Placement		678,368	695,960	
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		11/29/2018	JP MORGAN SECURITIES INC		2,382,000	2,400,000	
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		12/07/2018	JP MORGAN SECURITIES INC		789,000	800,000	
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		12/14/2018	JP MORGAN SECURITIES INC		1,570,000	1,600,000	
90932R AE 4	UNITED AIRLINES TL B 1L L+175 04/01/2024		12/18/2018	JP MORGAN SECURITIES INC		1,560,000	1,600,000	
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025		12/19/2018	BANC OF AMERICA SECURITIES		1,568,000	1,600,000	
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025		12/21/2018	BANC OF AMERICA SECURITIES		780,000	800,000	
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025		12/21/2018	CS FIRST BOSTON		545,912	559,909	
91136E AJ 4	UNITED RENTAL TL B 1L L+175 10/31/2025		12/28/2018	BARCLAYS CAPITAL		778,000	800,000	
91359H AP 3	UNIVERSAL HEALTH TL B L+175 10/26/2025		10/26/2018	JP MORGAN SECURITIES INC		1,600,000	1,600,000	
91830@ AF 0	VLS BUYER DDTL L+600 10/17/2023 AR		02/01/2018	Private Placement		117,429	118,916	
91830@ AF 0	VLS BUYER DDTL L+600 10/17/2023 AR		08/01/2018	Private Placement		355,019	359,513	
91839* AA 4	VPROP OPERATING TL L+950 08/01/2021 AR		03/01/2018	Capitalized Interest		9,894	9,252	
91839* AA 4	VPROP OPERATING TL L+950 08/01/2021 AR		06/01/2018	Capitalized Interest		9,302	9,481	
91839* AA 4	VPROP OPERATING TL L+950 08/01/2021 AR		09/04/2018	Capitalized Interest		9,893	9,815	10
91839* AA 4	VPROP OPERATING TL L+950 08/01/2021 AR		12/03/2018	Capitalized Interest		9,323	9,323	6
92334# AA 8	PRODUCTION RESOURCE TL L+768 08/20/24 AR		08/21/2018	Private Placement		3,637,500	3,750,000	
92565E AB 9	VICI PROPERTIES TL L+225 12/15/2024		01/03/2018	GOLDMAN SACHS		4,015,000	4,000,000	
92565E AB 9	VICI PROPERTIES TL L+225 12/15/2024		11/29/2018	BANC OF AMERICA SECURITIES		787,500	800,000	
928432 A@ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		01/23/2018	Private Placement		756,627	784,069	
928432 A@ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		01/31/2018	Private Placement		388,114	392,035	
928432 A@ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		03/01/2018	Private Placement		582,172	588,052	
928432 A@ 2	VISUAL EDGE TECH DD L+575 08/31/2023 AR		04/02/2018	Capitalized Interest		194,057	196,017	
95810D AR 2	WESTERN DIGITAL TL B4 L+175 04/29/2023		05/15/2018	Exchanged		1,660,584	1,661,614	
98158# AB 6	WORLDWIDE FACILITIES L+425 04/26/2024 AR		05/03/2018	Private Placement		550,405	555,964	
98158# AC 4	WORLDWIDE FACILITIES DD L+425 04/26/24AR		06/04/2018	Private Placement		133,234	133,234	
98158# AC 4	WORLDWIDE FACILITIES DD L+425 04/26/24AR		10/01/2018	Private Placement		62,988	62,988	
98215# AB 7	WRENCH GROUP DDTL L+450 12/15/2024 AR		03/14/2018	Private Placement		244,180	246,025	
98215# AB 7	WRENCH GROUP DDTL L+450 12/15/2024 AR		05/01/2018	Private Placement		27,131	27,336	
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		02/12/2018	Private Placement		4,500,000	4,500,000	
983666 ZZ 4	XEBEC GLOBAL L+550 02/09/2024 MD		07/31/2018	Private Placement		806,920	806,920	
98379E AE 6	XPO LOGISTICS TL B 1L L+200 02/24/2025		11/28/2018	MORGAN STANLEY		3,031,709	3,062,332	
98379E AE 6	XPO LOGISTICS TL B 1L L+200 02/24/2025		11/29/2018	CITIZEN		1,588,000	1,600,000	
98379E AE 6	XPO LOGISTICS TL B 1L L+200 02/24/2025		12/11/2018	GOLDMAN SACHS		1,568,000	1,600,000	
BL2867 33 3	CALLAWAY GOLF TL B 1L L+450 12/14/2025		12/14/2018	BANC OF AMERICA SECURITIES		1,960,000	2,000,000	
L2324E AE 1	DELOS FINANCE TL B 1L L+175 10/06/2023	D	12/18/2018	DEUTSCHE BANK		1,568,000	1,600,000	
L2324E AE 1	DELOS FINANCE TL B 1L L+175 10/06/2023	D	12/20/2018	DEUTSCHE BANK		2,346,000	2,400,000	
8299999. Total - Bonds - Bank Loans						237,739,899	242,015,045	16
8399997. Total - Bonds - Part 3						6,951,639,212	7,034,329,133	12,627,113
8399998. Total - Bonds - Summary Item from Part 5						209,414,350	212,215,722	592,125
8399999. Total - Bonds						7,161,053,562	7,246,544,854	13,219,237

Preferred Stocks - Industrial and Miscellaneous

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
009522 ZZ 9	AIRWAY THERAPEUTICS B		03/01/2018	Exchanged	473,134.000	779,321		
009522 ZZ 9	AIRWAY THERAPEUTICS B		03/01/2018	Private Placement	1,699,913.000	2,800,000		
088577 ZB 0	BEXION PHARMACEUTICALS B		09/10/2018	Private Placement	10,092.000	199,997		
09069Z ZC 8	BIOWISH TECHNOLOGIES SERIES E		08/31/2018	Private Placement	4,243,718.000	2,310,000		
09069Z ZC 8	BIOWISH TECHNOLOGIES SERIES E		11/15/2018	Private Placement	595,223.000	324,000		
10924B AA 5	BRIGHTHOUSE A 6.50		01/23/2018	UBS WARBURG		14,430,000	13,000,000.00	488,222
173333 ZA 6	LOSANT IoT, INC B		11/05/2018	Private Placement	998,403.000	1,000,000		
23128L 40 9	CURIOUSITY STREAM INC SERIES A		11/13/2018	STIFEL NICOLAUS	400,000.000	4,000,000		
292450 ZZ 9	ENABLE INJECTIONS SERIES B		10/17/2018	Private Placement	499,597.000	2,443,030		
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		03/27/2018	Private Placement	120,669.000	1,448,028		
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		03/31/2018	Capitalized Interest	14,489.000	173,868		
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		06/30/2018	Capitalized Interest	19,557.500	234,690		
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		09/28/2018	Capitalized Interest	20,291.000	243,492		
29402T 2# 5	ENVEN ENERGY CORP SERIES A CONV		12/31/2018	Capitalized Interest	21,051.500	252,618		
333333 ZA 3	ECCRINE SYS SER B		06/29/2018	Exchanged	1,547,406.000	931,074		
333333 ZA 3	ECCRINE SYS SER B		06/29/2018	Private Placement	4,071,797.000	2,450,000		
371877 ZZ 7	GENETESIS A-2		03/15/2018	Private Placement	92,497.000	699,999		
371877 ZZ 7	GENETESIS A-2		05/31/2018	Private Placement	101,747.000	770,001		
378999 ZZ 2	GLOBAL COOLING INC SERIES B		12/07/2018	Private Placement	750,000.000	750,000		
404280 BP 3	HSBC HOLDINGS 6.50 (COCO)	C	03/19/2018	HSBC SECURITIES		5,000,000	5,000,000.00	
451662 ZZ 6	IDEAL IMPLANTS SERIES B		10/17/2018	Private Placement	545,460.000	2,579,480		
55261F AH 7	M&T BANK CORP F 5.125		01/02/2018	MORGAN STANLEY		2,991,265	2,812,000.00	25,220
59156R BT 4	METLIFE INC D 5.875		03/20/2018	BANC OF AMERICA SECURITIES		12,000,000	12,000,000.00	
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		01/03/2018	Capitalized Interest	221.180	1,118		
693475 AQ 8	PNC FINANCIAL S 5.00		01/02/2018	BARCLAYS CAPITAL		1,328,125	1,250,000.00	10,938
693475 AQ 8	PNC FINANCIAL S 5.00		01/04/2018	MORGAN STANLEY		2,337,500	2,200,000.00	20,472
722470 ZZ 7	PINE BROOK PD CAYMAN /PINE BROOK 7%		09/25/2018	Private Placement	550,000.000	55,000,000		
743315 AU 7	PROGRESSIVE CORP B 5.375		03/09/2018	CS FIRST BOSTON		7,500,000	7,500,000.00	
77926L 30 0	ROUNDPOINT MTG SERV A 8.00		08/10/2018	STIFEL NICOLAUS	50,000.000	5,000,000		
857477 BA 0	STATE STREET CRP H 5.625		09/20/2018	GOLDMAN SACHS		5,000,000	5,000,000.00	
88429Z ZZ 6	THIRD POLE SERIES B TRANCHE 1		12/27/2018	Private Placement	44,184.000	1,462,500		
902973 AZ 9	US BANCORP J 5.30		01/02/2018	US BANCORP		3,247,500	3,000,000.00	34,892
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					139,687,606	XXX	579,744
8999997.	Total - Preferred Stocks - Part 3					139,687,606	XXX	579,744
8999999.	Total - Preferred Stocks					139,687,606	XXX	579,744
Common Stocks - Industrial and Miscellaneous								
00176N AG 2	AMMC 2018-22A CLO SUB FLT 04/25/31		03/08/2018	MITSUBISHI	21,840,000.000	17,799,600	XXX	
030506 10 9	AMERICAN WOODMARK CORP		10/22/2018	BERNSTEIN	12,015.000	744,151	XXX	
030506 10 9	AMERICAN WOODMARK CORP		10/23/2018	BERNSTEIN	15,000.000	934,169	XXX	
030506 10 9	AMERICAN WOODMARK CORP		10/24/2018	BERNSTEIN	15,000.000	912,627	XXX	
030506 10 9	AMERICAN WOODMARK CORP		10/24/2018	ISI GROUP	7,500.000	450,518	XXX	
030506 10 9	AMERICAN WOODMARK CORP		10/26/2018	ISI GROUP	5,000.000	282,623	XXX	
030506 10 9	AMERICAN WOODMARK CORP		12/20/2018	ISI GROUP	7,500.000	419,375	XXX	
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		09/25/2018	VE CAPITAL TRANSACTION	1,000.000	29,248	XXX	
03673L 10 3	ANTERO MIDSTREAM PARTNERS LP VE		09/26/2018	VE CAPITAL TRANSACTION	1,000.000	28,922	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		09/11/2018	VE CAPITAL TRANSACTION	1,000.000	19,748	XXX	

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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
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		10/01/2018	VE CAPITAL TRANSACTION	1,000.000	19,400	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		10/02/2018	VE CAPITAL TRANSACTION	500.000	9,679	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		10/18/2018	VE CAPITAL TRANSACTION	500.000	9,299	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		12/17/2018	VE CAPITAL TRANSACTION	500.000	8,148	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		12/19/2018	VE CAPITAL TRANSACTION	500.000	7,964	XXX	
0556EL 10 9	BP MIDSTREAM PARTNERS LP VE		12/26/2018	VE CAPITAL TRANSACTION	500.000	7,582	XXX	
12008R 10 7	BUILDERS FIRSTSOURCE INC		10/10/2018	ISI GROUP	50,000.000	680,665	XXX	
12008R 10 7	BUILDERS FIRSTSOURCE INC		10/12/2018	RAYMOND JAMES & ASSOCIATES	25,000.000	327,665	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		10/05/2018	VE CAPITAL TRANSACTION	1,000.000	19,687	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		10/08/2018	VE CAPITAL TRANSACTION	1,000.000	19,910	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		10/16/2018	VE CAPITAL TRANSACTION	500.000	9,470	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		10/22/2018	VE CAPITAL TRANSACTION	500.000	9,343	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		10/30/2018	VE CAPITAL TRANSACTION	500.000	9,097	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		11/01/2018	VE CAPITAL TRANSACTION	500.000	9,037	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		12/17/2018	VE CAPITAL TRANSACTION	500.000	8,905	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		12/19/2018	VE CAPITAL TRANSACTION	500.000	8,556	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		12/20/2018	VE CAPITAL TRANSACTION	1,000.000	16,650	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		12/26/2018	VE CAPITAL TRANSACTION	500.000	7,709	XXX	
12654A 10 1	CNX MIDSTREAM PARTNERS LP VE		12/28/2018	VE CAPITAL TRANSACTION	1,500.000	24,345	XXX	
126650 10 0	CVS HEALTH CORP		12/27/2018	RAYMOND JAMES & ASSOCIATES	25,000.000	1,622,085	XXX	
126650 10 0	CVS HEALTH CORP		12/28/2018	ISI GROUP	40,000.000	2,610,700	XXX	
151020 10 4	CELGENE CORP		07/25/2018	CORNERSTONE MACRO	10,000.000	873,963	XXX	
151020 10 4	CELGENE CORP		12/27/2018	RAYMOND JAMES & ASSOCIATES	20,000.000	1,216,856	XXX	
172967 42 4	CITIGROUP INC		04/25/2018	SANDLER & O'NEIL PARTNERS	11,000.000	757,832	XXX	
172967 42 4	CITIGROUP INC		05/03/2018	SANDLER & O'NEIL PARTNERS	7,000.000	468,751	XXX	
172967 42 4	CITIGROUP INC		05/04/2018	SANDLER & O'NEIL PARTNERS	7,180.000	486,840	XXX	
172967 42 4	CITIGROUP INC		12/06/2018	SANDLER & O'NEIL PARTNERS	11,000.000	649,868	XXX	
172967 42 4	CITIGROUP INC		12/07/2018	SANDLER & O'NEIL PARTNERS	3,500.000	204,946	XXX	
172967 42 4	CITIGROUP INC		12/10/2018	SANDLER & O'NEIL PARTNERS	3,500.000	197,055	XXX	
172967 42 4	CITIGROUP INC		12/11/2018	SANDLER & O'NEIL PARTNERS	3,500.000	196,914	XXX	
172967 42 4	CITIGROUP INC		12/13/2018	SANDLER & O'NEIL PARTNERS	3,500.000	195,816	XXX	
172967 42 4	CITIGROUP INC		12/19/2018	SANDLER & O'NEIL PARTNERS	7,000.000	369,375	XXX	
172967 42 4	CITIGROUP INC		12/20/2018	SANDLER & O'NEIL PARTNERS	3,500.000	182,710	XXX	
172967 42 4	CITIGROUP INC		12/21/2018	SANDLER & O'NEIL PARTNERS	3,500.000	175,950	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/13/2018	SANDLER & O'NEIL PARTNERS	50,000.000	1,545,015	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/14/2018	SANDLER & O'NEIL PARTNERS	55,000.000	1,680,729	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/17/2018	SANDLER & O'NEIL PARTNERS	15,000.000	452,979	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/19/2018	SANDLER & O'NEIL PARTNERS	45,000.000	1,317,974	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/20/2018	SANDLER & O'NEIL PARTNERS	10,000.000	286,398	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/21/2018	SANDLER & O'NEIL PARTNERS	15,000.000	428,529	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/24/2018	SANDLER & O'NEIL PARTNERS	20,000.000	565,362	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/26/2018	SANDLER & O'NEIL PARTNERS	7,500.000	210,833	XXX	
174610 10 5	CITIZENS FINANCIAL GROUP		12/27/2018	SANDLER & O'NEIL PARTNERS	20,000.000	578,242	XXX	
19626G 10 8	COLONY CAPITAL INC		02/06/2018	FRIEDMAN BILLINGS RAMSEY	46,000.000	397,215	XXX	
19626G 10 8	COLONY CAPITAL INC		02/06/2018	RBC CAPITAL MARKETS	40,000.000	342,368	XXX	
19626G 10 8	COLONY CAPITAL INC		02/07/2018	RBC CAPITAL MARKETS	40,038.000	344,559	XXX	

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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
19626G 10 8	COLONY CAPITAL INC.		02/08/2018	RBC CAPITAL MARKETS	70,000.000	594,762	XXX	
19626G 10 8	COLONY CAPITAL INC.		02/09/2018	FRIEDMAN BILLINGS RAMSEY	20,000.000	163,000	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		10/15/2018	SANDLER & O'NEIL PARTNERS	15,625.000	344,088	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		10/16/2018	SANDLER & O'NEIL PARTNERS	73,473.000	1,580,691	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		10/17/2018	SANDLER & O'NEIL PARTNERS	39,223.000	804,648	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		10/18/2018	SANDLER & O'NEIL PARTNERS	17,550.000	351,486	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		10/22/2018	SANDLER & O'NEIL PARTNERS	40,000.000	769,480	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		10/23/2018	SANDLER & O'NEIL PARTNERS	20,250.000	388,081	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		10/24/2018	SANDLER & O'NEIL PARTNERS	40,000.000	753,876	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		12/06/2018	SANDLER & O'NEIL PARTNERS	25,469.000	452,895	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		12/10/2018	SANDLER & O'NEIL PARTNERS	4,750.000	85,064	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		12/13/2018	SANDLER & O'NEIL PARTNERS	18,411.000	331,133	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		12/14/2018	SANDLER & O'NEIL PARTNERS	27,056.000	486,234	XXX	
23204G 10 0	CUSTOMERS BANCORP INC.		12/19/2018	SANDLER & O'NEIL PARTNERS	11,308.000	200,029	XXX	
25470M 10 9	DISH NETWORK CORP - A.		03/22/2018	ISI GROUP	30,000.000	1,143,855	XXX	
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE.		11/30/2018	VE CAPITAL TRANSACTION	2,000.000	92,995	XXX	
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE.		12/04/2018	VE CAPITAL TRANSACTION	500.000	23,457	XXX	
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE.		12/06/2018	VE CAPITAL TRANSACTION	500.000	22,487	XXX	
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE.		12/17/2018	VE CAPITAL TRANSACTION	500.000	22,267	XXX	
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE.		12/18/2018	VE CAPITAL TRANSACTION	500.000	22,430	XXX	
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE.		12/20/2018	VE CAPITAL TRANSACTION	500.000	21,168	XXX	
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE.		12/24/2018	VE CAPITAL TRANSACTION	500.000	20,645	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/09/2018	CORNERSTONE MACRO	17,059.000	250,237	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/10/2018	CORNERSTONE MACRO	9,329.000	137,116	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/11/2018	CORNERSTONE MACRO	13,837.000	205,650	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/12/2018	CORNERSTONE MACRO	33,593.000	504,305	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/16/2018	CORNERSTONE MACRO	17,896.000	269,317	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/17/2018	CORNERSTONE MACRO	17,989.000	271,931	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/18/2018	CORNERSTONE MACRO	25,821.000	390,310	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/19/2018	CORNERSTONE MACRO	1,540.000	23,271	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/22/2018	CORNERSTONE MACRO	630.000	9,526	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/26/2018	FRIEDMAN BILLINGS RAMSEY	169,484.000	2,544,616	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/30/2018	FRIEDMAN BILLINGS RAMSEY	420.000	6,157	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		01/31/2018	FRIEDMAN BILLINGS RAMSEY	70,000.000	1,026,151	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		02/01/2018	FRIEDMAN BILLINGS RAMSEY	42,000.000	617,140	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		02/02/2018	FRIEDMAN BILLINGS RAMSEY	61,500.000	896,609	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		02/05/2018	FRIEDMAN BILLINGS RAMSEY	33,242.000	477,581	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		02/08/2018	FRIEDMAN BILLINGS RAMSEY	30,816.000	457,544	XXX	
288522 30 3	ELLINGTON FINANCIAL LLC.		02/09/2018	FRIEDMAN BILLINGS RAMSEY	35,000.000	517,325	XXX	
29250N 10 5	ENBRIDGE INC.		12/20/2018	Exchanged	15,075.000	467,928	XXX	
29273V 10 0	ENERGY TRANSFER EQUITY LP.		10/19/2018	Exchanged	1,421,504.000	24,193,998	XXX	
293639 10 0	ENTERCOM COMMUNICATIONS-CL A.		02/06/2018	STRATEGAS RESEARCH	73,530.000	739,543	XXX	
293639 10 0	ENTERCOM COMMUNICATIONS-CL A.		02/07/2018	STRATEGAS RESEARCH	150,605.000	1,521,487	XXX	
293639 10 0	ENTERCOM COMMUNICATIONS-CL A.		02/08/2018	STRATEGAS RESEARCH	225,000.000	2,250,968	XXX	
293639 10 0	ENTERCOM COMMUNICATIONS-CL A.		02/09/2018	STRATEGAS RESEARCH	150,000.000	1,463,400	XXX	
293639 10 0	ENTERCOM COMMUNICATIONS-CL A.		05/08/2018	STIFEL NICOLAUS	36,700.000	319,404	XXX	

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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
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/10/2018	VE CAPITAL TRANSACTION	1,000.000	28,794	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/20/2018	VE CAPITAL TRANSACTION	1,000.000	29,115	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		09/28/2018	VE CAPITAL TRANSACTION	500.000	14,387	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		10/08/2018	VE CAPITAL TRANSACTION	500.000	14,588	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		10/11/2018	VE CAPITAL TRANSACTION	500.000	14,275	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		10/16/2018	VE CAPITAL TRANSACTION	500.000	14,217	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		10/23/2018	VE CAPITAL TRANSACTION	1,000.000	27,516	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		11/02/2018	VE CAPITAL TRANSACTION	1,000.000	26,764	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		11/16/2018	VE CAPITAL TRANSACTION	500.000	13,284	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		11/20/2018	VE CAPITAL TRANSACTION	500.000	12,917	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		12/17/2018	VE CAPITAL TRANSACTION	1,000.000	25,673	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		12/18/2018	VE CAPITAL TRANSACTION	1,000.000	24,636	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		12/20/2018	VE CAPITAL TRANSACTION	1,000.000	24,805	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		12/24/2018	VE CAPITAL TRANSACTION	2,000.000	47,230	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		12/26/2018	VE CAPITAL TRANSACTION	1,000.000	23,658	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		12/27/2018	VE CAPITAL TRANSACTION	2,000.000	48,120	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS VE		12/28/2018	VE CAPITAL TRANSACTION	1,000.000	24,484	XXX	
29402T 10 9	ENVEN ENERGY CORP		06/18/2018	FRIEDMAN BILLINGS RAMSEY	60,000.000	627,600	XXX	
29402T 11 7	ENVEN ENERGY CORP-CW20 15		06/18/2018	Private Placement	60,000.000	600	XXX	
29402T 30 7	ENVEN ENERGY CORP-CW20 12.5		06/18/2018	Private Placement	60,000.000	1,800	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		10/11/2018	VE CAPITAL TRANSACTION	1,000.000	30,292	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		10/16/2018	VE CAPITAL TRANSACTION	1,000.000	30,995	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		10/24/2018	VE CAPITAL TRANSACTION	500.000	15,392	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		10/31/2018	VE CAPITAL TRANSACTION	500.000	14,960	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		12/03/2018	VE CAPITAL TRANSACTION	500.000	14,306	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		12/14/2018	VE CAPITAL TRANSACTION	500.000	14,409	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		12/19/2018	VE CAPITAL TRANSACTION	1,000.000	26,897	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		12/24/2018	VE CAPITAL TRANSACTION	500.000	13,595	XXX	
29414J 10 7	ENVIVA PARTNERS LP VE		12/26/2018	VE CAPITAL TRANSACTION	500.000	13,745	XXX	
30034T 10 3	EVERI HOLDINGS INC		12/20/2018	STIFEL NICOLAUS	50,000.000	270,460	XXX	
30034T 10 3	EVERI HOLDINGS INC		12/28/2018	STIFEL NICOLAUS	25,000.000	123,343	XXX	
30034T 10 3	EVERI HOLDINGS INC		12/31/2018	BERNSTEIN	25,000.000	127,383	XXX	
30605H 10 8	FAIRWAY ENERGY PARTNERS LLC		12/28/2018	FRIEDMAN BILLINGS RAMSEY	1,686,932.000	16,869	XXX	
30605H 20 7	FAIRWAY ENERGY ACCD INV		12/28/2018	FBR CAPITAL MARKETS & CO	165,000.000	1,650	XXX	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		12/18/2018	Private Placement	12,200.000	1,220,000	XXX	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		12/21/2018	Private Placement	20,000.000	2,000,000	XXX	
33938J 10 6	FLEXION THERAPEUTICS INC		02/05/2018	RAYMOND JAMES & ASSOCIATES	5,000.000	109,730	XXX	
33938J 10 6	FLEXION THERAPEUTICS INC		02/08/2018	RAYMOND JAMES & ASSOCIATES	20,000.000	456,072	XXX	
33938J 10 6	FLEXION THERAPEUTICS INC		02/09/2018	RAYMOND JAMES & ASSOCIATES	8,400.000	182,611	XXX	
33938J 10 6	FLEXION THERAPEUTICS INC		03/28/2018	RAYMOND JAMES & ASSOCIATES	20,000.000	430,120	XXX	
371927 10 4	GENESIS ENERGY L.P. VE		09/28/2018	VE CAPITAL TRANSACTION	1,000.000	23,760	XXX	
371927 10 4	GENESIS ENERGY L.P. VE		10/02/2018	VE CAPITAL TRANSACTION	1,000.000	24,005	XXX	
371927 10 4	GENESIS ENERGY L.P. VE		10/19/2018	VE CAPITAL TRANSACTION	1,000.000	24,750	XXX	
371927 10 4	GENESIS ENERGY L.P. VE		10/23/2018	VE CAPITAL TRANSACTION	500.000	11,930	XXX	
371927 10 4	GENESIS ENERGY L.P. VE		11/15/2018	VE CAPITAL TRANSACTION	500.000	11,520	XXX	
371927 10 4	GENESIS ENERGY L.P. VE		12/11/2018	VE CAPITAL TRANSACTION	500.000	10,870	XXX	

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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
371927 10 4	GENESIS ENERGY L.P. VE		12/18/2018	VE CAPITAL TRANSACTION	500.000	9,900	XXX	
371927 10 4	GENESIS ENERGY L.P. VE		12/24/2018	VE CAPITAL TRANSACTION	500.000	9,250	XXX	
371927 10 4	GENESIS ENERGY L.P. VE		12/26/2018	VE CAPITAL TRANSACTION	500.000	9,270	XXX	
389375 10 6	GRAY TELEVISION INC		12/13/2018	RBC CAPITAL MARKETS	8,298.000	140,331	XXX	
389375 10 6	GRAY TELEVISION INC		12/17/2018	RBC CAPITAL MARKETS	50,000.000	835,305	XXX	
389375 10 6	GRAY TELEVISION INC		12/18/2018	RBC CAPITAL MARKETS	48,500.000	818,365	XXX	
389375 10 6	GRAY TELEVISION INC		12/19/2018	RBC CAPITAL MARKETS	50,000.000	820,330	XXX	
389375 10 6	GRAY TELEVISION INC		12/20/2018	RBC CAPITAL MARKETS	95,000.000	1,492,080	XXX	
389375 10 6	GRAY TELEVISION INC		12/21/2018	RBC CAPITAL MARKETS	73,500.000	1,102,265	XXX	
389375 10 6	GRAY TELEVISION INC		12/27/2018	RAYMOND JAMES & ASSOCIATES	50,000.000	700,885	XXX	
389375 10 6	GRAY TELEVISION INC		12/27/2018	STRATEGAS RESEARCH	15,000.000	214,082	XXX	
389375 10 6	GRAY TELEVISION INC		12/28/2018	STRATEGAS RESEARCH	25,000.000	360,863	XXX	
404129 ZB 7	HC2 BROADCASTING 8/7/2023		08/07/2018	Private Placement	12,495.000	443,854	XXX	
404129 ZC 5	HC2 BROADCASTING HOLDINGS INC		08/07/2018	Private Placement	12,245.000	1,836,750	XXX	
410345 10 2	HANESBRANDS INC		12/27/2018	FRIEDMAN BILLINGS RAMSEY	100,000.000	1,218,720	XXX	
410345 10 2	HANESBRANDS INC		12/28/2018	FRIEDMAN BILLINGS RAMSEY	50,000.000	619,585	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		10/01/2018	VE CAPITAL TRANSACTION	1,000.000	22,894	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		10/03/2018	VE CAPITAL TRANSACTION	1,000.000	23,108	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		10/04/2018	VE CAPITAL TRANSACTION	500.000	11,429	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		10/05/2018	VE CAPITAL TRANSACTION	500.000	11,423	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		11/01/2018	VE CAPITAL TRANSACTION	500.000	10,730	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		11/08/2018	VE CAPITAL TRANSACTION	500.000	10,632	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		12/04/2018	VE CAPITAL TRANSACTION	500.000	10,085	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		12/19/2018	VE CAPITAL TRANSACTION	500.000	9,340	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		12/24/2018	VE CAPITAL TRANSACTION	500.000	8,442	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		12/26/2018	VE CAPITAL TRANSACTION	500.000	8,181	XXX	
428104 10 3	HESS MIDSTREAM PARTNERS LP VE		12/28/2018	VE CAPITAL TRANSACTION	1,000.000	17,448	XXX	
442496 10 5	HOWARD BANCORP INC		03/01/2018	Stock Merger 320666ZZ6	103,900.000	1,896,175	XXX	
451662 ZA 1	IDEAL IMPLANTS 5.50 10/16/2023		10/17/2018	Private Placement	163,638.000	420,550	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS INC		08/30/2018	RAYMOND JAMES & ASSOCIATES	3,500.000	60,943	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS INC		09/06/2018	RAYMOND JAMES & ASSOCIATES	6,500.000	82,605	XXX	
462260 10 0	IOVANCE BIOTHERAPEUTICS INC		10/11/2018	RAYMOND JAMES & ASSOCIATES	10,000.000	100,821	XXX	
500754 10 6	KRAFT HEINZ CO/THE		12/28/2018	STIFEL NICOLAUS	80,000.000	3,518,680	XXX	
500754 10 6	KRAFT HEINZ CO/THE		12/31/2018	STIFEL NICOLAUS	30,000.000	1,279,500	XXX	
52472M 10 1	LEGACY HOUSING CORP		12/14/2018	FRIEDMAN BILLINGS RAMSEY	165,000.000	1,980,000	XXX	
526057 10 4	LENNAR CORP-A		10/23/2018	ISI GROUP	25,000.000	998,948	XXX	
55336V 10 0	MPLX LP VE		09/18/2018	VE CAPITAL TRANSACTION	1,000.000	35,446	XXX	
55336V 10 0	MPLX LP VE		09/27/2018	VE CAPITAL TRANSACTION	1,000.000	34,680	XXX	
55336V 10 0	MPLX LP VE		10/16/2018	VE CAPITAL TRANSACTION	500.000	17,519	XXX	
55336V 10 0	MPLX LP VE		10/18/2018	VE CAPITAL TRANSACTION	500.000	17,365	XXX	
55336V 10 0	MPLX LP VE		11/01/2018	VE CAPITAL TRANSACTION	1,000.000	34,675	XXX	
55336V 10 0	MPLX LP VE		11/20/2018	VE CAPITAL TRANSACTION	500.000	15,960	XXX	
55336V 10 0	MPLX LP VE		12/11/2018	VE CAPITAL TRANSACTION	500.000	16,510	XXX	
55336V 10 0	MPLX LP VE		12/19/2018	VE CAPITAL TRANSACTION	1,500.000	48,415	XXX	
55336V 10 0	MPLX LP VE		12/20/2018	VE CAPITAL TRANSACTION	500.000	15,820	XXX	
55336V 10 0	MPLX LP VE		12/26/2018	VE CAPITAL TRANSACTION	1,000.000	29,104	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		09/28/2018	VE CAPITAL TRANSACTION	1,000.000	67,766	XXX	

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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
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		10/04/2018	VE CAPITAL TRANSACTION	500.000	34,117	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		10/05/2018	VE CAPITAL TRANSACTION	500.000	33,872	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		10/11/2018	VE CAPITAL TRANSACTION	1,000.000	65,300	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		11/01/2018	VE CAPITAL TRANSACTION	1,000.000	61,265	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		12/17/2018	VE CAPITAL TRANSACTION	500.000	29,155	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		12/18/2018	VE CAPITAL TRANSACTION	500.000	28,670	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS VE		12/20/2018	VE CAPITAL TRANSACTION	500.000	28,597	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/06/2018	SANDLER & O'NEIL PARTNERS	14,722.000	308,164	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/07/2018	SANDLER & O'NEIL PARTNERS	64,000.000	1,315,514	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/11/2018	SANDLER & O'NEIL PARTNERS	25,000.000	508,843	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/13/2018	SANDLER & O'NEIL PARTNERS	30,000.000	610,815	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/14/2018	SANDLER & O'NEIL PARTNERS	18,350.000	368,011	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/17/2018	SANDLER & O'NEIL PARTNERS	20,000.000	400,986	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/19/2018	SANDLER & O'NEIL PARTNERS	5,000.000	95,700	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/21/2018	SANDLER & O'NEIL PARTNERS	11,976.000	223,142	XXX	
59100U 10 8	META FINANCIAL GROUP INC		12/31/2018	RAYMOND JAMES & ASSOCIATES	10,000.000	191,446	XXX	
60871R 20 9	MOLSON COORS BREWING CO -B		06/05/2018	ISI GROUP	25,000.000	1,531,225	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		02/28/2018	RBC CAPITAL MARKETS	17,900.000	1,270,676	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		03/01/2018	RBC CAPITAL MARKETS	5,000.000	349,645	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		03/19/2018	RBC CAPITAL MARKETS	25,000.000	1,734,363	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		03/20/2018	RBC CAPITAL MARKETS	55,000.000	3,782,213	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		03/22/2018	RBC CAPITAL MARKETS	10,000.000	664,367	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		05/04/2018	RBC CAPITAL MARKETS	13,500.000	844,744	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		05/07/2018	RBC CAPITAL MARKETS	8,550.000	536,481	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		12/04/2018	RBC CAPITAL MARKETS	6,023.000	512,517	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		12/20/2018	RBC CAPITAL MARKETS	12,500.000	984,906	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		12/21/2018	RBC CAPITAL MARKETS	5,000.000	368,872	XXX	
65336K 10 3	NEXSTAR MEDIA GROUP INC-CL A		12/24/2018	CORNERSTONE MACRO	2,500.000	180,236	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		09/12/2018	NON-BROKER	1,000.000	40,929	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		11/01/2018	VE CAPITAL TRANSACTION	1,000.000	34,602	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		11/08/2018	VE CAPITAL TRANSACTION	500.000	19,985	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		11/14/2018	VE CAPITAL TRANSACTION	500.000	18,304	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		12/12/2018	VE CAPITAL TRANSACTION	500.000	16,984	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		12/17/2018	VE CAPITAL TRANSACTION	500.000	16,956	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		12/19/2018	VE CAPITAL TRANSACTION	500.000	15,805	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		12/21/2018	VE CAPITAL TRANSACTION	500.000	14,875	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		12/26/2018	VE CAPITAL TRANSACTION	1,000.000	27,195	XXX	
65506L 10 5	NOBLE MIDSTREAM PARTNERS LP VE		12/28/2018	VE CAPITAL TRANSACTION	1,000.000	27,564	XXX	
69345V 10 0	PLH GROUP INC		10/10/2018	STIFEL NICOLAUS	950,000.000	12,587,500	XXX	
715999 ZZ 4	PHILADELPHIA ENERGY - CLASS A		08/07/2018	Exchanged	82,707.000	703,010	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP VE		09/28/2018	NON-BROKER	1,000.000	49,876	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP VE		11/06/2018	VE CAPITAL TRANSACTION	1,000.000	48,590	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP VE		11/12/2018	VE CAPITAL TRANSACTION	500.000	24,571	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP VE		11/14/2018	VE CAPITAL TRANSACTION	500.000	23,792	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP VE		12/10/2018	VE CAPITAL TRANSACTION	500.000	22,510	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP VE		12/18/2018	VE CAPITAL TRANSACTION	500.000	22,824	XXX	

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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
718549 20 7	PHILLIPS 66 PARTNERS LP VE		12/20/2018	VE CAPITAL TRANSACTION	500.000	22,396	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP VE		12/24/2018	VE CAPITAL TRANSACTION	500.000	21,619	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP VE		12/28/2018	VE CAPITAL TRANSACTION	1,000.000	42,214	XXX	
76009N 10 0	RENT-A-CENTER INC		12/20/2018	BERNSTEIN	50,000.000	797,645	XXX	
76009N 10 0	RENT-A-CENTER INC		12/20/2018	RAYMOND JAMES & ASSOCIATES	85,000.000	1,319,702	XXX	
76009N 10 0	RENT-A-CENTER INC		12/21/2018	RAYMOND JAMES & ASSOCIATES	25,000.000	376,578	XXX	
811054 40 2	EW SCRIPPS CO/THE-A		12/17/2018	STRATEGAS RESEARCH	50,000.000	795,315	XXX	
811054 40 2	EW SCRIPPS CO/THE-A		12/19/2018	STRATEGAS RESEARCH	19,252.000	305,806	XXX	
811054 40 2	EW SCRIPPS CO/THE-A		12/21/2018	STRATEGAS RESEARCH	17,713.000	268,586	XXX	
811054 40 2	EW SCRIPPS CO/THE-A		12/27/2018	ISI GROUP	4,329.000	65,584	XXX	
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		08/16/2018	Capitalized Interest	8,675.000	103,027	XXX	
816120 30 7	SELECT INTERIOR CONCEPTS INC CL A		09/21/2018	FRIEDMAN BILLINGS RAMSEY	200,000.000	2,058,000	XXX	
81617J 30 1	SELECT ENERGY SERVICES INC-A		02/15/2018	Exchanged	350,000.000	4,252,500	XXX	
81617J 30 1	SELECT ENERGY SERVICES INC-A		04/10/2018	Exchanged	378,098.000	6,185,683	XXX	
81617J 30 1	SELECT ENERGY SERVICES INC-A		12/14/2018	FRIEDMAN BILLINGS RAMSEY	140,000.000	1,130,038	XXX	
81617J 30 1	SELECT ENERGY SERVICES INC-A		12/17/2018	FRIEDMAN BILLINGS RAMSEY	105,000.000	844,326	XXX	
81617J 30 1	SELECT ENERGY SERVICES INC-A		12/20/2018	FRIEDMAN BILLINGS RAMSEY	82,500.000	593,794	XXX	
81617J 30 1	SELECT ENERGY SERVICES INC-A		12/21/2018	FRIEDMAN BILLINGS RAMSEY	33,000.000	230,607	XXX	
81617J 30 1	SELECT ENERGY SERVICES INC-A		12/26/2018	FRIEDMAN BILLINGS RAMSEY	120,000.000	767,148	XXX	
81617J 30 1	SELECT ENERGY SERVICES INC-A		12/27/2018	FRIEDMAN BILLINGS RAMSEY	180,000.000	1,119,132	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		09/10/2018	VE CAPITAL TRANSACTION	1,000.000	22,287	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		09/28/2018	VE CAPITAL TRANSACTION	1,000.000	21,560	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		10/19/2018	VE CAPITAL TRANSACTION	500.000	10,675	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		10/24/2018	VE CAPITAL TRANSACTION	500.000	10,610	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		11/21/2018	VE CAPITAL TRANSACTION	500.000	9,700	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		11/27/2018	VE CAPITAL TRANSACTION	500.000	9,535	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		12/20/2018	VE CAPITAL TRANSACTION	500.000	9,555	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		12/26/2018	VE CAPITAL TRANSACTION	500.000	8,453	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP VE		12/28/2018	VE CAPITAL TRANSACTION	1,000.000	16,460	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		02/01/2018	RBC CAPITAL MARKETS	10,000.000	366,295	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		02/02/2018	RBC CAPITAL MARKETS	10,000.000	364,610	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		02/02/2018	UBS WARBURG	20,000.000	725,600	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		02/05/2018	STRATEGAS RESEARCH	7,650.000	273,599	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		02/05/2018	UBS WARBURG	10,000.000	360,300	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		02/08/2018	STRATEGAS RESEARCH	20,000.000	700,000	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		02/28/2018	FRIEDMAN BILLINGS RAMSEY	10,000.000	336,177	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		02/28/2018	RBC CAPITAL MARKETS	30,000.000	997,764	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		03/14/2018	STRATEGAS RESEARCH	25,000.000	827,108	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		03/15/2018	RBC CAPITAL MARKETS	37,500.000	1,221,780	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		03/22/2018	ISI GROUP	15,000.000	466,799	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		04/23/2018	FRIEDMAN BILLINGS RAMSEY	30,000.000	876,186	XXX	
829226 10 9	SINCLAIR BROADCAST GROUP A		04/27/2018	RBC CAPITAL MARKETS	65,000.000	1,852,325	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC		07/25/2018	CORNERSTONE MACRO	500.000	37,698	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC		09/27/2018	STIFEL NICOLAUS	10,000.000	747,862	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC		10/04/2018	ISI GROUP	10,000.000	725,069	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC		10/05/2018	RAYMOND JAMES & ASSOCIATES	10,000.000	696,936	XXX	

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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
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		10/10/2018	ISI GROUP	10,000.000	685,019	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		10/11/2018	ISI GROUP	5,000.000	337,058	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		10/23/2018	BERNSTEIN	10,000.000	636,184	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		10/24/2018	ISI GROUP	415.000	26,439	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		10/26/2018	RBC CAPITAL MARKETS	1,951.000	121,285	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		11/19/2018	BERNSTEIN	30,000.000	1,451,928	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		12/10/2018	RBC CAPITAL MARKETS	10,000.000	465,854	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		12/13/2018	STRATEGAS RESEARCH	20,000.000	910,084	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		12/17/2018	RBC CAPITAL MARKETS	15,000.000	660,368	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		12/20/2018	RBC CAPITAL MARKETS	25,000.000	1,072,778	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		12/24/2018	STRATEGAS RESEARCH	7,500.000	317,946	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		12/26/2018	STRATEGAS RESEARCH	20,000.000	831,076	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		12/28/2018	BERNSTEIN	50,000.000	2,136,195	XXX	
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC.		12/31/2018	RAYMOND JAMES & ASSOCIATES	25,000.000	1,060,208	XXX	
86765K 10 9	SUNOCO LP VE		12/20/2018	VE CAPITAL TRANSACTION	1,000.000	25,837	XXX	
86765K 10 9	SUNOCO LP VE		12/21/2018	VE CAPITAL TRANSACTION	1,500.000	38,395	XXX	
86765K 10 9	SUNOCO LP VE		12/24/2018	VE CAPITAL TRANSACTION	500.000	12,595	XXX	
87612G 10 1	TARGA RESOURCES CORP VE		10/12/2018	VE CAPITAL TRANSACTION	1,000.000	55,020	XXX	
87612G 10 1	TARGA RESOURCES CORP VE		10/23/2018	VE CAPITAL TRANSACTION	2,000.000	107,452	XXX	
87612G 10 1	TARGA RESOURCES CORP VE		11/28/2018	VE CAPITAL TRANSACTION	500.000	22,368	XXX	
87612G 10 1	TARGA RESOURCES CORP VE		12/11/2018	VE CAPITAL TRANSACTION	500.000	21,438	XXX	
87612G 10 1	TARGA RESOURCES CORP VE		12/18/2018	VE CAPITAL TRANSACTION	1,000.000	40,005	XXX	
87612G 10 1	TARGA RESOURCES CORP VE		12/20/2018	VE CAPITAL TRANSACTION	500.000	19,635	XXX	
87612G 10 1	TARGA RESOURCES CORP VE		12/26/2018	VE CAPITAL TRANSACTION	500.000	16,893	XXX	
87612G 10 1	TARGA RESOURCES CORP VE		12/28/2018	VE CAPITAL TRANSACTION	1,000.000	35,340	XXX	
88606X 10 0	TBOLT 2018-A G ABS SUB 0 07/15/2038	C	07/20/2018	BANC OF AMERICA SECURITIES	29.000	6,238,342	XXX	
88870P 10 6	TIVO CORP		12/07/2018	FRIEDMAN BILLINGS RAMSEY	42,500.000	413,967	XXX	
88870P 10 6	TIVO CORP		12/13/2018	CORNERSTONE MACRO	50,000.000	499,805	XXX	
89376V 10 0	TRANSMONTAIGNE PARTNERS LP VE		11/16/2018	VE CAPITAL TRANSACTION	3,000.000	110,774	XXX	
90187B 40 8	TWO HARBORS INVESTMENT CORP		02/02/2018	STRATEGAS RESEARCH	150,000.000	2,194,755	XXX	
90187B 40 8	TWO HARBORS INVESTMENT CORP		02/05/2018	CORNERSTONE MACRO	300,000.000	4,314,300	XXX	
90187B 40 8	TWO HARBORS INVESTMENT CORP		02/06/2018	CORNERSTONE MACRO	180.000	2,534	XXX	
911363 10 9	UNITED RENTALS INC		12/17/2018	ISI GROUP	7,500.000	790,511	XXX	
911363 10 9	UNITED RENTALS INC		12/19/2018	ISI GROUP	7,500.000	758,037	XXX	
911363 10 9	UNITED RENTALS INC		12/24/2018	CORNERSTONE MACRO	5,000.000	490,545	XXX	
911363 10 9	UNITED RENTALS INC		12/28/2018	STIFEL NICOLAUS	10,000.000	1,024,304	XXX	
911363 10 9	UNITED RENTALS INC		12/31/2018	STIFEL NICOLAUS	10,000.000	999,487	XXX	
958254 10 4	WESTERN GAS PARTNERS LP VE		09/13/2018	VE CAPITAL TRANSACTION	1,000.000	49,900	XXX	
958254 10 4	WESTERN GAS PARTNERS LP VE		10/04/2018	VE CAPITAL TRANSACTION	500.000	22,830	XXX	
958254 10 4	WESTERN GAS PARTNERS LP VE		10/09/2018	VE CAPITAL TRANSACTION	500.000	22,894	XXX	
958254 10 4	WESTERN GAS PARTNERS LP VE		10/19/2018	VE CAPITAL TRANSACTION	1,000.000	46,350	XXX	
958254 10 4	WESTERN GAS PARTNERS LP VE		12/17/2018	VE CAPITAL TRANSACTION	500.000	22,890	XXX	
958254 10 4	WESTERN GAS PARTNERS LP VE		12/19/2018	VE CAPITAL TRANSACTION	500.000	22,365	XXX	
958254 10 4	WESTERN GAS PARTNERS LP VE		12/20/2018	VE CAPITAL TRANSACTION	1,000.000	44,850	XXX	
958254 10 4	WESTERN GAS PARTNERS LP VE		12/27/2018	VE CAPITAL TRANSACTION	1,000.000	40,224	XXX	
G491BT 10 8	INVESCO LTD	D	10/18/2018	ISI GROUP	75,000.000	1,598,573	XXX	

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G491BT 10 8	INVESCO LTD	D	10/18/2018	RBC CAPITAL MARKETS	150,000.000	3,204,390	XXX	
G491BT 10 8	INVESCO LTD	D	11/14/2018	BERNSTEIN	50,000.000	980,945	XXX	
G491BT 10 8	INVESCO LTD	D	12/04/2018	ISI GROUP	60,000.000	1,175,844	XXX	
G491BT 10 8	INVESCO LTD	D	12/06/2018	ISI GROUP	155,000.000	2,921,705	XXX	
G491BT 10 8	INVESCO LTD	D	12/07/2018	STRATEGAS RESEARCH	50,000.000	928,560	XXX	
G491BT 10 8	INVESCO LTD	D	12/10/2018	STRATEGAS RESEARCH	20,000.000	355,530	XXX	
G491BT 10 8	INVESCO LTD	D	12/11/2018	STRATEGAS RESEARCH	45,000.000	786,884	XXX	
G491BT 10 8	INVESCO LTD	D	12/13/2018	STRATEGAS RESEARCH	60,000.000	1,039,194	XXX	
G491BT 10 8	INVESCO LTD	D	12/26/2018	SANDLER & O'NEIL PARTNERS	25,000.000	408,390	XXX	
G81276 10 0	SIGNET JEWELERS LTD		04/02/2018	ISI GROUP	20,000.000	720,722	XXX	
G9001E 12 8	LIBERTY LATIN AMERICA LTD CL C	D	01/02/2018	Exchanged	125,000.000	2,673,750	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						226,927,270	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
36352@ 10 6	GALIC BROTHERS INC		06/30/2018	Capital Contribution		(61,569)	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						(61,569)	XXX	0
Common Stocks - Mutual Funds								
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/08/2018	CORNERSTONE MACRO	50,000.000	850,650	XXX	
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/15/2018	STIFEL NICOLAUS	60,923.000	1,018,992	XXX	
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/19/2018	STIFEL NICOLAUS	50,000.000	831,770	XXX	
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/20/2018	STIFEL NICOLAUS	100,000.000	1,640,060	XXX	
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/21/2018	STIFEL NICOLAUS	50,000.000	832,125	XXX	
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/23/2018	STIFEL NICOLAUS	2,089.000	33,624	XXX	
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		03/28/2018	STIFEL NICOLAUS	37,500.000	606,559	XXX	
486606 10 6	KAYNE ANDERSON MLP INVESTMENT		12/21/2018	CORNERSTONE MACRO	25,000.000	324,845	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/18/2018	ISI GROUP	50,000.000	987,705	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/19/2018	CORNERSTONE MACRO	25,000.000	509,840	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/19/2018	RAYMOND JAMES & ASSOCIATES	35,000.000	703,329	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/20/2018	BERNSTEIN	100,000.000	1,937,160	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/21/2018	CORNERSTONE MACRO	75,000.000	1,449,075	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/24/2018	ISI GROUP	15,000.000	281,280	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/26/2018	CORNERSTONE MACRO	20,000.000	382,518	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/27/2018	CORNERSTONE MACRO	25,000.000	472,988	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/27/2018	STIFEL NICOLAUS	25,000.000	479,443	XXX	
89148B 10 1	TORTOISE MLP FUND INC		07/17/2018	Exchanged	22,820.000	334,085	XXX	
9299999. Total - Common Stocks - Mutual Funds						13,676,045	XXX	0
9799997. Total - Common Stocks - Part 3						240,541,746	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						37,928,378	XXX	
9799999. Total - Common Stocks						278,470,124	XXX	0
9899999. Total - Preferred and Common Stocks						418,157,731	XXX	579,744
9999999. Total - Bonds, Preferred and Common Stocks						7,579,211,293	XXX	13,798,981

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039		12/15/2018.	MBS Paydown		5,999	5,999	6,079	6,044		(53)		(53)		5,999			0	123	02/01/2039.
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032		12/25/2018.	MBS Paydown		1,299	1,299	1,503	1,447		(117)		(117)		1,299			0	43	03/01/2032.
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032		12/25/2018.	MBS Paydown		1,172	1,172	1,341	1,295		(16)		(16)		1,172			0	45	01/01/2032.
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039		12/25/2018.	MBS Paydown		1,612	1,612	1,634	1,632		(15)		(15)		1,612			0	46	02/01/2039.
36296J FT 7	GN 692378 PT 4.50 02/15/2039		12/15/2018.	MBS Paydown		9,884	9,884	10,006	9,950		(90)		(90)		9,884			0	357	02/15/2039.
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039		12/15/2018.	MBS Paydown		874	874	898	893		(1)		(1)		874			0	24	03/15/2039.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31		07/20/2018.	MBS Paydown		102,323	102,323	106,755	104,591		(2,268)		(2,268)		102,323			0	3,718	04/20/2031.
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32		12/20/2018.	MBS Paydown		75,644	75,644	79,854	77,895		(1,930)		(1,930)		75,644			0	2,708	05/20/2032.
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042		07/15/2018.	Sinking Fund Redemption		65,136	65,136	65,136	65,136				0		65,136			0	2,269	01/15/2042.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2018.	Sinking Fund Redemption		249,353	249,353	291,322	262,349		(3,262)		(3,262)		249,353			0	6,947	05/01/2020.
64908P AA 1	NEW VALEY GEN 3 5.131 01/15/21		01/15/2018.	Sinking Fund Redemption		399,111	399,111	399,111	399,114		(0)		(0)		399,111			0	10,239	01/15/2021.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2018.	Sinking Fund Redemption		149,441	149,441	149,441	149,441				0		149,441			0	5,006	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		12/15/2018.	Sinking Fund Redemption		457,143	457,143	457,143	457,143				0		457,143			0	10,257	12/15/2030.
83164* SN 9	SBA RMOF IO 1.122 9/21/18		09/21/2018.	MBS Paydown				4,936,118			(0)		(0)					0	5,972	09/21/2018.
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		12/15/2018.	MBS Paydown		550,649	550,649	612,339	597,156		(47,712)		(47,712)		550,649			0	30,115	01/20/2035.
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033		08/15/2018.	Sinking Fund Redemption		387,688	387,688	387,688	387,688				0		387,688			0	11,218	08/15/2033.
0599999.	Total - Bonds - U.S. Government					2,457,327	2,457,327	7,506,366	2,521,772	0	(55,465)	0	(55,465)	0	2,457,327	0	0	0	89,087	XXX
Bonds - U.S. States, Territories and Possessions																				
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021		07/01/2018.	Sinking Fund Redemption		2,400,000	2,400,000	2,421,550	2,409,597		(9,597)		(9,597)		2,400,000			0	147,379	07/01/2021.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,400,000	2,400,000	2,421,550	2,409,597	0	(9,597)	0	(9,597)	0	2,400,000	0	0	0	147,379	XXX
Bonds - U.S. Political Subdivisions of States																				
108151 S8 5	BRIDGEPORT CT TX B 5.127 08/15/2018		08/15/2018.	Maturity		1,860,000	1,860,000	1,860,000	1,860,000				0		1,860,000			0	95,362	08/15/2018.
214489 BE 5	COOK CNTY IL 5.911 01/15/2023		01/15/2018.	Sinking Fund Redemption		160,000	160,000	160,000	160,000				0		160,000			0	4,729	01/15/2023.
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032		03/01/2018.	Sinking Fund Redemption		380,000	380,000	467,357	452,685		(72,685)		(72,685)		380,000			0	11,951	03/01/2032.
64966H HA 1	NEW YORK NY SER H2 6.491 03/01/2021		03/01/2018.	Sinking Fund Redemption		70,000	70,000	76,206	72,151		(2,151)		(2,151)		70,000			0	2,272	03/01/2021.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,470,000	2,470,000	2,563,563	2,544,836	0	(74,836)	0	(74,836)	0	2,470,000	0	0	0	114,314	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		12/01/2018.	MBS Paydown		875,024	875,024	875,024	875,024				0		875,024			0	16,055	07/01/2043.
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022		04/01/2018.	Sinking Fund Redemption		100,000	100,000	100,000	100,000				0		100,000			0	3,000	04/01/2022.
100873 AE 8	BOSTON MA HSG 5.21 01/01/2018		01/01/2018.	Maturity		260,000	260,000	260,000	260,000				0		260,000			0	6,773	01/01/2018.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		12/01/2018.	MBS Paydown		435,464	435,464	435,464	435,464				0		435,464			0	6,013	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		12/01/2018.	MBS Paydown		568,551	568,551	567,129	567,363		341		341		568,551			0	8,503	02/01/2042.
167725 AE 0	CHICAGO IL TRANSIT 6.30 12/01/2021		12/01/2018.	Sinking Fund Redemption		250,000	250,000	261,250	254,952		(4,952)		(4,952)		250,000			0	15,750	12/01/2021.
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021		02/14/2018.	Distribution		9,135,503	8,600,000	8,600,000	8,599,619		13		13		8,599,632		368	368	818,796	02/15/2021.
196479 F9 5	CO HSG & FIN AA 3.70 03/01/2048		12/01/2018.	MBS Paydown		317,261	317,261	326,709			(771)		(771)		317,261			0	5,888	03/01/2048.
196479 V4 8	CO HSG & FIN AUTH BB1 4.20 11/01/2048		12/01/2018.	MBS Paydown		24,027	24,027	24,732			382		382		24,027			0	87	11/01/2048.
196479 XM 6	CO HSG & FIN A TXB 3.193 11/01/2027		11/01/2018.	Partial Call		245,000	245,000	245,000	245,000		(0)		(0)		245,000			0	3,632	11/01/2027.
20281P BQ 4	CMWLTH FINANCE AUTH PA A 5.74 06/01/2027		06/01/2018.	Sinking Fund Redemption		420,000	420,000	489,581	469,541		(49,541)		(49,541)		420,000			0	12,054	06/01/2027.
20775B 6V 3	CT HSG FIN AUTH F-2 4.278 11/15/2034		12/27/2018.	Call		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	214,970	11/15/2034.
249218 AJ 7	DENVER CO SCHS 6.22 12/15/2026		12/15/2018.	Sinking Fund Redemption		210,570	210,570	210,570	210,570				0		210,570			0	13,097	12/15/2026.
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		12/15/2018.	MBS Paydown		573,586	573,586	573,586	573,586				0		573,586			0	6,166	06/15/2045.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
29270C WN 1	ENERGY NW ELEC TXB B WA 5.19 07/01/2024		03/29/2018.	Call		2,585,407	2,300,000	2,300,000	2,300,000				0		2,300,000			0	374,271	07/01/2024.
296122 UT 9	ESCAMBIA CNTY FL SFM A 2.85 11/01/2038		12/01/2018.	MBS Paydown		1,086,181	1,086,181	1,086,181	1,086,181				0		1,086,181			0	16,747	11/01/2038.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021		12/15/2018.	MBS Paydown		1,605	1,605	1,606	1,605				0		1,605			0	75	01/15/2021.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022		12/15/2018.	MBS Paydown		1,585	1,585	1,626	1,585		1		1		1,585			0	59	05/15/2022.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023		12/15/2018.	MBS Paydown		17,344	17,344	18,388	17,545		(52)		(52)		17,344			0	714	04/15/2023.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031		12/15/2018.	MBS Paydown		21,691	21,691	22,692	22,220		(454)		(454)		21,691			0	891	07/15/2031.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020		12/15/2018.	MBS Paydown		26,584	26,584	28,079	26,752		(133)		(133)		26,584			0	774	03/15/2020.
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022		12/15/2018.	MBS Paydown		45,917	45,917	48,890	46,452		(346)		(346)		45,917			0	1,436	02/15/2022.
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022		12/15/2018.	MBS Paydown		207,290	207,290	222,433	209,521		(1,463)		(1,463)		207,290			0	6,465	02/15/2022.
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023		12/15/2018.	MBS Paydown		28,349	28,349	31,002	28,887		(373)		(373)		28,349			0	978	12/15/2023.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027		12/15/2018.	MBS Paydown		34,135	34,135	35,396	34,541		(317)		(317)		34,135			0	1,154	09/15/2027.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028		12/15/2018.	MBS Paydown		14,467	14,467	15,265	14,788		(256)		(256)		14,467			0	505	01/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028		12/15/2018.	MBS Paydown		27,117	27,117	29,658	28,259		(876)		(876)		27,117			0	1,359	03/15/2028.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029		12/15/2018.	MBS Paydown		35,625	35,625	37,403	36,405		(423)		(423)		35,625			0	1,235	01/15/2029.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031		12/15/2018.	MBS Paydown		9,041	9,041	9,336	9,181		(28)		(28)		9,041			0	290	04/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031		12/15/2018.	MBS Paydown		36,339	36,339	38,109	37,278		(886)		(886)		36,339			0	928	09/15/2031.
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018		08/15/2018.	Maturity		1,000,000	1,000,000	1,250,876	1,026,920		(26,920)		(26,920)		1,000,000			0	53,750	08/15/2018.
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019		06/15/2018.	MBS Paydown		8	8	9	8				0		8			0	0	11/15/2019.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021		12/25/2018.	MBS Paydown		1,665	1,665	1,750	1,796		(351)		(351)		1,665			0	63	02/25/2021.
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021		12/25/2018.	MBS Paydown		4,252	4,252	4,635	4,252		34		34		4,252			0	158	06/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021		12/25/2018.	MBS Paydown		4,974	4,974	5,776	6,411		(1,391)		(1,391)		4,974			0	189	11/25/2021.
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022		12/25/2018.	MBS Paydown		20,127	20,127	20,363	20,062		19		19		20,127			0	881	07/25/2022.
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22		12/25/2018.	MBS Paydown		11,993	11,993	12,096	12,398				0		11,993			0	518	07/25/2022.
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022		12/25/2018.	MBS Paydown		19,418	19,418	20,837	19,600		(95)		(95)		19,418			0	688	07/25/2022.
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022		12/25/2018.	MBS Paydown		2,821	2,821	3,016	2,832		7		7		2,821			0	85	10/25/2022.
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022		12/25/2018.	MBS Paydown		32,464	32,464	35,228	32,821		(178)		(178)		32,464			0	1,189	12/25/2022.
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023		12/25/2018.	MBS Paydown		63,363	63,363	70,150	64,689		(574)		(574)		63,363			0	2,260	09/25/2023.
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024		12/25/2018.	MBS Paydown		15,633	15,633	17,274	15,996		(178)		(178)		15,633			0	573	04/25/2024.
31359H QP 2	FNR 1994-76 KA PAC 7.0 4/25/2024		12/25/2018.	MBS Paydown		3,766	3,766	3,797	3,418		238		238		3,766			0	220	04/25/2024.
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022		12/25/2018.	MBS Paydown		7,659	7,659	8,185	7,718		(33)		(33)		7,659			0	239	01/25/2022.
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027		12/18/2018.	MBS Paydown		40,856	40,856	44,024	41,215		(362)		(362)		40,856			0	2,213	04/18/2027.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029		12/25/2018.	MBS Paydown		98,014	98,014	104,235	100,600		(2,148)		(2,148)		98,014			0	3,416	02/25/2029.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019		12/25/2018.	MBS Paydown		4,506	4,506	4,997	4,493		13		13		4,506			0	189	11/25/2019.
3137BL AR 9	FMMV M036 A 4.16 12/15/2029		12/15/2018.	Partial Call		455,000	455,000	467,513	463,469		(8,469)		(8,469)		455,000			0	11,995	12/15/2029.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031		12/25/2018.	MBS Paydown		18,788	18,788	19,811	19,318		(439)		(439)		18,788			0	731	10/25/2031.
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032		12/25/2018.	MBS Paydown		40,345	40,345	41,954	41,108		(792)		(792)		40,345			0	504	02/25/2032.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		12/25/2018.	MBS Paydown		32,517	32,517	31,228	30,935		1,093		1,093		32,517			0	1,042	06/25/2032.
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032		12/25/2018.	MBS Paydown		89,354	89,354	94,175	91,704		(1,921)		(1,921)		89,354			0	2,585	09/25/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032		12/15/2018.	MBS Paydown		101,367	101,367	107,796	104,662		(2,748)		(2,748)		101,367			0	3,231	05/15/2032.
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022		12/15/2018.	MBS Paydown		356,461	356,461	380,422	360,005		(2,142)		(2,142)		356,461			0	11,069	05/15/2022.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032		12/15/2018.	MBS Paydown		96,048	96,048	100,891	98,457		(1,877)		(1,877)		96,048			0	2,467	05/15/2032.
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034		12/25/2018.	MBS Paydown		1,395,701	1,395,701	1,337,256	1,376,181		11,366		11,366		1,395,701			0	39,498	05/25/2034.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041	..	12/01/2018.	MBS Paydown		1,248,172	1,248,172	1,248,172	1,248,172				0		1,248,172			0	15,666	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041	..	12/01/2018.	MBS Paydown		1,115,618	1,115,618	1,115,618	1,115,618				0		1,115,618			0	13,360	07/01/2041.
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027	..	07/01/2018.	Partial Call		115,000	115,000	115,000	115,000				0		115,000			0	4,500	07/01/2027.
34074M LW 9	FL HSG FIN CORP A 3.20 07/01/2030	..	07/01/2018.	Partial Call		230,000	230,000	230,000	230,000				0		230,000			0	4,585	07/01/2030.
34074M ND 9	FL HSG FIN TXBL REF 1 3.125 07/01/2037	..	12/01/2018.	MBS Paydown		1,436,170	1,436,170	1,436,170	1,436,170				0		1,436,170			0	24,015	07/01/2037.
34074M PF 2	FL HSG FIN CORP A 2.45 01/01/2043	..	12/01/2018.	MBS Paydown		697,067	697,067	697,067	697,110		(12)		(12)		697,067			0	8,025	01/01/2043.
34160P CZ 0	FLORIDA ST 5.186 08/01/2018	..	08/01/2018.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	311,160	08/01/2018.
443730 FT 8	HUDSON NJ IMPT TXB 6.64 02/01/2024	..	02/01/2018.	Sinking Fund Redemption		120,000	120,000	125,904	123,252		(3,252)		(3,252)		120,000			0	3,984	02/01/2024.
45201L VE 2	IL HSG DEV AUTH B 3.205 07/01/2022	..	06/04/2018.	Sinking Fund Redemption		30,000	30,000	30,000	30,000				0		30,000			0	503	07/01/2022.
45201L VF 9	IL HSG DEV AUTH B 4.44 07/01/2033	..	06/04/2018.	Partial Call		125,000	125,000	125,000	125,000				0		125,000			0	2,906	07/01/2033.
45201L VM 4	IL HSG DEV AUTH B 3.355 07/01/2023	..	06/04/2018.	Sinking Fund Redemption		45,000	45,000	45,000	45,000				0		45,000			0	788	07/01/2023.
45201L VN 2	IL HSG DEV AUTH B 3.605 07/01/2024	..	06/04/2018.	Partial Call		45,000	45,000	45,000	45,000				0		45,000			0	849	07/01/2024.
45201L VP 7	IL HSG DEV AUTH B 4.105 07/01/2027	..	06/04/2018.	Partial Call		130,000	130,000	130,000	130,000				0		130,000			0	2,792	07/01/2027.
45201Y YL 5	IL HSG DEV AUTH B 2.75 06/01/2043	..	12/01/2018.	MBS Paydown		774,352	774,352	750,154	751,596		10,572		10,572		774,352			0	12,076	06/01/2043.
45203L CT 8	IL HSG DEV AUTH 3.50 09/01/2034	..	11/26/2018.	MBS Paydown		19,319	19,319	19,319			(18)		(18)		19,319			0	115	09/01/2034.
45203L CT 8	IL HSG DEV AUTH 3.50 09/01/2034	..	12/26/2018.	MBS Paydown		10,309	10,309	10,309					0		10,309			0		09/01/2034.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	..	12/01/2018.	Partial Call		460,000	460,000	460,000	460,000				0		460,000			0	7,697	02/01/2042.
485077 AW 1	KS CITY MO DEV REV 5.50 01/01/2020	..	01/01/2018.	Sinking Fund Redemption		395,000	395,000	417,630	395,000				0		395,000			0	10,863	01/01/2020.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	..	08/22/2018.	Partial Call		415,000	415,000	433,883	423,079		(8,079)		(8,079)		415,000			0	17,448	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	..	11/01/2018.	Partial Call		620,000	620,000	620,000	620,000				0		620,000			0	8,963	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	..	12/01/2018.	Partial Call		905,000	905,000	905,000	905,000				0		905,000			0	14,800	11/01/2041.
57419R D6 9	MD CMNTY DEV HSG A 3.50 09/01/2047	..	05/24/2018.	Partial Call		940,000	940,000	973,379	963,479		(23,479)		(23,479)		940,000			0	17,348	09/01/2047.
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040	..	05/24/2018.	Partial Call		390,000	390,000	390,000	390,000				0		390,000			0	5,841	09/01/2040.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22	..	07/01/2018.	Sinking Fund Redemption		800,000	800,000	874,475	828,395		(28,395)		(28,395)		800,000			0	51,342	07/01/2022.
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023	..	12/01/2018.	Partial Call		100,000	100,000	100,000	100,000				0		100,000			0	2,451	06/01/2023.
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023	..	12/01/2018.	Partial Call		95,000	95,000	95,000	95,000				0		95,000			0	2,286	12/01/2023.
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027	..	12/01/2018.	Partial Call		410,000	410,000	410,000	410,000				0		410,000			0	10,477	12/01/2027.
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023	..	11/01/2018.	Partial Call		85,000	85,000	85,000	85,000				0		85,000			0	1,165	12/01/2023.
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027	..	11/01/2018.	Partial Call		285,000	285,000	285,000	285,000				0		285,000			0	4,907	12/01/2027.
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032	..	09/17/2018.	Partial Call		50,000	50,000	50,000	50,000				0		50,000			0	923	12/01/2032.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	..	12/15/2018.	MBS Paydown		5,701,520	5,701,520	5,723,711	5,719,289		(16,988)		(16,988)		5,701,520			0	216,949	01/15/2046.
59334H FU 4	MIAMI-DADE CNTY TXBL A 2.875 11/01/2038	..	12/01/2018.	MBS Paydown		342,573	342,573	342,573	342,573		(0)		(0)		342,573			0	3,830	11/01/2038.
593461 AZ 9	MIAMI FL PARKING 5.609 10/01/2018	..	10/01/2018.	Maturity		1,000,000	1,000,000	1,059,100	1,006,463		(6,463)		(6,463)		1,000,000			0	56,090	10/01/2018.
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021	..	10/01/2018.	Sinking Fund Redemption		265,000	265,000	265,000	265,000				0		265,000			0	8,429	04/01/2021.
60416Q FW 9	MN HSG FIN REF 2.70 09/01/2041	..	12/01/2018.	MBS Paydown		727,963	727,963	709,764	710,697		7,500		7,500		727,963			0	11,681	09/01/2041.
60416Q GK 4	MN ST HSG FIN AGY D 2.73 08/01/2046	..	12/01/2018.	MBS Paydown		481,648	481,648	481,648	481,648		(0)		(0)		481,648			0	8,568	08/01/2046.
60416Q GM 0	MN HSG FIN AGY E 2.35 10/01/2046	..	12/01/2018.	MBS Paydown		28,032	28,032	24,444					0		28,032			0	83	10/01/2046.
60416Q HA 5	MN HSG FIN AGY A 3.30 03/01/2048	..	12/01/2018.	MBS Paydown		258,939	258,939	258,939			0		0		258,939			0	3,759	03/01/2048.
60416Q HE 7	MN HSG FIN AGY E 3.45 09/01/2048	..	12/01/2018.	MBS Paydown		69,992	69,992	69,992			0		0		69,992			0	352	09/01/2048.
60416Q HG 2	MN HSG FIN AGY G 3.75 11/01/2048	..	12/01/2018.	MBS Paydown		15,458	15,458	15,458					0		15,458			0	50	11/01/2048.
60636W NW 1	MO HWYS & TRANS 4.443 05/01/2018	..	05/01/2018.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	22,215	05/01/2018.
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028	..	01/10/2018.	Partial Call		80,000	80,000	80,000	80,000				0		80,000			0	1,492	07/01/2028.

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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
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033		01/10/2018.	Partial Call		40,000	40,000	40,000	40,000				0		40,000			0	832	07/01/2033.
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		12/01/2018.	MBS Paydown		619,472	619,472	619,472	619,472				0		619,472			0	7,882	01/01/2040.
60636Y ML 2	MO HSG DEV REF TXBL 2 3.875 10/01/2036		12/01/2018.	MBS Paydown		145,719	145,719	145,719	145,719				0		145,719			0	3,096	10/01/2036.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		12/01/2018.	MBS Paydown		601,542	601,542	601,542	601,542				0		601,542			0	9,011	08/01/2036.
60637B ML 1	MO HSG DEV REF TXBL C 2.40 06/01/2044		12/01/2018.	MBS Paydown		4,068,518	4,068,518	3,936,291	3,939,746		79,178		79,178		4,068,518			0	48,311	06/01/2044.
618027 BK 1	MORRIS CNTY NJ IMPT A 3.585 06/15/2021		06/15/2018.	Sinking Fund Redemption		685,000	685,000	685,000	685,000				0		685,000			0	12,279	06/15/2021.
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		12/01/2018.	MBS Paydown		377,205	377,205	377,205	377,205				0		377,205			0	5,610	08/01/2035.
647200 4S 0	NEW MEXICO ST MTGE B 2.60 09/01/2040		12/01/2018.	Partial Call		460,000	460,000	460,000	460,000				0		460,000			0	6,348	09/01/2040.
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021		12/01/2018.	Sinking Fund Redemption		375,000	375,000	391,714	379,230		(1,229)		(1,229)		375,000			0	15,820	12/01/2021.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		08/11/2018.	Sinking Fund Redemption		1,632,571	1,632,571	1,611,198	1,627,721		4,436		4,436		1,632,571			0	52,310	09/11/2018.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		09/11/2018.	Maturity		208,550	208,550	205,820	207,930		1,034		1,034		208,550			0	15,812	09/11/2018.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		12/15/2018.	MBS Paydown		29,864	29,864	29,864	29,864				0		29,864			0	499	06/15/2036.
64972C M6 7	NYC HSG TXBL REMIC A 3.098 10/01/2046		12/01/2018.	MBS Paydown		205,100	205,100	205,100	205,101		35		35		205,100			0	3,478	10/01/2046.
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027		08/30/2018.	Partial Call		3,350,000	3,350,000	3,363,374	3,356,036		(6,036)		(6,036)		3,350,000			0	80,671	10/01/2027.
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029		10/01/2018.	Partial Call		455,000	455,000	455,000	455,000				0		455,000			0	11,508	10/01/2029.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		07/01/2018.	Sinking Fund Redemption		270,000	270,000	270,000	270,000				0		270,000			0	8,062	01/01/2030.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		12/01/2018.	Partial Call		245,000	245,000	245,000	245,000				0		245,000			0	7,309	01/01/2030.
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32		12/15/2018.	Sinking Fund Redemption		65,691	65,691	61,631	62,444		3,166		3,166		65,691			0	2,861	12/15/2032.
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		12/01/2018.	Partial Call		695,628	695,628	695,628	695,628				0		695,628			0	24,408	07/01/2035.
677377 2P 7	OHIO ST HSG FIN AGY SF 2.65 11/01/2041		12/01/2018.	Partial Call		2,615,000	2,615,000	2,615,000	2,615,001		(1)		(1)		2,615,000			0	37,431	11/01/2041.
68607H 5R 3	OR ST ADMIN SVCS 4.487 05/01/18		05/01/2018.	Maturity		970,000	970,000	970,000	970,000				0		970,000			0	21,762	05/01/2018.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		10/01/2018.	Partial Call		1,745,000	1,745,000	1,745,000	1,745,000				0		1,745,000			0	38,460	07/01/2033.
708797 AN 5	PA HSG FIN AGY 3.60 08/01/2035		12/26/2018.	MBS Paydown		29,279	29,279	29,279			100		100		29,279			0	298	08/01/2035.
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018		06/01/2018.	Maturity		1,000,000	1,000,000	1,223,690	1,017,291		(17,291)		(17,291)		1,000,000			0	33,500	06/01/2018.
76221T DF 3	RI HSG & MTG FIN TXB 4.236 10/01/2029		04/01/2018.	Partial Call		240,000	240,000	240,000	240,000				0		240,000			0	5,083	10/01/2029.
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039		10/01/2018.	Partial Call		385,000	385,000	385,000	385,000				0		385,000			0	6,819	10/01/2039.
786106 GN 8	SACRAMENTO CONV BHAC 7.68 8/15/2021		08/15/2018.	Sinking Fund Redemption		2,230,000	2,230,000	2,452,264	2,290,144		(15,003)		(15,003)		2,230,000			0	171,264	08/15/2021.
798703 BD 5	SAN LUIS OBISPO CA 7.45 9/01/2019		05/30/2018.	Make Whole Call		4,210,360	4,000,000	4,397,280	4,085,560		(16,453)		(16,453)		4,069,107		(69,107)	(69,107)	433,032	09/01/2019.
835574 BT 0	SONOMA PENSION A 5.07 12/01/2022		12/01/2018.	Sinking Fund Redemption		290,000	290,000	310,665	300,671		(10,671)		(10,671)		290,000			0	14,703	12/01/2022.
83755N FY 3	SD HSG DEV TXBL 1 3.77 11/01/2035		10/01/2018.	Partial Call		835,000	835,000	835,000	835,034		(34)		(34)		835,000			0	11,701	11/01/2035.
83756C HW 8	SD HSG DEV AUTH F 3.996 05/01/2029		10/01/2018.	Partial Call		1,155,000	1,155,000	1,155,000	1,155,000				0		1,155,000			0	19,592	05/01/2029.
83756C ML 6	SD HSG DEV AUTH TXBL A 3.80 05/01/2031		03/15/2018.	Partial Call		80,000	80,000	80,000	80,000		0		0		80,000			0	517	05/01/2031.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		11/01/2018.	Partial Call		595,000	595,000	594,432	594,494		506		506		595,000			0	11,626	07/01/2041.
88275F NU 9	TEXAS ST DEPT OF HSG A 3.20 09/01/2039		12/01/2018.	Partial Call		495,000	495,000	495,000	495,690		(690)		(690)		495,000			0	8,048	09/01/2039.
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47		12/01/2018.	MBS Paydown		39,785	39,785	37,523			(325)		(325)		39,785			0	399	09/01/2047.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		07/20/2018.	Sinking Fund Redemption		315,000	315,000	315,000	315,000				0		315,000			0	10,688	07/20/2036.
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031		01/01/2018.	Partial Call		440,000	440,000	440,000	440,000				0		440,000			0	2,445	10/01/2031.
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031		03/13/2018.	Call		525,000	525,000	525,000	525,000				0		525,000			0	14,435	10/01/2031.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		12/25/2018.	MBS Paydown		905,044	905,044	905,044	905,036				0		905,044			0	25,241	12/25/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		12/25/2018.	MBS Paydown		1,783,495	1,783,495	1,783,495	1,783,495				0		1,783,495			0	31,370	10/25/2037.
92812U Q6 8	VA HSG DEV AUTH PT A 3.10 06/25/2041		12/25/2018.	MBS Paydown		1,215,293	1,215,293	1,215,293	1,215,293				0		1,215,293			0	21,529	06/25/2041.

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92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		12/25/2018.	MBS Paydown		531,048	531,048	572,205	565,485		(10,451)		(10,451)		531,048			0	20,497	03/25/2038.
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		12/25/2018.	MBS Paydown		235,783	235,783	254,056	251,019		2,550		2,550		235,783			0	7,016	03/25/2038.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		12/25/2018.	MBS Paydown		2,725,195	2,725,195	2,724,089	2,724,133		376		376		2,725,195			0	41,489	08/25/2042.
934312 AB 5	WARM SPRINGS OR 8.25 11/01/2019 (POR)		11/01/2018.	Sinking Fund Redemption		570,000	570,000	614,004	581,088		(11,088)		(11,088)		570,000			0	46,760	11/01/2019.
93978X EQ 9	WA HSG FIN A REF TXBL 3.00 09/01/2040		12/01/2018.	Partial Call		1,385,000	1,385,000	1,385,000	1,377,368		7,632		7,632		1,385,000			0	20,413	09/01/2040.
93978X ER 7	WA HSG FIN B REF TXBL 3.15 05/01/2041		12/01/2018.	Partial Call		1,955,000	1,955,000	1,955,000	1,955,000				0		1,955,000			0	31,238	05/01/2041.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						98,103,035	97,071,765	98,488,984	96,500,363	0	(156,854)	0	(156,854)	0	97,140,504	0	(68,739)	(68,739)	3,977,208	XXX
Bonds - Industrial and Miscellaneous																				
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042		12/16/2018.	MBS Paydown		1,583,490	1,583,490	1,583,482	1,583,488		0		0		1,583,490			0	33,674	05/16/2042.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026		11/01/2018.	MBS Paydown		433,529	433,529	431,362	432,680		849		849		433,529			0	16,041	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26		08/01/2018.	MBS Paydown		3,795	3,795	3,795	3,795				0		3,795			0	101	11/01/2026.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		12/15/2018.	MBS Paydown		622,467	622,467	622,205	622,217		159		159		622,467			0	13,447	02/15/2040.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028		07/15/2018.	Sinking Fund Redemption		408,868	408,868	428,847	419,912		(529)		(529)		408,868			0	17,675	01/15/2028.
00175L AE 2	AMMC 2014-14A X CLO FLT 07/25/2029		10/25/2018.	MBS Paydown		96,400	96,400	96,400	96,389		5		5		96,400			0	1,664	07/25/2029.
00175L AG 7	AMMC 2014-14A A1LR CLO SSNR FLT 07/25/29		05/30/2018.	MORGAN STANLEY		7,281,956	7,263,000	7,263,000	7,261,939		80		80		7,262,019		19,937	19,937	129,912	07/25/2029.
00176C AL 5	AMMC CLO 2013-12A X FLT 11/10/30		11/10/2018.	MBS Paydown		52,500	52,500	52,500	52,502		(313)		(313)		52,500			0	995	11/10/2030.
00176D AE 9	AMMC CLO 2013-13A X FLT 7/24/2029		10/24/2018.	MBS Paydown		31,500	31,500	31,500	31,497		1		1		31,500			0	543	07/24/2029.
00176J AH 9	AMMC CLO 2015-16A XR FLT 04/14/29		10/14/2018.	MBS Paydown		80,000	80,000	80,000	79,662		(3,184)		(3,184)		80,000			0	1,425	04/14/2029.
00176J AK 2	AMMC CLO 2015-16A AR FLT 04/14/29		05/30/2018.	MORGAN STANLEY		11,152,371	11,130,000	11,130,000	11,132,615		(99)		(99)		11,132,516		19,855	19,855	208,766	04/14/2029.
00178L AA 7	AMMC CLO 2017-21A X FLT 11/02/30		11/02/2018.	MBS Paydown		37,500	37,500	37,500	37,503				0		37,500			0	798	11/02/2030.
00179J AB 9	AMSR 2016-SFR1 B ABS MEZ FLT 11/17/2033		12/17/2018.	MBS Paydown		5,000,000	5,000,000	5,000,000	5,000,018		(18)		(18)		5,000,000			0	184,124	11/17/2033.
00179J AC 7	AMSR 2016-SFR1 C ABS MEZ FLT 11/17/2033		12/17/2018.	MBS Paydown		2,500,000	2,500,000	2,500,000	2,500,009		(9)		(9)		2,500,000			0	106,003	11/17/2033.
00191L AS 1	ARES 2013-3A B2R CLO MEZ 3.65 10/17/2024		09/14/2018.	Distribution		8,000,000	8,000,000	8,000,000	8,000,038		(7)		(7)		8,000,031		(31)	(31)	255,787	10/17/2024.
00191L AW 2	ARES 2013-3A C2R CLO MEZ 4.21 10/17/2024		09/14/2018.	Distribution		8,000,000	8,000,000	8,000,000	8,000,056		(8)		(8)		8,000,048		(48)	(48)	305,927	10/17/2024.
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		12/25/2018.	MBS Paydown		2,844	2,844	2,868	2,738		67		67		2,844			0	112	12/25/2032.
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		12/25/2018.	MBS Paydown		3,998	3,998	4,052	3,912		62		62		3,998			0	152	12/25/2033.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2018.	MBS Paydown		49,451	49,451	49,383	32,677		(1,190)		(1,190)		49,451			0	1,277	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2018.	Pass-Through Loss			4,918	4,993					0		(58)		58	58		02/25/2036.
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026		12/15/2018.	MBS Paydown		186,087	186,087	187,686	186,087				0		186,087			0	7,391	09/15/2026.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		12/15/2018.	Pass-Through Loss			25,774	31,834					0		(947)		947	947		04/15/2029.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2018.	MBS Paydown		15,948	15,948	15,362	2,227		13,720		13,720		15,948			0	303	04/25/2033.
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018		03/15/2018.	Maturity		2,000,000	2,000,000	1,986,860	1,999,627		373		373		2,000,000			0	72,500	03/15/2018.
00192J AA 4	APS 2016-1 1A SEQ SSNR FLT 07/31/2057 RE		12/27/2018.	MBS Paydown		1,346,503	1,346,503	1,200,070	1,239,614		24,062		24,062		1,346,503			0	14,141	07/27/2057.
001990 AH 3	ASG 2010-2 G65 SEQ CSTR 01/28/2037 RE		09/28/2018.	MBS Paydown		2,431,444	2,431,444	1,881,330	2,381,104		50,011		50,011		2,431,444			0	28,059	01/28/2037.
001990 AH 3	ASG 2010-2 G65 SEQ CSTR 01/28/2037 RE		10/30/2018.	Distribution		13,681	13,681	10,586	13,398		613		613		13,681			0	331	01/28/2037.
00206R CN 0	AT&T INC 3.40 05/15/2025		06/28/2018.	MORGAN STANLEY		9,407,800	10,000,000	9,970,400	9,977,361		1,370		1,370		9,978,731		(570,931)	(570,931)	214,389	05/15/2025.
00206R CX 8	DIRECTV HLDGS 5.875 10/01/2019		12/19/2018.	Call		3,064,502	3,000,000	2,977,770	2,993,608		6,392		6,392		3,000,000			0	278,940	10/01/2019.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		06/15/2018.	MBS Paydown		1,511,369	1,511,369	1,511,369	1,511,369				0		1,511,369			0	25,252	12/15/2042.
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		12/15/2018.	MBS Paydown		1,485,802	1,485,802	1,441,761	1,448,645		5,630		5,630		1,485,802			0	23,275	06/15/2044.
002824 BF 6	ABBOTT LABS 3.75 11/30/2026		10/28/2018.	Partial Make Whole Call		3,571,137	3,466,000	3,440,213	3,442,633		23,367		23,367		3,466,000			0	193,275	11/30/2026.
002824 BL 3	ABBOTT LABS 3.25 04/15/2023		10/28/2018.	Make Whole Call		13,038,557	13,000,000	12,938,120	12,936,419		63,581		63,581		13,000,000			0	476,314	04/15/2023.
00432C CW 9	ACCSS 2005-B A3 ABS SNR FLT 07/25/2035		10/25/2018.	MBS Paydown		805,773	805,773	743,326	758,744		14,878		14,878		805,773			0	10,831	07/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033		12/02/2018.	MBS Paydown		641,159	641,159	640,997			1		1		641,159			0	6,381	12/02/2033.
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		12/25/2018.	MBS Paydown		5,111,962	5,111,962	4,381,979	4,689,400		36,154		36,154		5,111,962			0	61,406	04/25/2036.
00440E AK 3	ACE INA HOLDINGS 5.8 03/15/18		03/15/2018.	Maturity		2,000,000	2,000,000	1,998,320	1,999,960		40		40		2,000,000			0	58,000	03/15/2018.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		12/25/2018.	MBS Paydown		126,311	126,311	102,011	85,471		8,501		8,501		126,311			0	1,808	11/25/2034.
006346 AS 9	ADMSO 2018-1 A ABS SSNR 4.81 11/15/2048		12/15/2018.	MBS Paydown		19,924	19,924	19,957			(0)		(0)		19,924			0	96	11/15/2048.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		12/25/2018.	MBS Paydown		433,555	433,555	405,645	404,825		10,756		10,756		433,555			0	9,996	06/25/2035.
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		12/25/2018.	MBS Paydown		485,632	485,632	338,770	368,838		51,781		51,781		485,632			0	5,872	11/25/2035.
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		12/25/2018.	MBS Paydown		1,480,642	1,480,642	1,052,644	1,023,761		75,518		75,518		1,480,642			0	16,759	08/25/2036.
009088 AA 3	AIR CANADA 2015-2AA 3.75 12/15/2027		12/15/2018.	Sinking Fund Redemption		337,549	337,549	337,549	337,550		(0)		(0)		337,549			0	9,494	12/15/2027.
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027		12/15/2018.	Sinking Fund Redemption		216,996	216,996	216,996	216,996		(0)		(0)		216,996			0	6,713	12/15/2027.
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025		11/15/2018.	Sinking Fund Redemption		143,083	143,083	143,083	143,083				0		143,083			0	4,427	05/15/2025.
009090 AA 9	AIR CANADA 2015-1A 3.60 03/15/2027		09/15/2018.	Sinking Fund Redemption		651,362	651,362	651,362	651,358		0		0		651,362			0	17,587	03/15/2027.
009090 AB 7	AIR CANADA 2015-1B 3.875 03/15/2023		09/15/2018.	Sinking Fund Redemption		207,543	207,543	207,543	207,542		0		0		207,543			0	6,032	03/15/2023.
00922K AA 8	AIR 2 US 8.027 10/01/2019	C	10/01/2018.	Sinking Fund Redemption		76,030	76,030	74,510	75,617		255		255		76,030			0	4,530	10/01/2019.
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	C	12/15/2018.	MBS Paydown		1,116,697	1,116,697	908,712	1,068,061		68,092		68,092		1,116,697			0	17,819	06/15/2032.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	12/15/2018.	MBS Paydown		8,040,220	8,040,220	6,879,762	7,252,989		725,930		725,930		8,040,220			0	119,976	06/15/2032.
00952* AA 6	AIRWAY THERAPEUTICS LLC 8.00 01/15/2019		03/01/2018.	Exchanged		700,000	700,000	700,000	700,000				0		700,000			0	79,321	01/15/2019.
01447Y AA 2	ALESC 1A A1 CDO SSNR FLT 10/15/2033		04/15/2018.	MBS Paydown		2,397,936	2,397,936	2,374,317	2,396,413		1,523		1,523		2,397,936			0	19,917	10/15/2033.
01447Y AB 0	ALESC 1A A2 CDO MEZ FLT 10/15/2033		10/15/2018.	MBS Paydown		7,139,307	7,139,307	5,680,919	4,763,513		106,892		106,892		7,139,307			0	133,993	10/15/2033.
01448A AA 3	ALESC 2A A1 CDO SSNR FLT 01/30/2034		10/30/2018.	MBS Paydown		11,010,731	11,010,731	10,790,517	10,805,219		205,512		205,512		11,010,731			0	172,082	01/30/2034.
01448A AB 1	ALESC 2A A2 CDO MEZ FLT 01/30/2034		10/30/2018.	MBS Paydown		2,995,000	2,995,000	1,946,750	2,040,124		954,876		954,876		2,995,000			0	60,760	01/30/2034.
01448M AA 7	ALESC 3A A1 CDO SSNR FLT 05/01/2034		07/15/2018.	MBS Paydown		285,048	285,048	253,425	255,721		29,326		29,326		285,048			0	4,716	05/01/2034.
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		10/30/2018.	MBS Paydown		7,148,191	7,148,191	6,396,179	5,677,315		1,093,420		1,093,420		7,148,191			0	92,091	07/30/2034.
01448T AA 2	ALESC 5A A1 CDO SEQ SSNR FLT 12/23/2034		12/23/2018.	MBS Paydown		5,529,888	5,529,888	4,686,908	4,656,628		223,338		223,338		5,529,888			0	144,730	12/23/2034.
01448X AA 3	ALESC 6A A1 CDO SSNR FLT 03/23/2035		12/23/2018.	MBS Paydown		8,522,817	8,522,817	7,598,015	2,967,936		199,689		199,689		8,522,817			0	179,430	03/23/2035.
01448Y AB 9	ALESC 7A A1B CDO SSNR FLT 07/23/2035		12/23/2018.	MBS Paydown		443,033	443,033	382,670	390,671		8,016		8,016		443,033			0	9,151	07/23/2035.
014495 AB 1	ALESC 13A A1 CDO SSNR FLT 09/23/2037		12/23/2018.	MBS Paydown		2,829,759	2,829,759	2,178,914	2,211,567		32,210		32,210		2,829,759			0	63,868	09/23/2037.
014498 AB 5	ALESC 14A A1 CDO SSNR FLT 09/23/2037		12/23/2018.	MBS Paydown		20,211,325	20,211,325	14,341,526	14,631,173		452,833		452,833		20,211,325			0	494,157	09/23/2037.
01449C AA 8	ALESC 8A A1A CDO SEQ SSNR FLT 12/23/2035		12/23/2018.	MBS Paydown		3,059,582	3,059,582	2,336,756	2,373,493		393,549		393,549		3,059,582			0	57,125	12/23/2035.
01449C AB 6	ALESC 8A A1B CDO SEQ SSNR FLT 12/23/35		12/23/2018.	MBS Paydown		5,258,657	5,258,657	4,175,254	4,086,561		64,260		64,260		5,258,657			0	99,438	12/23/2035.
01449T AA 1	ALESC 9A A1 CDO SEQ SSNR FLT 06/23/2036		12/23/2018.	MBS Paydown		13,643,000	13,643,000	9,959,502	10,070,750		16,324		16,324		13,643,000			0	297,823	06/23/2036.
01449W AA 4	ALESC 10A A1 CDO SSNR FLT 09/23/2036		12/23/2018.	MBS Paydown		2,573,440	2,573,440	2,238,893	2,240,127		816		816		2,573,440			0	56,304	09/23/2036.
01450A AA 8	ALESC 11A A1A CDO SEQ SSNR FLT 12/23/36		12/23/2018.	MBS Paydown		2,571,429	2,571,429	1,935,000	1,967,673		28,725		28,725		2,571,429			0	67,845	12/23/2036.
01450B AA 6	ALESC 15A A1 CDO SSNR FLT 12/23/2037		12/23/2018.	MBS Paydown		4,088,836	4,088,836	3,683,636	583,640		46,642		46,642		4,088,836			0	41,238	12/23/2037.
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027		01/19/2018.	Exchanged		25,304,114	28,000,000	27,282,500					0		26,705,873		(1,401,759)	(1,401,759)	175,886	07/25/2027.
020002 AZ 4	ALLSTATE CORP 3.15 06/15/2023		12/14/2018.	STIFEL NICOLAUS		6,917,330	7,000,000	6,986,210	6,991,981		1,318		1,318		6,993,299		(75,969)	(75,969)	222,338	06/15/2023.
02014P BS 2	ALM 2015-17A A1F CLO SEQ SSNR 3.419 1/28		07/15/2018.	MBS Paydown		6,500,000	6,500,000	6,499,999	6,500,000				0		6,500,000			0	166,676	01/15/2028.
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036		12/25/2018.	MBS Paydown		783,195	783,195	502,386	510,127		33,374		33,374		783,195			0	12,290	08/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		12/25/2018.	MBS Paydown		147,030	147,030	99,034	89,149		1,793		1,793		147,030			0	4,669	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		12/25/2018.	Pass-Through Loss			15,300	10,463					0					0		06/25/2036.
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		12/25/2018.	MBS Paydown		310,853	310,853	251,292	251,964		22,258		22,258		310,853			0	3,327	08/25/2037.
02150V AA 3	CWALT 2007-HY7C A1 SEQ SSNR FLT 08/25/37		12/25/2018.	Pass-Through Loss			15,058	12,208					0		11,922		(11,922)	(11,922)		08/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02315Q AA 6	AMBAC LSNI LLC L? 02/12/23	C	12/31/2018.	Partial Call		1,949	1,949	1,954			(5)		(5)		1,949			0	90	02/12/2023.
02361D AG 5	AMEREN ILLINOIS 9.75 11/15/2018		11/15/2018.	Maturity		8,500,000	8,500,000	8,974,675	8,574,289		(74,289)		(74,289)		8,500,000			0	828,750	11/15/2018.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019		07/02/2018.	Sinking Fund Redemption		801,362	801,362	844,435	805,331		(202)		(202)		801,362			0	32,892	01/02/2019.
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22		10/01/2018.	Sinking Fund Redemption		215,140	215,140	215,140	215,140				0		215,140			0	7,031	10/01/2022.
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26		10/01/2018.	Sinking Fund Redemption		476,592	476,592	476,592	476,592				0		476,592			0	13,189	10/01/2026.
02377B AB 2	AM AIRLN 15-2 AA 3.60 09/22/2027		09/22/2018.	Sinking Fund Redemption		615,817	615,817	615,817	615,816		0		0		615,817			0	16,627	09/22/2027.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		07/15/2018.	Sinking Fund Redemption		378,487	378,487	378,487	378,487				0		378,487			0	14,044	01/15/2023.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		06/15/2018.	Sinking Fund Redemption		200,000	200,000	197,411	198,823		166		166		200,000			0	4,970	12/15/2018.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		12/15/2018.	Maturity		200,000	200,000	197,411	198,823		2,189		2,189		200,000			0	9,940	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		06/15/2018.	Sinking Fund Redemption		55,000	55,000	53,806	54,630		127		127		55,000			0	1,449	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		12/15/2018.	Maturity		100,000	100,000	97,829	99,327		916		916		100,000			0	5,270	12/15/2018.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		12/25/2018.	MBS Paydown		96,733	96,733	72,549	60,459		4,179		4,179		96,733			0	965	10/25/2046.
02660T AR 4	AHM 2004-1 4A SEQ SNR FLT 04/25/2044		12/25/2018.	MBS Paydown		1,830	1,830	1,810			(336)		(336)		1,830			0	12	04/25/2044.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		12/25/2018.	MBS Paydown		677,635	677,635	579,802	601,444		32,681		32,681		677,635			0	13,030	02/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		12/25/2018.	MBS Paydown		368,396	368,396	320,965	329,737		16,928		16,928		368,396			0	8,138	06/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		12/25/2018.	MBS Paydown		336,517	336,517	288,623	298,728		1,672		1,672		336,517			0	7,016	09/25/2045.
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		12/25/2018.	MBS Paydown		63,338	63,338	51,660	53,034		5,284		5,284		63,338			0	1,048	11/25/2035.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		12/17/2018.	MBS Paydown		369,102	369,102	372,137	371,169		(239)		(239)		369,102			0	7,403	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		12/17/2018.	MBS Paydown		595,304	595,304	601,467	599,983		(362)		(362)		595,304			0	11,854	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		12/17/2018.	MBS Paydown		791,735	791,735	798,491	796,608		(475)		(475)		791,735			0	14,649	04/17/2052.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45		12/17/2018.	MBS Paydown		155,001	155,001	154,996	154,950		(15)		(15)		155,001			0	3,101	10/17/2045.
026929 AA 7	AHM 2006-3 11A1 SEQ SSNR FLT 12/25/2046		12/25/2018.	MBS Paydown		463,375	463,375	363,170	367,776		1,324		1,324		463,375			0	5,282	12/25/2046.
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33		12/25/2018.	MBS Paydown		328,221	328,221	328,190	327,104		(24)		(24)		328,221			0	9,824	10/25/2033.
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		12/25/2018.	MBS Paydown		256,567	256,567	248,870	250,305		251		251		256,567			0	6,102	05/25/2034.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		12/25/2018.	MBS Paydown		35,714	35,714	35,675	35,714				0		35,714			0	1,130	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		12/25/2018.	MBS Paydown		488,688	488,688	488,993	488,688				0		488,688			0	16,049	10/25/2027.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		12/20/2018.	MBS Paydown		124,668	124,668	124,668	124,668				0		124,668			0	5,441	12/20/2024.
033286 AN 5	ANCHC 2014-5A BR CLO MEZ FLT 10/15/26		01/15/2018.	MBS Paydown		8,750,000	8,750,000	8,750,000	8,748,245		1,755		1,755		8,750,000			0	66,170	10/15/2026.
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		07/28/2018.	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,238		(238)		(238)		6,000,000			0	129,600	07/28/2028.
03329P AQ 5	ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26		01/28/2018.	MBS Paydown		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	72,675	04/28/2026.
03349M AA 3	ANDEAVOR 3.80 04/01/2028		10/01/2018.	Consent Fee		5,000							0		5,000			0		04/01/2028.
03349M AA 3	ANDEAVOR 3.80 04/01/2028		10/01/2018.	Exchanged		4,730,350	5,000,000	4,992,650	4,992,645		261		261		4,987,906		(257,556)	(257,556)	147,778	04/01/2028.
03523T AN 8	ANHEUSER-BUSCH 5.375 01/15/2020		04/23/2018.	Make Whole Call		12,525,000	12,000,000	11,921,400	11,981,496		2,172		2,172		11,983,668		16,332	16,332	1,023,083	01/15/2020.
03523T BE 7	ANHEUSER-BUSCH 7.75 01/15/2019		03/19/2018.	Make Whole Call		5,196,800	5,000,000	4,996,150	4,999,460		540		540		5,000,000			0	459,439	01/15/2019.
035242 AP 1	ANHEUSER-BUSCH 3.65 02/01/2026		11/13/2018.	Consent Fee		15,000							0		15,000			0		02/01/2026.
035242 AP 1	ANHEUSER-BUSCH 3.65 02/01/2026		11/13/2018.	Exchanged		14,966,126	15,000,000	14,974,950	14,979,174		1,953		1,953		14,966,126			0	702,625	02/01/2026.
037411 AZ 8	APACHE CORP 3.25 04/15/2022		08/24/2018.	Cash Tender		1,549,225	1,550,000	1,544,746	1,547,543		349		349		1,547,892		1,333	1,333	29,053	04/15/2022.
037411 BD 6	APACHE CORP 2.625 01/15/2023		08/24/2018.	Cash Tender		3,307,852	3,403,000	3,170,405	3,248,937		58,915		58,915		3,307,852			0	93,445	01/15/2023.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	C	01/15/2018.	MBS Paydown		109,780	109,780	109,780	109,780				0		109,780			0	469	12/15/2029.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	C	02/01/2018.	Distribution		4,443,587	4,443,587	4,443,587	4,443,587				0		4,443,587		(0)	(0)	29,099	12/15/2029.
03765D AN 0	APID 2014-18A A2AR CLO MEZ FLT 07/22/26		10/22/2018.	MBS Paydown		3,500,000	3,500,000	3,500,000	3,499,557		443		443		3,500,000			0	122,232	07/22/2026.
03765D AS 9	APID 2014-18A BR CLO MEZ FLT 07/22/26		10/22/2018.	MBS Paydown		5,000,000	5,000,000	5,000,000	4,999,621		379		379		5,000,000			0	204,950	07/22/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27		01/30/2018.	Distribution		5,750,000	5,750,000	5,750,000	5,750,568		(5)		(5)		5,750,562		(562)	(562)	68,073	01/14/2027.
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036		12/15/2018.	MBS Paydown		3,879,388	3,879,388	3,824,087	3,840,112		34,845		34,845		3,879,388			0	149,945	03/17/2036.
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		12/05/2018.	MBS Paydown		322,500	322,500	322,402	322,439		61		61		322,500			0	8,618	09/05/2044.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		10/30/2018.	MBS Paydown		70,000	70,000	70,000	70,000		0		0		70,000			0	2,174	10/30/2045.
03890C AA 8	ARCLO 2015-FL2A A CLO SEQ SSNR FLT 09/25		06/15/2018.	MBS Paydown		16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	279,262	09/15/2025.
04010L AN 3	ARES CAPITAL CORP 4.875 11/30/2018		11/30/2018.	Maturity		26,500,000	26,500,000	26,451,280	26,490,712		9,288		9,288		26,500,000			0	1,291,875	11/30/2018.
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27		03/13/2018.	Distribution		4,000,000	4,000,000	4,000,000	4,000,448		(16)		(16)		4,000,432		(432)	(432)	61,013	01/20/2027.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		12/15/2018.	Paydown		138,077	138,077	138,077	138,077				0		138,077			0	3,730	10/15/2024.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		12/25/2018.	MBS Paydown		1,519,671	1,519,671	987,499	1,199,618		19,995		19,995		1,519,671			0	13,961	07/25/2036.
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022		12/01/2018.	Sinking Fund Redemption		141,750	141,750	154,508	148,505		(5,726)		(5,726)		141,750			0	5,936	06/01/2022.
05178R AA 3	AURORA MILITARY 5.32 12/15/2020		12/15/2018.	Sinking Fund Redemption		500,000	500,000	510,900	503,832		(3,308)		(3,308)		500,000			0	21,280	12/15/2020.
05178T AA 9	AURORA MILITARY 5.82 07/15/2034		07/15/2018.	Sinking Fund Redemption		20,152	20,152	20,152	20,152				0		20,152			0	733	07/15/2034.
05329W AJ 1	AUTONATION INC 6.75 04/15/18		04/15/2018.	Maturity		4,700,000	4,700,000	4,621,690	4,696,363		3,637		3,637		4,700,000			0	158,625	04/15/2018.
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021		07/15/2018.	MBS Paydown		2,660,225	2,660,225	2,660,091	2,660,164		61		61		2,660,225			0	16,941	03/15/2021.
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		12/15/2018.	MBS Paydown		4,534,194	4,534,194	4,534,081			(198)		(198)		4,534,194			0	45,324	06/15/2021.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		12/26/2018.	MBS Paydown		463,477	463,477	456,524	460,486		764		764		463,477			0	14,303	03/26/2036.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		12/26/2018.	MBS Paydown		445,347	445,347	125,797	221,747		19,502		19,502		445,347			0	12,507	06/26/2037.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37		12/26/2018.	Pass-Through Loss			49,140						0					0		06/26/2037.
05532F AB 8	BCAP 2009-RR11 1A2 SUB SSUP CSTR 3/26/37		12/26/2018.	MBS Paydown		2,027,000	2,027,000	1,869,908	1,918,165		108,835		108,835		2,027,000			0	51,849	03/26/2037.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		12/26/2018.	MBS Paydown		968,228	968,228	514,963	512,922		(172,429)		(172,429)		968,228			0	31,345	05/26/2036.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036		12/26/2018.	Pass-Through Loss			260,188				132,064		132,064					0		05/26/2036.
05532T AN 2	BCAP 2010-RR1 3A2 SUB SSUP CSTR 12/20/35		10/20/2018.	MBS Paydown		2,406,095	2,406,095	2,276,767	2,362,165		43,930		43,930		2,406,095			0	48,875	12/20/2035.
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE		12/26/2018.	MBS Paydown		4,140,247	4,140,247	3,444,168	3,740,173		(64,440)		(64,440)		4,140,247			0	77,367	04/26/2035.
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035		08/26/2018.	MBS Paydown		582,280	582,280	577,913	578,315		3,965		3,965		582,280			0	11,250	12/26/2035.
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36		08/26/2018.	MBS Paydown		2,217,615	2,217,615	2,128,910	2,156,176		61,439		61,439		2,217,615			0	28,253	02/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		12/26/2018.	MBS Paydown		704,829	704,829	667,826	685,790		3,740		3,740		704,829			0	22,937	10/26/2035.
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE		12/27/2018.	MBS Paydown		1,887,331	1,887,331	1,825,993	1,866,503		19,221		19,221		1,887,331			0	46,263	09/27/2036.
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		12/26/2018.	MBS Paydown		522,907	522,907	455,700	466,821		(19,393)		(19,393)		522,907			0	8,525	06/26/2037.
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		12/26/2018.	Pass-Through Loss			41,277	1,312					0		(1,278)		1,278	1,278		06/26/2037.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE		02/26/2018.	MBS Paydown		773,971	773,971	595,958	742,576		31,395		31,395		773,971			0	3,449	11/26/2035.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		12/26/2018.	MBS Paydown		2,450,524	2,450,524	2,156,461	2,320,679		129,845		129,845		2,450,524			0	42,652	01/26/2036.
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE		12/26/2018.	MBS Paydown		1,770,007	1,770,007	1,617,344	1,726,580		(753)		(753)		1,770,007			0	46,236	12/26/2037.
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE		05/26/2018.	MBS Paydown		1,638,799	1,638,799	1,392,979	1,610,355		28,443		28,443		1,638,799			0	12,938	12/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		12/26/2018.	MBS Paydown		1,847,772	1,847,772	1,718,428	1,971,296		(34,682)		(34,682)		1,847,772			0	30,887	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		09/26/2018.	MBS Paydown		2,652,534	2,652,534	2,334,230	2,508,465		144,069		144,069		2,652,534			0	36,393	11/26/2035.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		12/20/2018.	MBS Paydown		2,122,998	2,122,998	1,754,127	1,904,495		45,665		45,665		2,122,998			0	23,119	11/20/2036.
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		16,910		16,910		892,428			0	9,687	02/27/2037.
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023		10/01/2018.	Sinking Fund Redemption		227,923	227,923	227,923	227,923				0		227,923			0	5,688	04/01/2023.
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024		10/01/2018.	Sinking Fund Redemption		178,636	178,636	172,669	174,432				0		178,636			0	4,806	04/01/2024.
05570W AE 8	BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE		12/27/2018.	MBS Paydown		6,300,029	6,300,029	5,764,527	6,238,680		45,111		45,111		6,300,029			0	143,258	08/27/2037.
05578Q AD 5	BPCE 4.50 03/15/2025	C	06/05/2018.	HSBC SECURITIES		4,893,450	5,000,000	4,928,850	4,947,594		2,684		2,684		4,950,278		(56,828)	(56,828)	126,736	03/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05578Q AD 5	BPCE 4.50 03/15/2025	C	06/12/2018.	NATWEST		2,915,400	3,000,000	2,957,310	2,968,556		1,683		1,683		2,970,240		(54,840)	(54,840)	149,779	03/15/2025.
05578Q AD 5	BPCE 4.50 03/15/2025	C	06/29/2018.	BARCLAYS CAPITAL		3,900,160	4,000,000	3,879,040	3,892,522		6,371		6,371		3,898,892		1,268	1,268	85,244	03/15/2025.
05578Q AD 5	BPCE 4.50 03/15/2025	C	07/03/2018.	BARCLAYS CAPITAL		1,948,360	2,000,000	1,939,520	1,946,261		3,238		3,238		1,949,499		(1,139)	(1,139)	60,622	03/15/2025.
05578Q AD 5	BPCE 4.50 03/15/2025	C	07/05/2018.	BARCLAYS CAPITAL		3,906,160	4,000,000	3,879,040	3,892,522		6,583		6,583		3,899,104		7,056	7,056	205,994	03/15/2025.
05581J AA 2	BNSF RAILWAY CO 3.442 06/16/2028		12/16/2018.	Sinking Fund Redemption		188,066	188,066	188,066	188,066		0		0		188,066			0	4,855	06/16/2028.
05583W AA 1	BSPRT 2017-FL1 A CLO SSNR FLT 06/15/27		12/15/2018.	MBS Paydown		3,131,352	3,131,352	3,131,352	3,131,841		(493)		(493)		3,131,352			0	83,584	06/15/2027.
05584@ AA 9	GE HUNTSVILLE CTL 3.47 08/15/2035		12/15/2018.	Paydown		459,213	459,213	459,213	459,213				0		459,213			0	8,692	08/15/2035.
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029		12/25/2018.	MBS Paydown		1,071,074	1,071,074	1,070,803	1,070,813		77		77		1,071,074			0	17,539	05/25/2029.
05586* AA 9	GE SPARTANBURG CTL 3.97 07/15/2032		12/15/2018.	Paydown		300,704	300,704	300,704	300,704				0		300,704			0	6,574	07/15/2032.
05587* AA 8	FEDEX GROUND CTL 4.26 03/15/2037		12/15/2018.	Paydown		299,432	299,432	299,432	299,432				0		299,432			0	6,954	03/15/2037.
05588* AA 7	OERLIKON HUNTERSVILLE CTL 4.43 5/15/2038		12/15/2018.	Paydown		133,053	133,053	133,053					0		133,053			0	2,953	05/15/2038.
05590# AA 9	BP CORP NA CTL 3.54 11/15/2032		12/15/2018.	Paydown		142,748	142,748	142,748	142,748				0		142,748			0	3,097	11/15/2032.
05618M AW 4	BABSN 2014-3A B2R CLO MEZ 3.71 01/15/26		06/13/2018.	Distribution		10,000,000	10,000,000	10,000,000	9,999,002		(1,252)		(1,252)		9,997,749		2,251	2,251	245,272	01/15/2026.
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025		11/20/2018.	MBS Paydown		3,934,576	3,934,576	3,934,576	3,934,576				0		3,934,576			0	67,159	05/20/2025.
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		12/20/2018.	MBS Paydown		249,141	249,141	215,355	206,895		7,612		7,612		249,141			0	4,771	02/20/2036.
058927 AG 9	BAFC 2006-A 3A2 PT SSNR FLT 02/20/2036		12/20/2018.	Pass-Through Loss			19,037						0					0		02/20/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		12/25/2018.	MBS Paydown		801,588	801,588	652,523	604,257		20,740		20,740		801,588			0	38,701	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		12/25/2018.	Pass-Through Loss			36,403				(17,476)		(17,476)					0		03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		12/25/2018.	MBS Paydown		45,401	45,401	45,833	41,105		637		637		45,401			0	1,423	03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36		12/25/2018.	Pass-Through Loss			2,188						0					0		03/25/2036.
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		12/20/2018.	MBS Paydown		1,961,252	1,961,252	1,784,895	1,797,139		102,172		102,172		1,961,252			0	42,468	11/20/2035.
05946X H7 1	BAFC 2005-H 3A1 SEQ SSNR FLT 11/20/2035		12/20/2018.	Pass-Through Loss			2,309	2,102					0		2,170		(2,170)	(2,170)		11/20/2035.
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		12/25/2018.	MBS Paydown		687,917	687,917	687,848	678,077		153		153		687,917			0	18,980	01/25/2036.
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036		12/25/2018.	Pass-Through Loss			24,734						0					0		01/25/2036.
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		12/20/2018.	MBS Paydown		438,498	438,498	407,647	400,001		(6,779)		(6,779)		438,498			0	13,940	09/20/2035.
05946X YV 9	BAFC 2005-F 2A1 SEQ SNR FLT 09/20/2035		12/20/2018.	Pass-Through Loss			27,348						0					0		09/20/2035.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		12/25/2018.	MBS Paydown		172,904	172,904	131,576	106,123		(22,101)		(22,101)		172,904			0	2,335	05/25/2035.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035		12/25/2018.	Pass-Through Loss			13,437						0					0		05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		12/25/2018.	MBS Paydown		354,273	354,273	261,204	243,178		(34,979)		(34,979)		354,273			0	4,567	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		12/25/2018.	Pass-Through Loss			27,533						0					0		05/25/2035.
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34		12/25/2018.	MBS Paydown		106,388	106,388	94,552	94,395		2,010		2,010		106,388			0	2,432	04/25/2034.
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		12/25/2018.	MBS Paydown		423,411	423,411	395,889	395,618		(4,683)		(4,683)		423,411			0	8,776	04/25/2034.
05948X T2 7	BOAMS 2004-A 2A2 PT SNR FLT 02/34		12/25/2018.	MBS Paydown		349,847	349,847	344,599	344,419		(1,172)		(1,172)		349,847			0	6,561	02/25/2034.
05949A H8 6	BOAMS 2005-A 2A1 PT SNR FLT 02/25/2035		12/25/2018.	MBS Paydown		510,625	510,625	493,710	495,290		(1,978)		(1,978)		510,625			0	9,384	02/25/2035.
05949A H9 4	BOAMS 2005-A 2A2 PT SSNR FLT 02/25/2035		12/25/2018.	MBS Paydown		637,680	637,680	620,941	622,422		(1,988)		(1,988)		637,680			0	11,719	02/25/2035.
05949A W9 7	BOAMS 2005-B 2A1 PT SNR FLT 03/25/2035		12/25/2018.	MBS Paydown		87,985	87,985	84,576			18		18		87,985			0	287	03/25/2035.
05949A W9 7	BOAMS 2005-B 2A1 PT SNR FLT 03/25/2035		12/25/2018.	Pass-Through Loss			462	444					0		462		(462)	(462)		03/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		12/25/2018.	MBS Paydown		487,452	487,452	472,680	413,022		(339)		(339)		487,452			0	13,484	09/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		12/25/2018.	Pass-Through Loss			108,236	89,215			809		809		(218)		218	218		09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		12/25/2018.	MBS Paydown		707,096	707,096	623,063	634,024		28,213		28,213		707,096			0	16,097	10/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		12/25/2018.	Pass-Through Loss			4,119	816					0		834		(834)	(834)		10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		12/25/2018.	MBS Paydown		15,488	15,488	15,029	15,204		(30)		(30)		15,488			0	253	11/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		12/25/2018.	Pass-Through Loss			3,283	1,723					0		1,776		(1,776)	(1,776)		11/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		12/25/2018.	MBS Paydown		569,670	569,670	541,950	552,981		(730)		(730)		569,670			0	16,030	12/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035		12/25/2018.	Pass-Through Loss			26,662	25,364					0					0		12/25/2035.
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036		12/20/2018.	MBS Paydown		2,018,565	2,018,565	1,935,299	1,941,137		22,765		22,765		2,018,565			0	40,623	07/20/2036.
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		12/20/2018.	MBS Paydown		1,098,532	1,098,532	957,829	908,726		22,158		22,158		1,098,532			0	21,695	09/20/2046.
05950P AF 0	BAFC 2006-H 2A3 PT SSNR FLT 09/20/2046		12/20/2018.	Pass-Through Loss			63,567						0		(1,898)		1,898	1,898		09/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		12/20/2018.	MBS Paydown		355,250	355,250	293,743	309,164		13,438		13,438		355,250			0	8,455	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46		12/20/2018.	Pass-Through Loss			16,000	13,230					0					0		11/20/2046.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		12/25/2018.	MBS Paydown		12,956	12,956	12,308	9,105		(347)		(347)		12,956			0	590	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		12/25/2018.	Pass-Through Loss			6,186	5,877					0					0		01/25/2037.
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		12/25/2018.	MBS Paydown		585,306	585,306	560,642	541,881		(26,847)		(26,847)		585,306			0	16,087	09/25/2036.
05951K AN 3	BAFC 2006-7 1A12 SEQ SSNR 6.00 09/25/36		12/25/2018.	Pass-Through Loss			49,620				1,535		1,535					0		09/25/2036.
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		36		36		4,692			0	184	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		12/25/2018.	Pass-Through Loss			1,473	1,394					0					0		10/25/2036.
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		11/20/2018.	Pass-Through Loss			8,987						0					0		10/20/2046.
05951V AV 1	BAFC 2006-I 6A1 SEQ SSNR FLT 10/20/2046		12/20/2018.	MBS Paydown		401,129	401,129	328,963	326,247		(16,823)		(16,823)		401,129			0	5,204	10/20/2046.
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047		12/20/2018.	MBS Paydown		1,599,173	1,599,173	1,375,289	1,408,094		68,251		68,251		1,599,173			0	12,799	05/20/2047.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		12/20/2018.	MBS Paydown		2,605,272	2,605,272	2,391,849	2,354,336		89,235		89,235		2,605,272			0	52,415	05/20/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		12/20/2018.	Pass-Through Loss			137,297						0					0		05/20/2036.
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047		12/25/2018.	MBS Paydown		5,807	5,807	3,391	3,189		297		297		5,807			0	166	07/25/2047.
059523 AX 8	BAFC 2007-5 7A1 PT SSNR FLT 07/25/2047		12/25/2018.	Pass-Through Loss			759,679	190,587			(167)		(167)					0		07/25/2047.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		06/26/2018.	Pass-Through Loss			(199)						0		(389)		389	389		03/26/2037.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037		12/26/2018.	MBS Paydown		468,332	468,332	337,751	402,170		481,716		481,716		468,332			0	15,165	03/26/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		12/25/2018.	MBS Paydown		86,518	86,518	75,616	67,755		688		688		86,518			0	2,375	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		12/25/2018.	Pass-Through Loss			14,011	12,495					0					0		05/25/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		12/20/2018.	MBS Paydown		7,397	7,397	6,411	6,091		(6,665)		(6,665)		7,397			0	149	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37		12/20/2018.	Pass-Through Loss			82	71					0					0		09/20/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		10/26/2018.	MBS Paydown		1,290,049	1,290,049	1,225,547	1,283,808		6,241		6,241		1,290,049			0	30,495	08/26/2037.
05955V AG 0	BAFC 2010-R1 1A3 SUB SSNR 5.50 1/26/2036		08/26/2018.	MBS Paydown		1,106,109	1,106,109	956,784	1,057,297		48,811		48,811		1,106,109			0	25,366	01/26/2036.
05955V AH 8	BAFC 2010-R1 1A4 SEQ SSNR 5.50 1/26/2036		12/26/2018.	MBS Paydown		389,082	389,082	309,320	378,195		3,210		3,210		389,082			0	18,059	01/26/2036.
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		12/26/2018.	MBS Paydown		841,939	841,939	729,242	749,458		5,920		5,920		841,939			0	9,393	07/26/2036.
05990E AD 2	BAFC 2012-R6 2A2 MEZ FLT 07/26/2036 RE		12/26/2018.	Pass-Through Loss			63,937	30,194					0		29,552		(29,552)	(29,552)		07/26/2036.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		12/26/2018.	MBS Paydown		1,967,920	1,967,920	1,218,123	1,486,368		48,796		48,796		1,967,920			0	55,237	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		12/26/2018.	Pass-Through Loss			256,202						0					0		08/26/2037.
05990H AQ 6	BAFC 2010-R2 3A4 MEZ FLT 07/26/2035 RE		12/26/2018.	MBS Paydown		1,045,246	1,045,246	1,016,175	1,016,326		(2,993)		(2,993)		1,045,246			0	16,474	07/26/2035.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		12/26/2018.	MBS Paydown		395,406	395,406	309,005	334,027		5,733		5,733		395,406			0	13,010	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036		12/26/2018.	Pass-Through Loss			108,675						0					0		08/26/2036.
067316 AC 3	BACARDI LTD 4.50 01/15/2021	C	04/24/2018.	BANC OF AMERICA SECURITIES		4,084,160	4,000,000	3,991,760	3,997,072		290		290		3,997,362		86,798	86,798	140,500	01/15/2021.
06738E AW 5	BARCLAYS PLC 4.836 05/09/2028	C	06/29/2018.	CS FIRST BOSTON		9,472,500	10,000,000	10,000,000	10,000,000				0		10,000,000		(527,500)	(527,500)	314,340	05/09/2028.
06740L 8C 2	BARCLAYS BK PLC 7.625 11/21/2022 (COCO)	C	06/04/2018.	BARCLAYS CAPITAL		8,660,000	8,000,000	8,082,500	8,048,340		(3,610)		(3,610)		8,044,730		615,270	615,270	330,417	11/21/2022.
06849R AF 9	BARRICK NA FIN 4.40 05/30/2021		07/17/2018.	Make Whole Call		1,254,401	1,203,000	1,202,230	1,202,728		272		272		1,203,000			0	84,778	05/30/2021.
07177M AB 9	BAXALTA INC 4.00 06/23/2025		09/11/2018.	Cash Tender		3,543,758	3,511,000	3,487,266	3,492,380		1,504		1,504		3,493,884		17,116	17,116	124,345	06/23/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		12/28/2018.	MBS Paydown		451,847	451,847	451,847	451,847				0		451,847			0	8,146	11/28/2036.
07384M Q8 8	BSARM 2004-3 2A SEQ SNR FLT 07/25/2034		12/25/2018.	MBS Paydown		388,610	388,610	389,831	390,232		196		196		388,610			0	7,808	07/25/2034.
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034		12/25/2018.	MBS Paydown		970,119	970,119	974,351	972,582		(1,810)		(1,810)		970,119			0	16,329	07/25/2034.
07384M S8 6	BSARM 2004-5 3A SEQ SNR FLT 07/25/2034		12/25/2018.	MBS Paydown		359,557	359,557	364,381	364,820		1,887		1,887		359,557			0	8,498	07/25/2034.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		12/25/2018.	MBS Paydown		650,443	650,443	657,354	653,466		423		423		650,443			0	19,892	09/25/2033.
07384Y TL 0	BSABS 2004-SD2 A4 SEQ SNR FLT 03/25/2044		12/25/2018.	MBS Paydown		403,946	403,946	408,491	406,007		(210)		(210)		403,946			0	13,573	03/25/2044.
07386H PD 7	BALTA 2004-12 2A1 SEQ SNR FLT 01/25/2035		12/25/2018.	MBS Paydown		285,608	285,608	262,045	261,941		11,012		11,012		285,608			0	6,370	01/25/2035.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		12/25/2018.	MBS Paydown		718,400	718,400	609,221	591,926		3,384		3,384		718,400			0	13,662	04/25/2035.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		12/25/2018.	Pass-Through Loss			36,610						0					0		04/25/2035.
07386H UG 4	BALTA 2005-5 21A1 SEQ SSNR FLT 07/25/35		12/25/2018.	MBS Paydown		8,130	8,130	7,398	7,457		177		177		8,130			0	147	07/25/2035.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		05/31/2018.	Book Value Adjustment									0		10,254		(10,254)	(10,254)		04/25/2037.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		12/25/2018.	MBS Paydown		42,200	42,200	24,341	18,012		11,783		11,783		42,200			0	633	04/25/2037.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37		12/25/2018.	Pass-Through Loss			(19,127)	1,498			(1,046)		(1,046)		(10,275)		10,275	10,275		04/25/2037.
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034		12/25/2018.	MBS Paydown		179,965	179,965	134,524	139,907		(9,997)		(9,997)		179,965			0	1,875	10/25/2034.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		12/25/2018.	MBS Paydown		802,541	802,541	812,071	808,325		(1,197)		(1,197)		802,541			0	21,984	09/25/2020.
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		12/25/2018.	MBS Paydown		733,594	733,594	623,948	609,209		32,337		32,337		733,594			0	15,067	02/25/2047.
073880 AG 1	BSARM 2007-1 3A1SEQ SSNR FLT 02/25/2047		12/25/2018.	Pass-Through Loss			33,296						0					0		02/25/2047.
07389N AC 9	BSABS 2006-SD4 2A1 SEQ SSNR FLT 10/25/36		12/25/2018.	MBS Paydown		429,737	429,737	385,823	381,813		7,698		7,698		429,737			0	8,403	10/25/2036.
075887 CA 5	BECTON DICKINSON 4.40 1/15/2021		06/25/2018.	Call		4,157,126	4,000,000	4,162,680	4,162,351		(23,580)		(23,580)		4,138,771		(138,771)	(138,771)	243,170	01/15/2021.
075887 CB 3	BECTON DICKINSON 3.00 05/15/2026		03/06/2018.	Cash Tender		4,040,000	4,000,000	3,853,600	3,853,683		2,692		2,692		3,856,375		143,625	143,625	62,333	05/15/2026.
08180K AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026		05/17/2018.	Distribution		2,500,000	2,500,000	2,500,000	2,490,153		1,082		1,082		2,491,235		8,765	8,765	47,927	10/20/2026.
08180K AS 9	BSP 2014-VA B2R CLO MEZ 3.59 10/20/2026		05/17/2018.	Distribution		7,000,000	7,000,000	7,000,000	6,960,816		3,193		3,193		6,964,009		35,991	35,991	143,290	10/20/2026.
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28		02/09/2018.	Distribution		6,500,000	6,500,000	6,500,000	6,518,691		(714)		(714)		6,517,978		(17,978)	(17,978)	63,647	01/20/2028.
084670 BJ 6	BERKSHIRE HATHWAY 3.00 02/11/2023		12/14/2018.	US BANCORP		3,939,120	4,000,000	3,966,160	3,981,410		3,287		3,287		3,984,697		(45,577)	(45,577)	162,333	02/11/2023.
088588 ZZ 4	BEYONDTRUST SOFTWARE L? 11/21/2023 AR		10/03/2018.	Paydown		3,750,000	3,750,000	3,665,341	3,666,275		83,725		83,725		3,750,000			0	284,461	11/21/2023.
095560 AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026		04/15/2018.	MBS Paydown		10,500,000	10,500,000	10,500,000	10,502,560		(2,560)		(2,560)		10,500,000			0	209,061	01/15/2026.
095560 AY 4	BHILL 2013-1A C2R CLO MEZ 4.35 01/15/26		04/15/2018.	MBS Paydown		4,000,000	4,000,000	4,000,000	4,000,568		(568)		(568)		4,000,000			0	87,000	01/15/2026.
09626Q AQ 0	BLUEM 2014-2A B2R CLO MEZ 3.14 07/20/26		10/20/2018.	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	188,400	07/20/2026.
09751W AA 9	BOLDINI LTD 3.6 07/19/35	C	03/16/2018.	Call		6,300,000	6,300,000	6,390,362	6,363,897		(63,897)		(63,897)		6,300,000			0	149,310	07/19/2035.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018		12/15/2018.	MBS Paydown		21,287	21,287	20,401	21,283		6		6		21,287			0	699	01/15/2018.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		07/15/2018.	MBS Paydown		4,651	4,651	4,651	2,244	82	17,981		18,063		4,651			0	187	12/15/2029.
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022		11/01/2018.	MBS Paydown		9,651,878	9,651,878	9,259,770	9,626,776		25,102		25,102		9,651,878			0	154,842	02/01/2022.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		12/20/2018.	Sinking Fund Redemption		740,647	740,647	741,502	741,158		(66)		(66)		740,647			0	21,622	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		12/20/2018.	Sinking Fund Redemption		788,472	788,472	788,472	788,472				0		788,472			0	27,720	06/20/2020.
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		10/29/2018.	Distribution		241,464	241,464	174,176	18,118		223,346		223,346		241,464			0	1,417	07/07/2021.
120568 AT 7	BUNGE LTD FIN CP 8 06/15/19		10/11/2018.	Make Whole Call		1,036,533	1,000,000	999,970	1,000,000		0		0		1,000,000			0	106,422	06/15/2019.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		01/02/2018.	Sinking Fund Redemption		22,752	22,752	20,869	22,752				0		22,752			0	709	07/02/2018.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2018.	Maturity		10,767	10,767	9,876	10,767				0		10,767			0	671	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2018.	Sinking Fund Redemption		423,625	423,625	469,203	423,625				0		423,625			0	15,881	01/02/2020.
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022		07/15/2018.	Sinking Fund Redemption		196,892	196,892	231,923	203,584		(661)		(661)		196,892			0	8,206	07/15/2022.
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		139,337			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		1,817,341	1,817,341	1,817,309			201		201		1,817,341			0	25,424	02/15/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12326R AA 0	BJETS 2018-2 A ABS SSNR 4.447 06/15/2033		12/15/2018.	MBS Paydown		1,438,437	1,438,437	1,438,412			8		8		1,438,437			0	12,767	06/15/2033.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	12/25/2018.	MBS Paydown		2,770,500	2,770,500	2,708,044	2,722,467		10,028		10,028		2,770,500			0	51,778	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	12/25/2018.	MBS Paydown		1,470,000	1,470,000	1,450,356	1,456,995		2,498		2,498		1,470,000			0	26,552	03/27/2028.
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047		12/15/2018.	MBS Paydown		80,000	80,000	79,977	79,980		2		2		80,000			0	1,682	04/15/2047.
12479R AE 7	CAUTO 2017-1A A2 ABS SNR 4.18 04/15/2047		12/15/2018.	MBS Paydown		50,000	50,000	49,993	49,994		0		0		50,000			0	1,135	04/15/2047.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		12/25/2018.	MBS Paydown		54,640	54,640	48,084	54,678		(972)		(972)		54,640			0	1,378	08/25/2030.
12489W JQ 8	CBASS 2004-CB4 A6 NAS SNR 5.872 05/25/35		12/25/2018.	MBS Paydown		33,361	33,361	33,277	33,171		(0)		(0)		33,361			0	714	05/25/2035.
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35		12/25/2018.	MBS Paydown		784,396	784,396	779,493	777,840		(1,040)		(1,040)		784,396			0	15,715	07/25/2035.
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44		12/15/2018.	MBS Paydown		5,731,503	5,731,503	5,872,011	5,775,599		(50,002)		(50,002)		5,731,503			0	112,201	04/15/2044.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		11/20/2018.	Pass-Through Loss			28,648	28,148					0					0		06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2018.	MBS Paydown		221,633	221,633	216,819	130,881		14,178		14,178		221,633			0	4,447	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		12/25/2018.	MBS Paydown		596,109	596,109	544,745	464,256		31,458		31,458		596,109			0	19,119	01/25/2037.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		12/25/2018.	Pass-Through Loss			62,784						0					0		01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		09/25/2018.	Pass-Through Loss			32,129						0					0		09/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		12/25/2018.	MBS Paydown		331,939	331,939	255,431	242,759		28,522		28,522		331,939			0	7,174	09/25/2037.
12549F BG 3	CIFC 2013-4A C3R CLO MEZ 4.2 11/27/2024		05/25/2018.	MBS Paydown		2,500,000	2,500,000	2,500,000	2,499,515		485		485		2,500,000			0	52,500	11/27/2024.
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		12/15/2018.	MBS Paydown		238,537	238,537	238,686	150,519		(24,036)		(24,036)		238,537			0	11,470	08/15/2020.
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		12/25/2018.	MBS Paydown		171,892	171,892	175,975	173,147		284		284		171,892			0	5,413	02/25/2030.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		06/21/2018.	Consent Fee		4,857							0		4,857			0		03/18/2028.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		12/18/2018.	MBS Paydown		608,333	608,333	608,244	608,284		88		88		608,333			0	10,019	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		06/21/2018.	Consent Fee		1,987							0		1,987			0		11/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		12/18/2018.	MBS Paydown		343,300	343,300	343,273	343,279		407		407		343,300			0	7,499	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		06/21/2018.	Consent Fee		7,460							0		7,460			0		06/18/2029.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		12/18/2018.	MBS Paydown		714,128	714,128	713,833	713,713		134		134		714,128			0	13,004	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/21/2018.	Consent Fee		43,330							0		43,330			0		10/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		12/18/2018.	MBS Paydown		3,697,279	3,697,279	3,625,994	3,561,540		8,814		8,814		3,697,279			0	66,211	10/18/2029.
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		12/18/2018.	MBS Paydown		713,770	713,770	713,697	713,708		9		9		713,770			0	16,040	02/18/2041.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		12/25/2018.	MBS Paydown		20,017	20,017	14,803	14,520		280		280		20,017			0	696	02/25/2037.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		12/25/2018.	Pass-Through Loss			5,968						0					0		02/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		12/25/2018.	MBS Paydown		164,320	164,320	140,777	130,508		(449)		(449)		164,320			0	4,928	04/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		12/25/2018.	Pass-Through Loss			46,232						0					0		04/25/2037.
12585@ AA 4	CHP (FRESNO) CTL 3.19 02/15/2028		12/15/2018.	Paydown		1,074,042	1,074,042	1,074,042	1,074,041		0		0		1,074,042			0	21,476	02/15/2028.
12639M AN 5	CSMC 2010-15R 2A2 SUB SSNR 3.50 05/26/36		06/26/2018.	MBS Paydown		780,642	780,642	653,787	759,974		20,668		20,668		780,642			0	7,166	05/26/2036.
12639M AQ 8	CSMC 2010-15R 2A3 SUB SSNR 3.5 05/36 RE		12/26/2018.	MBS Paydown		740,850	740,850	581,567	686,619		44,878		44,878		740,850			0	21,137	05/26/2036.
12639M BM 6	CSMC 2010-15R 4A2 SUB SSNR 3.50 04/35 RE		12/26/2018.	MBS Paydown		1,378,289	1,378,289	1,217,201	1,333,583		44,705		44,705		1,378,289			0	24,075	04/26/2035.
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		12/25/2018.	MBS Paydown		569,538	569,538	519,052	500,806		15,346		15,346		569,538			0	11,624	07/26/2037.
12640W AC 4	CSMC 2008-3R 1A2 MEZ FLT 07/26/2037 RE		12/25/2018.	Pass-Through Loss			81,836						0		(3,296)		3,296	3,296		07/26/2037.
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36		12/26/2018.	MBS Paydown		689,831	689,831	689,831	687,212		529		529		689,831			0	19,673	01/26/2036.
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35		12/26/2018.	MBS Paydown		1,079,707	1,079,707	1,079,707	1,075,848		1,050		1,050		1,079,707			0	26,017	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		12/26/2018.	Pass-Through Loss			130,435	77,006					0					0		10/26/2035.
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35		12/26/2018.	MBS Paydown		329,185	329,185	323,154	327,334		315		315		329,185			0	10,347	11/26/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	..	10/26/2018.	MBS Paydown		0	0						0		0			0		11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	..	11/26/2018.	Pass-Through Loss			49,076	6,949			(7)		(7)		(74)		74	74		11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35	..	02/26/2018.	MBS Paydown		57,876	57,876	58,085	57,876				0		57,876			0	350	09/26/2035.
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35	..	12/26/2018.	MBS Paydown		862,432	862,432	855,312	858,644		1,103		1,103		862,432			0	23,671	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35	..	12/26/2018.	Pass-Through Loss			47,294	30,456			(172)		(172)		(22,544)		22,544	22,544		09/26/2035.
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35	..	03/26/2018.	MBS Paydown		514,128	514,128	514,128	514,128				0		514,128			0	5,197	10/26/2035.
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35	..	05/26/2018.	MBS Paydown		340,000	340,000	340,000	340,000				0		340,000			0	7,316	10/26/2035.
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35	..	10/26/2018.	MBS Paydown		510,000	510,000	365,213	437,570		72,430		72,430		510,000		(0)	(0)	19,180	10/26/2035.
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36	..	12/26/2018.	MBS Paydown		71,365	71,365	71,365	71,236		(1,665)		(1,665)		71,365			0	1,458	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	05/31/2018.	Book Value Adjustment									0		7,048		(7,048)	(7,048)		04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	11/26/2018.	Pass-Through Loss			(11,767)	942			(0)		(0)		(7,054)		7,054	7,054		04/26/2036.
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36	..	12/26/2018.	MBS Paydown		871,976	871,976	871,976	868,924		1,247		1,247		871,976			0	23,447	01/26/2036.
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35	..	02/26/2018.	MBS Paydown		875,361	875,361	854,391	875,361				0		875,361			0	7,164	04/26/2035.
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35	..	07/26/2018.	MBS Paydown		810,750	810,750	789,817	810,750				0		810,750			0	15,863	04/26/2035.
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35	..	10/26/2018.	MBS Paydown		540,500	540,500	423,279	534,501		5,999		5,999		540,500			0	18,960	04/26/2035.
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35	..	12/26/2018.	MBS Paydown		789,869	789,869	191,805	708,165		81,705		81,705		789,869			0	36,278	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/26/2018.	MBS Paydown		37,896	37,896	20,568	19,008		(6)		(6)		37,896			0	1,189	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/26/2018.	Pass-Through Loss			1,591						0		(52)		52	52		09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	..	11/26/2018.	MBS Paydown		182,375	182,375	182,106	181,503		871		871		182,375			0	6,767	07/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37	..	11/26/2018.	MBS Paydown		46,597	46,597	44,580	33,959		9,060		9,060		46,597			0	2,546	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	12/26/2018.	Pass-Through Loss			138,445				(184)		(184)		(2,996)		2,996	2,996		07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	..	12/26/2018.	MBS Paydown		548,084	548,084	548,084	546,038		559		559		548,084			0	17,036	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	..	12/26/2018.	Pass-Through Loss			73,081	40,962			3		3		(1,398)		1,398	1,398		11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35	..	12/26/2018.	MBS Paydown		1,034,160	1,034,160	1,034,160	1,030,700		556		556		1,034,160			0	32,328	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35	..	12/26/2018.	Pass-Through Loss			197,222	109,177			1,630		1,630		(104)		104	104		09/26/2035.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	11/26/2018.	Pass-Through Loss			25,080						0		(4,440)		4,440	4,440		12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	12/26/2018.	MBS Paydown		667,594	667,594	117,684	206,393		92,306		92,306		667,594			0	18,115	12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36	..	12/26/2018.	MBS Paydown		50,524	50,524	41,942	18,034		23		23		50,524			0	682	05/26/2036.
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35	..	06/26/2018.	MBS Paydown		377,531	377,531	372,413	377,531				0		377,531			0	7,113	08/26/2035.
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35	..	12/26/2018.	MBS Paydown		318,105	318,105	311,224	318,105				0		318,105			0	11,489	08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	..	12/26/2018.	MBS Paydown		901,668	901,668	901,668	898,972		530		530		901,668			0	19,377	02/26/2035.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36	..	02/26/2018.	MBS Paydown		38,627	38,627	38,627	38,471		155		155		38,627			0	193	01/26/2036.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36	..	12/26/2018.	MBS Paydown		188,285	188,285	188,285	187,798		51		51		188,285			0	6,626	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	12/26/2018.	Pass-Through Loss			(2,659)	13,205			23		23					0		01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	..	12/26/2018.	MBS Paydown		186,535	186,535	187,466	186,482		10		10		186,535			0	5,288	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	..	05/31/2018.	Book Value Adjustment									0		74,722		(74,722)	(74,722)		06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37	..	12/26/2018.	Pass-Through Loss			26,439	19,087			(64)		(64)		(74,722)		74,722	74,722		06/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	..	12/26/2018.	MBS Paydown		272,414	272,414	242,466	252,238		9,619		9,619		272,414			0	8,740	04/26/2037.
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37	..	12/26/2018.	Pass-Through Loss			58,024				(129)		(129)		(2,290)		2,290	2,290		04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36	..	12/26/2018.	MBS Paydown		361,070	361,070	360,482	347,211		(664)		(664)		361,070			0	10,146	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36	..	12/26/2018.	Pass-Through Loss			52,609	40,079			21		21					0		02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	..	12/26/2018.	MBS Paydown		313,002	313,002	313,002	301,425		7,258		7,258		313,002			0	2,079	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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		12/26/2018.	MBS Paydown		335,227	335,227	335,227	335,227				0		335,227			0	7,491	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		12/26/2018.	MBS Paydown		1,013,804	1,013,804	1,013,804	1,010,729		442		442		1,013,804			0	35,258	03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		12/26/2018.	MBS Paydown		677,226	677,226	677,226	677,226				0		677,226			0	23,654	08/26/2035.
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35		12/26/2018.	MBS Paydown		327,256	327,256	327,256	326,053		1,203		1,203		327,256			0	17,999	08/26/2035.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE		12/26/2018.	MBS Paydown		2,004,629	2,004,629	1,528,233	1,592,500		(104,021)		(104,021)		2,004,629			0	45,342	06/26/2036.
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		12/26/2018.	MBS Paydown		513,017	513,017	495,062	505,688		4,508		4,508		513,017			0	9,734	03/26/2036.
12645B BX 8	CSMC 2010-17R 4A3 SUB 3.5 11/26/2035		05/26/2018.	MBS Paydown		815,393	815,393	696,142	796,259		19,134		19,134		815,393			0	8,053	11/26/2035.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		12/25/2018.	MBS Paydown		787,339	787,339	736,162	741,015		(1,028)		(1,028)		787,339			0	10,946	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		12/25/2018.	MBS Paydown		712,140	712,140	665,406	669,416		(1,023)		(1,023)		712,140			0	9,945	04/25/2043.
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		12/25/2018.	MBS Paydown		1,040,647	1,040,647	985,362	988,277		(18,521)		(18,521)		1,040,647			0	14,903	05/25/2043.
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		12/25/2018.	MBS Paydown		147,903	147,903	144,459	144,732		261		261		147,903			0	2,309	07/25/2043.
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		12/28/2018.	MBS Paydown		3,359,174	3,359,174	2,439,622	2,574,796		591,358		591,358		3,359,174			0	45,206	12/27/2036.
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		12/28/2018.	Pass-Through Loss			16,059						0					0		12/27/2036.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		01/27/2018.	MBS Paydown		41,083	41,083	38,991	40,815		268		268		41,083			0	62	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		12/25/2018.	MBS Paydown		1,046,084	1,046,084	1,008,163	1,009,397		(44,608)		(44,608)		1,046,084			0	17,864	08/25/2043.
126650 AN 0	CVS CAREMARK 6.204 10/10/25		12/10/2018.	Sinking Fund Redemption		276,637	276,637	282,937	278,446		(305)		(305)		276,637			0	9,362	10/10/2025.
126650 AW 0	CVS CAREMARK 5.298 01/11/27		12/10/2018.	Sinking Fund Redemption		204,526	204,526	204,526	204,526		(0)		(0)		204,526			0	5,917	01/11/2027.
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		12/10/2018.	Sinking Fund Redemption		278,369	278,369	326,864	315,472		(2,383)		(2,383)		278,369			0	10,569	01/10/2030.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		12/10/2018.	Sinking Fund Redemption		172,838	172,838	177,043	176,034		(155)		(155)		172,838			0	5,522	01/10/2033.
126650 BY 5	CVS CORP 5.926 01/10/2034		12/10/2018.	Sinking Fund Redemption		420,850	420,850	426,735	425,409		(211)		(211)		420,850			0	13,628	01/10/2034.
126650 CX 6	CVS HEALTH CORP 4.30 03/25/2028		03/22/2018.	WELLS FARGO BROKERAGE		9,916,200	10,000,000	9,859,400			550		550		9,859,950		56,250	56,250	7,002	03/25/2028.
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		12/10/2018.	Sinking Fund Redemption		260,813	260,813	260,813	260,813				0		260,813			0	5,919	08/11/2036.
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		1,499		1,499		266,687			0	9,693	02/25/2036.
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		12/20/2018.	MBS Paydown		372,996	372,996	325,552	320,680		1,185		1,185		372,996			0	6,137	02/20/2036.
126670 JP 4	CWHL 2005-HYB9 1A1 SEQ SSNR FLT 02/20/36		12/20/2018.	Pass-Through Loss			(1,310)						0		(2,413)		2,413	2,413		02/20/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/12/2018.	Book Value Adjustment									0		141		(141)	(141)		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		02/25/2018.	Pass-Through Loss		158,507	(1,746)	1,305					0		158,508		(1)	(1)		05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		12/25/2018.	MBS Paydown		133,296	133,296	127,854	89,068		19,418		19,418		133,296			0	3,064	05/25/2036.
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		12/25/2018.	MBS Paydown		28,252	28,252	21,047	24,058		3,009		3,009		28,252			0	356	11/25/2033.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		12/25/2018.	MBS Paydown		936,445	936,445	824,704	808,707		(9,214)		(9,214)		936,445			0	27,914	04/25/2035.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		12/25/2018.	Pass-Through Loss			68,832						0					0		04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		12/25/2018.	MBS Paydown		422,340	422,340	383,041	362,092		(9,624)		(9,624)		422,340			0	11,448	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		12/25/2018.	Pass-Through Loss			45,070						0					0		04/25/2035.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		12/25/2018.	MBS Paydown		363,206	363,206	360,654	361,707		117		117		363,206			0	10,689	04/25/2034.
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		04/25/2018.	MBS Paydown		3	3	3	3				0		3			0	0	07/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		12/25/2018.	MBS Paydown		507,580	507,580	515,193	510,050		315		315		507,580			0	12,844	08/25/2024.
12667F RG 2	CWALT 2004-J6 2A1 SEQ SNR 6.50 11/25/31		12/25/2018.	MBS Paydown		25,096	25,096	25,222	25,184		324		324		25,096			0	1,070	11/25/2031.
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		12/25/2018.	MBS Paydown		1,917,375	1,917,375	1,638,678	1,599,216		(89,474)		(89,474)		1,917,375			0	23,992	05/25/2035.
12667G AA 1	CWALT 2005-13CB A11 SEQ SNR FLT 05/35		12/25/2018.	Pass-Through Loss			252,320						0		(244)		244	244		05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		12/25/2018.	MBS Paydown		262,738	262,738	240,575	209,683		(11,546)		(11,546)		262,738			0	7,794	05/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		12/25/2018.	Pass-Through Loss			34,575	17,786					0		3,143		(3,143)	(3,143)		05/25/2035.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		12/25/2018.	MBS Paydown		134,503	134,503				134,503		134,503		134,503			0	1,748	01/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		12/25/2018.	Pass-Through Loss			172,307						0					0		01/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		12/25/2018.	MBS Paydown		59,072	59,072	51,020	26,347		1,647		1,647		59,072			0	2,146	05/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		12/25/2018.	Pass-Through Loss			20,362	17,586					0					0		05/25/2036.
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		12/20/2018.	MBS Paydown		100,582	100,582	88,821	88,089		(1,034)		(1,034)		100,582			0	1,408	10/20/2035.
126694 BE 7	CWHL 2005-HYB6 1A1 SEQ SNR FLT 10/35		12/20/2018.	Pass-Through Loss			789						0		(191)		191	191		10/20/2035.
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		11/20/2018.	Pass-Through Loss			(53)						0					0		04/20/2036.
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		12/20/2018.	MBS Paydown		966,117	966,117	846,109	836,026		10,472		10,472		966,117			0	20,032	04/20/2036.
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		11/20/2018.	Pass-Through Loss			110,689	84,248					0		81,803		(81,803)	(81,803)		04/20/2036.
126694 D7 0	CWHL 2006-HYB2 4A1 SEQ SSNR FLT 04/20/36		12/20/2018.	MBS Paydown		495,894	495,894	448,339	443,472		20,101		20,101		495,894			0	10,972	04/20/2036.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		11/25/2018.	Pass-Through Loss			5,166						0					0		11/25/2035.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4		12/25/2018.	MBS Paydown		34,664	34,664	28,602	25,833		3,419		3,419		34,664			0	1,105	11/25/2035.
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		11/20/2018.	Pass-Through Loss			120,673	120,880					0		118,216		(118,216)	(118,216)		12/20/2035.
126694 QJ 0	CWHL 2005-HYB8 4A1 SEQ SSNR FLT 12/20/35		12/20/2018.	MBS Paydown		1,307,957	1,307,957	1,189,741	1,195,358		270		270		1,307,957			0	28,743	12/20/2035.
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		11/25/2018.	Pass-Through Loss			13						0					0		01/25/2036.
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		12/25/2018.	MBS Paydown		538,982	538,982	466,421	457,115		11,191		11,191		538,982			0	10,946	01/25/2036.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		12/25/2018.	MBS Paydown		197,452	197,452	197,173	197,129		(264)		(264)		197,452			0	5,738	02/25/2033.
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034		12/20/2018.	MBS Paydown		1,523,844	1,523,844	1,526,194	1,527,296		(2,908)		(2,908)		1,523,844			0	26,104	09/20/2034.
12669F VH 3	CWHL 2004-6 2A1 SEQ SNR FLT 05/25/2034		12/25/2018.	MBS Paydown		882,183	882,183	883,818	882,022		(886)		(886)		882,183			0	19,087	05/25/2034.
12669G A5 0	CWHL 2005-HYB3 1A1 PT SNR FLT 06/20/2035		12/20/2018.	MBS Paydown		373,145	373,145	339,562	342,812		4,027		4,027		373,145			0	8,185	06/20/2035.
12669G BY 6	CWHL 2004-HYB7 1A1 SEQ SNR FLT 11/20/34		12/20/2018.	MBS Paydown		299,692	299,692	300,999	301,210		845		845		299,692			0	4,702	11/20/2034.
12669G BZ 3	CWHL 2004-HYB7 1A2 SEQ SNR FLT 11/20/34		12/20/2018.	MBS Paydown		872,889	872,889	876,696	877,320		2,467		2,467		872,889			0	13,696	11/20/2034.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		11/25/2018.	Pass-Through Loss			13,328	15,661					0					0		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		12/25/2018.	MBS Paydown		281,840	281,840	263,093	240,023		35,737		35,737		281,840			0	9,558	08/25/2035.
12694* AA 4	CVS (NEW ALBANY IN) CTL 5.14 01/15/2041		12/15/2018.	Paydown		139,852	139,852	139,852	139,852				0		139,852			0	3,924	01/15/2041.
12697# AA 7	BGS THORTONS CTL 4.56 03/15/2042		12/15/2018.	Paydown		77,188	77,188	77,188	77,188				0		77,188			0	1,957	03/15/2042.
12707* AA 9	CVS (NC SC PA & VA) CTL 4.880 01/15/2044		12/15/2018.	Paydown		250,110	250,110	250,110			(0)		(0)		250,110			0	4,017	01/15/2044.
12803P AB 4	CAJUN 2017-1A A2 ABS SNR 6.50 08/20/2047		11/20/2018.	MBS Paydown		330,000	330,000	327,441	327,636		249		249		330,000			0	13,406	08/20/2047.
136069 VX 6	CAN IMPERIAL BK BKNT 2.1010/05/2020		12/12/2018.	BMO CAPITAL MARKETS		9,758,700	10,000,000	9,991,900	9,992,528		2,530		2,530		9,995,058		(236,358)	(236,358)	250,250	10/05/2020.
136375 BT 8	CANADIAN NATL RR 5.55 03/01/19		08/30/2018.	Make Whole Call		5,069,525	5,000,000	4,944,050	4,991,772		8,228		8,228		5,000,000			0	346,254	03/01/2019.
136375 BV 3	CANADIAN NATL RR 2.85 12/15/2021		12/14/2018.	GOLDMAN SACHS		5,909,580	6,000,000	6,019,162	6,008,584		(2,434)		(2,434)		6,006,149		(96,569)	(96,569)	172,425	12/15/2021.
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2018.	Paydown		394,737	394,737	462,261	420,142		(4,066)		(4,066)		394,737			0	13,836	06/30/2023.
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023		09/25/2018.	Cash Tender		15,149,154	14,899,000	14,918,038	14,908,395		(1,279)		(1,279)		14,907,116		(8,116)	(8,116)	788,563	02/01/2023.
14311M AL 0	CGMS 2015-3A A2B CLO MEZ SEQ 4.17 07/28		07/28/2018.	MBS Paydown		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	109,463	07/28/2028.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		12/25/2018.	MBS Paydown		795,045	795,045	613,676	706,224		78,922		78,922		795,045			0	8,742	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		12/25/2018.	MBS Paydown		1,141,597	1,141,597	940,738	1,123,553		8,943		8,943		1,141,597			0	12,282	02/25/2036.
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		12/15/2018.	MBS Paydown		417,105	417,105	416,952	416,987		11		11		417,105			0	10,397	02/15/2046.
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		12/15/2018.	MBS Paydown		2,527,493	2,527,493	2,524,673	2,524,588		746		746		2,527,493			0	68,591	08/15/2041.
14855L AB 6	CLAST 2017-1 A ABS SNR 3.967 07/15/42		12/15/2018.	MBS Paydown		3,354,445	3,354,445	3,354,414	3,354,129		116		116		3,354,445			0	90,960	07/15/2042.
14856C AA 7	CLAST 2018-1 A ABS SSNR 4.125 06/15/2043		12/15/2018.	MBS Paydown		285,600	285,600	285,384			12		12		285,600			0	3,432	06/15/2043.
149556 ZZ 8	CAZ CREEK TAX LIEN FUND 6.50 05/08/2021		07/01/2018.	Paydown		644,257	644,257	642,647			1,611		1,611		644,257			0	6,282	05/08/2021.
15032D AB 7	CEDF 2016-6A AF CLO SSNR 2.796 10/20/28		10/20/2018.	MBS Paydown		6,000,000	6,000,000	6,000,000	5,967,576		32,424		32,424		6,000,000			0	167,760	10/20/2028.
15135U AD 1	CENOVUS ENERGY 5.70 10/15/2019		10/29/2018.	Partial Call		3,154,210	3,076,923	3,074,862	3,076,513		410		410		3,076,923			0	256,868	10/15/2019.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
15136W AX 2	CECLO 2013-20A B2R CLO MEZ FLT 01/25/26		10/25/2018.	MBS Paydown		6,750,000	6,750,000	6,750,000	6,808,456		(58,456)		(58,456)		6,750,000			0	245,135	01/25/2026.
15137D AQ 8	CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26		11/07/2018.	MBS Paydown		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	680,000	11/07/2026.
15137E AJ 2	CECLO 2014-21A C CLO MEZ FLT 07/27/2026		07/27/2018.	MBS Paydown		4,000,000	4,000,000	3,960,000	3,965,490		34,510		34,510		4,000,000			0	161,653	07/27/2026.
15137E AU 7	CECLO 2014-21A A2BR CLO MEZ 3.50 07/26		07/27/2018.	MBS Paydown		2,100,000	2,100,000	2,100,000	2,092,552		7,448		7,448		2,100,000			0	55,125	07/27/2026.
15639K AA 0	CENTRICA PLC 4.00 10/16/2023	C	03/05/2018.	Cash Tender		20,649,400	20,000,000	19,908,520	19,942,660		1,566		1,566		19,944,225		55,775	55,775	958,289	10/16/2023.
15672Y AC 4	CERB 2016-2A A1F CLO SSNR 3.39 11/17/27		11/20/2018.	Distribution		22,000,000	22,000,000	22,000,000	22,000,638		(153)		(153)		22,000,485		(485)	(485)	818,308	11/15/2027.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		12/25/2018.	MBS Paydown		610,527	610,527	604,448	605,705		1,566		1,566		610,527			0	18,775	06/25/2032.
16162W NB 1	CHASE 2005-S3 A1 NAS SSNR 5.50 11/25/35		12/25/2018.	MBS Paydown		1,797,746	1,797,746	1,798,026	1,787,443		(10,882)		(10,882)		1,797,746			0	43,765	11/25/2035.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		05/31/2018.	Book Value Adjustment									0		13,395		(13,395)	(13,395)		01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		12/25/2018.	MBS Paydown		82,815	82,815	72,616	66,377		3,399		3,399		82,815			0	1,463	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		12/25/2018.	Pass-Through Loss			(12,347)						0		(13,633)		13,633	13,633		01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		12/25/2018.	MBS Paydown		141,155	141,155	123,707	117,003		(71,211)		(71,211)		141,155			0	4,610	11/25/2036.
16877# AA 0	VA CHARLOTTE CTL A1 3.652 01/05/2036		12/05/2018.	Paydown		570,070	570,070	570,784	570,711		(28)		(28)		570,070			0	11,666	01/05/2036.
171232 AR 2	CHUBB CORP 5.75 05/15/18		05/15/2018.	Maturity		3,000,000	3,000,000	2,973,180	2,998,710		1,290		1,290		3,000,000			0	86,250	05/15/2018.
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		12/20/2018.	MBS Paydown		811,925	811,925	811,925			(20)		(20)		811,925			0	7,660	03/20/2043.
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18		12/25/2018.	MBS Paydown		1,439	1,439	1,080	1,085		354		354		1,439			0		12/25/2018.
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		12/25/2018.	MBS Paydown		2,005,082	2,005,082	1,698,468	1,681,657		64,432		64,432		2,005,082			0	38,200	10/25/2035.
17307G E8 7	CMLTI 2005-8 1A4A SEQ SSNR FLT 10/25/35		12/25/2018.	Pass-Through Loss			(311)	2,718					0		2,650		(2,650)	(2,650)		10/25/2035.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		12/25/2018.	MBS Paydown		783,777	783,777	709,318	702,885		(11,224)		(11,224)		783,777			0	15,156	03/25/2034.
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34		12/25/2018.	MBS Paydown		164,793	164,793	153,463	157,409		5,845		5,845		164,793			0	4,670	05/25/2034.
17307G RE 0	CMLTI 2005-2 1A4 SEQ FLT 05/25/2035		12/25/2018.	MBS Paydown		330,944	330,944	308,088	308,886		7,054		7,054		330,944			0	5,140	05/25/2035.
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		12/25/2018.	MBS Paydown		422,239	422,239	349,608	331,762		6,225		6,225		422,239			0	9,829	12/25/2035.
17307G U2 2	CMLTI 2005-10 1A5A SEQ SSNR FLT 12/25/35		12/25/2018.	Pass-Through Loss			105,818						0					0		12/25/2035.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		12/25/2018.	MBS Paydown		13,426	13,426	11,177	6,109		569		569		13,426			0	330	08/25/2035.
17307G W9 5	CMLTI 2005-11 A3 SEQ SNR FLT 11/25/2035		12/25/2018.	MBS Paydown		338,813	338,813	327,908	329,200		5,223		5,223		338,813			0	7,204	11/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		12/25/2018.	MBS Paydown		484,510	484,510	454,797	433,003		(2,840)		(2,840)		484,510			0	15,630	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		12/25/2018.	Pass-Through Loss			53,373						0					0		04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		12/25/2018.	MBS Paydown		668,435	668,435	625,563	564,507		(7,544)		(7,544)		668,435			0	22,501	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036		12/25/2018.	Pass-Through Loss			73,634						0					0		04/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		02/25/2018.	MBS Paydown		391,773	391,773	380,696	390,316		1,457		1,457		391,773			0	2,071	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		08/25/2018.	MBS Paydown		677,576	677,576	631,572	677,576				0		677,576			0	12,692	09/25/2036.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		12/25/2018.	MBS Paydown		511,575	511,575	492,434	492,718		6,059		6,059		511,575			0	12,627	06/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		12/25/2018.	MBS Paydown		51,251	51,251	17,504	16,223		8,471		8,471		51,251			0	830	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		12/25/2018.	Pass-Through Loss			9,429						0					0		03/25/2037.
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36		12/25/2018.	MBS Paydown		205,949	205,949	70,023	80,313		(4,630)		(4,630)		205,949			0	4,665	01/25/2036.
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037		12/25/2018.	MBS Paydown		1,735,097	1,735,097	1,722,084	1,733,635				0		1,735,097			0	62,143	02/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		11/25/2018.	MBS Paydown		697,389	697,389	697,389	693,988		761		761		697,389			0	21,279	04/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		12/25/2018.	MBS Paydown		15,146	15,146	15,146					0		15,146			0		04/25/2037.
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE		12/25/2018.	MBS Paydown		3,577,953	3,577,953	2,808,693	3,082,654		45,938		45,938		3,577,953			0	112,647	10/25/2035.
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35		12/25/2018.	MBS Paydown		2,591,767	2,591,767	705,265	1,126,865		1,239,724		1,239,724		2,591,767			0	46,473	11/25/2035.
17315X AF 8	CMLTI 2009-9 2A3 SEQ SSUP CSTR 11/35 RE		09/25/2018.	Pass-Through Loss			(18,566)				2		2		(16,183)		16,183	16,183		11/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		12/25/2018.	MBS Paydown		906,564	906,564	892,965	899,031		3,086		3,086		906,564			0	28,618	05/25/2037.
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		12/25/2018.	MBS Paydown		562,059	562,059	564,342	564,160		1,948		1,948		562,059			0	8,855	06/25/2044.
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		12/25/2018.	MBS Paydown		183,950	183,950	182,858	181,524		(326)		(326)		183,950			0	2,898	06/25/2044.
19123M AB 9	COCA-COLA EUROPEAN PARTN 3.25 08/19/2021.		04/12/2018.	Consent Fee		4,500							0		4,500			0		08/19/2021.
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047		12/25/2018.	MBS Paydown		242,428	242,428	242,319			53		53		242,428			0	3,583	12/26/2047.
199575 AW 1	COLUMBUS SO PWR 6.05 05/01/18		05/01/2018.	Maturity		2,000,000	2,000,000	1,995,480	1,999,799		201		201		2,000,000			0	60,500	05/01/2018.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		12/25/2018.	MBS Paydown		2,136,094	2,136,094	2,135,514	2,135,551		414		414		2,136,094			0	27,411	10/25/2040.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018		07/15/2018.	Maturity		7,000,000	7,000,000	6,309,300	6,945,818		54,182		54,182		7,000,000			0	486,500	07/15/2018.
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027		08/01/2018.	MBS Paydown		149,049	149,049	147,908	148,976		73		73		149,049			0	6,415	11/01/2027.
207597 ED 3	CONN LIGHT & PWR 5.65 05/01/18		05/01/2018.	Maturity		4,000,000	4,000,000	3,990,280	3,999,572		428		428		4,000,000			0	113,000	05/01/2018.
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		198		198		5,000,000			0	57,379	07/15/2020.
20826F AD 8	CONOCOPHILLIPS CO 3.35 11/15/2024		06/11/2018.	Cash Tender		4,861,150	5,000,000	5,002,850	5,002,149		9,001		9,001		4,861,150			0	95,847	11/15/2024.
20826F AD 8	CONOCOPHILLIPS CO 3.35 11/15/2024		06/11/2018.	Consent Fee		150,000							0		150,000			0		11/15/2024.
20826F AG 1	CONOCOPHILLIPS CO 3.35 05/15/2025		06/11/2018.	Cash Tender		5,025,350	5,000,000	4,982,750	4,986,720		710		710		4,987,431		12,569	12,569	121,197	05/15/2025.
210518 CS 3	CONSUMERS ENERGY 6.7 09/15/19		11/29/2018.	Make Whole Call		5,139,073	5,000,000	4,997,600	4,999,520		480		480		5,000,000			0	542,934	09/15/2019.
21051A AA 9	CLUB 2017-P1 A ABS SSNR 2.42 09/15/2023		12/15/2018.	MBS Paydown		4,912,993	4,912,993	4,912,845	4,912,872		105		105		4,912,993			0	61,396	09/15/2023.
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		23,921			0	661	03/15/2027.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		10/29/2018.	Sinking Fund Redemption		489,886	489,886	493,560	492,589		(265)		(265)		489,886			0	14,582	10/29/2024.
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020		10/29/2018.	Sinking Fund Redemption		90,172	90,172	90,172	90,172				0		90,172			0	3,720	10/29/2020.
21079N AA 9	CONTL AIRLINES 5.983 04/19/22		10/19/2018.	Sinking Fund Redemption		280,589	280,589	277,520	279,236		207		207		280,589			0	12,553	04/19/2022.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		08/16/2018.	Partial Call		1,313,538	1,292,000	1,208,020	1,236,113		55,887		55,887		1,292,000			0	59,261	09/15/2022.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		08/31/2018.	Sinking Fund Redemption		535,667	535,667	535,667	535,667				0		535,667			0	23,344	02/28/2033.
219350 AS 4	CORNING INC 6.625 05/15/2019		11/15/2018.	Make Whole Call		3,053,346	3,000,000	3,018,520	3,003,292		(2,053)		(2,053)		3,001,239		(1,239)	(1,239)	252,096	05/15/2019.
22160@ AA 6	COSTCO MONTEREY PARK CTL 3.91 06/20/2043		12/20/2018.	Paydown		51,685	51,685	51,685	51,685				0		51,685			0	1,601	06/20/2043.
22541Q CZ 3	CSFB 2003-AR15 4M2 MEZ FLT 06/25/2033		12/25/2018.	MBS Paydown		216,493	216,493	216,493	216,600		135		135		216,493			0	3,663	06/25/2033.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		12/25/2018.	MBS Paydown		467,837	467,837	472,191	469,419		(2,636)		(2,636)		467,837			0	12,470	06/25/2033.
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034		11/25/2018.	MBS Paydown		565,004	565,004	478,841	576,230		(11,226)		(11,226)		565,004			0	10,187	08/25/2034.
22541S PJ 1	CSFB 2004-AR6 CB1 MEZ FLT 10/25/2034		12/25/2018.	MBS Paydown		285,054	285,054	226,618	230,855		(2,853)		(2,853)		285,054			0	5,305	10/25/2034.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		12/25/2018.	MBS Paydown		327,380	327,380	288,913	288,770		(83,616)		(83,616)		327,380			0	12,383	07/25/2035.
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023 (COCO)	C	06/04/2018.	CS FIRST BOSTON		5,350,000	5,000,000	5,337,500	5,218,442		(14,520)		(14,520)		5,203,922		146,078	146,078	162,500	08/08/2023.
22547R AA 2	CREDITCORP 12.00 07/15/2018		07/15/2018.	Maturity		4,000,000	4,000,000	3,963,200	1,520,000		2,480,000		2,480,000		4,000,000			0	480,000	07/15/2018.
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24		12/25/2018.	MBS Paydown		3,983,029	3,983,029	3,982,897			74		74		3,983,029			0	40,579	07/25/2024.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		12/25/2018.	MBS Paydown		77,858	77,858	80,680	79,704		(1,901)		(1,901)		77,858			0	3,204	02/25/2033.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	12/14/2018.	Consent Fee		3,237							0		3,237			0		04/18/2028.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	12/18/2018.	MBS Paydown		733,000	733,000	723,931	725,717		1,336		1,336		733,000			0	12,191	04/18/2028.
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	C	12/14/2018.	Consent Fee		5,234							0		5,234			0		08/18/2029.
227170 AF 4	CRNN 2014-1A A ABS SNR 3.04 08/18/29	C	12/18/2018.	MBS Paydown		1,121,495	1,121,495	1,085,397	1,091,515		5,256		5,256		1,121,495			0	19,040	08/18/2029.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	01/17/2018.	CS FIRST BOSTON		8,041,088	8,101,852	8,090,417	8,206,565		180		180		8,091,004		(49,917)	(49,917)		11/18/2029.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	01/17/2018.	Factor Based Paydown		115,741	115,741	115,577					0		115,741			0		11/18/2029.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		12/25/2018.	MBS Paydown		814,396	814,396	731,302	726,739		(38,002)		(38,002)		814,396			0	9,279	02/25/2043.
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		12/15/2018.	Paydown		721,708	721,708	721,708	721,708				0		721,708			0	20,728	12/15/2028.
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		12/15/2018.	Paydown		149,598	149,598	151,094	150,927		(49)		(49)		149,598			0	3,745	07/15/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
22969* AA 1	WAL-MART GREENVILLE CTL 3.52 12/15/2029		12/15/2018.	Paydown		438,893	438,893	443,281	442,548		(264)		(264)		438,893			0	8,413	12/15/2029.
22970* AA 8	BNSF RAILWAY SER 2015 4.07 05/15/2034		12/15/2018.	Paydown		408,046	408,046	408,046	408,046				0		408,046			0	9,203	05/15/2034.
22973@ AA 3	GREAT WEST 2015 4.62 12/15/2037		12/15/2018.	Paydown		172,434	172,434	172,434	172,434				0		172,434			0	4,340	12/15/2037.
22977@ AA 9	CRIC BLUE BELL LLC CTL 3.87 12/15/2038		12/15/2018.	Paydown		195,847	195,847	195,847	195,847				0		195,847			0	4,130	12/15/2038.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		12/15/2018.	MBS Paydown		156,453	156,453	109,322	132,669		(34,273)		(34,273)		156,453			0	1,680	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		96,536		96,536		342,065			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			4,107	3,899					0		3,355		(3,355)	(3,355)		12/25/2046.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		12/25/2018.	MBS Paydown		384,008	384,008	238,085	258,592		16,626		16,626		384,008			0	5,274	05/25/2047.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		11/20/2018.	MBS Paydown		150,000	150,000	150,000	150,000				0		150,000			0	3,731	02/20/2045.
233046 AE 1	DNKN 2017-1A A2I ABS SNR 3.629 11/20/47		11/20/2018.	MBS Paydown		180,000	180,000	180,000	180,000				0		180,000			0	4,573	11/20/2047.
233046 AF 8	DNKN 2017-1A A2II ABS SNR 4.03 11/20/47		11/20/2018.	MBS Paydown		210,000	210,000	210,000	210,000				0		210,000			0	5,924	11/20/2047.
233046 AH 4	DNKN 2017-1AW A2II ABS SNR 3.35 11/47		11/20/2018.	MBS Paydown		120,000	120,000	119,944	119,945		(2)		(2)		120,000			0	2,689	11/20/2047.
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021		02/12/2018.	MBS Paydown		4,244	4,244	4,470	4,326		(88)		(88)		4,244			0	32	07/12/2044.
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21		03/10/2018.	MBS Paydown		1,140,514	1,140,514	1,151,895	1,119,284		21,230		21,230		1,140,514			0	51,308	08/10/2044.
23332U AD 6	DSLA 2004-AR1 A2B SEQ SSNR FLT 09/19/44		12/19/2018.	MBS Paydown		320,632	320,632	281,254	281,578		(28,017)		(28,017)		320,632			0	2,772	09/19/2044.
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		12/25/2018.	MBS Paydown		1,526,542	1,526,542	1,526,078	1,526,135		200		200		1,526,542			0	22,239	06/25/2040.
23359Z ZA 2	DTV AMERICA 14% 06/22/2018		06/19/2018.	Exchanged		900,000	900,000	900,000	900,000				0		900,000			0	123,238	06/22/2018.
24023# AA 7	DC DEPT OF CORRECTIONS CTL 4.57 03/15/33		12/15/2018.	Paydown		106,817	106,817	106,817			161		161		106,817			0	2,188	03/15/2033.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		11/07/2018.	Sinking Fund Redemption		505,651	505,651	505,651	505,651				0		505,651			0	17,762	05/07/2020.
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		08/10/2018.	Sinking Fund Redemption		201,908	201,908	201,908	201,895		1		1		201,908			0	10,706	08/10/2022.
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		12/17/2018.	Sinking Fund Redemption		290,958	290,958	290,958	290,977		(8)		(8)		290,958			0	16,759	12/17/2019.
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		07/30/2018.	Sinking Fund Redemption		306,818	306,818	306,818	306,813		0		0		306,818			0	8,342	07/30/2027.
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		07/30/2018.	Sinking Fund Redemption		153,411	153,411	153,411	153,408		0		0		153,411			0	4,459	07/30/2027.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		12/15/2018.	MBS Paydown		37,259	37,259	36,032	34,746				0		37,259			0	776	08/15/2030.
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		5,000,000			0	78,750	04/15/2028.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		12/25/2018.	MBS Paydown		580,875	580,875	457,439	485,361		34,733		34,733		580,875			0	2,986	12/25/2036.
25150N AB 0	DBALT 2006-AR5 1A2 SEQ SSNR FLT 10/25/36		12/25/2018.	MBS Paydown		644,685	644,685	343,295	311,475		59,565		59,565		644,685			0	6,658	10/25/2036.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		12/25/2018.	MBS Paydown		1,291,127	1,291,127	1,178,616	1,178,649		44,846		44,846		1,291,127			0	14,286	02/25/2037.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		12/25/2018.	Pass-Through Loss			37,782						0					0		02/25/2037.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		12/25/2018.	MBS Paydown		412,562	412,562	299,623	307,416		(15,621)		(15,621)		412,562			0	4,694	02/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		12/25/2018.	MBS Paydown		644,024	644,024	483,382	493,513		(53,634)		(53,634)		644,024			0	5,690	06/25/2035.
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		11/25/2018.	Pass-Through Loss			29,400						0		(2)		2	2		02/25/2036.
251510 LM 3	DBALT 2006-AR1 5A1 SEQ SSNR FLT 02/25/36		12/25/2018.	MBS Paydown		374,277	374,277	329,829	316,175		17,382		17,382		374,277			0	8,230	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2018.	MBS Paydown		69,232	69,232	69,137	45,748		(1,666)		(1,666)		69,232			0	1,788	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2018.	Pass-Through Loss			6,885	6,990					0		(81)		81	81		02/25/2036.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	C	06/01/2018.	Consent Fee		17,000							0		17,000			0		05/30/2024.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	C	06/01/2018.	NON-BROKER		16,049,700	17,000,000	16,935,230	16,955,752		2,562		2,562		16,941,314		(891,614)	(891,614)	316,247	05/30/2024.
25245B AB 3	DIAGEO INV CORP 2.875 05/11/2022		12/14/2018.	MIZUHO SEC USA		14,736,300	15,000,000	14,945,700	14,974,381		5,387		5,387		14,979,768		(243,468)	(243,468)	475,573	05/11/2022.
25264V AA 7	DHAL 2015-1 A ABS SNR 3.81 07/14/2028	C	12/14/2018.	MBS Paydown		1,828,379	1,828,379	1,827,927	1,828,068		178		178		1,828,379			0	46,261	07/14/2028.
25468P CN 4	DISNEY (WALT) CO 2.75 08/16/2021		12/13/2018.	US BANCORP		4,929,550	5,000,000	4,935,850	4,974,549		6,493		6,493		4,981,043		(51,493)	(51,493)	183,715	08/16/2021.
25470D BB 4	SCRIPPS NETWORKS 3.90 11/15/2024		04/04/2018.	Consent Fee		7,000							0		7,000			0		11/15/2024.
25470D BD 0	SCRIPPS NETWORKS 3.95 06/15/2025		04/04/2018.	Consent Fee		10,000							0		10,000			0		06/15/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	C	12/15/2018.	Sinking Fund Redemption		1,024,800	1,024,800	1,022,238	1,024,284		371		371		1,024,800			0	45,997	06/15/2019.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		04/25/2018.	MBS Paydown		1,950	1,950	1,940	1,942		0		0		1,950			0	25	10/25/2045.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		04/27/2018.	Distribution		382,200	382,200	380,289	380,723		164		164		380,880		1,320	1,320	6,732	10/25/2045.
25755T AE 0	DPABS 2015-1A A2II ABS SNR 4.474 10/45		10/25/2018.	MBS Paydown		160,000	160,000	160,000	160,000				0		160,000			0	4,474	10/25/2045.
25755T AH 3	DPABS 2017-1A A23 ABS SNR 4.118 07/47		10/25/2018.	MBS Paydown		210,000	210,000	210,000	210,000				0		210,000			0	5,405	07/25/2047.
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48		10/25/2018.	MBS Paydown		35,000	35,000	35,000			0		0		35,000			0	544	07/25/2048.
25755T AK 6	DPABS 2018-1A A2II ABS SNR 4.328 07/48		10/25/2018.	MBS Paydown		17,500	17,500	17,495			0		0		17,500			0	286	07/25/2048.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	C	11/30/2018.	Sinking Fund Redemption		265,521	265,521	265,521	265,521				0		265,521			0	8,198	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	C	11/30/2018.	Sinking Fund Redemption		355,341	355,341	355,341	355,341				0		355,341			0	13,715	11/30/2022.
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		12/15/2018.	Paydown		415,847	415,847	417,719	417,402		(66)		(66)		415,847			0	11,760	03/15/2034.
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		10/20/2018.	MBS Paydown		140,000	140,000	140,000	140,000				0		140,000			0	4,564	07/20/2045.
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		10/20/2018.	MBS Paydown		35,000	35,000	35,000			(0)		(0)		35,000			0	613	04/20/2048.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		10/15/2018.	MBS Paydown		274,872	274,872	274,824	274,857		9		9		274,872			0	10,053	07/15/2024.
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		10/15/2018.	MBS Paydown		1,381,952	1,381,952	1,381,931	1,381,952				0		1,381,952			0	27,909	07/15/2023.
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		10/15/2018.	MBS Paydown		2,022,879	2,022,879	2,022,855	2,022,852		9		9		2,022,879			0	47,392	04/15/2027.
26224H AE 7	DRUGC 2017-1A A2 ABS SSNR 3.60 04/15/27		10/15/2018.	MBS Paydown		1,381,600	1,381,600	1,381,370	1,381,396		34		34		1,381,600			0	25,324	04/15/2027.
263534 CK 3	DUPONT EI NEMOUR 2.80 02/15/2023		11/29/2018.	Cash Tender		5,000,000	5,000,000	4,998,250	4,999,043		957		957		5,000,000			0	180,444	02/15/2023.
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	12/15/2018.	MBS Paydown		1,709,978	1,709,978	1,688,237	1,692,057		4,713		4,713		1,709,978			0	31,228	06/15/2040.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	04/15/2018.	MBS Paydown		178,903	178,903	178,903	178,903				0		178,903			0	2,950	06/15/2040.
26829B AA 7	ECP 2014-6A A1A CLO SSNR FLT 07/15/2026		10/15/2018.	MBS Paydown		251,207	251,207	250,564	251,035		171		171		251,207			0	8,613	07/15/2026.
26829B AA 7	ECP 2014-6A A1A CLO SSNR FLT 07/15/2026		11/07/2018.	Distribution		3,248,793	3,248,793	3,240,476	3,246,576		2,217		2,217		3,248,793			0	119,454	07/15/2026.
26829B AJ 8	ECP 2014-6A A1B CLO 3.488 07/15/2026		10/15/2018.	MBS Paydown		502,414	502,414	502,414	502,414				0		502,414			0	17,524	07/15/2026.
26829B AJ 8	ECP 2014-6A A1B CLO 3.488 07/15/2026		11/07/2018.	Distribution		6,497,586	6,497,586	6,497,586	6,497,586				0		6,497,586			0	240,486	07/15/2026.
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		10/15/2018.	Paydown		672,700	672,700	672,700	672,700				0		672,700			0	14,828	01/15/2019.
26847@ AA 8	EDX GE CTL 3.25 04/15/2028		10/15/2018.	Paydown		1,448,155	1,448,155	1,448,155	1,448,155		9		9		1,448,155			0	27,800	04/15/2028.
268789 AA 2	E.ON INTL FIN BV 6.65 04/30/2018	C	04/30/2018.	Maturity		9,000,000	9,000,000	8,962,020	8,998,381		1,619		1,619		9,000,000			0	261,000	04/30/2018.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	12/15/2018.	MBS Paydown		586,590	586,590	586,559	586,570		10		10		586,590			0	13,186	12/15/2039.
277432 AH 3	EASTMAN CHEMICAL 5 11/15/19		11/29/2018.	Make Whole Call		2,046,099	2,000,000	1,997,960	1,999,544		456		456		2,000,000			0	160,377	11/15/2019.
278058 DD 1	EATON CORP 5.6 05/15/18		05/15/2018.	Maturity		10,900,000	10,900,000	11,157,175	10,920,256		(20,256)		(20,256)		10,900,000			0	305,200	05/15/2018.
278642 AP 8	EBAY INC 2.50 03/09/2018		03/09/2018.	Maturity		15,455,000	15,455,000	15,476,651	15,475,652		(20,652)		(20,652)		15,455,000			0	193,188	03/09/2018.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		10/01/2018.	MBS Paydown		548,143	548,143	550,884	548,143				0		548,143			0	15,738	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		10/01/2018.	MBS Paydown		509,464	509,464	510,324	509,464				0		509,464			0	14,389	10/01/2025.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		10/18/2018.	Consent Fee		1,544							0		1,544			0		04/19/2044.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		12/19/2018.	MBS Paydown		677,985	677,985	655,527	662,781		3,869		3,869		677,985			0	8,036	04/19/2044.
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044		10/18/2018.	Consent Fee		20,000							0		20,000			0		04/19/2044.
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		12/19/2018.	MBS Paydown		44,654	44,654	43,905	43,995		161		161		44,654			0	648	02/19/2045.
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045		12/24/2018.	Exchanged		142,999	144,848	142,416	142,708		995		995		143,203		(205)	(205)	3,978	02/19/2045.
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		12/24/2018.	Exchanged		14,724,607	14,915,000	14,710,166	14,762,078		33,733		33,733		14,795,811		(71,204)	(71,204)	542,129	02/19/2045.
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		12/19/2018.	MBS Paydown		708,512	708,512	708,537	708,533		(4)		(4)		708,512			0	15,407	03/19/2046.
28618X AD 4	ERL 2016-1A A1 ABS SEQ SNR 3.968 03/46		12/24/2018.	Exchanged		3,343,476	3,309,848	3,309,965	3,309,947		(35)		(35)		3,309,929		33,547	33,547	133,171	03/19/2046.
28618X AE 2	ERL 2016-1A A2 ABS SEQ SNR 5.047 03/46		12/24/2018.	Exchanged		10,985,405	10,500,000	10,500,000	10,500,000				0		10,500,000		485,405	485,405	537,295	03/19/2046.
28851Q AA 1	ECLO 2017-1A A CLO SSNR FLT 07/15/27		08/28/2018.	Distribution		30,000,000	30,000,000	30,000,000	29,994,642		1,903		1,903		29,996,546		3,454	3,454	1,021,838	07/15/2027.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030	..	08/11/2018.	Sinking Fund Redemption		311,678	311,678	311,678	311,678				0		311,678			0	12,229	02/11/2030.
291011 AX 2	EMERSON ELECTRIC 5.25 10/15/2018	..	10/15/2018.	Maturity		10,000,000	10,000,000	9,974,000	9,997,484		2,516		2,516		10,000,000			0	525,000	10/15/2018.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24	..	01/30/2018.	Make Whole Call		1,190,710	1,098,262	1,095,047	1,098,280				0		1,098,280		(18)	(18)	116,400	03/10/2024.
30292* AA 2	FBI BRONX CTL 3.91 07/15/2033	..	12/15/2018.	Paydown		303,880	303,880	303,880			(0)		(0)		303,880			0	6,223	07/15/2033.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	..	12/15/2018.	MBS Paydown		361,446	361,446	362,971	361,911		(131)		(131)		361,446			0	8,243	10/15/2042.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	..	12/21/2018.	Distribution		10,301,205	10,301,205	10,344,663	10,314,475		(7,328)		(7,328)		10,307,482		(6,277)	(6,277)	470,047	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		60,000			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		1,765,000			0	80,556	11/15/2042.
309601 AE 2	FARMERS INS EXCH 4.747 11/01/2057	..	12/01/2018.	Transfer to Sch BA from Sch D		7,000,166	7,000,000	7,000,000			101		101		7,000,166			0	373,826	11/01/2057.
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35	..	12/15/2018.	Paydown		108,307	108,307	108,324	108,321		(1)		(1)		108,307			0	2,676	02/15/2035.
31307# AC 5	CORPUS CHRISTI (FDL) CTL 4.537 06/15/37	..	12/15/2018.	Paydown		62,286	62,286	62,288	62,288		0		0		62,286			0	1,538	06/15/2037.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19	..	01/15/2018.	Sinking Fund Redemption		326,694	326,694	310,632	321,823		170		170		326,694			0	11,181	01/15/2019.
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19	..	01/15/2018.	Sinking Fund Redemption		36,205	36,205	40,026	36,321		(15)		(15)		36,205			0	1,493	01/15/2019.
313747 AR 8	FED RLTY INVS TR 5.9 04/01/20	..	01/01/2018.	Make Whole Call		5,397,650	5,000,000	5,026,700	5,007,424		1,492		1,492		5,008,915		(8,915)	(8,915)	471,400	04/01/2020.
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26	..	10/30/2018.	MBS Paydown		1,357,595	1,357,595	1,357,595	1,357,591		2		2		1,357,595			0	56,013	07/30/2026.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	..	12/25/2018.	MBS Paydown		322,156	322,156	282,038	292,839		(10,485)		(10,485)		322,156			0	3,562	10/25/2036.
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035	..	12/25/2018.	MBS Paydown		557,366	557,366	454,254	547,063		6,611		6,611		557,366			0	8,097	03/25/2035.
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036	..	12/25/2018.	MBS Paydown		1,622,587	1,622,587	1,253,449	1,552,562		23,768		23,768		1,622,587			0	18,248	01/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036	..	12/25/2018.	MBS Paydown		2,220,924	2,220,924	2,069,433	2,180,539		15,317		15,317		2,220,924			0	24,439	07/25/2036.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35	..	06/25/2018.	MBS Paydown		2,558,579	2,558,579	1,986,357	1,840,668		569,057		569,057		2,558,579			0	28,884	06/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35	..	06/25/2018.	Pass-Through Loss			206,912						0					0		06/25/2035.
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35	..	12/25/2018.	MBS Paydown		1,579,808	1,579,808	1,403,698	1,356,429		113,921		113,921		1,579,808			0	29,080	09/25/2035.
32051G SQ 9	FHAMS 2005-AA7 2A1 SEQ SSNR CSTR 09/35	..	12/25/2018.	Pass-Through Loss			148,746						0		(115)		115	115		09/25/2035.
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35	..	12/25/2018.	MBS Paydown		858,226	858,226	817,172	744,440		(4,901)		(4,901)		858,226			0	19,616	11/25/2035.
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35	..	12/25/2018.	Pass-Through Loss			1,051	1,989					0		(1,060)		1,060	1,060		11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	..	12/25/2018.	MBS Paydown		583,845	583,845	575,501	530,321		22,784		22,784		583,845			0	7,189	11/25/2035.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36	..	12/25/2018.	MBS Paydown		177,265	177,265	110,849	125,737		47,966		47,966		177,265			0	3,521	05/25/2036.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36	..	12/25/2018.	Pass-Through Loss			23,503	16,989					0		16,758		(16,758)	(16,758)		05/25/2036.
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035	..	09/25/2018.	MBS Paydown		2,029,659	2,029,659	1,412,569	1,370,199		640,968		640,968		2,029,659			0	33,112	04/25/2035.
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035	..	09/25/2018.	Pass-Through Loss			27,392						0					0		04/25/2035.
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36	..	12/25/2018.	MBS Paydown		73,625	73,625	61,844	61,501		2,453		2,453		73,625			0	1,386	11/25/2036.
32052E AA 7	FHASI 2006-AR3 1A1 SEQ SSNR FLT 11/25/36	..	12/25/2018.	Pass-Through Loss			12,595	10,580					0		12,595		(12,595)	(12,595)		11/25/2036.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37	..	12/25/2018.	MBS Paydown		3,909,196	3,909,196	2,601,676	2,611,737		345,027		345,027		3,909,196			0	79,902	11/25/2037.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37	..	12/25/2018.	Pass-Through Loss			146,070						0					0		11/25/2037.
333333 ZZ 8	ECCRINE SYS CONV 8.00 12/10/2018	..	06/29/2018.	Exchanged		886,308	700,000	700,000	700,000				0		700,000		186,308	186,308	44,767	12/10/2018.
335720 AB 4	FIRST NATIONAL NEBRASKA 4.375 04/01/2028	..	03/19/2018.	SANDLER & O'NEIL PARTNERS		2,005,000	2,000,000	2,000,000			1		1		2,000,001		4,999	4,999	116	04/01/2028.
335720 AB 4	FIRST NATIONAL NEBRASKA 4.375 04/01/2028	..	03/22/2018.	SANDLER & O'NEIL PARTNERS		2,007,500	2,000,000	2,000,000			2		2		2,000,002		7,498	7,498	372	04/01/2028.
335720 AB 4	FIRST NATIONAL NEBRASKA 4.375 04/01/2028	..	04/18/2018.	SANDLER & O'NEIL PARTNERS		1,003,750	1,000,000	1,000,000			3		3		1,000,003		3,747	3,747	429	04/01/2028.
337738 AJ 7	FISERV INC 4.625 10/01/2020	..	10/01/2018.	Cash Tender		10,289,200	10,000,000	9,968,100	9,989,793		2,653		2,653		9,992,446		7,554	7,554	751,700	10/01/2020.
33803W AA 7	FISHERS LANE 3.666 08/05/2030	..	12/05/2018.	Sinking Fund Redemption		828,013	828,013	828,013	828,013				0		828,013			0	16,538	08/05/2030.
33830J AA 3	GUYS 2017-1A A2 ABS SNR 4.60 07/25/2047	..	07/25/2018.	MBS Paydown		55,000	55,000	55,000	55,000				0		55,000			0	1,581	07/25/2047.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
343412 AB 8	FLUOR CORP (NEW) 3.375 09/15/2021	..	09/24/2018.	Make Whole Call		5,032,850	5,000,000	4,955,950	4,981,899		18,101		18,101		5,000,000			0	205,819	09/15/2021.
34417M AA 5	FOCUS 2017-1A A2I ABS SNR 3.857 04/30/47	..	10/30/2018.	MBS Paydown		120,000	120,000	120,000	120,000				0		120,000			0	2,893	04/30/2047.
34417M AB 3	FOCUS 2017-1A A2II ABS SNR 5.093 04/47	..	10/30/2018.	MBS Paydown		60,000	60,000	60,000	60,000				0		60,000			0	1,910	04/30/2047.
344868 AA 2	FOOTBALL 2020 TRUST 5.35 10/05/2020	..	08/16/2018.	Partial Make Whole Call		3,573,126	3,413,174	3,413,174	3,413,174				0		3,413,174			0	214,487	10/05/2020.
347314 AK 2	FORT EUSTIS 4.98 12/15/2020	..	12/15/2018.	Sinking Fund Redemption		145,000	145,000	140,559	143,759		1,242		1,242		145,000			0	7,221	12/15/2020.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35	..	12/15/2018.	Sinking Fund Redemption		336,380	336,380	316,344	321,100		830		830		336,380			0	13,400	12/15/2035.
34960F AU 7	FCO 2014-5A A1FR CLO SSNR 3.40 10/15/26	..	04/17/2018.	Distribution		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	141,289	10/15/2026.
35040U AA 9	FFIN 2017-1A A ABS SSNR 3.3 07/15/2033	..	12/15/2018.	MBS Paydown		6,742,341	6,742,341	6,741,365	6,741,392		341		341		6,742,341			0	113,258	07/15/2033.
354613 AG 6	FRANKLIN RESOURCES INC 4.625 05/20/20	..	05/20/2018.	Make Whole Call		4,135,560	4,000,000	3,995,560	3,998,749		193		193		3,998,942		1,058	1,058	228,060	05/20/2020.
35563C AY 4	FMMHR 2015-R1 C3 MEZ FLT 11/25/2052 RE	..	12/25/2018.	MBS Paydown		213,777	213,777	178,103	176,442		683		683		213,777			0	7,053	11/25/2052.
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026	..	12/15/2018.	Sinking Fund Redemption		288,764	288,764	310,855	300,878		(1,895)		(1,895)		288,764			0	23,101	12/15/2026.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28	..	08/25/2018.	Pass-Through Loss			1,282	1,366		108			108		1,024		(1,024)	(1,024)		12/25/2028.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28	..	12/25/2018.	MBS Paydown		30,554	30,554	31,378	30,554	2,577	4,712		7,289		30,554			0	1,049	12/25/2028.
36164Q MS 4	GE CAPITAL INTL 2.342 11/15/2020	C	11/14/2018.	MORGAN STANLEY		3,823,360	4,000,000	4,021,240	4,012,380		(3,687)		(3,687)		4,008,693		(185,333)	(185,333)	93,723	11/15/2020.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033	..	12/25/2018.	MBS Paydown		139	139	110	130		9		9		139			0	1	04/25/2033.
36185M AJ 1	GMACM 2005-AF1 A2 SEQ SNR FLT 07/25/35	..	12/25/2018.	MBS Paydown		241,173	241,173	203,415	204,292		7,724		7,724		241,173			0	3,571	07/25/2035.
36185N 6N 5	GMACM 2005-AR2 2A SEQ SNR FLT 05/25/2035	..	12/25/2018.	MBS Paydown		181,771	181,771	171,547	170,960		(336)		(336)		181,771			0	3,758	05/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35	..	12/25/2018.	MBS Paydown		123,922	123,922	117,757	123,291		391		391		123,922			0	2,884	07/25/2035.
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044	..	12/10/2018.	MBS Paydown		2,430,222	2,430,222	2,454,432	2,437,211		(14,750)		(14,750)		2,430,222			0	49,217	08/10/2044.
36228F UJ 3	GSR 2003-7F 4A1 PAC SSNR 3.25 10/25/2032	..	12/25/2018.	MBS Paydown		28,770	28,770	28,060			(6,036)		(6,036)		28,770			0	316	10/25/2032.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047	..	12/25/2018.	MBS Paydown		1,464,598	1,464,598	971,543	940,253		40,129		40,129		1,464,598			0	15,007	03/25/2047.
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036	..	12/25/2018.	MBS Paydown		260,313	260,313	249,144	250,619		2,940		2,940		260,313			0	5,034	01/25/2036.
362341 4A 4	GSR 2006-AR1 2A1 SEQ SSNR FLT 01/25/2036	..	12/25/2018.	Pass-Through Loss			15,847	15,741					0		15,396		(15,396)	(15,396)		01/25/2036.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035	..	12/25/2018.	MBS Paydown		882,126	882,126	864,484	877,065		2,671		2,671		882,126			0	13,032	06/25/2035.
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035	..	12/25/2018.	MBS Paydown		940,905	940,905	878,771	874,762		3,605		3,605		940,905			0	15,528	07/25/2035.
362341 FN 4	GSR 2005-AR4 3A5 SEQ SNR FLT 07/25/2035	..	12/25/2018.	Pass-Through Loss			(8,905)						0					0		07/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035	..	12/25/2018.	MBS Paydown		540,513	540,513	463,980	453,739		6,373		6,373		540,513			0	9,104	11/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035	..	12/25/2018.	Pass-Through Loss			31,985						0		(9,388)		9,388	9,388		11/25/2035.
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035	..	12/25/2018.	MBS Paydown		881,374	881,374	777,761	784,685		37,104		37,104		881,374			0	17,634	11/25/2035.
362341 XE 4	GSR 2005-AR7 5A1 SEQ SSNR FLT 11/25/2035	..	12/25/2018.	Pass-Through Loss			(51,782)						0		(50,145)		50,145	50,145		11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035	..	12/25/2018.	MBS Paydown		838,490	838,490	797,408	802,740		17,771		17,771		838,490			0	20,184	11/25/2035.
36242D 4W 0	GSR 2005-AR3 6A1 SEQ SSNR FLT 05/25/2035	..	12/25/2018.	MBS Paydown		236,414	236,414	222,141	221,753		(10,465)		(10,465)		236,414			0	4,300	05/25/2035.
36242D BZ 5	GSR 2004-9 B1 MEZ FLT 08/25/2034	..	12/25/2018.	MBS Paydown		647,760	647,760	629,137	628,873		2,863		2,863		647,760			0	10,616	08/25/2034.
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034	..	12/25/2018.	MBS Paydown		1,124,730	1,124,730	1,130,682	1,131,331		(1,813)		(1,813)		1,124,730			0	23,559	09/25/2034.
36242D FX 6	GSR 2004-11 3A1 SEQ SNR FLT 09/25/2034	..	12/25/2018.	MBS Paydown		578,558	578,558	579,541	579,593		(1,341)		(1,341)		578,558			0	14,193	09/25/2034.
36242D H4 8	GSR 2005-AR2 1A1 SEQ SNR FLT 04/25/2035	..	12/25/2018.	MBS Paydown		988,970	988,970	907,380	909,914		27,781		27,781		988,970			0	17,873	04/25/2035.
36242D H9 7	GSR 2005-AR2 4A1 SEQ SNR FLT 04/25/2035	..	12/25/2018.	MBS Paydown		1,595,738	1,595,738	1,550,857	1,552,294		3,322		3,322		1,595,738			0	35,261	04/25/2035.
36242D QY 2	GSR 2004-15F 2A2 TAC SNR 5.00 12/25/34	..	12/25/2018.	MBS Paydown		50,827	50,827	50,938	50,972		553		553		50,827			0	1,122	12/25/2034.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036	..	12/25/2018.	MBS Paydown		586,932	586,932	404,983	286,525		(31,596)		(31,596)		586,932			0	8,594	07/25/2036.
36248# AA 0	GSA (ANCHORAGE, AK) CTL 3.50 11/15/2030	..	12/15/2018.	Paydown		1,171,344	1,171,344	1,181,886	1,180,594		(618)		(618)		1,171,344			0	22,326	11/15/2030.
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036	..	11/25/2018.	Pass-Through Loss			74,268	60,460					0		58,777		(58,777)	(58,777)		05/25/2036.
362480 AD 7	GSCC 2006-2 A1 SEQ SNR FLT 05/25/2036	..	12/25/2018.	MBS Paydown		441,075	441,075	340,853	346,402		(409)		(409)		441,075			0	4,653	05/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44		12/10/2018.	MBS Paydown		3,095,098	3,095,098	3,156,208	3,115,026		(19,334)		(19,334)		3,095,098			0	37,887	03/10/2044.
36248G AC 4	GSMS 2013-GC16 A3 SEQ 4.244 11/10/2046		11/10/2018.	MBS Paydown		615,730	615,730	634,164	626,873		(11,714)		(11,714)		615,730			0	22,096	11/10/2046.
36249@ AA 1	GSA GTH CTL 4.56 05/15/2038		12/15/2018.	Paydown		280,397	280,397	280,397	280,397				0		280,397			0	6,969	05/15/2038.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		12/25/2018.	MBS Paydown		84,211	84,211	78,053	71,330		(14,522)		(14,522)		84,211			0	3,557	06/25/2027.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027		12/25/2018.	Pass-Through Loss			12,353	11,450					0					0		06/25/2027.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		12/09/2018.	Sinking Fund Redemption		497,663	497,663	504,629	502,134		(263)		(263)		497,663			0	17,624	10/09/2029.
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		12/10/2018.	MBS Paydown		1,446,031	1,446,031	1,376,561	1,442,896		(16,637)		(16,637)		1,446,031			0	26,731	11/10/2045.
36962G 4J 0	GEN ELEC CAP CRP 5.50 01/08/20		11/09/2018.	BANC OF AMERICA SECURITIES		2,300,063	2,269,000	2,261,240	2,267,074		804		804		2,267,878		32,184	32,184	168,473	01/08/2020.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/23/2018.	DEUTSCHE BANK		5,611,500	5,800,000	6,067,500	5,904,799		(5,882)		(5,882)		5,898,917		(287,417)	(287,417)	34,620	09/24/2021.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/23/2018.	GOLDMAN SACHS		1,930,000	2,000,000	2,077,500	2,027,137		(1,519)		(1,519)		2,025,618		(95,618)	(95,618)		09/24/2021.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/28/2018.	BARCLAYS CAPITAL		960,000	1,000,000	1,031,875	1,009,798		(582)		(582)		1,009,216		(49,216)	(49,216)	129,240	09/24/2021.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		04/03/2018.	BANC OF AMERICA SECURITIES		2,674,000	2,800,000	2,870,000	2,814,895		(910)		(910)		2,813,985		(139,985)	(139,985)	166,993	09/24/2021.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		04/24/2018.	GOLDMAN SACHS		2,718,750	2,900,000	2,884,125	2,861,451		2,854		2,854		2,864,305		(145,555)	(145,555)	254,789	09/24/2021.
372546 AN 1	GEO WASHINGTON UNIV 4.452 09/15/2021		04/27/2018.	Make Whole Call		8,889,488	8,450,000	8,465,560	8,456,139		(383)		(383)		8,455,757		(5,757)	(5,757)	671,474	09/15/2021.
37946# AA 3	GLOBAL FRANCHISE GRP L? 12/18/2019 AR		11/19/2018.	Paydown		3,229,134	3,229,134	3,196,843	3,199,523		29,612		29,612		3,229,134			0	218,922	12/18/2019.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018.	CS FIRST BOSTON		13,384,914	13,518,750	13,345,216	13,402,307		2,117		2,117		13,402,606		(17,692)	(17,692)	36,343	04/17/2028.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018.	MBS Paydown		214,583	214,583	211,829	212,735		30		30		214,583			0		04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	05/17/2018.	MBS Paydown		145,833	145,833	145,822	145,826		1		1		145,833			0	1,338	11/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	05/24/2018.	Distribution		1,894,667	1,894,667	1,894,514	1,894,573		12		12		1,894,578		89	89	30,325	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	01/17/2018.	CANTOR FITZGERALD & CO		9,907,341	10,032,750	9,890,992	9,910,406		1,775		1,775		9,910,633		(3,292)	(3,292)	28,790	07/17/2029.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	01/17/2018.	MBS Paydown		128,625	128,625	126,808	127,057		20		20		128,625			0		07/17/2029.
393647 AC 6	GRNBR 2007-1A C CLO MEZ FLT 11/01/2021		08/01/2018.	MBS Paydown		3,866,600	3,866,600	3,791,685	3,861,854		4,746		4,746		3,866,600			0	79,729	11/01/2021.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		12/25/2018.	MBS Paydown		144,590	144,590	143,867	145,559		(209)		(209)		144,590			0	3,619	09/25/2034.
398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016	C	02/09/2018.	Distribution		290,910	290,910	290,910					0				290,910	290,910	5,435	12/01/2016.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/15/2018.	Sinking Fund Redemption		759,871	759,871	760,382	760,056		(51)		(51)		759,871			0	23,000	12/15/2020.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/28/2018.	RW PRESSPRICH		2,581,927	2,543,771	2,545,483	2,544,392		(281)		(281)		2,544,245		37,683	37,683	123,833	12/15/2020.
404139 AB 3	HC2 HOLDINGS INC 11.00 12/01/19		12/01/2018.	Call		2,000,000	2,000,000	1,830,000	1,906,378		93,622		93,622		2,000,000			0	220,000	12/01/2019.
40414L AD 1	HCP INC 5.375 02/01/2021		07/16/2018.	Make Whole Call		5,294,900	5,000,000	4,973,950	4,990,476		9,524		9,524		5,000,000			0	552,452	02/01/2021.
4041A2 AH 7	HBOS PLC 6.75 05/21/2018	C	05/21/2018.	Maturity		5,000,000	5,000,000	4,987,467	4,998,256		1,744		1,744		5,000,000			0	168,750	05/21/2018.
40423X AB 8	NZES 2018-PLS1 A ABS SSNR 3.193 01/25/23		12/25/2018.	MBS Paydown		7,666,598	7,666,598	7,666,499			19		19		7,666,598			0	109,687	01/25/2023.
40423X AC 6	NZES 2018-PLS1 B ABS MEZ 3.588 01/25/23		12/25/2018.	MBS Paydown		1,533,320	1,533,320	1,533,318			(0)		(0)		1,533,320			0	24,651	01/25/2023.
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024	C	06/29/2018.	MORGAN STANLEY		4,973,000	5,000,000	4,967,000	4,977,922		1,588		1,588		4,979,510		(6,510)	(6,510)	106,250	03/14/2024.
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024	C	07/03/2018.	MITSUBISHI		1,989,900	2,000,000	1,986,800	1,991,169		646		646		1,991,815		(1,915)	(1,915)	79,186	03/14/2024.
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024	C	07/09/2018.	MIZUHO SEC USA		2,990,430	3,000,000	2,970,630	2,980,311		1,478		1,478		2,981,789		8,641	8,641	159,286	03/14/2024.
40429C GD 8	HSBC FIN CORP 6.676 01/15/21		01/19/2018.	Cash Tender		6,529,362	5,803,000	5,634,075	5,739,655		930		930		5,740,585		62,415	62,415	924,370	01/15/2021.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		09/24/2018.	MBS Paydown		3,277,904	3,277,904	3,277,900	3,277,883		(6)		(6)		3,277,904			0	45,343	06/24/2049.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49		10/03/2018.	Distribution		1,379,027	1,379,027	1,379,025	1,379,018		(1)		(1)		1,378,989		37	37	35,831	06/24/2049.
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037		11/19/2018.	MBS Paydown		41,859,471	41,859,471	41,846,913	41,855,880		3,554		3,554		41,859,471			0	755,884	03/19/2037.
40537V AE 9	HLA 2012-2A B CLO FLT 12/20/2024		12/20/2018.	MBS Paydown		6,000,000	6,000,000	5,963,400	5,988,757		11,243		11,243		6,000,000			0	275,240	12/20/2024.
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		12/21/2018.	MBS Paydown		49,419	49,419	34,841	35,216		3,571		3,571		49,419			0	501	07/21/2036.
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		12/21/2018.	Pass-Through Loss			10,487	7,393					0		(0)		0	0		07/21/2036.
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		12/19/2018.	MBS Paydown		216,539	216,539	173,773	201,574		2,897		2,897		216,539			0	2,891	06/19/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034		12/19/2018.	MBS Paydown		1,021,753	1,021,753	1,017,261	1,016,038		511		511		1,021,753			0	18,357	06/19/2034.
41161P FV 0	HVMLT 2004-6 5A SEQ SNR FLT 08/19/2034		12/19/2018.	MBS Paydown		560,769	560,769	568,468	572,041		(503)		(503)		560,769			0	9,298	08/19/2034.
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		11/19/2018.	Pass-Through Loss			16,393						0		(48)		48	48		07/19/2035.
41161P MV 2	HVMLT 2005-4 1A SEQ SNR FLT 07/19/2035		12/19/2018.	MBS Paydown		654,594	654,594	589,621	578,628		18,937		18,937		654,594			0	12,079	07/19/2035.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		12/19/2018.	MBS Paydown		402,964	402,964	281,931	266,083		56,492		56,492		402,964			0	4,805	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		12/19/2018.	MBS Paydown		293,717	293,717	207,151	231,287		20,974		20,974		293,717			0	2,494	08/19/2045.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		11/19/2018.	Pass-Through Loss			7,602	5,483					0		(77)		77	77		09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		12/19/2018.	MBS Paydown		78,628	78,628	55,817	46,865		4,433		4,433		78,628			0	876	09/19/2046.
41165G AR 0	HARV7 7A AFR CLO SSNR 2.9272 11/18/26		05/18/2018.	MBS Paydown		15,000,000	15,000,000	15,000,000	14,997,311		2,689		2,689		15,000,000			0	219,540	11/18/2026.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		06/20/2018.	MBS Paydown		14,091,240	14,091,240	14,049,891	14,062,692		28,548		28,548		14,091,240			0	353,522	03/20/2043.
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048		12/20/2018.	MBS Paydown		31,500	31,500	31,467			1		1		31,500			0	614	06/20/2048.
411707 AD 4	HNGRY 2018-1A A2II ABS 4.959 06/20/2048		12/20/2018.	MBS Paydown		35,000	35,000	35,000					0		35,000			0	868	06/20/2048.
413875 AM 7	HARRIS CORP 4.40 12/15/2020		06/22/2018.	Make Whole Call		3,113,542	3,000,000	2,982,870	2,994,161		850		850		2,995,012		4,988	4,988	182,108	12/15/2020.
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026		07/15/2018.	Sinking Fund Redemption		274,476	274,476	274,476	274,476				0		274,476			0	7,981	01/15/2026.
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030		05/15/2018.	Paydown		579,027	579,027	579,027	579,027				0		579,027			0	13,347	05/15/2030.
423457 AB 6	HELMERICH INTL 4.65 03/15/2025		12/20/2018.	Consent Fee		16,250							0		16,250			0		03/15/2025.
423457 AB 6	HELMERICH INTL 4.65 03/15/2025		12/20/2018.	Exchanged		6,640,660	6,500,000	6,462,625			3,341		3,341		6,458,421		182,239	182,239	311,485	03/15/2025.
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		09/20/2018.	MBS Paydown		897,381	897,381	896,770	896,662		499		499		897,381			0	28,286	09/21/2040.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		09/20/2018.	MBS Paydown		679,513	679,513	679,507	679,513				0		679,513			0	26,068	09/20/2038.
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021		03/26/2018.	Cash Tender		6,349,200	6,000,000	5,982,420	5,992,093		436		436		5,992,529		7,471	7,471	432,125	12/09/2021.
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27		07/23/2018.	MBS Paydown		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	179,025	07/23/2027.
43133A AA 5	HITR 2018-1A A1 CDO SSNR FLT 10/10/2038		10/10/2018.	MBS Paydown		5,224,299	5,224,299	5,119,813			93,013		93,013		5,224,299			0	17,172	10/10/2038.
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037		12/25/2018.	MBS Paydown		2,406,083	2,406,083	1,435,630	2,218,813		105,851		105,851		2,406,083			0	24,699	07/25/2037.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		10/25/2018.	MBS Paydown		239,461	239,461	164,630	46,355		193,106		193,106		239,461			0	3,701	02/25/2037.
43722# AA 1	HOME DEPOT MONTEREY PK CTL 3.71 06/15/38		12/15/2018.	Paydown		90,495	90,495	90,495	90,495				0		90,495			0	2,660	06/15/2038.
437303 AA 8	HPA 2016-2 A ABS SSNR FLT 10/17/2033		12/17/2018.	MBS Paydown		625,691	625,691	620,884	622,090		2,463		2,463		625,691			0	8,932	10/17/2033.
43739E AP 2	HMBT 2005-1 A1 SEQ SSNR FLT 03/25/2035		12/25/2018.	MBS Paydown		546,993	546,993	498,105	498,203		(3,806)		(3,806)		546,993			0	7,003	03/25/2035.
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		12/25/2018.	MBS Paydown		427,722	427,722	368,211	358,080		20,922		20,922		427,722			0	6,925	04/25/2037.
43739E CL 9	HMBT 2006-1 1A1 SEQ SNR FLT 04/25/2037		12/25/2018.	Pass-Through Loss			18,617						0		(1,340)		1,340	1,340		04/25/2037.
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		12/25/2018.	MBS Paydown		3,618,005	3,618,005	3,164,296	3,248,755		83,001		83,001		3,618,005			0	43,563	12/25/2036.
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34		08/25/2018.	MBS Paydown		871,286	871,286	758,019	827,592		43,694		43,694		871,286			0	13,727	07/25/2034.
44266R AC 1	HOWARD HUGHES MEDICAL 3.50 09/01/2023		12/20/2018.	Call		22,634,946	22,000,000	21,901,060	21,940,712		59,288		59,288		22,000,000			0	1,638,085	09/01/2023.
44329H AG 9	HP COMM LLC 5.02 03/15/2023		09/15/2018.	Sinking Fund Redemption		552,968	552,968	541,731	549,016		612		612		552,968			0	20,798	03/15/2023.
44329H AS 3	HP COMM LLC 5.32 03/15/2023		09/15/2018.	Sinking Fund Redemption		91,592	91,592	90,099	91,071		81		81		91,592			0	3,674	03/15/2023.
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27		04/25/2018.	MBS Paydown		7,000,000	7,000,000	7,000,000	6,999,957		43		43		7,000,000			0	103,950	01/25/2027.
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28		04/16/2018.	MBS Paydown		7,000,000	7,000,000	7,000,000	7,000,135		(135)		(135)		7,000,000			0	105,000	01/16/2028.
449669 CD 0	MOSAIC GLOBAL 7.375 8/01/2018		08/01/2018.	Maturity		475,000	475,000	525,972	479,300		(4,300)		(4,300)		475,000			0	35,031	08/01/2018.
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		01/15/2018.	Call		6,300,000	6,300,000	5,751,375	6,066,807		233,193		233,193		6,300,000			0	102,375	03/15/2019.
451102 BG 1	ICAHN ENTERPRISES 6.25 02/01/2022		02/14/2018.	Exchanged		8,642,406	8,400,000	8,652,000	8,648,551		(6,145)		(6,145)		8,642,406			0	281,458	02/01/2022.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		10/25/2018.	MBS Paydown		390,332	390,332	390,332	390,334		(1)		(1)		390,332			0	10,317	01/25/2043.
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		12/25/2018.	MBS Paydown		290,548	290,548	279,554	271,232		5,527		5,527		290,548			0	6,742	09/25/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45254N KX 4	IMM 2004-9 1A1 SEQ SSNR FLT 01/25/2035		12/25/2018.	MBS Paydown		80,581	80,581	73,731	74,360		(1,364)		(1,364)		80,581			0	1,143	01/25/2035.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		12/25/2018.	MBS Paydown		547,345	547,345	444,714	471,866		(17,639)		(17,639)		547,345			0	6,982	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		12/25/2018.	MBS Paydown		122,403	122,403	61,008	10,042		10,916		10,916		122,403			0	1,705	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		12/25/2018.	Pass-Through Loss			229,107	114,561			(4,408)		(4,408)		(192)		192	192		08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		12/25/2018.	MBS Paydown		14,157	14,157	9,910	10,763		(240)		(240)		14,157			0	249	05/25/2036.
453666 ZZ 5	IMPACT SALES LLC L? 12/30/2021 MD		03/30/2018.	Paydown		11,250	11,250	11,250	11,233		17		17		11,250			0	244	12/30/2021.
453666 ZZ 5	IMPACT SALES LLC L? 12/30/2021 MD		06/27/2018.	Exchanged		4,522,049	4,443,750	4,443,750	4,436,912		(192)		(192)		4,436,720		85,329	85,329	195,317	12/30/2021.
454889 AN 6	IND MICH POWER 7 03/15/19		09/07/2018.	Make Whole Call		5,108,857	5,000,000	4,966,300	4,994,552		5,448		5,448		5,000,000			0	451,079	03/15/2019.
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		12/05/2018.	Distribution		500,000	500,000	500,000			72,063		72,063		500,000			0		12/13/2018.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		10/25/2018.	Pass-Through Loss			35,505	28,604					0		35,505		(35,505)	(35,505)		02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		12/25/2018.	MBS Paydown		905,072	905,072	729,147	745,975		31,664		31,664		905,072			0	10,331	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		12/25/2018.	MBS Paydown		840,580	840,580	625,631	616,584		44,763		44,763		840,580			0	10,278	02/25/2035.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		12/25/2018.	Pass-Through Loss			(9,598)						0		(34,717)		34,717	34,717		02/25/2035.
45660L DB 2	INDX 2005-AR1 1A1 SEQ SNR FLT 03/25/2035		12/25/2018.	MBS Paydown		53,403	53,403	53,002	53,032		8		8		53,403			0	1,338	03/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2018.	MBS Paydown		1,395	1,395	338	56	392	1,662	163	1,891		1,395		0	0	520	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		06/25/2018.	Pass-Through Loss			14,921	5,363		4,188		14,869	(10,681)		(9,533)		9,533	9,533		06/25/2035.
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		08/25/2018.	Pass-Through Loss			(133)				(1,483)		(1,483)		(122)		122	122		01/25/2036.
45660L V9 7	INDX 2005-AR31 1A1 SEQ SSNR FLT 01/25/36		12/25/2018.	MBS Paydown		305,577	305,577	274,091	274,965		14,575		14,575		305,577			0	5,530	01/25/2036.
45660N SJ 5	RAST 2003-A7 A12 PT TAC 5.50 07/25/2033		11/25/2018.	MBS Paydown		141,825	141,825	142,977	142,033		(178)		(178)		141,825			0	3,360	07/25/2033.
45660N W6 8	RAST 2004-R2 A3 Z 5.50 08/25/2034 RE		12/25/2018.	MBS Paydown		261,106	261,106	273,182	272,200		(6,865)		(6,865)		261,106			0	7,972	08/25/2034.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		12/25/2018.	MBS Paydown		204,169	204,169	167,419	169,151		16,039		16,039		204,169			0	4,301	10/25/2034.
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		12/25/2018.	MBS Paydown		311,731	311,731	271,934	272,589		12,611		12,611		311,731			0	2,960	07/25/2046.
456618 AF 4	INDX 2006-AR8 A3A SEQ SSNR FLT 07/25/46		12/25/2018.	Pass-Through Loss			35,153	3,984			(2,068)		(2,068)		4,085		(4,085)	(4,085)		07/25/2046.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07/25/36		12/25/2018.	MBS Paydown		759,718	759,718	455,356	471,757		94,179		94,179		759,718			0	8,046	07/25/2036.
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37		11/25/2018.	Pass-Through Loss			(64,720)	1,098					0		(261,734)		261,734	261,734		03/25/2037.
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37		12/25/2018.	MBS Paydown		1,374,545	1,374,545	1,310,363	1,306,366		(59,926)		(59,926)		1,374,545			0	23,276	03/25/2037.
45669A AD 6	INDA 2007-AR1 2A1 SEQ SNR FLT 03/37		12/31/2018.	Book Value Adjustment									0		261,734		(261,734)	(261,734)		03/25/2037.
45687A AA 0	INGERSOLL-RAND 6.875 08/15/18	C	03/15/2018.	Make Whole Call		5,093,089	5,000,000	4,992,850	4,999,402		598		598		5,000,000		(1)	(1)	293,611	08/15/2018.
459200 GM 7	IBM CORP 7.625 10/15/18		10/15/2018.	Maturity		7,500,000	7,500,000	8,883,300	7,644,647		(144,647)		(144,647)		7,500,000			0	571,875	10/15/2018.
460146 CG 6	INTL PAPER CO 4.75 02/15/2022		12/21/2018.	Partial Call		117,338	112,000	125,915	118,348		(1,434)		(1,434)		116,915		(4,915)	(4,915)	11,665	02/15/2022.
461070 AF 1	INTERSTATE POWER 7 10/01/18		10/01/2018.	Maturity		15,000,000	15,000,000	14,869,350	14,986,596		13,404		13,404		15,000,000			0	1,087,500	10/01/2018.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		12/15/2018.	MBS Paydown		266,127	266,127	266,073	264,884		179		179		266,127			0	5,383	12/15/2048.
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050		12/15/2018.	MBS Paydown		102,729	102,729	102,726	102,729				0		102,729			0	3,726	12/15/2050.
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		12/15/2018.	MBS Paydown		412,921	412,921	412,813	412,790		14		14		412,921			0	10,262	10/15/2056.
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56		12/15/2018.	MBS Paydown		431,749	431,749	431,501	431,465		11		11		431,749			0	11,663	09/15/2056.
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065		12/15/2018.	MBS Paydown		272,844	272,844	272,783	274,846		(3)		(3)		272,844			0	6,156	02/16/2065.
46617A AA 3	HENDR 2012-3A A ABS SSNR 3.22 09/15/2065		12/15/2018.	MBS Paydown		452,156	452,156	447,624	447,903		267		267		452,156			0	8,392	09/15/2065.
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		12/15/2018.	MBS Paydown		402,348	402,348	401,470	388,422		(15)		(15)		402,348			0	7,074	04/15/2067.
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		12/15/2018.	MBS Paydown		380,376	380,376	380,286	380,361		34		34		380,376			0	8,051	03/15/2062.
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		12/15/2018.	MBS Paydown		623,638	623,638	623,133	623,126		88		88		623,638			0	13,432	01/17/2073.
46617N AS 6	JFIN 2014-2A A1BR CLO SSNR 2.785 07/26		10/20/2018.	MBS Paydown		1,153,008	1,153,008	1,153,008	1,153,008		0		0		1,153,008			0	32,111	07/20/2026.
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		12/15/2018.	MBS Paydown		518,481	518,481	518,189	518,207		9		9		518,481			0	10,598	03/15/2063.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		12/15/2018.	MBS Paydown		926,111	926,111	925,228	682,082		144		144		926,111			0	16,275	01/17/2073.
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		01/22/2018.	MBS Paydown		2,766,374	2,766,374	2,766,374	2,766,374				0		2,766,374			0	24,897	04/22/2020.
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		02/26/2018.	Distribution		734,279	734,279	734,279	734,279				0		734,279		0	0	9,105	04/22/2020.
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		12/15/2018.	MBS Paydown		1,509,567	1,509,567	1,510,721	1,510,808		(12)		(12)		1,509,567			0	28,010	06/15/2077.
46618L AA 8	HENDR 2015-1A A ABS SSNR 3.26 09/15/2072		12/15/2018.	MBS Paydown		1,565,730	1,565,730	1,551,193	1,552,013		(670)		(670)		1,565,730			0	27,645	09/15/2072.
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26		04/17/2018.	MBS Paydown		7,700,000	7,700,000	7,700,000	7,700,695		(695)		(695)		7,700,000			0	159,198	10/19/2026.
46619R AA 4	HENDR 2015-2A A ABS SSNR 3.87 03/15/2058		12/15/2018.	MBS Paydown		693,209	693,209	694,276	694,163		(11)		(11)		693,209			0	13,977	03/15/2058.
46619T AC 6	JFIN 2016-1A AF CLO SSNR 2.737 07/27/28		11/27/2018.	Distribution		5,000,000	5,000,000	5,000,000	4,970,892		(29)		(29)		4,970,863		29,137	29,137	147,874	07/27/2028.
46619T AL 6	JFIN 2016-1A BF CLO MEZ 3.83 07/27/2028		11/27/2018.	Distribution		4,000,000	4,000,000	4,000,000	4,000,235		(34)		(34)		4,000,201		(201)	(201)	165,541	07/27/2028.
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		12/15/2018.	MBS Paydown		534,140	534,140	533,672	533,692		27		27		534,140			0	10,881	03/17/2070.
46620J AA 9	HENDR 2017-1A A ABS SSNR 3.99 08/15/2062		12/15/2018.	MBS Paydown		237,910	237,910	237,726	237,734		20		20		237,910			0	5,895	08/16/2060.
46620V AA 2	HENDR 2017-2A A ABS SSNR 3.53 09/15/2072		12/15/2018.	MBS Paydown		295,876	295,876	295,743	295,746		(1)		(1)		295,876			0	6,631	09/15/2072.
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34		12/25/2018.	MBS Paydown		336,223	336,223	320,463	323,137		(6,690)		(6,690)		336,223			0	5,969	08/25/2034.
466247 QP 1	JPMMT 2005-A3 7CA1 SEQ SSNR FLT 06/25/35		12/25/2018.	MBS Paydown		341,267	341,267	314,393	307,905		751		751		341,267			0	7,065	06/25/2035.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		12/25/2018.	MBS Paydown		411,203	411,203	364,942	368,298		21,808		21,808		411,203			0	6,773	07/25/2035.
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		12/25/2018.	MBS Paydown		619,817	619,817	605,886	605,669		100		100		619,817			0	14,858	08/25/2035.
466247 UG 6	JPMMT 2005-A6 7A1 SEQ SNR FLT 08/25/2035		12/25/2018.	Pass-Through Loss			31,122	30,422					0		30,944		(30,944)	(30,944)		08/25/2035.
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		01/25/2018.	MBS Paydown		2,547,163	2,547,163	2,390,354	2,513,878		33,285		33,285		2,547,163			0	3,698	05/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		12/25/2018.	MBS Paydown		244,095	244,095	234,723	161,651		(563)		(563)		244,095			0	7,645	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		12/25/2018.	Pass-Through Loss			48,759	48,059					0		(2,121)		2,121	2,121		12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		12/25/2018.	MBS Paydown		82,339	82,339	82,309	59,302		243		243		82,339			0	1,500	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		12/25/2018.	Pass-Through Loss			22,919	23,051					0		(118)		118	118		03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		12/25/2018.	MBS Paydown		2,314,480	2,314,480	1,970,493	1,960,412		(33,517)		(33,517)		2,314,480			0	42,104	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		12/25/2018.	MBS Paydown		120,267	120,267	112,146	88,346		9,128		9,128		120,267			0	3,676	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		12/25/2018.	Pass-Through Loss			171	207			2,407		2,407		(59)		59	59		03/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		01/30/2018.	Suspense Ledger Adjustment		36,436							0				19,988	19,988		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		03/01/2018.	Suspense Ledger Adjustment		6,470							0				6,470	6,470		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		03/29/2018.	Suspense Ledger Adjustment		14,304							0				14,304	14,304		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/26/2018.	Suspense Ledger Adjustment		35,635							0				35,635	35,635		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/25/2018.	Suspense Ledger Adjustment		20,599							0				20,599	20,599		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		06/27/2018.	Suspense Ledger Adjustment		18,268							0				18,268	18,268		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/26/2018.	Suspense Ledger Adjustment							214,536		214,536		214,536		(207,380)	(207,380)		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		10/01/2018.	Suspense Ledger Adjustment		20,434							0				20,434	20,434		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		10/26/2018.	Suspense Ledger Adjustment		44,214							0				44,214	44,214		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		11/28/2018.	Suspense Ledger Adjustment		27,469							0				27,469	27,469		05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		12/28/2018.	Suspense Ledger Adjustment									0				9,292	9,292		05/25/2036.
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		10/25/2018.	Pass-Through Loss			6,194						0					0		05/25/2036.
46628K AC 4	JPMMT 2006-A3 2A1 SEQ SNR 2.8202 05/36		12/25/2018.	MBS Paydown		139,740	139,740	122,276	119,345		1,599		1,599		139,740			0	2,708	05/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		12/25/2018.	MBS Paydown		31,563	31,563	25,058	23,975		445		445		31,563			0	624	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		12/25/2018.	Pass-Through Loss			1,641						0		(218)		218	218		06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		05/31/2018.	Book Value Adjustment									0		205,716		(205,716)	(205,716)		08/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		12/25/2018.	Pass-Through Loss			101,560				1,639		1,639		(205,716)		205,716	205,716		08/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		12/25/2018.	MBS Paydown		1,812,444	1,812,444	1,436,362	1,612,363		179,814		179,814		1,812,444			0	15,089	07/25/2036.
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36		02/26/2018.	MBS Paydown		97,758	97,758	100,477	97,614		144		144		97,758			0	561	11/26/2036.
466308 AE 3	JPALT 2008-R3 3A1 SEQ SSNR 1.8518 5/37RE		12/26/2018.	MBS Paydown		330,167	330,167	299,137	297,056		(3,074)		(3,074)		330,167			0	5,852	05/26/2037.
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35		12/25/2018.	MBS Paydown		57,866	57,866	54,104	54,997		710		710		57,866			0	1,307	07/25/2035.
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		12/15/2018.	MBS Paydown		1,355,759	1,355,759	1,332,930	1,340,137		13,280		13,280		1,355,759			0	22,412	01/15/2049.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		06/25/2018.	Pass-Through Loss			(940)						0		(699)		699	699		04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		12/25/2018.	MBS Paydown		15,413	15,413	14,871	10,884		1,327		1,327		15,413			0	279	04/25/2037.
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		10/15/2018.	MBS Paydown		2,561,172	2,561,172	2,573,178	2,567,568		(6,396)		(6,396)		2,561,172			0	100,381	06/15/2049.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		05/31/2018.	Book Value Adjustment									0		33,583		(33,583)	(33,583)		08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		12/25/2018.	MBS Paydown		33,231	33,231	28,176	26,559		(13,869)		(13,869)		33,231			0	1,187	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37		12/25/2018.	Pass-Through Loss			(5,469)						0		(33,583)		33,583	33,583		08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		12/27/2018.	MBS Paydown		1,825,734	1,825,734	1,469,693	1,560,365		218,865		218,865		1,825,734			0	31,157	07/27/2037.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036		12/26/2018.	MBS Paydown		1,084,740	1,084,740	944,741	1,020,485		40,305		40,305		1,084,740			0	21,162	06/26/2036.
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36		08/26/2018.	Pass-Through Loss			64,342	8,180			1,341		1,341					0		06/26/2036.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE		11/26/2018.	MBS Paydown		1,620,409	1,620,409	1,417,858	1,040,140		(1,160,870)		(1,160,870)		1,620,409			0	33,508	08/26/2037.
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		06/26/2018.	MBS Paydown		487,200	487,200	240,931	8,678				0		487,200			0	13,155	08/26/2037.
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		06/30/2018.	Book Value Adjustment									0		27,256		(27,256)	(27,256)		08/26/2037.
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE		12/26/2018.	Pass-Through Loss			(234,262)	101,261			48,134		48,134		(27,256)		27,256	27,256		08/26/2037.
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		76,483		76,483		438,240			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		428,904			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			267,591		267,591		290,678			0	6,474	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		12/26/2018.	Pass-Through Loss			13,093	3,770					0		(23,087)		23,087	23,087		04/26/2035.
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		10/27/2018.	MBS Paydown		161,965	161,965	163,549	161,965				0		161,965			0	3,421	02/27/2037.
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		12/27/2018.	MBS Paydown		292,393	292,393	282,111	285,287		3,676		3,676		292,393			0	6,070	09/27/2036.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		12/26/2018.	MBS Paydown		1,325,415	1,325,415	1,325,415	1,325,415				0		1,325,415			0	36,858	04/26/2037.
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37		12/26/2018.	Pass-Through Loss			100,915				(147,693)		(147,693)					0		04/26/2037.
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039		12/26/2018.	MBS Paydown		2,114,425	2,114,425	1,486,974	1,723,583		(122,097)		(122,097)		2,114,425			0	64,233	03/26/2039.
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46		12/15/2018.	MBS Paydown		1,287,153	1,287,153	1,258,796	1,275,151		9,550		9,550		1,287,153			0	53,667	02/15/2046.
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		12/15/2018.	MBS Paydown		1,831,151	1,831,151	1,849,459	1,836,821		(8,361)		(8,361)		1,831,151			0	65,597	08/15/2046.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		12/26/2018.	MBS Paydown		1,900,331	1,900,331	1,764,932	1,845,287		8,644		8,644		1,900,331			0	29,517	06/26/2035.
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		12/25/2018.	MBS Paydown		1,426,322	1,426,322	1,306,868	1,336,160		14,760		14,760		1,426,322			0	14,767	06/26/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		12/25/2018.	MBS Paydown		815,384	815,384	746,675	607,802		22,293		22,293		815,384			0	38,612	06/25/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		12/25/2018.	Pass-Through Loss			87,691	80,302			(17,859)		(17,859)		65,986		(65,986)	(65,986)		06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		12/26/2018.	MBS Paydown		954,697	954,697	731,688	834,518		40,366		40,366		954,697			0	29,461	10/25/2035.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		12/26/2018.	MBS Paydown		639,379	639,379	552,586	616,652		4,870		4,870		639,379			0	14,105	01/25/2037.
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		05/31/2018.	Book Value Adjustment									0		320,788		(320,788)	(320,788)		10/25/2035.
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35		12/26/2018.	Pass-Through Loss			7,285	70,983			(270)		(270)		(320,788)		320,788	320,788		10/25/2035.
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37		12/26/2018.	Pass-Through Loss			38,707	10,909			(163)		(163)		(80)		80	80		01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		12/26/2018.	MBS Paydown		1,076,944	1,076,944	909,717	1,020,346		(20,116)		(20,116)		1,076,944			0	20,577	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		11/26/2018.	MBS Paydown		87,940	87,940	33,058	22,347		63,814		63,814		87,940			0	2,634	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		11/26/2018.	Suspense Ledger Adjustment		(87,940)							0				(87,940)	(87,940)		01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		12/26/2018.	Pass-Through Loss			2,621	4,251			127		127		(2,527)		2,527	2,527		01/25/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39		12/31/2018.	Book Value Adjustment									0		(87,940)		87,940	87,940		01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/26/2018.	MBS Paydown									0					0	71	01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		03/26/2018.	Pass-Through Loss			7,583	1,410		2,045			2,045		2,121		(2,121)	(2,121)		01/25/2037.
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036		12/20/2018.	MBS Paydown		883,702	883,702	813,696	870,940		10,073		10,073		883,702			0	12,826	03/20/2036.
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036		12/25/2018.	MBS Paydown		1,865,696	1,865,696	1,789,319	1,859,918		5,744		5,744		1,865,696			0	36,804	06/25/2036.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		12/25/2018.	MBS Paydown		692,090	692,090	135,921	214,467		86,768		86,768		692,090			0	11,830	05/25/2037.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037		12/25/2018.	Pass-Through Loss			43,027	8,710					0		(1,327)		1,327	1,327		05/25/2037.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036		12/20/2018.	Pass-Through Loss			3,105						0					0		03/20/2036.
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		12/21/2018.	MBS Paydown		2,080,961	2,080,961	1,717,522	1,856,919		106,125		106,125		2,080,961			0	40,321	06/21/2037.
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		12/21/2018.	Pass-Through Loss			47,242						0		(1,115)		1,115	1,115		06/21/2037.
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		12/26/2018.	MBS Paydown		408,227	408,227	404,079	403,087		1,662		1,662		408,227			0	15,326	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		12/26/2018.	Pass-Through Loss			136,335	35,644			(34)		(34)		(198)		198	198		09/26/2036.
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047		02/26/2018.	MBS Paydown		35,827	35,827	34,523	35,564		263		263		35,827			0	191	01/26/2047.
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47		12/26/2018.	MBS Paydown		507,815	507,815	433,010	481,191		23,318		23,318		507,815			0	8,682	01/26/2047.
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47		10/26/2018.	Pass-Through Loss			92,797	47,102			63		63					0		01/26/2047.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		12/26/2018.	MBS Paydown		354,379	354,379	333,303	343,235		(6,349)		(6,349)		354,379			0	7,220	09/26/2036.
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		12/26/2018.	Pass-Through Loss			152,986	59,678			221		221		(1,646)		1,646	1,646		09/26/2036.
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36		12/26/2018.	MBS Paydown		337,907	337,907	343,758	335,261		1,228		1,228		337,907			0	9,523	01/26/2036.
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37		12/26/2018.	MBS Paydown		514,703	514,703	250,145	500,070		1,097		1,097		514,703			0	13,840	02/26/2037.
47232D BF 8	JMAC 2009-R5 6A4 SUB SSUP CSTR 2/26/37		12/26/2018.	Pass-Through Loss			88,548				(1,335)		(1,335)					0		02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37		09/26/2018.	Pass-Through Loss			142,973	22,414		34,146	(21,418)		12,728		12,947		(12,947)	(12,947)	2,565	02/26/2037.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		12/26/2018.	MBS Paydown		70,754	70,754	70,754	62,081		4,755		4,755		70,754			0	772	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		12/26/2018.	Pass-Through Loss			28,202	3,199			2		2					0		09/26/2036.
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37		12/26/2018.	MBS Paydown		474,300	474,300	465,129	471,509		943		943		474,300			0	16,843	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		12/26/2018.	Pass-Through Loss			173,132	89,079			(1,617)		(1,617)					0		07/26/2037.
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37		11/26/2018.	MBS Paydown		344,184	344,184	141,867	314,474		29,710		29,710		344,184			0	9,138	06/26/2037.
47232D BY 7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37		12/26/2018.	MBS Paydown		19,509	19,509	6,645	13,766		804		804		19,509			0	999	06/26/2037.
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37		12/26/2018.	Pass-Through Loss			24,545	1,935			574		574		(1,708)		1,708	1,708		06/26/2037.
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47		11/26/2018.	MBS Paydown		777,511	777,511	444,499	757,074		20,437		20,437		777,511			0	16,552	02/26/2047.
47232D CC 4	JMAC 2009-R5 10A3 SUB SSUP CSTR 2/26/47		12/26/2018.	MBS Paydown		130,507	130,507	48,744	107,499		20,383		20,383		130,507			0	4,964	02/26/2047.
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47		12/26/2018.	Pass-Through Loss			79,470	30,488			150		150					0		02/26/2047.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		12/21/2018.	MBS Paydown		242,086	242,086	242,086	198,257		27,733		27,733		242,086			0	4,479	05/21/2036.
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36		12/26/2018.	MBS Paydown		87,557	87,557	77,316	73,607		3,790		3,790		87,557			0	2,595	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		12/26/2018.	Pass-Through Loss			32,902			1,374	(997)		377		(28,856)		28,856	28,856		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	120,159	127,574		207		207		127,781			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	446,491	508,524		166		166		508,997			0	13,744	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		12/26/2018.	Pass-Through Loss			131,473	30,673			(98)		(98)		11,099		(11,099)	(11,099)		04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		12/26/2018.	MBS Paydown		362,455	362,455	355,370	352,092		3,853		3,853		362,455			0	7,273	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		12/26/2018.	Pass-Through Loss			5,536				(6)		(6)					0		06/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		01/26/2018.	MBS Paydown		40,397	40,397	39,858	40,204		193		193		40,397			0	185	08/26/2037.
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37		12/26/2018.	MBS Paydown		396,446	396,446	146,729	336,407		49,803		49,803		396,446			0	14,034	08/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	05/31/2018.	Book Value Adjustment									0		713,940		(713,940)	(713,940)		08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	12/26/2018.	Pass-Through Loss			(47,907)				(38)		(38)		(713,940)		713,940	713,940		08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	..	12/26/2018.	MBS Paydown		2,193,232	2,193,232	2,179,435	2,175,276		12,203		12,203		2,193,232			0	77,183	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	05/31/2018.	Book Value Adjustment									0		816,513		(816,513)	(816,513)		08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	12/26/2018.	Pass-Through Loss			(360,927)						0		(816,513)		816,513	816,513		08/26/2037.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35	..	12/26/2018.	MBS Paydown		1,166,174	1,166,174	716,055	1,014,016		56,168		56,168		1,166,174			0	23,633	09/26/2035.
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35	..	12/26/2018.	Pass-Through Loss			90,811				581		581					0		09/26/2035.
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37	..	04/26/2018.	MBS Paydown		434,378	434,378	154,784	371,043		63,335		63,335		434,378			0	4,079	04/26/2037.
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37	..	11/26/2018.	MBS Paydown		585,260	585,260	156,022	242,294		337,339		337,339		585,260			0	14,844	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	..	12/26/2018.	Pass-Through Loss			112,311				(498)		(498)		(1,951)		1,951	1,951		04/26/2037.
47232D EH 1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37	..	12/26/2018.	MBS Paydown		797,929	797,929	670,094	711,263		40,900		40,900		797,929			0	15,569	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	..	12/26/2018.	Pass-Through Loss			47,981	3,226			9		9		(278)		278	278		02/26/2037.
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37	..	12/26/2018.	MBS Paydown		293,814	293,814	179,615	257,055		(42,935)		(42,935)		293,814			0	3,694	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37	..	11/26/2018.	Pass-Through Loss			76,633	23,713			395		395					0		05/26/2037.
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37	..	12/26/2018.	MBS Paydown		913,397	913,397	364,081	638,390		260,054		260,054		913,397			0	19,612	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	..	12/26/2018.	Pass-Through Loss			31,367	32,301			(8)		(8)		5,978		(5,978)	(5,978)		08/26/2037.
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36	..	10/26/2018.	MBS Paydown		1,069,719	1,069,719	1,069,719	1,042,935		26,784		26,784		1,069,719			0	19,337	11/26/2036.
47232D FD 9	JMAC 2009-R5 23A3 SUB SSUP CSTR 11/26/36	..	12/26/2018.	MBS Paydown		298,403	298,403	167,980	211,137		6,329		6,329		298,403			0	9,038	11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36	..	12/26/2018.	Pass-Through Loss			(27,903)	2,957			135		135		(10,815)		10,815	10,815		11/26/2036.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36	..	12/26/2018.	MBS Paydown		274,433	274,433	274,433	190,721		2,108		2,108		274,433			0	4,505	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/26/2018.	MBS Paydown		112,981	112,981	22,007	104,328		10,399		10,399		112,981			0	2,074	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/26/2018.	Pass-Through Loss			1,419	276					0		1,231		(1,231)	(1,231)		06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	12/26/2018.	MBS Paydown		2,579,825	2,579,825	2,511,022	2,365,603		38,755		38,755		2,579,825			0	77,092	11/26/2037.
47232T AB 3	JMAC 2009-R3 1A2 MEZ FLT 12/26/2035 RE	..	12/26/2018.	MBS Paydown		1,320,737	1,320,737	1,155,645	1,203,025		39,084		39,084		1,320,737			0	17,915	12/26/2035.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	12/26/2018.	MBS Paydown		127,692	127,692	127,692	126,228		636		636		127,692			0	4,573	02/26/2037.
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37	..	12/26/2018.	Pass-Through Loss			38,068	10,472					0					0		02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	12/26/2018.	MBS Paydown		180,151	180,151	179,979	178,224		835		835		180,151			0	6,060	02/26/2037.
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37	..	12/26/2018.	Pass-Through Loss			53,708	41,773			(319)		(319)					0		02/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	..	12/26/2018.	MBS Paydown		237,321	237,321	237,321	232,068		1,959		1,959		237,321			0	7,150	07/26/2037.
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37	..	12/26/2018.	Pass-Through Loss			79,816	79,816					0					0		07/26/2037.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36	..	12/26/2018.	MBS Paydown		224,191	224,191	212,810	212,245		10,296		10,296		224,191			0	7,608	09/26/2036.
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36	..	12/26/2018.	Pass-Through Loss			41,263				(385)		(385)					0		09/26/2036.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	..	08/26/2018.	MBS Paydown		337,660	337,660	309,106	321,982		15,678		15,678		337,660			0	4,444	09/26/2035.
47232V AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35	..	12/26/2018.	MBS Paydown		139,203	139,203	56,533	87,345		23,001		23,001		139,203			0	4,271	09/26/2035.
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35	..	12/26/2018.	Pass-Through Loss			44,899	26,885			31		31					0		09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35	..	12/26/2018.	MBS Paydown		665,875	665,875	573,371	637,348		21,654		21,654		665,875			0	7,416	09/26/2035.
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35	..	12/26/2018.	Pass-Through Loss			147,389	14,470					0					0		09/26/2035.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	..	07/26/2018.	MBS Paydown		83,459	83,459	83,459	83,052		407		407		83,459			0	1,515	11/26/2036.
47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36	..	12/26/2018.	MBS Paydown		56,245	56,245	56,245	56,089		8		8		56,245			0	2,576	11/26/2036.
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	..	12/26/2018.	Pass-Through Loss			15,458	6,797			18		18		(679)		679	679		11/26/2036.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2018.	MBS Paydown		464,781	464,781	112,808	421,791		(5,244)		(5,244)		464,781			0	6,483	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2018.	Pass-Through Loss			19,004	5,003					0		15,260		(15,260)	(15,260)		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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36		12/26/2018.	MBS Paydown		107,132	107,132	107,132	106,695		51		51		107,132			0	3,794	07/26/2036.
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36		12/26/2018.	Pass-Through Loss			35,465	27,404			(5)		(5)					0		07/26/2036.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		12/26/2018.	MBS Paydown		135,736	135,736	135,736	134,434		337		337		135,736			0	3,066	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		12/26/2018.	MBS Paydown		567,535	567,535	566,627	565,496		392		392		567,535			0	16,770	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		12/26/2018.	Pass-Through Loss			108,177	72,090			(163)		(163)		(16,732)		16,732	16,732		11/26/2035.
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36		12/26/2018.	MBS Paydown		240,943	240,943	211,479	227,092		(436)		(436)		240,943			0	7,808	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		12/26/2018.	Pass-Through Loss			13,743	4,385			(129)		(129)					0		05/26/2036.
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36		08/26/2018.	MBS Paydown		914,123	914,123	889,069	899,411		3,081		3,081		914,123			0	23,752	11/26/2036.
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36		12/26/2018.	Pass-Through Loss			565,137	90,484			(1,086)		(1,086)		(196)		196	196		11/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		12/26/2018.	MBS Paydown		633,856	633,856	630,290	630,027		868		868		633,856			0	13,501	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		10/26/2018.	Pass-Through Loss			92,091	54,126			(62)		(62)					0		09/26/2035.
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36		06/26/2018.	MBS Paydown		20,020	20,020	12,405	18,547		97		97		20,020			0	613	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		05/26/2018.	Pass-Through Loss			68	9					0		(193)		193	193		04/26/2036.
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36		12/26/2018.	MBS Paydown		1,211,056	1,211,056	1,211,056	1,127,530				0		1,211,056			0	29,428	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		11/26/2018.	Pass-Through Loss			28,149	28,588			(27)		(27)					0		02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		12/26/2018.	MBS Paydown		357,084	357,084	357,084	347,862		3,076		3,076		357,084			0	9,278	04/26/2036.
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36		12/26/2018.	Pass-Through Loss			39,127	10,796			(25)		(25)					0		04/26/2036.
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36		12/26/2018.	MBS Paydown		133,329	133,329	108,061	94,688		(3,884)		(3,884)		133,329			0	4,371	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		06/30/2018.	Book Value Adjustment									0		76,757		(76,757)	(76,757)		07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		12/26/2018.	Pass-Through Loss			11,793	9,878			(108)		(108)		(77,227)		77,227	77,227		07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		12/26/2018.	MBS Paydown		261,458	261,458	261,458	257,524		18		18		261,458			0	7,990	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		12/26/2018.	Pass-Through Loss			26,058	8,066			(47)		(47)		(7,498)		7,498	7,498		03/26/2036.
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		12/26/2018.	MBS Paydown		138,849	138,849	139,968	138,464		74		74		138,849			0	3,982	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		12/26/2018.	Pass-Through Loss			47,648	48,289			(990)		(990)		(2,396)		2,396	2,396		03/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		12/26/2018.	MBS Paydown		77,717	77,717	78,881	77,471		46		46		77,717			0	2,310	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		12/26/2018.	Pass-Through Loss			24,228	24,590			(82)		(82)					0		04/26/2037.
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36		12/26/2018.	MBS Paydown		634,623	634,623	631,076	631,825		2,798		2,798		634,623			0	19,280	01/26/2036.
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36		12/26/2018.	MBS Paydown		20,710	20,710	20,357	20,504		(100)		(100)		20,710			0	1,189	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		12/26/2018.	Pass-Through Loss			104,938	134,476			277		277		(26,976)		26,976	26,976		01/26/2036.
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36		12/26/2018.	MBS Paydown		164,295	164,295	164,295	163,699		193		193		164,295			0	4,858	02/26/2036.
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		12/26/2018.	Pass-Through Loss			76,958	76,958			164		164					0		02/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		12/26/2018.	MBS Paydown		36,807	36,807	35,703	30,715		(133)		(133)		36,807			0	1,010	01/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		12/26/2018.	Pass-Through Loss			9,773	9,480			(295)		(295)					0		01/26/2036.
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36		12/26/2018.	MBS Paydown		419,938	419,938	419,938	418,962		187		187		419,938			0	12,466	01/26/2036.
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36		12/26/2018.	Pass-Through Loss			111,500	109,968			292		292					0		01/26/2036.
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36		12/26/2018.	MBS Paydown		2,676,031	2,676,031	1,733,721	2,424,531		53,492		53,492		2,676,031			0	96,119	11/26/2036.
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		12/26/2018.	MBS Paydown		629,788	629,788	484,641	464,640		63,973		63,973		629,788			0	7,297	01/26/2047.
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37		01/26/2018.	MBS Paydown		28,749	28,749	28,749	28,749				0		28,749			0	78	07/26/2037.
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37		12/26/2018.	MBS Paydown		428,771	428,771	428,771	383,867		3,903		3,903		428,771			0	6,662	07/26/2037.
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37		12/26/2018.	Pass-Through Loss			85,809	20,241			27		27		13,455		(13,455)	(13,455)		07/26/2037.
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36		11/26/2018.	MBS Paydown		152,616	152,616	141,535	118,566		2,876		2,876		152,616			0	4,590	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		12/26/2018.	Pass-Through Loss			46,879	36,021			326		326		6,876		(6,876)	(6,876)		02/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		09/26/2018.	MBS Paydown		318,024	318,024	313,844	287,319		(26,111)		(26,111)		318,024			0	9,362	03/26/2036.
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36		12/26/2018.	Pass-Through Loss			171,823	35,902			(599)		(599)					0		03/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		05/26/2018.	MBS Paydown					296				0					0		01/26/2047.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		12/26/2018.	Pass-Through Loss			41,283	3,520			45,323		45,323		18,199		(18,199)	(18,199)	182	01/26/2047.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		06/26/2018.	MBS Paydown		234,678	234,678	216,490	230,935		3,742		3,742		234,678			0	1,961	03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR 6.00 9/26/36		12/26/2018.	MBS Paydown		561,378	561,378	527,696	561,378				0		561,378			0	18,543	09/26/2036.
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27		09/27/2018.	Distribution		13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	440,534	07/20/2027.
47760Q AA 1	JIMMY 2017-1A A2I ABS SNR 3.61 07/30/47		10/30/2018.	MBS Paydown		90,000	90,000	90,000	90,000				0		90,000			0	2,031	07/30/2047.
47760Q AB 9	JIMMY 2017-1A A2II ABS SNR 4.846 07/47		10/30/2018.	MBS Paydown		72,000	72,000	72,000	72,000				0		72,000			0	2,181	07/30/2047.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019		12/13/2018.	Make Whole Call		64,768	64,000	63,955	63,994		7		7		64,000			0	5,640	07/01/2019.
48244X AA 0	KDAC 2017-1A A ABS SSNR 4.212 12/15/2042		12/15/2018.	MBS Paydown		1,249,946	1,249,946	1,249,903	1,249,903		16		16		1,249,946			0	30,929	12/15/2042.
48250R AZ 9	KKR 12 B2R CLO MEZ 3.421 07/15/2027		10/03/2018.	Distribution		12,500,000	12,500,000	12,500,000	12,508,746		(9,112)		(9,112)		12,499,634		366	366	413,371	07/15/2027.
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028		03/12/2018.	Distribution		5,000,000	5,000,000	5,000,000	5,000,085		(3)		(3)		5,000,082		(82)	(82)	83,240	01/16/2028.
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028		08/23/2018.	Distribution		7,000,000	7,000,000	7,000,000	7,000,403		(51)		(51)		7,000,353		(353)	(353)	180,864	07/15/2028.
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026		11/15/2018.	MBS Paydown		5,193,088	5,193,088	5,193,088	5,188,383		4,163		4,163		5,193,088			0	136,192	05/15/2026.
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026		11/21/2018.	Distribution		3,556,912	3,556,912	3,556,912	3,553,690		1,645		1,645		3,554,793		2,120	2,120	108,486	05/15/2026.
48274L AH 4	KVK 2014-1A BR CLO MEZ FLT 05/15/2026		11/21/2018.	Distribution		7,000,000	7,000,000	7,000,000	6,993,964		1,453		1,453		6,995,418		4,582	4,582	273,346	05/15/2026.
48274T AK 0	KVK 2015-1A BR CLO MEZ FLT 05/20/2027		05/21/2018.	MBS Paydown		7,000,000	7,000,000	7,000,000	6,999,568		432		432		7,000,000			0	124,138	05/20/2027.
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		10/25/2018.	MBS Paydown		75,232	75,232	60,938	75,232				0		75,232			0	976	07/25/2029.
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022	C	04/26/2018.	Make Whole Call		6,150,900	6,000,000	5,962,560	5,981,453		9,024		9,024		5,990,477		9,523	9,523	289,025	03/15/2022.
50184V AG 9	LCM 14A C CLO FLT 07/15/2025		06/06/2018.	Distribution		2,000,000	2,000,000	1,905,400	1,957,377		5,517		5,517		1,962,894		37,106	37,106	57,803	07/15/2025.
502413 AY 3	L-3 COMMS CORP 5.20 10/15/2019		07/06/2018.	Make Whole Call		4,121,920	4,000,000	3,985,680	3,996,899		3,101		3,101		4,000,000			0	272,720	10/15/2019.
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		12/15/2018.	MBS Paydown		875,000	875,000	858,023	860,002		1,417		1,417		875,000			0	20,380	01/15/2042.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		04/01/2018.	Sinking Fund Redemption		377,791	377,791	383,214	376,325		120		120		377,791			0	11,712	10/01/2022.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		07/20/2018.	Distribution		4,600,960	4,600,960	4,666,994	4,583,104		3,263		3,263		4,585,021		15,939	15,939	285,260	10/01/2022.
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020		09/28/2018.	Cash Tender		5,356,171	5,240,000	5,234,980	5,237,756		553		553		5,238,309		1,691	1,691	240,841	11/14/2020.
523278 ZA 0	LECTRUS CORP 8.00 PIK 12-31-17		03/01/2018.	Private Placement		151,805	151,805	151,805	151,805				0		151,805			0	1,012	12/31/2017.
523278 ZZ 5	LECTRUS CORP 8.00 9/29/2017		03/01/2018.	Private Placement		572,750	572,750	572,750	561,295	11,455			11,455		572,750			0		09/29/2017.
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24		12/26/2018.	MBS Paydown		12,356	12,356	11,796	9,462	2,893			2,893		12,356			0		07/26/2024.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		12/25/2018.	MBS Paydown		1,221,728	1,221,728	1,148,793	1,043,117		39,526		39,526		1,221,728			0	40,581	11/25/2035.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		12/25/2018.	Pass-Through Loss			(34,320)						0		(2,529)		2,529	2,529		11/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		12/25/2018.	MBS Paydown		108,669	108,669	78,891	74,944		4,310		4,310		108,669			0	3,040	12/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035		12/25/2018.	Pass-Through Loss			6,925	5,263					0					0		12/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035		12/25/2018.	MBS Paydown		618,135	618,135	453,349	496,167		18,023		18,023		618,135			0	6,512	12/25/2035.
525221 GM 3	LXS 2005-9N 1A1 SEQ SSNR FLT 02/25/2036		12/25/2018.	MBS Paydown		2,504,176	2,504,176	2,135,592	2,157,568		104,235		104,235		2,504,176			0	28,173	02/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		12/25/2018.	MBS Paydown		833,928	833,928	503,370	554,064		41,989		41,989		833,928			0	11,421	10/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036		12/25/2018.	Pass-Through Loss			(254,739)						0		(4,545)		4,545	4,545		10/25/2036.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		08/25/2018.	Pass-Through Loss			49,342	34,284			(5,907)		(5,907)		17,847		(17,847)	(17,847)		01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		12/25/2018.	MBS Paydown		110,995	110,995	71,764	76,365		31		31		110,995			0	2,879	01/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		12/25/2018.	MBS Paydown		260,281	260,281	77,989	38,540		229,640		229,640		377,416		(117,135)	(117,135)		05/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037		12/25/2018.	Pass-Through Loss			(67,499)	11,430			(20,525)		(20,525)		(117,135)		117,135	117,135		05/25/2037.
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20		07/15/2018.	Sinking Fund Redemption		339,573	339,573	339,573	339,573				0		339,573			0	12,907	07/15/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
532621 AS 8	LROCK 2014-2A B2R CLO MEZ 3.6472 04/26		07/18/2018.	MBS Paydown		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000			0	382,956	04/18/2026.
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021		12/14/2018.	WELLS FARGO BROKERAGE		12,138,724	12,165,000	12,164,215	12,165,220		(60)		(60)		12,165,160		(26,436)	(26,436)	512,805	09/15/2021.
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		12/25/2018.	MBS Paydown		76,008	76,008	74,374	73,633		275		275		76,008			0	1,069	02/25/2034.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		04/19/2018.	Consent Fee		25,445							0		25,445			0		01/15/2045.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		12/15/2018.	MBS Paydown		2,573,826	2,573,826	2,490,435	2,503,623		10,164		10,164		2,573,826			0	41,449	01/15/2045.
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		04/19/2018.	Consent Fee		28,665							0		28,665			0		01/15/2045.
55265K 7C 7	MASTR 2004-1 B1 MEZ FLT 02/25/2034		12/25/2018.	MBS Paydown		193,882	193,882	190,792	190,921		4,419		4,419		193,882			0	5,335	02/25/2034.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		11/25/2018.	Pass-Through Loss			14,036						0		(112)		112	112		06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36		12/25/2018.	MBS Paydown		602,092	602,092	567,002	511,813		6,118		6,118		602,092			0	18,177	06/25/2036.
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		11/15/2018.	MBS Paydown		852,470	852,470	852,470	852,470				0		852,470			0	21,269	08/15/2024.
55281T AA 8	MCA 2017-1 A ABS SNR FLT 08/15/2028		11/15/2018.	MBS Paydown		4,080,015	4,080,015	4,080,015	4,080,205		50		50		4,080,015			0	94,115	08/15/2028.
55281T AB 6	MCA 2017-1 B ABS MEZ FLT 08/15/2028		11/15/2018.	MBS Paydown		1,813,552	1,813,552	1,813,552	1,813,552				0		1,813,552			0	53,809	08/15/2028.
55312H AA 7	MMCAP 17A A1 CDO SSNR FLT 12/01/35		12/01/2018.	MBS Paydown		1,130,716	1,130,716	1,075,424	162,148		43,332		43,332		1,130,716			0	12,355	12/01/2035.
55312T AF 0	MLCFC 2007-6 AM MEZ 5.526 03/12/2051		12/12/2018.	MBS Paydown		1,520,190	1,520,190	1,533,016	1,520,941		109		109		1,520,190			0	54,947	03/12/2051.
553794 AC 2	MUFG AMERICAS HLDGS 3.00 02/10/2025		11/08/2018.	Partial Make Whole Call		2,120,000	2,120,000	2,108,743	2,111,655		8,345		8,345		2,120,000			0	66,710	02/10/2025.
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027		06/29/2018.	Distribution		4,750,000	4,750,000	4,750,000	4,750,000				0		4,750,000			0	118,782	04/27/2027.
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		02/02/2018.	Distribution		7,700,000	7,700,000	7,411,250	7,700,000				0		7,700,000			0	60,254	01/18/2028.
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		02/02/2018.	Exchanged		3,088,750	3,500,000	3,368,750	3,088,750		79,243		79,243		3,088,750			0	850,696	01/18/2028.
55953P AE 5	MAGNE 2015-16A COMB CLO 01/18/2028		03/01/2018.	Distribution		821,978			821,978		821,978		821,978		821,978			0	(821,978)	01/18/2028.
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27		09/18/2018.	Distribution		10,500,000	10,500,000	10,500,000	10,500,000				0		10,500,000			0	334,950	07/18/2027.
56585A AS 1	MARATHON PETRO 3.8 04/01/28		10/01/2018.	Book Value Adjustment									0					0		04/01/2028.
573284 AK 2	MARTIN MAR MTLS 6.6 04/15/18		04/15/2018.	Maturity		4,000,000	4,000,000	3,997,160	3,999,887		113		113		4,000,000			0	132,000	04/15/2018.
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065		10/10/2018.	MBS Paydown		515,223	515,223	484,471	347,896		172,969		172,969		515,223			0	6,645	12/10/2065.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		12/25/2018.	MBS Paydown		94,260	94,260	75,378	62,708		1,223		1,223		94,260			0	2,462	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36		12/25/2018.	Pass-Through Loss			(3,310)	87					0					0		11/25/2036.
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		10/25/2018.	Pass-Through Loss			3,824	7,222					0		(3,921)		3,921	3,921		07/25/2035.
576433 C5 3	MARM 2005-6 5A2 PT SNR FLT 07/25/2035		12/25/2018.	MBS Paydown		953,079	953,079	804,312	798,265		86,225		86,225		953,079			0	14,856	07/25/2035.
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035		12/25/2018.	MBS Paydown		301,208	301,208	243,227	242,230		16,699		16,699		301,208			0	7,765	09/25/2035.
576433 D5 2	MARM 2005-7 3A1 PT SSNR FLT 09/25/2035		12/25/2018.	Pass-Through Loss			19						0		(1)		1	1		09/25/2035.
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		12/25/2018.	MBS Paydown		949,050	949,050	913,460	917,683		1,575		1,575		949,050			0	23,302	12/25/2033.
576433 HM 1	MARM 2003-7 4A1 PT SNR FLT 01/25/2034		12/25/2018.	MBS Paydown		254,023	254,023	247,038	247,069		(929)		(929)		254,023			0	5,063	01/25/2034.
576433 QD 1	MARM 2004-7 5A1 PT SSNR FLT 07/25/2034		12/25/2018.	MBS Paydown		342,093	342,093	324,988	324,764		11,592		11,592		342,093			0	6,091	07/25/2034.
576433 XA 9	MARM 2005-1 3A1 PT SNR FLT 02/25/2035		12/25/2018.	MBS Paydown		549,658	549,658	522,175	523,066		19,281		19,281		549,658			0	12,020	02/25/2035.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		05/25/2018.	MBS Paydown		84,638	84,638	87,575	84,638				0		84,638			0	1,155	11/25/2033.
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035		12/25/2018.	MBS Paydown		620,016	620,016	515,388	562,922		(56,757)		(56,757)		620,016			0	8,070	03/25/2035.
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		10/25/2018.	Pass-Through Loss			58,067	29,916					0		30,288		(30,288)	(30,288)		11/25/2020.
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020		12/25/2018.	MBS Paydown		372,792	372,792	373,857	355,300		11,349		11,349		372,792			0	11,362	11/25/2020.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		12/25/2018.	MBS Paydown		2,318,093	2,318,093	2,256,786	2,234,695		(1,571)		(1,571)		2,318,093			0	47,735	11/25/2035.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		06/25/2018.	Pass-Through Loss			(5)	5					0		(13)		13	13		05/25/2036.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		12/25/2018.	MBS Paydown		105,781	105,781	103,562	90,989		27,585		27,585		105,781			0	3,717	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		12/25/2018.	MBS Paydown		4,224,292	4,224,292	3,705,192	3,926,030		105,401		105,401		4,224,292			0	41,394	09/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
581557 AX 3	MCKESSON CORP 7.50 02/15/19		03/26/2018.	Make Whole Call		2,085,024	2,000,000	1,993,180	1,998,966		1,034		1,034		2,000,000			0	177,107	02/15/2019.
58155Q AD 5	MCKESSON CORP 4.75 03/01/2021		02/23/2018.	Cash Tender		3,161,910	3,000,000	2,990,790	3,013,774		143		143		2,996,752		3,248	3,248	229,993	03/01/2021.
585515 AE 9	MELLON FUNDING 5.50 11/15/2018		11/15/2018.	Maturity		4,100,000	4,100,000	4,093,645	4,099,414		586		586		4,100,000			0	225,500	11/15/2018.
58933Y AF 2	MERCK & CO INC 2.80 05/18/2023		12/14/2018.	CS FIRST BOSTON		8,799,660	9,000,000	8,992,170	8,995,510		756		756		8,996,265		(196,605)	(196,605)	273,000	05/18/2023.
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		11/25/2018.	MBS Paydown		26,728	26,728	26,725	26,728				0		26,728			0	975	07/25/2027.
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028		08/20/2018.	MBS Paydown		17,838	17,838	17,834	17,838				0		17,838			0	599	05/20/2028.
590188 JF 6	MERRILL LYNCH 6.50 07/15/2018		07/15/2018.	Maturity		1,000,000	1,000,000	1,149,126	1,007,746		(7,746)		(7,746)		1,000,000			0	65,000	07/15/2018.
59020U V7 7	MLMI 2005-A9 1A1 SEQ SSNR FLT 12/25/2035		12/25/2018.	MBS Paydown		635,958	635,958	596,608	599,684		12,475		12,475		635,958			0	15,044	12/25/2035.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		11/25/2018.	Pass-Through Loss			78,448						0					0		12/25/2035.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		12/25/2018.	MBS Paydown		378,835	378,835	326,619	293,053		9,770		9,770		378,835			0	7,591	12/25/2035.
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		12/25/2018.	MBS Paydown		6,177,610	6,177,610	5,758,691	5,887,080		116,368		116,368		6,177,610			0	68,903	08/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		09/25/2018.	MBS Paydown		649,731	649,731	565,266	582,609		67,122		67,122		649,731			0	13,671	10/25/2035.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		12/25/2018.	MBS Paydown		17,165	17,165	10,299			17,165		17,165		17,165			0		10/25/2036.
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		12/25/2018.	MBS Paydown		311,635	311,635	278,913	279,559		(10,214)		(10,214)		311,635			0	8,207	10/25/2036.
59048@ AA 6	MESA AIRLINES 2015-1A-0 4.75 7/15/29		07/15/2018.	Paydown		322,106	322,106	322,106	322,121		(1)		(1)		322,106			0	11,569	07/15/2029.
59111R AA 0	METAL 2017-1 A ABS SSNR 4.581 10/15/2042		12/15/2018.	MBS Paydown		717,731	717,731	717,730	717,729		0		0		717,731			0	17,807	10/15/2042.
59284M AC 8	MEXICO CITY ARPT 3.875 04/30/2028	C	12/24/2018.	Cash Tender		4,865,900	5,122,000	5,090,909	5,091,458		(120,619)		(120,619)		4,865,900			0	235,780	04/30/2028.
59284M AC 8	MEXICO CITY ARPT 3.875 04/30/2028	C	12/24/2018.	Consent Fee		204,880							0		204,880			0		04/30/2028.
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		12/15/2018.	MBS Paydown		207,086	207,086	198,802	202,952		544		544		207,086			0	6,231	01/15/2040.
59549W AA 1	MDST 11 A1 4.864 07/15/2038		12/15/2018.	MBS Paydown		212,790	212,790	212,784	212,788		(0)		(0)		212,790			0	5,082	07/15/2038.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		12/15/2018.	MBS Paydown		714,823	714,823	713,259	711,644		150		150		714,823			0	13,309	12/15/2045.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2018.	Sinking Fund Redemption		503,930	503,930	503,930	503,930				0		503,930			0	22,677	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2018.	Sinking Fund Redemption		699,800	699,800	699,800	699,800				0		699,800			0	29,241	03/15/2025.
60253X AA 3	MCS VA 1 CDO FLTR 3/26/2013	C	07/26/2018.	Distribution		131,592	466,737	485,453	0				0		0		131,592	131,592	43,265	03/26/2013.
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		04/20/2018.	MBS Paydown		352,000	352,000	351,980	351,987		1		1		352,000		(19,187)	(19,187)	23,729	07/20/2026.
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		04/30/2018.	Distribution		3,647,987	3,628,800	3,628,597	3,628,668		23		23		3,628,680		19,307	19,307	63,968	07/20/2026.
60688H AA 3	MMCAPS 18A A1 CDO SSNR FLT 12/26/2039		09/26/2018.	MBS Paydown		910,143	910,143	700,255	708,886		(24,358)		(24,358)		910,143			0	19,079	12/26/2039.
61125# AA 6	MONROE CAP MGMT A-2 LIBOR? 10/30/23		03/29/2018.	Consent Fee		169,670							0		169,670			0		10/30/2023.
61125# AA 6	MONROE CAP MGMT A-2 LIBOR? 10/30/23		12/31/2018.	Paydown		22,180,645	22,180,645	22,142,696			96,480		96,480		22,180,842		(197)	(197)	756,146	10/30/2023.
61166W AU 5	MONSANTO CO 3.375 07/15/2024		07/12/2018.	Consent Fee		4,000							0		4,000			0		07/15/2024.
61166W AU 5	MONSANTO CO 3.375 07/15/2024		07/12/2018.	NON-BROKER		3,883,720	4,000,000	3,997,600	3,998,379		135		135		3,994,514		(110,794)	(110,794)	135,000	07/15/2024.
61166W AW 1	MONSANTO CO 2.85 04/15/2025		07/12/2018.	Consent Fee		4,000							0		4,000			0		04/15/2025.
61166W AW 1	MONSANTO CO 2.85 04/15/2025		07/12/2018.	NON-BROKER		3,730,560	4,000,000	3,983,760	3,987,737		809		809		3,984,545		(253,985)	(253,985)	84,550	04/15/2025.
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		12/25/2018.	MBS Paydown		5,599,010	5,599,010	4,967,101	5,159,967		200,246		200,246		5,599,010			0	59,550	12/26/2046.
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		12/25/2018.	Pass-Through Loss			185,249	137,999					0		133,707		(133,707)	(133,707)		12/26/2046.
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047		04/15/2018.	MBS Paydown		244,953	244,953	247,401	245,234		(281)		(281)		244,953			0	2,208	09/15/2047.
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		12/25/2018.	MBS Paydown		615,168	615,168	622,076	623,002		1,962		1,962		615,168			0	10,372	07/25/2034.
61748H FK 2	MSM 2004-10AR B1 MEZ FLT 11/25/2034		12/25/2018.	MBS Paydown		177,692	177,692	168,446	169,976		(1,883)		(1,883)		177,692			0	3,236	11/25/2034.
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		11/25/2018.	Pass-Through Loss			8,082						0					0		02/25/2036.
61748H UF 6	MSM 2006-1AR 1A1 PT SNR FLT 02/36		12/25/2018.	MBS Paydown		322,646	322,646	248,340	237,839		14,790		14,790		322,646			0	3,088	02/25/2036.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		12/25/2018.	MBS Paydown		1,628,472	1,628,472	1,191,838	1,235,785		107,867		107,867		1,628,472			0	35,009	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		12/25/2018.	MBS Paydown		35,466	35,466	27,530	16,768		(2,924)		(2,924)		35,466			0	712	06/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		12/25/2018.	MBS Paydown		544,000	544,000	368,560	254,940		3,581		3,581		544,000			0	7,286	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		12/25/2018.	MBS Paydown		1,536,063	1,536,063	1,399,258	1,354,068		8,354		8,354		1,536,063			0	20,604	07/25/2047.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		12/25/2018.	MBS Paydown		258,588	258,588	148,203	85,252		(154,426)		(154,426)		258,588			0	2,621	12/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		12/25/2018.	MBS Paydown		412,094	412,094	257,559	243,110		(91,444)		(91,444)		412,094			0	3,763	11/25/2036.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		12/26/2018.	MBS Paydown		1,638,218	1,638,218	1,701,282	1,610,643		(39,456)		(39,456)		1,638,218			0	47,718	04/26/2036.
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE		12/26/2018.	MBS Paydown		5,528,718	5,528,718	4,955,114	5,421,746		103,484		103,484		5,528,718			0	87,069	07/26/2035.
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035 RE		12/26/2018.	MBS Paydown		1,109,673	1,109,673	932,125	1,069,961		13,781		13,781		1,109,673			0	25,061	07/26/2035.
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37		10/26/2018.	MBS Paydown		263,568	263,568	242,482	256,299		7,268		7,268		263,568			0	10,217	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		10/26/2018.	Pass-Through Loss			122,767	50,885			(31,130)		(31,130)					0		10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		12/26/2018.	MBS Paydown		184,899	184,899	76,638	99,241		14,988		14,988		184,899			0	9,969	10/26/2037.
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035		11/26/2018.	MBS Paydown		1,365,020	1,365,020	1,298,476	1,357,872		7,149		7,149		1,365,020			0	30,806	10/26/2035.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		12/26/2018.	MBS Paydown		748,173	748,173	506,353	553,956		4,360		4,360		748,173			0	26,716	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037		12/26/2018.	Pass-Through Loss			69,958	56,015			(969)		(969)		(12,799)		12,799	12,799		01/26/2037.
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049		12/15/2018.	MBS Paydown		935,469	935,469	944,794	934,941		(4,227)		(4,227)		935,469			0	20,977	07/15/2049.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035		12/25/2018.	MBS Paydown		13,614	13,614	7,828	9,493		3,611		3,611		13,614			0	189	08/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035		12/25/2018.	MBS Paydown		622,821	622,821	401,720	461,584		82,290		82,290		622,821			0	8,695	12/25/2035.
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20		03/15/2018.	Partial Make Whole Call		2,226,048	2,106,000	2,101,872	2,104,964		1,036		1,036		2,106,000			0	194,763	01/15/2020.
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024		07/20/2018.	MBS Paydown		6,000,000	6,000,000	5,994,000	5,997,903		2,097		2,097		6,000,000			0	162,540	01/20/2024.
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024		07/20/2018.	MBS Paydown		16,000,000	16,000,000	15,300,000	15,489,236		510,764		510,764		16,000,000			0	426,825	07/22/2024.
62431X AQ 9	MVW 2014-1A CR CLO MEZ FLT 10/15/2026		06/28/2018.	Distribution		5,000,000	5,000,000	5,003,125	5,001,194		(1,078)		(1,078)		5,000,117		(117)	(117)	161,856	10/15/2026.
62432C AL 5	MVW 2015-10A B2 CLO MEZ SEQ 4.11 10/27		01/30/2018.	Distribution		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	29,683	10/13/2027.
628312 AB 6	MUTUAL OF OMAHA 6.95 10/15/2040		12/01/2018.	Transfer to Sch BA from Sch D		2,662,262	2,000,000	2,682,540			(15,978)		(15,978)		2,662,262			0	156,761	10/15/2040.
628788 AA 9	NORWEGIAN AIR 16-1 4.875 05/10/2028	C	11/10/2018.	Sinking Fund Redemption		94,861	94,861	94,861	94,860		0		0		94,861			0	3,468	05/10/2028.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		12/25/2018.	MBS Paydown		2,735,214	2,735,214	2,615,257	2,623,634		100		100		2,735,214			0	55,247	07/25/2043.
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		12/20/2018.	MBS Paydown		1,186,706	1,186,706	1,186,706	1,186,705		0		0		1,186,706			0	26,649	04/20/2046.
62946A AC 8	NPRL 2017-1A A1 ABS SSNR 3.372 10/21/47		12/20/2018.	MBS Paydown		1,456,517	1,456,517	1,456,503	1,456,503		1		1		1,456,517			0	26,997	10/21/2047.
637417 AD 8	NATL RETAIL PPTY 5.50 07/15/2021		10/19/2018.	Make Whole Call		12,729,600	12,000,000	11,829,240	11,928,631		71,369		71,369		12,000,000			0	1,561,933	07/15/2021.
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		12/15/2018.	MBS Paydown		844,908	844,908	844,596	844,754		59		59		844,908			0	12,318	12/15/2028.
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26		05/28/2018.	MBS Paydown		22,000,000	22,000,000	22,000,000	22,000,000				0		22,000,000			0	330,000	08/28/2026.
640270 AW 4	NGCLO 2014-1A BR CLO MEZ FLT 08/28/26		05/28/2018.	MBS Paydown		8,000,000	8,000,000	8,000,000	7,999,133		867		867		8,000,000			0	142,489	08/28/2026.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		12/25/2018.	MBS Paydown		290,666	290,666	193,293	125,863		(1,380)		(1,380)		290,666			0	3,716	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		12/25/2018.	MBS Paydown		132,612	132,612	88,187	57,462		(644)		(644)		132,612			0	1,695	10/25/2036.
64829T AA 9	NZES 2018-FNT1 A ABS SSNR 3.61 05/25/23		12/25/2018.	MBS Paydown		948,577	948,577	948,381			22		22		948,577			0	10,837	05/25/2023.
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		12/25/2018.	MBS Paydown		1,185,721	1,185,721	1,185,625			12		12		1,185,721			0	14,672	05/25/2023.
64829T AH 4	NZES 2018-FNT2 A ABS SSNR 3.79 07/25/54		12/25/2018.	MBS Paydown		964,935	964,935	964,667			(79)		(79)		964,935			0	7,649	07/25/2054.
64829T AJ 0	NZES 2018-FNT2 B ABS SNR 4.09 07/25/2054		12/25/2018.	MBS Paydown		1,387,093	1,387,093	1,386,903			(136)		(136)		1,387,093			0	11,865	07/25/2054.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32		07/01/2018.	Sinking Fund Redemption		304,000	304,000	307,755	306,917		(2,917)		(2,917)		304,000			0	15,836	07/01/2032.
651229 AS 5	NEWELL RUBBERMAID 3.90 11/01/2025		12/26/2018.	Cash Tender		3,632,640	4,000,000	3,987,440	4,148,063		1,035		1,035		3,790,869		(158,229)	(158,229)	179,833	11/01/2025.
651229 AS 5	NEWELL RUBBERMAID 3.90 11/01/2025		12/26/2018.	Consent Fee		200,000							0		200,000			0		11/01/2025.
65130P AC 4	NEWFL 2016-1A A CLO SSNR FLT 04/20/2028		05/24/2018.	Distribution		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	528,759	04/20/2028.
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025		06/02/2018.	MBS Paydown		2,356,816	2,356,816	2,324,999	2,349,212		5,414		5,414		2,356,816			0	24,212	06/02/2025.
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025		07/17/2018.	Distribution		2,961,473	2,961,473	2,921,493	2,951,918		4,181		4,181		2,953,909		7,564	7,564	44,977	06/02/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
65157Q BA 3	NMRK 2014-2A AFR CLO SSNR 3.077 06/30/26		09/30/2018.	MBS Paydown		1,261,465	1,261,465	1,261,465	1,261,465				0		1,261,465			0	29,111	06/30/2026.
65157Q BA 3	NMRK 2014-2A AFR CLO SSNR 3.077 06/30/26		11/28/2018.	Distribution		11,238,535	11,238,535	11,238,535	11,238,535				0		11,238,535			0	410,267	06/30/2026.
65157Q BG 0	NMRK 2014-2A BFR CLO MEZ 3.669 06/30/26		11/27/2018.	Distribution		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	191,247	06/30/2026.
65364T AA 7	NIAGARA MOHAWK 5.469 01/01/18		01/01/2018.	Maturity		460,000	460,000	460,000	460,000				0		460,000			0	12,579	01/01/2018.
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		12/11/2018.	Paydown		452,915	452,915	452,915	452,915				0		452,915			0	8,666	07/01/2024.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	C	02/01/2018.	Cash Tender		1,379,353	1,349,000	1,241,080	1,293,736		1,619		1,619		1,295,356		53,644	53,644	63,403	08/01/2020.
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035		12/25/2018.	MBS Paydown		84,015	84,015	85,401	85,388		(427)		(427)		84,015			0	1,893	03/25/2035.
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		12/25/2018.	MBS Paydown		302,476	302,476	251,433	256,022		14,172		14,172		302,476			0	3,467	07/25/2035.
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		12/25/2018.	MBS Paydown		1,313,026	1,313,026	904,347	916,470		226,668		226,668		1,313,026			0	20,275	08/25/2035.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		12/25/2018.	MBS Paydown		797,459	797,459	628,854	762,341		17,492		17,492		797,459			0	9,449	03/25/2036.
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		12/26/2018.	MBS Paydown		198,825	198,825	164,715	175,475		14,741		14,741		198,825			0	5,758	12/26/2036.
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		12/26/2018.	Pass-Through Loss			(10,568)						0		(19,655)		19,655	19,655		12/26/2036.
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		03/23/2018.	Suspense Ledger Adjustment		35,506							0				35,506	35,506		07/15/2011.
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		12/28/2018.	Distribution		40,049	1,500,000	1,296,250	0		40,049		40,049		40,049			0	13,212	07/15/2011.
659298 AE 3	NEND 2013-1A C CLO FLT 07/17/2025		03/08/2018.	Distribution		3,500,000	3,500,000	3,382,400	3,450,279		3,077		3,077		3,453,356		46,644	46,644	58,486	07/17/2025.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		10/01/2018.	Sinking Fund Redemption		326,231	326,231	334,910	330,249		(323)		(323)		326,231			0	12,608	04/01/2022.
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19		11/01/2018.	Sinking Fund Redemption		349,034	349,034	349,034	349,041		(2)		(2)		349,034			0	18,301	11/01/2019.
66859N AH 5	WOODS 2014-11A B2R CLO MEZ 3.6898 04/25		04/15/2018.	MBS Paydown		6,000,000	6,000,000	6,000,000	5,999,995		5		5		6,000,000			0	110,694	04/15/2025.
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025		06/15/2018.	MBS Paydown		4,900,000	4,900,000	4,900,000	4,900,001		(1)		(1)		4,900,000			0	88,175	09/15/2025.
670444 ZZ 4	NUSPIRE LLC L.50 11/08/2022 MD		06/19/2018.	Paydown		5,000,000	5,000,000	5,000,000	4,996,321		3,679		3,679		5,000,000			0	240,826	11/08/2022.
67059T AA 3	NUSTAR LOGISTICS 7.65 04/15/18		04/15/2018.	Maturity		5,000,000	5,000,000	4,990,100	4,999,606		394		394		5,000,000			0	216,250	04/15/2018.
67077M AB 4	NUTRIEN LTD 4.875 03/30/2020		04/10/2018.	Consent Fee		7,000							0		7,000			0		03/30/2020.
67077M AD 0	NUTRIEN LTD 3.00 04/01/2025		04/10/2018.	Consent Fee		6,000							0		6,000			0		04/01/2025.
67077M AE 8	NUTRIEN LTD 4.00 12/15/2026		04/10/2018.	Consent Fee		5,000							0		5,000			0		12/15/2026.
67077M AL 2	NUTRIEN LTD 3.375 03/15/2025		04/10/2018.	Consent Fee		4,000							0		4,000			0		03/15/2025.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		12/15/2018.	MBS Paydown		111,538	111,538	111,530	39,808		19,434		19,434		111,538			0	3,518	05/15/2024.
67089N AU 6	OCP 2012-2A BR CLO MEZ FLT 11/22/2025		11/22/2018.	MBS Paydown		8,000,000	8,000,000	8,000,000	8,008,860		(8,860)		(8,860)		8,000,000			0	325,239	11/22/2025.
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026		04/23/2018.	MBS Paydown		8,000,000	8,000,000	8,000,000	7,998,778		1,222		1,222		8,000,000			0	139,589	04/23/2026.
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25		10/17/2018.	MBS Paydown		4,800,253	4,800,253	4,800,253	4,790,785		4,524		4,524		4,800,253			0	147,558	04/17/2025.
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025		07/20/2018.	MBS Paydown		7,000,000	7,000,000	7,002,800	7,002,231		(2,231)		(2,231)		7,000,000			0	184,082	04/20/2025.
67107F AQ 0	OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26		11/15/2018.	Distribution		20,000,000	20,000,000	20,000,000	19,999,906		35		35		19,999,941		59	59	590,622	10/17/2026.
67107F AU 1	OZLM 2014-8A A2BR CLO MEZ 3.45 10/17/26		11/15/2018.	Distribution		6,500,000	6,500,000	6,500,000	6,499,947		10		10		6,499,957		43	43	241,692	10/17/2026.
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26		09/06/2018.	Distribution		6,000,000	6,000,000	6,000,000	6,001,891		(1,154)		(1,154)		6,000,737		(737)	(737)	140,093	10/20/2026.
67107K AT 3	OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026		09/06/2018.	Distribution		2,100,000	2,100,000	2,100,000	2,101,063		(1,917)		(1,917)		2,099,146		854	854	60,646	10/20/2026.
67108B AU 9	OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27		08/29/2018.	Distribution		8,000,000	8,000,000	8,000,000	8,000,336		723		723		8,001,059		(1,059)	(1,059)	215,280	10/30/2027.
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26		04/17/2018.	MBS Paydown		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	162,450	04/17/2026.
67108W AW 9	OZLM 2014-7A A2BR CLO MEZ 3.60 07/17/26		07/17/2018.	MBS Paydown		9,500,000	9,500,000	9,500,000	9,500,000				0		9,500,000			0	256,500	07/17/2026.
67108W BA 6	OZLM 2014-7A B2R CLO MEZ 4.36 07/17/2026		07/17/2018.	MBS Paydown		9,500,000	9,500,000	9,500,000	9,500,000		0		0		9,500,000			0	310,650	07/17/2026.
67112P AA 6	SYNERGY 1608 10.00 08/30/2020		10/31/2017.	Paydown						542			542					0		08/20/2020.
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27		03/15/2018.	Distribution		3,000,000	3,000,000	2,999,655	2,999,832		9		9		2,999,841		159	159	46,001	01/20/2027.
67515E AL 0	OCTR 2014-5A A3R CLO SSNR 3.14 10/13/26		10/26/2018.	Distribution		6,000,000	6,000,000	6,000,000	5,999,975		9		9		5,999,984		16	16	195,203	10/13/2026.
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019		05/05/2018.	Make Whole Call		15,353,670	15,000,000	14,912,550	14,964,659		6,021		6,021		14,970,679		29,321	29,321	663,045	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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
67575N AQ 6	OMART 2016-T1 AT1 ABS SSNR 2.5207 08/48		07/15/2018.	MBS Paydown		8,000,000	8,000,000	7,999,994	7,999,999		1		1		8,000,000			0	117,633	08/17/2048.
67575N AY 9	OMART 2017-T1 AT1 ABS SSNR 2.4989 09/48		08/15/2018.	MBS Paydown		18,000,000	18,000,000	17,999,991	17,999,994		6		6		18,000,000			0	299,868	09/15/2048.
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24		04/19/2018.	Distribution		18,000,000	18,000,000	18,000,000	17,999,906		8		8		17,999,914		86	86	259,718	12/16/2024.
67590Y AE 0	OCT26 2016-1A B2 CLO MEZ 3.88 04/15/2027		06/13/2018.	Distribution		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	191,575	04/15/2027.
67591E AE 3	OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027		11/29/2018.	Distribution		8,000,000	8,000,000	8,000,000	7,996,436		476		476		7,996,911		3,089	3,089	272,111	10/24/2027.
677071 AA 0	OHANA MILITARY 5.471 10/01/21		10/01/2018.	Sinking Fund Redemption		585,000	585,000	582,104	592,131		695		695		585,000			0	23,870	10/01/2021.
677071 AF 9	OHANA MILITARY 5.675 10/01/2026		10/01/2018.	Sinking Fund Redemption		183,246	183,246	185,458	184,483		(118)		(118)		183,246			0	7,859	10/01/2026.
677071 AM 4	OHANA MILITARY 5.462 10/01/2026		10/01/2018.	Sinking Fund Redemption		122,890	122,890	126,504	125,076		(209)		(209)		122,890			0	5,058	10/01/2026.
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09/01/2018		09/01/2018.	Maturity		5,000,000	5,000,000	4,982,250	4,998,431		1,569		1,569		5,000,000			0	317,500	09/01/2018.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028		12/01/2018.	Sinking Fund Redemption		604,167	604,167	650,981	636,724		(4,705)		(4,705)		604,167			0	37,039	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28		12/01/2018.	Sinking Fund Redemption		166,672	166,672	173,195	171,611		(725)		(725)		166,672			0	9,380	12/01/2028.
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		12/18/2018.	MBS Paydown		3,222,459	3,222,459	3,221,435	3,222,284		134		134		3,222,459			0	53,975	03/18/2026.
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		12/18/2018.	MBS Paydown		16,331,486	16,331,486	16,328,692	16,330,444		911		911		16,331,486			0	410,198	03/20/2028.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07/25/2035		12/25/2018.	MBS Paydown		554,145	554,145	425,999	492,348		41,681		41,681		554,145			0	6,712	07/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035		06/25/2018.	MBS Paydown		278,038	278,038	239,808	278,038				0		278,038			0	1,618	12/25/2035.
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037		12/25/2018.	MBS Paydown		113,217	113,217	113,430	113,217				0		113,217			0	2,043	03/25/2037.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		12/09/2018.	MBS Paydown		512,804	512,804	512,714	512,739		23		23		512,804			0	6,103	07/09/2029.
68764W AA 0	SYNERGY 1657 10.00 8/30/2020		10/31/2017.	Paydown						11,259			11,259					0		08/30/2020.
69138V AB 7	OXBOW 2011-1A A2 ABS 4.969 05/01/2036		08/01/2018.	MBS Paydown		16,000,000	16,000,000	16,879,648	16,189,705		(189,705)		(189,705)		16,000,000			0	596,280	05/01/2036.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		12/25/2018.	MBS Paydown		1,216,422	1,216,422	1,185,251	1,184,881		(7,906)		(7,906)		1,216,422			0	23,578	09/25/2043.
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026		07/15/2018.	Sinking Fund Redemption		565,101	565,101	623,340	601,616		(2,239)		(2,239)		565,101			0	23,011	07/15/2026.
694308 GT 8	PACIFIC GAS & ELEC 3.50 10/01/2020		11/15/2018.	MORGAN STANLEY		7,270,000	8,000,000	7,960,320	7,987,745		3,808		3,808		7,991,553		(721,553)	(721,553)	317,333	10/01/2020.
694308 GV 3	PACIFIC GAS & ELEC 4.25 05/15/2021		11/15/2018.	SEAPORT GROUP		9,250,000	10,000,000	9,991,900	9,996,891		772		772		9,997,663		(747,663)	(747,663)	429,722	05/15/2021.
694308 HE 0	PACIFIC GAS & ELEC 3.85 11/15/2023		11/16/2018.	JP MORGAN SECURITIES INC.		6,375,390	7,000,000	6,987,330	6,992,000		1,094		1,094		6,993,094		(617,704)	(617,704)	273,243	11/15/2023.
698455 AB 8	PANHANDLE EASTERN 7.00 06/15/2018		06/15/2018.	Maturity		8,000,000	8,000,000	8,180,724	8,015,853		(15,853)		(15,853)		8,000,000			0	280,000	06/15/2018.
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		01/20/2018.	MBS Paydown		14,000,000	14,000,000	13,555,625	13,713,066		286,934		286,934		14,000,000			0	102,817	07/20/2027.
69915V AL 4	PARL 2015-1A C2 CLO MEZ SEQ 5.17 07/27		01/20/2018.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	25,850	07/20/2027.
70337U 10 0	PATRONS' IV 5.775 12/23/2063		09/23/2018.	Sinking Fund Redemption		2,010,886	2,010,886	2,090,707	1,959,329				0		2,010,886			0	48,105	12/23/2063.
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018		01/10/2018.	Sinking Fund Redemption		204,944	204,944	198,283	204,946				0		204,944			0	1,001	01/10/2020.
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018		10/17/2018.	Sinking Fund Redemption		763,946	763,946	763,946	763,946				0		763,946			0	28,733	11/17/2018.
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019		10/04/2018.	Sinking Fund Redemption		416,667	416,667	416,667	416,667				0		416,667			0	13,902	11/04/2019.
70807# AA 2	PENNANT PARK SENIOR SECR RL L? 05/23		11/27/2018.	Paydown		10,650,794	10,650,794	10,595,697			55,097		55,097		10,650,794			0	43,703	05/02/2023.
713448 BW 7	PEPSICO INC 3.00 08/25/2021		12/13/2018.	JP MORGAN SECURITIES INC.		6,971,160	7,000,000	6,957,510	6,982,953		4,308		4,308		6,987,261		(16,101)	(16,101)	275,333	08/25/2021.
71647N AF 6	PETROBRAS GLOBAL FIN 4.375 05/20/2023	C	12/13/2018.	HSBC SECURITIES		14,437,500	15,000,000	14,922,880	14,954,226		7,377		7,377		14,961,603		(524,103)	(524,103)	705,469	05/20/2023.
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48		12/05/2018.	MBS Paydown		36,250	36,250	36,250			1		1		36,250			0	532	09/05/2048.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036		12/25/2018.	MBS Paydown		454,664	454,664	454,664	430,168		18,033		18,033		454,664			0	9,349	01/25/2036.
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		11/25/2018.	MBS Paydown		557,310	557,310	523,174	557,310				0		557,310			0	5,306	11/25/2046.
74005P AU 8	PRAXAIR INC 4 08/15/19		12/04/2018.	Make Whole Call		3,033,600	3,000,000	2,985,180	2,997,124		2,876		2,876		3,000,000			0	209,475	08/15/2019.
74005P AZ 7	PRAXAIR INC 3.00 09/01/2021		12/13/2018.	BANC OF AMERICA SECURITIES		4,968,350	5,000,000	4,958,650	4,983,323		4,193		4,193		4,987,516		(19,166)	(19,166)	194,167	09/01/2021.
74040T AC 7	PRETSL 4A CDO MEZ FLT 12/23/2031		12/23/2018.	MBS Paydown		1,243,230	1,243,230	1,186,896	1,186,076		11,912		11,912		1,243,230			0	11,581	12/23/2031.
74040X AB 0	PRETSL 9A A2 CDO SNR FLT 04/03/2033		04/03/2018.	MBS Paydown		8,010,233	8,010,233	7,449,516	7,569,332		440,901		440,901		8,010,233			0	94,363	04/03/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74040X AF 1	PRETSL 9A A3 CDO SNR FLT 04/03/2033		04/03/2018.	MBS Paydown		8,580,860	8,580,860	7,570,746	7,814,862		765,998		765,998		8,580,860			0	101,086	04/03/2033.
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033		07/03/2018.	MBS Paydown		5,141,269	5,141,269	4,914,138	4,975,981		165,288		165,288		5,141,269			0	81,750	07/03/2033.
74040Y AB 8	PRETSL 10A A2 CDO SSNR FLT 07/03/33		10/03/2018.	MBS Paydown		2,161,929	2,161,929	2,136,931			23,619		23,619		2,161,929			0	17,674	07/03/2033.
74041C AA 7	PRETSL 15A A1 CDO SSNR FLT 09/26/2034		12/26/2018.	MBS Paydown		1,822,325	1,822,325	1,384,146	1,425,125		61,253		61,253		1,822,325			0	40,378	09/26/2034.
74041E AA 3	PRETSL 16A A1 CDO SSNR FLT 03/23/2035		12/23/2018.	MBS Paydown		961,645	961,645	792,464	568,357		(49,745)		(49,745)		961,645			0	20,375	03/23/2035.
74041N AA 3	PRETSL 12A A1 CDO SEQ SSNR FLT 12/24/33		12/24/2018.	MBS Paydown		11,493,403	11,493,403	10,899,991	3,180,336		51,160		51,160		11,493,403			0	224,614	12/24/2033.
74041N AL 9	PRETSL 12A A1W CDO SSNR FLT 12/24/2033		12/24/2018.	MBS Paydown		135,051	135,051	112,868	114,451		3,798		3,798		135,051			0	3,485	12/24/2033.
74041P AB 6	PRETSL 8A A2 CDO SSNR FLT 01/03/2033		10/03/2018.	MBS Paydown		7,255,873	7,255,873	5,581,132	5,610,756		40,245		40,245		7,255,873			0	196,273	01/03/2033.
74041U AA 7	PRETSL 14A A1 CDO SEQ SSNR FLT 06/24/34		03/24/2018.	MBS Paydown		7,750,230	7,750,230	6,250,506	6,154,066		1,596,164		1,596,164		7,750,230			0	76,157	06/24/2034.
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		06/24/2018.	MBS Paydown		15,233,044	15,233,044	13,431,277	13,547,570		1,685,474		1,685,474		15,233,044			0	270,494	09/24/2033.
74041W AB 1	PRETSL 11A A2 CDO MEZ FLT 09/24/33		06/24/2018.	MBS Paydown		398,168	398,168	340,634	342,299		55,869		55,869		398,168			0	7,629	09/24/2033.
74042D AA 4	PRETSL 20A A1 CDO SSNR FLT 03/22/2038	C	12/22/2018.	MBS Paydown		164,684	164,684	151,612			98		98		164,684			0	1,141	03/22/2038.
74042E AA 2	PRETSL 17 A1 CDO SEQ SSNR FLT 06/23/35		12/23/2018.	MBS Paydown		1,354,729	1,354,729	1,090,251	1,072,719		(86,045)		(86,045)		1,354,729			0	24,467	06/23/2035.
74042F AA 9	PRETSL 25A A1 CDO SSNR FLT 06/22/2037		12/22/2018.	MBS Paydown		29,357	29,357	22,769	19,576		(33,827)		(33,827)		29,357			0	338	06/22/2037.
74042H AA 5	PRETSL 19A A1 CDO SEQ SSNR FLT 12/22/35		12/22/2018.	MBS Paydown		1,838,591	1,838,591	1,397,102	1,300,211		(224,994)		(224,994)		1,838,591			0	32,495	12/22/2035.
74042H AB 3	PRETSL 19A A2 CDO MEZ FLT 12/22/2035		12/31/2018.	MBS Paydown		19,486	19,486	19,486					0		19,486			0		12/22/2035.
74042J AA 1	PRETSL 21A A1 CDO SEQ SSNR FLT 03/22/38		12/22/2018.	MBS Paydown		2,952,959	2,952,959	2,289,442	2,331,062		(82,471)		(82,471)		2,952,959			0	38,205	03/22/2038.
74042M AA 4	PRETSL 22A A1 CDO SSNR FLT 09/22/2036		12/22/2018.	MBS Paydown		19,401,347	19,401,347	16,656,671	10,129,319		299,439		299,439		19,401,347			0	289,511	09/22/2036.
74042T AA 9	PRETSL 27A A1 CDO SSNR FLT 12/22/2037		12/22/2018.	MBS Paydown		1,653,333	1,653,333	1,157,333	1,167,899		(24,454)		(24,454)		1,653,333			0	39,472	12/22/2037.
74042W AA 2	PRETSL 18A A1 CDO SSNR FLT 09/23/2035		12/23/2018.	MBS Paydown		3,289,130	3,289,130	3,044,964	491,703		61,032		61,032		3,289,130			0	45,125	09/23/2035.
74043A AC 5	PRETSL 23A AFP CDO SSNR FLT 12/22/36		12/22/2018.	MBS Paydown		15,033,938	15,033,938	12,765,005	12,742,616		282,346		282,346		15,033,938			0	305,593	12/22/2036.
74043C AA 5	PRETSL 24A A1 CDO SSNR FLT 03/22/2037		12/22/2018.	MBS Paydown		1,725,549	1,725,549	1,318,069	1,345,734		(111,933)		(111,933)		1,725,549			0	35,393	03/22/2037.
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20		12/25/2018.	MBS Paydown		70,494	70,494	70,978	70,679		(39)		(39)		70,494			0	1,938	07/25/2020.
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019		09/26/2018.	Make Whole Call		4,065,800	4,000,000	4,120,000	4,037,795		(16,086)		(16,086)		4,021,709		(21,709)	(21,709)	305,244	07/15/2019.
743674 AU 7	PROTECTIVE LIFE 6.40 01/15/2018		01/15/2018.	Maturity		10,000,000	10,000,000	9,994,500	9,999,977		23		23		10,000,000			0	320,000	01/15/2018.
74368C AJ 3	PROTECTIVE LIFE GLOBAL 2.161 09/25/2020		12/12/2018.	BARCLAYS CAPITAL		12,689,430	13,000,000	13,000,000	12,999,996		(1)		(1)		12,999,995		(310,565)	(310,565)	341,018	09/25/2020.
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		12/25/2018.	MBS Paydown		367,735	367,735	318,204	321,402		3,383		3,383		367,735			0	4,102	07/25/2036.
74922M AA 9	RALI 2006-QA6 A1 SEQ SNR FLT 07/36		12/25/2018.	Pass-Through Loss			27,926						0					0		07/25/2036.
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		11/25/2018.	Pass-Through Loss			(3,902)						0					0		09/25/2036.
74922Q AA 0	RALI 2006-QA8 A1 SEQ SSNR FLT 09/25/2036		12/25/2018.	MBS Paydown		113,763	113,763	87,464	96,922		3,466		3,466		113,763			0	1,260	09/25/2036.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		04/25/2018.	MBS Paydown		725,542	725,542	666,796	720,450		5,092		5,092		725,542			0	2,253	08/25/2046.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		11/25/2018.	Pass-Through Loss			13,733						0					0		01/25/2037.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		12/25/2018.	MBS Paydown		485,523	485,523	381,691	389,348		(35,045)		(35,045)		485,523			0	4,918	01/25/2037.
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37		12/26/2018.	MBS Paydown		140,156	140,156	151,193	141,433		(1,660)		(1,660)		140,156			0	16,095	09/26/2037.
74927D BY 1	RBSSP 2010-4 11A5 SEQ SSNR 5.50 10/37		12/26/2018.	MBS Paydown		1,314,520	1,314,520	1,306,347	1,309,057		3,093		3,093		1,314,520			0	31,029	10/26/2037.
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		12/26/2018.	MBS Paydown		1,690,594	1,690,594	1,587,045	1,573,812		(4,764)		(4,764)		1,690,594			0	46,763	10/26/2034.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		12/26/2018.	MBS Paydown		652,106	652,106	301,218	308,804				0		652,106			0	11,624	06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		12/26/2018.	MBS Paydown		760,077	760,077	449,669	245,151				0		760,077			0	21,724	03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		12/26/2018.	Pass-Through Loss			216,943						0					0		03/26/2036.
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35		12/26/2018.	MBS Paydown		225,596	225,596	152,277	215,444		934		934		225,596			0	6,596	08/26/2035.
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35		12/26/2018.	MBS Paydown		318,416	318,416	280,206	293,326		(25,023)		(25,023)		318,416			0	8,729	12/26/2035.
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35		12/26/2018.	Pass-Through Loss			93,192	17,109			18		18		15,909		(15,909)	(15,909)		12/26/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		09/26/2018.	MBS Paydown		483,994	483,994	469,474	476,220		7,774		7,774		483,994			0	5,566	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		12/26/2018.	MBS Paydown		469,580	469,580	333,289	361,769		63,797		63,797		469,580			0	14,054	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		12/26/2018.	Pass-Through Loss			56,305				(25,670)		(25,670)		(16,607)		16,607	16,607		08/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36		06/26/2018.	MBS Paydown		383,280	383,280	378,508	378,852		4,428		4,428		383,280			0	4,233	06/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		12/26/2018.	MBS Paydown		515,997	515,997	219,195	276,681		143,005		143,005		515,997			0	14,753	06/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036		12/26/2018.	Pass-Through Loss			35,991				269		269					0		06/25/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		11/26/2018.	Pass-Through Loss			95,978						0		(6,071)		6,071	6,071		01/26/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE		12/26/2018.	MBS Paydown		4,408,325	4,408,325	3,457,746	3,823,567		184,612		184,612		4,408,325			0	90,490	01/26/2036.
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		12/25/2018.	MBS Paydown		2,519,262	2,519,262	2,474,299	2,460,782		13,664		13,664		2,519,262			0	70,170	10/26/2035.
74929C AB 2	RBSSP 2010-2 1A2 MEZ FLT 10/26/2035 RE		12/25/2018.	Pass-Through Loss			146,309	18,185			30		30		18,370		(18,370)	(18,370)		10/26/2035.
74929F AK 5	RBSSP 2010-3 4A2 MEZ FLT 12/26/2035 RE		12/26/2018.	MBS Paydown		454,704	454,704	447,173	449,072		4,324		4,324		454,704			0	17,865	12/26/2035.
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE		12/26/2018.	MBS Paydown		2,676,025	2,676,025	2,214,411	2,517,199		(138,381)		(138,381)		2,676,025			0	53,796	02/26/2035.
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE		12/27/2018.	MBS Paydown		3,559,106	3,559,106	2,338,787	2,893,807		(71,547)		(71,547)		3,559,106			0	92,571	12/27/2035.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		12/26/2018.	MBS Paydown		518,017	518,017	432,255	397,211		(19,142)		(19,142)		518,017			0	14,111	07/26/2037.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37		12/26/2018.	Pass-Through Loss			71,238						0					0		07/26/2037.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		02/26/2018.	MBS Paydown		139,611	139,611	134,375	133,601		6,010		6,010		139,611			0	615	05/26/2036.
74930X BB 2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE		12/16/2018.	MBS Paydown		1,458,170	1,458,170	1,392,552	1,434,942		(9,598)		(9,598)		1,458,170			0	59,866	01/16/2029.
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE		11/26/2018.	MBS Paydown		543,064	543,064	539,670	532,856		10,208		10,208		543,064			0	14,957	11/26/2036.
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		12/25/2018.	MBS Paydown		425,325	425,325	396,615	410,387		4,856		4,856		425,325			0	4,577	01/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		12/27/2018.	MBS Paydown		579,475	579,475	509,938	550,933		14,831		14,831		579,475			0	8,394	07/26/2033.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		12/10/2018.	MBS Paydown		1,042,060	1,042,060	461,939	404,798		7,141		7,141		1,042,060			0	11,969	03/10/2037.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		12/25/2018.	MBS Paydown		145,676	145,676	104,013	75,946		6,704		6,704		145,676			0	3,114	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36		12/25/2018.	Pass-Through Loss			24,712						0		(202)		202	202		08/25/2036.
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		12/25/2018.	MBS Paydown		298,213	298,213	262,855	247,483		(1,304)		(1,304)		298,213			0	8,059	07/27/2037.
74958T AB 9	RFMSI 2007-SA3 2A1 SEQ SSNR FLT 7/27/37		12/25/2018.	Pass-Through Loss			10,687						0		(12,498)		12,498	12,498		07/27/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		12/25/2018.	MBS Paydown		152,422	152,422	84,639	56,476		16		16		152,422			0	2,659	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		12/25/2018.	Pass-Through Loss			34,716						0					0		02/25/2037.
75086# AA 3	GSA RAINIER 4.82 6/15/2036		12/15/2018.	Paydown		209,287	209,287	209,287	209,287				0		209,287			0	5,461	06/15/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		11/25/2018.	Pass-Through Loss			(49,769)						0		(47,151)		47,151	47,151		04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		12/25/2018.	MBS Paydown		2,669,031	2,669,031	2,288,414	2,461,319		61,438		61,438		2,669,031			0	25,119	04/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		12/25/2018.	MBS Paydown		501,194	501,194	431,117	404,945		6,638		6,638		501,194			0	14,887	07/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		12/25/2018.	Pass-Through Loss			37,591				(3,048)		(3,048)		(7,105)		7,105	7,105		07/25/2036.
75115L AA 5	RALI 2007-QH7 1A1 SEQ SNR FLT 08/25/2037		12/25/2018.	MBS Paydown		194,643	194,643	179,072			11,540		11,540		194,643			0	416	08/25/2037.
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		10/25/2018.	Pass-Through Loss			(29,134)						0		(23,837)		23,837	23,837		05/25/2036.
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		12/25/2018.	MBS Paydown		982,096	982,096	775,468	789,088		30,499		30,499		982,096			0	10,592	05/25/2036.
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		12/31/2018.	Book Value Adjustment									0		23,837		(23,837)	(23,837)		05/25/2036.
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36		12/25/2018.	MBS Paydown		2,476,372	2,476,372	1,225,782	2,139,510		220,400		220,400		2,476,372			0	27,693	06/25/2036.
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019		01/15/2018.	Sinking Fund Redemption		458,668	458,668	458,668	458,666		0		0		458,668			0	13,751	01/15/2019.
75574T AA 2	RCMT 2017-FL1 A CLO SSNR FLT 05/25/2034		12/25/2018.	MBS Paydown		11,397,770	11,397,770	11,397,770	11,397,381		856		856		11,397,770			0	148,363	05/25/2034.
75574W AA 5	RCMT 2018-FL2 A CLO SSNR FLT 06/25/2035		12/25/2018.	MBS Paydown		102	102	102			(2)		(2)		102			0	1	06/25/2035.
75902X AA 6	REGDIV 4A A1 CDO SSNR FLT 02/15/2034		08/15/2018.	MBS Paydown		1,970,708	1,970,708	1,657,858	1,678,244		237,365		237,365		1,970,708			0	31,939	02/15/2034.
75903A AB 3	REGDIV 2005-1 A1B CDO SSNR 5.251 01/36		10/25/2018.	MBS Paydown		1,936,523	1,936,523	1,830,015	1,837,325		90,781		90,781		1,936,523			0	43,292	01/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36		12/25/2018.	MBS Paydown		23,580	23,580	21,222	15,470		15,901		15,901		23,580			0	792	08/25/2036.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		12/25/2018.	MBS Paydown		192,924	192,924	138,905	148,392		21,907		21,907		192,924			0	4,067	09/25/2037.
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035		12/25/2018.	MBS Paydown		360,972	360,972	325,890	331,440		(17,290)		(17,290)		360,972			0	14,607	02/25/2035.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		12/25/2018.	MBS Paydown		2,238,399	2,238,399	2,072,307	2,182,396		78,080		78,080		2,238,399			0	45,922	02/25/2036.
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33		06/25/2018.	MBS Paydown		2,279,678	2,279,678	2,278,343	2,273,764		5,914		5,914		2,279,678			0	60,113	06/25/2033.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33		06/25/2018.	MBS Paydown		15,948	15,948	15,362	2,227		13,720		13,720		15,948			0	303	04/25/2033.
76110H E6 2	RALI 2004-QS15 A3 IO INV 11/25/2034		03/25/2018.	MBS Paydown				360,478			(0)		(0)					0	4,001	11/25/2034.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034		03/25/2018.	MBS Paydown		1,854,329	1,854,329	1,798,699	1,807,635		46,694		46,694		1,854,329			0	25,077	11/25/2034.
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		12/25/2018.	MBS Paydown		177,837	177,837	156,203	153,151		(964)		(964)		177,837			0	5,333	12/26/2034.
76110H H8 5	RALI 2004-QA6 NB4 SEQ SNR FLT 12/25/2034		12/25/2018.	Pass-Through Loss			(7,712)						0		(9,526)		9,526	9,526		12/26/2034.
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034		12/25/2018.	MBS Paydown		1,837,999	1,837,999	1,732,314	1,773,540		13,014		13,014		1,837,999			0	59,490	12/25/2034.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		11/25/2018.	Pass-Through Loss			3,142	3,178					0		(1,555)		1,555	1,555		02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035		12/25/2018.	MBS Paydown		757,083	757,083	567,724	548,314		43,294		43,294		757,083			0	11,504	02/25/2035.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26		11/25/2018.	MBS Paydown		34,515	34,515	34,693	34,515				0		34,515			0	1,150	10/25/2026.
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35		12/25/2018.	MBS Paydown		538,245	538,245	538,058	176,612		45,722		45,722		538,245			0	16,726	09/25/2035.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		02/12/2018.	Dissolution		13,457							0		16,348		(2,891)	(2,891)		05/25/2034.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		02/25/2018.	Pass-Through Loss			(1,126)						0		(887)		887	887		05/25/2034.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		06/25/2018.	MBS Paydown		578,421	578,421	496,247	441,725		153,016		153,016		578,421			0	11,614	05/25/2034.
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		5,339		5,339		514,154			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			14,231						0		(1,695)		1,695	1,695		07/25/2035.
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		12/25/2018.	MBS Paydown		1,145,269	1,145,269	1,102,668	1,089,899		(199)		(199)		1,145,269			0	28,361	08/25/2035.
761118 FL 7	RALI 2005-QA9 CB3 SEQ SNR FLT 08/25/2035		12/25/2018.	Pass-Through Loss			54,022						0					0		08/25/2035.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		12/25/2018.	MBS Paydown		1,028,942	1,028,942	919,377	886,812		(16,916)		(16,916)		1,028,942			0	31,203	08/25/2035.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35		12/25/2018.	Pass-Through Loss			119,118				(10,309)		(10,309)					0		08/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		12/25/2018.	MBS Paydown		278,334	278,334	255,969	205,594		(10,846)		(10,846)		278,334			0	7,416	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		12/25/2018.	Pass-Through Loss			89,918	72,404			2,881		2,881		(1,046)		1,046	1,046		10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2018.	MBS Paydown		33,435	33,435	30,966	23,902		64		64		33,435			0	999	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2018.	Pass-Through Loss			15,662	14,505					0					0		02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		12/25/2018.	MBS Paydown		21,239	21,239	20,497	19,254		2,632		2,632		21,239			0	603	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		12/25/2018.	Pass-Through Loss			3,095						0					0		02/25/2036.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		12/25/2018.	MBS Paydown		709,928	709,928	666,981	668,195		11,081		11,081		709,928			0	9,138	03/25/2035.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		12/25/2018.	MBS Paydown		745,494	745,494	729,960	734,346		6,227		6,227		745,494			0	17,916	03/25/2035.
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35		12/25/2018.	MBS Paydown		1,814,124	1,814,124	1,074,869	1,773,866		33,126		33,126		1,814,124			0	22,642	09/25/2035.
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35		01/25/2018.	MBS Paydown		15,589	15,589	189,953	250,459				0		15,589			0	26	10/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		12/18/2018.	MBS Paydown		3,163,052	3,163,052	2,910,812	2,880,925		26,509		26,509		3,163,052			0	54,127	05/18/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		12/18/2018.	Pass-Through Loss			135,152						0		(44,660)		44,660	44,660		05/18/2035.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		01/12/2018.	Consent Fee		3,894							0		3,894			0		05/15/2023.
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018		05/15/2018.	Distribution		396,226	396,226	403,392	396,226				0		396,226			0	13,125	05/15/2018.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		11/15/2018.	MBS Paydown		590,130	590,130	589,442	590,070		40		40		590,130			0	19,661	05/17/2021.
77879R AB 2	ROTOR 2011-1A A ABS SNR 5.75 06/15/46	C	12/15/2018.	MBS Paydown		4,060,656	4,060,656	3,979,443			70,199		70,199		4,060,656			0	86,398	06/15/2046.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		12/25/2018.	MBS Paydown		97,860	97,860	95,276	96,638		(1,467)		(1,467)		97,860			0	3,752	04/25/2039.
784012 AA 4	SCFET 2017-2A A ABS SNR 3.41 12/20/2023		12/20/2018.	MBS Paydown		3,072,703	3,072,703	3,067,761	2,639,638		3,009		3,009		3,072,703			0	55,343	12/20/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
78403D AE 0	SBA TOWER TRUST 3.598 04/16/2018		03/09/2018	Call		3,250,000	3,250,000	3,250,000	3,250,000				0		3,250,000			0	29,234	04/15/2018
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023		12/20/2018	MBS Paydown		3,432,782	3,432,782	3,432,056	3,432,178		371		371		3,432,782			0	62,593	01/20/2023
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024		12/15/2018	MBS Paydown		4,265,193	4,265,193	3,390,828	3,977,960		134,025		134,025		4,265,193			0	61,311	03/15/2024
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		12/15/2018	MBS Paydown		2,152,700	2,152,700	2,152,700	2,152,700				0		2,152,700			0	59,627	05/16/2044
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028		12/15/2018	MBS Paydown		8,145,726	8,145,726	8,362,321	8,145,726				0		8,145,726			0	188,117	04/17/2028
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044		12/15/2018	MBS Paydown		6,251,621	6,251,621	6,251,621	6,251,621				0		6,251,621			0	172,687	10/17/2044
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045		12/15/2018	MBS Paydown		2,210,232	2,210,232	2,210,199	2,210,232				0		2,210,232			0	46,809	01/17/2045
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046		07/15/2018	MBS Paydown		5,242,726	5,242,726	5,242,055	5,264,104		(21,378)		(21,378)		5,242,726			0	67,988	10/15/2046
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045		11/15/2018	MBS Paydown		2,753,685	2,753,685	2,752,997	2,753,663		23		23		2,753,685			0	34,334	06/15/2045
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027		12/15/2018	MBS Paydown		3,433,048	3,433,048	3,432,079	3,432,980		52		52		3,433,048			0	32,346	05/17/2027
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030		12/15/2018	MBS Paydown		6,442,914	6,442,914	6,442,914	6,442,914				0		6,442,914			0	100,730	06/17/2030
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027		12/15/2018	MBS Paydown		1,403,568	1,403,568	1,397,099	1,399,853		3,146		3,146		1,403,568			0	20,231	07/15/2027
78448T AD 4	SMBC AVIATION CA 4.125 07/15/2023	C	08/16/2018	GOLDMAN SACHS		10,015,400	10,000,000	9,986,400			121		121		9,986,521		28,879	28,879	9,167	07/15/2023
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		12/25/2018	MBS Paydown		3,212,867	3,212,867	3,212,517	3,212,595		112		112		3,212,867			0	53,958	08/25/2025
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		12/25/2018	MBS Paydown		1,914,917	1,914,917	1,914,878	1,914,902		8		8		1,914,917			0	30,472	12/26/2025
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		12/25/2018	MBS Paydown		242,748	242,748	216,607	197,563		2,487		2,487		242,748			0	4,268	04/25/2037
78473T AJ 9	STARM 2007-2 4A1 SEQ SSNR FLT 04/25/37		12/25/2018	Pass-Through Loss			99,581						0		(4,180)		4,180	4,180		04/25/2037
80281L AA 3	SANTANDER UK GRP 4.75 09/15/2025	C	06/05/2018	NATWEST		8,351,845	8,500,000	8,476,540	8,480,990		896		896		8,481,885		(130,040)	(130,040)	293,840	09/15/2025
80306A AA 8	SAPA 2018-1A A ABS SSNR 4.25 03/15/2040		12/15/2018	MBS Paydown		406,250	406,250	406,060			(23)		(23)		406,250			0	6,858	03/15/2040
805564 EM 9	SAST 1999-3 BF1A SUB 8.64 12/25/2032		12/25/2018	Pass-Through Loss			14,053	14,052			513		513		8,924		(8,924)	(8,924)		12/25/2032
805564 KR 1	SAST 2002-1 AF6 NAS 6.303 10/25/2030		12/25/2018	MBS Paydown		6,805	6,805	6,822	6,672		(6)		(6)		6,805			0	212	10/25/2030
813084 A* 1	SEBRING 11.50 4/25/2018		01/23/2018	Book Value Adjustment									0		11,454		(11,454)	(11,454)		04/25/2018
813084 A* 1	SEBRING 11.50 4/25/2018		01/23/2018	Suspense Ledger Adjustment		11,454							0				11,454	11,454		04/25/2018
813084 A* 1	SEBRING 11.50 4/25/2018		09/19/2018	Paydown		164,632	164,632	141,018	74,751				0		164,632			0		04/25/2018
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023		12/25/2018	MBS Paydown		223	223	224	222		2		2		223			0	7	12/25/2023
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		12/25/2018	MBS Paydown		827,523	827,523	362,287	230,701		(60,657)		(60,657)		827,523			0	8,553	05/25/2037
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020		10/01/2018	Call		368,650	365,000	365,000	365,001		(1)		(1)		365,000			0	43,841	10/01/2020
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020		10/01/2018	Sinking Fund Redemption		300,000	300,000	300,000	300,001		(1)		(1)		300,000			0	11,706	10/01/2020
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		12/25/2018	MBS Paydown		1,517,323	1,517,323	1,436,478	1,444,023		1,292		1,292		1,517,323			0	23,419	05/25/2043
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		12/25/2018	MBS Paydown		1,010,826	1,010,826	910,858	917,097		16,001		16,001		1,010,826			0	13,095	06/25/2043
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		12/25/2018	MBS Paydown		798,974	798,974	788,237	789,147		1,286		1,286		798,974			0	13,653	09/25/2043
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		12/25/2018	MBS Paydown		1,390,647	1,390,647	1,245,745	1,251,835		6,900		6,900		1,390,647			0	14,942	02/25/2043
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		12/25/2018	MBS Paydown		1,551,217	1,551,217	1,434,229	1,431,978		10,293		10,293		1,551,217			0	21,555	03/25/2043
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		12/05/2018	Paydown		905,715	905,715	905,715	905,715				0		905,715			0	25,962	10/05/2022
81881L AN 7	SHACK 2014-6A B2R CLO MEZ 3.46 07/17/26		07/17/2018	MBS Paydown		7,500,000	7,500,000	7,500,000	7,500,000		0		0		7,500,000			0	194,625	07/17/2026
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025		01/15/2018	MBS Paydown		4,000,000	4,000,000	3,910,000	3,964,529		35,471		35,471		4,000,000			0	44,049	04/15/2025
81881Q AN 6	SHACK 2013-3A C2 CLO 4.48 04/15/2025		01/15/2018	MBS Paydown		4,500,000	4,500,000	4,398,750	4,459,807		40,193		40,193		4,500,000			0	50,400	04/15/2025
81881U AN 7	SHACK 2013-4A B2R CLO MEZ 3.476 01/13/25		04/13/2018	MBS Paydown		8,500,000	8,500,000	8,500,000	8,500,000		(0)		(0)		8,500,000			0	147,730	01/13/2025
81881V AU 9	SHACK 2014-5A B2R3 CLO MEZ 3.50 05/07/26		05/07/2018	MBS Paydown		5,500,000	5,500,000	5,500,000	5,499,998		2		2		5,500,000			0	96,250	05/07/2026
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042		12/15/2018	MBS Paydown		1,333,838	1,333,838	1,321,033	1,323,397		5,645		5,645		1,333,838			0	42,971	10/15/2042
824999 ZZ 2	WAS NOTE 1.52 12/08/2018		01/15/2018	Paydown		9,943,540	9,943,540	9,943,540	9,943,540				0		9,943,540			0	15,736	12/08/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
824999 ZZ 2	WAS NOTE 1.52 12/08/2018		05/15/2018	Distribution		56,460	56,460	56,460	56,460				0		56,460			0	461	12/08/2018
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		12/05/2018	Paydown		396,825	396,825	396,825	396,825				0		396,825			0	8,237	01/05/2029
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		12/01/2018	Paydown		107,429	107,429	107,429	107,429				0		107,429			0	2,277	01/05/2029
82817R AJ 0	SLVS 2014-1A B2R CLO MEZ 3.614 10/15/26		10/15/2018	MBS Paydown		10,000,000	10,000,000	9,999,794	9,999,804		196		196		10,000,000			0	361,400	10/15/2026
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036		07/20/2018	Sinking Fund Redemption		175,000	175,000	175,000	175,000				0		175,000			0	4,020	01/20/2036
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029		12/15/2018	MBS Paydown		1,762,870	1,762,870	1,762,143	1,766,827		(5,943)		(5,943)		1,762,870			0	35,685	02/15/2029
83238P AB 0	SMITHS GROUP PLC 7.20 05/15/2019	C	09/04/2018	Make Whole Call		1,544,565	1,500,000	1,498,200	1,499,673		327		327		1,500,000			0	131,265	05/15/2019
833034 AJ 0	SNAP-ON INC 4.25 01/15/2018		01/15/2018	Maturity		5,000,000	5,000,000	4,986,150	4,999,914		86		86		5,000,000			0	106,250	01/15/2018
83367T BJ 7	SOCIETE GENERALE 4.25 04/14/2025	C	06/04/2018	DEUTSCHE BANK		4,826,550	5,000,000	4,921,950	4,939,873		3,042		3,042		4,942,915		(116,365)	(116,365)	136,944	04/14/2025
83367T BR 9	SOCIETE GENERALE 4.75 11/24/2025	C	06/04/2018	BANC OF AMERICA SECURITIES		4,954,400	5,000,000	4,981,100	4,984,368		709		709		4,985,077		(30,677)	(30,677)	120,333	11/24/2025
83402Q AA 0	SCLP 2016-2A A ABS SSNR 3.09 10/27/2025		12/25/2018	MBS Paydown		3,930,257	3,930,257	3,929,641	3,929,838		226		226		3,930,257			0	62,287	10/27/2025
83404J AA 4	SCLP 2017-3 A ABS SSNR 2.77 05/25/2026		12/25/2018	MBS Paydown		1,798,187	1,798,187	1,798,186	1,798,187		(1)		(1)		1,798,187			0	25,199	05/25/2026
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026		12/25/2018	MBS Paydown		4,011,299	4,011,299	4,010,957	4,011,018		138		138		4,011,299			0	67,217	01/26/2026
83405L AA 8	SCLP 2017-5 A1 ABS SSNR 2.14 09/25/2026		12/25/2018	MBS Paydown		11,281,425	11,281,425	11,280,945	11,280,989		341		341		11,281,425			0	118,434	09/25/2026
83405Q AA 7	SCLP 2017-6 A1 ABS SSNR 2.2 11/25/2026		12/25/2018	MBS Paydown		11,560,449	11,560,449	11,555,999	11,553,954		2,714		2,714		11,560,449			0	126,048	11/25/2026
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		12/25/2018	MBS Paydown		6,303,705	6,303,705	6,303,296			261		261		6,303,705			0	81,022	02/25/2027
83405X AA 2	SCLP 2018-3 A1 ABS SSNR 3.2 08/25/2027		12/25/2018	MBS Paydown		5,341,008	5,341,008	5,340,960			31		31		5,341,008			0	41,745	08/25/2027
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035		12/30/2018	Sinking Fund Redemption		356,353	356,353	356,353	356,041				0		356,353			0	14,630	06/30/2035
83416W AB 9	SOLAR STAR FUND 3.95 06/30/2035		12/30/2018	Sinking Fund Redemption		404,481	404,481	404,481	399,246				0		404,481			0	11,888	06/30/2035
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		12/20/2018	MBS Paydown		112,247	112,247	112,235	112,232		2		2		112,247			0	2,870	04/20/2044
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/20/2018	MBS Paydown		165,529	165,529	165,527	165,529				0		165,529			0	4,984	07/20/2044
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45		08/20/2018	MBS Paydown		157,069	157,069	156,988	157,005		20		20		157,069			0	4,024	08/21/2045
83438J AA 4	SLOSO 2007-1A A1LA CDO SSNR FLT 10/07/37		10/07/2018	MBS Paydown		88,699	88,699	81,714			(10,220)		(10,220)		88,699			0	589	10/07/2037
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46		12/20/2018	MBS Paydown		1,130,672	1,130,672	1,130,672	1,130,672				0		1,130,672			0	11,329	05/20/2046
83546D AF 5	SONIC 2018-1A A2 ABS SNR 4.026 02/20/48		12/20/2018	MBS Paydown		5,000	5,000	5,000			0		0		5,000			0	178	02/20/2048
83608G AC 0	SNDPT 2013-1A A2L CLO MEZ FLT 04/26/2025		01/26/2018	MBS Paydown		5,250,000	5,250,000	5,250,000	5,250,480		(480)		(480)		5,250,000			0	43,881	04/26/2025
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025		01/26/2018	MBS Paydown		6,500,000	6,500,000	6,500,000	6,500,000				0		6,500,000			0	55,050	04/26/2025
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025		01/26/2018	MBS Paydown		4,875,010	4,875,010	4,875,010	4,875,010				0		4,875,010			0	27,378	04/26/2025
83608H AY 0	SNDPT 2013-2A C2R CLO MEZ 3.93 07/15/25		04/15/2018	MBS Paydown		3,500,000	3,500,000	3,500,000	3,498,260		1,740		1,740		3,500,000			0	68,775	07/15/2025
83608W AQ 4	SNDPT 2014-2A A1R CLO SSNR FLT 10/20/26		10/20/2018	MBS Paydown		8,000,000	8,000,000	8,000,000	8,000,603		(603)		(603)		8,000,000			0	252,289	10/20/2026
83609J AE 9	SNDPT 2016-1A B2 CLO MEZ 3.962 07/20/28		12/06/2018	Distribution		4,500,000	4,500,000	4,500,000	4,500,162		(25)		(25)		4,500,137		(137)	(137)	200,081	07/20/2028
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28		06/19/2018	Distribution		14,000,000	14,000,000	14,000,000	14,000,159		(20)		(20)		14,000,139		(139)	(139)	311,364	01/20/2028
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		12/25/2018	MBS Paydown		356,221	356,221	194,586	94,822		102,391		102,391		356,221			0	11,375	05/25/2035
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		12/25/2018	Pass-Through Loss			26,531	14,493					0					0		05/25/2035
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035		12/25/2018	MBS Paydown		356,436	356,436	272,674	323,354		(1,514)		(1,514)		356,436			0	6,995	12/25/2035
842638 AC 2	SOUTHERN CONN 7.50 12/15/2018		12/15/2018	Maturity		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	525,000	12/15/2018
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22		08/01/2018	Sinking Fund Redemption		722,920	722,920	724,815	723,517		(77)		(77)		722,920			0	33,649	08/01/2022
845437 BJ 0	SOUTHWESTN EL PR F 5.875 03/01/2018		03/01/2018	Maturity		4,000,000	4,000,000	3,988,160	3,999,773		227		227		4,000,000			0	117,500	03/01/2018
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029		10/01/2018	Sinking Fund Redemption		329,220	329,220	329,220	329,240		(1)		(1)		329,220			0	10,124	04/01/2028
84858W AA 4	SPIRIT AIR 2017-1 AA 3.375 02/15/2030		08/15/2018	Sinking Fund Redemption		112,805	112,805	112,805	112,806		8		8		112,805			0	2,718	02/15/2030
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45		04/20/2018	MBS Paydown		19,254	19,254	19,219	19,219		(0)		(0)		19,254			0	138	01/20/2045
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45		12/20/2018	MBS Paydown		294,043	294,043	293,326	293,333		15		15		294,043			0	7,165	01/20/2045

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
84861C AC 9	SPMF 2017-1A A ABS SSNR 4.36 12/01/2047	..	12/20/2018.	MBS Paydown		48,314	48,314	48,559			(53)		(53)		48,314			0	708	12/20/2047.
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029	..	12/25/2018.	MBS Paydown		6,423,409	6,423,409	6,459,540	6,446,846		(13,524)		(13,524)		6,423,409			0	99,678	04/25/2029.
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24	..	12/15/2018.	MBS Paydown		7,704,629	7,704,629	7,686,218	7,699,503		4,203		4,203		7,704,629			0	136,073	11/15/2024.
85208H AA 1	SPRTE 2017-1 A ABS SSNR 4.25 12/15/2037	..	12/15/2018.	MBS Paydown		622,219	622,219	619,889	619,923		(195)		(195)		622,219			0	15,133	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		5		5		1,250,000			0	26,250	09/20/2021.
85235* AA 6	ST LOUIS CNTY CTL 3.79 12/15/2036	..	12/15/2018.	Paydown		570,649	570,649	570,649	570,648				0		570,649			0	11,783	12/15/2036.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	..	12/25/2018.	MBS Paydown		1,279,072	1,279,072	1,189,803	1,175,012		32,872		32,872		1,279,072			0	21,875	01/25/2037.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	..	12/25/2018.	Pass-Through Loss			83,194	29,615					0		29,370		(29,370)	(29,370)		01/25/2037.
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043	..	12/15/2018.	MBS Paydown		437,500	437,500	433,458			169		169		437,500			0	4,188	05/15/2043.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046	..	12/20/2018.	MBS Paydown		193,727	193,727	193,625	193,634		5		5		193,727			0	4,181	10/20/2046.
86212V AD 6	STR 2018-1A A1 ABS SSNR 3.96 10/20/2048	..	12/20/2018.	MBS Paydown		34,436	34,436	34,427			0		0		34,436			0	163	10/20/2048.
86212V AE 4	STR 2018-1A A2 ABS SSNR 4.29 10/20/2048	..	12/20/2018.	MBS Paydown		45,627	45,627	45,610			0		0		45,627			0	234	10/20/2048.
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044	..	12/20/2018.	MBS Paydown		17,500	17,500	17,499	17,499		0		0		17,500			0	399	04/20/2044.
86213C AA 3	STR 2015-1A A1 ABS SNR 3.75 04/20/2045	..	12/20/2018.	MBS Paydown		41,500	41,500	41,556	41,537		(4)		(4)		41,500			0	843	04/20/2045.
86213C AB 1	STR 2015-1A A2 ABS SNR 4.17 04/20/2045	..	12/20/2018.	MBS Paydown		106,042	106,042	105,510	104,579		26		26		106,042			0	2,377	04/20/2045.
863222 ZZ 1	STRIPES 2013 1 LIBOR 350 4/5/2023	..	12/20/2018.	Partial Call		1,675,748	1,675,748	1,689,185	1,675,724		24		24		1,675,748			0	49,431	04/05/2023.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031	..	12/25/2018.	MBS Paydown		36,087	36,087	33,832	34,208		1,402		1,402		36,087			0	1,564	09/25/2031.
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035	..	12/25/2018.	MBS Paydown		1,311,989	1,311,989	870,989	1,175,547		83,467		83,467		1,311,989			0	13,425	12/25/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	12/25/2018.	MBS Paydown		1,690,471	1,690,471	1,483,804	1,458,634		113,488		113,488		1,690,471			0	22,441	11/25/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	12/25/2018.	Pass-Through Loss			10,368	6,520					0		6,173		(6,173)	(6,173)		11/25/2035.
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035	..	12/25/2018.	MBS Paydown		346,299	346,299	314,325	326,008		(2,039)		(2,039)		346,299			0	7,129	12/25/2035.
863579 J9 0	SARM 2005-22 1A4 SEQ SSNR FLT 12/25/2035	..	12/25/2018.	Pass-Through Loss			(35,794)	4,184			3,640		3,640		(8,927)		8,927	8,927		12/25/2035.
863579 RP 5	SARM 2005-11 1A1 SEQ SSNR FLT 05/25/2035	..	12/25/2018.	MBS Paydown		277,392	277,392	243,412	242,107		(10,472)		(10,472)		277,392			0	4,707	05/25/2035.
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	..	12/25/2018.	MBS Paydown		526,774	526,774	404,598	407,231		(4,008)		(4,008)		526,774			0	12,068	06/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	12/25/2018.	MBS Paydown		258,539	258,539	196,469	182,385		13,455		13,455		258,539			0	5,057	07/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	12/25/2018.	Pass-Through Loss			(14,801)						0		1,969		(1,969)	(1,969)		07/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	12/25/2018.	MBS Paydown		680,872	680,872	599,372	578,895		2,929		2,929		680,872			0	13,266	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	12/25/2018.	Pass-Through Loss			2,733						0		(5,798)		5,798	5,798		07/25/2035.
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035	..	12/25/2018.	MBS Paydown		381,484	381,484	359,821	365,440		1,478		1,478		381,484			0	10,381	08/25/2035.
863579 VH 8	SARM 2005-17 1A1 SEQ SSNR FLT 08/25/2035	..	12/25/2018.	Pass-Through Loss			(69,260)						0		5,550		(5,550)	(5,550)		08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	12/25/2018.	MBS Paydown		354,570	354,570	247,891	227,832		(18,284)		(18,284)		354,570			0	2,849	08/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	12/25/2018.	Pass-Through Loss			23,645	20,334					0		(4,500)		4,500	4,500		08/25/2035.
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	..	12/25/2018.	MBS Paydown		2,864,358	2,864,358	2,594,474	2,585,649		55,532		55,532		2,864,358			0	53,223	09/25/2035.
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35	..	12/25/2018.	Pass-Through Loss			162,775						0					0		09/25/2035.
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	12/25/2018.	MBS Paydown		491,362	491,362	420,854	417,755		(24,295)		(24,295)		491,362			0	11,555	10/25/2035.
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035	..	12/25/2018.	Pass-Through Loss			(37,798)	9,622					0		3,188		(3,188)	(3,188)		10/25/2035.
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036	..	04/25/2018.	MBS Paydown		288,642	288,642	218,466	281,887		6,755		6,755		288,642			0	997	01/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	12/25/2018.	MBS Paydown		453,642	453,642	406,612	428,787		(1,313)		(1,313)		453,642			0	8,990	08/25/2031.
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32	..	12/25/2018.	MBS Paydown		896,621	896,621	706,221	760,225		61,968		61,968		896,621			0	16,162	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32	..	12/25/2018.	MBS Paydown		702,236	702,236	633,954	640,031		23,533		23,533		702,236			0	12,239	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032	..	07/25/2018.	Pass-Through Loss			5,903	4,165					0					0		02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032	..	12/25/2018.	MBS Paydown		122,336	122,336	86,331	102,026		(878)		(878)		122,336			0		02/25/2032.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		12/25/2018.	MBS Paydown		234,442	234,442	204,435	210,229		12,485		12,485		234,442			0	4,175	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31		12/25/2018.	MBS Paydown		58,070	58,070	40,900	49,421		284		284		58,070			0		04/25/2031.
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		12/25/2018.	MBS Paydown		1,598,982	1,598,982	1,387,661	1,459,888		5,329		5,329		1,598,982			0	28,126	01/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		07/25/2018.	Pass-Through Loss				74					0					0		01/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		12/25/2018.	MBS Paydown		227,656	227,656	176,998	197,218		3,473		3,473		227,656			0		01/25/2031.
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035		12/25/2018.	MBS Paydown		1,518,305	1,518,305	1,419,615	1,482,835		6,008		6,008		1,518,305			0	46,424	03/25/2035.
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		12/25/2018.	MBS Paydown		275,383	275,383	265,401	263,368		5,327		5,327		275,383			0	5,174	03/25/2034.
86359B YF 2	SARM 2004-10 4A SEQ SNR FLT 08/25/2034		12/25/2018.	MBS Paydown		1,701,761	1,701,761	1,708,639	1,708,263		(1,028)		(1,028)		1,701,761			0	29,895	08/25/2034.
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		12/25/2018.	MBS Paydown		63,583	63,583	49,436	7,997		13,612		13,612		63,583			0	972	06/25/2036.
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		12/25/2018.	MBS Paydown		1,071,759	1,071,759	754,319	836,862		104,043		104,043		1,071,759			0	13,535	09/25/2045.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		12/25/2018.	MBS Paydown		1,137,783	1,137,783	807,826	1,043,171		94,611		94,611		1,137,783			0	12,864	03/25/2036.
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		12/25/2018.	MBS Paydown		612,738	612,738	493,734	489,117		8,809		8,809		612,738			0	12,548	05/25/2036.
86360B AG 3	SARM 2006-4 4A1 PT SSNR FLT 05/25/2036		12/25/2018.	Pass-Through Loss			(18,408)				(9,587)		(9,587)		9,602		(9,602)	(9,602)		05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/25/2018.	MBS Paydown		276,654	276,654	230,900	218,239		5,037		5,037		276,654			0	5,963	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/25/2018.	Pass-Through Loss			(20,380)						0		6,593		(6,593)	(6,593)		05/25/2036.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		09/25/2018.	MBS Paydown		689,785	689,785	651,847	689,785				0		689,785			0	2,864	06/25/2037.
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018		03/15/2018.	Maturity		7,000,000	7,000,000	7,241,381	7,010,210		(10,210)		(10,210)		7,000,000			0	253,750	03/15/2018.
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		12/23/2018.	Paydown		94,316	94,316	94,316	94,316				0		94,316			0	2,953	12/23/2036.
86934N AA 7	SCML 2018-SBC7 A ABS SNR 4.72 05/25/2039		12/25/2018.	MBS Paydown		1,173,463	1,173,463	1,173,437			4,335		4,335		1,173,463			0	4,810	05/25/2039.
869507 AA 1	SPSS 2017-1A A ABS SSNR 4.19 01/15/2071		11/15/2018.	MBS Paydown		45,135	45,135	45,112	45,114		1		1		45,135			0	1,403	01/15/2071.
87151Q AB 2	SYMETRA FINL 8.3/VR 10/15/2037		01/15/2018.	Call		2,500,000	2,500,000	2,496,600	2,497,377		2,623		2,623		2,500,000			0	35,366	10/15/2037.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		10/15/2018.	MBS Paydown		4,804,328	4,804,328	4,700,734	4,837,130		(49,575)		(49,575)		4,804,328			0	78,080	01/15/2024.
87159Q BE 7	SYMP 2014-14A A3R CLO SSNR 2.98 07/14/26		10/14/2018.	MBS Paydown		227,534	227,534	227,534	227,495		(53)		(53)		227,534			0	6,781	07/14/2026.
87244B AA 6	TGIF 2017-1A A2 ABS SNR 6.202 04/30/2047		10/30/2018.	MBS Paydown		295,000	295,000	294,391	294,440		36		36		295,000			0	10,302	04/30/2047.
872455 AU 4	TICP 2014-1A A2CR CLO MEZ 3.5398 04/26		04/26/2018.	MBS Paydown		9,000,000	9,000,000	9,000,000	9,000,000		0		0		9,000,000			0	159,291	04/26/2026.
87247U AU 7	TICP 2014-3A B1R CLO MEZ FLT 01/20/2027		04/20/2018.	MBS Paydown		5,000,000	5,000,000	5,000,000	5,004,692		(4,692)		(4,692)		5,000,000			0	79,558	01/20/2027.
87247U AW 3	TICP 2014-3A B2R CLO MEZ 3.57 01/20/2027		04/20/2018.	MBS Paydown		12,000,000	12,000,000	12,000,000	11,999,959		41		41		12,000,000			0	214,200	01/20/2027.
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018		06/15/2018.	Call		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	191,250	09/15/2018.
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/20/2018.	MBS Paydown		1,729,048	1,729,048	1,551,820	1,578,843		138,245		138,245		1,729,048			0	26,077	01/20/2038.
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		08/31/2018.	Distribution		15,217,648	15,217,648	13,657,839	13,895,673		1,333,936		1,333,936		15,217,649			0	551,049	01/20/2038.
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035		12/15/2018.	MBS Paydown		280,584	280,584	280,584			85		85		280,584			0	6,600	02/15/2035.
87305N AV 0	TTX CO 5.453 01/02/22		07/02/2018.	Sinking Fund Redemption		591,943	591,943	591,943	577,834				0		591,943			0	15,096	01/02/2022.
87305N AW 8	TTX CO A2 5.503 01/02/2022		01/02/2018.	Sinking Fund Redemption		171,624	171,624	171,624	156,269				0		171,624			0	3,860	01/02/2022.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/25/2018.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	575	05/25/2046.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		11/28/2018.	Distribution		11,820,000	11,820,000	11,820,000	11,820,000				0		11,820,000			0	456,717	05/25/2046.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/25/2018.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	657	05/25/2046.
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/25/2018.	MBS Paydown		22,000	22,000	21,998	21,999		0		0		22,000			0	547	05/25/2046.
874074 AA 5	TAL 2017-1A A ABS SNR 4.50 04/21/2042		12/20/2018.	MBS Paydown		824,427	824,427	834,428	833,664		(991)		(991)		824,427			0	20,334	04/20/2042.
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		12/20/2018.	MBS Paydown		2,620,000	2,620,000	2,595,297	2,600,598		3,706		3,706		2,620,000			0	39,934	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		12/20/2018.	MBS Paydown		1,723,500	1,723,500	1,708,530	1,711,052		2,075		2,075		1,723,500			0	33,002	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		12/20/2018.	MBS Paydown		1,271,217	1,271,217	1,252,198	1,137,347		2,585		2,585		1,271,217			0	23,821	02/22/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		12/20/2018.	MBS Paydown		753,312	753,312	750,309	751,230		528		528		753,312			0	15,861	05/20/2039.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		12/20/2018.	MBS Paydown		600,000	600,000	599,796	599,854		21		21		600,000			0	10,628	11/21/2039.
875127 AX 0	TAMPA ELECTRIC 6.10 05/15/2018		05/15/2018.	Maturity		3,000,000	3,000,000	3,089,640	3,004,724		(4,724)		(4,724)		3,000,000			0	91,500	05/15/2018.
87612E AS 5	TARGET CORP 6.00 01/15/2018		01/15/2018.	Maturity		9,000,000	9,000,000	8,960,360	8,999,798		202		202		9,000,000			0	270,000	01/15/2018.
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		12/15/2018.	Paydown		121,476	121,476	121,476	121,476				0		121,476			0	2,549	01/15/2038.
881561 CH 5	TMTS 2003-6HE M1 MEZ FLT 11/25/2033		12/25/2018.	MBS Paydown		10,171	10,171	9,643			1		1		10,171			0	29	11/25/2033.
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		12/25/2018.	MBS Paydown		122,044	122,044	97,788	107,478		8,127		8,127		122,044			0	1,839	10/25/2035.
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034		12/25/2018.	MBS Paydown		114,834	114,834	84,546	95,328		15,799		15,799		114,834			0	1,564	10/25/2034.
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36		12/25/2018.	MBS Paydown		802,337	802,337	774,683	772,391		1,947		1,947		802,337			0	21,643	07/25/2036.
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		08/25/2018.	MBS Paydown		241,525	241,525	234,279	241,525				0		241,525			0	3,574	08/25/2036.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		10/25/2018.	Pass-Through Loss			(194)						0					0		01/25/2038.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		12/25/2018.	MBS Paydown		1,862,766	1,862,766	1,607,322	1,665,443		(115,442)		(115,442)		1,862,766			0	21,226	01/25/2038.
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		04/25/2018.	MBS Paydown		232,769	232,769	179,232	226,507		6,262		6,262		232,769			0	1,095	08/25/2037.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		12/25/2018.	MBS Paydown		505,885	505,885	263,060	322,095		153,403		153,403		505,885			0	6,675	08/25/2038.
88159D AA 3	TES 2017-1A A ABS SSNR 4.33 10/20/2047		10/20/2018.	MBS Paydown		228,001	228,001	227,533	200,581		176		176		228,001			0	5,983	10/20/2047.
88159T AA 8	TES 2017-2A A ABS SSNR 4.12 02/20/2048		02/20/2018.	MBS Paydown		186,844	186,844	186,832	186,830		(8)		(8)		186,844			0	1,390	02/20/2048.
882508 AW 4	TEXAS INSTRUMENT 2.25 05/01/2023		12/13/2018.	JP MORGAN SECURITIES INC		12,370,150	13,000,000	12,749,490	12,858,530		24,147		24,147		12,882,677		(512,527)	(512,527)	329,875	05/01/2023.
88315F AA 9	TMCL 2017-1A A ABS SNR 3.72 05/20/2042	C	12/20/2018.	MBS Paydown		242,279	242,279	243,263			(109)		(109)		242,279			0	4,539	05/20/2042.
88433B AL 1	WINDR 2016-2A C3 CLO MEZ 4.04 11/01/2028		11/01/2018.	MBS Paydown		3,500,000	3,500,000	3,500,000	3,505,330		(5,330)		(5,330)		3,500,000			0	152,398	11/01/2028.
884903 BB 0	THOMSON REUTERS 6.50 07/15/2018		12/28/2017.	Make Whole Call		(147,153)							0					0	(147,153)	07/15/2018.
884903 BK 0	THOMSON REUTERS 3.95 09/30/2021		10/05/2018.	Cash Tender		12,151,440	12,000,000	11,949,120	11,978,496		4,109		4,109		11,982,605		17,395	17,395	632,023	09/30/2021.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		12/25/2018.	MBS Paydown		315,002	315,002	266,177	271,259		(7,844)		(7,844)		315,002			0	4,429	09/25/2043.
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		12/25/2018.	MBS Paydown		392,533	392,533	373,397	351,638		(45,836)		(45,836)		392,533			0	8,815	12/25/2044.
885220 KW 2	TMST 2006-2 A2B SEQ SNR FLT 04/25/2036		12/25/2018.	MBS Paydown		466,071	466,071	455,730			6,754		6,754		466,071			0	1,425	04/25/2036.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		12/25/2018.	MBS Paydown		63,158	63,158	41,836	33,559		(454)		(454)		63,158			0	1,469	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		12/25/2018.	Pass-Through Loss			179,754	119,069					0					0		10/25/2046.
886065 AA 9	TBOLT 2018-A A ABS SSNR 4.147 07/15/2038		12/15/2018.	MBS Paydown		214,286	214,286	214,281			5		5		214,286			0	2,567	09/15/2038.
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		12/15/2018.	MBS Paydown		1,348,519	1,348,519	1,348,462	1,348,470		25		25		1,348,519			0	39,924	05/17/2032.
887317 AW 5	TIME WARNER INC 3.60 07/15/25		06/28/2018.	MORGAN STANLEY		4,758,650	5,000,000	4,988,000	4,990,828		537		537		4,991,365		(232,715)	(232,715)	173,500	07/15/2025.
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039		09/30/2018.	Sinking Fund Redemption		235,705	235,705	235,705	235,705				0		235,705			0	5,745	09/30/2039.
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022		12/13/2018.	US BANCORP		4,986,050	5,000,000	5,103,900	5,046,684		(10,624)		(10,624)		5,036,061		(50,011)	(50,011)	165,000	01/12/2022.
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022		12/19/2018.	BARCLAYS CAPITAL		8,990,550	9,000,000	9,029,960	9,013,688		(3,148)		(3,148)		9,010,540		(19,990)	(19,990)	499,217	01/12/2022.
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34		11/24/2018.	MBS Paydown		351,105	351,105	285,085	278,616		44,238		44,238		351,105			0	9,696	05/24/2034.
894127 AE 9	TRAP 2002-1A B1 CDO SNR FLT 11/30/2032		11/30/2018.	MBS Paydown		4,384,573	4,384,573	4,318,804			62,124		62,124		4,384,573			0	59,683	11/30/2032.
894128 AC 1	TRAP 2003-2A B CDO MEZ FLT 10/05/2033		04/05/2018.	MBS Paydown		6,650,911	6,650,911	6,135,466	6,179,261		471,650		471,650		6,650,911			0	74,501	10/05/2033.
89412M AC 0	TRAP 2003-3A A1B CDO SSNR FLT 01/20/2034		07/20/2018.	MBS Paydown		240,468	240,468	222,433	223,710		15,765		15,765		240,468			0	3,732	01/20/2034.
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		07/15/2018.	MBS Paydown		11,606,749	11,606,749	9,657,782	9,899,119		1,397,834		1,397,834		11,606,749			0	255,155	07/15/2034.
89412U AH 1	TRAP 2004-6I A2 CDO SSNR FLT 11/16/2034		11/16/2018.	MBS Paydown		1,583,730	1,583,730	1,577,237			(83)		(83)		1,583,730			0	29,550	11/16/2034.
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		10/25/2018.	MBS Paydown		4,344,201	4,344,201	3,774,704	3,825,915		320,282		320,282		4,344,201			0	64,436	01/25/2035.
89413A AA 9	TRAP 2005-9A A1 CDO SSNR FLT 01/27/2040		10/27/2018.	MBS Paydown		46,175	46,175	41,096	41,063		(6,596)		(6,596)		46,175			0	720	01/27/2040.
89413G AA 6	TRAP 2007-12A A1 CDO SSNR FLT 04/06/2042		10/06/2018.	MBS Paydown		856,609	856,609	712,056	709,397		99,103		99,103		856,609			0	9,855	04/06/2042.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		12/16/2018.	MBS Paydown		432,447	432,447	441,907	439,313		(527)		(527)		432,447			0	16,805	11/16/2039.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		12/16/2018.	MBS Paydown		351,360	351,360	366,284	362,551		(627)		(627)		351,360			0	9,397	10/16/2040.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		12/15/2018.	MBS Paydown		300,430	300,430	290,314	292,378		(3)		(3)		300,430			0	2,938	01/15/2043.
89656F AC 0	TRL 2013-1A A ABS SSNR 3.898 07/15/2043		08/15/2018.	MBS Paydown		570,382	570,382	580,078	579,483		(1,689)		(1,689)		570,382			0	9,500	07/15/2043.
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			24		24		248,548			0	4,761	06/20/2042.
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41		12/15/2018.	MBS Paydown		1,506	1,506	1,506	1,506				0		1,506			0	69	07/15/2041.
89707Y AA 2	TROPC 2004-4A A1L CDO SSNR FLT 04/15/35		10/15/2018.	MBS Paydown		2,224,505	2,224,505	1,727,073	1,607,353		19,543		19,543		2,224,505			0	51,135	04/15/2035.
89708B AA 1	TROPC 2006-5A A1L1 CDO SSNR FLT 07/15/36		10/15/2018.	MBS Paydown		17,596,917	17,596,917	15,816,102			15,895		15,895		17,596,917			0	260,738	07/15/2036.
898203 AA 2	TFINS 2017-2A A1 CDO SSNR FLT 09/20/2039		09/20/2018.	MBS Paydown		1,750,000	1,750,000	1,715,000	1,715,893		34,107		34,107		1,750,000			0	47,206	09/20/2039.
898203 AB 0	TFINS 2017-2A A2 CDO SSNR 3.58 09/20/39		09/20/2018.	MBS Paydown		800,000	800,000	784,000	783,999		16,001		16,001		800,000			0	22,196	09/20/2039.
898205 AA 7	TFINS 2017-1A A1 CDO SSNR FLT 04/20/2038		10/20/2018.	MBS Paydown		1,260,436	1,260,436	1,222,623	1,232,917		32,674		32,674		1,260,436			0	35,118	04/20/2038.
898205 AB 5	TFINS 2017-1A A2 CDO SSNR 4.24 04/20/38		10/20/2018.	MBS Paydown		1,830,648	1,830,648	1,830,648	1,771,431		3,269		3,269		1,830,648			0	55,049	04/20/2038.
89820U AB 0	TFINS 2018-1A A2 CDO SSNR 4.05 03/30/39		12/30/2018.	MBS Paydown		221,072	221,072	218,861			169		169		221,072			0	696	03/30/2039.
90253@ AA 1	UNDER ARMOUR PORTLAND CTL 4.87 02/15/32		12/15/2018.	Paydown		470,175	470,175	474,877	474,593		(220)		(220)		470,175			0	12,666	02/15/2032.
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022 (COCO)	C	06/04/2018.	CS FIRST BOSTON		5,552,500	5,000,000	5,750,000	5,444,359		(36,894)		(36,894)		5,407,465		145,035	145,035	190,625	08/17/2022.
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		12/15/2018.	Paydown		165,008	165,008	165,008	165,008				0		165,008			0	3,172	05/15/2033.
902752 AA 2	UIRC-GSA V LLC 2015-A 4.71 12/05/2035		12/05/2018.	Sinking Fund Redemption		415,610	415,610	415,610	415,611		(1)		(1)		415,610			0	10,679	12/05/2035.
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		12/05/2018.	Sinking Fund Redemption		328,842	328,842	328,842	328,842				0		328,842			0	8,974	12/05/2034.
903329 AA 8	USCAP 1A A1 CDO SSNR FLT 05/01/2034		11/01/2018.	MBS Paydown		6,126,122	6,126,122	5,370,995	5,237,820		888,301		888,301		6,126,122			0	121,156	05/01/2034.
903329 AC 4	USCAP 1A A2 CDO SNR FLT 05/01/2034		11/01/2018.	MBS Paydown		64,167	64,167	62,014	15,401		(1,682)		(1,682)		64,167			0	872	05/01/2034.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19		01/20/2018.	Sinking Fund Redemption		814,196	814,196	832,516	814,196				0		814,196			0	34,033	01/20/2019.
90342B AA 1	USCAP 3A A1 CDO SSNR FLT 12/01/2035		12/01/2018.	MBS Paydown		3,298,565	3,298,565	2,855,133	2,741,400		510,715		510,715		3,298,565			0	52,515	12/01/2035.
90342W AA 5	USCAP 2006-5A A1 CDO SSNR FLT 10/10/2040		10/10/2018.	MBS Paydown		85,539	85,539	70,998	71,341		(27,138)		(27,138)		85,539			0	1,131	10/10/2040.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		10/22/2018.	Sinking Fund Redemption		135,605	135,605	135,605	135,605				0		135,605			0	7,215	10/22/2023.
90345W AA 2	US AIR 2012-1A 5.9 10/01/24		10/01/2018.	Sinking Fund Redemption		359,165	359,165	359,165	359,165				0		359,165			0	15,951	10/01/2024.
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025		11/15/2018.	Sinking Fund Redemption		217,355	217,355	216,811	216,960		41		41		217,355			0	6,277	11/15/2025.
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		12/25/2018.	MBS Paydown		555,762	555,762	555,762			(0)		(0)		555,762			0	6,530	04/25/2048.
90390K AA 2	USCAP 2A A1 CDO SSNR FLT 08/01/2034		11/01/2018.	MBS Paydown		2,425,879	2,425,879	2,194,604	2,217,452		208,427		208,427		2,425,879			0	41,642	08/01/2034.
90390K AB 0	USCAP 2A A2 CDO SNR FLT 08/01/34		11/01/2018.	MBS Paydown		399,993	399,993	395,118			2,662		2,662		399,993			0	3,162	08/01/2034.
906548 CF 7	UNION ELEC CO 6.00 04/01/2018		04/01/2018.	Maturity		6,000,000	6,000,000	5,981,880	5,999,404		596		596		6,000,000			0	180,000	04/01/2018.
907818 DA 3	UNION PACIFIC CORP 5.70 08/15/2018		08/15/2018.	Maturity		5,000,000	5,000,000	4,983,050	4,998,705		1,295		1,295		5,000,000			0	285,000	08/15/2018.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2018.	Sinking Fund Redemption		114,389	114,389	110,117	114,094		170		170		114,389			0	4,668	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		01/02/2018.	Sinking Fund Redemption		804,975	804,975	804,975	804,975				0		804,975			0	21,750	07/02/2025.
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31		07/02/2018.	Sinking Fund Redemption		281,733	281,733	281,733	281,702		1		1		281,733			0	11,638	01/02/2031.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2018.	Sinking Fund Redemption		818,182	818,182	818,182	818,177		1		1		818,182			0	19,268	05/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2018.	Sinking Fund Redemption		126,829	126,829	121,413	124,064		114		114		126,829			0	5,439	07/02/2022.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2018.	Sinking Fund Redemption		348,852	348,852	348,852	348,852				0		348,852			0	11,251	08/15/2025.
90932L AA 5	UNITED AIR 2015-1 AA 3.45 6/01/2029		12/01/2018.	Sinking Fund Redemption		580,238	580,238	580,238	580,244		(0)		(0)		580,238			0	15,014	06/01/2029.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026		10/11/2018.	Sinking Fund Redemption		328,477	328,477	328,477	328,477				0		328,477			0	9,852	04/11/2026.
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		09/03/2018.	Sinking Fund Redemption		223,828	223,828	223,828	223,828				0		223,828			0	6,293	09/03/2026.
911312 AH 9	UNITED PARCEL SERV 5.50 01/15/2018		01/15/2018.	Maturity		8,000,000	8,000,000	7,984,160	7,999,921		79		79		8,000,000			0	220,000	01/15/2018.
91324P BJ 0	UNITEDHEALTH GRP 6.00 02/15/2018		02/15/2018.	Maturity		10,000,000	10,000,000	9,903,060	9,998,313		1,687		1,687		10,000,000			0	300,000	02/15/2018.
91412N AG 5	UNIV OF CHICAGO 3.065 10/01/24		10/01/2018.	Sinking Fund Redemption		378,000	378,000	377,981	378,000				0		378,000			0	11,586	10/01/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
915328 AL 2	UPLND 2016-1A A2B CLO MEZ 3.95 04/20/28		05/04/2018.	Distribution		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	159,646	04/20/2028.
91845# AA 2	VERIZON CTL 3.812 05/15/2035		12/15/2018.	Paydown		266,960	266,960	266,960	266,960				0		266,960			0	5,601	05/15/2035.
91854* AA 4	VZ (IRVING TX) CTL 3.62 08/15/2036		12/15/2018.	Paydown		247,262	247,262	247,262	247,262				0		247,262			0	4,923	08/15/2036.
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022	C	03/28/2018.	Cash Tender		12,742,731	12,294,000	12,019,107	12,156,926		7,507		7,507		12,164,433		129,567	129,567	704,445	01/11/2022.
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022	C	11/29/2018.	Cash Tender		3,543,040	3,460,000	3,212,118	3,328,948		51,961		51,961		3,380,909		79,091	79,091	219,937	01/11/2022.
92211M AC 7	VDC 2018-1A A2 ABS SNR 4.072 02/16/2043		12/15/2018.	MBS Paydown		83,333	83,333	83,333					0		83,333			0	1,546	02/16/2043.
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018		08/01/2018.	Maturity		3,000,000	3,000,000	2,975,310	2,998,594		1,406		1,406		3,000,000			0	172,500	08/01/2018.
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		12/25/2018.	MBS Paydown		2,505,327	2,505,327	2,504,657	2,500,202		(45,637)		(45,637)		2,505,327			0	42,243	05/25/2047.
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		12/25/2018.	MBS Paydown		1,244,068	1,244,068	1,244,068	1,243,132		(345)		(345)		1,244,068			0	27,582	04/25/2046.
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021		08/15/2018.	Cash Tender		8,364,560	8,000,000	7,930,560	7,972,610		4,665		4,665		7,977,275		22,725	22,725	632,671	06/01/2021.
92276M AY 1	VENTAS REALTY LP 4.00 04/30/2019		04/09/2018.	Make Whole Call		3,047,910	3,000,000	2,984,670	2,996,770		593		593		2,997,363		2,637	2,637	100,910	04/30/2019.
92329X AM 0	VENTR 2014-16A A2RF CLO MEZ 3.403 04/26		01/15/2018.	MBS Paydown		8,000,000	8,000,000	8,000,000	7,996,891		3,109		3,109		8,000,000			0	68,060	04/15/2026.
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28		02/14/2018.	Distribution		5,500,000	5,500,000	5,500,000	5,500,000				0		5,500,000			0	77,267	01/15/2028.
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021		06/21/2018.	Exchanged		3,998,630	4,000,000	4,112,880	4,049,306		(5,760)		(5,760)		4,043,547		(44,916)	(44,916)	89,444	11/01/2021.
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023		06/21/2018.	Exchanged		16,519,904	15,500,000	15,449,780	15,468,183		2,296		2,296		15,470,478		30,509	30,509	1,630,908	09/15/2023.
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		12/15/2018.	MBS Paydown		82,511	82,511	82,508	82,509		0		0		82,511			0	2,402	10/15/2046.
92557G AS 7	VIBR 2013-2A A2BR CLO MEZ 3.2 07/24/2024		07/24/2018.	MBS Paydown		6,000,000	6,000,000	6,000,000	6,000,081		(81)		(81)		6,000,000			0	144,000	07/24/2024.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	C	10/23/2018.	Sinking Fund Redemption		2,950,995	2,950,995	2,950,995	2,950,995				0		2,950,995			0	115,513	10/23/2023.
92915C AE 4	VOYA 2016-1A A2B CLO MEZ SEQ 3.92 01/27		02/08/2018.	Distribution		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	11,760	01/20/2027.
92915C AL 8	VOYA 2016-1A B2 CLO MEZ SEQ 5.05 01/27		02/08/2018.	Distribution		3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	53,025	01/20/2027.
929227 4T 0	WAMU 2003-S4 2A1 NAS SNR 5.5 06/25/2033		12/25/2018.	MBS Paydown		353,583	353,583	355,019	353,889		1,090		1,090		353,583			0	8,855	06/25/2033.
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		12/25/2018.	MBS Paydown		1,398,419	1,398,419	1,320,632	1,328,065		15,807		15,807		1,398,419			0	26,964	10/25/2035.
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		02/25/2018.	Pass-Through Loss			(12,994)						0		(11,883)		11,883	11,883		12/25/2035.
92922F 7C 6	WAMU 2005-AR16 2A1 SEQ SSNR FLT 12/25/35		12/25/2018.	MBS Paydown		209,798	209,798	177,448	174,831		5,615		5,615		209,798			0	2,880	12/25/2035.
92922F GY 8	WAMU 2003-S11 3A3 SEQ SNR FLT 11/25/2033		12/25/2018.	MBS Paydown		287,998	287,998	288,629	288,903		(398)		(398)		287,998			0	5,010	11/25/2033.
92922F J5 8	WAMU 2005-AR6 2A1C SEQ SSUP FLT 04/25/45		12/25/2018.	MBS Paydown		2,300,856	2,300,856	1,913,306	1,952,543		67,771		67,771		2,300,856			0	27,734	04/25/2045.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		12/25/2018.	MBS Paydown		162,475	162,475	131,199	115,009		12,871		12,871		162,475			0	1,796	01/25/2046.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		03/31/2018.	Book Value Adjustment									0		35,064		(35,064)	(35,064)		02/25/2037.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		12/25/2018.	MBS Paydown		1,268,573	1,268,573	1,138,404	1,154,711		29,330		29,330		1,268,573			0	21,951	02/25/2037.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37		12/25/2018.	Pass-Through Loss			14,279	37,674					0		(7,571)		7,571	7,571		02/25/2037.
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44		12/15/2018.	MBS Paydown		1,100,088	1,100,088	1,149,940	1,116,881		(18,617)		(18,617)		1,100,088			0	29,172	02/15/2044.
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020		12/15/2018.	Sinking Fund Redemption		212,211	212,211	212,211	212,211				0		212,211			0	4,390	08/15/2020.
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		04/20/2018.	Pass-Through Loss			(50)						0		(58)		58	58		10/20/2035.
92977Y BW 0	WMLT 2005-B 2A4 SEQ SSNR FLT 10/20/2035		12/20/2018.	MBS Paydown		199,001	199,001	187,329	186,278		3,888		3,888		199,001			0	4,294	10/20/2035.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		12/25/2018.	MBS Paydown		3,383,197	3,383,197	2,537,361	2,434,881		223,238		223,238		3,383,197			0	70,644	05/25/2037.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		12/25/2018.	Pass-Through Loss			661,191						0					0		05/25/2037.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		12/25/2018.	MBS Paydown		564,893	564,893	512,193	504,938		1,773		1,773		564,893			0	9,587	05/25/2037.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		12/25/2018.	Pass-Through Loss			61,871	53,784					0		41,375		(41,375)	(41,375)		05/25/2037.
931142 BF 9	WAL-MART STORES 7.55 02/15/2030		01/25/2018.	Cash Tender		2,896,080	2,000,000	2,869,840	2,778,887		(3,416)		(3,416)		2,775,470		(775,470)	(775,470)	963,191	02/15/2030.
93147# AA 3	WALGREENS (MARICOPA) CTL 4.51 10/31/2034		12/15/2018.	Paydown		133,586	133,586	133,586	133,586				0		133,586			0	3,286	10/31/2034.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		12/25/2018.	MBS Paydown		509,942	509,942	451,897	452,392		13,531		13,531		509,942			0	8,191	04/25/2037.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		12/25/2018.	Pass-Through Loss			16,189						0		(3,346)		3,346	3,346		04/25/2037.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		12/25/2018.	MBS Paydown		1,120,435	1,120,435	1,061,759	1,054,674		12,726		12,726		1,120,435			0	20,275	04/25/2037.
933636 AG 7	WAMU 2007-HY4 3A1 SEQ SSNR FLT 04/25/37		12/25/2018.	Pass-Through Loss			33,088						0		(25,751)		25,751	25,751		04/25/2037.
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		12/25/2018.	MBS Paydown		817,638	817,638	731,482	735,009		(8,445)		(8,445)		817,638			0	16,933	11/25/2036.
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		12/25/2018.	Pass-Through Loss			(16,697)						0		(21,020)		21,020	21,020		11/25/2036.
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		12/25/2018.	MBS Paydown		350,750	350,750	335,319	334,333		496		496		350,750			0	6,309	09/25/2036.
93363E AB 1	WAMU 2006-AR10 1A2 SEQ SSNR FLT 09/25/36		12/25/2018.	Pass-Through Loss			8,664						0		(1,720)		1,720	1,720		09/25/2036.
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		12/25/2018.	MBS Paydown		317,792	317,792	300,684	301,789		626		626		317,792			0	5,757	10/25/2036.
93363N AB 1	WAMU 2006-AR12 1A2 SEQ SNR FLT 10/25/36		12/25/2018.	Pass-Through Loss			4,893	4,072					0		(258)		258	258		10/25/2036.
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		12/25/2018.	MBS Paydown		330,392	330,392	307,220	307,650		1,210		1,210		330,392			0	5,754	11/25/2036.
93363P AA 8	WAMU 2006-AR14 1A1 SEQ SSNR FLT 11/25/36		12/25/2018.	Pass-Through Loss			(1,966)	412					0		(5,414)		5,414	5,414		11/25/2036.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		12/25/2018.	MBS Paydown		3,642,588	3,642,588	3,417,193	3,427,265		(18,318)		(18,318)		3,642,588			0	63,433	11/25/2036.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		12/25/2018.	Pass-Through Loss			(21,673)						0		(64,811)		64,811	64,811		11/25/2036.
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		12/25/2018.	MBS Paydown		56,228	56,228	51,414	51,582		(344)		(344)		56,228			0	979	11/25/2036.
93363P AD 2	WAMU 2006-AR14 1A4 SEQ SSNR FLT 11/25/36		12/25/2018.	Pass-Through Loss			(335)	69					0		(904)		904	904		11/25/2036.
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18		02/25/2018.	MBS Paydown		2,072	2,072	2,020	2,064		7		7		2,072			0	17	03/25/2018.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033		12/25/2018.	MBS Paydown		1,291	1,291	826			1,291		1,291		1,291			0		03/25/2033.
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		12/25/2018.	MBS Paydown		1,184,131	1,184,131	1,044,996	1,038,576		20,105		20,105		1,184,131			0	13,802	01/25/2045.
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		1,441		1,441		42,884			0	564	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2018.	Pass-Through Loss			14,664	11,585					0					0		07/25/2036.
94353W AA 3	WAAV 2017-1A A ABS SSNR 3.844 11/15/2042		12/15/2018.	MBS Paydown		692,100	692,100	692,098	692,098		0		0		692,100			0	14,403	11/15/2042.
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		12/15/2018.	MBS Paydown		2,074,614	2,074,614	2,074,404	2,074,420		19		19		2,074,614			0	31,298	06/15/2033.
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		12/25/2018.	MBS Paydown		1,113,726	1,113,726	1,158,289	1,129,750		(23,244)		(23,244)		1,113,726			0	29,253	05/25/2037.
949773 AF 2	WFMBS 2007-6 A6 PT SSNR 6.00 05/25/2037		12/25/2018.	Pass-Through Loss			113,245						0					0		05/25/2037.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		07/25/2018.	MBS Paydown		110,698	110,698	76,381	85,761		10,107		10,107		110,698			0	1,300	10/25/2034.
94980M AE 8	WFMBS 2004-P B1 MEZ NAS FLT 09/25/2034		12/25/2018.	MBS Paydown		1,082,128	1,082,128	1,041,548	1,082,737		(599)		(599)		1,082,128			0	21,354	09/25/2034.
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		12/25/2018.	MBS Paydown		184,996	184,996	186,636	168,296		(3,408)		(3,408)		184,996			0	4,806	01/25/2036.
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036		12/25/2018.	Pass-Through Loss			4,502	4,542					0					0		01/25/2036.
94982A AA 0	WFMBS 2004-Y 1A1 SEQ SNR FLT 11/25/2034		12/25/2018.	MBS Paydown		1,246,466	1,246,466	1,260,463	1,262,411		(2,968)		(2,968)		1,246,466			0	31,945	11/25/2034.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		12/25/2018.	MBS Paydown		119,317	119,317	128,564	27,672		(5,739)		(5,739)		119,317			0	15,322	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037		12/25/2018.	Pass-Through Loss			16,409	17,680					0					0		07/25/2037.
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36		12/25/2018.	MBS Paydown		284,337	284,337	217,518	231,436		47,821		47,821		284,337			0	5,705	03/25/2036.
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		12/25/2018.	MBS Paydown		3,085	3,085	1,763	823		(4,881)		(4,881)		3,085			0		03/25/2036.
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036		12/25/2018.	Pass-Through Loss			57						0					0		03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		12/25/2018.	MBS Paydown		475,556	475,556	421,462	423,424		34,910		34,910		475,556			0	7,869	03/25/2036.
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36		12/25/2018.	MBS Paydown		4,274	4,274	4,239			(21)		(21)		4,274			0	54	07/25/2036.
94983Y AH 2	WFMBS 2006-AR10 4A1 PT SSNR FLT 07/25/36		12/25/2018.	Pass-Through Loss			8	8					0		7		(7)	(7)		07/25/2036.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		12/25/2018.	MBS Paydown		529,192	529,192	492,613	497,564		6,928		6,928		529,192			0	10,605	09/25/2036.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		12/25/2018.	Pass-Through Loss			1,005	935					0		946		(946)	(946)		09/25/2036.
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		12/25/2018.	MBS Paydown		30,622	30,622	29,321	29,110		(39)		(39)		30,622			0	940	09/25/2036.
94984F AH 2	WFMBS 2006-11 A8 PT SNR 6.00 09/25/2036		12/25/2018.	Pass-Through Loss			3,246	3,108					0		3,249		(3,249)	(3,249)		09/25/2036.
94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		12/25/2018.	MBS Paydown		2,186,130	2,186,130	2,083,439	2,074,881		60,394		60,394		2,186,130			0	51,685	10/25/2036.

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94984L AA 4	WFMBS 2006-AR17 A1 SEQ SSNR FLT 10/25/36		12/25/2018.	Pass-Through Loss			76,197	72,733					0		72,408		(72,408)	(72,408)		10/25/2036.
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		12/25/2018.	MBS Paydown		230,054	230,054	223,867	219,279		1,578		1,578		230,054			0	5,186	10/25/2036.
94985A AA 7	WFMBS 2006-AR15 A1 SEQ SSNR CSTR 10/36		12/25/2018.	Pass-Through Loss			29,729	15,095					0		15,325		(15,325)	(15,325)		10/25/2036.
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037		12/25/2018.	MBS Paydown		228,719	228,719	227,575			(320)		(320)		228,719			0	4,030	04/25/2037.
94985T AD 0	WFMBS 2007-3 1A4 SEQ SNR 6.00 04/25/2037		12/25/2018.	Pass-Through Loss			33,417	33,249					0		33,555		(33,555)	(33,555)		04/25/2037.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		12/25/2018.	MBS Paydown		99,346	99,346	79,787	70,804		17,770		17,770		99,346			0		12/28/2037.
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38		12/25/2018.	MBS Paydown		613,943	613,943	617,397	612,303		170		170		613,943			0	12,740	01/25/2038.
94989D AV 1	WFCM 2015-C27 A4 SEQ SSNR 3.19 02/15/48		12/15/2018.	MBS Paydown		6,458	6,458	6,326	6,350		100		100		6,458			0	206	02/15/2048.
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		01/19/2018.	Distribution		3,932,010	3,910,000	3,909,609	3,909,765		7		7		3,909,772		22,239	22,239	12,448	06/15/2045.
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		12/15/2018.	MBS Paydown		170,000	170,000	170,000	170,000				0		170,000			0	4,335	06/15/2045.
95058X AC 2	WEN 2015-1A A23 ABS SEQ SNR 4.497 06/45		12/15/2018.	MBS Paydown		217,500	217,500	215,667	215,855		114		114		217,500			0	6,110	06/15/2045.
95058X AE 8	WEN 2018-1A A2II ABS SNR 3.884 03/15/48		12/15/2018.	MBS Paydown		20,000	20,000	19,123			21		21		20,000			0	194	03/15/2048.
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		11/15/2018.	Paydown		213,101	213,101	229,736	215,380		(1,177)		(1,177)		213,101			0	7,194	12/15/2018.
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18		12/15/2018.	Maturity		1,254,027	1,254,027	1,351,922	1,267,436		(14,511)		(14,511)		1,254,027			0	85,293	12/15/2018.
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		03/01/2018.	Make Whole Call		16,037,085	14,750,000	14,889,875	14,846,837		(4,442)		(4,442)		14,842,395		(92,395)	(92,395)	1,740,340	04/01/2023.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		12/20/2018.	MBS Paydown		1,313,658	1,313,658	1,308,629	1,304,605		408		408		1,313,658			0	15,045	12/20/2026.
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		12/20/2018.	MBS Paydown		2,824,204	2,824,204	2,814,054	2,815,850		1,520		1,520		2,824,204			0	57,301	12/20/2028.
96033C AB 8	WESTR 2016-1A B ABS MEZ 4.50 12/20/2028		12/20/2018.	MBS Paydown		1,737,972	1,737,972	1,726,906	1,729,409		1,572		1,572		1,737,972			0	45,337	12/20/2028.
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		12/20/2018.	MBS Paydown		2,183,258	2,183,258	2,180,614			638		638		2,183,258			0	(229,505)	12/20/2030.
96033D AB 6	WESTR 2017-1A B ABS MEZ 4.05 12/20/2030		12/20/2018.	MBS Paydown		654,977	654,977	654,005	653,932		152		152		654,977			0	14,325	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		701		701		1,838,154			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		773,329	773,329	771,969			93		93		773,329			0	8,693	12/20/2031.
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		12/20/2018.	MBS Paydown		1,082,660	1,082,660	1,077,247			733		733		1,082,660			0	12,891	12/20/2031.
96038# AA 8	WESTIN ST LOUIS CTL 4.453 07/15/2047		12/15/2018.	Paydown		38,107	38,107	38,107	38,107				0		38,107			0	971	07/15/2047.
96042@ AA 4	WESTKIN PORTFOLIO CTL 6.05 11/15/2038		12/15/2018.	Paydown		21,515	21,515	21,730			(0)		(0)		21,515			0	0	11/15/2038.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2018.	Sinking Fund Redemption		278,000	278,000	281,478	280,226		(2,226)		(2,226)		278,000			0	10,425	06/15/2027.
96647K AG 7	PEPSI-COLA METRO 7.44 09/15/2026		10/26/2018.	Cash Tender		5,039,280	4,000,000	4,640,000	4,344,494		(25,240)		(25,240)		4,319,253		(319,253)	(319,253)	1,370,773	09/15/2026.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033		12/15/2018.	Paydown		116,967	116,967	116,967	116,967				0		116,967			0	4,262	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034		12/15/2018.	Paydown		143,209	143,209	143,209	143,209				0		143,209			0	5,150	05/15/2034.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035		12/15/2018.	Paydown		225,795	225,795	228,070	227,496		(62)		(62)		225,795			0	7,642	01/15/2035.
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		12/15/2018.	Paydown		623,853	623,853	630,574	628,365		(259)		(259)		623,853			0	18,295	08/15/2031.
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		12/25/2018.	Paydown		880,808	880,808	888,998	886,091		(407)		(407)		880,808			0	27,917	01/25/2029.
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		12/15/2018.	Paydown		441,128	441,128	441,128	441,128				0		441,128			0	12,645	09/15/2031.
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		12/15/2018.	Paydown		482,930	482,930	487,368	485,872		(189)		(189)		482,930			0	14,865	10/15/2029.
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		12/15/2018.	Paydown		378,060	378,060	382,130	380,993		(145)		(145)		378,060			0	8,573	02/15/2034.
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		12/15/2018.	Paydown		290,178	290,178	290,178	290,178				0		290,178			0	8,110	09/15/2033.
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		12/15/2018.	Paydown		872,971	872,971	872,971	872,971				0		872,971			0	29,735	04/15/2025.
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032		12/15/2018.	Paydown		292,881	292,881	292,881	292,881				0		292,881			0	9,493	11/15/2032.
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		12/15/2018.	Paydown		406,592	406,592	406,592	406,592				0		406,592			0	9,064	09/15/2033.
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		12/15/2018.	Paydown		197,970	197,970	197,970	197,970				0		197,970			0	4,413	09/15/2044.
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036		12/15/2018.	Paydown		728,424	728,424	728,424	728,424				0		728,424			0	15,919	02/15/2036.
96928* FY 8	WAGS (FAIRBANKS, AK) CTL 4.51 01/15/2035		12/15/2018.	Paydown		271,297	271,297	271,297	271,297				0		271,297			0	6,673	01/15/2035.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		12/15/2018.	Paydown		693,680	693,680	693,680	693,680				0		693,680			0	15,824	06/15/2023.
96930@ AA 9	WAGS (FRANKLIN NJ) CTL 4.37 08/15/2035		12/15/2018.	Paydown		211,747	211,747	211,747	211,747				0		211,747			0	5,046	08/15/2035.
97063Q AA 0	WESTF 2017-A A ABS SSNR 4.69 08/15/2042		12/15/2018.	MBS Paydown		513,778	513,778	513,341	513,357		77		77		513,778			0	14,353	08/15/2042.
97064E AA 6	WESTF 2018-A A ABS SSNR 4.75 09/15/2043		12/15/2018.	MBS Paydown		101,480	101,480	101,475			1		1		101,480			0	1,120	09/15/2043.
971807 AD 4	WILMINGTON TRUST 8.50 04/02/2018		04/02/2018.	Maturity		10,000,000	10,000,000	10,203,121	10,010,237		(10,237)		(10,237)		10,000,000			0	427,361	04/02/2018.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		12/20/2018.	MBS Paydown		674,797	674,797	670,580	670,694		(38)		(38)		674,797			0	12,507	06/20/2044.
98886M AC 8	ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026		10/15/2018.	MBS Paydown		22,486,888	22,486,888	22,475,645	22,476,731		10,157		10,157		22,486,888			0	861,926	04/15/2026.
98944P AB 3	ZCAP 2018-1 A ABS SSNR 4.605 10/15/38		12/15/2018.	MBS Paydown		180,000	180,000	177,333			77		77		180,000			0	1,058	10/15/2038.
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	05/15/2018.	MBS Paydown		6,095,241	6,095,241	6,085,607	6,095,881		(641)		(641)		6,095,241			0	118,993	01/15/2038.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		12/15/2018.	MBS Paydown		609,660	609,660	609,660	609,660				0		609,660			0	22,273	12/15/2039.
G4301U AF 1	HAIL 2017-1 A ABS SSNR 4.00 11/15/37		12/15/2018.	MBS Paydown		1,185,396	1,185,396	1,177,824	1,175,938		2,486		2,486		1,185,396			0	25,187	11/15/2037.
G7256K AB 0	PROP 2017-1 A ABS SSNR 5.30 03/15/42		12/15/2018.	MBS Paydown		694,011	694,011	693,597	692,349		150		150		694,011			0	20,087	03/15/2042.
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	01/17/2018.	CS FIRST BOSTON		1,607,798	1,625,000	1,612,756	1,612,794		173		173		1,612,829		(5,031)	(5,031)	4,663	07/17/2029.
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	01/17/2018.	MBS Paydown		20,833	20,833	20,676	20,677		18		18		20,833			0		07/17/2029.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,421,544,394	3,429,539,988	3,310,812,688	3,104,465,958	71,062	32,638,994	15,032	32,695,024	0	3,416,505,298	0	(8,640,922)	(8,640,922)	103,945,690	XXX
Bonds - Bank Loans																				
004222 ZZ 1	ACCOMMODATIONS PLUS L? 04/30/2024 AR		12/31/2018.	Paydown		12,909	12,909	12,650			258		258		12,909			0	433	04/30/2024.
005055 ZZ 4	ACCRUENT LLC TL L? 07/28/2023 AR		09/06/2018.	Paydown		3,037,990	3,037,990	2,987,977	2,990,038		47,952		47,952		3,037,990			0	173,556	07/28/2023.
005065 ZZ 3	ACCRUENT LLC DDTL L? 07/28/2023 AR		09/06/2018.	Paydown		4,359,018	4,359,018	4,331,492	4,331,491		27,528		27,528		4,359,018			0	248,771	07/28/2023.
010555 ZZ 6	ALCAMI HOLDINGS L? 07/12/2025 AR		12/31/2018.	Paydown		3,516	3,516	3,419			97		97		3,516			0	96	07/12/2025.
01310T AT 6	ALBERTSON'S LLC B5 L? 12/21/2022		12/31/2018.	Paydown		100,000	100,000	96,725	96,869		961		961		100,000			0	3,203	12/21/2022.
02368* AE 2	AMERICAN ACADEMY TL L? 12/15/2022 AR		11/16/2018.	Paydown		189,340	189,340	184,600	184,629		4,711		4,711		189,340			0	7,372	12/15/2022.
02376C AX 3	AMERICAN AIRLINES 1L B L? 10/10/2021		10/10/2018.	Paydown		20,619	20,619	20,567			75		75		20,619			0	0	10/10/2021.
03765V AH 3	PRIME SECURITY TL B 1L L? 05/02/2022		12/31/2018.	Paydown		8,101	8,101	7,983			93		93		8,101			0	6	05/02/2022.
050222 ZZ 4	AVETTA LLC TL L? 04/10/2024 AR		12/31/2018.	Paydown		10,512	10,512	10,300			212		212		10,512			0	427	04/10/2024.
05942# AA 4	CLINICAL INNOVATIONS L? 10/17/2023 AR		09/28/2018.	Paydown		28,125	28,125	27,490	27,499		626		626		28,125			0	1,102	10/17/2023.
059888 ZZ 3	BAKEMARK HOLDING 2TL L? 08/14/2023 AR		12/31/2018.	Paydown		6,642	6,642	6,512			130		130		6,642			0	223	08/14/2023.
07384D AB 8	BELK INC TL B 1L L? 12/10/2022		11/01/2018.	Paydown		91,339	91,339	75,200	69,433		15,548		15,548		91,339			0	3,347	12/10/2022.
12543K AM 6	COMMUNITY HEALTH TL G L? 12/31/2019		05/02/2018.	GOLDMAN SACHS		1,981,558	1,996,532	1,901,697	1,926,611		11,865		11,865		1,938,476		43,083	43,083	41,114	12/31/2019.
12702# AA 0	BAKEMARK HOLDINGS TL L? 08/17/2023 AR		12/31/2018.	Paydown		24,506	24,506	23,770	23,805		649		649		24,506			0	1,116	08/17/2023.
16117L BS 7	CHARTER COMM OPE TL B 1L L? 04/30/25		12/31/2018.	Paydown		10,076	10,076	9,972			103		103		10,076			0	20	04/30/2025.
16384Y AF 4	CHEMOURS TL B2 L? 04/03/2025		12/31/2018.	Paydown		4,020	4,020	4,005			15		15		4,020			0	4	04/03/2025.
165555 ZZ 9	CHESAPEAKE TL L? 11/07/2023 AR		12/31/2018.	Paydown		102,506	102,506	101,376	101,375		1,131		1,131		102,506			0	6,150	11/07/2023.
17121H AF 7	CHRYSLER TL B 1L L? 12/31/2018		11/13/2018.	Distribution		1,600,000	1,600,000	1,604,000	1,605,360		(5,202)		(5,202)		1,600,157		(157)	(157)	56,952	12/31/2018.
20049# AA 5	COMMAND ALKON TL L? 08/21/2023 AR		12/31/2018.	Paydown		37,500	37,500	36,982	37,000		500		500		37,500			0	1,617	08/21/2023.
20653P AA 0	CONCORDIA INTL 9.00 04/01/2022		04/04/2018.	MORGAN STANLEY		455,625	500,000	500,000	499,976		1		1		499,977		(44,352)	(44,352)	23,125	04/01/2022.
23361* AA 3	DRB HOLDINGS TL L? 10/06/2023 AR		12/31/2018.	Paydown		37,500	37,500	36,560	36,576		924		924		37,500			0	2,448	10/03/2023.
23918Y AC 2	DAVITA HEALTHCARE TL B 1L L? 06/24/21		12/31/2018.	Paydown		8,355	8,355	8,345			(0)		(0)		8,355			0	11	06/24/2021.
24360@ AA 0	DECOPAC INC L.25 09/26/2024 AR		12/31/2018.	Paydown		9,375	9,375	9,185	9,190		185		185		9,375			0	611	09/26/2024.
24702N AX 8	DELL INTL TL A2 L? 09/07/2021		10/31/2018.	Paydown		20,513	20,513	20,436			5		5		20,513			0	198	09/07/2021.
24702N AZ 3	DELL TL B L? 09/07/2023		10/31/2018.	Paydown		40,000	40,000	40,050			(2)		(2)		40,000			0	642	09/07/2023.
26928B AJ 8	EW SCRIPPS TL B L? 10/02/2024		12/31/2018.	Paydown		12,000	12,000	12,053			25		25		12,000			0	241	10/02/2024.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
29267Y AK 8	ENERGIZER TL B L? 06/30/2022		10/01/2018.	Paydown		18,462	18,462	18,554			(24)		(24)		18,462			0	320	06/30/2022.
30282# AA 0	FWR HOLDING CORP L? 08/25/2023 AR		12/28/2018.	Paydown		20,106	20,106	19,603	19,627		479		479		20,106			0	1,012	08/25/2023.
30282# AB 8	FWR HOLDING CORP DD L? 08/25/2023 AR		12/28/2018.	Paydown		2,273	2,273	2,273	918		15		15		2,273			0	126	08/25/2025.
315222 ZZ 5	FERRARO FINE FOODS L? 05/09/2024 AR		09/28/2018.	Paydown		3,233	3,233	3,168			65		65		3,233			0	55	05/09/2024.
32007U BX 6	FIRST DATA TL L? 04/26/2024		10/05/2018.	CITIGROUP		2,401,500	2,400,000	2,406,000			10,993		10,993		2,416,993		(15,493)	(15,493)	72,736	04/26/2024.
35041@ AA 3	FOUNDATION RISK TL L? 11/10/2023 AR		12/31/2018.	Paydown		10,258	10,258	9,998	10,001		257		257		10,258			0	455	11/10/2023.
35041@ AB 1	FOUNDATION RISK 1L TL L? 11/10/23 AR		12/31/2018.	Paydown		1,373	1,373	1,346			27		27		1,373			0	26	11/10/2023.
35041@ AC 9	FOUNDATION RISK 1L DD L? 11/10/23 AR		12/31/2018.	Paydown		1,152	1,152	1,141			12		12		1,152			0	5	11/10/2023.
35843# AA 1	FRIEDRICH HOLDINGS L? 02/07/2023 MD		12/31/2018.	Paydown		373,989	373,989	373,989	373,765		214		214		373,989			0	16,314	02/07/2023.
35921# AA 6	FRONTLINE TECH L? 09/15/2023 AR		12/31/2018.	Paydown		31,352	31,352	29,740	29,786		1,567		1,567		31,352			0	1,759	09/15/2023.
36850@ AB 9	GEHL FOODS TL L? 01/25/2024 AR		11/01/2018.	Paydown		28,125	28,125	27,310			815		815		28,125			0	959	01/25/2024.
40406# AD 4	HAI ACQUISITION TL L? 11/01/2024 AR		12/31/2018.	Paydown		37,500	37,500	36,558	36,565		713		713		37,500			0	1,899	11/01/2024.
41781@ AA 5	HARVEY TOOLS TL L? 10/12/2024 AR		12/31/2018.	Paydown		29,600	29,600	29,007	29,013		446		446		29,600			0	1,402	10/12/2024.
41902@ AA 9	SIGMA ELECTRIC A-2 L? 10/31/2023 AR		12/31/2018.	Paydown		17,900	17,900	17,540	17,545		355		355		17,900			0	1,033	10/31/2023.
43289D AE 3	HILTON WORLDWIDE TL B2 1L L? 10/25/23		12/27/2018.	Paydown		561,521	561,521	555,818			5,712		5,712		561,521			0	481	10/25/2023.
44903L AD 1	HYGIENA TL L? 04/30/2024 AR		12/31/2018.	Paydown		2,578	2,578	2,536			42		42		2,578			0	57	04/30/2024.
450222 ZZ 0	IMA CONSULTING TL L? 12/13/2023 AR		03/29/2018.	Paydown		2,161	2,161	2,106	2,107		54		54		2,161			0	31	12/13/2023.
450222 ZZ 0	IMA CONSULTING TL L? 12/13/2023 AR		06/15/2018.	Private Placement		854,069	862,164	840,451	840,609		1,467		1,467		842,076		11,993	11,993	26,086	12/13/2023.
45259# AA 7	IMPACT SALES TL L? 06/27/2023 MD		12/31/2018.	Paydown		29,708	29,708	30,232			(523)		(523)		29,708			0	997	06/27/2023.
453667 ZZ 3	IMPACT SALES LLC DD L? 12/30/2021 MD		03/30/2018.	Paydown		516	516	516	511		5		5		516			0	11	12/30/2021.
453667 ZZ 3	IMPACT SALES LLC DD L? 12/30/2021 MD		04/02/2018.	Commitment Fee		1,125							0		1,125			0		12/30/2021.
453667 ZZ 3	IMPACT SALES LLC DD L? 12/30/2021 MD		05/15/2018.	Commitment Fee		11,813							0		11,813			0		12/30/2021.
453667 ZZ 3	IMPACT SALES LLC DD L? 12/30/2021 MD		06/27/2018.	Exchanged		207,785	204,188	204,188	202,332		148		148		202,480		5,306	5,306	4,892	12/30/2021.
46184# AA 5	INVISION DIV LIBOR? 6/30/2020		12/31/2018.	Paydown		302,078	302,078	299,058	300,226		1,047		1,047		302,078			0	20,930	06/30/2020.
480150 ZZ 7	KEY SURGICAL TL L? 06/01/2023 AR		12/31/2018.	Paydown		1,063	1,063	1,044			19		19		1,063			0	0	06/01/2023.
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		12/21/2018.	Call		2,590,131	2,590,131	2,589,735	2,591,150		(1,019)		(1,019)		2,590,131			0	180,385	06/30/2020.
51783Q AP 3	LAS VEGAS SANDS TL B 1L L? 03/27/2025		12/31/2018.	Paydown		10,050	10,050	9,784			35		35		10,050			0	14	03/27/2025.
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		03/01/2018.	Private Placement		1,402,243	6,153,420	6,032,431	1,230,684	101,920			101,920		1,332,604		69,640	69,640		11/15/2017.
57810J AC 2	AMYNTA AGENCY 1L TL L? 02/28/2025 AR		12/31/2018.	Paydown		2,366	2,366	2,366					0		2,366			0	4	02/28/2025.
59511F AB 0	MICRON TECH TL B 1L L? 04/26/2022		12/31/2018.	Paydown		14,874	14,874	14,823			79		79		14,874			0	0	04/26/2022.
600343 ZZ 3	MINISTRY BRANDS 1LDDTL L? 12/02/22 AR		12/31/2018.	Paydown		90	90	90					0		90			0	1	12/02/2022.
60367* AA 9	MINISTRY BRANDS DDTL L? 12/02/2022 AR		01/05/2018.	Commitment Fee		6,971							0		6,971			0		12/02/2022.
60367* AA 9	MINISTRY BRANDS DDTL L? 12/02/2022 AR		02/12/2018.	Commitment Fee		4,432							0		4,432			0		12/02/2022.
60367* AA 9	MINISTRY BRANDS DDTL L? 12/02/2022 AR		12/31/2018.	Paydown		21,901	21,901	21,901	13,414		275		275		21,901			0	1,019	12/02/2022.
60367* AB 7	MINISTRY BRANDS TL L? 12/02/2022 AR		12/31/2018.	Paydown		2,061	2,061	2,040			21		21		2,061			0	57	12/02/2022.
61506U AB 0	MONTREIGN CASINO TL B L? 01/24/2023		12/31/2018.	Paydown		32,080	32,080	28,872			128		128		32,080			0	539	01/24/2023.
62929# AA 2	ACA COMPLIANCE TL L? 02/01/2023 AR		12/31/2018.	Paydown		14,456	14,456	14,040			416		416		14,456			0	872	02/01/2023.
62929# AB 0	ACA COMPLIANCE DDTL L? 02/01/2023 AR		12/31/2018.	Paydown		2,004	2,004	1,979			25		25		2,004			0	64	02/01/2023.
62937N AW 7	NRG ENERGY TL B L? 06/30/2023		12/31/2018.	Paydown		40,589	40,589	40,736			(247)		(247)		40,589			0	628	06/30/2023.
636333 ZZ 2	NATIONAL IPA TL L? 09/19/2022 AR		05/23/2018.	Paydown		1,933,854	1,933,854	1,904,846	1,907,908		25,946		25,946		1,933,854			0	56,731	09/19/2022.
660222 ZZ 6	NSM INSURANCE DDTL L? 05/04/2024 AR		12/31/2018.	Paydown		4,706	4,706	4,659			47		47		4,706			0	160	05/04/2024.
660555 ZZ 9	NSM INSURANCE TL L? 05/04/2024 AR		12/31/2018.	Paydown		9,180	9,180	8,996			184		184		9,180			0	244	05/04/2024.

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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
661222 ZZ 5	NSM SUB HOLDINGS DDTL L? 10/03/22 AR		09/28/2018.	Paydown		38	38	38					0		38			0		10/03/2022.
661555 ZZ 8	NSM SUB HOLDINGS TL L? 10/03/2022 AR		12/31/2018.	Paydown		1,737	1,737	1,710			27		27		1,737			0	54	10/03/2022.
69398* AA 3	PDI HOLDINGS TL L? 08/25/2023 AR		10/01/2018.	Paydown		21,086	21,086	21,023			63		63		21,086			0	479	08/25/2023.
69398* AB 1	PDI HOLDINGS DDTL L? 08/25/2023 AR		10/01/2018.	Paydown		2,329	2,329	2,312			17		17		2,329			0	20	08/25/2023.
69406* AB 1	PHNTM HOLDINGS L? 06/18/2020 AR		12/31/2018.	Paydown		10,924	10,924	10,815	10,816		108		108		10,924			0	492	06/18/2020.
70325E AC 4	PATHWAY PARTNERS TL L? 10/10/2024 AR		12/21/2018.	Paydown		1,305,551	1,305,551	1,292,496	1,289,618		15,933		15,933		1,305,551			0	67,872	10/10/2024.
70325E AF 7	PATHWAY PARTNERS DD L? 10/10/2024 AR		05/25/2018.	Distribution		54,638	54,643	54,643	54,468		153		153		54,621		16	16	689	10/10/2024.
70437Y AF 8	PAYLESS INC A1-EXIT L? 02/10/2022		10/31/2018.	Paydown		8,590	8,590	8,590	8,587		4		4		8,590			0	339	02/10/2022.
70437Y AG 6	PAYLESS INC A2-EXIT L? 08/10/2022		10/31/2018.	Paydown		21,448	21,448	21,448	21,447		0	1,071	(1,071)		21,448			0	934	08/10/2022.
704888 ZZ 2	PDI HOLDINGS TL L? 08/25/2023 AR		03/31/2018.	Paydown		15,288	15,288	15,019	15,025		133		133		15,288			0	121	08/25/2023.
704888 ZZ 2	PDI HOLDINGS TL L? 08/25/2023 AR		04/11/2018.	Private Placement		3,042,266	3,042,266	2,988,756	2,990,073		2,630		2,630		2,992,574		49,693	49,693	72,726	08/25/2023.
704899 ZZ 9	PDI HOLDINGS DDTL L? 08/25/2023 AR		03/31/2018.	Paydown		2,691	2,691	2,677	2,647		43		43		2,691			0	9	08/25/2023.
704899 ZZ 9	PDI HOLDINGS DDTL L? 08/25/2023 AR		04/11/2018.	Private Placement		382,014	382,014	380,104	375,829		4,991		4,991		380,820		1,195	1,195	3,450	08/25/2023.
71639# AA 4	PETIQ TL L? 01/16/2023 AR		10/01/2018.	Paydown		9,402	9,402	9,213			189		189		9,402			0	382	01/16/2023.
71755V AB 5	PA ENERGY TL B 1L L? 04/04/2018		08/07/2018.	Exchanged		2,133,657	2,139,662	1,936,394	1,594,048		417,234		417,234		2,011,282		122,375	122,375	113,461	04/04/2018.
720555 ZZ 7	POLYMER SOLUTIONS GRP L? 07/31/22 MD		10/11/2018.	Paydown		48,764	48,764	48,764			(0)		(0)		48,764			0	1,850	07/31/2022.
745555 ZZ 8	PYRAMID MGMT TL L? 07/15/2021 AR		12/31/2018.	Paydown		11,206	11,206	11,206					0		11,206			0	424	07/15/2021.
745777 ZZ 8	PYRAMID MGMT DDTL L? 07/15/2021 AR		12/31/2018.	Paydown		320	320	320					0		320			0	5	07/15/2021.
74966U AP 5	ROYALTY PHARMA TL B6 1L L? 04/17/2023		12/31/2018.	Paydown		26,772	26,772	26,491			281		281		26,772			0	39	04/17/2023.
750222 ZZ 7	REVINT INTERMED DDTL L? 12/13/2023 AR		12/31/2018.	Paydown		9,698	9,698	9,588			111		111		9,698			0	240	12/13/2023.
750555 ZZ 0	REVINT INTERMED TL L? 12/13/2023 AR		12/31/2018.	Paydown		6,482	6,482	6,331			61		61		6,482			0	127	12/13/2023.
78249L AB 6	RUSSELL INVEST TL B 1L L? 06/01/2023		06/12/2018.	Consent Fee		24,563							0		24,563			0		04/14/2023.
78249L AB 6	RUSSELL INVEST TL B 1L L? 06/01/2023		07/25/2018.	WELLS FARGO BROKERAGE		1,401,750	1,400,000	1,316,000	1,354,793		4,051		4,051		1,352,522		49,228	49,228	47,328	04/14/2023.
78249L AB 6	RUSSELL INVEST TL B 1L L? 06/01/2023		08/07/2018.	WELLS FARGO BROKERAGE		1,401,750	1,400,000	1,316,000	1,354,793		5,000		5,000		1,352,522		49,228	49,228	47,328	04/14/2023.
78249L AB 6	RUSSELL INVEST TL B 1L L? 06/01/2023		08/24/2018.	WELLS FARGO BROKERAGE		700,875	700,000	658,000	677,397		2,645		2,645		676,491		24,384	24,384	28,966	04/14/2023.
78249L AB 6	RUSSELL INVEST TL B 1L L? 06/01/2023		12/31/2018.	Paydown		36,235	36,235	34,304	29,902		1,168		1,168		36,235			0	859	04/14/2023.
78411E AC 2	SPECIALTYCARE INC TL 1L L? 09/05/23AR		10/03/2018.	Paydown		18,752	18,752	18,283	18,300		452		452		18,752			0	417	09/05/2023.
80511@ AB 8	SAVATREE DD L? 06/01/2022 MD		12/31/2018.	Paydown		657	657	657					0		657			0	18	06/01/2022.
80511@ AC 6	SAVATREE INC TL L.25 06/01/2022 MD		12/31/2018.	Paydown		40,421	40,421	40,421	40,423		(2)		(2)		40,421			0	1,884	06/01/2022.
81683U AN 7	SEMINOLE TRIBE TL B 1L L? 07/06/2024		12/31/2018.	Paydown		12,121	12,121	12,004			117		117		12,121			0	22	07/06/2024.
817555 ZZ 1	SFE INTERMEDIATE TL L? 07/31/2024 AR		12/31/2018.	Paydown		938	938	919			19		19		938			0	17	07/31/2024.
825333 ZZ 3	SUNK ROCK A-1 L? 10/31/2023 AR		12/31/2018.	Paydown		10,178	10,178	9,974	9,976		202		202		10,178			0	573	10/31/2023.
841222 ZZ 8	SPECTRA FINANCE L? 04/02/2023 AR		12/31/2018.	Paydown		12,089	12,089	11,846			243		243		12,089			0	515	04/02/2023.
84650H AC 3	SPAREFOOT TL L? 04/06/2023 AR		12/31/2018.	Paydown		3,243	3,243	3,195			26		26		3,243			0	126	04/06/2023.
84650H AD 1	SPAREFOOT 1L TL L? 04/13/2024 AR		12/31/2018.	Paydown		617	617	608			9		9		617			0	8	04/13/2024.
850777 ZZ 9	SUNSHINE SUB TL L? 05/18/2023 AR		12/31/2018.	Paydown		8,383	8,383	8,215			168		168		8,383			0	281	05/18/2023.
866100 ZZ 6	SUMMIT COMPANIES L? 09/01/2022 MD		12/31/2018.	Paydown		58,333	58,333	58,331	54,436		(25)		(25)		58,333			0	2,173	09/01/2022.
866105 ZZ 5	SUMMIT COMPANIES DD L? 09/01/2022 MD		12/31/2018.	Paydown		311	311	311					0		311			0	4	09/01/2022.
87239P AD 6	VISTRA OPERATION TL B1 1L L? 08/04/23		12/31/2018.	Paydown		10,178	10,178	10,000			178		178		10,178			0	19	08/04/2023.
875666 ZZ 5	THE DWYER GROUP TL L? 05/21/2024 AR		12/31/2018.	Paydown		6,033	6,033	5,898			136		136		6,033			0	217	05/21/2024.
875888 ZZ 5	THE DWYER GROUP DDTL L? 05/21/2024 AR		12/31/2018.	Paydown		1,035	1,035	1,023			12		12		1,035			0	31	05/21/2024.

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		02/15/2018.	Maturity		665,801	665,801	641,061	664,046		1,755		1,755		665,801			0	5,797	02/15/2018.
88084@ AB 8	TERSERA TL L? 03/30/2023 AR		12/31/2018.	Paydown		822	822	812			10		10		822			0	21	03/30/2023.
88084@ AC 6	TERSERA 2L TL L? 03/30/2023 AR		12/31/2018.	Paydown		392	392	387			5		5		392			0	8	03/30/2023.
88233F AK 6	VISTRA OPERATION TL B3 1L L? 12/01/25		12/31/2018.	Paydown		10,025	10,025	9,900			125		125		10,025			0	12	12/01/2025.
89705D AD 4	TRONOX FINANCE TL B 1L L? 09/22/2024		12/31/2018.	Paydown		2,812	2,812	2,791			21		21		2,812			0	6	09/22/2024.
89705D AE 2	TRONOX BLOCKED TL B 1L L? 09/22/2024		12/31/2018.	Paydown		1,218	1,218	1,209			9		9		1,218			0	3	09/22/2024.
903555 ZZ 6	UROLOGY MGMT TL L? 08/31/2024 AR		12/31/2018.	Paydown		1,740	1,740	1,696			44		44		1,740			0	42	08/31/2024.
91830@ AD 5	VLS BUYER TL L? 10/17/2023 AR		10/01/2018.	Paydown		29,204	29,204	28,463	28,474		730		730		29,204			0	1,256	10/17/2023.
91830@ AF 0	VLS BUYER DDTL L? 10/17/2023 AR		10/01/2018.	Paydown		1,791	1,791	1,768			22		22		1,791			0	24	10/17/2023.
92565E AB 9	VICI PROPERTIES TL L? 12/15/2024		02/06/2018.	Paydown		181,818	181,818	182,500			(682)		(682)		181,818			0	678	12/15/2024.
92565E AB 9	VICI PROPERTIES TL L? 12/15/2024		10/02/2018.	CITIGROUP		2,403,000	2,400,000	2,409,000			4,573		4,573		2,413,573		(10,573)	(10,573)	70,101	12/15/2024.
92840@ AC 3	VISTAPHARM TL L? 12/21/2021 AR		12/31/2018.	Paydown		26,036	26,036	25,515	20,418		412		412		26,036			0	1,075	12/21/2021.
928432 A* 4	VISUAL EDGE TECHNOLOGY L? 08/31/23 AR		12/31/2018.	Paydown		27,083	27,083	26,533	26,549		405		405		27,083			0	1,261	08/31/2023.
928432 A@ 2	VISUAL EDGE TECH DD L? 08/31/2023 AR		12/31/2018.	Paydown		26,407	26,407	25,968	9,203		475		475		26,407			0	887	08/31/2023.
95810D AR 2	WESTERN DIGITAL TL B4 L? 04/29/2023		12/28/2018.	Paydown		12,462	12,462	12,454			8		8		12,462			0	177	04/29/2023.
98158# AB 6	WORLDWIDE FACILITIES L? 04/26/2024 AR		12/31/2018.	Paydown		2,780	2,780	2,752			28		28		2,780			0	74	04/26/2024.
98158# AC 4	WORLDWIDE FACILITIES DD L? 04/26/24AR		12/31/2018.	Paydown		666	666	666					0		666			0	13	04/26/2024.
98215# AA 9	WRENCH GROUP TL L? 12/15/2024 AR		12/31/2018.	Paydown		6,333	6,333	6,238	6,238		95		95		6,333			0	263	12/15/2024.
98215# AB 7	WRENCH GROUP DDTL L? 12/15/2024 AR		12/31/2018.	Paydown		1,845	1,845	1,831			14		14		1,845			0	67	12/15/2024.
983666 ZZ 4	XEBEC GLOBAL L? 02/09/2024 MD		12/31/2018.	Paydown		37,795	37,795	37,795			(1)		(1)		37,795			0	1,429	02/09/2024.
G3600K AB 2	FLOATEL INTL TL B LIBOR? 06/13/2020	D	10/26/2018.	Paydown		3,199,444	3,199,444	2,489,804	1,363,530		1,835,915		1,835,915		3,199,444			0	189,930	06/13/2020.
L2968E AB 8	ENDO INTL B 1L L? 04/12/2024		12/31/2018.	Paydown		28,000	28,000	27,860	27,859		141		141		28,000			0	1,057	04/12/2024.
8299999.	Total - Bonds - Bank Loans					40,785,709	45,548,964	43,953,748	31,594,907	101,920	2,458,665	1,071	2,559,514	0	40,430,146	0	355,563	355,563	1,633,768	XXX
8399997.	Total - Bonds - Part 4					3,567,760,465	3,579,488,043	3,465,746,900	3,240,037,434	172,983	34,800,907	16,103	34,957,786	0	3,561,403,275	0	(8,354,097)	(8,354,097)	109,907,446	XXX
8399998.	Total - Bonds - Summary Item from Part 5					210,559,258	212,215,722	209,414,350			2,341,144		2,341,144		211,742,556		(1,183,299)	(1,183,299)	3,128,525	XXX
8399999.	Total - Bonds					3,778,319,723	3,791,703,765	3,675,161,250	3,240,037,434	172,983	37,142,051	16,103	37,298,930	0	3,773,145,831	0	(9,537,397)	(9,537,397)	113,035,971	XXX
Preferred Stocks - Industrial and Miscellaneous																				
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D		03/08/2018.	Suspense Ledger Adjustment		815,599							0				815,599	815,599		XXX
225436 AA 2	CREDIT SUISSE 6.25 (COCO)	C	06/05/2018.	UBS WARBURG		997,500	1,000,000.00	1,000,000	1,000,000				0		1,000,000		(2,500)	(2,500)	29,340	XXX
404280 AT 6	HSBC HOLDINGS 6.375 (COCO)	C	06/07/2018.	HSBC SECURITIES		7,070,000	7,000,000.00	7,000,000	7,000,000				0		7,000,000		70,000	70,000	311,135	XXX
404280 BL 2	HSBC HOLDINGS 6.00 * (COCO)	C	06/05/2018.	MORGAN STANLEY		4,825,000	5,000,000.00	5,000,000	5,000,000				0		5,000,000		(175,000)	(175,000)	162,500	XXX
49460Z ZZ 8	KINETIC SOCIAL LLC CONV SERIES B-1		01/01/2018.	Write off security	14,116,252.000			1,190,000		1			1		1		(1)	(1)		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	1,996,060		130		130		1,996,190		3,810	3,810	77,306	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					15,708,099	XXX	16,190,000	14,996,060	1	130	0	132	0	14,996,191	0	711,908	711,908	580,281	XXX
8999997.	Total - Preferred Stocks - Part 4					15,708,099	XXX	16,190,000	14,996,060	1	130	0	132	0	14,996,191	0	711,908	711,908	580,281	XXX
8999999.	Total - Preferred Stocks					15,708,099	XXX	16,190,000	14,996,060	1	130	0	132	0	14,996,191	0	711,908	711,908	580,281	XXX
Common Stocks - Industrial and Miscellaneous																				
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		10/31/2018.	Distribution of Funds		1,780	XXX						0		1,780			0		XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		04/30/2018.	Distribution of Funds		348,132	XXX						0		348,132			0		XXX
00176K AC 7	AMMC CLO 2014-15A SUB 0 12/09/26		10/31/2018.	Distribution of Funds		29,295	XXX						0		29,295			0		XXX
00176M AC 3	AMMC CLO 2015-17A SUB 0 11/15/27		03/31/2018.	Distribution of Funds		11,799,505	XXX				11,799,505		11,799,505		11,799,505			0		XXX
00176M AC 3	AMMC CLO 2015-17A SUB 0 11/15/27		08/15/2018.	Distribution	15,120,000.000		XXX	13,041,000	11,869,200	(69,695)	(11,799,505)		(11,869,200)		0		(0)	(0)	1,510,550	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
00177C AC 4	AMMC CLO 2017-20A SUB 0 04/17/29		04/30/2018.	Distribution of Funds		213,746	XXX						0		213,746			0		XXX
09075E 10 0	BIOVERATIV INC-W/I		03/08/2018.	Merger	1,750.000	183,750	XXX	83,961		(10,399)			(10,399)		83,961		99,789	99,789		XXX
12673A 10 8	CYS INVESTMENTS INC		04/27/2018.	FRIEDMAN BILLINGS RAMSEY	85,000.000	613,159	XXX	785,706	682,550	(6,800)			(6,800)		675,750		(62,591)	(62,591)	18,635	XXX
12673A 10 8	CYS INVESTMENTS INC		04/30/2018.	SANDLER & O'NEIL PARTNERS	93,000.000	673,118	XXX	771,107	746,790	(7,440)			(7,440)		739,350		(66,232)	(66,232)	20,817	XXX
12673A 10 8	CYS INVESTMENTS INC		05/07/2018.	SANDLER & O'NEIL PARTNERS	70,000.000	516,868	XXX	574,414	562,100	(5,600)			(5,600)		556,500		(39,632)	(39,632)	2,856	XXX
12673A 10 8	CYS INVESTMENTS INC		05/08/2018.	SANDLER & O'NEIL PARTNERS	70,000.000	510,596	XXX	562,604	562,100	(5,600)			(5,600)		556,500		(45,904)	(45,904)	16,401	XXX
12673A 10 8	CYS INVESTMENTS INC		05/10/2018.	SANDLER & O'NEIL PARTNERS	11,000.000	80,738	XXX	88,409	88,330	(880)			(880)		87,450		(6,712)	(6,712)	2,577	XXX
12673A 10 8	CYS INVESTMENTS INC		07/18/2018.	CORNERSTONE MACRO	14,000.000	105,500	XXX	112,521	112,420	(1,120)			(1,120)		111,300		(5,800)	(5,800)	6,360	XXX
12673A 10 8	CYS INVESTMENTS INC		07/19/2018.	CORNERSTONE MACRO	52,300.000	395,848	XXX	418,457	419,969	(4,184)			(4,184)		415,785		(19,937)	(19,937)	23,402	XXX
12673A 10 8	CYS INVESTMENTS INC		07/20/2018.	CORNERSTONE MACRO	70,000.000	528,983	XXX	558,859	562,100	(5,600)			(5,600)		556,500		(27,517)	(27,517)	37,569	XXX
12673A 10 8	CYS INVESTMENTS INC		08/01/2018.	Merger	639,700.000	4,702,115	XXX	4,954,568	5,136,791	(185,987)			(185,987)		4,950,804		(248,689)	(248,689)	343,331	XXX
17275R 10 2	CISCO SYSTEMS INC		09/28/2018.	RBC CAPITAL MARKETS	250,000.000	12,134,042	XXX	4,098,086	9,575,000	(5,476,914)			(5,476,914)		4,098,086		8,035,956	8,035,956	237,500	XXX
24703L 10 3	DELL TECHNOLOGIES-CL V		07/16/2018.	CORNERSTONE MACRO	5,125.000	486,740	XXX	241,900	416,560	(174,660)			(174,660)		241,900		244,840	244,840		XXX
24703L 10 3	DELL TECHNOLOGIES-CL V		08/30/2018.	ISI GROUP	17,167.000	1,649,853	XXX	810,282	1,395,334	(585,051)			(585,051)		810,282		839,570	839,570		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)			(359,860)		754,440		419,552	419,552		XXX
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP		12/20/2018.	Exchanged	45,000.000	467,928	XXX	1,226,079	621,450				0		621,450		(153,522)	(153,522)	63,000	XXX
29278N 10 3	ENERGY TRANSFER PARTNERS LP		10/19/2018.	Exchanged	1,110,550.000	24,193,998	XXX	22,895,136	19,901,056	2,994,080			2,994,080		22,895,136		1,298,862	1,298,862	1,882,382	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)			(1,035,800)		1,250,000		646,175	646,175		XXX
369300 10 8	GENERAL CABLE CORPORATION		05/25/2018.	STIFEL NICOLAUS	1,600.000	47,711	XXX	24,624	47,360	(27,024)			(27,024)		20,336		27,375	27,375	288	XXX
369300 10 8	GENERAL CABLE CORPORATION		06/06/2018.	Distribution	80,150.000	2,404,500	XXX	989,129	2,372,440	(1,417,213)			(1,417,213)		955,227		1,449,273	1,449,273	14,427	XXX
48251W 10 4	KKR & CO INC CLASS A		05/03/2018.	ISI GROUP	254,000.000	5,675,600	XXX	5,221,417	5,349,240	(1,727,200)			(1,727,200)		3,622,040		2,053,560	2,053,560	42,857	XXX
522111 ZB 2	LECTRUS CORP WARRANTS		03/01/2018.	Private Placement	48,071.000		XXX	18,333	481				0		481		(481)	(481)		XXX
55378A 10 5	MTGE INVESTMENT CORP		05/03/2018.	STRATEGAS RESEARCH	641,920.000	12,436,656	XXX	11,706,024	11,875,520	(2,436,619)			(2,436,619)		9,438,901		2,997,755	2,997,755	641,920	XXX
629209 30 5	NMI HOLDINGS INC		01/02/2018.	ISI GROUP	59,596.000	1,053,681	XXX	595,960	1,013,132	(535,172)			(535,172)		477,960		575,721	575,721		XXX
629209 30 5	NMI HOLDINGS INC		01/03/2018.	ISI GROUP	80,000.000	1,377,024	XXX	800,000	1,360,000	(718,400)			(718,400)		641,600		735,424	735,424		XXX
629209 30 5	NMI HOLDINGS INC		01/04/2018.	ISI GROUP	89,337.000	1,526,805	XXX	893,370	1,518,729	(802,246)			(802,246)		716,483		810,323	810,323		XXX
682143 10 2	OMEROS CORP		02/21/2018.	CANTOR FITZGERALD & CO	80,890.000	862,445	XXX	1,033,610	1,571,693	(538,082)			(538,082)		1,033,610		(171,165)	(171,165)		XXX
682143 10 2	OMEROS CORP		02/22/2018.	CANTOR FITZGERALD & CO	144,000.000	1,338,391	XXX	1,703,545	2,797,920	(1,094,375)			(1,094,375)		1,703,545		(365,153)	(365,153)		XXX
69290R 10 4	PDVWIRELESS INC		11/28/2018.	FRIEDMAN BILLINGS RAMSEY	2,160.000	99,225	XXX	86,400	69,336	17,064			17,064		86,400		12,825	12,825		XXX
69290R 10 4	PDVWIRELESS INC		11/29/2018.	FRIEDMAN BILLINGS RAMSEY	13,500.000	618,755	XXX	540,000	433,350	106,650			106,650		540,000		78,755	78,755		XXX
76117W 10 9	RESOLUTE FOREST PRODUCTS		01/02/2018.	ISI GROUP	57,000.000	645,390	XXX	565,366	629,850	(360,240)			(360,240)		269,610		375,780	375,780		XXX
76117W 10 9	RESOLUTE FOREST PRODUCTS		01/03/2018.	ISI GROUP	215,000.000	2,432,303	XXX	2,061,616	2,375,750	(1,358,800)			(1,358,800)		1,016,950		1,415,353	1,415,353		XXX
76117W 10 9	RESOLUTE FOREST PRODUCTS		01/04/2018.	ISI GROUP	165,000.000	1,856,603	XXX	1,536,269	1,823,250	(1,042,800)			(1,042,800)		780,450		1,076,153	1,076,153		XXX
76117W 10 9	RESOLUTE FOREST PRODUCTS		01/05/2018.	ISI GROUP	80,000.000	893,307	XXX	733,826	884,000	(505,600)			(505,600)		378,400		514,907	514,907		XXX
76117W 10 9	RESOLUTE FOREST PRODUCTS		01/08/2018.	ISI GROUP	105,000.000	1,162,544	XXX	958,585	1,160,250	(663,600)			(663,600)		496,650		665,894	665,894		XXX
76117W 10 9	RESOLUTE FOREST PRODUCTS		01/09/2018.	ISI GROUP	60,000.000	665,145	XXX	515,322	663,000	(379,200)			(379,200)		283,800		381,345	381,345		XXX
76117W 10 9	RESOLUTE FOREST PRODUCTS		01/10/2018.	ISI GROUP	93,627.000	1,041,501	XXX	702,977	1,034,578	(591,723)			(591,723)		442,856		598,646	598,646		XXX
76150W 10 7	REVERSE MORTGAGE INVESTMENT		10/02/2018.	Private Placement	89,000.000	1,130,300	XXX	1,335,000	600,750	(127,270)			(127,270)		473,480		656,820	656,820	22,250	XXX
81617J 30 1	SELECT ENERGY SERVICES INC-A		01/24/2018.	FRIEDMAN BILLINGS RAMSEY	834.000	17,511	XXX	11,676	15,212	(3,536)			(3,536)		11,676		5,835	5,835		XXX
81617J 40 0	SELECT ENERGY SERVICES INC CL A		02/15/2018.	Exchanged	350,000.000	4,252,500	XXX	7,000,000	6,384,000	(2,131,500)			(2,131,500)		4,252,500			0		XXX
81617J 60 8	SELECT ENERGY SERVICES INC CL A-2		04/02/2018.	Exchanged	378,098.000	6,185,683	XXX	6,185,683	6,896,508	(710,824)			(710,824)		6,185,683			0		XXX
88606X 10 0	TBOLT 2018-A G ABS SUB 0 07/15/2038		10/31/2018.	Distribution of Funds		159,034	XXX						0		159,034			0	434,051	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP 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
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)			(250,127)		5,761,629		496,135	496,135	86,183	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/22/2018.	CORNERSTONE MACRO	26,621.000	413,355	XXX	399,142	432,857	(60,842)			(60,842)		372,015		41,340	41,340	22,317	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/23/2018.	CORNERSTONE MACRO	50,000.000	774,640	XXX	749,675	813,000	(114,275)			(114,275)		698,725		75,915	75,915	41,945	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/24/2018.	CORNERSTONE MACRO	50,000.000	773,000	XXX	749,382	813,000	(114,275)			(114,275)		698,725		74,275	74,275	79,233	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/27/2018.	ISI GROUP	35,576.000	553,897	XXX	530,816	578,466	(81,309)			(81,309)		497,157		56,740	56,740	9,292	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/28/2018.	ISI GROUP	30,267.000	470,652	XXX	451,017	492,141	(69,175)			(69,175)		422,966		47,686	47,686	24,760	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/29/2018.	CORNERSTONE MACRO	45,733.000	711,217	XXX	680,887	707,895	(99,502)			(99,502)		640,539		70,677	70,677	59,731	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			69,686		2,555,936		117,814	117,814		XXX
G81276 10 0	SIGNET JEWELERS LTD	..	08/30/2018.	ISI GROUP	15,000.000	1,026,981	XXX	540,542					0		540,542		486,440	486,440	8,965	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					124,243,733	XXX	110,865,289	119,263,564	(22,709,041)	0	0	(22,709,041)	0	97,973,556	0	26,270,176	26,270,176	5,653,602	XXX
9799997.	Total - Common Stocks - Part 4					124,243,733	XXX	110,865,289	119,263,564	(22,709,041)	0	0	(22,709,041)	0	97,973,556	0	26,270,176	26,270,176	5,653,602	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					43,073,977	XXX	37,928,378					0		37,928,379		5,145,599	5,145,599	573,551	XXX
9799999.	Total - Common Stocks					167,317,710	XXX	148,793,667	119,263,564	(22,709,041)	0	0	(22,709,041)	0	135,901,935	0	31,415,775	31,415,775	6,227,153	XXX
9899999.	Total - Preferred and Common Stocks					183,025,809	XXX	164,983,667	134,259,624	(22,709,040)	130	0	(22,708,910)	0	150,898,126	0	32,127,683	32,127,683	6,807,434	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,961,345,533	XXX	3,840,144,917	3,374,297,057	(22,536,057)	37,142,181	16,103	14,590,020	0	3,924,043,957	0	22,590,286	22,590,286	119,843,405	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
01448A AB 1	ALESC 2A A2 CDO MEZ FLT 01/30/2034	..	10/17/2018	SANDLER & O'NEIL PARTNERS	10/30/2018	MBS Paydown	2,800,000	2,800,000	2,800,000	2,800,000				0				0	47,124	21,665
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	02/12/2018	NON-BROKER	06/30/2018	Partial Call	4,201	4,211	4,201	4,201		(1)		(1)				0		
02315Q AA 6	AMBAC LSNI LLC L+500 02/12/23	C	02/12/2018	NON-BROKER	09/30/2018	Partial Call	1,776	1,781	1,776	1,776		(14)		(14)				0	156	
088555 ZD 2	BIDTELLECT 10 CONV 9/8/2018	..	02/09/2018	Private Placement	07/16/2018	Exchanged	469,448	469,448	469,448	469,448				0				0		
088555 ZD 2	BIDTELLECT 10 CONV 9/8/2018	..	03/28/2018	Private Placement	07/16/2018	Exchanged	5,741	5,741	5,741	5,741				0				0	20,517	
09659T 2A 8	BNP PARIBAS 4.375 03/01/2033	C	02/22/2018	BNP PARIBAS	06/04/2018	BNP PARIBAS	8,000,000	7,974,320	7,579,920	7,974,644		324		324			(394,724)	(394,724)	92,361	
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21	..	06/30/2018	Capitalized Interest	10/29/2018	Distribution	12,073	1,417	12,073	12,070		10,656		10,656				0	8,590	
225313 AK 1	CREDIT AGRICOLE SA 4.00 01/10/2033	C	01/03/2018	CREDIT AGRICOLE CIB	06/04/2018	JP MORGAN SECURITIES INC.	3,500,000	3,478,335	3,216,850	3,478,766		431		431			(261,916)	(261,916)	113,556	
225313 AK 1	CREDIT AGRICOLE SA 4.00 01/10/2033	C	01/03/2018	CREDIT AGRICOLE CIB	06/04/2018	MORGAN STANLEY	3,500,000	3,478,335	3,220,595	3,478,766		431		431			(258,171)	(258,171)		
22546Q AN 7	CREDIT SUISSE NY GMTN 2.30 05/28/2019	C	01/05/2018	CS FIRST BOSTON	12/12/2018	CS FIRST BOSTON	7,765,000	7,771,678	7,735,648	7,767,245		(4,433)		(4,433)			(31,597)	(31,597)	178,595	20,340
22546Q AN 7	CREDIT SUISSE NY GMTN 2.30 05/28/2019	C	01/08/2018	MIZUHO SEC USA	12/12/2018	CS FIRST BOSTON	3,000,000	3,003,780	2,988,660	3,001,268		(2,512)		(2,512)			(12,608)	(12,608)	80,004	8,050
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	6,574,074	6,541,204	6,525,463	6,541,449		245		245			(15,986)	(15,986)	41,632	13,734
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	57,416	57,416	57,416	57,416				0				0	135	
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	7,547	7,547	7,547	7,547		5		5				0	85	
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	11,881,451	11,881,451	11,643,822	11,884,967		3,477		3,477			(241,144)	(241,144)	280,553	
46651T AA 9	HENDR 2018-1A A ABS SNR 3.74 10/17/2072	..	03/13/2018	BARCLAYS CAPITAL	03/15/2018	BARCLAYS CAPITAL	5,000,000	4,995,993	5,008,594	4,995,993				0			12,601	12,601		
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	22,744	22,744	22,744	22,744		14		14				0	418	
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	30,842	30,842	30,842	30,842		19		19				0	645	
703481 AA 9	PATTERSON-UTI ENERGY 3.95 02/01/2028	..	01/10/2018	GOLDMAN SACHS	01/12/2018	GOLDMAN SACHS	10,000,000	9,992,500	10,002,300	9,992,500				0			9,800	9,800		
74040Y AR 3	PRETSL 10A A1W CDO SSNR FLT 07/03/2033	..	06/06/2018	GUGGENHEIM CAPITAL MARKET	07/03/2018	MBS Paydown	4,789,071	4,754,649	4,789,071	4,789,071		34,421		34,421				0	34,206	24,808
74041W AC 9	PRETSL 11A B1 CDO MEZ FLT 09/24/2033	..	05/11/2018	SANDLER & O'NEIL PARTNERS	06/24/2018	MBS Paydown	17,448,000	17,448,000	17,448,000	17,448,000				0				0	166,605	91,541
74041W AD 7	PRETSL 11A B2 CDO MEZ FLT 09/24/2033	..	05/11/2018	SANDLER & O'NEIL PARTNERS	06/24/2018	MBS Paydown	2,100,000	2,100,000	2,100,000	2,100,000				0				0	20,052	11,018
74041W AE 5	PRETSL 11A B3 CDO MEZ FLT 09/24/2033	..	05/11/2018	SANDLER & O'NEIL PARTNERS	06/24/2018	MBS Paydown	12,735,000	12,735,000	12,735,000	12,735,000				0				0	121,602	66,815
83368J KF 6	SOCIETE GENERALE 4.25 08/19/2026	C	05/18/2018	CS FIRST BOSTON	06/04/2018	CS FIRST BOSTON	10,000,000	9,632,600	9,586,800	9,634,124		1,524		1,524			(47,324)	(47,324)	126,319	109,792
87216M 9Z 3	TAYLOR CAPITAL TRUST II L+268 06/17/2034	..	02/01/2018	SANDLER & O'NEIL PARTNERS	09/17/2018	Call	6,000,000	5,842,500	6,000,000	6,000,000		157,500		157,500				0	214,648	37,097
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35	..	01/17/2018	CS FIRST BOSTON	02/10/2018	MBS Paydown	111,133	107,070	111,133	111,133		(10,392)		(10,392)				0	505	376
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35	..	01/17/2018	CS FIRST BOSTON	05/10/2018	MBS Paydown	592,116	570,467	592,116	592,116		6,877		6,877				0	4,408	2,003
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35	..	01/17/2018	CS FIRST BOSTON	08/10/2018	MBS Paydown	32,530,301	31,340,912	32,530,301	32,530,301		1,218,617		1,218,617				0	307,904	110,048
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35	..	03/20/2018	GUGGENHEIM CAPITAL MARKET	05/10/2018	MBS Paydown	592,116	576,573	592,116	592,116		2,568		2,568				0	4,396	1,338
89412L AA 6	TRPE 2005-1A A11 CDO SSNR FLT 11/10/35	..	03/20/2018	GUGGENHEIM CAPITAL MARKET	08/10/2018	MBS Paydown	32,530,301	31,676,380	32,530,301	32,530,301		866,895		866,895				0	622,448	73,500
3899999.	Total - Bonds - Industrial and Miscellaneous						182,060,351	179,302,893	180,348,478	181,589,548	0	2,286,654	0	2,286,654	0	0	(1,241,070)	(1,241,070)	2,487,463	592,125
Bonds - Bank Loans																				
26928B AH 2	EW SCRIPPS TL B L+225 10/02/2024	..	01/09/2018	SCOTIA CAPITAL	03/29/2018	Paydown	4,000	4,020	4,000	4,000		9		9				0	27	
26928B AH 2	EW SCRIPPS TL B L+225 10/02/2024	..	01/09/2018	SCOTIA CAPITAL	04/03/2018	Private Placement	1,592,000	1,599,960	1,598,973	1,603,426		3,437		3,437			(4,453)	(4,453)	12,253	
450555 ZZ 3	IMA CONSULTING DDTL L+400 12/13/2023 AR	..	02/21/2018	Private Placement	06/15/2018	Private Placement	583,420	576,127	577,941	576,271		144		144			1,670	1,670	11,230	
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD	..	04/02/2018	Private Placement	06/27/2018	Exchanged	112,500	112,500	114,482	111,434		59		59			3,048	3,048	1,442	
453667 ZZ 3	IMPACT SALES LLC DD L+700 12/30/2021 MD	..	05/15/2018	Private Placement	06/27/2018	Exchanged	1,181,250	1,181,250	1,202,064	1,169,593		156		156			32,471	32,471	18,265	
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020	..	06/30/2018	Capitalized Interest	12/21/2018	Call	19,373	19,009	19,373	19,373		364		364				0	175,052	
579999 ZZ 9	MAVIS TIRE SUPPLY TL L+525 10/31/2021 AR	..	01/08/2018	Private Placement	03/20/2018	Paydown	1,145,179	1,118,831	1,145,179	1,145,179		26,347		26,347				0	15,451	
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025	..	01/19/2018	RBC CAPITAL MARKETS	06/29/2018	Paydown	4,000	3,990	4,000	4,000		(1)		(1)				0	74	
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025	..	01/19/2018	RBC CAPITAL MARKETS	08/31/2018	Paydown	88,889	88,667	88,889	88,889		223		223				0	2,426	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025		01/19/2018	RBC CAPITAL MARKETS	09/28/2018	Paydown	88,889	88,667	88,889	88,889		232		232				0	2,777	
58943P AN 2	MEREDITH CORP TL B L+300 01/18/2025		01/19/2018	RBC CAPITAL MARKETS	10/26/2018	Paydown	1,418,222	1,414,677	1,418,222	1,418,222		3,546		3,546				0	50,084	
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		01/05/2018	CITIGROUP	03/30/2018	Paydown	1,124	1,130	1,124	1,124				0				0	4	
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		01/05/2018	CITIGROUP	07/02/2018	Paydown	1,124	1,130	1,124	1,124		(1)		(1)				0	11,550	
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		01/05/2018	CITIGROUP	10/01/2018	Paydown	1,124	1,130	1,124	1,124		(6)		(6)				0		
605024 AN 8	MISSION BROADCASTING B2 L+250 01/17/2024		01/05/2018	CITIGROUP	10/04/2018	WELLS FARGO BROKERAGE	443,992	446,212	445,657	445,873		(349)		(349)			(217)	(217)	1,442	
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		01/05/2018	CITIGROUP	03/01/2018	Paydown	38,857	39,051	38,857	38,857		(195)		(195)				0	82,210	
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		01/05/2018	CITIGROUP	06/01/2018	Paydown	38,857	39,051	38,857	38,857		(14)		(14)				0	552	
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		01/05/2018	CITIGROUP	07/02/2018	Paydown	97,142	97,628	97,142	97,142		(490)		(490)				0	1,755	
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		01/05/2018	CITIGROUP	08/01/2018	Paydown	67,999	68,339	67,999	67,999		(343)		(343)				0	1,489	
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		01/05/2018	CITIGROUP	09/04/2018	Paydown	97,142	97,628	97,142	97,142		(491)		(491)				0	2,512	
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		01/05/2018	CITIGROUP	10/01/2018	Paydown	106,856	107,390	106,856	106,856		(539)		(539)				0	410	
65336R AR 9	NEXSTAR BROADCAST TL B2 L+250 01/17/2024		01/05/2018	CITIGROUP	10/04/2018	WELLS FARGO BROKERAGE	3,066,927	3,082,261	3,078,428	3,079,831		(2,593)		(2,593)			(1,404)	(1,404)	10,242	
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		05/25/2018	Exchanged	06/29/2018	Paydown	1,287	1,287	1,287	1,287				0				0	32	
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		05/25/2018	Exchanged	09/28/2018	Paydown	1,287	1,287	1,287	1,287				0				0	52	
70325E AC 4	PATHWAY PARTNERS TL L+425 10/10/2024 AR		05/25/2018	Exchanged	12/21/2018	Paydown	509,816	509,765	509,816	509,816		51		51				0	33,444	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		01/19/2018	Private Placement	05/25/2018	Distribution	35,860	35,860	35,857	35,852		(8)		(8)			4	4	399	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		01/30/2018	Private Placement	05/25/2018	Distribution	39,706	39,706	39,702	39,699		(7)		(7)			3	3	467	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		02/05/2018	Private Placement	05/25/2018	Distribution	18,199	18,199	18,197	18,200		2		2			(4)	(4)	215	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		02/06/2018	Private Placement	05/25/2018	Distribution	34,191	34,191	34,188	34,194		3		3			(6)	(6)	404	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		02/20/2018	Private Placement	05/25/2018	Distribution	12,287	12,287	12,286	12,286		(1)		(1)				0	151	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		02/22/2018	Private Placement	05/25/2018	Distribution	28,428	28,428	28,425	28,426		(3)		(3)				0	350	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		03/01/2018	Private Placement	05/25/2018	Distribution	17,647	17,647	17,645	17,644		(3)		(3)			1	1	211	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		03/06/2018	Private Placement	05/25/2018	Distribution	54,592	54,592	54,586	54,585		(7)		(7)			2	2	655	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		03/12/2018	Private Placement	05/25/2018	Distribution	38,603	38,603	38,599	38,599		(4)		(4)				0	465	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		03/27/2018	Private Placement	05/25/2018	Distribution	17,831	17,831	17,829	17,831				0			(1)	(1)	217	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/09/2018	Private Placement	05/25/2018	Distribution	18,824	18,824	18,822	18,823				0			(2)	(2)	163	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/13/2018	Private Placement	05/25/2018	Distribution	93,787	93,787	93,777	93,786				0			(9)	(9)	665	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/17/2018	Private Placement	05/25/2018	Distribution	14,706	14,706	14,704	14,706				0			(1)	(1)	81	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/27/2018	Private Placement	05/25/2018	Distribution	14,706	14,706	14,704	14,706				0			(1)	(1)	23	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		04/30/2018	Private Placement	05/25/2018	Distribution	14,706	14,706	14,704	14,704		(2)		(2)			1	1	6	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		05/15/2018	Private Placement	05/25/2018	Distribution	3,676	3,676	3,676	3,676				0				0		
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/01/2018	Private Placement	06/29/2018	Paydown	35	35	35	35				0				0		
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/01/2018	Private Placement	09/28/2018	Paydown	35	35	35	35				0				0	1	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/01/2018	Private Placement	12/21/2018	Paydown	13,900	13,900	13,900	13,900				0				0	407	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/12/2018	Private Placement	06/29/2018	Paydown	33	33	33	33				0				0		
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/12/2018	Private Placement	09/28/2018	Paydown	33	33	33	33				0				0	1	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/12/2018	Private Placement	12/21/2018	Paydown	13,169	13,169	13,169	13,169				0				0	386	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/29/2018	Private Placement	09/28/2018	Paydown	67	67	67	67				0				0	1	
70325E AF 7	PATHWAY PARTNERS DD L+425 10/10/2024 AR		06/29/2018	Private Placement	12/21/2018	Paydown	26,513	26,513	26,513	26,513				0				0	983	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		06/29/2018	Private Placement	09/28/2018	Paydown	236	236	236	236				0				0	1	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		06/29/2018	Private Placement	12/21/2018	Paydown	93,846	93,846	93,846	93,846				0				0	1,468	

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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		07/10/2018	Private Placement	09/28/2018	Paydown	106	106	106	106				0				0	1	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/10/2018	Private Placement	12/21/2018	Paydown	42,191	42,191	42,191	42,191				0				0	660	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/16/2018	Private Placement	09/28/2018	Paydown	66	66	66	66				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/16/2018	Private Placement	12/21/2018	Paydown	26,038	26,038	26,038	26,038				0				0	407	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/23/2018	Private Placement	09/28/2018	Paydown	46	46	46	46				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		07/23/2018	Private Placement	12/21/2018	Paydown	18,323	18,323	18,323	18,323				0				0	287	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/02/2018	Private Placement	09/28/2018	Paydown	18	18	18	18				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/02/2018	Private Placement	12/21/2018	Paydown	7,233	7,233	7,233	7,233				0				0	113	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/06/2018	Private Placement	09/28/2018	Paydown	85	85	85	85				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/06/2018	Private Placement	12/21/2018	Paydown	33,632	33,632	33,632	33,632				0				0	526	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/13/2018	Private Placement	09/28/2018	Paydown	38	38	38	38				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/13/2018	Private Placement	12/21/2018	Paydown	15,189	15,189	15,189	15,189				0				0	238	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/20/2018	Private Placement	09/28/2018	Paydown	43	43	43	43				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/20/2018	Private Placement	12/21/2018	Paydown	16,876	16,876	16,876	16,876				0				0	264	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/31/2018	Private Placement	09/28/2018	Paydown	174	174	174	174				0				0	1	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		08/31/2018	Private Placement	12/21/2018	Paydown	69,072	69,072	69,072	69,072				0				0	1,081	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/04/2018	Private Placement	09/28/2018	Paydown	53	53	53	53				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/04/2018	Private Placement	12/21/2018	Paydown	21,095	21,095	21,095	21,095				0				0	330	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/11/2018	Private Placement	09/28/2018	Paydown	38	38	38	38				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/11/2018	Private Placement	12/21/2018	Paydown	15,189	15,189	15,189	15,189				0				0	237	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/14/2018	Private Placement	09/28/2018	Paydown	44	44	44	44				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/14/2018	Private Placement	12/21/2018	Paydown	17,358	17,358	17,358	17,358				0				0	271	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		09/28/2018	Private Placement	12/21/2018	Paydown	277,951	277,951	277,951	277,951				0				0	4,330	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		10/02/2018	Private Placement	12/21/2018	Paydown	28,037	28,037	28,037	28,037				0				0	436	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		10/19/2018	Private Placement	12/21/2018	Paydown	22,236	22,236	22,236	22,236				0				0	340	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		10/29/2018	Private Placement	12/21/2018	Paydown	10,574	10,574	10,574	10,574				0				0	160	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		11/05/2018	Private Placement	12/21/2018	Paydown	50,756	50,756	50,756	50,756				0				0	664	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		11/06/2018	Private Placement	12/21/2018	Paydown	6,042	6,042	6,042	6,042				0				0	76	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		11/14/2018	Private Placement	12/21/2018	Paydown	13,535	13,535	13,535	13,535				0				0	116	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		11/16/2018	Private Placement	12/21/2018	Paydown	10,333	10,333	10,333	10,333				0				0	78	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		11/27/2018	Private Placement	12/21/2018	Paydown	17,402	17,402	17,402	17,402				0				0	35	
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		12/03/2018	Private Placement	12/21/2018	Paydown	65,258	65,258	65,258	65,258				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		12/05/2018	Private Placement	12/21/2018	Paydown	13,922	13,922	13,922	13,922				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		12/12/2018	Private Placement	12/21/2018	Paydown	33,838	33,838	33,838	33,838				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		12/14/2018	Private Placement	12/21/2018	Paydown	56,117	56,117	56,117	56,117				0				0		
70325E AH 3	PATHWAY PARTNERS 2L L+425 10/10/2024 AR		12/18/2018	Private Placement	12/21/2018	Paydown	52,460	52,460	52,460	52,460				0				0	3,552	
704899 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		01/08/2018	Private Placement	03/31/2018	Paydown	771	767	771	771				0				0	7	
704899 ZZ 9	PDI HOLDINGS DDTL L+475 08/25/2023 AR		01/08/2018	Private Placement	04/11/2018	Private Placement	306,970	305,435	306,970	306,035		604		604			935	935	12,520	
78249L AB 6	RUSSELL INVEST TL B 1L L+325 06/01/2023		06/11/2018	BARCLAYS CAPITAL	06/11/2018	BARCLAYS CAPITAL	1,750,000	1,733,375	1,750,000	1,733,375				0			16,625	16,625		
84546S AP 8	SOUTHWESTERN ENERGY TL L+250 12/14/2020		03/27/2018	CS FIRST BOSTON	04/26/2018	Paydown	7,000,000	6,973,750	7,000,000	7,000,000		26,250		26,250				0	14,464	
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		01/04/2018	Private Placement	07/09/2018	Exchanged	773,889	773,889	773,418	773,419		(469)		(469)			(1)	(1)	31,748	
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		01/04/2018	Private Placement	04/02/2018	Paydown	1,944	1,944	1,944	1,944				0				0	39	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
866105 ZZ 5	SUMMIT COMPANIES DD L+625 09/01/2022 MD		01/04/2018	Private Placement	07/02/2018	Paydown	1,944	1,944	1,944	1,944				0				0	80	
95810D AN 1	WESTERN DIGITAL TL B2 L+200 04/29/2023		01/11/2018	BANC OF AMERICA SECURITIES	05/15/2018	Exchanged	1,661,614	1,668,384	1,660,584	1,668,172		(212)		(212)			(7,588)	(7,588)	14,363	
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	2,400,000	2,388,000	2,415,000	2,388,042		42		42			26,958	26,958		
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		01/11/2018	BARCLAYS CAPITAL	09/14/2018	BNP PARIBAS	800,000	803,000	801,000	802,705		(295)		(295)			(1,705)	(1,705)	8,881	
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		01/11/2018	BARCLAYS CAPITAL	09/14/2018	Private Placement	1,600,000	1,606,000	1,602,000	1,605,419		(581)		(581)			(3,419)	(3,419)	46,369	
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		01/11/2018	SCOTIA CAPITAL	09/14/2018	BNP PARIBAS	800,000	803,500	801,000	803,314		(186)		(186)			(2,314)	(2,314)	37,612	
G9368P AY 0	VIRGIN MEDIA TL K L+250 01/15/2026		01/11/2018	SCOTIA CAPITAL	09/12/2018	Private Placement	800,000	803,500	800,500	803,319		(181)		(181)			(2,819)	(2,819)	18,283	
8299999.	Total - Bonds - Bank Loans						30,155,372	30,111,459	30,210,779	30,153,008	0	54,489	0	54,489	0	0	57,771	57,771	641,063	0
8399998.	Total - Bonds						212,215,723	209,414,352	210,559,257	211,742,556	0	2,341,144	0	2,341,144	0	0	(1,183,299)	(1,183,299)	3,128,526	592,125
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	4,449,200.000	3,626,098	3,626,098	3,626,098				0				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			157,304	157,304		
24703L 10 3	DELL TECHNOLOGIES-CL V		01/30/2018	ISI GROUP	07/16/2018	CORNERSTONE MACRO	167.000	11,794	15,861	11,794				0			4,067	4,067		
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			166,775	166,775		
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			116,006	116,006		
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE		10/29/2018	VE CAPITAL TRANSACTION	11/12/2018	VE CAPITAL TRANSACTION	1,500.000	68,004	70,850	68,004				0			2,846	2,846		
26885B 10 0	EQM MIDSTREAM PARTNERS LP VE		10/31/2018	VE CAPITAL TRANSACTION	11/12/2018	VE CAPITAL TRANSACTION	1,000.000	45,874	47,234	45,874				0			1,360	1,360		
81617J 40 0	SELECT ENERGY SERVICES INC CL A		04/02/2018	Exchanged	04/10/2018	Exchanged	378,098.000	6,185,683	6,185,683	6,185,683				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			813,221	813,221	17,874	
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			196,943	196,943	4,469	
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			1,024,739	1,024,739	22,343	
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			455,033	455,033	7,150	
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			567,002	567,002	6,703	
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			107,116	107,116	10,724	
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			115,168	115,168	1,787	
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			377,140	377,140	5,362	
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			128,953	128,953	16,487	
896047 50 3	TRIBUNE MEDIA CO - A		03/07/2018	CORNERSTONE MACRO	12/03/2018	BERNSTEIN	13,268.000	551,312	586,551	551,312				0			35,239	35,239	8,078	
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			35,046	35,046	8,006	
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			7,482	7,482	1,616	
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			29,123	29,123	6,088	
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			219,144	219,144	45,663	
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			153,531	153,531	30,442	
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			157,861	157,861	119,348	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	08/14/2018	CORNERSTONE MACRO	26,000.000	403,000	398,094	403,000				0			(4,906)	(4,906)	21,797	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	08/15/2018	CORNERSTONE MACRO	50,000.000	775,000	769,000	775,000				0			(6,000)	(6,000)	41,917	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	08/16/2018	CORNERSTONE MACRO	50,000.000	775,000	774,595	775,000				0			(405)	(405)	41,917	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	08/17/2018	CORNERSTONE MACRO	50,000.000	775,000	777,630	775,000				0			2,630	2,630	41,917	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	08/20/2018	CORNERSTONE MACRO	50,000.000	775,000	779,090	775,000				0			4,090	4,090	41,917	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	08/21/2018	CORNERSTONE MACRO	50,000.000	775,000	781,625	775,000				0			6,625	6,625	41,917	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	NON-BROKER	08/22/2018	CORNERSTONE MACRO	23,379.000	362,375	363,015	362,375				0			641	641	19,072	

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
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			69,689	69,689	4,625	
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			97,248	97,248	2,775	
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			104,890	104,890	3,558	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							37,928,377	43,073,977	37,928,379	0	0	0	0	0	0	5,145,599	5,145,599	573,551	0
9799998.	Total - Common Stocks							37,928,377	43,073,977	37,928,379	0	0	0	0	0	0	5,145,599	5,145,599	573,551	0
9899999.	Total - Preferred and Common Stocks							37,928,377	43,073,977	37,928,379	0	0	0	0	0	0	5,145,599	5,145,599	573,551	0
9999999.	Total - Bonds, Preferred and Common Stocks							247,342,728	253,633,235	249,670,935	0	2,341,144	0	2,341,144	0	0	3,962,300	3,962,300	3,702,076	592,125

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO.		93661	31-1021738	8bi	NO		312,641,645		20,000.000	100.0
56313@ 10 2	MANHATTAN NATIONAL HOLDING CORP.				8bii	NO		8,927,682		100.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	321,569,327	0	XXX	XXX
Common Stocks - Investment Subsidiary											
36352@ 10 6	GALIC BROTHERS, INC.				8biii	NO				100.000	100.0
1699999. Total - Common Stocks - Investment Subsidiary							0	0	0	XXX	XXX
Common Stocks - Other Affiliates											
83070# 10 7	SKIPJACK MARINA CORPORATION				8biii	NO				1,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	0	0	XXX	XXX
1899999. Total - Common Stocks							0	321,569,327	0	XXX	XXX
1999999. Total - Preferred and Common Stock							0	321,569,327	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....2,105,377,660.
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					
563116 10 2	MANHATTAN NATIONAL LIFE INSURANCE CO.	MANHATTAN NATIONAL HOLDING CORP.		200.000	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
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
AMHERST LIBOR+200 7/26/2019			08/16/2018	Exchanged	07/26/2019	74,988,540		(11,460)			75,000,000	75,000,000	152,380		4.30	4.42	MON	1,052,284	
ELIZON 2018-1/ELLINGTON L+225 10/25/2019			12/11/2018	Private Placement	10/25/2019	34,763,732		(43,583)			34,807,314	34,807,314	34,287		5.07	5.20	MON	160,682	
HC2 STATION GROUP INC 8.50 08/06/2019			08/07/2018	Private Placement	08/06/2019	20,735,395		179,249			21,000,000	20,556,146	718,890		8.50	10.85	MAT		
MIDCAP XXXI LIBOR+250 06/28/2019			11/21/2018	Private Placement	06/28/2019	48,546,740		(16,621)			48,563,449	48,563,449	110,226		4.81	5.03	MON	5,293,333	
MIDCAP XXXI B LIBOR+375 09/27/2019			12/20/2018	Private Placement	09/27/2019	37,239,172		(2,288)			37,241,460	37,241,460	77,216		6.22	6.42	MON		
MIDCAP XXXVII L+300 06/28/2019			02/23/2018	Private Placement	06/28/2019	70,014,694		14,694			70,000,000	70,000,000	175,409		5.31	5.39	MON	2,902,706	
NRZ MORTGAGE L+225 8/12/2019			08/13/2018	Private Placement	08/12/2019	122,423,773		(26,975)			122,450,748	122,450,748	64,848		4.70	4.84	MON	2,205,932	
RDS II (BRIDGE INV FREMF) L+235 03/29/19			12/19/2018	Private Placement	03/29/2019	56,918,477		(27,413)			56,945,890	56,945,890	191,801		4.66	5.41	MON	1,959,580	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						465,630,523	0	65,603	0	0	466,008,862	465,565,008	1,525,058	0	XXX	XXX	XXX	13,574,517	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						465,630,523	0	65,603	0	0	466,008,862	465,565,008	1,525,058	0	XXX	XXX	XXX	13,574,517	0
Total Bonds																			
7799999. Subtotals - Issuer Obligations						465,630,523	0	65,603	0	0	466,008,862	465,565,008	1,525,058	0	XXX	XXX	XXX	13,574,517	0
8399999. Subtotals - Bonds						465,630,523	0	65,603	0	0	466,008,862	465,565,008	1,525,058	0	XXX	XXX	XXX	13,574,517	0
9199999. Total - Short-Term Investments						465,630,523	0	65,603	0	0	XXX	465,565,008	1,525,058	0	XXX	XXX	XXX	13,574,517	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/12/2018	01/11/2019		1,214,640	2748.23		42,416		4		4	(3,531)		(38,881)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/09/2018	02/08/2019		1,836,123	2685.49		66,492		22,744		22,744	11,662		(55,410)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/09/2018	03/08/2019		1,755,073	2726.1		87,151		2,561		2,561	(19,226)		(65,363)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/13/2018	04/12/2019		1,891,939	2642.6		85,805		34,947		34,947	6,345		(57,204)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/11/2018	05/10/2019		1,731,070	2697.6		70,459		11,707		11,707	(17,651)		(41,101)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/15/2018	06/14/2019		1,686,413	2772.18		58,637		2,544		2,544	(26,774)		(29,319)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/13/2018	07/12/2019		1,745,150	2773.62		68,583		3,699		3,699	(36,307)		(28,576)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/10/2018	08/09/2019		1,756,943	2856.43		49,354		1,236		1,236	(31,667)		(16,451)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/14/2018	09/13/2019		1,288,468	2886.39		48,402		767		767	(35,535)		(12,101)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/12/2018	10/11/2019		2,268,783	2790.15		80,899		7,791		7,791	(59,626)		(13,483)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/09/2018	11/08/2019		1,604,966	2809.36		53,438		5,558		5,558	(43,427)		(4,453)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/14/2018	12/13/2019		2,753,437	2658.31		111,574		47,626		47,626	(63,948)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2017	01/06/2019		5,715,808	2409.75	211,198			231,623		231,623	54,351		(140,799)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	01/20/2019		3,957,520	2473.45	140,279			106,166		106,166	(5,520)		(93,519)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/07/2017	02/06/2019		8,522,959	2476.83	304,639			254,682		254,682	20,231		(203,093)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	02/20/2019		6,853,003	2425.55	249,251			279,412		279,412	68,737		(166,168)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/07/2017	03/06/2019		5,683,604	2465.54	209,775			191,759		191,759	32,803		(139,850)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/21/2017	03/20/2019		7,264,110	2508.24	264,095			210,224		210,224	22,505		(176,064)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/09/2017	04/06/2019		8,412,789	2549.33	305,396			212,739		212,739	21,973		(203,597)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	04/20/2019		7,537,435	2575.21	281,979			178,909		178,909	20,735		(187,986)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/07/2017	05/06/2019		8,236,750	2591.13	311,652			190,680		190,680	26,789		(207,768)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/21/2017	05/20/2019		5,945,132	2582.14	234,639			148,848		148,848	35,381		(156,426)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2017	06/06/2019		4,876,867	2629.27	191,141			98,586		98,586	22,244		(127,428)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	06/20/2019		5,539,970	2679.25	222,405			91,994		91,994	27,124		(148,270)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	07/06/2019		7,333,120	2743.15		285,744		90,392		90,392	(20,730)		(174,621)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		16,121,519	125.33		392,329		3,468		3,468	(29,226)		(359,635)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		2,107,143	79.29		52,619		163		163	(4,222)		(48,234)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/08/2018	01/06/2019		76,687,496	2743.15		1,603,277		3,207		3,207	(130,400)		(1,469,670)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/08/2018	01/06/2019		25,985,523	2743.15		763,974					(63,665)		(700,310)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		50,143,188	2743.15		1,283,946		16		16	(106,980)		(1,176,951)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/08/2018	01/06/2019		35,231,138	2743.15		746,068		11		11	(62,161)		(683,896)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		48,034,309	2743.15		1,072,352		15		15	(89,347)		(982,989)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		55,973,655	2743.15		1,616,883		18		18	(134,722)		(1,482,142)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		50,322,740	2743.15		1,206,359		16		16	(100,514)		(1,105,829)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		43,218,450	2743.15		1,126,013		14		14	(93,821)		(1,032,178)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/08/2018	01/06/2019		103,341,900	2743.15		2,782,130		33		33	(231,811)		(2,550,286)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		119,627,363	2743.15		3,354,006		38		38	(279,462)		(3,074,505)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/08/2018	01/06/2019		58,386,582	2743.15		1,758,951		19		19	(146,561)		(1,612,372)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/08/2018	01/06/2019		19,798,187	938.58		858,516		32		32	(71,511)		(786,973)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/08/2018	01/06/2019		1,097,724	454.99		43,887		12,832		12,832	9,174		(40,230)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	07/20/2019		5,080,862	2810.3		200,772		46,135		46,135	(31,943)		(122,694)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019		13,048,677	126.42		332,358		21,383		21,383	(6,314)		(304,662)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019		2,291,794	77.46		58,916		13,381		13,381	8,471		(54,007)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/22/2018	01/20/2019		62,032,735	2810.3		1,374,949					(114,579)		(1,260,370)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	01/22/2018	01/20/2019		22,885,274	2810.3		654,519					(54,543)		(599,976)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		51,605,630	2810.3		1,537,537		2,128		2,128	(126,000)		(1,409,408)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		39,533,168	2810.3		841,643		1,571		1,571	(68,566)		(771,506)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		47,542,142	2810.3		1,163,559		1,929		1,929	(95,034)		(1,066,596)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		48,078,672	2810.3		1,107,915		1,935		1,935	(90,391)		(1,015,589)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		51,021,921	2810.3		1,405,949		2,093		2,093	(115,069)		(1,288,786)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		103,423,114	2810.3		2,967,301		4,255		4,255	(243,020)		(2,720,026)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		56,307,118	2810.3		1,738,522		2,326		2,326	(142,551)		(1,593,645)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		48,917,116	2810.3		1,347,949		2,007		2,007	(110,322)		(1,235,620)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/22/2018	01/20/2019		55,598,648	2810.3		1,466,777		2,273		2,273	(119,958)		(1,344,545)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/22/2018	01/20/2019		17,945,705	961.55		891,733		393		393	(73,918)		(817,422)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/22/2018	01/20/2019		1,175,730	455.54		48,256		15,408		15,408	11,387		(44,234)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	08/06/2019		7,293,735	2695.14		267,080		118,412		118,412	(290)		(148,378)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/07/2018	02/06/2019		19,920,990	125.38		489,366		86,003		86,003	4,442		(407,805)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/07/2018	02/06/2019		3,629,700	74.26		102,644		90,501		90,501	73,394		(85,537)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/07/2018	02/06/2019		83,238,230	2695.14		2,118,682		712,971		712,971	359,858		(1,765,568)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		31,130,448	2695.14		940,140					(156,690)		(783,450)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		91,425,252	2695.14		2,604,212		272,283		272,283	(161,753)		(2,170,177)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		108,035,676	2695.14		2,535,801		300,084		300,084	(122,550)		(2,113,167)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		50,357,227	2695.14		1,233,735		142,231		142,231	(63,391)		(1,028,112)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		63,614,948	2695.14		1,749,261		187,303		187,303	(104,241)		(1,457,718)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		94,715,735	2695.14		2,813,561		285,736		285,736	(183,191)		(2,344,634)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		71,152,519	2695.14		2,197,034		217,122		217,122	(149,050)		(1,830,862)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		29,453,540	2695.14		630,022		78,708		78,708	(26,296)		(525,018)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		49,329,314	2695.14		1,703,466		154,926		154,926	(128,985)		(1,419,555)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		53,599,074	2695.14		1,367,451		153,704		153,704	(74,204)		(1,139,543)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/07/2018	02/06/2019		42,333,194	2695.14		1,375,953		130,993		130,993	(98,333)		(1,146,628)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/07/2018	02/06/2019		28,808,507	922.15		1,297,734		118,018		118,018	(98,271)		(1,081,445)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/07/2018	02/06/2019		2,316,964	444.73		92,693		86,875		86,875	71,427		(77,244)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	08/20/2019		4,889,268	2716.26		181,340		75,612		75,612	(4,984)		(100,744)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/21/2018	02/20/2019		16,986,982	126.24		410,411		76,111		76,111	7,709		(342,009)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019		4,169,542	74.13		115,811		113,267		113,267	93,965		(96,509)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2018	02/20/2019		64,433,747	2716.26		1,635,122		74,921		74,921	(197,599)		(1,362,602)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/21/2018	02/20/2019		27,726,712	2716.26		898,345					(149,724)		(748,621)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		70,079,508	2716.26		2,369,581		262,200		262,200	(132,731)		(1,974,650)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		46,991,298	2716.26		1,144,468		153,175		153,175	(37,570)		(953,723)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		50,250,810	2716.26		1,302,663		168,601		168,601	(48,509)		(1,085,552)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		55,683,330	2716.26		1,541,276		192,420		192,420	(64,459)		(1,284,397)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/21/2018	02/20/2019		57,876,609	2716.26		1,355,794		184,666		184,666	(41,299)		(1,129,828)				0002

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		60,844,224	2716.26		1,728,926		212,667		212,667	(75,487)		(1,440,772)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		98,871,864	2716.26		2,931,809		351,702		351,702	(136,933)		(2,443,174)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019		46,737,771	2716.26		1,035,411		144,802		144,802	(27,767)		(862,842)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		67,906,500	2716.26		2,121,605		246,879		246,879	(106,722)		(1,768,004)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2018	02/20/2019		26,687,349	921.86		1,236,431		162,059		162,059	(44,013)		(1,030,360)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	02/21/2018	02/20/2019		2,362,988	446.42		95,701		83,133		83,133	67,183		(79,751)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/07/2018	09/06/2019		5,149,596	2728.12		187,835		78,093		78,093	(15,824)		(93,918)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2018	03/06/2019		17,890,909	126.53		438,329		110,263		110,263	681		(328,747)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019		5,166,741	74.26		142,054		131,496		131,496	95,983		(106,541)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019		71,417,136	2728.12		1,656,553		81,781		81,781	(332,358)		(1,242,415)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/07/2018	03/06/2019		25,719,466	2728.12		748,436		19		19	(187,090)		(561,327)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2018	03/06/2019		103,806,677	2728.12		2,376,642		367,100		367,100	(227,060)		(1,782,482)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		52,677,266	2728.12		1,264,160		192,103		192,103	(123,937)		(948,120)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		46,499,672	2728.12		1,184,257		175,267		175,267	(120,797)		(888,193)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		85,988,234	2728.12		2,279,156		330,630		330,630	(239,159)		(1,709,367)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2018	03/06/2019		32,394,057	2728.12		670,651		108,281		108,281	(59,382)		(502,988)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		43,968,337	2728.12		1,265,968		176,580		176,580	(139,912)		(949,476)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		54,388,778	2728.12		1,628,601		222,580		222,580	(184,571)		(1,221,451)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		52,119,979	2728.12		1,643,197		218,373		218,373	(192,426)		(1,232,398)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		68,633,527	2728.12		2,298,921		295,150		295,150	(279,580)		(1,724,191)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2018	03/06/2019		91,685,445	2728.12		2,539,387		360,669		360,669	(274,178)		(1,904,540)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/07/2018	03/06/2019		25,391,983	923.98		1,224,283		184,031		184,031	(122,040)		(918,212)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/07/2018	03/06/2019		2,394,204	448.05		100,751		79,669		79,669	54,482		(75,563)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	09/20/2019		7,064,044	2716.94		259,699		116,464		116,464	(13,385)		(129,849)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019		19,289,382	124.31		534,566		193,256		193,256	59,615		(400,925)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019		5,143,098	75.71		139,932		105,480		105,480	70,497		(104,949)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/21/2018	03/20/2019		71,165,823	2716.94		1,728,500		101,089		101,089	(331,036)		(1,296,375)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/21/2018	03/20/2019		30,132,937	2716.94		885,908					(221,477)		(664,431)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		39,123,936	2716.94		1,002,877		206,750		206,750	(43,970)		(752,157)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		52,436,942	2716.94		1,689,024		314,136		314,136	(108,120)		(1,266,768)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		39,667,324	2716.94		842,627		186,639		186,639	(24,018)		(631,971)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		69,010,276	2716.94		1,591,925		342,139		342,139	(55,842)		(1,193,944)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		77,161,096	2716.94		1,880,768		395,528		395,528	(74,664)		(1,410,576)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		96,451,370	2716.94		2,593,779		524,086		524,086	(124,359)		(1,945,335)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		95,907,982	2716.94		2,699,187		534,595		534,595	(140,202)		(2,024,390)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		54,610,494	2716.94		1,602,658		311,607		311,607	(89,058)		(1,201,993)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		49,991,696	2716.94		1,528,013		291,448		291,448	(90,556)		(1,146,010)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2018	03/20/2019		77,704,484	2716.94		2,663,638		480,001		480,001	(185,909)		(1,997,729)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/21/2018	03/20/2019		30,429,893	921.94		1,468,783		290,411		290,411	(76,785)		(1,101,588)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/21/2018	03/20/2019		2,580,900	449.03		108,402		84,790		84,790	57,690		(81,302)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	10/06/2019		5,729,834	2604.47		217,083		144,932		144,932	24,330		(96,481)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/09/2018	04/06/2019		20,413,690	126.39		510,383		163,545		163,545	(6,583)		(340,255)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	04/09/2018	04/06/2019		7,378,998	75.15		206,691		169,882		169,882	100,985		(137,794)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/09/2018	04/06/2019		86,336,832	2604.47		2,253,502		2,600,527		2,600,527	1,849,360		(1,502,334)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/09/2018	04/06/2019		32,356,111	2604.47		1,015,982		20,252		20,252	(318,409)		(677,321)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		77,352,759	2604.47		2,149,217		1,128,182		1,128,182	411,776		(1,432,811)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		31,514,087	2604.47		678,740		373,377		373,377	147,130		(452,493)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		108,866,846	2604.47		2,584,252		1,399,458		1,399,458	538,040		(1,722,835)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		101,053,436	2604.47		2,534,579		1,359,581		1,359,581	514,721		(1,689,720)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		57,037,893	2604.47		1,540,976		813,077		813,077	299,418		(1,027,317)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		51,047,612	2604.47		1,552,794		797,744		797,744	280,145		(1,035,196)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		60,944,598	2604.47		1,964,528		993,775		993,775	338,932		(1,309,686)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		60,944,598	2604.47		2,089,484		1,035,332		1,035,332	338,837		(1,392,990)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		54,433,423	2604.47		1,973,466		954,128		954,128	296,306		(1,315,644)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		154,445,071	2604.47		4,500,527		2,334,751		2,334,751	834,575		(3,000,351)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/09/2018	04/06/2019		31,554,220	904.79		1,536,227		592,091		592,091	80,016		(1,024,152)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/09/2018	04/06/2019		3,323,126	449.29		140,186		113,647		113,647	66,918		(93,457)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	10/20/2019		7,243,911	2670.14		263,678		150,134		150,134	3,646		(117,190)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		17,514,323	126.63		420,344		145,138		145,138	5,023		(280,229)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/20/2018	04/20/2019		5,590,784	73.93		148,198		159,567		159,567	110,168		(98,799)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	04/20/2018	04/20/2019		65,890,248	2670.14		1,515,476		532,650		532,650	27,491		(1,010,317)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/20/2018	04/20/2019		26,769,099	2670.14		803,073		753		753	(266,938)		(535,382)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		62,906,082	2670.14		1,641,849		654,242		654,242	106,959		(1,094,566)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		27,769,456	2670.14		577,972		248,451		248,451	55,794		(385,315)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		82,569,358	2670.14		1,890,838		786,887		786,887	156,607		(1,260,559)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2018	04/20/2019		88,964,904	2670.14		2,144,054		878,597		878,597	163,913		(1,429,369)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		96,659,068	2670.14		2,688,364		1,046,950		1,046,950	150,829		(1,792,243)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		73,962,878	2670.14		2,197,558		835,308		835,308	102,789		(1,465,038)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		59,010,094	2670.14		1,900,914		700,979		700,979	67,341		(1,267,276)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		44,057,310	2670.14		1,498,434		540,594		540,594	41,116		(998,956)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/20/2018	04/20/2019		65,418,430	2670.14		1,754,058		692,661		692,661	107,975		(1,169,372)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/20/2018	04/20/2019		22,951,660	915.75		1,094,794		353,688		353,688	(11,243)		(729,863)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/20/2018	04/20/2019		3,070,312	449.84		132,638		106,381		106,381	62,168		(88,425)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	11/06/2019		9,817,727	2663.42		362,274		214,895		214,895	(6,495)		(140,884)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/04/2018	05/06/2019		21,563,014	124.54		526,349		240,993		240,993	21,681		(307,037)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/04/2018	05/06/2019		6,919,767	76.74		188,218		133,477		133,477	55,053		(109,794)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		77,297,223	2663.42		1,715,998		1,008,963		1,008,963	293,963		(1,000,999)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		30,236,023	2663.42		879,868		7,354		7,354	(359,258)		(513,256)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		98,795,023	2663.42		2,726,743		1,212,583		1,212,583	76,441		(1,590,600)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		62,055,843	2663.42		1,501,751		697,300		697,300	71,570		(876,022)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		53,646,412	2663.42		1,362,619		623,341		623,341	55,583		(794,861)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		35,296,447	2663.42		727,107		356,077		356,077	53,116		(424,146)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		86,260,543	2663.42		2,277,278		1,027,851		1,027,851	78,985		(1,328,412)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		39,831,851	2663.42		1,071,477		480,392		480,392	33,943		(625,028)				0002

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		53,467,438	2663.42		1,283,219		596,612		596,612	61,937		(748,544)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/04/2018	05/06/2019		45,855,499	2663.42		1,320,638		578,631		578,631	28,365		(770,372)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	05/06/2019		57,409,493	2663.42		1,745,249		750,902		750,902	23,716		(1,018,062)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/04/2018	05/06/2019		49,531,860	2663.42		1,589,973		672,499		672,499	10,011		(927,484)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/04/2018	05/06/2019		89,912,816	2663.42		2,041,021		967,331		967,331	116,905		(1,190,596)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/04/2018	05/06/2019		46,411,343	2663.42		1,564,062		649,170		649,170	(2,523)		(912,370)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/04/2018	05/06/2019		25,377,469	915.85		1,218,118		434,056		434,056	(73,494)		(710,569)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/04/2018	05/06/2019		3,055,025	451.39		133,810		102,290		102,290	46,536		(78,056)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	11/20/2019		8,681,504	2712.97		326,541		165,228		165,228	(34,325)		(126,988)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/18/2018	05/20/2019		18,086,835	122.41		459,406		265,848		265,848	74,429		(267,987)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/18/2018	05/20/2019		6,501,526	75.49		171,646		155,026		155,026	83,507		(100,127)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		71,132,147	2712.97		1,614,699		269,926		269,926	(402,866)		(941,908)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		29,779,526	2712.97		911,254		957		957	(378,732)		(531,565)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		57,150,675	2712.97		1,537,353		520,924		520,924	(119,640)		(896,789)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		22,945,202	2712.97		479,555		173,372		173,372	(26,442)		(279,740)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/18/2018	05/20/2019		58,861,319	2712.97		1,347,924		477,171		477,171	(84,464)		(786,289)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		50,732,539	2712.97		1,223,246		427,921		427,921	(81,765)		(713,560)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		54,684,961	2712.97		1,334,314		464,768		464,768	(91,196)		(778,350)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		49,360,589	2712.97		1,253,758		431,953		431,953	(90,447)		(731,359)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		45,306,599	2712.97		1,536,470		489,028		489,028	(151,168)		(896,274)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/18/2018	05/20/2019		77,764,390	2712.97		2,068,533		704,188		704,188	(157,701)		(1,206,644)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		82,493,805	2712.97		2,293,328		771,190		771,190	(184,363)		(1,337,775)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		74,877,972	2712.97		2,217,224		733,391		733,391	(190,453)		(1,293,381)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/18/2018	05/20/2019		67,824,250	2712.97		2,171,355		702,916		702,916	(201,815)		(1,266,624)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/18/2018	05/20/2019		23,696,779	925.48		1,127,967		348,590		348,590	(121,396)		(657,981)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/18/2018	05/20/2019		2,971,571	451.82		129,858		101,530		101,530	47,422		(75,750)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	12/06/2019		9,703,225	2772.35		366,885		150,288		150,288	(94,301)		(122,295)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/06/2018	06/06/2019		19,979,018	122.92		498,988		324,400		324,400	74,906		(249,494)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/06/2018	06/06/2019		7,216,205	79.14		196,281		91,144		91,144	(6,996)		(98,140)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		75,567,733	2772.35		1,624,706		126,309		126,309	(686,044)		(812,353)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/06/2018	06/06/2019		25,896,834	2772.35		740,649		1,386		1,386	(368,939)		(370,325)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/06/2018	06/06/2019		111,814,391	2772.35		2,560,550		670,750		670,750	(609,525)		(1,280,275)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/06/2018	06/06/2019		45,516,949	2772.35		946,753		252,694		252,694	(220,683)		(473,376)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		84,833,910	2772.35		2,071,135		535,719		535,719	(499,849)		(1,035,568)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		45,743,775	2772.35		1,157,874		298,104		298,104	(280,833)		(578,937)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		51,011,240	2772.35		1,332,052		339,925		339,925	(326,102)		(666,026)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		102,854,185	2772.35		2,850,176		719,134		719,134	(705,954)		(1,425,088)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		74,021,745	2772.35		2,140,116		533,985		533,985	(536,073)		(1,070,058)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		97,032,250	2772.35		3,125,645		759,026		759,026	(803,796)		(1,562,823)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		51,011,240	2772.35		1,740,164		415,661		415,661	(454,422)		(870,082)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/06/2018	06/06/2019		94,537,135	2772.35		2,515,699		639,027		639,027	(618,823)		(1,257,849)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/06/2018	06/06/2019		28,271,404	941.09		1,340,065		316,694		316,694	(353,339)		(670,032)				0002

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/06/2018	06/06/2019		4,235,906	457.58		184,686		112,341		112,341	19,998		(92,343)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/20/2018	12/20/2019		7,108,830	2767.32		263,025		112,337		112,337	(63,013)		(87,675)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2018	06/20/2019		17,760,711	120.26		444,018		381,042		381,042	159,033		(222,009)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/20/2018	06/20/2019		7,647,657	79.78		209,546		88,013		88,013	(16,760)		(104,773)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		74,340,703	2767.32		1,650,243		110,897		110,897	(714,224)		(825,121)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		26,617,614	2767.32		734,646					(367,323)		(367,323)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		67,532,451	2767.32		1,701,819		477,635		477,635	(373,274)		(850,909)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		36,148,422	2767.32		762,726		220,336		220,336	(161,027)		(381,363)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		62,958,301	2767.32		1,372,546		395,875		395,875	(290,398)		(686,273)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		54,511,500	2767.32		1,798,879		475,935		475,935	(423,504)		(899,440)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		62,946,706	2767.32		1,428,932		407,649		407,649	(306,817)		(714,466)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/20/2018	06/20/2019		65,968,103	2767.32		1,576,637		447,279		447,279	(341,040)		(788,318)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		70,277,641	2767.32		1,841,178		512,916		512,916	(407,673)		(920,589)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		64,034,816	2767.32		1,767,406		488,184		488,184	(395,520)		(883,703)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/20/2018	06/20/2019		42,162,113	2767.32		1,218,553		332,359		332,359	(276,917)		(609,276)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		51,160,192	2767.32		1,550,154		418,493		418,493	(356,584)		(775,077)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	06/20/2018	06/20/2019		49,753,148	2767.32		1,716,484		449,111		449,111	(409,131)		(858,242)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/20/2018	06/20/2019		24,784,885	939.14		1,192,153		319,225		319,225	(276,851)		(596,076)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/20/2018	06/20/2019		4,560,954	463.36		198,858		91,288		91,288	(8,141)		(99,429)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2018	01/06/2020		6,240,222	2759.82		230,264		106,508		106,508	(59,793)		(63,962)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/06/2018	07/06/2019		17,030,965	118.86		430,883		428,811		428,811	177,462		(179,535)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/06/2018	07/06/2019		7,668,607	82.09		212,420		56,356		56,356	(67,556)		(88,509)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		77,413,337	2759.82		1,772,766		227,377		227,377	(806,737)		(738,653)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/06/2018	07/06/2019		26,242,744	2759.82		768,912		6,266		6,266	(442,266)		(320,380)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		49,269,672	2759.82		1,285,938		396,197		396,197	(353,934)		(535,808)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		42,786,816	2759.82		902,802		288,179		288,179	(238,455)		(376,167)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		55,118,104	2759.82		1,212,597		383,254		383,254	(324,095)		(505,249)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		54,803,135	2759.82		1,244,031		392,767		392,767	(332,918)		(518,346)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		81,305,806	2759.82		1,959,471		610,842		610,842	(532,182)		(816,446)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		54,609,812	2759.82		1,381,627		428,511		428,511	(377,438)		(575,678)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		58,057,135	2759.82		1,944,915		569,883		569,883	(564,651)		(810,381)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		56,274,390	2759.82		1,496,899		459,694		459,694	(413,497)		(623,708)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		58,719,554	2759.82		2,061,057		596,636		596,636	(605,647)		(858,774)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		59,484,958	2759.82		1,802,393		539,304		539,304	(512,092)		(750,997)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		62,136,349	2759.82		1,777,101		538,099		538,099	(498,543)		(740,459)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/06/2018	07/06/2019		77,762,855	2759.82		2,146,254		654,610		654,610	(597,372)		(894,272)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/06/2018	07/06/2019		27,670,560	936.41		1,322,653		415,341		415,341	(356,206)		(551,105)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/06/2018	07/06/2019		4,080,969	467.72		178,746		67,324		67,324	(36,944)		(74,478)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	01/20/2020		4,763,111	2801.83		178,201		74,417		74,417	(54,284)		(49,500)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/20/2018	07/20/2019		17,714,935	116.56		445,305		542,513		542,513	282,752		(185,544)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		5,438,812	80.27		146,848		61,384		61,384	(24,277)		(61,187)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/20/2018	07/20/2019		70,622,002	2801.83		1,588,995		75,078		75,078	(851,835)		(662,081)				0002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/20/2018	07/20/2019		24,339,862	2801.83		718,026		89		89	(418,759)		(299,177)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		74,545,502	2801.83		1,781,644		485,006		485,006	(554,286)		(742,352)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		64,156,511	2801.83		1,610,328		435,704		435,704	(503,654)		(670,970)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		40,640,096	2801.83		865,634		239,910		239,910	(265,043)		(360,681)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		51,706,820	2801.83		1,127,209		311,659		311,659	(345,880)		(469,670)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2018	07/20/2019		44,036,474	2801.83		995,219		273,478		273,478	(307,066)		(414,674)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		48,723,095	2801.83		1,296,034		346,881		346,881	(409,139)		(540,014)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		64,138,960	2801.83		1,750,994		466,801		466,801	(554,612)		(729,581)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		50,713,123	2801.83		1,430,699		379,521		379,521	(455,054)		(596,125)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		70,886,299	2801.83		2,198,422		571,578		571,578	(710,835)		(916,009)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		61,360,077	2801.83		2,093,074		532,120		532,120	(688,839)		(872,114)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	07/20/2018	07/20/2019		56,240,741	2801.83		1,467,883		394,344		394,344	(461,921)		(611,618)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/20/2018	07/20/2019		23,153,030	950.66		1,088,192		274,061		274,061	(360,718)		(453,414)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/20/2018	07/20/2019		3,264,182	466.89		143,287		60,633		60,633	(22,951)		(59,703)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2018	02/06/2020		10,069,099	2850.4		399,743		137,868		137,868	(173,044)		(88,832)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2018	08/06/2019		19,084,881	114.33		492,390		660,084		660,084	331,824		(164,130)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/06/2018	08/06/2019		5,622,424	82.16		154,617		45,836		45,836	(57,242)		(51,539)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2018	08/06/2019		97,453,095	2850.4		2,095,242		70,417		70,417	(1,326,411)		(698,414)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/06/2018	08/06/2019		29,662,127	2850.4		860,202		2,051		2,051	(571,417)		(286,734)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		37,765,206	2850.4		789,248		185,315		185,315	(340,851)		(263,083)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		71,050,952	2850.4		1,875,731		425,148		425,148	(825,340)		(625,244)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		55,019,875	2850.4		1,579,080		352,919		352,919	(699,801)		(526,360)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		136,275,486	2850.4		2,984,253		697,273		697,273	(1,292,229)		(994,751)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		45,304,856	2850.4		1,035,222		241,020		241,020	(449,128)		(345,074)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		60,851,992	2850.4		1,426,982		329,775		329,775	(621,547)		(475,661)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		52,573,326	2850.4		1,285,431		295,114		295,114	(561,840)		(428,477)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		47,833,788	2850.4		1,226,941		279,712		279,712	(538,249)		(408,980)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		52,703,240	2850.4		1,391,355		315,361		315,361	(612,210)		(463,785)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		75,246,541	2850.4		2,042,960		460,253		460,253	(901,721)		(680,987)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2018	08/06/2019		64,620,499	2850.4		2,100,166		452,430		452,430	(947,681)		(700,055)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2018	08/06/2019		48,467,375	2850.4		1,672,128		351,513		351,513	(763,239)		(557,376)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/06/2018	08/06/2019		63,511,843	2850.4		1,619,659		368,462		368,462	(711,310)		(539,886)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/06/2018	08/06/2019		23,309,960	967.14		1,100,230		211,371		211,371	(522,116)		(366,743)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/06/2018	08/06/2019		4,325,965	471.41		191,208		66,396		66,396	(61,076)		(63,736)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	02/20/2020		10,331,750	2857.05		407,589		139,362		139,362	(177,652)		(90,575)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		17,337,175	112.69		417,826		628,918		628,918	350,368		(139,275)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/20/2018	08/20/2019		5,102,807	83.29		141,523		36,284		36,284	(58,065)		(47,174)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	08/20/2019		72,462,673	2857.05		1,615,912		40,086		40,086	(1,037,189)		(538,637)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/20/2018	08/20/2019		25,287,822	2857.05		758,635		51		51	(505,706)		(252,878)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		57,392,573	2857.05		1,601,253		366,088		366,088	(701,414)		(533,751)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2018	08/20/2019		68,209,791	2857.05		1,599,524		375,925		375,925	(690,424)		(533,175)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		100,709,213	2857.05		2,688,936		619,321		619,321	(1,173,303)		(896,312)				0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		79,784,835	2857.05		2,066,427		479,336		479,336	(898,283)		(688,809)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		56,931,664	2857.05		1,707,950		384,800		384,800	(753,833)		(569,317)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		68,334,330	2857.05		1,667,358		390,492		390,492	(721,080)		(555,786)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		49,263,885	2857.05		1,610,929		351,882		351,882	(722,071)		(536,976)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	08/20/2018	08/20/2019		44,221,134	2857.05		1,530,051		327,654		327,654	(692,380)		(510,017)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2018	08/20/2019		42,308,596	2857.05		913,866		217,507		217,507	(391,737)		(304,622)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2018	08/20/2019		75,744,938	2857.05		1,681,538		397,565		397,565	(723,460)		(560,513)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/20/2018	08/20/2019		21,265,718	969.4		1,003,742		199,745		199,745	(469,416)		(334,581)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2018	08/20/2019		2,978,673	478.1		130,466		32,329		32,329	(54,648)		(43,489)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/06/2018	03/06/2020		7,770,735	2878.05		300,035		97,897		97,897	(152,132)		(50,006)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/06/2018	09/06/2019		18,753,818	113.54		483,843		664,983		664,983	302,101		(120,961)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		6,910,923	83		181,516		56,081		56,081	(80,056)		(45,379)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/06/2018	09/06/2019		81,096,168	2878.05		1,840,834		52,377		52,377	(1,328,248)		(460,209)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/06/2018	09/06/2019		29,149,993	2878.05		824,945		1,471		1,471	(617,237)		(206,236)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		53,647,543	2878.05		1,491,406		327,982		327,982	(790,572)		(372,851)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		45,671,632	2878.05		968,165		225,881		225,881	(500,243)		(242,041)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		55,696,628	2878.05		1,219,770		284,180		284,180	(630,648)		(304,942)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		56,688,166	2878.05		1,351,983		309,167		309,167	(704,820)		(337,996)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		62,067,252	2878.05		1,511,326		344,524		344,524	(788,970)		(377,832)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		53,807,649	2878.05		1,377,512		311,372		311,372	(721,761)		(344,378)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/06/2018	09/06/2019		59,116,212	2878.05		1,542,933		347,187		347,187	(810,013)		(385,733)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		69,718,977	2878.05		1,582,579		366,391		366,391	(820,543)		(395,645)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/06/2018	09/06/2019		68,499,432	2878.05		2,027,583		434,466		434,466	(1,086,222)		(506,896)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		46,816,520	2878.05		1,488,733		311,346		311,346	(805,204)		(372,183)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		47,268,115	2878.05		1,597,694		326,567		326,567	(871,704)		(399,423)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/06/2018	09/06/2019		38,623,460	2878.05		1,359,581		273,141		273,141	(746,545)		(339,895)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/06/2018	09/06/2019		78,539,682	2878.05		2,089,156		466,757		466,757	(1,100,109)		(522,289)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/06/2018	09/06/2019		30,271,268	976.53		1,443,334		269,325		269,325	(813,176)		(360,834)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/06/2018	09/06/2019		4,326,936	479.55		190,818		47,223		47,223	(95,890)		(47,704)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/20/2018	03/20/2020		8,218,702	2930.75		331,216		85,097		85,097	(190,916)		(55,203)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/20/2018	09/20/2019		17,926,711	114.27		448,756		603,799		603,799	267,232		(112,189)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/20/2018	09/20/2019		5,980,436	81.95		162,738		59,554		59,554	(62,500)		(40,684)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		76,881,398	2930.75		1,722,143		17,405		17,405	(1,274,203)		(430,536)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		28,042,427	2930.75		816,035					(612,026)		(204,009)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		61,989,993	2930.75		2,095,262		326,208		326,208	(1,245,238)		(523,815)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2018	09/20/2019		33,905,055	2930.75		1,190,067		182,972		182,972	(709,578)		(297,517)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		67,029,799	2930.75		1,803,166		301,205		301,205	(1,051,169)		(450,792)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		62,922,403	2930.75		1,598,206		271,742		271,742	(926,912)		(399,552)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		51,530,908	2930.75		1,360,416		228,598		228,598	(791,714)		(340,104)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/20/2018	09/20/2019		70,924,883	2930.75		2,141,933		345,644		345,644	(1,260,806)		(535,483)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		68,876,269	2930.75		1,659,893		287,012		287,012	(957,907)		(414,973)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	09/20/2018	09/20/2019		39,991,637	2930.75		859,820		153,855		153,855	(491,010)		(214,955)				0002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		63,431,248	2930.75		1,427,163		252,321		252,321	(818,051)		(356,791)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		53,055,016	2930.75		1,490,772		245,840		245,840	(872,239)		(372,693)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/20/2018	09/20/2019		51,051,086	2930.75		1,189,552		207,955		207,955	(684,208)		(297,388)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	09/20/2018	09/20/2019		25,557,948	994.41		1,233,171		168,645		168,645	(756,233)		(308,293)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/20/2018	09/20/2019		2,958,858	476.16		132,853		42,649		42,649	(56,990)		(33,213)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/05/2018	04/06/2020		6,925,368	2885.57		275,026		88,890		88,890	(155,578)		(30,558)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/05/2018	10/06/2019		22,248,881	113.8		556,222		754,555		754,555	291,036		(92,704)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		6,667,438	77.81		198,023		131,256		131,256	(33,764)		(33,004)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		91,156,945	2885.57		2,160,420		73,475		73,475	(1,726,875)		(360,070)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/05/2018	10/06/2019		30,948,370	2885.57		909,882		1,879		1,879	(756,356)		(151,647)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		56,083,535	2885.57		1,222,710		301,240		301,240	(717,685)		(203,785)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/05/2018	10/06/2019		113,099,568	2885.57		3,020,912		713,665		713,665	(1,803,762)		(503,485)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/05/2018	10/06/2019		62,933,041	2885.57		2,227,848		475,306		475,306	(1,381,233)		(371,308)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/05/2018	10/06/2019		61,906,990	2885.57		1,430,123		349,993		349,993	(841,776)		(238,354)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/05/2018	10/06/2019		56,199,233	2885.57		1,877,054		408,532		408,532	(1,155,680)		(312,842)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		73,740,580	2885.57		1,740,278		425,016		425,016	(1,025,216)		(290,046)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/05/2018	10/06/2019		104,169,077	2885.57		3,126,410		707,658		707,658	(1,897,684)		(521,068)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/05/2018	10/06/2019		87,246,171	2885.57		2,128,807		517,015		517,015	(1,256,990)		(354,801)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/05/2018	10/06/2019		104,150,511	2885.57		2,676,668		640,827		640,827	(1,589,730)		(446,111)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/05/2018	10/06/2019		65,285,386	2885.57		1,847,576		426,853		426,853	(1,112,794)		(307,929)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/05/2018	10/06/2019		29,468,203	979.08		1,390,899		292,330		292,330	(866,753)		(231,817)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/05/2018	10/06/2019		3,218,296	470.52		144,823		67,360		67,360	(53,327)		(24,137)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/19/2018	04/20/2020		6,642,672	2767.78		271,114		137,736		137,736	(103,254)		(30,124)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		17,584,584	116.01		443,131		545,021		545,021	175,745		(73,855)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/19/2018	10/20/2019		6,653,612	77.73		186,298		129,415		129,415	(25,833)		(31,050)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/19/2018	10/20/2019		70,209,266	2767.78		1,706,085		214,796		214,796	(1,206,942)		(284,348)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/19/2018	10/20/2019		23,129,192	2767.78		642,992		9,656		9,656	(526,171)		(107,165)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		54,551,505	2767.78		1,243,774		505,226		505,226	(531,252)		(207,296)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		80,980,925	2767.78		2,089,308		834,833		834,833	(906,257)		(348,218)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/19/2018	10/20/2019		52,311,042	2767.78		1,852,468		713,080		713,080	(830,643)		(308,745)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/19/2018	10/20/2019		39,856,032	2767.78		1,347,612		522,233		522,233	(600,777)		(224,602)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/19/2018	10/20/2019		49,266,484	2767.78		1,498,300		590,204		590,204	(658,380)		(249,717)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/19/2018	10/20/2019		71,962,280	2767.78		2,087,908		825,462		825,462	(914,461)		(347,985)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		74,418,962	2767.78		2,031,638		807,842		807,842	(885,190)		(338,606)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		52,748,074	2767.78		1,318,702		529,024		529,024	(569,894)		(219,784)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		54,440,295	2767.78		1,317,455		530,524		530,524	(567,355)		(219,576)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		38,198,685	2767.78		809,812		330,972		330,972	(343,871)		(134,969)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/19/2018	10/20/2019		60,649,619	2767.78		1,413,136		573,527		573,527	(604,086)		(235,523)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/19/2018	10/20/2019		30,545,192	939.27		1,487,551		664,374		664,374	(575,252)		(247,925)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/19/2018	10/20/2019		2,941,072	467.02		134,113		76,527		76,527	(35,234)		(22,352)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	05/06/2020		8,981,210	2755.45		369,128		197,158		197,158	(151,462)		(20,507)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/06/2018	11/06/2019		19,050,906	116.04		464,846		583,827		583,827	157,718		(38,737)				0002

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		7,041,349	79.21		203,495		114,980		114,980	(71,557)		(16,958)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/06/2018	11/06/2019		99,780,483	2755.45		2,334,862		453,524		453,524	(1,686,766)		(194,572)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/06/2018	11/06/2019		36,783,656	2755.45		949,018		63,490		63,490	(806,443)		(79,085)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		52,102,360	2755.45		1,094,150		490,039		490,039	(512,931)		(91,179)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/06/2018	11/06/2019		45,524,174	2755.45		1,270,124		553,771		553,771	(610,510)		(105,844)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		88,077,001	2755.45		2,307,617		1,011,454		1,011,454	(1,103,862)		(192,301)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/06/2018	11/06/2019		55,573,556	2755.45		1,211,504		540,728		540,728	(569,817)		(100,959)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/06/2018	11/06/2019		70,565,697	2755.45		2,427,460		1,034,064		1,034,064	(1,191,108)		(202,288)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		55,528,907	2755.45		1,799,137		771,487		771,487	(877,722)		(149,928)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		56,304,858	2755.45		1,706,037		737,347		737,347	(826,520)		(142,170)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		59,944,355	2755.45		1,732,392		751,857		751,857	(836,169)		(144,366)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		70,366,964	2755.45		1,752,137		772,833		772,833	(833,293)		(146,011)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/06/2018	11/06/2019		50,243,060	2755.45		1,366,611		596,665		596,665	(656,062)		(113,884)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		62,260,054	2755.45		1,581,396		696,361		696,361	(753,251)		(131,783)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		51,107,591	2755.45		1,139,708		508,205		508,205	(536,528)		(94,976)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		70,324,374	2755.45		1,673,728		743,560		743,560	(790,690)		(139,477)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2018	11/06/2019		49,928,242	2755.45		1,163,328		517,530		517,530	(548,854)		(96,944)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/06/2018	11/06/2019		33,981,238	933.64		1,688,868		851,894		851,894	(696,235)		(140,739)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/06/2018	11/06/2019		4,633,979	470.03		212,700		110,498		110,498	(84,477)		(17,725)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/20/2018	05/20/2020		6,868,914	2641.89		278,965		203,838		203,838	(59,629)		(15,498)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/20/2018	11/20/2019		20,340,262	115.67		526,813		668,892		668,892	185,980		(43,901)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/20/2018	11/20/2019		6,729,668	79.79		202,421		103,808		103,808	(81,745)		(16,868)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		77,494,404	2641.89		1,875,365		812,886		812,886	(906,198)		(156,280)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/20/2018	11/20/2019		25,534,973	2641.89		625,607		122,949		122,949	(450,524)		(52,134)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		102,656,810	2641.89		2,792,265		1,880,864		1,880,864	(678,712)		(232,689)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		71,818,644	2641.89		1,486,643		1,027,382		1,027,382	(335,374)		(123,887)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/20/2018	11/20/2019		97,471,978	2641.89		2,244,779		1,545,019		1,545,019	(512,694)		(187,065)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		79,765,604	2641.89		1,970,210		1,343,867		1,343,867	(462,159)		(164,184)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		50,912,364	2641.89		1,277,892		872,986		872,986	(298,415)		(106,491)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		55,499,900	2641.89		1,448,540		984,493		984,493	(343,336)		(120,712)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		79,073,960	2641.89		2,229,877		1,494,223		1,494,223	(549,831)		(185,823)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/20/2018	11/20/2019		51,632,438	2641.89		1,518,002		1,012,144		1,012,144	(379,358)		(126,500)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		56,706,555	2641.89		1,786,256		1,181,821		1,181,821	(455,580)		(148,855)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2018	11/20/2019		68,000,061	2641.89		2,325,602		1,516,181		1,516,181	(615,621)		(193,800)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/20/2018	11/20/2019		28,909,523	915.61		1,442,585		987,905		987,905	(334,464)		(120,215)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/20/2018	11/20/2019		3,400,765	470.64		154,735		82,400		82,400	(59,440)		(12,895)				0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	06/06/2020		9,435,825	2695.95		389,809		257,917		257,917	(131,892)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	12/06/2018	12/06/2019		21,413,144	117.14		546,035		644,574		644,574	98,539						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		6,848,446	82.92		193,126		69,364		69,364	(123,762)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		72,787,430	2695.95		1,761,456		586,930		586,930	(1,174,526)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/06/2018	12/06/2019		27,335,143	2695.95		656,043		122,668		122,668	(533,376)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		129,405,600	2695.95		3,443,716		1,981,569		1,981,569	(1,462,148)						0002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		70,094,700	2695.95		1,970,646		1,124,922		1,124,922	(845,725)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		80,608,905	2695.95		1,927,476		1,121,731		1,121,731	(805,746)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		55,548,830	2695.95		1,222,758		721,786		721,786	(500,972)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		35,848,207	2695.95		1,222,424		682,081		682,081	(540,342)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		66,050,775	2695.95		1,817,265		1,043,959		1,043,959	(773,306)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		74,695,026	2695.95		2,225,912		1,261,134		1,261,134	(964,778)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		54,188,595	2695.95		1,761,847		989,384		989,384	(772,463)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		66,589,965	2695.95		1,692,298		977,912		977,912	(714,386)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/06/2018	12/06/2019		60,928,470	2695.95		1,249,872		742,284		742,284	(507,589)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/06/2018	12/06/2019		34,047,617	925.61		1,705,786		1,042,209		1,042,209	(663,577)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/06/2018	12/06/2019		5,829,074	472.21		265,806		138,635		138,635	(127,170)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	06/20/2020		8,529,105	2467.42		335,194		359,761		359,761	24,567						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/20/2018	12/20/2019		18,688,760	119.24		463,481		486,389		486,389	22,908						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/20/2018	12/20/2019		8,215,004	75.63		254,665		200,929		200,929	(53,737)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		69,956,234	2467.42		1,595,002		1,606,925		1,606,925	11,923						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/20/2018	12/20/2019		25,949,499	2467.42		531,965		558,906		558,906	26,942						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		107,429,379	2467.42		2,599,793		2,633,637		2,633,637	33,845						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/20/2018	12/20/2019		69,017,826	2467.42		1,387,258		1,404,115		1,404,115	16,856						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		32,835,286	2467.42		1,073,713		1,093,680		1,093,680	19,967						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		51,766,274	2467.42		1,612,519		1,643,268		1,643,268	30,749						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		49,244,802	2467.42		1,041,036		1,062,996		1,062,996	21,960						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		68,312,786	2467.42		1,952,380		1,981,339		1,981,339	28,959						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/20/2018	12/20/2019		66,461,410	2467.42		1,777,843		1,803,513		1,803,513	25,670						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/20/2018	12/20/2019		47,434,546	2467.42		1,048,304		1,058,977		1,058,977	10,673						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		67,023,282	2467.42		1,530,812		1,561,870		1,561,870	31,057						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/20/2018	12/20/2019		75,908,780	2467.42		1,940,230		1,970,015		1,970,015	29,785						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/20/2018	12/20/2019		31,356,214	889.61		1,583,489		1,613,981		1,613,981	30,492						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/20/2018	12/20/2019		3,668,043	459.52		166,162		152,257		152,257	(13,906)						0002
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										2,926,451	552,640,150	0	179,080,411	XXX	179,080,411	(131,473,700)	0	(245,885,275)	0	0	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other										2,926,451	552,640,150	0	179,080,411	XXX	179,080,411	(131,473,700)	0	(245,885,275)	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants										2,926,451	552,640,150	0	179,080,411	XXX	179,080,411	(131,473,700)	0	(245,885,275)	0	0	XXX	XXX
0429999999. Total-Purchased Options										2,926,451	552,640,150	0	179,080,411	XXX	179,080,411	(131,473,700)	0	(245,885,275)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	MORGAN STANLEY	12/26/2018	08/25/2019		93,000,000	2.50625			(826,695)	(729,717)		(729,717)	357,067						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	MORGAN STANLEY	12/26/2018	12/26/2023		82,000,000	2.50625			(581,223)	(4,877,798)		(4,877,798)	(491,766)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 1mL	D1	C	MORGAN STANLEY	12/26/2018	12/26/2023		72,000,000	2.50625			(488,097)	(1,903,578)		(1,903,578)	(101,649)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/15/2018	04/15/2020		109,000,000	2.43631			(1,071,455)	(1,318,400)		(1,318,400)	227,562						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/15/2018	04/15/2024		446,000,000	2.43631			(873,551)	(10,604,229)		(10,604,229)	(4,755,247)						0004

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RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/15/2018	04/15/2024		217,000,000	2.43631			537,137	4,771,644		4,771,644	4,771,644						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/15/2018	04/15/2024		210,000,000	2.43631			410,545	3,602,520		3,602,520	3,602,520						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/24/2018	06/23/2030		104,000,000	2.82375			233,704	(2,177,892)		(2,177,892)	(2,349,587)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/24/2018	06/23/2030		249,000,000	2.82375			(1,559,166)	(18,277,884)		(18,277,884)	(3,319,758)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/24/2018	06/23/2030		103,000,000	2.82375			219,628	(2,047,079)		(2,047,079)	(2,185,817)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/03/2018	04/03/2027		46,000,000	2.39813			(59,900)	(1,431,843)		(1,431,843)	(643,729)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/25/2018	10/25/2025		147,000,000	2.48988			63,589	(2,474,620)		(2,474,620)	(1,998,984)						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/25/2018	04/25/2024		117,000,000	2.48988			445,509	179,938		179,938	179,938						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	10/25/2018	10/25/2025		76,000,000	2.48988			89,599	2,791,220		2,791,220	2,791,220						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/20/2018	09/20/2023		138,000,000	2.792			237,451	1,514,284		1,514,284	1,514,284						0004
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	11/15/2018	05/15/2024		136,000,000	2.61613			223,265	2,872,871		2,872,871	2,872,871						0004
0859999999. Total-Swaps-Hedging Effective-Interest Rate										0	0	(2,999,661)	(30,110,564)	XXX	(30,110,564)	470,567	0	0	0	0	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	0	(2,999,661)	(30,110,564)	XXX	(30,110,564)	470,567	0	0	0	0	XXX	XXX
1159999999. Total-Swaps-Interest Rate										0	0	(2,999,661)	(30,110,564)	XXX	(30,110,564)	470,567	0	0	0	0	XXX	XXX
1209999999. Total-Swaps										0	0	(2,999,661)	(30,110,564)	XXX	(30,110,564)	470,567	0	0	0	0	XXX	XXX
1399999999. Total-Hedging Effective										0	0	(2,999,661)	(30,110,564)	XXX	(30,110,564)	470,567	0	0	0	0	XXX	XXX
1409999999. Total-Hedging Other										2,926,451	552,640,150	0	179,080,411	XXX	179,080,411	(131,473,700)	0	(245,885,275)	0	0	XXX	XXX
1449999999. TOTAL										2,926,451	552,640,150	(2,999,661)	148,969,847	XXX	148,969,847	(131,003,133)	0	(245,885,275)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchange Traded Funds.
0004	Increases the bond portfolio duration by .28 years.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																								
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/13/2017	01/12/2018	01/12/2018	Expiration		1,279,612	2275.32	38,051			114,032			(109,330)		(3,171)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/10/2017	02/09/2018	02/09/2018	Expiration		1,905,313	2294.24	66,123			175,130			(162,071)		(11,020)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/10/2017	03/09/2018	03/09/2018	Expiration		1,966,716	2363.12	65,531			145,434			(120,906)		(16,383)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/17/2017	04/13/2018	04/13/2018	Expiration		2,018,202	2345.62	57,716			196,495			(163,426)		(19,239)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/12/2017	05/11/2018	05/11/2018	Expiration		1,853,756	2399.02	47,908			147,416			(117,827)		(19,962)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/09/2017	06/08/2018	06/08/2018	Expiration		1,767,107	2432.37	47,397			130,696			(96,460)		(23,698)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/14/2017	07/13/2018	07/13/2018	Expiration		1,811,861	2443.02	52,094			161,989			(100,461)		(30,388)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/11/2017	08/10/2018	08/10/2018	Expiration		1,849,189	2474.14	43,836			151,833			(92,509)		(29,224)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/15/2017	09/14/2018	09/14/2018	Expiration		1,338,028	2492.29	39,530			125,043			(60,401)		(29,647)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/13/2017	10/12/2018	10/12/2018	Expiration		2,479,925	2553.14	67,623			174,333			(72,281)		(56,353)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/10/2017	11/09/2018	11/09/2018	Expiration		1,820,729	2593.04	46,644			107,581			(37,954)		(42,757)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/15/2017	12/14/2018	12/14/2018	Expiration		3,057,615	2651.32	101,877			117,781			(5,695)		(101,877)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2016	01/06/2018	01/06/2018	Expiration		6,509,163	2099.73	234,373			484,933			(471,799)		(13,021)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2016	01/20/2018	01/20/2018	Expiration		5,215,248	2173.02	182,794			385,920			(374,776)		(10,155)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/08/2016	02/06/2018	02/06/2018	Expiration		6,985,184	2182.87	230,253			481,984			(451,165)		(25,584)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/22/2016	02/20/2018	02/20/2018	Expiration		4,916,272	2183.87	165,214			339,229			(314,896)		(18,357)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2016	03/06/2018	03/06/2018	Expiration		5,247,552	2186.48	173,386			356,832			(320,928)		(28,898)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	09/21/2016	03/20/2018	03/20/2018	Expiration		6,572,562	2139.76	226,257			446,924			(399,608)		(37,710)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/07/2016	04/06/2018	04/06/2018	Expiration		6,209,493	2160.77	207,168			422,239			(363,088)		(46,037)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/21/2016	04/20/2018	04/20/2018	Expiration		7,284,703	2141.34	242,967			495,356			(424,459)		(53,993)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2016	05/06/2018	05/06/2018	Expiration		9,383,310	2085.18	350,119			647,460			(527,035)		(97,255)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/21/2016	05/20/2018	05/20/2018	Expiration		8,273,556	2181.9	296,072			587,403			(475,834)		(82,242)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2016	06/06/2018	06/06/2018	Expiration		9,266,769	2212.23	332,807			657,947			(497,920)		(110,936)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2016	06/20/2018	06/20/2018	Expiration		7,131,608	2270.76	251,627			517,042			(381,886)		(83,876)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/09/2017	01/06/2018	01/06/2018	Expiration		13,056,514	111.75	332,985			737,240			(709,555)		(27,749)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/09/2017	01/06/2018	01/06/2018	Expiration		9,953,110	779.15	387,701			2,036,610			(1,699,832)		(32,308)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/09/2017	01/06/2018	01/06/2018	Expiration		74,697,402	2276.98	1,478,871			3,548,240			(3,424,065)		(123,239)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	01/09/2017	01/06/2018	01/06/2018	Expiration		18,224,670	2276.98	397,298			2,261,484			(1,906,218)		(33,108)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018	01/06/2018	Expiration		15,938,860	2276.98	291,299			557,830			(533,455)		(24,275)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018	01/06/2018	Expiration		71,956,343	2276.98	1,478,326			2,878,279			(2,754,384)		(123,194)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018	01/06/2018	Expiration		37,114,774	2276.98	804,311			1,577,351			(1,509,981)		(67,026)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018	01/06/2018	Expiration		21,828,759	2276.98	501,290			993,184			(951,200)		(41,774)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/09/2017	01/06/2018	01/06/2018	Expiration		71,969,720	2276.98	1,729,248			3,454,703			(3,309,627)		(144,104)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018	01/06/2018	Expiration		103,602,590	2276.98	2,579,586			5,180,175			(4,963,939)		(214,966)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018	01/06/2018	Expiration		106,334,966	2276.98	2,755,964			5,582,518			(5,351,598)		(229,664)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/09/2017	01/06/2018	01/06/2018	Expiration		63,300,044	2276.98	1,727,331			3,544,778			(3,400,014)		(143,944)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/09/2017	07/06/2018	07/06/2018	Expiration		6,295,294	2276.98	216,508			453,255			(320,818)		(84,198)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/23/2017	01/20/2018	01/20/2018	Expiration		10,064,505	115.05	255,440			568,616			(512,318)		(21,287)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		7,463,042	777.21	292,488			1,770,097			(1,295,505)		(24,374)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	01/23/2017	01/20/2018	01/20/2018	Expiration		62,917,366	2271.31	1,205,544			2,957,073			(2,854,370)		(100,462)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		17,347,533	2271.31	379,911			2,174,002			(1,835,795)		(31,659)				0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		20,896,052	2271.31	381,931			731,400			(696,900)		(31,828)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		63,823,811	2271.31	1,311,264			2,552,885			(2,434,021)		(109,272)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		53,375,785	2271.31	1,177,919			2,321,800			(2,214,581)		(98,160)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		56,782,750	2271.31	1,350,355			2,697,250			(2,573,615)		(112,530)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		89,035,352	2271.31	2,208,301			4,451,944			(4,249,023)		(184,025)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		96,757,806	2271.31	2,498,669			5,079,624			(4,849,596)		(208,222)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	01/20/2018	01/20/2018	Expiration		62,233,894	2271.31	1,693,983			3,485,006			(3,328,243)		(141,165)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/23/2017	07/20/2018	07/20/2018	Expiration		4,996,882	2271.31	172,951			364,782			(257,777)		(67,259)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/07/2017	02/06/2018	02/06/2018	Expiration		14,826,432	117.7	336,335			801,156			(580,589)		(56,056)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/07/2017	02/06/2018	02/06/2018	Expiration		441,911	77.24	10,069						(17,052)		(1,678)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/07/2017	02/06/2018	02/06/2018	Expiration		12,662,847	784.48	511,854			2,222,229			(2,014,653)		(85,309)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	02/07/2017	02/06/2018	02/06/2018	Expiration		80,665,276	2292.56	1,579,837			3,710,682			(3,441,997)		(263,306)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/07/2017	02/06/2018	02/06/2018	Expiration		21,981,751	2292.56	527,562			2,280,496			(1,443,585)		(87,927)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018	02/06/2018	Expiration		30,491,048	2292.56	574,749			1,097,649			(984,896)		(95,791)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018	02/06/2018	Expiration		112,564,696	2292.56	2,327,547			4,502,470			(4,042,937)		(387,924)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018	02/06/2018	Expiration		53,875,160	2292.56	1,162,174			2,262,815			(2,032,482)		(193,696)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018	02/06/2018	Expiration		54,104,416	2292.56	1,215,735			2,380,532			(2,138,909)		(202,623)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018	02/06/2018	Expiration		62,128,376	2292.56	1,503,080			2,982,084			(2,681,201)		(250,513)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018	02/06/2018	Expiration		84,824,720	2292.56	2,125,436			4,241,310			(3,814,319)		(354,239)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018	02/06/2018	Expiration		95,599,752	2292.56	2,495,503			5,019,012			(4,516,716)		(415,917)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	02/06/2018	02/06/2018	Expiration		76,571,504	2292.56	2,092,985			4,249,816			(3,827,278)		(348,831)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/07/2017	08/06/2018	08/06/2018	Expiration		9,628,752	2292.56	356,724			755,874			(504,100)		(158,544)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	02/20/2018	02/20/2018	Expiration		13,166,182	117.68	303,198			710,446			(511,868)		(50,533)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	02/20/2018	02/20/2018	Expiration		1,243,702	78.78	30,785						(31,025)		(5,131)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/21/2017	02/20/2018	02/20/2018	Expiration		12,501,041	804.53	551,300			1,823,111			(1,617,486)		(91,883)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	02/21/2017	02/20/2018	02/20/2018	Expiration		62,150,995	2351.16	1,308,228			2,890,049			(2,666,294)		(218,038)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/21/2017	02/20/2018	02/20/2018	Expiration		20,097,221	2351.16	548,654			1,665,213			(1,295,042)		(91,442)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018	02/20/2018	Expiration		45,847,620	2351.16	918,532			1,719,315			(1,518,346)		(153,089)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018	02/20/2018	Expiration		64,186,668	2351.16	1,361,020			2,567,565			(2,268,935)		(226,837)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018	02/20/2018	Expiration		59,249,232	2351.16	1,324,366			2,517,984			(2,226,683)		(220,728)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018	02/20/2018	Expiration		51,020,172	2351.16	1,221,801			2,346,855			(2,076,757)		(203,634)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018	02/20/2018	Expiration		59,014,116	2351.16	1,490,795			2,891,771			(2,560,353)		(248,466)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/21/2017	02/20/2018	02/20/2018	Expiration		69,594,336	2351.16	1,817,269			3,549,336			(3,143,871)		(302,878)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	02/20/2018	02/20/2018	Expiration		67,886,059	2351.16	1,814,984			3,564,136			(3,157,840)		(302,497)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	02/20/2018	02/20/2018	Expiration		61,504,528	2351.16	1,741,420			3,474,992			(3,081,643)		(290,237)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/21/2017	08/20/2018	08/20/2018	Expiration		10,114,884	2351.16	381,250			788,958			(499,926)		(169,445)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/02/2017	02/20/2018	02/20/2018	Expiration		481,307	426.26	18,902			22,763			(28,804)		(4,725)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2017	03/06/2018	03/06/2018	Expiration		13,343,836	116.72	301,814			707,662			(479,671)		(75,454)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/07/2017	03/06/2018	03/06/2018	Expiration		1,930,058	79.27	45,044						(37,893)		(11,261)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/07/2017	03/06/2018	03/06/2018	Expiration		11,753,030	812.8	481,805			1,607,655			(1,350,824)		(120,451)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/07/2017	03/06/2018	03/06/2018	Expiration		851,750	426.18	28,794			43,709			(52,989)		(7,199)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/07/2017	03/06/2018	03/06/2018	Expiration		69,161,053	2375.31	1,367,317			3,146,926			(2,795,933)		(341,829)				0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	03/07/2017	03/06/2018	03/06/2018	Expiration		18,454,266	2375.31	420,757			1,715,911			(888,413)		(105,189)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		34,679,526	2375.31	644,943			1,248,446			(1,027,276)		(161,236)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		105,938,826	2375.31	2,161,504			4,237,446			(3,486,514)		(540,376)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		52,731,882	2375.31	1,134,735			2,241,090			(1,843,494)		(283,684)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		46,318,545	2375.31	1,057,762			2,107,560			(1,732,940)		(264,441)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		87,173,877	2375.31	2,065,263			4,140,861			(3,404,023)		(516,316)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		80,760,540	2375.31	1,998,663			4,038,180			(3,318,251)		(499,666)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		45,130,890	2375.31	1,162,500			2,369,300			(1,946,436)		(290,625)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		48,218,793	2375.31	1,291,774			2,651,992			(2,177,306)		(322,944)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/07/2017	03/06/2018	03/06/2018	Expiration		27,078,534	2375.31	772,284			1,611,162			(1,321,608)		(193,071)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/07/2017	09/06/2018	09/06/2018	Expiration		7,495,757	2375.31	276,944			580,933			(327,617)		(138,472)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	03/21/2017	03/20/2018	03/20/2018	Expiration		15,379,231	117.51	384,121			837,606			(512,507)		(96,030)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	03/21/2017	03/20/2018	03/20/2018	Expiration		2,058,258	78.17	45,289						(55,768)		(11,322)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/21/2017	03/20/2018	03/20/2018	Expiration		15,164,247	812.17	541,840			2,049,545			(1,775,740)		(135,460)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	03/21/2017	03/20/2018	03/20/2018	Expiration		1,029,290	427.08	35,068			52,901			(62,478)		(8,767)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	03/21/2017	03/20/2018	03/20/2018	Expiration		68,636,958	2373.47	1,238,286			3,157,311			(2,835,666)		(309,571)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		23,301,087	2373.47	512,624			1,540,651			(1,141,621)		(128,156)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		42,722,460	2373.47	793,516			1,559,340			(1,271,346)		(198,379)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		70,966,753	2373.47	1,431,439			2,838,706			(2,313,371)		(357,860)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		76,900,428	2373.47	1,628,884			3,268,188			(2,664,583)		(407,221)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		51,029,605	2373.47	1,147,545			2,321,785			(1,892,098)		(286,886)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		88,055,737	2373.47	2,050,302			4,182,654			(3,408,596)		(512,576)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		85,682,267	2373.47	2,085,288			4,283,987			(3,489,503)		(521,322)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		55,539,198	2373.47	1,402,928			2,915,874			(2,375,198)		(350,732)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	03/20/2018	03/20/2018	Expiration		74,052,264	2373.47	2,001,611			4,221,048			(3,435,029)		(500,403)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/21/2017	09/20/2018	09/20/2018	Expiration		8,069,798	2373.47	294,930			641,546			(365,484)		(147,465)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		14,921,653	119.18	389,380			806,305			(356,908)		(129,793)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/07/2017	04/06/2018	04/06/2018	Expiration		3,499,968	79.05	82,954						(65,790)		(27,651)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		16,099,770	806.7	642,235			1,957,638			(1,936,892)		(214,078)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/07/2017	04/06/2018	04/06/2018	Expiration		1,419,390	429.09	49,631			66,820			(76,145)		(16,544)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/07/2017	04/06/2018	04/06/2018	Expiration		85,400,080	2357.49	1,700,402			3,843,110			(3,261,032)		(566,801)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	04/07/2017	04/06/2018	04/06/2018	Expiration		24,942,972	2357.49	613,597			1,450,677			(1,196,841)		(204,532)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		31,803,859	2357.49	608,559			1,144,944			(871,041)		(202,853)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		112,552,134	2357.49	2,362,292			4,502,105			(3,428,948)		(787,431)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		55,814,386	2357.49	1,234,906			2,372,032			(1,807,706)		(411,635)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		50,729,429	2357.49	1,133,159			2,181,321			(1,662,737)		(377,720)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		56,301,924	2357.49	1,320,444			2,561,838			(1,953,558)		(440,148)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		80,286,314	2357.49	1,952,081			3,813,574			(2,909,597)		(650,694)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		30,428,092	2357.49	753,381			1,475,785			(1,125,984)		(251,127)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		115,308,048	2357.49	2,923,432			5,765,182			(4,401,761)		(974,477)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		48,383,891	2357.49	1,278,202			2,540,191			(1,939,775)		(426,067)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/07/2017	04/06/2018	04/06/2018	Expiration		57,071,847	2357.49	1,610,365			3,253,169			(2,486,119)		(536,788)				0002

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EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/07/2017	10/06/2018	10/06/2018	Expiration		7,072,470	2357.49	261,733			551,640			(300,290)		(145,407)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/21/2017	04/20/2018	04/20/2018	Expiration		13,147,246	121.96	313,697			503,424			(180,796)		(104,566)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018	04/20/2018	Expiration		2,077,230	80.9	42,109						(19,747)		(14,036)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	04/21/2017	04/20/2018	04/20/2018	Expiration		11,117,644	806.14	444,491			1,511,655			(1,346,038)		(148,164)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/21/2017	04/20/2018	04/20/2018	Expiration		1,421,816	431.78	51,249			59,470			(67,903)		(17,083)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/21/2017	04/20/2018	04/20/2018	Expiration		66,674,959	2355.84	1,313,778			3,000,294			(2,547,976)		(437,926)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	04/21/2017	04/20/2018	04/20/2018	Expiration		21,578,813	2355.84	552,418			1,269,308			(1,038,379)		(184,139)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018	04/20/2018	Expiration		29,212,416	2355.84	558,548			1,051,644			(794,159)		(186,183)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018	04/20/2018	Expiration		86,223,744	2355.84	1,806,364			3,448,818			(2,608,349)		(602,121)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018	04/20/2018	Expiration		71,617,536	2355.84	1,582,448			3,043,648			(2,303,058)		(527,483)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018	04/20/2018	Expiration		81,747,648	2355.84	1,913,504			3,719,493			(2,816,895)		(637,835)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018	04/20/2018	Expiration		66,905,856	2355.84	1,639,368			3,211,472			(2,433,187)		(546,456)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018	04/20/2018	Expiration		89,286,336	2355.84	2,262,789			4,464,241			(3,384,054)		(754,263)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	04/20/2018	04/20/2018	Expiration		79,391,808	2355.84	2,159,638			4,326,743			(3,282,453)		(719,879)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	04/21/2017	10/20/2018	10/20/2018	Expiration		6,596,352	2355.84	254,196			544,208			(296,082)		(141,220)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018	05/06/2018	Expiration		16,600,348	117.01	394,402			879,601			(485,964)		(164,334)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018	05/06/2018	Expiration		2,823,933	78.67	58,510						(56,932)		(24,379)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/08/2017	05/06/2018	05/06/2018	Expiration		11,517,824	821	467,868			1,330,653			(1,123,415)		(194,945)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/08/2017	05/06/2018	05/06/2018	Expiration		1,452,648	432.99	50,558			61,731			(63,234)		(21,066)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	05/08/2017	05/06/2018	05/06/2018	Expiration		79,266,155	2399.29	1,480,734			3,567,042			(2,897,076)		(616,972)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/08/2017	05/06/2018	05/06/2018	Expiration		25,187,922	2399.29	604,510			1,522,081			(845,373)		(251,879)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018	05/06/2018	Expiration		36,469,208	2399.29	683,912			1,312,824			(914,470)		(284,963)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018	05/06/2018	Expiration		94,532,026	2399.29	1,941,404			3,781,218			(2,637,483)		(808,918)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018	05/06/2018	Expiration		53,264,238	2399.29	1,152,273			2,263,734			(1,579,965)		(480,114)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018	05/06/2018	Expiration		55,183,670	2399.29	1,193,797			2,345,310			(1,636,901)		(497,415)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018	05/06/2018	Expiration		65,740,546	2399.29	1,505,197			2,991,258			(2,089,718)		(627,166)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018	05/06/2018	Expiration		88,053,943	2399.29	2,091,320			4,182,699			(2,922,585)		(871,384)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018	05/06/2018	Expiration		38,841,563	2399.29	937,815			1,883,887			(1,316,883)		(390,756)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/08/2017	05/06/2018	05/06/2018	Expiration		91,888,903	2399.29	2,271,859			4,594,272			(3,213,863)		(946,608)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/08/2017	05/06/2018	05/06/2018	Expiration		45,317,858	2399.29	1,168,036			2,379,136			(1,663,968)		(486,682)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/08/2017	05/06/2018	05/06/2018	Expiration		51,344,806	2399.29	1,410,350			2,926,664			(2,049,040)		(587,646)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/08/2017	11/06/2018	11/06/2018	Expiration		9,171,424	2399.29	351,867			761,225			(374,499)		(215,030)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/22/2017	05/20/2018	05/20/2018	Expiration		13,873,419	119.4	334,635			349,740			(294,144)		(139,431)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018	05/20/2018	Expiration		2,744,932	78.51	62,933						(55,142)		(26,222)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018	05/20/2018	Expiration		10,957,307	815	486,827			1,485,354			(1,140,017)		(202,845)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	05/22/2017	05/20/2018	05/20/2018	Expiration		1,172,803	431.34	43,966			55,685			(55,289)		(18,319)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018	05/20/2018	Expiration		71,552,594	2381.73	1,488,895			3,255,682			(2,595,530)		(620,373)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/22/2017	05/20/2018	05/20/2018	Expiration		23,920,046	2381.73	617,137			1,527,836			(875,990)		(257,140)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	05/22/2017	05/20/2018	05/20/2018	Expiration		23,564,811	2381.73	458,982			848,311			(585,564)		(191,243)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/22/2017	05/20/2018	05/20/2018	Expiration		62,095,353	2381.73	1,329,387			2,483,835			(1,716,260)		(553,911)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018	05/20/2018	Expiration		106,598,009	2381.73	2,394,028			4,530,258			(3,138,135)		(997,512)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018	05/20/2018	Expiration		53,042,057	2381.73	1,252,041			2,386,940			(1,654,429)		(521,684)				0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018	05/20/2018	Expiration		48,835,309	2381.73	1,195,801			2,295,232			(1,592,098)		(498,250)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018	05/20/2018	Expiration		88,021,209	2381.73	2,194,867			4,224,906			(2,931,204)		(914,528)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018	05/20/2018	Expiration		73,514,746	2381.73	1,896,414			3,675,845			(2,551,864)		(790,172)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018	05/20/2018	Expiration		47,269,023	2381.73	1,280,497			2,505,225			(1,740,330)		(533,540)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/22/2017	05/20/2018	05/20/2018	Expiration		41,527,055	2381.73	1,193,995			2,367,067			(1,645,692)		(497,498)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	05/22/2017	11/20/2018	11/20/2018	Expiration		6,378,205	2381.73	251,569			529,381			(261,571)		(153,736)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/07/2017	06/06/2018	06/06/2018	Expiration		16,495,242	123.1	375,196						(135,866)		(187,598)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		3,078,814	79.29	69,117						(42,682)		(34,559)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		12,176,660	831.28	517,078			1,608,507			(988,254)		(258,539)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/07/2017	06/06/2018	06/06/2018	Expiration		2,645,559	437.08	96,394			124,082			(88,101)		(48,197)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/07/2017	06/06/2018	06/06/2018	Expiration		77,072,223	2429.33	1,519,662			3,391,161			(2,425,599)		(759,831)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		20,248,940	2429.33	490,024			1,273,833			(465,316)		(245,012)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		47,187,526	2429.33	915,263			1,698,831			(989,669)		(457,632)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		119,741,621	2429.33	2,546,320			4,789,507			(2,790,918)		(1,273,160)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		52,193,113	2429.33	1,170,479			2,218,282			(1,291,975)		(585,240)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		68,753,489	2429.33	1,603,275			3,059,667			(1,781,984)		(801,638)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		58,712,862	2429.33	1,409,256			2,700,812			(1,572,298)		(704,628)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		94,451,219	2429.33	2,328,106			4,486,309			(2,611,942)		(1,164,053)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		101,677,444	2429.33	2,621,323			5,084,019			(2,955,984)		(1,310,661)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		54,834,992	2429.33	1,481,404			2,906,153			(1,689,799)		(740,702)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	06/07/2017	06/06/2018	06/06/2018	Expiration		38,986,131	2429.33	1,133,156			2,261,177			(1,312,910)		(566,578)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/07/2017	12/06/2018	12/06/2018	Expiration		9,012,184	2429.33	366,114			784,054			(319,929)		(244,076)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/21/2017	06/20/2018	06/20/2018	Expiration		14,428,804	118.18	352,845			253,951			(310,892)		(176,423)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/21/2017	06/20/2018	06/20/2018	Expiration		3,165,865	81.06	69,129						(21,009)		(34,564)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018	06/20/2018	Expiration		10,748,884	833.92	436,957			1,356,243			(852,167)		(218,479)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/21/2017	06/20/2018	06/20/2018	Expiration		2,464,289	438.06	84,766			142,324			(82,072)		(42,383)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	06/21/2017	06/20/2018	06/20/2018	Expiration		76,277,069	2437.03	1,509,591			3,508,639			(2,471,665)		(754,796)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018	06/20/2018	Expiration		21,766,826	2437.03	544,171			1,335,887			(517,986)		(272,085)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018	06/20/2018	Expiration		33,387,311	2437.03	646,561			1,201,901			(689,772)		(323,280)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018	06/20/2018	Expiration		85,296,050	2437.03	1,812,797			3,411,800			(1,957,219)		(906,399)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018	06/20/2018	Expiration		61,169,453	2437.03	1,370,315			2,599,607			(1,490,913)		(685,157)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	06/21/2017	06/20/2018	06/20/2018	Expiration		45,085,055	2437.03	1,051,063			2,006,325			(1,150,102)		(525,531)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018	06/20/2018	Expiration		48,358,483	2437.03	1,157,851			2,248,631			(1,294,899)		(578,925)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018	06/20/2018	Expiration		63,915,739	2437.03	1,557,878			3,036,026			(1,748,062)		(778,939)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018	06/20/2018	Expiration		82,517,570	2437.03	2,093,748			4,125,828			(2,377,251)		(1,046,874)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018	06/20/2018	Expiration		67,310,779	2437.03	1,782,595			3,533,703			(2,032,672)		(891,297)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	06/21/2017	06/20/2018	06/20/2018	Expiration		48,165,618	2437.03	1,372,812			2,769,538			(1,590,896)		(686,406)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/21/2017	12/20/2018	12/20/2018	Expiration		8,994,691	2437.03	362,367			112,165			(310,459)		(241,578)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/07/2017	07/06/2018	07/06/2018	Expiration		12,765,840	116.47	278,400			261,959			(316,419)		(162,400)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/07/2017	07/06/2018	07/06/2018	Expiration		3,003,802	78.32	68,268			144,591			(45,234)		(39,823)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/07/2017	07/06/2018	07/06/2018	Expiration		11,088,165	824.58	501,709			1,503,784			(943,396)		(292,664)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/07/2017	07/06/2018	07/06/2018	Expiration		1,791,938	433.24	68,491			142,655			(71,175)		(39,953)				0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/07/2017	07/06/2018	07/06/2018	Expiration		79,090,190	2409.75	1,758,873			3,756,681			(2,526,171)		(1,026,009)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018	07/06/2018	Expiration		19,718,009	2409.75	524,499			1,408,829			(473,685)		(305,958)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018	07/06/2018	Expiration		20,994,730	2409.75	411,923			745,347			(397,754)		(240,288)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018	07/06/2018	Expiration		87,787,635	2409.75	1,917,685			3,511,505			(1,875,944)		(1,118,649)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018	07/06/2018	Expiration		70,080,903	2409.75	1,613,773			2,978,311			(1,593,039)		(941,368)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018	07/06/2018	Expiration		66,144,541	2409.75	1,599,162			2,976,538			(1,594,207)		(932,844)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/07/2017	07/06/2018	07/06/2018	Expiration		54,108,375	2409.75	1,341,847			2,515,964			(1,350,426)		(782,744)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018	07/06/2018	Expiration		63,990,724	2409.75	1,640,563			3,071,608			(1,643,513)		(956,995)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018	07/06/2018	Expiration		94,391,858	2409.75	2,503,798			4,719,691			(2,527,677)		(1,460,549)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018	07/06/2018	Expiration		74,898,811	2409.75	2,052,005			3,894,832			(2,087,824)		(1,197,003)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	07/07/2017	07/06/2018	07/06/2018	Expiration		64,575,568	2409.75	1,892,180			3,648,496			(1,959,583)		(1,103,772)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/21/2017	07/20/2018	07/20/2018	Expiration		14,738,004	118.24	355,238						(281,594)		(207,222)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/21/2017	07/20/2018	07/20/2018	Expiration		2,235,973	80.28	50,134						(16,689)		(29,245)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/21/2017	07/20/2018	07/20/2018	Expiration		10,614,891	846.38	429,045			1,307,830			(667,218)		(250,276)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	07/21/2017	07/20/2018	07/20/2018	Expiration		1,361,643	438.39	51,273			88,521			(40,953)		(29,909)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	07/21/2017	07/20/2018	07/20/2018	Expiration		72,171,159	2473.45	1,377,801			3,391,982			(2,041,049)		(803,717)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/21/2017	07/20/2018	07/20/2018	Expiration		18,570,416	2473.45	467,974			1,140,200			(309,115)		(272,985)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		18,056,185	2473.45	338,386			641,013			(322,755)		(197,392)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		78,903,055	2473.45	1,638,518			3,156,186			(1,590,825)		(955,802)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		63,072,975	2473.45	1,380,167			2,680,560			(1,350,796)		(805,098)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		64,062,355	2473.45	1,472,006			2,882,929			(1,452,102)		(858,670)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		53,426,520	2473.45	1,263,475			2,484,432			(1,250,263)		(737,027)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		58,373,420	2473.45	1,418,223			2,802,028			(1,409,381)		(827,297)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		116,252,150	2473.45	2,921,248			5,812,490			(2,922,839)		(1,704,061)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		35,865,025	2473.45	944,156			1,900,805			(955,763)		(550,758)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/21/2017	07/20/2018	07/20/2018	Expiration		53,673,865	2473.45	1,485,890			3,032,575			(1,524,101)		(866,769)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018	08/06/2018	Expiration		16,181,529	119.65	374,616						(213,076)		(249,744)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018	08/06/2018	Expiration		1,984,470	80.5	43,880			40,922			(9,493)		(29,253)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	08/07/2017	08/06/2018	08/06/2018	Expiration		9,853,990	847.54	405,710			1,390,539			(576,044)		(270,473)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/07/2017	08/06/2018	08/06/2018	Expiration		1,216,820	438.67	45,415			90,817			(33,868)		(30,277)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/07/2017	08/06/2018	08/06/2018	Expiration		98,219,448	2476.83	1,972,851			4,517,928			(2,477,517)		(1,315,234)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/07/2017	08/06/2018	08/06/2018	Expiration		23,467,828	2476.83	596,083			1,618,080			(360,733)		(397,389)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		48,545,868	2476.83	944,606			1,747,732			(779,885)		(629,738)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		123,346,134	2476.83	2,624,670			4,933,686			(2,209,970)		(1,749,780)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		63,902,214	2476.83	1,419,109			2,683,974			(1,202,407)		(946,072)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		66,874,410	2476.83	1,500,234			2,842,290			(1,273,539)		(1,000,156)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		42,106,110	2476.83	991,342			1,894,820			(849,903)		(660,894)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		59,939,286	2476.83	1,424,514			2,727,340			(1,223,426)		(949,676)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		52,013,430	2476.83	1,280,248			2,470,650			(1,109,796)		(853,499)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		85,946,001	2476.83	2,171,325			4,211,192			(1,892,067)		(1,447,550)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		108,485,154	2476.83	2,784,550			5,424,192			(2,439,060)		(1,856,367)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/07/2017	08/06/2018	08/06/2018	Expiration		69,103,557	2476.83	1,927,449			3,835,134			(1,728,006)		(1,284,966)				0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	08/20/2018	08/20/2018	Expiration		15,531,949	122.3	356,867						(102,360)		(237,911)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2017	08/20/2018	08/20/2018	Expiration		1,665,799	79.18	38,921						(14,692)		(25,947)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		8,880,964	829.99	374,396			1,491,700			(693,662)		(249,597)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/21/2017	08/20/2018	08/20/2018	Expiration		674,605	435.9	24,978			65,309			(23,438)		(16,652)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/21/2017	08/20/2018	08/20/2018	Expiration		74,981,544	2425.55	1,633,763			3,524,106			(2,111,952)		(1,089,175)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/21/2017	08/20/2018	08/20/2018	Expiration		19,041,645	2425.55	481,754			1,861,595			(368,470)		(321,169)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		33,230,035	2425.55	640,259			1,196,284			(576,379)		(426,839)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		86,349,580	2425.55	1,823,582			3,453,912			(1,670,698)		(1,215,721)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		48,511,000	2425.55	1,071,484			2,037,400			(985,275)		(714,323)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		65,974,960	2425.55	1,471,634			2,804,048			(1,356,814)		(981,090)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		53,119,545	2425.55	1,246,202			2,390,385			(1,157,682)		(830,801)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		51,664,215	2425.55	1,268,931			2,453,973			(1,190,672)		(845,954)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		64,034,520	2425.55	1,627,407			3,169,584			(1,540,537)		(1,084,938)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		75,192,050	2425.55	1,928,020			3,759,680			(1,827,216)		(1,285,347)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		53,604,655	2425.55	1,443,444			2,840,955			(1,382,793)		(962,296)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/21/2017	08/20/2018	08/20/2018	Expiration		31,774,705	2425.55	908,409			1,811,206			(883,246)		(605,606)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/07/2017	09/06/2018	09/06/2018	Expiration		14,508,704	126.81	339,806						38,955		(254,855)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/07/2017	09/06/2018	09/06/2018	Expiration		2,503,387	81.2	56,727			55,494			(1,886)		(42,545)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2017	09/06/2018	09/06/2018	Expiration		12,068,497	843.67	498,950			1,900,530			(728,386)		(374,213)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/07/2017	09/06/2018	09/06/2018	Expiration		1,408,306	438.53	50,367			131,733			(40,003)		(37,776)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/07/2017	09/06/2018	09/06/2018	Expiration		85,173,423	2465.54	1,853,714			3,960,647			(1,918,510)		(1,390,286)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/07/2017	09/06/2018	09/06/2018	Expiration		21,573,322	2465.54	519,917			1,687,195			(275,227)		(389,938)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018	09/06/2018	Expiration		42,407,288	2465.54	839,948			1,547,828			(571,211)		(629,961)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018	09/06/2018	Expiration		81,116,266	2465.54	1,741,535			3,244,598			(1,200,730)		(1,306,152)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018	09/06/2018	Expiration		89,992,210	2465.54	2,036,124			3,824,835			(1,418,454)		(1,527,093)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018	09/06/2018	Expiration		117,852,812	2465.54	2,800,325			5,303,410			(1,970,774)		(2,100,244)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018	09/06/2018	Expiration		82,842,144	2465.54	2,040,669			3,893,568			(1,450,361)		(1,530,502)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018	09/06/2018	Expiration		113,661,394	2465.54	2,951,977			5,683,208			(2,119,176)		(2,213,983)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018	09/06/2018	Expiration		55,228,096	2465.54	1,482,526			2,871,904			(1,071,743)		(1,111,895)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/07/2017	09/06/2018	09/06/2018	Expiration		41,914,180	2465.54	1,177,832			2,305,200			(862,036)		(883,374)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	09/21/2017	09/20/2018	09/20/2018	Expiration		15,153,145	123.62	316,252						(65,018)		(237,189)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	09/21/2017	09/20/2018	09/20/2018	Expiration		2,196,720	80.81	44,581			30,989			(8,109)		(33,436)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018	09/20/2018	Expiration		10,015,817	858.2	386,068			1,589,670			(482,640)		(289,551)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	09/21/2017	09/20/2018	09/20/2018	Expiration		809,937	440.69	28,907			65,190			(20,422)		(21,681)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018	09/20/2018	Expiration		79,247,152	2508.24	1,601,220			3,764,195			(1,640,483)		(1,200,915)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018	09/20/2018	Expiration		22,933,598	2508.24	541,233			2,104,488			(248,041)		(405,925)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018	09/20/2018	Expiration		31,741,811	2508.24	623,765			1,142,747			(378,775)		(467,824)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/21/2017	09/20/2018	09/20/2018	Expiration		75,841,349	2508.24	1,632,792			3,033,666			(1,009,167)		(1,224,594)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018	09/20/2018	Expiration		83,871,073	2508.24	1,901,966			3,564,514			(1,187,834)		(1,426,474)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018	09/20/2018	Expiration		85,019,920	2508.24	2,027,674			3,825,870			(1,273,968)		(1,520,755)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018	09/20/2018	Expiration		69,685,276	2508.24	1,736,131			3,310,012			(1,105,888)		(1,302,098)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018	09/20/2018	Expiration		105,303,064	2508.24	2,733,084			5,265,069			(1,764,422)		(2,049,813)				0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018	09/20/2018	Expiration		42,658,581	2508.24	1,141,875			2,218,273			(745,070)		(856,407)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	09/21/2017	09/20/2018	09/20/2018	Expiration		35,433,682	2508.24	990,579			1,948,807			(656,702)		(742,934)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/09/2017	10/06/2018	10/06/2018	Expiration		19,946,626	121.09	466,174						(111,487)		(388,478)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/09/2017	10/06/2018	10/06/2018	Expiration		2,235,666	80.25	49,310						(5,440)		(41,092)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/09/2017	10/06/2018	10/06/2018	Expiration		11,258,557	872.26	454,080			1,378,762			(353,914)		(378,400)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/09/2017	10/06/2018	10/06/2018	Expiration		911,731	444.44	33,697			53,501			(14,018)		(28,081)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	10/09/2017	10/06/2018	10/06/2018	Expiration		94,328,286	2549.33	1,882,992			4,433,485			(1,410,415)		(1,569,160)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/09/2017	10/06/2018	10/06/2018	Expiration		25,323,252	2549.33	630,549			1,628,801			(187,982)		(525,457)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018	10/06/2018	Expiration		33,804,067	2549.33	669,364			1,217,001			(297,564)		(557,803)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018	10/06/2018	Expiration		96,605,602	2549.33	2,097,840			3,864,103			(947,608)		(1,748,200)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	10/09/2017	10/06/2018	10/06/2018	Expiration		82,804,340	2549.33	1,894,281			3,519,297			(864,744)		(1,578,568)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018	10/06/2018	Expiration		109,475,447	2549.33	2,629,389			4,926,401			(1,212,392)		(2,191,158)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018	10/06/2018	Expiration		59,957,063	2549.33	1,477,448			2,787,913			(689,205)		(1,231,207)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018	10/06/2018	Expiration		68,795,686	2549.33	1,726,281			3,267,709			(807,789)		(1,438,567)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018	10/06/2018	Expiration		93,912,304	2549.33	2,457,465			4,695,744			(1,162,601)		(2,047,887)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/09/2017	10/06/2018	10/06/2018	Expiration		64,498,049	2549.33	1,755,926			3,386,152			(838,631)		(1,463,272)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/09/2017	10/06/2018	10/06/2018	Expiration		69,612,460	2549.33	1,979,425			3,863,551			(958,579)		(1,649,521)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/23/2017	10/20/2018	10/20/2018	Expiration		14,207,572	121.61	305,788						(86,900)		(254,823)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/23/2017	10/20/2018	10/20/2018	Expiration		3,021,651	80.82	62,740						(5,691)		(52,283)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/23/2017	10/20/2018	10/20/2018	Expiration		10,334,655	881.11	399,025			682,054			(271,929)		(332,521)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/23/2017	10/20/2018	10/20/2018	Expiration		755,415	446.2	27,511			35,248			(10,381)		(22,926)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	10/23/2017	10/20/2018	10/20/2018	Expiration		71,933,808	2575.21	1,437,721			3,344,998			(872,599)		(1,198,101)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	10/23/2017	10/20/2018	10/20/2018	Expiration		19,645,806	2575.21	508,826			396,010			(104,612)		(424,022)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		40,149,860	2575.21	811,351			1,465,546			(315,508)		(676,126)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		50,706,727	2575.21	1,108,959			2,028,301			(437,513)		(924,133)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		55,351,346	2575.21	1,262,983			2,324,782			(500,643)		(1,052,486)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		66,102,529	2575.21	1,568,620			2,908,531			(626,473)		(1,307,183)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		49,254,914	2575.21	1,190,437			2,216,386			(477,924)		(992,031)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		58,752,944	2575.21	1,459,920			2,732,075			(588,562)		(1,216,600)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		58,719,471	2575.21	1,511,305			2,847,947			(612,969)		(1,259,421)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		61,821,762	2575.21	1,643,484			3,122,044			(672,743)		(1,369,570)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	10/23/2017	10/20/2018	10/20/2018	Expiration		91,475,625	2575.21	2,585,264			4,985,459			(1,073,771)		(2,154,386)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/07/2017	11/06/2018	11/06/2018	Expiration		16,131,472	121.65	352,731						(66,969)		(323,337)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/07/2017	11/06/2018	11/06/2018	Expiration		2,615,053	81.36	61,069						7,679		(55,980)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		13,561,779	886.56	551,001			720,187			(243,812)		(505,084)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/07/2017	11/06/2018	11/06/2018	Expiration		1,029,312	444.89	38,217			58,165			(13,930)		(35,032)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/07/2017	11/06/2018	11/06/2018	Expiration		102,963,153	2591.13	2,119,162			4,890,803			(937,870)		(1,942,566)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	11/07/2017	11/06/2018	11/06/2018	Expiration		31,942,344	2591.13	808,141			26,530			(115,376)		(740,796)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	11/07/2017	11/06/2018	11/06/2018	Expiration		45,101,342	2591.13	902,504			1,646,264			(259,664)		(827,295)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		64,260,024	2591.13	1,399,072			2,570,520			(399,894)		(1,282,483)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		52,081,713	2591.13	1,158,448			2,135,424			(332,198)		(1,061,910)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		62,446,233	2591.13	1,459,597			2,716,311			(424,284)		(1,337,964)				0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		98,981,166	2591.13	2,384,223			4,454,120			(692,981)		(2,185,538)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		55,450,182	2591.13	1,371,402			2,578,486			(402,776)		(1,257,119)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		52,859,052	2591.13	1,330,778			2,510,832			(392,291)		(1,219,880)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		54,672,843	2591.13	1,424,550			2,706,286			(422,799)		(1,305,837)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		48,195,018	2591.13	1,265,994			2,409,816			(376,694)		(1,160,495)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		66,332,928	2591.13	1,770,604			3,383,040			(529,262)		(1,623,053)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		61,668,894	2591.13	1,712,034			3,299,394			(515,729)		(1,569,365)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		50,786,148	2591.13	1,450,678			2,818,676			(441,914)		(1,329,789)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/07/2017	11/06/2018	11/06/2018	Expiration		19,692,588	2591.13	582,040			1,142,204			(179,480)		(533,537)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	11/21/2017	11/20/2018	11/20/2018	Expiration		17,117,692	121.31	423,321						(63,225)		(388,044)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/21/2017	11/20/2018	11/20/2018	Expiration		2,971,305	81.97	73,947						15,694		(67,785)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	11/21/2017	11/20/2018	11/20/2018	Expiration		12,932,286	883.49	590,047			470,164			(213,283)		(540,876)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		950,780	449.06	37,234			45,691			(5,327)		(34,131)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/21/2017	11/20/2018	11/20/2018	Expiration		80,407,979	2582.14	1,916,047			3,859,498			(623,962)		(1,756,377)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	11/21/2017	11/20/2018	11/20/2018	Expiration		22,823,035	2582.14	682,409						(100,198)		(625,541)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		38,821,505	2582.14	833,595			898,319			(188,106)		(764,128)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		51,071,760	2582.14	1,189,104			1,181,786			(271,495)		(1,090,012)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		56,855,431	2582.14	1,406,667			1,315,619			(328,312)		(1,289,444)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		80,721,615	2582.14	2,079,829			1,867,876			(485,634)		(1,906,510)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		65,304,592	2582.14	1,759,613			1,511,130			(417,456)		(1,612,979)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		51,789,258	2582.14	1,423,526			1,198,389			(335,205)		(1,304,899)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		49,927,628	2582.14	1,417,698			1,155,312			(338,706)		(1,299,556)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		122,779,527	2582.14	3,600,212			2,841,084			(867,300)		(3,300,194)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		65,397,787	2582.14	1,978,416			1,513,286			(479,240)		(1,813,548)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/21/2017	11/20/2018	11/20/2018	Expiration		55,207,949	2582.14	1,744,879			1,277,497			(427,030)		(1,599,472)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	12/07/2017	12/06/2018	12/06/2018	Expiration		18,287,491	120.07	412,752						(119,954)		(412,752)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/07/2017	12/06/2018	12/06/2018	Expiration		2,704,487	80.98	63,454			64,790			9,971		(63,454)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	12/06/2018	Expiration		20,403,305	899.61	921,269			589,684			(67,303)		(921,269)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018	12/06/2018	Expiration		2,107,696	453.64	81,536			86,280			4,690		(81,536)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	12/07/2017	12/06/2018	12/06/2018	Expiration		73,870,910	2629.27	1,711,022			3,466,646			(95,104)		(1,711,022)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	12/07/2017	12/06/2018	12/06/2018	Expiration		25,140,652	2629.27	729,079						4,210		(729,079)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018	12/06/2018	Expiration		27,566,091	2629.27	573,597			699,094			(5,954)		(573,597)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/07/2017	12/06/2018	12/06/2018	Expiration		64,233,681	2629.27	1,486,091			1,629,008			(17,313)		(1,486,091)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	12/06/2018	Expiration		44,430,711	2629.27	1,086,236			1,126,792			(11,200)		(1,086,236)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	12/06/2018	Expiration		42,432,931	2629.27	1,099,689			1,076,127			(13,181)		(1,099,689)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	12/06/2018	Expiration		49,270,844	2629.27	1,324,123			1,249,541			(17,408)		(1,324,123)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	12/06/2018	Expiration		90,930,521	2629.27	2,550,911			2,306,057			(36,991)		(2,550,911)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	12/06/2018	Expiration		152,429,030	2629.27	4,451,816			3,865,700			(70,977)		(4,451,816)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	12/06/2018	Expiration		67,848,405	2629.27	2,042,727			1,720,680			(35,130)		(2,042,727)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/07/2017	12/06/2018	12/06/2018	Expiration		77,321,450	2629.27	2,413,805			1,960,922			(44,812)		(2,413,805)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	12/21/2017	12/20/2018	12/20/2018	Expiration		15,550,605	120.14	381,840						(69,147)		(381,840)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/21/2017	12/20/2018	12/20/2018	Expiration		3,018,918	79.63	64,829						(7,345)		(64,829)				0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018	12/20/2018	Expiration		16,555,833	916.71	755,271						113,022		(755,271)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/21/2017	12/20/2018	12/20/2018	Expiration		1,055,486	454.34	41,144			12,034			2,713		(41,144)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/21/2017	12/20/2018	12/20/2018	Expiration		72,814,448	2679.25	1,661,885			1,607,190			233,826		(1,661,885)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	12/21/2017	12/20/2018	12/20/2018	Expiration		21,332,586	2679.25	625,045						(4,210)		(625,045)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018	12/20/2018	Expiration		31,232,366	2679.25	664,340						65,685		(664,340)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/21/2017	12/20/2018	12/20/2018	Expiration		61,987,804	2679.25	1,446,941						143,140		(1,446,941)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	12/20/2018	Expiration		51,069,809	2679.25	1,258,041						125,811		(1,258,041)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	12/20/2018	Expiration		52,589,235	2679.25	1,360,833						136,299		(1,360,833)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	12/20/2018	Expiration		70,144,118	2679.25	1,883,949						189,250		(1,883,949)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	12/20/2018	Expiration		94,009,597	2679.25	2,659,673						267,524		(2,659,673)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	12/20/2018	Expiration		96,278,937	2679.25	2,836,352						285,764		(2,836,352)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	12/20/2018	Expiration		62,203,529	2679.25	1,890,077						191,203		(1,890,077)				0002
EQUITY INDEX CALL OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/21/2017	12/20/2018	12/20/2018	Expiration		48,793,173	2679.25	1,537,779						156,189		(1,537,779)				0002
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants												420,652,818	0	0	765,691,032	0	XXX	(439,619,600)	0	(239,669,053)	0	0	0	XXX
0149999999. Total-Purchased Options-Hedging Other												420,652,818	0	0	765,691,032	0	XXX	(439,619,600)	0	(239,669,053)	0	0	0	XXX
0369999999. Total-Purchased Options-Call Options and Warrants												420,652,818	0	0	765,691,032	0	XXX	(439,619,600)	0	(239,669,053)	0	0	0	XXX
0429999999. Total-Purchased Options												420,652,818	0	0	765,691,032	0	XXX	(439,619,600)	0	(239,669,053)	0	0	0	XXX
1409999999. Total-Hedging Other												420,652,818	0	0	765,691,032	0	XXX	(439,619,600)	0	(239,669,053)	0	0	0	XXX
1449999999. TOTAL												420,652,818	0	0	765,691,032	0	XXX	(439,619,600)	0	(239,669,053)	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed and variable indexed annuity products linked to changes in equity indices or Exchange Traded Funds

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 1 Designation											
BARCLAYS	Y	Y	20,480,000	29,710,796		9,230,796	29,710,796		9,230,796		0
BNP PARIBAS NY	Y	Y	4,848,866	6,545,457		1,696,591	6,545,457		1,696,591		0
CITIBANK	Y	Y	13,055,000	14,791,132		1,736,132	14,791,132		1,736,132		0
CREDIT SUISSE	Y	Y	4,814,000	6,267,659		1,453,659	6,267,659		1,453,659		0
GOLDMAN SACHS	Y	Y	910,000	2,125,271		1,215,271	2,125,271		1,215,271		0
JP MORGAN CHASE	Y	Y		7,671,677		7,671,677	7,671,677		7,671,677		0
MERRILL LYNCH	Y	Y	20,730,000	23,382,187		2,652,187	23,382,187		2,652,187		0
MORGAN STANLEY	Y	Y	143,845,575	69,306,019	(45,843,041)	0	69,306,019	(45,843,041)	0		0
SOCIETE GENERALE	Y	Y	14,210,000	15,594,196		1,384,196	15,594,196		1,384,196		0
UBS SECURITIES	Y	Y	280,000	2,196,183		1,916,183	2,196,183		1,916,183		0
WELLS FARGO	Y	Y	15,010,000	17,222,312		2,212,312	17,222,312		2,212,312		0
0299999999. Total NAIC 1 Designation			238,183,441	194,812,888	(45,843,041)	31,169,003	194,812,888	(45,843,041)	31,169,003	0	0
0999999999. Gross Totals			238,183,441	194,812,888	(45,843,041)	31,169,003	194,812,888	(45,843,041)	31,169,003	0	0
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				194,812,888	(45,843,041)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	20,480,000	20,480,000	XXX		
BNP PARIBAS NY	CASH		BANK OF NEW YORK (141001)	4,848,866	4,848,866	XXX		
CITIBANK	CASH		BANK OF NEW YORK (141001)	13,055,000	13,055,000	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	4,814,000	4,814,000	XXX		
GOLDMAN SACHS	CASH		BANK OF NEW YORK (141001)	910,000	910,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	20,730,000	20,730,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	8,950,000	8,950,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	134,895,575	134,895,575	XXX		
SOCIETE GENERALE	CASH		BANK OF NEW YORK (141001)	14,210,000	14,210,000	XXX		
UBS SECURITIES	CASH		BANK OF NEW YORK (141001)	280,000	280,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	15,010,000	15,010,000	XXX		
0299999999. Totals				238,183,441	238,183,441	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, NY		0.85	35,289	5,969	5,627,391	XXX
Raymond James	St. Petersburg, FL		0.80	3,366		1,823,623	XXX
Charleston Harbor	Charleston, SC					1,517,735	XXX
Community Bank of the Bay	Oakland, CA		2.00	584	170	100,000	XXX
Skipjack Cove	Georgetown, MD					349,409	XXX
Sailfish Marina	Palm Beach Shores, FL					596,245	XXX
PNC Bank	Pittsburgh, PA					(39,606,234)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					218,945	XXX
Bay Bridge Marina	Stevensville, MD					963,726	XXX
Mountain View Grand	Whitefield, NH					581,324	XXX
Huntington Bank	Columbus, OH					45,553	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		2.19	383,439		8,247,078	XXX
0199999. Total - Open Depositories		XXX	XXX	422,679	6,139	(19,535,205)	XXX
0399999. Total Cash on Deposit		XXX	XXX	422,679	6,139	(19,535,205)	XXX
0599999. Total Cash		XXX	XXX	422,679	6,139	(19,535,205)	XXX

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

1. January	44,251,525	4. April	9,959,535	7. July	67,366,279	10. October	71,770,501
2. February	39,464,658	5. May	36,989,252	8. August	21,634,617	11. November	975,236
3. March	61,114,547	6. June	9,108,871	9. September	17,144,870	12. December	(19,535,205)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class	O	12/31/2018	2.300		328,628,061	543,589	8,707,142
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						328,628,061	543,589	8,707,142
8899999. Total - Cash Equivalents						328,628,061	543,589	8,707,142

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	LIFE INSURANCE			125,168	127,744
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	LIFE INSURANCE			2,869,325	2,806,639
11.	Georgia GA	B	LIFE INSURANCE			113,000	119,684
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	LIFE INSURANCE			170,229	173,732
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ	B	LIFE INSURANCE			719,779	744,662
32.	New Mexico NM	B	LIFE INSURANCE			210,000	220,674
33.	New York NY						
34.	North Carolina NC	B	LIFE INSURANCE			413,000	437,429
35.	North Dakota ND						
36.	Ohio OH	B	LIFE INSURANCE	2,600,006	2,616,216		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	LIFE INSURANCE			85,114	86,866
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	313,744,156	317,599,353
59.	Total	XXX	XXX	2,600,006	2,616,216	318,449,772	322,316,782

DETAILS OF WRITE-INS

5801.	REINSURANCE	O	REINSURANCE WITH GALIC- LOYAL FIA TRUST			33,056,476	34,661,369
5802.	REINSURANCE	O	REINSURANCE WITH GALIC TRUST- CIGNA			280,687,680	282,937,984
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	313,744,156	317,599,353

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