HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Community Insurance Company

NAIC Group Code 0671 (Current) 0671 (Prior) NAIC Company Code 10345 Employer's ID Number 31-1440175

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 07/08/1995 Commenced Business 10/01/1995

Statutory Home Office 4361 Irwin Simpson Road (Street and Number), Mason, OH, US 45040-9498 (City or Town, State, Country and Zip Code)

Main Administrative Office 4361 Irwin Simpson Road (Street and Number)
Mason, OH, US 45040-9498 (City or Town, State, Country and Zip Code), 513-872-8100 (Area Code) (Telephone Number)

Mail Address N17 W24340 Riverwood Drive (Street and Number or P.O. Box), Waukesha, WI, US 53188 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records N17 W24340 Riverwood Drive (Street and Number)
Waukesha, WI, US 53188 (City or Town, State, Country and Zip Code), 262-523-3683 (Area Code) (Telephone Number)

Internet Website Address www.anthem.com

Statutory Statement Contact Jill M. Waddell (Name), 262-523-3683 (Area Code) (Telephone Number)
Jill.Waddell@anthem.com (E-mail Address), 262-523-4945 (FAX Number)

OFFICERS

President/Chairperson Steven John Martenet
Vice President/Treasurer Vincent Edward Scher
Vice President/Secretary Kathleen Susan Kiefer
Assistant Secretary Kristin Kim Cherie Howard

OTHER

Eric (Rick) Kenneth Noble, Assistant Treasurer

DIRECTORS OR TRUSTEES

Laurie Helm Benintendi
Ronald William Penczek
Kathleen Susan Kiefer
Steven John Martenet
Heather Chockley Steinmeyer #

State of Ohio
County of Warren SS:

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

Steven John Martenet President/Chairperson	Kathleen Susan Kiefer Vice President/Secretary	Vincent Edward Scher Vice President/Treasurer

Subscribed and sworn to before me this
_____ day of _____

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

State of Ohio
County of: Hamilton
The foregoing instrument was acknowledged before me
this 4th day of February, 2020
by Steven John Martenet
Notary Kristine A Baumgartner

NOTARY PUBLIC STATE OF OHIO

KRISTINE ANN BAUMGARTNER
Notary Public, State of Ohio
My Commission Expires
September 4, 2024

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	70,177,655	6.752	70,177,650	48,692	70,226,342	6.757
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	14,303,326	1.376	14,303,327	0	14,303,327	1.376
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	55,125,520	5.304	55,125,521	0	55,125,521	5.304
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	597,828,250	57.518	597,828,253	0	597,828,253	57.518
1.06 Industrial and miscellaneous	158,011,648	15.203	158,011,649	0	158,011,649	15.203
1.07 Hybrid securities	7,992,561	0.769	7,992,561	0	7,992,561	0.769
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated Bank loans	178,522,593	17.176	178,522,592	0	178,522,592	17.176
1.11 Total long-term bonds	1,081,961,553	104.098	1,081,961,553	48,692	1,082,010,245	104.103
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	197,020	0.019	197,020	0	197,020	0.019
3.02 Industrial and miscellaneous Other (Unaffiliated)	6,509,000	0.626	6,509,000	0	6,509,000	0.626
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	6,706,020	0.645	6,706,020	0	6,706,020	0.645
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(153,215,498)	(14.741)	(153,215,498)	8,610,276	(144,605,222)	(13.913)
6.02 Cash equivalents (Schedule E, Part 2)	9,981,799	0.960	9,981,799	2,630,703	12,612,502	1.213
6.03 Short-term investments (Schedule DA)	2,538,367	0.244	2,538,367	4,816,131	7,354,498	0.708
6.04 Total cash, cash equivalents and short-term investments	(140,695,332)	(13.537)	(140,695,332)	16,057,110	(124,638,222)	(11.992)
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	70,079,643	6.743	70,079,643		70,079,643	6.743
10. Receivables for securities	5,209,844	0.501	5,209,844		5,209,844	0.501
11. Securities Lending (Schedule DL, Part 1)	16,105,802	1.550	16,105,802	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	1,039,367,530	100.000	1,039,367,530	16,105,802	1,039,367,530	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		69,794,362
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,780,057	2,780,057
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	9,066,247	
	5.2 Totals, Part 3, Column 9	0	9,066,247
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		11,561,023
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		70,079,643
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		70,079,643

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,292,553,940
2.	Cost of bonds and stocks acquired, Part 3, Column 7		864,611,185
3.	Accrual of discount		857,465
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	2,292,126	
	4.2. Part 2, Section 1, Column 15	(47,504)	
	4.3. Part 2, Section 2, Column 13	187,767	
	4.4. Part 4, Column 11	13,248,261	15,680,650
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,978,950)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,071,193,388
7.	Deduct amortization of premium		8,605,193
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	2,492,955	
	9.2. Part 2, Section 1, Column 17	190,499	
	9.3. Part 2, Section 2, Column 14	68,995	
	9.4. Part 4, Column 13	597,846	3,350,295
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		92,159
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,088,667,573
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,088,667,573

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	70,177,655	69,844,820	70,216,566	69,378,028
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	70,177,655	69,844,820	70,216,566	69,378,028
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	14,303,326	14,798,349	15,935,911	13,235,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	55,125,520	57,910,166	58,682,134	50,495,000
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	597,828,250	622,231,366	614,433,799	561,318,314
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	309,075,569	314,714,472	311,000,090	315,764,943
	9. Canada	5,430,997	5,515,395	5,477,254	5,434,000
	10. Other Countries	30,020,236	30,867,677	30,030,348	29,715,000
	11. Totals	344,526,802	351,097,544	346,507,692	350,913,943
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,081,961,553	1,115,882,245	1,105,776,102	1,045,340,285
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	6,706,020	6,706,020	6,583,244	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	6,706,020	6,706,020	6,583,244	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	6,706,020	6,706,020	6,583,244	
	26. Total Stocks	6,706,020	6,706,020	6,583,244	
	27. Total Bonds and Stocks	1,088,667,573	1,122,588,265	1,112,359,346	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	14,808,471	23,237,160	36,055,195	4,303,855	1,754,773	XXX	80,159,454	7.3	47,064,918	3.7	80,159,454	0
1.2 NAIC 2						XXX	0	0.0		0.0		0
1.3 NAIC 3						XXX	0	0.0		0.0		0
1.4 NAIC 4						XXX	0	0.0		0.0		0
1.5 NAIC 5						XXX	0	0.0		0.0		0
1.6 NAIC 6						XXX	0	0.0		0.0		0
1.7 Totals	14,808,471	23,237,160	36,055,195	4,303,855	1,754,773	XXX	80,159,454	7.3	47,064,918	3.7	80,159,454	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		0
2.2 NAIC 2						XXX	0	0.0		0.0		0
2.3 NAIC 3						XXX	0	0.0		0.0		0
2.4 NAIC 4						XXX	0	0.0		0.0		0
2.5 NAIC 5						XXX	0	0.0		0.0		0
2.6 NAIC 6						XXX	0	0.0		0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,586,860	10,461,064	2,255,402	0	0	XXX	14,303,326	1.3	14,590,664	1.1	14,303,326	0
3.2 NAIC 2						XXX	0	0.0		0.0		0
3.3 NAIC 3						XXX	0	0.0		0.0		0
3.4 NAIC 4						XXX	0	0.0		0.0		0
3.5 NAIC 5						XXX	0	0.0		0.0		0
3.6 NAIC 6						XXX	0	0.0		0.0		0
3.7 Totals	1,586,860	10,461,064	2,255,402	0	0	XXX	14,303,326	1.3	14,590,664	1.1	14,303,326	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	4,000,000	16,187,305	31,288,435	0	3,649,780	XXX	55,125,520	5.0	48,418,809	3.8	55,125,520	0
4.2 NAIC 2						XXX	0	0.0		0.0		0
4.3 NAIC 3						XXX	0	0.0		0.0		0
4.4 NAIC 4						XXX	0	0.0		0.0		0
4.5 NAIC 5						XXX	0	0.0		0.0		0
4.6 NAIC 6						XXX	0	0.0		0.0		0
4.7 Totals	4,000,000	16,187,305	31,288,435	0	3,649,780	XXX	55,125,520	5.0	48,418,809	3.8	55,125,520	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	57,856,318	206,217,755	203,351,106	75,777,092	52,361,188	XXX	595,563,459	54.4	586,790,738	45.6	595,563,459	0
5.2 NAIC 2	0	0	2,264,791	0	0	XXX	2,264,791	0.2	5,332,012	0.4	2,264,791	0
5.3 NAIC 3						XXX	0	0.0		0.0		0
5.4 NAIC 4						XXX	0	0.0		0.0		0
5.5 NAIC 5						XXX	0	0.0		0.0		0
5.6 NAIC 6						XXX	0	0.0		0.0		0
5.7 Totals	57,856,318	206,217,755	205,615,897	75,777,092	52,361,188	XXX	597,828,250	54.6	592,122,750	46.0	597,828,250	0

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

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

NAIC Designation	1 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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,714,821	40,173,497	12,054,838	0	0	XXX	54,943,156	5.0	52,609,179	4.1	41,242,245	13,700,911
6.2 NAIC 2	7,834,383	77,724,535	6,670,606	158,389	2,518,527	XXX	94,906,440	8.7	141,555,278	11.0	72,293,236	22,613,204
6.3 NAIC 3	0	398,419	1,576,329	54,000	0	XXX	2,028,748	0.2	5,351,305	0.4	844,787	1,183,961
6.4 NAIC 4	0	2,775,819	4,914,142	59,000	0	XXX	7,748,961	0.7	10,872,606	0.8	395,666	7,353,295
6.5 NAIC 5	0	0	417,225	0	0	XXX	417,225	0.0	1,685,875	0.1	0	417,225
6.6 NAIC 6	0	132	0	0	0	XXX	132	0.0	0	0.0	132	0
6.7 Totals	10,549,204	121,072,402	25,633,140	271,389	2,518,527	XXX	160,044,662	14.6	212,074,243	16.5	114,776,066	45,268,596
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0		0.0		0
7.2 NAIC 2	0	0	0	0	7,992,561	XXX	7,992,561	0.7		0.0	7,992,561	0
7.3 NAIC 3						XXX	0	0.0		0.0		0
7.4 NAIC 4						XXX	0	0.0		0.0		0
7.5 NAIC 5						XXX	0	0.0		0.0		0
7.6 NAIC 6						XXX	0	0.0		0.0		0
7.7 Totals	0	0	0	0	7,992,561	XXX	7,992,561	0.7	0	0.0	7,992,561	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0		0.0		0
8.2 NAIC 2						XXX	0	0.0		0.0		0
8.3 NAIC 3						XXX	0	0.0		0.0		0
8.4 NAIC 4						XXX	0	0.0		0.0		0
8.5 NAIC 5						XXX	0	0.0		0.0		0
8.6 NAIC 6						XXX	0	0.0		0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	503,593	0	0	0	0	XXX	503,593	0.0	117,081	0.0	503,593	0
10.2 NAIC 2	0	3,338,178	3,364,574	0	0	XXX	6,702,752	0.6	19,345,517	1.5	6,702,752	0
10.3 NAIC 3	261,275	18,439,589	22,684,946	0	0	XXX	41,385,810	3.8	84,960,198	6.6	41,385,810	0
10.4 NAIC 4	2,158,216	57,169,537	65,119,645	0	0	XXX	124,447,398	11.4	263,030,222	20.5	124,447,398	0
10.5 NAIC 5	0	4,758,253	0	0	0	XXX	4,758,253	0.4	3,786,306	0.3	4,758,253	0
10.6 NAIC 6	636,826	203,591	326,169	0	63,554	XXX	1,230,140	0.1	620,510	0.0	1,230,140	0
10.7 Totals	3,559,910	83,909,148	91,495,334	0	63,554	XXX	179,027,946	16.4	371,859,834	28.9	179,027,946	0

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

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

NAIC Designation	1 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 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 81,470,063	296,276,781	285,004,976	80,080,947	57,765,741	0	800,598,508	73.1	XXX	XXX	786,897,597	13,700,911
11.2 NAIC 2	(d) 7,834,383	81,062,713	12,299,971	158,389	10,511,088	0	111,866,544	10.2	XXX	XXX	89,253,340	22,613,204
11.3 NAIC 3	(d) 261,275	18,838,008	24,261,275	54,000	0	0	43,414,558	4.0	XXX	XXX	42,230,597	1,183,961
11.4 NAIC 4	(d) 2,158,216	59,945,356	70,033,787	59,000	0	0	132,196,359	12.1	XXX	XXX	124,843,064	7,353,295
11.5 NAIC 5	(d) 0	4,758,253	417,225	0	0	0	(c) 5,175,478	0.5	XXX	XXX	4,758,253	417,225
11.6 NAIC 6	(d) 636,826	203,723	326,169	0	63,554	0	(c) 1,230,272	0.1	XXX	XXX	1,230,272	0
11.7 Totals	92,360,763	461,084,834	392,343,403	80,352,336	68,340,383	0	(b) 1,094,481,719	100.0	XXX	XXX	1,049,213,123	45,268,596
11.8 Line 11.7 as a % of Col. 7	8.4	42.1	35.8	7.3	6.2	0.0	100.0	XXX	XXX	XXX	95.9	4.1
12. Total Bonds Prior Year												
12.1 NAIC 1	80,793,304	292,954,579	263,204,311	87,757,299	24,881,896	0	XXX	XXX	749,591,389	58.3	740,257,385	9,334,004
12.2 NAIC 2	5,949,899	137,817,712	19,434,685	557,630	2,472,881	0	XXX	XXX	166,232,807	12.9	143,236,035	22,996,772
12.3 NAIC 3	1,961,680	26,853,852	61,495,971	0	0	0	XXX	XXX	90,311,503	7.0	87,651,319	2,660,184
12.4 NAIC 4	0	118,247,568	155,655,260	0	0	0	XXX	XXX	273,902,828	21.3	263,908,172	9,994,656
12.5 NAIC 5	0	4,553,696	918,485	0	0	0	XXX	XXX	(c) 5,472,181	0.4	3,786,307	1,685,874
12.6 NAIC 6	68,250	191,125	361,135	0	0	0	XXX	XXX	(c) 620,510	0.0	620,510	0
12.7 Totals	88,773,133	580,618,532	501,069,847	88,314,929	27,354,777	0	XXX	XXX	(b) 1,286,131,218	100.0	1,239,459,728	46,671,490
12.8 Line 12.7 as a % of Col. 9	6.9	45.1	39.0	6.9	2.1	0.0	XXX	XXX	100.0	XXX	96.4	3.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	78,755,239	290,395,431	279,900,238	80,080,947	57,765,742	0	786,897,597	71.9	740,257,385	57.6	786,897,597	XXX
13.2 NAIC 2	4,270,346	67,901,642	9,088,791	0	7,992,561	0	89,253,340	8.2	143,236,035	11.1	89,253,340	XXX
13.3 NAIC 3	261,276	18,838,008	23,131,313	0	0	0	42,230,597	3.9	87,651,319	6.8	42,230,597	XXX
13.4 NAIC 4	2,158,217	57,565,202	65,119,645	0	0	0	124,843,064	11.4	263,908,172	20.5	124,843,064	XXX
13.5 NAIC 5	0	4,758,253	0	0	0	0	4,758,253	0.4	3,786,307	0.3	4,758,253	XXX
13.6 NAIC 6	636,826	203,723	326,169	0	63,554	0	1,230,272	0.1	620,510	0.0	1,230,272	XXX
13.7 Totals	86,081,904	439,662,259	377,566,156	80,080,947	65,821,857	0	1,049,213,123	95.9	1,239,459,728	96.4	1,049,213,123	XXX
13.8 Line 13.7 as a % of Col. 7	8.2	41.9	36.0	7.6	6.3	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	7.9	40.2	34.5	7.3	6.0	0.0	95.9	XXX	XXX	XXX	95.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,714,824	5,881,350	5,104,738	0	(1)	0	13,700,911	1.3	9,334,004	0.7	XXX	13,700,911
14.2 NAIC 2	3,564,037	13,161,071	3,211,180	158,389	2,518,527	0	22,613,204	2.1	22,996,772	1.8	XXX	22,613,204
14.3 NAIC 3	(1)	0	1,129,962	54,000	0	0	1,183,961	0.1	2,660,184	0.2	XXX	1,183,961
14.4 NAIC 4	(1)	2,380,154	4,914,142	59,000	0	0	7,353,295	0.7	9,994,656	0.8	XXX	7,353,295
14.5 NAIC 5	0	0	417,225	0	0	0	417,225	0.0	1,685,874	0.1	XXX	417,225
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	6,278,859	21,422,575	14,777,247	271,389	2,518,526	0	45,268,596	4.1	46,671,490	3.6	XXX	45,268,596
14.8 Line 14.7 as a % of Col. 7	13.9	47.3	32.6	0.6	5.6	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	0.6	2.0	1.4	0.0	0.2	0.0	4.1	XXX	XXX	XXX	XXX	4.1

(a) Includes $ 45,268,597 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 6,624,895 current year of bonds with Z designations and $ 429,386 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.

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ 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 $ 12,518,406 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 1,760

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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	9,981,799	10,932,814	29,874,399	0	0	XXX	50,789,012	4.6	19,876,827	1.5	50,789,012	0
1.02 Residential Mortgage-Backed Securities	4,826,672	12,304,346	6,180,796	4,303,855	1,754,773	XXX	29,370,442	2.7	27,188,090	2.1	29,370,442	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
1.05 Totals	14,808,471	23,237,160	36,055,195	4,303,855	1,754,773	XXX	80,159,454	7.3	47,064,917	3.7	80,159,454	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0		0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,586,860	10,461,064	2,255,402	0	0	XXX	14,303,326	1.3	14,590,664	1.1	14,303,326	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
3.05 Totals	1,586,860	10,461,064	2,255,402	0	0	XXX	14,303,326	1.3	14,590,664	1.1	14,303,326	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	4,000,000	16,187,305	31,288,435	0	3,649,780	XXX	55,125,520	5.0	48,418,809	3.8	55,125,520	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
4.05 Totals	4,000,000	16,187,305	31,288,435	0	3,649,780	XXX	55,125,520	5.0	48,418,809	3.8	55,125,520	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	22,322,624	105,500,297	136,474,923	27,179,056	44,669,363	XXX	336,146,263	30.7	297,728,986	23.1	336,146,263	0
5.02 Residential Mortgage-Backed Securities	35,533,694	100,717,458	66,790,208	46,085,817	7,691,825	XXX	256,819,002	23.5	286,321,793	22.3	256,819,002	0
5.03 Commercial Mortgage-Backed Securities	0	0	2,350,766	2,512,219	0	XXX	4,862,985	0.4	8,071,970	0.6	4,862,985	0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
5.05 Totals	57,856,318	206,217,755	205,615,897	75,777,092	52,361,188	XXX	597,828,250	54.6	592,122,749	46.0	597,828,250	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	9,857,644	119,666,357	20,571,582	113,000	0	XXX	150,208,583	13.7	211,987,701	16.5	114,776,066	35,432,517
6.02 Residential Mortgage-Backed Securities	9,751	42,407	61,558	158,389	2,518,527	XXX	2,790,632	0.3	86,542	0.0	0	2,790,632
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
6.04 Other Loan-Backed and Structured Securities	681,809	1,363,638	5,000,000	0	0	XXX	7,045,447	0.6		0.0	0	7,045,447
6.05 Totals	10,549,204	121,072,402	25,633,140	271,389	2,518,527	XXX	160,044,662	14.6	212,074,243	16.5	114,776,066	45,268,596
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	7,992,561	XXX	7,992,561	0.7		0.0	7,992,561	0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
7.05 Totals	0	0	0	0	7,992,561	XXX	7,992,561	0.7	0	0.0	7,992,561	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0		0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		0
8.07 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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	1,042,614	0	0	XXX	1,042,614	0.1		0.0	1,042,614	0
10.02 Unaffiliated Bank Loans - Acquired	3,559,910	83,909,148	90,452,720	0	63,554	XXX	177,985,332	16.3	371,859,834	28.9	177,985,332	0
10.03 Totals	3,559,910	83,909,148	91,495,334	0	63,554	XXX	179,027,946	16.4	371,859,834	28.9	179,027,946	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	47,748,927	262,747,837	220,464,741	27,292,056	56,311,704	XXX	614,565,265	56.2	XXX	XXX	579,132,748	35,432,517
11.02 Residential Mortgage-Backed Securities	40,370,117	113,064,211	73,032,562	50,548,061	11,965,125	XXX	288,980,076	26.4	XXX	XXX	286,189,444	2,790,632
11.03 Commercial Mortgage-Backed Securities	0	0	2,350,766	2,512,219	0	XXX	4,862,985	0.4	XXX	XXX	4,862,985	0
11.04 Other Loan-Backed and Structured Securities	681,809	1,363,638	5,000,000	0	0	XXX	7,045,447	0.6	XXX	XXX	0	7,045,447
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	3,559,910	83,909,148	91,495,334	0	63,554	XXX	179,027,946	16.4	XXX	XXX	179,027,946	0
11.08 Totals	92,360,763	461,084,834	392,343,403	80,352,336	68,340,383	0	1,094,481,719	100.0	XXX	XXX	1,049,213,123	45,268,596
11.09 Line 11.08 as a % of Col. 7	8.4	42.1	35.8	7.3	6.2	0.0	100.0	XXX	XXX	XXX	95.9	4.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	45,003,449	309,207,827	199,360,522	25,578,294	13,452,895	XXX	XXX	XXX	592,602,987	46.1	546,018,041	46,584,946
12.02 Residential Mortgage-Backed Securities	41,622,671	117,829,033	80,019,967	60,222,872	13,901,882	XXX	XXX	XXX	313,596,425	24.4	313,509,884	86,541
12.03 Commercial Mortgage-Backed Securities	0	0	5,558,206	2,513,764	0	XXX	XXX	XXX	8,071,970	0.6	8,071,970	0
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0		0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans	2,147,010	153,581,671	216,131,153	0	0	XXX	XXX	XXX	371,859,834	28.9	371,859,834	0
12.08 Totals	88,773,130	580,618,531	501,069,848	88,314,930	27,354,777	0	XXX	XXX	1,286,131,216	100.0	1,239,459,729	46,671,487
12.09 Line 12.08 as a % of Col. 9	6.9	45.1	39.0	6.9	2.1	0.0	XXX	XXX	100	XXX	96.4	3.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	42,161,628	242,731,307	210,749,052	27,179,056	56,311,705	XXX	579,132,748	52.9	546,018,041	42.5	579,132,748	XXX
13.02 Residential Mortgage-Backed Securities	40,360,366	113,021,804	72,971,004	50,389,672	9,446,598	XXX	286,189,444	26.1	313,509,884	24.4	286,189,444	XXX
13.03 Commercial Mortgage-Backed Securities	0	0	2,350,766	2,512,219	0	XXX	4,862,985	0.4	8,071,970	0.6	4,862,985	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	3,559,910	83,909,148	91,495,334	0	63,554	XXX	179,027,946	16.4	371,859,834	28.9	179,027,946	XXX
13.08 Totals	86,081,904	439,662,259	377,566,156	80,080,947	65,821,857	0	1,049,213,123	95.9	1,239,459,729	96.4	1,049,213,123	XXX
13.09 Line 13.08 as a % of Col. 7	8.2	41.9	36.0	7.6	6.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.9	40.2	34.5	7.3	6.0	0.0	95.9	XXX	XXX	XXX	95.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	5,587,299	20,016,530	9,715,689	113,000	(1)	XXX	35,432,517	3.2	46,584,946	3.6	XXX	35,432,517
14.02 Residential Mortgage-Backed Securities	9,751	42,407	61,558	158,389	2,518,527	XXX	2,790,632	0.3	86,541	0.0	XXX	2,790,632
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	681,809	1,363,638	5,000,000	0	0	XXX	7,045,447	0.6	0	0.0	XXX	7,045,447
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	6,278,859	21,422,575	14,777,247	271,389	2,518,526	0	45,268,596	4.1	46,671,487	3.6	XXX	45,268,596
14.09 Line 14.08 as a % of Col. 7	13.9	47.3	32.6	0.6	5.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.6	2.0	1.4	0.0	0.2	0.0	4.1	XXX	XXX	XXX	XXX	4.1

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	117,080	117,080	0	0	0
2. Cost of short-term investments acquired	2,671,473	2,671,473	0	0	0
3. Accrual of discount	5,593	5,593	0	0	0
4. Unrealized valuation increase (decrease)	(6,280)	(6,280)	0	0	0
5. Total gain (loss) on disposals	(137)	(137)	0	0	0
6. Deduct consideration received on disposals	244,626	244,626	0	0	0
7. Deduct amortization of premium	4,736	4,736	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,538,367	2,538,367	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	2,538,367	2,538,367	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	3,036,653,339	208,653,339	2,828,000,000	0
3. Accrual of discount	22,750	22,750	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	31,687	99	31,588	0
6. Deduct consideration received on disposals	3,026,725,977	198,694,389	2,828,031,588	0
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)	9,981,799	9,981,799	0	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	9,981,799	9,981,799	0	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	ArcLight Energy Partners V		Boston	MA	ArcLight Capital Partners		12/01/2011	3	1,145,120		8,609,025	(1,189,188)						3,726,822	0.800
	Pathway Private Equity fund XXII, LLC		Irvine	CA	Pathway Capital Management		01/16/2007	3	(10,084,563)		10,257,287	807,482						2,916,542	20.500
	Pathway Private Equity Fund 7, LLC		Irvine	CA	Pathway Capital Management		04/24/2013	3	28,054,563		51,213,331	9,447,953						7,204,080	15.700
2599999. Joint Venture Interests - Other - Unaffiliated									19,115,120	0	70,079,643	9,066,247	0	0	0	0	0	13,847,444	XXX
4899999. Total - Unaffiliated									19,115,120	0	70,079,643	9,066,247	0	0	0	0	0	13,847,444	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									19,115,120	0	70,079,643	9,066,247	0	0	0	0	0	13,847,444	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
	Pathway Private Equity fund XXII, LLC	Irvine	CA	Pathway Capital Management	01/16/2007	3		211,420		20.500
	Pathway Private Equity Fund 7, LLC	Irvine	CA	Pathway Capital Management	04/24/2013	3		2,568,637		15.700
2599999. Joint Venture Interests - Other - Unaffiliated							0	2,780,057	0	XXX
4899999. Total - Unaffiliated							0	2,780,057	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	2,780,057	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Pathway Private Equity fund XXII, LLC	Irvine	CA	Pathway Capital Management	01/16/2007	12/31/2019						0			3,678,083			0	
	Pathway Private Equity Fund 7, LLC	Irvine	CA	Pathway Capital Management	04/24/2013	12/31/2019						0			7,882,940			0	
2599999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	11,561,023	0	0	0	0
4899999. Total - Unaffiliated							0	0	0	0	0	0	0	0	11,561,023	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							0	0	0	0	0	0	0	0	11,561,023	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-SV-3	US TREASURY N/B				1	6,986,352	100.3670	7,025,690	7,000,000	6,993,105	0	2,821	0	0	1.750	1.793	MN	15,817	122,500	12/01/2019	05/15/2022
912828-YB-0	US TREASURY N/B	LS			1	29,871,719	97.4960	29,248,800	30,000,000	29,874,399	0	2,680	0	0	1.625	1.672	FA	184,137	0	10/11/2019	08/15/2029
912828-YE-4	US TREASURY N/B	LS			1	3,935,944	98.0900	3,923,600	4,000,000	3,939,709	0	3,764	0	0	1.250	1.587	FA	16,896	0	09/12/2019	08/31/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						40,794,015	XXX	40,198,090	41,000,000	40,807,213	0	9,265	0	0	XXX	XXX	XXX	216,850	122,500	XXX	XXX
36176A-FG-9	GNMA POOL 760067			4	1	30,620	106.5080	30,628	28,756	30,363	0	(117)	0	0	4.000	3.048	MON	96	1,150	12/01/2019	04/15/2041
36176C-K2-0	GNMA POOL 762013			4	1	14,126	104.5930	14,765	14,116	14,125	0	(1)	0	0	4.000	3.951	MON	47	565	12/01/2019	03/15/2041
36176M-UY-7	GNMA POOL 770399			4	1	23,855	108.7510	24,395	22,432	23,701	0	(85)	0	0	4.500	3.347	MON	84	1,009	12/01/2019	06/15/2041
36177T-AG-2	GNMA POOL 798106			4	1	40,937	104.2830	40,691	39,020	40,777	0	220	0	0	3.500	2.455	MON	114	1,366	12/01/2019	03/15/2042
36177X-RU-4	GNMA POOL AA1399			4	1	85,749	105.1240	84,233	80,128	84,500	0	(183)	0	0	3.500	2.968	MON	234	2,804	12/01/2019	07/15/2042
36178D-7H-8	GNMA POOL AA6296			4	1	174,769	103.1560	172,289	167,018	174,203	0	(78)	0	0	3.000	2.035	MON	418	5,010	12/01/2019	04/15/2043
36179Q-3H-2	GNMA II POOL MA2600			4	1	3,008,582	104.1570	3,066,568	2,944,178	3,005,462	0	(648)	0	0	3.000	2.517	MON	7,360	88,325	12/01/2019	02/20/2045
36179Q-WF-4	GNMA II POOL MA2446			4	1	1,923,229	105.9110	1,904,767	1,798,460	1,917,203	0	(1,651)	0	0	4.000	2.481	MON	5,995	71,938	12/01/2019	12/20/2044
36179Q-YR-6	GNMA II POOL MA2520			4	1	1,517,235	103.3080	1,519,697	1,471,035	1,514,716	0	(626)	0	0	3.000	2.361	MON	3,678	44,131	12/01/2019	01/20/2045
36179Q-YS-4	GNMA II POOL MA2521			4	1	2,251,534	104.2910	2,227,711	2,136,053	2,245,995	0	(1,210)	0	0	3.500	2.305	MON	6,230	74,762	12/01/2019	01/20/2045
36179R-4D-8	GNMA II POOL MA3520			4	1	261,500	103.2860	271,706	263,062	261,532	0	8	0	0	3.000	3.114	MON	658	7,892	12/01/2019	03/20/2046
36179R-7H-6	GNMA II POOL MA3596			4	1	110,578	103.2750	114,764	111,125	110,588	0	3	0	0	3.000	3.092	MON	278	3,334	12/01/2019	04/20/2046
36179R-LP-2	GNMA II POOL MA3034			4	1	2,079,677	104.2600	2,076,142	1,991,312	2,076,185	0	(612)	0	0	3.500	2.470	MON	5,808	69,696	12/01/2019	08/20/2045
36179R-S8-3	GNMA II POOL MA3243			4	1	115,940	103.3070	120,489	116,632	115,955	0	4	0	0	3.000	3.110	MON	292	3,499	12/01/2019	11/20/2045
36179S-5K-9	GNMA II POOL MA4450			4	1	441,781	103.1820	466,406	452,023	441,969	0	72	0	0	3.000	3.472	MON	1,130	13,561	12/01/2019	05/20/2047
36179S-B7-1	GNMA II POOL MA3662			4	1	220,172	103.2100	228,430	221,325	220,195	0	6	0	0	3.000	3.096	MON	553	6,640	12/01/2019	05/20/2046
36179S-EG-8	GNMA II POOL MA3735			4	1	34,895	103.2000	36,230	35,106	34,900	0	1	0	0	3.000	3.115	MON	88	1,053	12/01/2019	06/20/2046
36179S-JS-7	GNMA II POOL MA3873			4	1	396,139	103.2480	411,125	398,192	396,178	0	8	0	0	3.000	3.095	MON	995	11,946	12/01/2019	08/20/2046
36179S-JT-5	GNMA II POOL MA3874			4	1	4,970,388	103.9480	4,852,353	4,668,058	4,960,486	0	(1,621)	0	0	3.500	2.019	MON	13,615	163,382	12/01/2019	08/20/2046
36179S-LR-6	GNMA II POOL MA3936			4	1	441,827	103.3000	458,556	443,907	441,866	0	8	0	0	3.000	3.083	MON	1,110	13,317	12/01/2019	09/20/2046
36179T-EY-7	GNMA II POOL MA4651			4	1	1,082,253	103.0170	1,141,297	1,107,872	1,082,748	0	153	0	0	3.000	3.443	MON	2,770	33,236	12/01/2019	08/20/2047
36179T-LS-2	GNMA II POOL MA4837			4	1	3,637,309	103.7870	3,633,135	3,500,568	3,637,211	0	(99)	0	0	3.500	3.190	MON	10,210	0	12/20/2019	11/20/2047
36200M-2Y-8	GNMA POOL 604791			4	1	27,146	112.0810	31,392	28,008	27,345	0	58	0	0	5.500	6.090	MON	128	1,540	12/01/2019	11/15/2033
36200M-C3-5	GNMA POOL 604090			4	1	16,558	113.4460	18,971	16,723	16,581	0	10	0	0	6.000	6.272	MON	84	1,003	12/01/2019	03/15/2033
36200N-SL-6	GNMA POOL 605423			4	1	17,996	110.7520	20,713	18,702	18,124	0	38	0	0	5.000	5.883	MON	78	935	12/01/2019	05/15/2034
3620A2-TX-4	GNMA POOL 717066			4	1	11,291	108.7820	11,271	10,361	11,220	0	(12)	0	0	4.500	2.132	MON	39	466	12/01/2019	05/15/2039
3620A2-W3-6	GNMA POOL 717166			4	1	23,834	108.8190	24,901	22,883	23,721	0	(43)	0	0	4.500	3.634	MON	86	1,030	12/01/2019	06/15/2039
3620A6-B4-8	GNMA POOL 720159			4	1	11,816	107.7950	12,122	11,245	11,765	0	(16)	0	0	4.500	3.167	MON	42	506	12/01/2019	07/15/2039
3620A9-YX-3	GNMA POOL 723526			4	1	30,624	109.3650	32,977	30,153	30,561	0	(15)	0	0	4.500	4.207	MON	113	1,357	12/01/2019	12/15/2039
3620A9-ZE-4	GNMA POOL 723541			4	1	50,290	111.3020	53,741	48,284	50,029	0	(82)	0	0	5.000	4.228	MON	201	2,414	12/01/2019	12/15/2039
3620AA-R2-6	GNMA POOL 724205			4	1	23,600	106.4000	25,680	24,135	23,651	0	(7)	0	0	4.000	4.522	MON	80	965	12/01/2019	08/15/2039
3620AB-4P-8	GNMA POOL 725430			4	1	36,973	106.5060	38,832	36,460	36,811	0	(17)	0	0	4.500	4.409	MON	137	1,641	12/01/2019	11/15/2039
3620AC-6V-1	GNMA POOL 726384			4	1	14,591	110.9020	15,603	14,070	14,540	0	(8)	0	0	5.000	4.097	MON	59	703	12/01/2019	10/15/2039
3620AC-V8-4	GNMA POOL 726139			4	1	28,141	108.8360	30,537	28,058	28,126	0	(1)	0	0	4.500	4.444	MON	105	1,262	12/01/2019	01/15/2040
3620AD-6J-6	GNMA POOL 727273			4	1	18,839	108.8430	19,954	18,333	18,760	0	(14)	0	0	4.500	4.058	MON	69	825	12/01/2019	12/15/2039
3620AE-EG-1	GNMA POOL 727435			4	1	6,055	107.5450	6,423	5,973	6,051	0	0	0	0	4.500	3.697	MON	22	269	12/01/2019	02/15/2040
3620AF-4W-4	GNMA POOL 729037			4	1	46,393	111.2350	48,488	43,590	46,200	0	26	0	0	5.000	2.973	MON	182	2,179	12/01/2019	02/15/2040
3620AJ-XX-2	GNMA POOL 731594			4	1	78,115	105.2290	80,134	76,152	77,975	0	154	0	0	4.000	3.225	MON	254	3,046	12/01/2019	11/15/2040
3620AM-VR-0	GNMA POOL 734224			4	1	32,260	108.7590	33,519	30,820	32,040	0	(86)	0	0	4.500	3.857	MON	116	1,387	12/01/2019	02/15/2041
3620AR-HU-8	GNMA POOL 737443			4	1	56,254	109.3540	59,427	54,344	56,045	0	(44)	0	0	4.500	3.841	MON	204	2,445	12/01/2019	09/15/2040
3620AS-AL-3	GNMA POOL 738111			4	1	23,826	106.4280	23,783	22,347	23,677	0	(37)	0	0	4.000	2.714	MON	74	894	12/01/2019	03/15/2041
3620AT-EB-9	GNMA POOL 739130			4	1	23,072	107.2970	23,323	21,737	22,695	0	(256)	0	0	5.500	4.986	MON	100	1,196	12/01/2019	01/15/2039
3620AV-X2-3	GNMA POOL 741497			4	1	71,886	108.1350	77,347	71,528	71,803	0	(52)	0	0	4.000	3.953	MON	238	2,861	12/01/2019	12/15/2040
3620C0-Z9-2	GNMA POOL 745168			4	1	19,331	111.2110	20,256	18,214	19,178	0	(71)	0	0	5.000	4.011	MON	76	911	12/01/2019	06/15/2040
3620C0-ZL-5	GNMA POOL 745147			4	1	20,810	108.8120	20,674	19,000	20,706	0	19	0	0	4.500	1.234	MON	71	855	12/01/2019	06/15/2040
3620C1-AZ-9	GNMA POOL 745324			4	1	7,980	108.2770	8,194	7,567	7,903	0	(7)	0	0	4.500	3.832	MON	28	341	12/01/2019	07/15/2040
3620C6-DE-2	GNMA POOL 749901			4	1	19,535	106.3480	20,033	18,837	19,350	0	(157)	0	0	4.500	4.217	MON	71	848	12/01/2019	09/15/2040
36210B-4H-5	GNMA POOL 487824			4	1	14,358	108.9000	15,252	14,005	14,300	0	(22)	0	0	4.500	4.097	MON	53	630	12/01/2019	04/15/2039
36210B-YF-6	GNMA POOL 487710			4	1	14,381	108.8300	15,293	14,052	14,330	0	(19)	0	0	4.500	4.079	MON	53	632	12/01/2019	03/15/2039
36211S-FB-8	GNMA POOL 521362			4	1	30,829	112.1030	35,907	32,031	31,031	0	42	0	0	5.500	6.336	MON	147	1,762	12/01/2019	06/15/2035
36225A-ZL-7	GNMA POOL 780747			4	1	27,948	112.0560	30,633	27,337	27,648	0	(52)	0	0	6.500	6.142	MON	148	1,777	12/01/2019	03/15/2028
36225B-X2-9	GNMA POOL 781597			4	1	21,029	110.7190	24,498	22,127	21,265	0	98	0	0	5.000	6.081	MON	92	1,106	12/01/2019	05/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36230M-VF-1	GNMA POOL 753314			4	1	87,847	106.5690	93,501	87,738	87,794	0	(39)	0	0	4.000	4.009	MON	292	3,509	12/01/2019	12/15/2040
36230N-US-2	GNMA POOL 754193			4	1	9,551	108.7320	9,592	8,822	9,511	0	11	0	0	4.500	1.782	MON	33	397	12/01/2019	08/15/2041
36241K-BR-8	GNMA POOL 781848			4	1	34,413	114.2400	39,338	34,435	34,400	0	(3)	0	0	6.000	6.044	MON	172	2,066	12/01/2019	10/15/2034
36241K-DZ-8	GNMA POOL 781920			4	1	26,879	112.1770	30,915	27,559	26,987	0	6	0	0	5.500	6.070	MON	126	1,516	12/01/2019	05/15/2035
36241K-GU-6	GNMA POOL 782011			4	1	37,014	111.3280	43,641	39,201	37,415	0	115	0	0	5.000	6.116	MON	163	1,960	12/01/2019	12/15/2035
36241K-TS-7	GNMA POOL 782361			4	1	1,779	112.0800	1,942	1,733	1,773	0	(2)	0	0	5.500	4.981	MON	8	95	12/01/2019	07/15/2038
36241K-XW-3	GNMA POOL 782493			4	1	31,252	111.3230	34,222	30,741	31,168	0	(30)	0	0	5.000	4.716	MON	128	1,537	12/01/2019	12/15/2038
36241K-Z4-3	GNMA POOL 782563			4	1	16,368	111.2640	17,671	15,882	16,295	0	(29)	0	0	5.000	4.461	MON	66	794	12/01/2019	02/15/2039
36241L-4U-7	GNMA POOL 783535			4	1	94,145	106.5070	93,181	87,488	93,484	0	(226)	0	0	4.000	2.667	MON	292	3,500	12/01/2019	02/15/2042
36241L-7B-6	GNMA POOL 783590			4	1	1,571,592	108.0260	1,549,773	1,434,629	1,560,525	0	(2,904)	0	0	4.500	2.517	MON	5,380	64,558	12/01/2019	06/20/2041
36241L-L3-8	GNMA POOL 783046			4	1	52,963	105.4840	52,350	49,629	52,660	0	1	0	0	4.000	2.506	MON	165	1,985	12/01/2019	08/15/2040
36241L-P4-2	GNMA POOL 783143			4	1	15,437	106.5010	16,404	15,403	15,433	0	(1)	0	0	4.000	3.954	MON	51	616	12/01/2019	10/15/2040
36241L-TT-3	GNMA POOL 783262			4	1	18,711	108.8430	19,106	17,553	18,592	0	(34)	0	0	4.500	3.224	MON	66	790	12/01/2019	03/15/2041
36290V-JX-3	GNMA POOL 618678			4	1	8,629	113.9870	9,790	8,588	8,609	0	(12)	0	0	6.000	6.006	MON	43	515	12/01/2019	10/15/2036
36291D-4G-5	GNMA POOL 625523			4	1	32,753	107.1600	34,832	32,504	32,718	0	15	0	0	4.500	4.340	MON	122	1,463	12/01/2019	07/15/2039
36292C-3R-3	GNMA POOL 645308			4	1	13,692	111.5170	15,392	13,802	13,712	0	9	0	0	5.500	5.632	MON	63	759	12/01/2019	06/15/2038
36292D-XW-7	GNMA POOL 646093			4	1	3,418	109.8650	3,506	3,191	3,353	0	(53)	0	0	5.000	4.375	MON	13	160	12/01/2019	01/15/2038
36294U-UM-2	GNMA POOL 660388			4	1	10,157	105.2130	10,432	9,915	10,136	0	(7)	0	0	3.500	3.032	MON	29	347	12/01/2019	02/15/2042
36295E-SA-6	GNMA POOL 668413			4	1	5,314	110.8440	5,863	5,290	5,302	0	(10)	0	0	6.000	6.009	MON	26	317	12/01/2019	04/15/2037
36295H-JT-8	GNMA POOL 670874			4	1	18,337	107.3670	18,608	17,331	18,286	0	157	0	0	4.000	1.864	MON	58	693	12/01/2019	08/15/2041
36295K-4D-2	GNMA POOL 673220			4	1	6,697	112.7560	7,382	6,547	6,677	0	(12)	0	0	6.000	5.527	MON	33	393	12/01/2019	10/15/2038
36295P-5U-2	GNMA POOL 676859			4	1	7,266	111.4060	7,800	7,002	7,238	0	(3)	0	0	5.000	4.009	MON	29	350	12/01/2019	05/15/2038
36295P-QP-0	GNMA POOL 676462			4	1	11,837	114.3160	13,168	11,519	11,764	0	(40)	0	0	6.000	5.645	MON	58	691	12/01/2019	11/15/2037
36295Q-N7-1	GNMA POOL 677314			4	1	6,162	108.7830	6,717	6,175	6,162	0	0	0	0	5.500	5.560	MON	28	340	12/01/2019	09/15/2038
36296A-JR-6	GNMA POOL 685272			4	1	5,652	106.8860	5,616	5,254	5,632	0	5	0	0	5.000	0.097	MON	22	263	12/01/2019	04/15/2038
36296D-GP-7	GNMA POOL 687906			4	1	58,352	111.8380	63,552	56,825	58,157	0	61	0	0	5.500	4.909	MON	260	3,125	12/01/2019	09/15/2038
36296F-GT-4	GNMA POOL 689710			4	1	4,144	110.3120	4,456	4,039	4,138	0	2	0	0	6.500	4.019	MON	22	262	12/01/2019	07/15/2038
36296Q-LQ-0	GNMA POOL 697935			4	1	13,381	108.8400	13,735	12,620	13,291	0	(12)	0	0	4.500	3.232	MON	47	568	12/01/2019	03/15/2039
36296U-3V-0	GNMA POOL 702012			4	1	10,293	110.8770	11,149	10,055	10,273	0	1	0	0	5.000	4.209	MON	42	503	12/01/2019	03/15/2039
36296U-Z2-9	GNMA POOL 701961			4	1	11,496	108.8440	11,797	10,839	11,425	0	2	0	0	4.500	3.145	MON	41	488	12/01/2019	06/15/2039
36296U-Z3-7	GNMA POOL 701962			4	1	37,599	108.8440	40,661	37,357	37,552	0	(24)	0	0	4.500	4.402	MON	140	1,681	12/01/2019	06/15/2039
36296X-GS-7	GNMA POOL 704109			4	1	4,747	112.7670	5,175	4,589	4,733	0	(2)	0	0	6.000	5.002	MON	23	275	12/01/2019	12/15/2038
36296X-YS-7	GNMA POOL 704621			4	1	10,930	108.8260	11,306	10,389	10,884	0	2	0	0	4.500	3.065	MON	39	467	12/01/2019	07/15/2039
36297D-NG-8	GNMA POOL 708791			4	1	13,862	108.8470	14,469	13,293	13,807	0	43	0	0	5.000	3.921	MON	55	665	12/01/2019	05/15/2039
36297G-BH-2	GNMA POOL 711140			4	1	34,818	108.8340	37,288	34,261	34,745	0	(31)	0	0	4.500	4.189	MON	128	1,542	12/01/2019	02/15/2040
36297H-RQ-3	GNMA POOL 712495			4	1	16,097	107.7240	17,223	15,988	16,058	0	(33)	0	0	4.500	4.467	MON	60	719	12/01/2019	06/15/2039
36297K-KZ-3	GNMA POOL 714112			4	1	18,062	111.2910	19,351	17,388	17,926	0	(71)	0	0	5.000	4.517	MON	72	869	12/01/2019	08/15/2039
36297K-ZU-8	GNMA POOL 714555			4	1	20,795	108.8140	20,805	19,120	20,616	0	(31)	0	0	4.500	2.662	MON	72	860	12/01/2019	06/15/2039
38381B-C3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS PB			4	1	1,139,688	102.9600	1,170,223	1,136,580	1,138,679	0	(1,009)	0	0	3.500	3.308	MON	3,315	36,465	01/08/2019	11/20/2047
38381R-PZ-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-023 CLASS KA			4	1	767,897	104.3240	798,357	765,266	766,856	0	(1,040)	0	0	3.500	3.301	MON	2,232	22,320	01/23/2019	10/20/2048
38381R-QH-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-23 CLASS LE			4	1	1,443,669	103.9160	1,490,186	1,434,034	1,441,387	0	(2,281)	0	0	3.500	3.223	MON	4,183	41,826	01/25/2019	07/20/2048
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						29,422,551	XXX	29,646,730	28,378,028	29,370,442	0	(14,530)	0	0	XXX	XXX	XXX	83,110	858,651	XXX	XXX
0599999. Total - U.S. Government Bonds						70,216,566	XXX	69,844,820	69,378,028	70,177,655	0	(5,265)	0	0	XXX	XXX	XXX	299,960	981,151	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
419791-U2-2	HAWAII ST			2	1FE	4,680,720	110.7640	4,430,560	4,000,000	4,240,277	0	(80,437)	0	0	5.000	2.780	MN	33,333	200,000	12/01/2019	11/01/2024
57582N-UT-0	MASSACHUSETTS ST REF-SERIES A				1FE	1,809,864	102.4240	1,613,178	1,575,000	1,586,861	0	(19,740)	0	0	5.250	3.930	FA	34,453	82,688	12/01/2019	08/01/2020
57582R-DU-7	MASSACHUSETTS ST SERIES A				1FE	1,953,525	123.5430	1,853,145	1,500,000	1,803,151	0	(43,744)	0	0	5.000	1.702	JJ	37,500	75,000	12/01/2019	07/01/2026
677522-CB-8	OHIO ST SERIES A	SD			1FE	489,452	120.3290	481,316	400,000	452,251	0	(8,623)	0	0	5.000	2.480	FA	8,333	20,000	12/01/2019	08/01/2025
882723-SR-1	TEXAS STATE SERIES A			2	1FE	3,720,600	117.2900	3,518,700	3,000,000	3,378,274	0	(74,782)	0	0	5.000	2.190	AO	37,500	150,000	12/01/2019	10/01/2026
97705L-Q4-2	WISCONSIN ST			2	1FE	3,281,750	105.1250	2,901,450	2,760,000	2,842,512	0	(60,010)	0	0	5.000	2.701	MN	23,000	138,000	12/01/2019	05/01/2024

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						15,935,911	XXX	14,798,349	13,235,000	14,303,326	0	(287,336)	0	0	XXX	XXX	XXX	174,119	665,688	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						15,935,911	XXX	14,798,349	13,235,000	14,303,326	0	(287,336)	0	0	XXX	XXX	XXX	174,119	665,688	XXX	XXX
052430-KZ-7	AUSTIN TX INDEP SCH DIST SERIES B			2	1FE	3,203,581	118.9480	3,193,754	2,685,000	2,992,715	0	(50,298)	0	0	5.000	2.770	FA	55,938	134,250	12/01/2019	08/01/2028
100853-MW-7	BOSTON MASS SERIAL A				1FE	1,911,894	104.9840	1,627,252	1,550,000	1,601,636	0	(40,291)	0	0	5.000	2.280	AO	19,375	77,500	12/01/2019	04/01/2021
144783-CM-7	CARROLL CNTY GA SCH				1FE	2,066,530	112.3310	2,005,108	1,785,000	1,873,779	0	(25,441)	0	0	5.000	3.371	AO	22,313	89,250	12/01/2019	04/01/2023
160069-TD-2	CHARLESTON COUNTY SC			2	1FE	1,779,450	107.1310	1,606,965	1,500,000	1,556,347	0	(29,525)	0	0	5.000	2.881	MN	12,500	75,000	12/01/2019	11/01/2025
249002-FZ-4	DENTON TX INDEP SCH DIST			2	1FE	3,664,473	120.1210	3,669,697	3,055,000	3,649,780	0	(14,692)	0	0	5.000	2.209	FA	57,706	0	10/15/2019	08/15/2048
34153Q-EB-8	FLORIDA ST BRD OF EDU PUBLIC E SERIES C			2	1FE	3,215,010	112.0260	3,360,780	3,000,000	3,168,520	0	(23,458)	0	0	4.000	3.030	JD	10,000	120,000	12/01/2019	06/01/2036
346766-QL-5	FORT BEND CNTY TX			2	1FE	4,701,600	107.9660	4,318,640	4,000,000	4,175,126	0	(77,245)	0	0	5.000	2.900	MS	66,667	200,000	12/01/2019	03/01/2028
35880C-TY-0	FRISCO TX INDEP SCH DIST SERIES A			2	1FE	3,231,870	111.6850	3,350,550	3,000,000	3,171,775	0	(25,231)	0	0	4.000	2.970	FA	45,333	120,000	12/01/2019	08/15/2034
438687-AU-9	HONOLULU CITY & CNTY HI SERIES A			2	1FE	1,923,588	112.6890	2,028,402	1,800,000	1,898,832	0	(11,215)	0	0	4.000	3.187	MS	24,000	72,000	12/01/2019	09/01/2037
495033-BS-0	KING COUNTY WASH SCH DIST 401				1FE	4,571,160	100.0000	4,000,000	4,000,000	4,000,000	0	(60,847)	0	0	5.000	3.301	JD	16,667	200,000	12/01/2019	12/01/2020
584002-RW-1	MECKLENBURG CNTY N C				1FE	2,673,420	124.9200	2,498,400	2,000,000	2,361,627	0	(47,960)	0	0	5.000	2.170	JD	8,333	100,000	12/01/2019	12/01/2026
584002-RX-9	MECKLENBURG CNTY N C				1FE	2,579,840	127.7750	2,555,500	2,000,000	2,339,822	0	(38,174)	0	0	5.000	2.610	JD	8,333	100,000	12/01/2019	12/01/2027
64966K-YX-5	NEW YORK NY			2	1FE	3,410,400	113.3880	3,401,640	3,000,000	3,163,730	0	(42,307)	0	0	5.000	3.370	FA	62,500	150,000	12/01/2019	08/01/2024
735371-LX-2	PORT SEATTLE WASH			2	1FE	1,313,988	105.8800	1,323,500	1,250,000	1,260,785	0	(7,187)	0	0	5.500	4.862	JD	5,729	68,750	12/01/2019	12/01/2023
779240-NC-0	ROUND ROCK TX INDEP SCH DIST			2	1FE	3,774,208	127.0970	3,882,813	3,055,000	3,726,176	0	(48,032)	0	0	5.000	2.179	FA	104,379	0	04/16/2019	08/01/2030
79623P-BP-9	SAN ANTONIO TX			2	1FE	6,337,080	115.0140	6,900,840	6,000,000	6,297,716	0	(29,542)	0	0	4.000	3.331	FA	100,000	220,667	12/01/2019	08/01/2035
830218-FL-2	SKAGIT CNTY WA PUBLIC HOSP DIS			2	1FE	1,133,490	110.8380	1,108,380	1,000,000	1,042,081	0	(13,486)	0	0	5.000	3.470	JD	4,167	50,000	12/01/2019	12/01/2028
84055Q-EV-8	S TX CMNTY CLG DIST			2	1FE	1,621,679	113.0330	1,622,024	1,435,000	1,513,821	0	(20,133)	0	0	5.000	3.376	FA	27,106	71,750	12/01/2019	08/15/2029
851035-UG-8	SPRINGFIELD MO SCH DIST R 12			2	1FE	2,965,813	126.5950	3,012,961	2,380,000	2,934,744	0	(31,069)	0	0	5.000	2.181	MS	39,667	28,758	06/04/2019	03/01/2036
864813-Q5-2	SUFFOLK VA SERIES A			2	1FE	2,603,060	122.1480	2,442,960	2,000,000	2,396,508	0	(61,648)	0	0	5.000	1.570	FA	41,667	100,000	12/01/2019	02/01/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						58,682,134	XXX	57,910,166	50,495,000	55,125,520	0	(697,781)	0	0	XXX	XXX	XXX	732,380	1,977,925	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						58,682,134	XXX	57,910,166	50,495,000	55,125,520	0	(697,781)	0	0	XXX	XXX	XXX	732,380	1,977,925	XXX	XXX
02765M-AT-9	AMERICAN MUNI PWR OH INC SOLAR SERIES A			2	1FE	3,197,591	121.5260	3,390,575	2,790,000	3,165,580	0	(32,011)	0	0	5.000	3.280	FA	52,700	75,563	01/09/2019	02/15/2037
02765U-LL-6	AMERICAN MUN PWR-OHIO INC SERIES A			2	1FE	2,132,050	107.1730	2,143,460	2,000,000	2,118,744	0	(4,321)	0	0	4.000	3.566	FA	30,222	80,000	12/01/2019	02/15/2041
040654-WS-0	ARIZONA ST TRANSN BRD HWY REV			2	1FE	4,536,212	115.4470	4,386,986	3,800,000	4,207,071	0	(84,514)	0	0	5.000	2.470	JJ	95,000	190,000	12/01/2019	07/01/2032
04780T-DJ-0	ATLANTA GA ARPORT PASSENGER FA SERIES D			2	1FE	2,460,374	113.5460	2,441,239	2,150,000	2,454,323	0	(6,051)	0	0	4.000	2.330	JJ	26,517	0	10/10/2019	07/01/2035
058508-GZ-9	BALL IN ST UNIV UNIV REVENUE SERIES R			2	1FE	749,307	120.7420	784,823	650,000	724,689	0	(8,659)	0	0	5.000	3.261	JJ	16,250	32,500	12/01/2019	07/01/2036
058508-KD-3	BALL IN ST UNIV UNIV REVENUE			2	1FE	3,314,821	122.7840	3,523,901	2,870,000	3,256,353	0	(39,012)	0	0	5.000	3.180	JJ	71,750	145,094	12/01/2019	07/01/2037
090929-GN-4	BIRMINGHAM AL SPL CARE FACS FI			2	1FE	3,121,524	114.8480	3,215,744	2,800,000	2,992,580	0	(31,673)	0	0	5.000	3.591	JD	11,667	140,000	12/01/2019	06/01/2033
11506K-EP-2	BROWARD CNTY FL PORT FACS REV. SERIES A			2	1FE	3,461,724	121.9310	3,414,068	2,800,000	3,449,025	0	(12,699)	0	0	5.000	2.309	MS	36,944	0	10/10/2019	09/01/2044
11506K-FK-2	BROWARD CNTY FL PORT FACS REV. SERIES B			2	1FE	2,178,660	108.1740	2,163,480	2,000,000	2,175,393	0	(3,267)	0	0	4.000	2.949	MS	21,111	0	10/15/2019	09/01/2049
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG			2	1FE	1,117,340	115.4400	1,154,400	1,000,000	1,055,800	0	(11,454)	0	0	5.000	3.621	JD	4,167	50,000	12/01/2019	06/01/2030
130179-GV-0	CALIFORNIA ST EDUCTNL FACS AUT SERIES U-7				1FE	2,028,540	150.2130	2,253,195	1,500,000	2,001,626	0	(12,065)	0	0	5.000	3.130	JD	6,250	75,000	12/01/2019	06/01/2046
130179-SD-7	CALIFORNIA ST EDUCTNL FACS AUT SERIES V-1				1FE	2,918,040	153.2920	3,065,840	2,000,000	2,907,187	0	(10,853)	0	0	5.000	2.740	MN	16,667	57,500	06/12/2019	05/01/2049
13080S-RZ-9	CALIFORNIA STWD CMNTYS DEV AUT SERIES A			2	1FE	493,520	106.4750	532,375	500,000	494,173	0	283	0	0	3.500	3.600	AO	4,375	17,500	12/01/2019	04/01/2035
136542-KD-8	CANADIAN RIVER TX MUNI WTR ATH			2	1FE	3,037,367	104.1440	2,681,708	2,575,000	2,638,876	0	(55,331)	0	0	5.000	2.739	FA	48,639	128,750	12/01/2019	02/15/2026
15504R-GB-9	CENTRAL PUGET SOUND WASH REGL SERIES S-1			2	1FE	3,831,848	119.1290	3,841,910	3,225,000	3,595,029	0	(57,531)	0	0	5.000	2.851	MN	26,875	161,250	12/01/2019	11/01/2032
161045-MJ-5	CHARLOTTE N C WTR & SWR SYS				1FE	2,425,460	113.4230	2,268,460	2,000,000	2,198,237	0	(54,087)	0	0	5.000	2.051	JJ	50,000	100,000	12/01/2019	07/01/2023
167562-NT-0	CHICAGO ILL MIDWAY ARPT REV			2	1FE	4,861,755	112.6520	5,069,340	4,500,000	4,668,193	0	(38,066)	0	0	5.000	3.980	JJ	112,500	225,000	12/01/2019	01/01/2030
167593-D5-8	CHICAGO IL O'HARE INTERNATIONA SERIES C			2	1FE	930,081	110.7600	919,308	830,000	925,859	0	(4,222)	0	0	4.000	2.210	JJ	16,600	0	08/28/2019	01/01/2037
167593-HE-5	CHICAGO IL O'HARE INTERNATIONA			2	1FE	4,894,076	106.8280	4,700,432	4,400,000	4,520,302	0	(57,032)	0	0	5.000	3.571	JJ	110,000	220,000	12/01/2019	01/01/2027
181117-FN-7	CLARK CNTY WASH PUB UTIL			2	1FE	1,850,445	117.3540	1,772,045	1,510,000	1,739,026	0	(35,232)	0	0	5.000	2.281	JJ	37,750	75,500	12/01/2019	01/01/2033
19648F-JE-5	COLORADO ST HLTH FACS AUTH HOS SERIES A			2	1FE	3,158,932	111.6400	3,125,920	2,800,000	3,152,238	0	(6,694)	0	0	4.000	2.550	MN	14,311	26,444	10/10/2019	11/15/2043
196632-MA-8	COLORADO SPRINGS CO UTILS			2	1FE	2,043,380	103.2920	2,065,840	2,000,000	2,004,709	0	(5,175)	0	0	5.000	4.721	MN	12,778	100,000	12/01/2019	11/15/2027
200588-PA-3	COMMERCE CITY CO SALES & USE T			2	1FE	2,406,023	119.5680	2,325,598	1,945,000	2,264,029	0	(44,396)	0	0	5.000	2.301	FA	40,521	97,250	12/01/2019	08/01/2033
20774Y-MY-0	CONNECTICUT ST HLTH & EDUCTN			2	1FE	2,143,625	111.8880	2,047,550	1,830,000	1,946,940	0	(31,191)	0	0	5.000	3.061	JJ	45,750	91,500	12/01/2019	07/01/2030
249182-FQ-4	DENVER CITY & CNTY CO ARPT REV			2	1FE	1,350,475	109.6890	1,288,846	1,175,000	1,230,921	0	(18,291)	0	0	5.000	3.251	MN	7,507	58,750	12/01/2019	11/15/2026
249182-KZ-8	DENVER CITY & CNTY CO ARPT REV SERIES A				1FE	2,569,405	121.5920	2,559,512	2,105,000	2,556,463	0	(12,942)	0	0	5.000	1.700	JD	8,771	52,625	10/10/2019	12/01/2026
249182-LF-1	DENVER CITY & CNTY CO ARPT REV SERIES A			2	1FE	4,586,400	122.5660	4,902,640	4,000,000	4,521,200	0	(49,523)	0	0	5.000	3.301	JD	16,667	200,000	12/01/2019	12/01/2032
25477G-EC-5	DISTRICT COLUMBIA INCOME TAX			2	1FE	5,523,310	101.5770	5,078,850	5,000,000	5,028,825	0	(67,591)	0	0	5.000	3.592	JD	20,833	250,000	12/01/2019	12/01/2027
270618-FQ-9	E BATON ROUGE PARISH LA SWR CO SERIES A			2	1FE	5,045,541	110.7720	5,034,587	4,545,000	5,037,164	0	(8,377)	0	0	4.000	2.651	FA	31,310	0	10/17/2019	02/01/2045
271371-VB-9	EAST CAROLINA NC UNIV			2	1FE	2,215,978	112.4520	2,277,153	2,025,000	2,107,645	0	(20,135)	0	0	5.000	3.821	AO	25,313	101,250	12/01/2019	10/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29270C-F9-1	ENERGY NORTHWEST WASH ELEC REV SERIES C			2	1FE	2,691,886	116.3470	2,629,442	2,260,000	2,490,957	0	(47,805)	0	0	5.000	2.580	JJ	56,500	113,000	12/01/2019	07/01/2026
38611T-BQ-9	GRAND PARKWAY TRANSPRTN CORP T SERIES A			2	1FE	3,231,384	120.9390	3,204,884	2,650,000	3,218,048	0	(13,335)	0	0	5.000	2.149	AO	33,125	0	10/10/2019	10/01/2043
387883-VV-0	GRANT CNTY WA PUBLIC UTIL SERIES B			2	1FE	2,958,332	113.5140	2,900,283	2,555,000	2,758,469	0	(41,527)	0	0	5.000	3.091	JJ	63,875	127,750	12/01/2019	01/01/2030
392274-2A-3	GTR ORLANDO FL AVIATION AUTH A SERIES A			2	1FE	1,437,776	123.8920	1,424,758	1,150,000	1,432,291	0	(5,485)	0	0	5.000	2.190	AO	14,056	0	10/10/2019	10/01/2036
392274-2D-7	GTR ORLANDO FL AVIATION AUTH A SERIES A			2	1FE	1,762,254	111.8810	1,745,344	1,560,000	1,758,462	0	(3,792)	0	0	4.000	2.520	AO	15,253	0	10/10/2019	10/01/2039
392274-W9-3	GTR ORLANDO FL AVIATION AUTH A SERIES A			2	1FE	2,326,300	119.2470	2,384,940	2,000,000	2,261,442	0	(29,435)	0	0	5.000	3.090	AO	25,000	100,000	12/01/2019	10/01/2036
396080-JL-8	GREENVILLE SC HOSP SYS BRD HOS			2	1FE	4,368,640	107.4700	4,298,800	4,000,000	4,099,796	0	(40,130)	0	0	5.000	3.871	MN	33,333	200,000	12/01/2019	05/01/2030
442348-4Q-8	HOUSTON TEX ARPT SYS REV			2	1FE	1,103,760	105.3810	1,053,810	1,000,000	1,023,205	0	(30,968)	0	0	5.000	3.400	JJ	25,000	50,000	12/01/2019	07/01/2023
442435-2L-6	HOUSTON TEX UTIL SYS REV			2	1FE	2,963,975	113.0560	2,826,400	2,500,000	2,688,091	0	(45,238)	0	0	5.000	2.930	MN	15,972	125,000	12/01/2019	11/15/2031
45203H-A5-1	ILLINOIS FIN AUTH SERIES A			2	1FE	4,675,520	116.0780	4,643,120	4,000,000	4,342,467	0	(66,049)	0	0	5.000	3.050	AO	50,000	200,000	12/01/2019	10/01/2028
45203H-P2-2	ILLINOIS FIN AUTH SERIES A			2	1FE	1,912,920	116.3130	1,872,639	1,610,000	1,786,950	0	(30,157)	0	0	5.000	2.782	MN	10,286	80,500	12/01/2019	11/15/2030
454898-VN-4	INDIANA ST MUNI PWR AGY SERIES A			2	1FE	1,175,490	120.9450	1,209,450	1,000,000	1,143,605	0	(15,685)	0	0	5.000	2.970	JJ	25,000	50,000	12/01/2019	01/01/2035
45506D-CY-9	INDIANA ST FIN AUTH REVENUE			2	1FE	3,324,600	108.1930	3,245,790	3,000,000	3,085,410	0	(37,253)	0	0	5.000	3.621	MS	50,000	150,000	12/01/2019	03/01/2030
45506D-PB-5	INDIANA ST FIN AUTH REVENUE SERIES A			2	1FE	1,262,770	118.2900	1,182,900	1,000,000	1,140,667	0	(25,982)	0	0	5.000	2.070	FA	20,833	50,000	12/01/2019	02/01/2027
45506D-W9-2	INDIANA ST FIN AUTH REVENUE SERIES A			2	1FE	1,099,179	125.2710	1,108,648	885,000	1,088,822	0	(10,357)	0	0	5.000	2.190	FA	18,438	22,985	06/24/2019	02/01/2037
455141-PZ-8	INDIANA TRANS FIN AUTH HWY REF-SERIES C				1FE	798,672	104.0140	738,499	710,000	716,804	0	(7,124)	0	0	5.500	4.421	JD	3,254	39,050	12/01/2019	12/01/2020
45528U-D8-1	INDIANAPOLIS IN LOCAL PUBLIC I SERIES D				1FE	2,531,760	123.1400	2,462,800	2,000,000	2,510,340	0	(21,420)	0	0	5.000	1.591	JJ	35,833	0	08/14/2019	01/01/2028
46263R-NV-3	IPS MULTI SCH BLDG CORP IND				1FE	3,104,650	127.6870	3,192,175	2,500,000	3,066,172	0	(38,478)	0	0	5.000	2.221	JJ	57,639	27,778	04/03/2019	01/15/2029
469494-AQ-1	JACKSONVILLE FL TRANSPTN AUTH			2	1FE	1,215,280	118.0190	1,180,190	1,000,000	1,121,758	0	(19,988)	0	0	5.000	2.640	FA	20,833	50,000	12/01/2019	08/01/2031
48542A-DK-4	KANSAS ST DEV FIN AUTH HOSP			2	1FE	1,134,880	107.7620	1,077,620	1,000,000	1,037,057	0	(14,769)	0	0	5.000	3.361	MN	6,389	50,000	12/01/2019	11/15/2032
54240T-CS-0	LONG BEACH CA BOND FIN AUTH			2	1FE	3,013,119	107.0150	2,889,405	2,700,000	2,768,346	0	(35,477)	0	0	5.000	3.561	MN	22,500	135,000	12/01/2019	11/01/2026
542691-BU-3	LONG ISLAND NY PWR AUTH ELEC S			2	1FE	1,405,026	122.1160	1,550,873	1,270,000	1,391,335	0	(11,716)	0	0	5.000	3.701	MS	21,167	53,093	12/01/2019	09/01/2038
542691-BV-1	LONG ISLAND NY PWR AUTH ELEC S			2	1FE	1,105,450	121.8110	1,218,110	1,000,000	1,094,762	0	(9,146)	0	0	5.000	3.711	MS	16,667	41,806	12/01/2019	09/01/2039
544552-WC-2	LOS ANGELES CA HBR DEP REV			2	1FE	3,354,498	114.5720	3,356,960	2,930,000	3,143,987	0	(42,613)	0	0	5.000	3.271	FA	61,042	146,500	12/01/2019	08/01/2031
560427-D9-4	MAINE ST HLTH HGR EDUCTNL			2	1FE	2,341,859	114.7260	2,351,883	2,050,000	2,191,997	0	(28,790)	0	0	5.000	3.330	JJ	51,250	102,500	12/01/2019	07/01/2032
560427-UD-6	MAINE ST HLTH HGR EDUCTNL			2	1FE	2,141,291	108.6870	2,173,740	2,000,000	2,135,232	0	0	0	0	5.000	4.424	JJ	50,000	100,000	12/01/2019	07/01/2030
560459-5V-7	MAINE MUN BD BK				1FE	3,688,230	117.8740	3,536,220	3,000,000	3,269,464	0	(51,096)	0	0	5.000	2.990	MN	25,000	150,000	12/01/2019	11/01/2024
575579-HC-4	MASSACHUSETTS BAY TRANSN AUTH MASS SALES TAX REV				1FE	3,972,920	120.3020	4,812,080	4,000,000	3,988,591	0	1,758	0	0	5.000	5.060	JJ	100,000	200,000	12/01/2019	07/01/2025
575832-L7-3	MASSACHUSETTS ST COLLEGE BLDG SERIES A			2	1Z	589,653	109.0580	556,196	510,000	567,138	0	(22,515)	0	0	5.000	0.186	MN	4,250	25,500	01/29/2019	05/01/2036
575832-N7-1	MASSACHUSETTS ST COLLEGE BLDG SERIES A			2	1FE	1,689,701	108.9370	1,623,161	1,490,000	1,633,669	0	(56,032)	0	0	5.000	0.819	MN	12,417	74,500	01/29/2019	05/01/2036
57583U-QP-6	MASSACHUSETTS ST DEV FIN AGY			2	1FE	544,790	106.0530	530,265	500,000	509,625	0	(5,222)	0	0	5.000	3.851	AO	6,250	25,000	12/01/2019	10/01/2031
57583U-YZ-5	MASSACHUSETTS ST DEV FIN AGY				1FE	1,971,456	109.6700	1,864,390	1,700,000	1,783,781	0	(31,837)	0	0	5.000	2.941	JJ	42,500	85,000	12/01/2019	07/01/2022
57584X-K2-6	MASSACHUSETTS ST DEV FIN AGYRE SERIES T			2	1FE	3,960,048	120.8810	4,170,395	3,450,000	3,834,190	0	(44,442)	0	0	5.000	3.311	JJ	86,250	172,500	12/01/2019	07/01/2038
57584X-UP-4	MASSACHUSETTS ST DEV FIN AGYRE			2	1FE	1,732,514	120.4900	1,686,860	1,400,000	1,630,245	0	(31,129)	0	0	5.000	2.351	AO	17,500	70,000	12/01/2019	10/01/2033
57584X-UQ-2	MASSACHUSETTS ST DEV FIN AGYRE			2	1FE	1,232,440	120.2540	1,202,540	1,000,000	1,161,074	0	(21,735)	0	0	5.000	2.401	AO	12,500	50,000	12/01/2019	10/01/2034
57584X-WK-3	MASSACHUSETTS ST DEV FIN AGYRE SERIES E			2	2FE	2,381,440	116.8190	2,336,380	2,000,000	2,264,791	0	(36,709)	0	0	5.000	2.761	JJ	50,000	100,000	12/01/2019	07/01/2031
57586P-7K-6	MASSACHUSETTS ST HSG FIN AGY			2	1FE	3,000,000	104.8080	3,144,240	3,000,000	3,000,000	0	0	0	0	4.125	4.125	JD	10,313	123,750	12/01/2019	12/01/2036
575896-QG-3	MASSACHUSETTS ST PORT AUTH REV SERIES B			2	1FE	694,818	117.9480	707,688	600,000	655,961	0	(9,184)	0	0	5.000	3.140	JJ	15,000	30,000	12/01/2019	07/01/2027
575896-QL-2	MASSACHUSETTS ST PORT AUTH REV SERIES B			2	1FE	627,814	117.4340	645,887	550,000	596,091	0	(7,520)	0	0	5.000	3.320	JJ	13,750	27,500	12/01/2019	07/01/2029
575896-QP-3	MASSACHUSETTS ST PORT AUTH REV SERIES B			2	1FE	677,826	116.6920	700,152	600,000	646,218	0	(7,508)	0	0	5.000	3.450	JJ	15,000	30,000	12/01/2019	07/01/2031
575896-QQ-1	MASSACHUSETTS ST PORT AUTH REV SERIES B			2	1FE	686,384	116.4510	710,351	610,000	655,407	0	(7,364)	0	0	5.000	3.500	JJ	15,250	30,500	12/01/2019	07/01/2032
576000-WX-7	MASSACHUSETTS ST SCH BLDG AUTH SERIES A			2	1FE	3,479,504	122.5760	3,432,128	2,800,000	3,465,602	0	(13,902)	0	0	5.000	2.120	FA	58,722	0	10/10/2019	02/15/2044
576049-W3-0	MASSACHUSETTS ST WTR RES AUTH SERIES B				1FE	3,701,340	135.4370	4,063,110	3,000,000	3,638,497	0	(50,849)	0	0	5.250	2.900	FA	65,625	157,500	12/01/2019	08/01/2030
57604P-A6-1	MASSACHUSETTS ST WTR POLLUTN REF-POOL PG				1FE	2,213,260	106.5540	2,131,080	2,000,000	2,031,831	0	(19,060)	0	0	5.250	4.200	FA	43,750	105,000	12/01/2019	08/01/2021
592190-PF-3	MET NASHVILLE TN ARPT AUTH ARP SERIES B			2	1FE	976,808	121.3590	970,872	800,000	976,230	0	(578)	0	0	5.000	2.590	JJ	1,556	0	12/06/2019	07/01/2044
592481-HF-5	MET ST LOUIS SEWER DIST WSTWTR SERIES B			2	1FE	2,020,902	117.7950	1,990,736	1,690,000	1,888,014	0	(34,157)	0	0	5.000	2.631	MN	14,083	84,500	12/01/2019	05/01/2032
592481-JB-2	MET ST LOUIS SEWER DIST WSTWTR SERIES C			2	1FE	1,214,136	119.5200	1,254,960	1,050,000	1,169,000	0	(16,811)	0	0	5.000	3.020	MN	8,750	52,500	12/01/2019	05/01/2035
59259N-2G-7	METRO TRANSN AUTH NY DEDICATED SERIES A			1	1FE	1,284,650	126.0760	1,260,760	1,000,000	1,191,382	0	(25,498)	0	0	5.250	2.231	MN	6,708	52,500	12/01/2019	11/15/2027
59259N-S5-3	METRO TRANSN AUTH NY DEDICATED			2	1FE	3,586,500	110.6100	3,318,300	3,000,000	3,184,268	0	(60,839)	0	0	5.000	2.760	MN	19,167	150,000	12/01/2019	11/15/2031
59259Y-6M-6	METROPOLITAN TRANSN AUTH NY SERIES D-1			2	1FE	1,865,625	118.5130	1,777,695	1,500,000	1,736,423	0	(37,414)	0	0	5.000	2.130	MN	9,583	75,000	12/01/2019	11/15/2029
593791-GX-8	MIAMI UNIV OH			2	1FE	1,138,240	114.4550	1,144,550	1,000,000	1,068,887	0	(13,410)	0	0	5.000	3.391	MS	16,667	50,000	12/01/2019	09/01/2032
59447T-VA-8	MICHIGAN ST FIN AUTH REVENUE SERIES A			2	1FE	4,846,776	109.9010	4,835,644	4,400,000	4,838,651	0	(8,125)	0	0	4.000	2.810	FA	66,489	0	10/15/2019	02/15/2044
604146-AM-2	MINNESOTA ST GEN FUND REVENUE			2	1FE	2,016,158	108.2340	1,894,095	1,750,000	1,824,735	0	(32,939)	0	0	5.000	2.950	MS	29,167	87,500	12/01/2019	03/01/2024
60416S-VZ-0	MINNESOTA ST HSG FIN AGY SERIES D			2	1FE	350,000	104.9410	367,294	350,000	350,000	0	0	0	0	3.100	3.100	JJ	5,425	10,850	12/01/2019	01/01/2028
60416S-WA-4	MINNESOTA ST HSG FIN AGY SERIES D			2	1FE	425,000	104.7680	445,264	425,000	425,000	0	0	0	0	3.150	3.150	JJ	6,694	13,388	12/01/2019	07/01/2028
60637A-NW-8	MISSOURI ST HLTH & EDUCTNL FAC SERIES A			2	1FE	3,176,069	111.1740	3,363,014	3,025,000	3,167,160	0	(8,909)	0	0	4.000	3.410	MN	15,461	69,911	04/05/2019	11/15/2039
622634-FU-2	MOUNT PLEASANT SC WTR & SWR RE SERIES A			2	1FE	4,150,840	110.7090	4,428,360	4,000,000	4,140,791	0	(3,923)	0	0	4.000	3.766	JD	13,333	160,000	12/01/2019	06/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
641480-JA-7	NEVADA ST HWY IMPT REV			2	1FE	3,852,690	121.4900	3,644,700	3,000,000	3,567,448	0	(82,526)	0	0	5.000	1.859	JD	12,500	150,000	12/01/2019	12/01/2028
645790-FM-3	NEW JERSEY ST HLTH CARE FACS F SERIES A			2	1FE	2,320,580	119.8270	2,396,540	2,000,000	2,225,769	0	(30,933)	0	0	5.000	3.071	JJ	50,000	100,000	12/01/2019	07/01/2033
64579F-Z4-8	NJ HEALTH CARE FACS REV			2	1Z	2,188,080	109.5700	2,191,400	2,000,000	2,054,285	0	(20,305)	0	0	5.000	3.851	JJ	50,000	100,000	12/01/2019	07/01/2031
646139-5B-7	NEW JERSEY ST TURNPIKE AUTH SERIES A			2	1FE	4,765,568	115.1960	4,895,830	4,250,000	4,502,436	0	(50,858)	0	0	5.000	3.560	JJ	106,250	212,500	12/01/2019	01/01/2032
646140-DC-4	NEW JERSEY ST TURNPIKE AUTH TU SERIES A			2	1FE	2,527,584	112.4810	2,536,447	2,255,000	2,522,225	0	(5,360)	0	0	4.000	2.520	JJ	45,100	0	10/15/2019	01/01/2048
647370-HT-5	NEW MEXICO ST HOSP EQUIPMENT L SERIES A			2	1FE	3,661,805	111.2140	3,892,490	3,500,000	3,631,268	0	(14,348)	0	0	4.000	3.450	FA	58,333	140,000	12/01/2019	08/01/2036
649717-UG-8	NEW YORK CITY NY TRUST FOR CUL			2	1FE	1,157,430	127.2120	1,272,120	1,000,000	1,142,332	0	(13,369)	0	0	5.000	3.170	JJ	25,000	31,389	12/01/2019	01/01/2034
649717-UH-6	NEW YORK CITY NY TRUST FOR CUL			2	1FE	1,996,190	126.1390	2,207,433	1,750,000	1,972,795	0	(20,705)	0	0	5.000	3.350	JJ	43,750	54,931	12/01/2019	01/01/2037
649710-BG-7	NEW YORK NY CITY TRANSITIONAL			2	1FE	2,248,840	104.1550	2,083,100	2,000,000	2,032,669	0	(29,117)	0	0	5.000	3.450	FA	41,667	100,000	12/01/2019	02/01/2026
649838-JY-6	NEW YORK ST DORM AUTH REV				1FE	2,301,140	110.2710	2,205,420	2,000,000	2,096,411	0	(25,173)	0	0	5.500	4.010	JJ	55,000	110,000	12/01/2019	07/01/2023
64990E-DF-1	NEW YORK STATE DORM AUTH ST PE			2	1FE	3,410,700	111.3460	3,340,380	3,000,000	3,145,067	0	(46,023)	0	0	5.000	3.270	JD	6,667	150,000	12/01/2019	12/15/2024
64990E-W5-2	NEW YORK STATE DORM AUTH ST PE SERIES E			2	1FE	1,159,640	118.7220	1,187,220	1,000,000	1,096,998	0	(15,303)	0	0	5.000	3.130	MS	14,722	50,000	12/01/2019	03/15/2031
64990G-SG-8	NEW YORK ST DORM AUTH REVENUES SERIES D				1FE	5,530,223	136.2190	5,550,924	4,075,000	5,501,431	0	(28,793)	0	0	5.000	1.850	JJ	57,729	0	09/16/2019	07/01/2032
650013-T3-9	NY STATE THWY AUTH HWY & BRDG				1FE	4,306,225	101.0790	3,537,765	3,500,000	3,525,837	0	(102,072)	0	0	5.500	2.510	AO	48,125	192,500	12/01/2019	04/01/2020
650035-6Q-6	NEW YORK ST URBAN DEV CORP REV SERIES C-2			2	1FE	3,617,610	124.0090	3,720,270	3,000,000	3,501,879	0	(58,141)	0	0	5.000	2.591	MS	44,167	150,000	12/01/2019	03/15/2031
658207-TX-3	NORTH CAROLINA ST HSG FIN SERIES 38-B			2	1FE	2,500,000	107.3370	2,683,425	2,500,000	2,500,000	0	0	0	0	3.850	3.849	JJ	48,125	96,250	12/01/2019	07/01/2037
65825P-CX-6	NORTH CAROLINA CAP IMPT LTDOBL			2	1FE	3,269,880	101.2970	3,038,910	3,000,000	3,011,489	0	(33,716)	0	0	5.000	3.829	MN	25,000	150,000	12/01/2019	05/01/2022
677561-KK-7	OHIO ST HOSP FAC REVENUE SERIES A			2	1FE	4,621,656	123.1310	4,919,083	3,995,000	4,526,127	0	(57,638)	0	0	5.000	3.110	JJ	99,875	199,750	12/01/2019	01/01/2033
686507-JA-3	ORLANDO FLA UTILS COMM UTIL SERIES A			2	1FE	1,797,765	123.2980	1,849,470	1,500,000	1,744,234	0	(28,028)	0	0	5.000	2.661	AO	18,750	75,000	12/01/2019	10/01/2034
709221-VF-9	PENNSYLVANIA ST TURNPIKE COMMI SERIES A			2	1FE	1,602,157	121.0260	1,591,492	1,315,000	1,596,189	0	(5,968)	0	0	5.000	2.330	JD	5,479	32,875	10/10/2019	12/01/2048
717893-YT-2	PHILADELPHIA WTR & WASTE WATER			2	1FE	2,257,560	115.5730	2,311,460	2,000,000	2,123,869	0	(24,997)	0	0	5.000	3.500	JJ	50,000	100,000	12/01/2019	07/01/2027
71883M-GZ-1	PHOENIX ARIZONA CIVIC IMPT COR			2	1FE	2,132,660	101.9330	2,038,660	2,000,000	2,008,116	0	(15,738)	0	0	5.000	4.171	JJ	50,000	100,000	12/01/2019	07/01/2025
71883M-JA-3	PHOENIX ARIZONA CIVIC IMPT COR			2	1FE	2,346,900	111.8150	2,236,300	2,000,000	2,129,842	0	(34,655)	0	0	5.000	3.031	JJ	50,000	100,000	12/01/2019	07/01/2027
731127-DC-7	POLK CNTY FL SCH DIST SALES TX			2	1FE	3,448,637	128.2350	3,526,463	2,750,000	3,413,987	0	(34,651)	0	0	5.000	2.231	AO	34,375	43,924	05/22/2019	10/01/2033
735397-CQ-2	PORT SEATTLE WA SPL FAC REVENU			2	1FE	1,107,520	111.2650	1,112,650	1,000,000	1,041,346	0	(11,155)	0	0	5.000	3.700	JD	4,167	50,000	12/01/2019	06/01/2029
74444Y-AR-5	PUBLIC FIN AUTH WI LEASE DEV R			2	1FE	3,563,040	118.7320	3,561,960	3,000,000	3,362,230	0	(53,016)	0	0	5.000	2.851	MS	50,000	150,000	12/01/2019	03/01/2033
751073-HV-2	RALEIGH DURHAM N C ARPT AUTH			2	1FE	1,277,774	101.2740	1,159,587	1,145,000	1,150,358	0	(15,746)	0	0	5.000	3.571	MN	9,542	57,250	12/01/2019	11/01/2023
751073-HW-0	RALEIGH DURHAM N C ARPT AUTH			2	1FE	3,117,162	101.2710	2,850,779	2,815,000	2,827,244	0	(35,964)	0	0	5.000	3.671	MN	23,458	140,750	12/01/2019	11/01/2024
762197-QX-2	RHODE ISLAND HEALTH & EDL			2	1FE	1,930,880	113.2650	1,982,138	1,750,000	1,838,257	0	(18,053)	0	0	5.000	3.750	JD	7,292	87,500	12/01/2019	06/01/2033
771902-HA-4	ROCHESTER MINN HEALTH CARE FAC SERIES B				1FE	2,910,526	133.6660	2,933,969	2,195,000	2,778,833	0	(42,011)	0	0	5.000	2.410	MN	14,024	109,750	12/01/2019	11/15/2031
771902-HC-0	ROCHESTER MINN HEALTH CARE FAC SERIES B				1FE	943,866	138.3870	1,065,580	770,000	922,865	0	(7,850)	0	0	5.000	3.300	MN	4,919	38,500	12/01/2019	11/15/2034
772249-PX-0	ROCK HILL SC UTILITY SYS REVEN			2	1FE	1,335,105	118.0360	1,327,905	1,125,000	1,268,043	0	(21,689)	0	0	5.000	2.691	JJ	28,125	56,250	12/01/2019	01/01/2033
792222-FP-1	SAINT MARY PA HOSP AUTH SERIES PA			2	1FE	2,333,580	124.0150	2,480,300	2,000,000	2,307,345	0	(26,235)	0	0	5.000	3.021	JD	8,333	79,722	01/10/2019	12/01/2033
79574C-AY-9	SALT RIVER AZ PROJ AGRIC IMPT SERIES A			2	1FE	2,304,880	117.6180	2,352,360	2,000,000	2,177,709	0	(29,599)	0	0	5.000	3.200	JD	8,333	100,000	12/01/2019	12/01/2033
79574C-CS-0	SALT RIVER AZ PROJ AGRIC IMPT			2	1FE	1,179,490	124.8130	1,248,130	1,000,000	1,152,059	0	(16,692)	0	0	5.000	2.860	JJ	25,000	50,000	12/01/2019	01/01/2033
804833-EV-9	SAVANNAH GA HOSP AUTH			2	1FE	1,901,826	113.7300	2,047,140	1,800,000	1,842,508	0	(10,914)	0	0	5.500	4.760	JJ	49,500	99,000	12/01/2019	07/01/2029
812643-NU-4	SEATTLE WASH MUN LIGHT & POWER SERIES C			2	1FE	1,741,578	112.1790	1,822,909	1,625,000	1,717,503	0	(12,164)	0	0	4.000	3.060	AO	16,250	65,000	12/01/2019	10/01/2035
812643-QP-2	SEATTLE WASH MUN LIGHT & POWER SERIES A			2	1Z	848,745	104.2210	844,190	810,000	822,986	0	(11,571)	0	0	5.000	3.478	FA	16,875	40,500	12/01/2019	02/01/2025
812643-QU-1	SEATTLE WASH MUN LIGHT & POWER SERIES A			2	1FE	720,058	104.1330	718,518	690,000	700,090	0	(8,978)	0	0	5.000	3.611	FA	14,375	34,500	12/01/2019	02/01/2025
816705-KF-3	SEMINOLE CNTY FL WTR & SWR REV			2	1FE	2,822,900	114.4230	2,860,575	2,500,000	2,815,755	0	(7,145)	0	0	4.000	2.530	AO	25,000	0	09/18/2019	10/01/2038
835588-AP-9	SONOMA MARIN AREA RAIL TRANSPR			2	1FE	1,136,320	108.4810	1,084,810	1,000,000	1,033,960	0	(14,872)	0	0	5.000	3.361	MS	16,667	50,000	12/01/2019	03/01/2028
837545-NB-4	SOUTH DAKOTA ST CONSERVANCY DI			2	1FE	1,455,323	124.4420	1,561,747	1,255,000	1,436,554	0	(18,158)	0	0	5.000	3.070	FA	26,146	38,696	12/01/2019	08/01/2036
875124-DR-7	TAMPA BAY WTR FLA REGL WTR			2	1FE	4,005,221	112.7840	3,789,542	3,360,000	3,610,107	0	(62,288)	0	0	5.000	2.891	AO	42,000	168,000	12/01/2019	10/01/2034
875128-HN-3	TAMPA BAY WTR FLA UTIL SYS REV				1FE	2,530,680	103.2590	2,065,180	2,000,000	2,049,237	0	(64,480)	0	0	5.500	2.170	AO	27,500	110,000	12/01/2019	10/01/2020
882669-BJ-2	TEXAS ST PUBLIC FIN AUTH LEASE			2	1FE	2,823,375	115.5900	2,889,750	2,500,000	2,807,233	0	(16,142)	0	0	4.000	2.481	FA	41,667	11,944	06/06/2019	02/01/2034
882854-J3-7	TEXAS ST WTR DEV BRD SERIES A			2	1FE	1,045,040	114.2410	1,142,410	1,000,000	1,042,059	0	(1,794)	0	0	4.000	3.661	AO	8,444	40,000	12/01/2019	10/15/2036
882854-Z7-0	TEXAS ST WTR DEV BRD SERIES A			2	1FE	3,174,864	112.3030	3,144,484	2,800,000	3,167,790	0	(7,074)	0	0	4.000	2.480	AO	25,200	0	10/10/2019	10/15/2049
89546R-LH-5	TRI-CNTY MET TRANSN DIST ORE SERIES A			2	1FE	4,024,626	120.9800	4,179,859	3,455,000	3,801,137	0	(55,144)	0	0	5.000	3.061	MS	57,583	172,750	12/01/2019	09/01/2033
902562-CD-7	UAB MEDICINE FIN AUTH AL REVEN SERIES B2			2	1FE	2,971,483	120.2060	3,107,325	2,585,000	2,878,917	0	(35,938)	0	0	5.000	3.211	MS	43,083	129,250	12/01/2019	09/01/2033
91417K-E6-4	UNIVERSITY COLORADO ENTERPRISE SERIES B-1			2	1FE	3,865,968	111.0860	3,999,096	3,600,000	3,731,119	0	(27,290)	0	0	4.000	3.111	JD	12,000	144,000	12/01/2019	06/01/2028
914367-DE-4	UNIVERSITY OF KANS HOSP AUTH			2	1FE	2,767,350	116.6710	2,916,775	2,500,000	2,660,729	0	(25,037)	0	0	5.000	3.731	MS	41,667	125,000	12/01/2019	09/01/2033
914455-NF-3	UNIVERSITY MICH UNIV REVS			2	1FE	1,368,926	115.8770	1,332,586	1,150,000	1,249,737	0	(21,797)	0	0	5.000	2.820	AO	14,375	57,500	12/01/2019	04/01/2025
917328-SH-0	UTAH ASSD MUN PWR SYS REV SERIES B			2	1FE	3,865,696	120.4650	3,939,206	3,270,000	3,758,174	0	(52,198)	0	0	5.000	2.931	MS	54,500	163,500	12/01/2019	09/01/2036
917567-AN-9	UTAH TRANSIT AUTHORITY SERIES A			2	1FE	1,641,008	119.5470	1,607,907	1,345,000	1,517,674	0	(29,220)	0	0	5.000	2.470	JD	2,989	67,250	12/01/2019	06/15/2026
92778W-DE-3	VIRGINIA ST CLG BLDG AUTH EDUC SERIES B			2	1FE	1,491,288	119.8650	1,498,313	1,250,000	1,397,958	0	(23,834)	0	0	5.000	2.731	MS	20,833	62,500	12/01/2019	09/01/2028
95632C-DR-7	WEST TRAVIS CNTY TX PUBLIC UTI			2	1FE	1,058,160	111.8130	1,118,130	1,000,000	1,047,531	0	(5,404)	0	0	4.000	3.290	FA	15,111	40,000	12/01/2019	08/15/2036
956622-N6-7	WEST VIRGINIA ST HOSP FIN AUTH SERIES A			2	1FE	3,112,175	116.7340	3,210,185	2,750,000	3,086,160	0	(10,446)	0	0	5.000	4.106	JD	11,458	137,500	12/01/2019	06/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97710B-5B-4	WISCONSIN ST HEALTH & EDL FACS			2	1FE	1,623,132	109.6810	1,535,534	1,400,000	1,468,444	0	(23,483)	0	0	5.000	3.130	AO	17,500	70,000	12/01/2019	10/01/2026
97712D-QZ-2	WISCONSIN ST HLTH & EDUCTNL FA SERIES A			2	1FE	2,188,660	113.4330	2,268,660	2,000,000	2,176,521	0	(6,328)	0	0	4.500	3.836	MN	11,500	90,000	12/01/2019	11/15/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						352,130,662	XXX	352,875,406	305,690,000	336,146,263	0	(3,759,906)	0	0	XXX	XXX	XXX	4,466,180	12,305,068	XXX	XXX
31283H-6C-4	FHLMC GOLD POOL G01767			4	1	77,058	112.4730	85,075	75,640	76,688	0	(59)	0	0	6.500	6.124	MON	410	4,917	12/01/2019	12/01/2032
31283H-7E-9	FHLMC GOLD POOL G01793			4	1	9,477	114.7250	10,637	9,272	9,429	0	(10)	0	0	6.000	5.596	MON	46	556	12/01/2019	03/01/2035
31287P-E8-2	FHLMC GOLD POOL C63759			4	1	1,631	111.0610	1,729	1,557	1,593	0	(3)	0	0	6.500	6.099	MON	8	101	12/01/2019	02/01/2032
31287X-CT-1	FHLMC GOLD POOL C70082			4	1	24,908	111.0570	26,407	23,778	24,382	0	(402)	0	0	6.500	6.047	MON	129	1,546	12/01/2019	08/01/2032
31287Y-LL-6	FHLMC GOLD POOL C71231			4	1	1,343	111.0570	1,423	1,282	1,312	0	(2)	0	0	6.500	6.104	MON	7	83	12/01/2019	09/01/2032
3128K0-E8-2	FHLMC GOLD POOL A40159			4	1	36,209	112.4430	42,191	37,522	36,324	0	(180)	0	0	5.500	6.888	MON	172	2,064	12/01/2019	11/01/2035
3128K1-ET-4	FHLMC GOLD POOL A41046			4	1	9,998	110.5190	11,468	10,376	10,034	0	5	0	0	5.500	6.698	MON	48	571	12/01/2019	12/01/2035
3128K1-TT-8	FHLMC GOLD POOL A41462			4	1	4,408	113.9430	5,077	4,456	4,421	0	1	0	0	6.000	6.158	MON	22	267	12/01/2019	01/01/2036
3128K3-ZW-0	FHLMC GOLD POOL A43457			4	1	30,111	109.2920	34,161	31,257	30,241	0	17	0	0	5.500	6.534	MON	143	1,719	12/01/2019	03/01/2036
3128K4-JT-3	FHLMC GOLD POOL A43874			4	1	45,494	107.6810	50,848	47,221	46,050	0	51	0	0	5.500	5.907	MON	216	2,598	12/01/2019	03/01/2036
3128K4-KZ-7	FHLMC GOLD POOL A43912			4	1	11,087	107.8950	12,418	11,509	11,224	0	13	0	0	5.500	5.904	MON	53	633	12/01/2019	03/01/2036
3128K9-PS-7	FHLMC GOLD POOL A48533			4	1	21,782	110.2460	24,283	22,026	21,846	0	7	0	0	6.000	6.165	MON	110	1,322	12/01/2019	05/01/2036
3128KF-BZ-2	FHLMC GOLD POOL A52756			4	1	7,070	114.2460	7,857	6,877	7,026	0	(31)	0	0	6.000	5.585	MON	34	412	12/01/2019	08/01/2036
3128KF-GD-6	FHLMC GOLD POOL A52896			4	1	1,345	110.4090	1,464	1,326	1,338	0	(6)	0	0	6.000	5.911	MON	7	79	12/01/2019	10/01/2036
3128KG-AC-2	FHLMC GOLD POOL A53603			4	1	14,231	114.4860	16,477	14,392	14,247	0	7	0	0	6.000	6.313	MON	72	864	12/01/2019	11/01/2036
3128KQ-4X-1	FHLMC GOLD POOL A60838			4	1	47,069	110.1090	51,864	47,102	47,043	0	(21)	0	0	6.000	6.060	MON	236	2,826	12/01/2019	05/01/2037
3128KQ-B2-1	FHLMC GOLD POOL A60057			4	1	11,040	112.1820	12,686	11,309	11,076	0	20	0	0	5.500	6.035	MON	52	622	12/01/2019	05/01/2037
3128KV-A9-6	FHLMC GOLD POOL A64532			4	1	15,582	113.9460	17,428	15,295	15,482	0	(10)	0	0	6.000	5.871	MON	76	918	12/01/2019	08/01/2037
3128L7-D2-0	FHLMC GOLD POOL A73721			4	1	23,123	114.2140	25,809	22,597	22,955	0	(110)	0	0	6.000	5.826	MON	113	1,356	12/01/2019	03/01/2038
3128L7-FR-3	FHLMC GOLD POOL A73776			4	1	11,517	108.7840	12,453	11,448	11,508	0	0	0	0	5.500	5.323	MON	52	630	12/01/2019	03/01/2038
3128L7-PN-1	FHLMC GOLD POOL A74029			4	1	2,943	111.0570	3,169	2,854	2,937	0	(1)	0	0	6.500	4.896	MON	15	185	12/01/2019	03/01/2038
3128LX-AE-0	FHLMC GOLD POOL G01805			4	1	11,936	108.6080	13,850	12,752	12,087	0	23	0	0	4.500	5.821	MON	48	574	12/01/2019	04/01/2035
3128LX-AU-4	FHLMC GOLD POOL G01819			4	1	20,059	110.3400	22,488	20,381	20,104	0	7	0	0	5.000	5.383	MON	85	1,019	12/01/2019	06/01/2035
3128LX-AY-6	FHLMC GOLD POOL G01823			4	1	14,882	114.7280	16,704	14,559	14,816	0	(12)	0	0	6.000	5.537	MON	73	874	12/01/2019	05/01/2035
3128LX-EM-8	FHLMC GOLD POOL G01940			4	1	33,427	110.3290	39,377	35,691	33,863	0	145	0	0	5.000	6.238	MON	149	1,785	12/01/2019	10/01/2035
3128LX-UH-1	FHLMC GOLD POOL G02384			4	1	4,666	114.5430	5,331	4,655	4,662	0	(1)	0	0	6.000	5.976	MON	23	279	12/01/2019	11/01/2036
3128M1-BA-6	FHLMC GOLD POOL G11933			4	1	832	103.3490	887	858	851	0	2	0	0	5.000	6.330	MON	4	43	12/01/2019	04/01/2021
3128M4-JJ-3	FHLMC GIANT POOL G02665			4	1	16,554	112.2670	18,464	16,446	16,536	0	(5)	0	0	5.500	5.345	MON	75	905	12/01/2019	03/01/2037
3128M4-K6-9	FHLMC GIANT POOL G02717			4	1	19,868	112.4960	23,239	20,657	20,009	0	65	0	0	5.500	6.207	MON	95	1,136	12/01/2019	02/01/2037
3128M4-SB-0	FHLMC GIANT POOL G02914			4	1	15,022	112.0930	17,249	15,388	15,089	0	9	0	0	5.500	5.921	MON	71	846	12/01/2019	04/01/2037
3128M5-NP-1	FHLMC GOLD POOL G03698			4	1	17,000	114.7470	19,083	16,631	16,943	0	(18)	0	0	6.000	5.546	MON	83	998	12/01/2019	12/01/2037
3128M5-NU-0	FHLMC GOLD POOL G03703			4	1	12,497	112.3370	13,686	12,183	12,447	0	(16)	0	0	5.500	5.010	MON	56	670	12/01/2019	12/01/2037
3128M5-Q6-0	FHLMC GOLD POOL G03777			4	1	10,606	110.3330	12,079	10,948	10,654	0	12	0	0	5.000	5.700	MON	46	547	12/01/2019	11/01/2036
3128M5-U7-3	FHLMC GOLD POOL G03906			4	1	7,160	110.0700	7,713	7,007	7,103	0	(5)	0	0	6.000	5.832	MON	35	420	12/01/2019	12/01/2035
3128M6-LB-2	FHLMC GIANT POOL G04522			4	1	14,100	110.2310	15,005	13,613	14,034	0	(11)	0	0	5.000	4.265	MON	57	681	12/01/2019	06/01/2038
3128M7-4Q-6	FHLMC POOL G05931			4	1	1,186,895	108.8150	1,239,797	1,139,362	1,181,410	0	(1,302)	0	0	4.500	3.666	MON	4,273	51,271	12/01/2019	07/01/2040
3128M7-DJ-2	FHLMC POOL G05205			4	1	20,092	110.2600	20,738	18,808	19,939	0	(40)	0	0	5.000	3.637	MON	78	940	12/01/2019	01/01/2039
3128M7-WU-6	FHLMC POOL G05759			4	1	4,394	112.2310	4,702	4,190	4,373	0	(4)	0	0	5.500	4.287	MON	19	230	12/01/2019	01/01/2039
3128M8-GS-7	FHLMC GOLD POOL G06209			4	1	133,433	112.2770	139,606	124,341	132,493	0	(335)	0	0	5.500	4.031	MON	570	6,839	12/01/2019	05/01/2040
3128MA-BR-9	FHLMC GOLD POOL G07848			4	1	2,520,656	106.6910	2,714,764	2,544,511	2,520,995	0	280	0	0	3.500	3.668	MON	7,421	89,058	12/01/2019	04/01/2044
3128MJ-AG-5	FHLMC GOLD POOL G08006			4	1	12,559	114.6490	14,091	12,290	12,501	0	(16)	0	0	6.000	5.555	MON	61	737	12/01/2019	08/01/2034
3128MJ-DE-7	FHLMC GOLD POOL G08100			4	1	12,657	112.5940	14,719	13,073	12,716	0	8	0	0	5.500	6.258	MON	60	719	12/01/2019	12/01/2035
3128MJ-EN-6	FHLMC GOLD POOL G08140			4	1	91,034	114.5760	103,467	90,304	90,875	0	(68)	0	0	6.000	5.857	MON	452	5,419	12/01/2019	07/01/2036
3128MJ-JN-1	FHLMC GOLD POOL G08268			4	1	19,130	110.2350	20,763	18,836	19,083	0	(10)	0	0	5.000	4.695	MON	78	942	12/01/2019	05/01/2038
3128MJ-JX-9	FHLMC GOLD POOL G08277			4	1	26,642	110.1440	28,787	26,136	26,577	0	(9)	0	0	5.000	4.543	MON	109	1,307	12/01/2019	07/01/2038
3128MJ-PG-9	FHLMC GOLD POOL G08422			4	1	55,853	108.6690	58,450	53,787	55,672	0	(1)	0	0	4.500	3.513	MON	202	2,420	12/01/2019	10/01/2040
3128MJ-R3-6	FHLMC GOLD POOL G08505			4	1	2,654,880	103.1010	2,589,524	2,511,639	2,637,060	0	(1,224)	0	0	3.000	2.201	MON	6,279	75,349	12/01/2019	09/01/2042
3128MJ-TB-6	FHLMC GOLD POOL G08545			4	1	2,797,161	105.3160	2,901,653	2,755,188	2,793,485	0	(788)	0	0	3.500	3.250	MON	8,036	96,431	12/01/2019	09/01/2043
3128P7-K3-6	FHLMC POOL C91214			4	1	3,042	106.7290	3,026	2,835	3,020	0	15	0	0	5.000	(2.384)	MON	12	142	12/01/2019	08/01/2028
3128PK-VE-1	FHLMC GOLD POOL J07813			4	1	7,648	104.3050	7,839	7,515	7,567	0	(6)	0	0	4.500	3.878	MON	28	338	12/01/2019	05/01/2023
3128PS-CQ-8	FHLMC GOLD POOL J12779			4	1	226,193	104.3240	225,139	215,808	222,437	0	1,118	0	0	4.000	2.186	MON	719	8,632	12/01/2019	08/01/2025
3128PV-M6-4	FHLMC GOLD POOL J15781			4	1	207,236	104.6240	203,526	194,531	201,841	0	(1,428)	0	0	4.000	2.508	MON	648	7,781	12/01/2019	06/01/2026
3128PY-T3-8	FHLMC GOLD POOL J18670			4	1	242,648	102.6820	236,587	230,408	238,935	0	(242)	0	0	3.000	1.628	MON	576	6,912	12/01/2019	04/01/2027

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312926-5W-4	FHLMC GOLD POOL A80861			4	1	12,724	106.8480	14,322	13,404	12,921	0	41	0	0	5.000	5.503	MON	56	670	12/01/2019	07/01/2038
31292G-2S-4	FHLMC POOL C00785			4	1	2,039	111.0570	2,342	2,109	2,057	0	1	0	0	6.500	7.493	MON	11	137	12/01/2019	06/01/2029
31292G-ZF-6	FHLMC POOL C00742			4	1	25,478	111.4760	28,440	25,512	25,486	0	8	0	0	6.500	6.540	MON	138	276	12/01/2019	04/01/2029
31292G-ZZ-2	FHLMC POOL C00760			4	1	11,277	111.0570	12,629	11,372	11,302	0	0	0	0	6.500	6.712	MON	62	739	12/01/2019	05/01/2029
31292H-J5-4	FHLMC GOLD POOL C01184			4	1	5,869	111.0570	6,568	5,914	5,878	0	3	0	0	6.500	6.695	MON	32	385	12/01/2019	06/01/2031
31292H-WM-2	FHLMC GOLD POOL C01552			4	1	571,180	111.8660	644,408	576,054	572,057	0	144	0	0	5.500	5.697	MON	2,640	31,683	12/01/2019	05/01/2033
31292W-QU-8	FHLMC POOL C12267			4	1	46	111.0570	53	48	46	0	0	0	0	6.500	7.689	MON	0	3	12/01/2019	07/01/2028
31293Q-AN-0	FHLMC GOLD POOL A83613			4	1	1,969	112.1750	2,173	1,937	1,966	0	(1)	0	0	5.500	4.917	MON	9	106	12/01/2019	12/01/2038
31293T-YW-2	FHLMC POOL A85225			4	1	16,779	108.6720	18,173	16,723	16,767	0	(3)	0	0	4.500	4.444	MON	63	752	12/01/2019	03/01/2039
31293Z-GV-2	FHLMC GOLD POOL A85612			4	1	54,522	108.6110	58,248	53,630	54,420	0	(11)	0	0	4.500	4.079	MON	201	2,413	12/01/2019	04/01/2039
31293Z-MQ-6	FHLMC GOLD POOL A85767			4	1	8,908	106.7770	9,076	8,500	8,884	0	83	0	0	5.000	1.555	MON	35	425	12/01/2019	04/01/2039
31293S-N8-3	FHLMC GOLD POOL A86715			4	1	25,917	108.6360	27,625	25,429	25,861	0	(14)	0	0	4.500	4.109	MON	95	1,144	12/01/2019	06/01/2039
31293S-Z5-6	FHLMC GOLD POOL A87064			4	1	16,337	107.3280	17,882	16,661	16,383	0	9	0	0	4.000	4.339	MON	56	667	12/01/2019	06/01/2039
31293A-CG-5	FHLMC POOL A87271			4	1	55,335	112.2600	58,828	52,404	54,532	0	(226)	0	0	5.500	5.031	MON	240	2,882	12/01/2019	07/01/2039
31293A-YD-8	FHLMC POOL A87908			4	1	1,235,775	109.3490	1,347,623	1,232,405	1,235,048	0	(80)	0	0	4.500	4.458	MON	4,622	55,458	12/01/2019	08/01/2039
31293S-GE-3	FHLMC POOL A88297			4	1	50,968	108.6760	55,003	50,612	50,926	0	3	0	0	4.500	4.312	MON	190	2,277	12/01/2019	09/01/2039
31293S-JA-8	FHLMC POOL A88357			4	1	30,887	108.6770	32,037	29,479	30,719	0	(33)	0	0	4.500	3.526	MON	111	1,327	12/01/2019	09/01/2039
31293G-U2-1	FHLMC GOLD POOL A89601			4	1	15,979	107.2880	16,291	15,184	15,908	0	9	0	0	4.500	3.186	MON	57	683	12/01/2019	11/01/2039
31293B-QK-2	FHLMC GOLD POOL A90458			4	1	17,115	108.6600	17,497	16,102	17,006	0	(30)	0	0	4.500	3.236	MON	60	725	12/01/2019	01/01/2040
31293G-JJ-1	FHLMC POOL A91165			4	1	25,766	110.4070	27,370	24,790	25,651	0	(31)	0	0	5.000	4.188	MON	103	1,239	12/01/2019	02/01/2040
31293G-RF-0	FHLMC POOL A91386			4	1	23,510	108.6760	25,343	23,320	23,484	0	(6)	0	0	4.500	4.340	MON	87	1,049	12/01/2019	03/01/2040
31293Q-A5-2	FHLMC GOLD POOL C26328			4	1	316	111.0570	364	328	322	0	0	0	0	6.500	6.927	MON	2	21	12/01/2019	05/01/2029
31293Q-XR-9	FHLMC GOLD POOL C26988			4	1	169	111.0610	197	177	170	0	(3)	0	0	6.500	10.795	MON	1	12	12/01/2019	05/01/2029
31293Q-XX-6	FHLMC GOLD POOL C26994			4	1	1,707	111.0570	1,966	1,770	1,727	0	(2)	0	0	6.500	7.404	MON	10	115	12/01/2019	05/01/2029
31293R-CC-3	FHLMC GOLD POOL C27267			4	1	3,034	111.0570	3,533	3,181	3,113	0	67	0	0	6.500	7.049	MON	17	207	12/01/2019	06/01/2029
31293S-DR-7	FHLMC GOLD POOL C28212			4	1	13,015	111.0570	14,863	13,383	13,192	0	8	0	0	6.500	6.897	MON	73	870	12/01/2019	06/01/2029
31293S-EP-0	FHLMC GOLD POOL C28242			4	1	11,790	111.0570	13,464	12,124	11,878	0	(34)	0	0	6.500	7.304	MON	66	787	12/01/2019	06/01/2029
31293S-F6-1	FHLMC GOLD POOL C28289			4	1	7,657	111.0570	8,744	7,873	7,713	0	5	0	0	6.500	7.315	MON	43	512	12/01/2019	07/01/2029
31293T-FC-6	FHLMC GOLD POOL C29163			4	1	1,306	111.0570	1,521	1,369	1,331	0	(4)	0	0	6.500	7.360	MON	7	89	12/01/2019	07/01/2029
31293T-HZ-3	FHLMC POOL C29248			4	1	1,930	111.0570	2,247	2,023	1,977	0	19	0	0	6.500	7.113	MON	11	132	12/01/2019	08/01/2029
31293Y-L6-1	FHLMC POOL C33049			4	1	2,988	102.7790	3,049	2,967	2,971	0	(1)	0	0	7.500	7.516	MON	19	223	12/01/2019	12/01/2029
312941-3B-1	FHLMC POOL A93494			4	1	396,698	107.2970	396,007	369,075	395,280	0	(96)	0	0	4.000	2.225	MON	1,230	14,763	12/01/2019	08/01/2040
312942-E2-7	FHLMC GOLD POOL A93753			4	1	65,732	106.9570	66,282	61,971	64,800	0	(737)	0	0	5.000	4.476	MON	258	3,099	12/01/2019	08/01/2040
312942-EV-3	FGLMC POOL A93748			4	1	772,410	107.3030	769,987	717,582	768,926	0	(892)	0	0	4.000	2.658	MON	2,392	28,703	12/01/2019	09/01/2040
312942-U7-8	FGLMC POOL A94206			4	1	12,950	108.6520	13,820	12,719	12,924	0	(5)	0	0	4.500	4.128	MON	48	572	12/01/2019	10/01/2040
312943-3W-1	FHLMC POOL A95313			4	1	65,785	108.6740	68,825	63,331	65,306	0	86	0	0	4.500	4.069	MON	237	2,850	12/01/2019	12/01/2040
312943-DQ-3	FGLMC POOL A94611			4	1	401,996	108.6620	425,579	391,654	400,613	0	(461)	0	0	4.500	4.057	MON	1,469	17,624	12/01/2019	10/01/2040
312943-UJ-0	FGLMC POOL A95085			4	1	70,549	107.3100	72,844	67,882	70,242	0	(58)	0	0	4.000	3.281	MON	226	2,715	12/01/2019	11/01/2040
312943-ZX-4	FHLMC GOLD POOL A95258			4	1	401,390	107.3020	438,441	408,604	402,126	0	116	0	0	4.000	4.340	MON	1,362	16,344	12/01/2019	11/01/2040
312944-KX-8	FHLMC POOL A95710			4	1	164,543	107.3250	179,172	166,943	164,848	0	87	0	0	4.000	4.232	MON	556	6,678	12/01/2019	12/01/2040
312944-LP-4	FHLMC POOL A95734			4	1	163,389	107.3270	177,328	165,222	163,587	0	17	0	0	4.000	4.197	MON	551	6,609	12/01/2019	12/01/2040
312945-3D-8	FHLMC POOL A97096			4	1	26,133	107.3040	28,479	26,541	26,169	0	16	0	0	4.000	4.328	MON	88	1,062	12/01/2019	02/01/2041
312945-3N-6	FHLMC POOL A97105			4	1	85,291	104.7310	94,697	90,419	86,520	0	913	0	0	3.500	3.992	MON	264	3,165	12/01/2019	02/01/2041
312946-QT-6	FGLMC POOL A97666			4	1	32,580	108.8990	34,109	31,322	32,268	0	(37)	0	0	4.500	4.187	MON	117	1,410	12/01/2019	03/01/2041
31296L-FT-3	FHLMC GOLD POOL A11978			4	1	20,141	107.6270	21,034	19,544	19,847	0	(22)	0	0	5.500	5.266	MON	90	1,075	12/01/2019	08/01/2033
31296N-CQ-8	FHLMC GOLD POOL A13679			4	1	412	112.2090	465	414	412	0	0	0	0	6.000	6.115	MON	2	25	12/01/2019	09/01/2033
31296N-W2-9	FHLMC GOLD POOL A14265			4	1	2,923	110.1640	3,150	2,860	2,893	0	(2)	0	0	6.000	5.838	MON	14	172	12/01/2019	10/01/2033
31296P-YM-8	FHLMC GOLD POOL A15216			4	1	3,725	107.5970	3,964	3,684	3,703	0	(18)	0	0	5.500	5.443	MON	17	203	12/01/2019	10/01/2033
31296P-YP-1	FHLMC GOLD POOL A15218			4	1	6,492	107.7350	6,967	6,467	6,474	0	(1)	0	0	5.500	5.506	MON	30	356	12/01/2019	10/01/2033
31297B-LR-1	FHLMC GOLD POOL A23936			4	1	22,283	110.2350	24,030	21,799	22,073	0	(11)	0	0	6.000	5.824	MON	109	1,308	12/01/2019	07/01/2034
31297C-NH-9	FHLMC GOLD POOL A24892			4	1	11,137	110.5950	12,049	10,895	11,104	0	(4)	0	0	6.000	5.211	MON	54	654	12/01/2019	07/01/2034
31297C-RA-0	FHLMC GOLD POOL A24981			4	1	1,515	110.1180	1,632	1,482	1,512	0	10	0	0	6.000	4.789	MON	7	89	12/01/2019	07/01/2034
31297C-YZ-7	FHLMC GOLD POOL A25228			4	1	4,870	112.1550	5,343	4,764	4,834	0	7	0	0	6.000	5.729	MON	24	286	12/01/2019	08/01/2034
31297E-DL-7	FHLMC GOLD POOL A26407			4	1	5,929	110.1330	6,388	5,800	5,871	0	(48)	0	0	6.000	5.842	MON	29	348	12/01/2019	09/01/2034
31297E-ZZ-2	FHLMC GOLD POOL A27060			4	1	1,503	110.1240	1,620	1,471	1,500	0	10	0	0	6.000	4.812	MON	7	88	12/01/2019	09/01/2034
31297F-G5-6	FHLMC GOLD POOL A27420			4	1	4,426	110.3130	4,777	4,330	4,413	0	26	0	0	6.000	5.270	MON	22	260	12/01/2019	10/01/2034
31297K-S4-5	FHLMC GOLD POOL A30539			4	1	1,731	110.4020	1,870	1,694	1,722	0	6	0	0	6.000	5.588	MON	8	102	12/01/2019	12/01/2034

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31297N-MM-5	FHLMC GOLD POOL A33064			4	1	183,906	110.0820	198,054	179,915	181,849	0	(170)	0	0	6.000	5.827	MON	900	10,795	12/01/2019	01/01/2032
31297S-XW-0	FHLMC GOLD POOL A36993			4	1	12,210	108.5060	12,703	11,707	12,106	0	(39)	0	0	4.500	3.792	MON	44	527	12/01/2019	08/01/2035
31297U-BG-4	FHLMC GOLD POOL A38139			4	1	7,166	112.3120	8,353	7,437	7,185	0	(6)	0	0	5.500	7.062	MON	34	409	12/01/2019	10/01/2035
31297U-T6-7	FHLMC GOLD POOL A38673			4	1	41,277	112.2100	46,734	41,648	41,331	0	20	0	0	5.500	5.703	MON	191	2,291	12/01/2019	10/01/2035
31298P-7A-2	FHLMC GOLD POOL C53589			4	1	4,969	111.0570	5,268	4,743	4,850	0	(9)	0	0	6.500	6.090	MON	26	308	12/01/2019	06/01/2031
31307H-BT-3	FHLMC GOLD POOL J28150			4	1	131,206	103.0170	128,385	124,625	129,490	0	(387)	0	0	3.000	1.884	MON	312	3,739	12/01/2019	05/01/2029
31307H-HR-1	FHLMC GOLD POOL J28340			4	1	24,066	102.5350	23,438	22,859	23,817	0	(142)	0	0	3.000	1.557	MON	57	686	12/01/2019	06/01/2029
31307J-H9-7	FHLMC GOLD POOL J29256			4	1	38,733	102.5280	37,720	36,790	38,543	0	328	0	0	3.000	(0.166)	MON	92	1,104	12/01/2019	07/01/2029
3132D5-3K-6	FHLMC POOL SB8002			4	1	4,282,811	102.5220	4,300,118	4,194,337	4,281,057	0	(1,754)	0	0	3.000	2.486	MON	10,486	52,429	07/22/2019	08/01/2034
3132GE-LL-2	FHLMC POOL Q01231			4	1	29,542	106.9640	29,715	27,781	29,164	0	(23)	0	0	5.000	4.419	MON	116	1,389	12/01/2019	06/01/2041
3132GF-VU-8	FHLMC POOL Q02427			4	1	343,051	108.6800	359,487	330,776	341,587	0	(769)	0	0	4.500	3.872	MON	1,240	14,885	12/01/2019	08/01/2041
3132GF-VX-2	FHLMC POOL Q02430			4	1	48,503	107.3410	50,114	46,687	48,367	0	(6)	0	0	4.000	2.985	MON	156	1,868	12/01/2019	08/01/2041
3132GF-WA-1	FHLMC POOL Q02441			4	1	825,483	107.1640	877,899	819,211	824,616	0	245	0	0	4.000	3.875	MON	2,731	32,768	12/01/2019	08/01/2041
3132GJ-U3-1	FHLMC POOL Q03602			4	1	53,304	108.6800	54,748	50,376	52,624	0	(108)	0	0	4.500	4.039	MON	189	2,267	12/01/2019	09/01/2041
3132GM-AW-2	FHLMC GOLD POOL Q05721			4	1	10,899	107.2250	11,470	10,697	10,894	0	(4)	0	0	4.000	3.675	MON	36	428	12/01/2019	01/01/2042
3132GR-2T-7	FHLMC POOL Q06786			4	1	133,020	105.4750	135,814	128,765	132,575	0	427	0	0	3.500	2.905	MON	376	4,507	12/01/2019	03/01/2042
3132GU-G2-4	FHLMC POOL Q08917			4	1	103,615	105.4750	105,393	99,922	103,040	0	(302)	0	0	3.500	3.108	MON	291	3,497	12/01/2019	06/01/2042
3132HN-KP-3	FHLMC POOL Q12102			4	1	327,426	103.0710	323,335	313,702	326,271	0	(313)	0	0	3.000	2.475	MON	784	9,411	12/01/2019	10/01/2042
3132HR-CC-2	FHLMC POOL Q14567			4	1	324,344	103.0560	320,533	311,028	322,932	0	267	0	0	3.000	2.353	MON	778	9,331	12/01/2019	01/01/2043
3132J6-2B-9	FHLMC GOLD POOL Q15769			4	1	422,753	103.1010	422,271	409,570	421,704	0	33	0	0	3.000	2.347	MON	1,024	12,287	12/01/2019	02/01/2043
3132QL-QY-2	FREDDIE MAC GOLD POOL Q30470			4	1	1,055,219	105.7110	1,035,401	979,464	1,051,435	0	(785)	0	0	4.000	2.276	MON	3,265	39,179	12/01/2019	12/01/2044
3132WF-RS-0	FHLMC POOL Q42296			4	1	435,629	102.6980	429,530	418,246	434,799	0	(77)	0	0	3.000	2.343	MON	1,046	12,547	12/01/2019	08/01/2046
3132WF-VQ-9	FHLMC POOL Q42422			4	1	1,440,760	102.6980	1,420,589	1,383,268	1,437,685	0	(1,113)	0	0	3.000	2.413	MON	3,458	41,498	12/01/2019	08/01/2046
3132WG-YB-7	FHLMC POOL Q43405			4	1	5,924,057	102.8290	6,102,136	5,934,256	5,924,252	0	121	0	0	3.000	3.025	MON	14,836	178,028	12/01/2019	10/01/2046
3132WH-JP-1	FHLMC GOLD POOL Q43869			4	1	1,889,407	103.0080	1,950,813	1,893,846	1,889,469	0	6	0	0	3.000	3.052	MON	4,735	56,815	12/01/2019	10/01/2046
3132WK-DA-3	FHLMC POOL Q45496			4	1	882,489	103.0060	917,185	890,419	882,747	0	(9)	0	0	3.000	3.142	MON	2,226	26,713	12/01/2019	01/01/2047
3132WK-FP-8	FHLMC POOL Q45573			4	1	622,284	103.1300	647,376	627,728	622,438	0	33	0	0	3.000	3.153	MON	1,569	18,832	12/01/2019	01/01/2047
3132XC-SE-6	FHLMC POOL G67717			4	1	3,976,148	106.7030	4,123,475	3,864,442	3,974,254	0	(1,895)	0	0	4.000	3.542	MON	12,881	141,696	01/04/2019	11/01/2048
31335A-CS-5	FHLMC GOLD POOL G60081			4	1	2,544,231	107.5420	2,538,215	2,360,208	2,535,391	0	(2,606)	0	0	4.000	2.560	MON	7,867	94,408	12/01/2019	06/01/2045
31335B-CZ-7	FHLMC GOLD POOL G60988			4	1	7,632,345	102.6970	7,778,082	7,573,817	7,630,226	0	(662)	0	0	3.000	2.874	MON	18,935	233,242	12/01/2019	05/01/2047
31335B-WX-0	FHLMC GOLD POOL G61562			4	1	1,478,046	107.4770	1,523,570	1,417,578	1,477,271	0	(743)	0	0	4.500	3.709	MON	5,316	63,791	12/01/2019	11/01/2046
31335H-WE-9	FHLMC GOLD POOL Q90645			4	1	6,801	107.4960	7,439	6,920	6,866	0	6	0	0	5.500	6.006	MON	32	381	12/01/2019	03/01/2023
31335H-XL-2	FHLMC GOLD POOL Q90683			4	1	9,503	106.7400	10,514	9,850	9,704	0	29	0	0	5.000	5.977	MON	41	492	12/01/2019	06/01/2023
31368H-JS-3	FNMA POOL 190273			4	1	1,086	110.3700	1,176	1,066	1,075	0	(1)	0	0	7.000	6.521	MON	6	75	12/01/2019	08/01/2026
31371L-DX-4	FNMA POOL 254918			4	1	28,967	107.5420	34,186	31,788	29,595	0	146	0	0	4.500	6.278	MON	119	1,430	12/01/2019	09/01/2033
31371L-FY-0	FNMA POOL 254983			4	1	31,657	112.5020	36,722	32,642	31,816	0	12	0	0	5.500	6.212	MON	150	1,795	12/01/2019	12/01/2033
31371L-QY-8	FNMA POOL 255271			4	1	26,727	106.7070	28,609	26,811	26,724	0	(1)	0	0	5.000	5.048	MON	112	1,341	12/01/2019	06/01/2024
31371M-5N-3	FNMA POOL 256553			4	1	10,377	114.5410	11,861	10,356	10,371	0	(2)	0	0	6.000	5.898	MON	52	621	12/01/2019	01/01/2037
31371M-CF-2	FNMA POOL 255770			4	1	52,320	112.5160	60,797	54,034	52,621	0	1	0	0	5.500	6.114	MON	248	2,972	12/01/2019	07/01/2035
31371M-F8-5	FNMA POOL 255891			4	1	216	103.3080	227	219	218	0	0	0	0	5.000	5.581	MON	1	11	12/01/2019	10/01/2020
31371M-Y9-2	FNMA POOL 256436			4	1	14,236	114.6410	16,195	14,127	14,212	0	(4)	0	0	6.000	5.799	MON	71	848	12/01/2019	10/01/2036
31371N-FP-5	FNMA POOL 256774			4	1	4,173	117.4120	4,758	4,052	4,160	0	1	0	0	7.000	6.010	MON	24	284	12/01/2019	06/01/2037
31371N-GG-4	FNMA POOL 256799			4	1	4,429	112.1500	5,041	4,495	4,438	0	3	0	0	5.500	5.759	MON	21	247	12/01/2019	07/01/2037
31371N-GU-3	FNMA POOL 256811			4	1	6,186	115.2650	6,924	6,007	6,158	0	(12)	0	0	7.000	6.326	MON	35	421	12/01/2019	07/01/2037
31371N-JK-2	FNMA POOL 256866			4	1	18,214	106.6750	20,352	19,079	18,445	0	(82)	0	0	5.000	6.488	MON	79	954	12/01/2019	08/01/2027
31371P-C5-7	FNMA POOL 257592			4	1	9,965	110.1120	10,695	9,713	9,927	0	(2)	0	0	5.000	4.491	MON	40	486	12/01/2019	03/01/2039
31374T-EU-9	FNMA POOL 323347			4	1	1,363	111.9660	1,497	1,337	1,350	0	(1)	0	0	7.000	6.555	MON	8	93	12/01/2019	09/01/2028
31376K-RC-2	FNMA POOL 357883			4	1	624,730	110.2270	710,160	644,271	627,942	0	548	0	0	5.000	5.630	MON	2,684	32,214	12/01/2019	05/01/2035
31376K-UK-0	FNMA POOL 357986			4	1	1,594	103.2360	1,732	1,677	1,662	0	10	0	0	4.500	6.325	MON	6	75	12/01/2019	08/01/2020
31379U-5D-9	FNMA POOL 430244			4	1	2,871	102.3310	2,882	2,816	2,829	0	(3)	0	0	7.000	6.863	MON	16	197	12/01/2019	06/01/2028
31380C-U3-0	FNMA POOL 436302			4	1	191	110.9940	212	191	190	0	0	0	0	6.500	6.529	MON	1	12	12/01/2019	08/01/2028
31384W-B9-0	FNMA POOL 535664			4	1	37,009	113.0330	39,517	34,960	36,301	0	82	0	0	7.000	5.856	MON	204	2,447	12/01/2019	01/01/2031
31385J-JC-3	FNMA POOL 545759			4	1	5,471	112.0180	5,882	5,251	5,404	0	(18)	0	0	6.500	5.658	MON	28	341	12/01/2019	07/01/2032
31385X-A9-8	FNMA POOL 555432			4	1	469,122	111.0470	497,917	448,384	464,547	0	(889)	0	0	5.500	4.469	MON	2,055	24,661	12/01/2019	05/01/2033
31385X-AZ-0	FNMA POOL 555424			4	1	453,505	111.3020	455,765	409,485	444,712	0	(2,242)	0	0	5.500	3.294	MON	1,877	22,522	12/01/2019	05/01/2033
31385X-JW-8	FNMA POOL 555677			4	1	810,835	111.5470	909,642	815,479	811,217	0	60	0	0	5.500	5.608	MON	3,738	44,851	12/01/2019	07/01/2033
31389V-Q9-1	FNMA POOL 636880			4	1	331	110.9940	366	330	331	0	0	0	0	6.500	6.433	MON	2	21	12/01/2019	04/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31389X-4Q-3	FNMA POOL 639031			4	1	60,627	110.1360	67,164	60,982	60,641	0	2	0	0	6.000	6.147	MON	305	3,661	12/01/2019	04/01/2032
3138A2-A8-2	FNMA POOL AH0930			4	1	904,956	107.3620	902,483	840,598	902,400	0	(609)	0	0	4.000	1.979	MON	2,802	33,624	12/01/2019	12/01/2040
3138A2-BQ-1	FNMA POOL AH0946			4	1	112,867	107.2570	122,126	113,863	112,948	0	15	0	0	4.000	4.144	MON	380	4,554	12/01/2019	12/01/2040
3138A2-DK-2	FNMA POOL AH1005			4	1	11,824	104.5450	12,353	11,816	11,817	0	(1)	0	0	3.500	3.498	MON	34	413	12/01/2019	12/01/2040
3138A2-QF-9	FNMA POOL AH1353			4	1	910,713	107.2610	1,003,938	935,977	912,712	0	(2,678)	0	0	4.000	4.603	MON	3,120	37,439	12/01/2019	01/01/2041
3138A3-6V-4	FNMA POOL AH2683			4	1	2,618,399	107.2760	2,660,087	2,479,666	2,603,272	0	(915)	0	0	4.000	2.952	MON	8,266	99,187	12/01/2019	01/01/2041
3138A4-F7-5	FNMA POOL AH2889			4	1	121,057	108.0650	124,443	115,156	120,747	0	368	0	0	5.000	2.376	MON	480	5,758	12/01/2019	02/01/2041
3138A4-WP-6	FNMA POOL AH3353			4	1	35,292	103.6070	36,386	35,119	35,265	0	35	0	0	3.500	2.832	MON	102	1,229	12/01/2019	01/01/2026
3138A5-FZ-0	FNMA POOL AH3783			4	1	93,798	107.2480	101,007	94,181	93,809	0	0	0	0	4.000	4.065	MON	314	3,767	12/01/2019	01/01/2041
3138A5-JU-7	FNMA POOL AH3874			4	1	29,051	108.6080	29,531	27,190	28,842	0	(103)	0	0	4.500	3.311	MON	102	1,224	12/01/2019	09/01/2041
3138A5-TV-4	FNMA POOL AH4163			4	1	480,153	107.1360	494,929	461,963	478,400	0	(540)	0	0	4.000	3.223	MON	1,540	18,479	12/01/2019	01/01/2041
3138A8-E7-7	FNMA POOL AH6457			4	1	1,230,534	107.2480	1,342,003	1,251,308	1,233,186	0	1,066	0	0	4.000	4.230	MON	4,171	50,052	12/01/2019	03/01/2041
3138A8-E9-3	FNMA POOL AH6459			4	1	153,014	110.2340	160,797	145,869	152,625	0	361	0	0	5.000	3.443	MON	608	7,293	12/01/2019	03/01/2041
3138AA-Y8-8	FNMA POOL AH8834			4	1	947,951	108.6120	951,395	875,958	944,363	0	(870)	0	0	4.500	2.597	MON	3,285	39,418	12/01/2019	03/01/2041
3138AA-YS-4	FNMA POOL AH8820			4	1	69,621	108.9070	73,535	67,521	69,358	0	(61)	0	0	4.500	3.936	MON	253	3,038	12/01/2019	03/01/2041
3138AB-VX-4	FNMA POOL AH9629			4	1	47,045	103.0110	45,225	43,903	45,918	0	(222)	0	0	3.000	1.248	MON	110	1,317	12/01/2019	04/01/2027
3138AD-HS-7	FNMA POOL AI0240			4	1	15,715	103.2900	15,226	14,741	15,189	0	(278)	0	0	4.500	3.406	MON	55	663	12/01/2019	05/01/2026
3138AE-4L-4	FNMA POOL AI1726			4	1	501,929	108.6120	525,668	483,987	499,779	0	1,799	0	0	4.500	3.843	MON	1,815	21,779	12/01/2019	05/01/2041
3138AM-7A-7	FNMA POOL AI8088			4	1	745,338	107.2690	743,304	692,935	742,681	0	(766)	0	0	4.000	2.261	MON	2,310	27,717	12/01/2019	11/01/2041
3138AM-DE-2	FNMA POOL AI7300			4	1	29,597	105.2880	28,913	27,461	29,131	0	(341)	0	0	4.500	3.867	MON	103	1,236	12/01/2019	08/01/2041
3138AM-UX-1	FNMA POOL AI7797			4	1	178,715	107.2440	177,825	165,813	178,029	0	(210)	0	0	4.000	2.493	MON	553	6,633	12/01/2019	07/01/2041
3138AM-YS-8	FNMA POOL AI7920			4	1	369,183	107.2590	383,575	357,616	368,103	0	(265)	0	0	4.000	3.256	MON	1,192	14,305	12/01/2019	08/01/2041
3138AN-DY-6	FNMA POOL AI8218			4	1	922,254	107.1500	949,617	886,250	918,081	0	(470)	0	0	4.000	3.275	MON	2,954	35,450	12/01/2019	08/01/2041
3138AU-ES-2	FNMA POOL AJ2844			4	1	52,206	103.8150	52,223	50,304	51,197	0	(265)	0	0	3.500	2.911	MON	147	1,761	12/01/2019	12/01/2026
3138AY-GV-5	FNMA POOL AJ6511			4	1	20,523	105.0980	20,533	19,537	20,465	0	88	0	0	4.000	2.601	MON	65	782	12/01/2019	12/01/2041
3138E2-TJ-4	FNMA POOL AH9552			4	1	53,466	103.7810	52,378	50,470	52,032	0	(172)	0	0	3.500	2.472	MON	147	1,766	12/01/2019	01/01/2027
3138E3-BC-6	FNMA POOL AJ9934			4	1	274,053	105.8050	278,433	263,157	272,912	0	(105)	0	0	3.500	2.747	MON	768	9,211	12/01/2019	03/01/2042
3138E4-P4-7	FNMA POOL AK0442			4	1	756,205	107.1900	753,805	703,242	748,693	0	(3,969)	0	0	4.000	3.002	MON	2,344	28,130	12/01/2019	01/01/2042
3138E6-AB-2	FNMA POOL AK1801			4	1	60,056	107.0800	63,178	59,001	60,021	0	(29)	0	0	4.000	3.718	MON	197	2,360	12/01/2019	01/01/2042
3138EA-E9-4	FNMA POOL AK5559			4	1	123,210	107.0200	121,547	113,574	121,129	0	(728)	0	0	4.000	3.312	MON	379	4,543	12/01/2019	04/01/2042
3138EC-EV-1	FNMA POOL AK7347			4	1	1,714,925	105.3650	1,744,247	1,655,433	1,708,713	0	(488)	0	0	3.500	2.828	MON	4,828	57,940	12/01/2019	03/01/2042
3138EE-CZ-0	FNMA POOL AK9087			4	1	91,006	103.8350	89,398	86,096	89,069	0	(908)	0	0	3.500	2.215	MON	251	3,013	12/01/2019	04/01/2027
3138EG-GY-4	FNMA POOL AL0214			4	1	21,536	110.3210	21,987	19,930	21,376	0	(31)	0	0	5.000	3.395	MON	83	996	12/01/2019	04/01/2041
3138EH-6R-8	FNMA POOL AL1779			4	1	32,970	112.5560	33,617	29,867	32,574	0	(108)	0	0	5.500	3.589	MON	137	1,643	12/01/2019	12/01/2038
3138EH-U8-3	FNMA POOL AL1506			4	1	299,821	103.6100	294,581	284,317	294,076	0	(737)	0	0	3.500	2.060	MON	829	9,951	12/01/2019	12/01/2026
3138EJ-3G-1	FNMA POOL AL2598			4	1	818,730	106.9020	813,703	761,167	815,830	0	(708)	0	0	4.000	2.400	MON	2,537	30,447	12/01/2019	10/01/2042
3138EJ-SM-1	FNMA POOL AL2323			4	1	110,317	112.5380	112,734	100,174	109,097	0	(308)	0	0	5.500	3.513	MON	459	5,510	12/01/2019	01/01/2038
3138EJ-XR-4	FNMA POOL AL2487			4	1	1,406,753	107.2630	1,379,983	1,286,542	1,393,963	0	(1,876)	0	0	4.000	2.461	MON	4,288	51,462	12/01/2019	06/01/2042
3138EK-FA-8	FNMA POOL AL2860			4	1	2,369,790	103.0340	2,368,775	2,299,023	2,362,952	0	(709)	0	0	3.000	2.477	MON	5,748	68,971	12/01/2019	12/01/2042
3138EK-X2-6	FNMA POOL AL3396			4	1	406,997	101.5430	400,997	394,903	404,151	0	(849)	0	0	2.500	1.671	MON	823	9,873	12/01/2019	03/01/2028
3138EP-C6-9	FNMA POOL AL6392			4	1	5,049,170	107.1910	5,257,209	4,904,525	5,043,123	0	(1,958)	0	0	3.500	2.964	MON	14,305	171,658	12/01/2019	01/01/2045
3138EP-G8-1	FNMA POOL AL6522			4	1	1,434,186	105.7930	1,436,149	1,357,508	1,430,633	0	(87)	0	0	3.500	2.332	MON	3,959	47,513	12/01/2019	03/01/2045
3138EP-LC-6	FNMA POOL AL6622			4	1	2,062,011	108.5940	2,064,392	1,901,019	2,052,732	0	(2,520)	0	0	4.500	2.736	MON	7,129	85,546	12/01/2019	01/01/2043
3138EQ-KH-4	FNMA POOL AL7495			4	1	687,741	107.1900	716,371	668,318	686,900	0	(334)	0	0	3.500	3.010	MON	1,949	23,391	12/01/2019	10/01/2045
3138ER-JQ-4	FNMA POOL AL9270			4	1	4,978,895	107.4750	5,181,064	4,820,715	4,975,984	0	(2,911)	0	0	4.000	3.423	MON	16,069	160,691	02/07/2019	10/01/2046
3138ER-RT-9	FNMA POOL AL9497			4	1	3,821,428	106.4650	4,039,581	3,794,281	3,820,392	0	(404)	0	0	3.500	3.348	MON	11,067	132,800	12/01/2019	07/01/2046
3138ET-YW-0	FNMA POOL AL8824			4	1	371,874	106.6320	381,514	357,786	371,345	0	(175)	0	0	3.500	2.805	MON	1,044	12,523	12/01/2019	07/01/2046
3138LU-RR-8	FNMA POOL AO4095			4	1	1,655,846	105.4040	1,661,228	1,576,058	1,646,352	0	(1,251)	0	0	3.500	2.705	MON	4,597	55,162	12/01/2019	05/01/2042
3138M3-6B-5	FNMA POOL AP0865			4	1	365,724	104.8110	383,050	365,467	365,672	0	38	0	0	3.500	3.412	MON	1,066	12,791	12/01/2019	07/01/2042
3138M6-AB-3	FNMA POOL AP2701			4	1	1,227,414	105.8050	1,260,457	1,191,302	1,224,851	0	(21)	0	0	3.500	2.849	MON	3,475	41,696	12/01/2019	09/01/2042
3138M6-TE-7	FNMA POOL AP3248			4	1	47,278	106.3690	46,932	44,122	47,039	0	318	0	0	4.000	2.399	MON	147	1,765	12/01/2019	08/01/2042
3138MD-UJ-9	FNMA POOL AP9584			4	1	258,570	103.0290	252,739	245,308	255,406	0	(608)	0	0	3.000	2.020	MON	613	7,359	12/01/2019	10/01/2032
3138MK-3Q-7	FNMA POOL AQ4406			4	1	59,235	105.5190	62,046	58,801	59,149	0	(11)	0	0	3.500	3.425	MON	172	2,058	12/01/2019	10/01/2042
3138NY-A7-0	FNMA POOL AR1829			4	1	310,065	102.5870	308,074	300,305	309,082	0	(99)	0	0	3.000	2.452	MON	751	9,009	12/01/2019	02/01/2043
3138NY-FW-0	FNMA POOL AR1980			4	1	5,542,458	102.9880	5,515,041	5,355,032	5,518,702	0	(4,180)	0	0	3.000	2.523	MON	13,388	160,651	12/01/2019	02/01/2043
3138W1-LQ-8	FNMA POOL AR3934			4	1	1,681,049	101.5320	1,642,143	1,617,365	1,661,137	0	(4,411)	0	0	2.500	1.523	MON	3,370	40,434	12/01/2019	03/01/2028
3138W4-TM-3	FNMA POOL AR6855			4	1	4,221,105	102.9840	4,242,331	4,119,407	4,210,445	0	110	0	0	3.000	2.590	MON	10,299	123,582	12/01/2019	02/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138W5-J7-4	FNMA POOL AR7485			4	1	470,424	105.3920	466,814	442,931	467,650	0	(466)	0	0	3.500	2.542	MON	1,292	15,503	12/01/2019	03/01/2043
3138WA-6D-4	FNMA POOL AS1767			4	1	3,192,851	107.1130	3,254,198	3,038,098	3,182,238	0	(932)	0	0	4.000	2.983	MON	10,127	121,524	12/01/2019	02/01/2044
3138WC-HZ-9	FNMA POOL AS2947			4	1	61,899	107.0390	65,237	60,947	61,881	0	(14)	0	0	4.000	3.665	MON	203	2,438	12/01/2019	07/01/2044
3138WC-JZ-7	FNMA POOL AS2979			4	1	1,861,242	103.1470	1,851,261	1,794,779	1,843,329	0	(5,893)	0	0	3.000	2.204	MON	4,487	53,843	12/01/2019	08/01/2029
3138WC-Z7-1	FNMA POOL AS3465			4	1	348,911	102.9610	341,424	331,605	345,291	0	(703)	0	0	3.000	1.642	MON	829	9,948	12/01/2019	10/01/2029
3138WD-DR-9	FNMA POOL AS3711			4	1	168,033	107.0780	177,158	165,448	167,989	0	(29)	0	0	4.000	3.624	MON	551	6,618	12/01/2019	11/01/2044
3138WE-NC-9	FNMA POOL AS4886			4	1	1,639,070	106.4690	1,688,638	1,586,037	1,637,478	0	(515)	0	0	3.500	2.726	MON	4,626	55,511	12/01/2019	05/01/2045
3138WE-T9-0	FNMA POOL AS5075			4	1	441,943	101.0750	440,805	436,117	441,098	0	36	0	0	2.500	1.967	MON	909	10,903	12/01/2019	05/01/2030
3138WF-2R-6	FNMA POOL AS6183			4	1	1,580,316	106.6360	1,680,721	1,576,129	1,580,151	0	(74)	0	0	3.500	3.427	MON	4,597	55,164	12/01/2019	11/01/2045
3138WF-M3-7	FNMA POOL AS5777			4	1	2,373,961	101.6720	2,355,861	2,317,119	2,360,802	0	(3,775)	0	0	2.500	2.023	MON	4,827	57,928	12/01/2019	09/01/2030
3138WG-UC-6	FNMA POOL AS6878			4	1	985,756	103.1480	972,784	943,096	979,326	0	(1,379)	0	0	3.000	1.862	MON	2,358	28,293	12/01/2019	03/01/2031
3138WH-N7-3	FNMA POOL AS7613			4	1	275,094	102.9460	281,527	273,471	275,043	0	(22)	0	0	3.000	2.892	MON	684	8,204	12/01/2019	07/01/2046
3138WH-TT-9	FNMA POOL AS7761			4	1	2,180,618	109.7390	2,375,727	2,164,889	2,180,217	0	(227)	0	0	4.000	3.850	MON	7,216	86,596	12/01/2019	08/01/2046
3138WH-TU-6	FNMA POOL AS7762			4	1	497,078	109.7380	542,096	493,991	496,996	0	(42)	0	0	4.000	3.841	MON	1,647	19,760	12/01/2019	08/01/2046
3138WJ-5E-4	FNMA POOL AS8944			4	1	1,196,769	106.4630	1,232,053	1,157,259	1,195,071	0	(377)	0	0	3.500	2.929	MON	3,375	40,504	12/01/2019	03/01/2047
3138WJ-BH-0	FNMA POOL AS8139			4	1	4,105,241	106.9450	4,298,996	4,019,820	4,102,792	0	(928)	0	0	4.000	3.561	MON	13,399	160,793	12/01/2019	10/01/2046
3138WJ-MV-7	FNMA POOL AS8471			4	1	3,615,359	102.6370	3,722,328	3,626,692	3,615,525	0	36	0	0	3.000	3.037	MON	9,067	108,801	12/01/2019	12/01/2046
3138WJ-R3-4	FNMA POOL AS8605			4	1	1,738,023	103.1480	1,781,048	1,726,691	1,736,844	0	(507)	0	0	3.000	2.794	MON	4,317	51,801	12/01/2019	01/01/2032
3138WJ-TG-3	FNMA POOL AS8650			4	1	1,958,866	102.4210	2,084,373	2,035,103	1,960,836	0	952	0	0	3.000	3.557	MON	5,088	61,053	12/01/2019	01/01/2047
3138WK-RS-6	FNMA POOL AS9496			4	1	1,104,881	101.6720	1,111,372	1,093,096	1,103,374	0	(495)	0	0	2.500	2.251	MON	2,277	27,327	12/01/2019	04/01/2032
3138WT-XP-6	FNMA POOL AT6085			4	1	2,884,928	102.9530	2,948,467	2,863,896	2,881,230	0	(953)	0	0	3.000	2.914	MON	7,160	85,917	12/01/2019	05/01/2043
3138WV-SW-2	FNMA POOL AT7732			4	1	767,414	101.5280	762,928	751,446	763,040	0	(921)	0	0	2.500	1.947	MON	1,566	18,786	12/01/2019	07/01/2028
3138X1-4B-9	FNMA POOL AU2617			4	1	1,367,718	101.6650	1,349,172	1,327,077	1,358,563	0	(2,504)	0	0	2.500	1.694	MON	2,765	33,177	12/01/2019	08/01/2028
3138X1-AJ-5	FNMA POOL AU1808			4	1	4,352,417	102.9010	4,621,291	4,491,007	4,364,809	0	2,102	0	0	3.000	3.442	MON	11,228	134,730	12/01/2019	08/01/2043
3138X3-XL-1	FNMA POOL AU4282			4	1	782,037	106.6390	810,527	760,066	779,856	0	(643)	0	0	3.500	3.050	MON	2,217	26,602	12/01/2019	09/01/2043
3138X3-XS-6	FNMA POOL AU4288			4	1	1,606,472	106.9920	1,647,244	1,539,596	1,601,242	0	(1,459)	0	0	4.000	3.210	MON	5,132	61,584	12/01/2019	09/01/2043
3138X3-ZN-5	FNMA POOL AU4348			4	1	1,018,284	105.8060	1,065,009	1,006,567	1,017,625	0	15	0	0	3.500	3.075	MON	2,936	35,230	12/01/2019	07/01/2043
3138XR-KF-5	FNMA POOL AW2093			4	1	193,398	102.9660	189,257	183,806	191,281	0	(396)	0	0	3.000	1.650	MON	460	5,514	12/01/2019	06/01/2029
3138Y7-X9-8	FNMA POOL AX6103			4	1	1,484,790	107.1850	1,545,881	1,442,255	1,482,800	0	(1,081)	0	0	3.500	3.007	MON	4,207	50,479	12/01/2019	10/01/2044
3138YB-5Q-2	FNMA POOL AX9854			4	1	211,621	101.6730	212,227	208,735	210,679	0	(412)	0	0	2.500	2.285	MON	435	5,218	12/01/2019	03/01/2030
3138YD-2V-0	FNMA POOL AY0787			4	1	235,934	101.6730	236,609	232,716	235,445	0	251	0	0	2.500	1.964	MON	485	5,818	12/01/2019	03/01/2030
3138YF-CG-7	FNMA POOL AY1870			4	1	509,570	103.9260	503,983	484,944	508,768	0	(35)	0	0	3.500	2.066	MON	1,414	16,973	12/01/2019	02/01/2045
3138YK-SF-1	FNMA POOL AY5917			4	1	436,422	101.6650	437,636	430,469	434,998	0	(31)	0	0	2.500	2.184	MON	897	10,762	12/01/2019	05/01/2030
31391B-VM-6	FNMA POOL 662220			4	1	2,114	110.9940	2,307	2,079	2,095	0	(3)	0	0	6.500	6.371	MON	11	135	12/01/2019	11/01/2032
31391D-RC-9	FNMA POOL 663883			4	1	18,018	110.9940	19,052	17,165	17,616	0	(345)	0	0	6.500	6.011	MON	93	1,116	12/01/2019	10/01/2032
31391U-TU-9	FNMA POOL 677463			4	1	6,485	110.1770	6,922	6,283	6,438	0	53	0	0	6.000	5.139	MON	31	377	12/01/2019	01/01/2033
31400C-CM-4	FNMA POOL 683276			4	1	967	110.9940	1,069	963	966	0	2	0	0	6.500	6.268	MON	5	63	12/01/2019	02/01/2033
31401N-2L-2	FNMA POOL 713679			4	1	176,127	108.0560	193,675	179,236	176,573	0	(343)	0	0	5.000	5.449	MON	747	8,962	12/01/2019	08/01/2033
31401Y-T9-6	FNMA POOL 722476			4	1	73,725	110.1090	79,407	72,116	73,424	0	452	0	0	6.000	5.283	MON	361	4,327	12/01/2019	07/01/2033
31402C-4H-2	FNMA POOL 725424			4	1	123,608	112.5020	126,545	112,482	121,750	0	(399)	0	0	5.500	3.432	MON	516	6,187	12/01/2019	04/01/2034
31402C-QJ-4	FNMA POOL 725057			4	1	19,816	114.6540	22,065	19,245	19,669	0	(22)	0	0	6.000	5.371	MON	96	1,155	12/01/2019	01/01/2034
31402C-TT-9	FNMA POOL 725162			4	1	218,542	112.8060	242,244	214,744	217,551	0	(117)	0	0	6.000	5.604	MON	1,074	12,885	12/01/2019	02/01/2034
31402E-2V-9	FNMA POOL 727188			4	1	41,556	110.1490	48,760	44,267	42,018	0	(52)	0	0	5.000	6.561	MON	184	2,213	12/01/2019	08/01/2033
31402N-JM-1	FNMA POOL 733868			4	1	1,200	111.2750	1,306	1,174	1,196	0	1	0	0	6.000	4.967	MON	6	70	12/01/2019	12/01/2032
31402Q-Y3-9	FNMA POOL 735230			4	1	67,646	112.5170	79,311	70,488	68,102	0	76	0	0	5.500	6.397	MON	323	3,877	12/01/2019	02/01/2035
31402R-DF-3	FNMA POOL 735502			4	1	38,825	114.6630	44,882	39,143	38,850	0	4	0	0	6.000	6.177	MON	196	2,349	12/01/2019	04/01/2035
31402R-F8-7	FNMA POOL 735591			4	1	171,754	110.2020	178,919	162,355	170,035	0	(437)	0	0	5.000	3.836	MON	676	8,118	12/01/2019	06/01/2035
31402R-RR-2	FNMA POOL 735896			4	1	25,308	114.6680	29,253	25,511	25,334	0	18	0	0	6.000	6.133	MON	128	1,531	12/01/2019	09/01/2035
31402R-T4-1	FNMA POOL 735971			4	1	63,337	112.3070	73,238	65,212	63,657	0	54	0	0	5.500	6.093	MON	299	3,587	12/01/2019	11/01/2034
31402T-CJ-2	FNMA POOL 737273			4	1	5,633	110.9940	6,154	5,545	5,586	0	(7)	0	0	6.500	6.386	MON	30	361	12/01/2019	09/01/2033
31403C-6L-0	FNMA POOL 745275			4	1	10,186	110.2330	10,393	9,428	10,076	0	(25)	0	0	5.000	3.250	MON	39	471	12/01/2019	02/01/2036
31403D-BD-0	FNMA POOL 745336			4	1	23,634	110.2510	27,667	25,095	23,857	0	47	0	0	5.000	6.279	MON	105	1,255	12/01/2019	03/01/2036
31403D-BX-6	FNMA POOL 745354			4	1	7,026	112.5660	7,947	7,060	7,027	0	0	0	0	5.500	5.590	MON	32	388	12/01/2019	03/01/2036
31403D-DX-4	FNMA POOL 745418			4	1	336,267	112.5310	391,894	348,254	337,689	0	259	0	0	5.500	6.346	MON	1,596	19,154	12/01/2019	04/01/2036
31403D-SV-2	FNMA POOL 745832			4	1	651	101.2140	649	641	642	0	(1)	0	0	6.000	5.128	MON	3	38	12/01/2019	04/01/2021
31403D-WH-8	FNMA POOL 745948			4	1	354,281	112.3710	350,709	312,099	349,370	0	(583)	0	0	6.500	3.087	MON	1,691	20,287	12/01/2019	10/01/2036
31403F-HF-4	FNMA POOL 747330			4	1	38,734	114.7860	43,491	37,889	38,469	0	117	0	0	6.000	5.609	MON	189	2,273	12/01/2019	10/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31403F-NS-9	FNMA POOL 747501			4	1	35,051	111.4290	37,839	33,958	34,524	0	(35)	0	0	6.000	5.716	MON	170	2,037	12/01/2019	11/01/2033
31403K-ET-6	FNMA POOL 750846			4	1	17,789	110.5220	19,474	17,620	17,686	0	(78)	0	0	5.500	5.440	MON	81	969	12/01/2019	01/01/2034
31404E-DE-3	FNMA POOL 766101			4	1	352,649	107.5440	361,355	336,006	346,114	0	(708)	0	0	5.500	5.022	MON	1,540	18,480	12/01/2019	02/01/2034
31404L-TH-3	FNMA POOL 771952			4	1	4,612	114.5450	5,313	4,639	4,614	0	0	0	0	6.000	6.112	MON	23	278	12/01/2019	02/01/2034
31404S-FL-4	FNMA POOL 776971			4	1	70,706	110.2190	82,645	74,982	71,436	0	(239)	0	0	5.000	6.349	MON	312	3,749	12/01/2019	04/01/2034
31404T-BM-4	FNMA POOL 777744			4	1	4,482	110.0890	4,973	4,517	4,488	0	1	0	0	6.000	6.119	MON	23	271	12/01/2019	05/01/2034
31405P-6A-3	FNMA POOL 795665			4	1	2,253	110.0780	2,426	2,204	2,232	0	(2)	0	0	6.000	5.784	MON	11	132	12/01/2019	02/01/2035
31405S-JS-4	FNMA POOL 797773			4	1	301	103.3080	322	312	310	0	1	0	0	5.000	7.159	MON	1	16	12/01/2019	03/01/2020
31405X-GS-6	FNMA POOL 802209			4	1	3,438	111.5970	3,753	3,363	3,413	0	1	0	0	6.000	5.679	MON	17	202	12/01/2019	10/01/2034
31406G-Q2-8	FNMA POOL 809673			4	1	81,291	112.0760	89,212	79,599	80,579	0	(27)	0	0	5.500	5.287	MON	365	4,378	12/01/2019	02/01/2035
31406G-RN-1	FNMA POOL 809693			4	1	11,381	110.1420	12,680	11,512	11,418	0	2	0	0	5.000	5.129	MON	48	576	12/01/2019	02/01/2035
31406U-LE-6	FNMA POOL 820325			4	1	4,285	110.0880	5,022	4,561	4,336	0	18	0	0	5.000	6.215	MON	19	228	12/01/2019	08/01/2035
31407H-FQ-4	FNMA POOL 830975			4	1	13,069	110.1190	14,604	13,262	13,102	0	11	0	0	5.000	5.256	MON	55	663	12/01/2019	08/01/2035
31407J-DC-3	FNMA POOL 831799			4	1	14,451	113.8010	15,971	14,034	14,355	0	(27)	0	0	6.500	6.006	MON	76	912	12/01/2019	09/01/2036
31407J-MC-3	FNMA POOL 832055			4	1	13,669	109.8940	15,990	14,550	13,986	0	43	0	0	5.000	5.592	MON	61	727	12/01/2019	08/01/2035
31407K-H5-1	FNMA POOL 832852			4	1	16,094	109.1800	17,840	16,340	16,124	0	4	0	0	5.000	5.351	MON	68	817	12/01/2019	09/01/2035
31407K-RY-7	FNMA POOL 833103			4	1	18,360	107.5810	20,453	19,012	18,386	0	4	0	0	5.500	7.533	MON	87	1,046	12/01/2019	09/01/2035
31407N-CG-6	FNMA POOL 835371			4	1	69,428	110.1240	81,389	73,906	70,034	0	170	0	0	5.000	6.503	MON	308	3,695	12/01/2019	09/01/2035
31407N-P4-9	FNMA POOL 835743			4	1	7,094	107.2490	7,725	7,202	7,100	0	1	0	0	5.000	5.852	MON	30	360	12/01/2019	09/01/2035
31407Q-ND-4	FNMA POOL 837488			4	1	496,948	109.6740	580,182	529,006	507,911	0	7,607	0	0	5.000	5.606	MON	2,204	26,450	12/01/2019	09/01/2035
31407R-4F-8	FNMA POOL 838822			4	1	23,801	106.7740	27,052	25,336	24,300	0	46	0	0	5.000	5.647	MON	106	1,267	12/01/2019	09/01/2035
31407R-TE-4	FNMA POOL 838549			4	1	8,348	110.1540	9,118	8,278	8,313	0	(29)	0	0	6.000	5.945	MON	41	497	12/01/2019	10/01/2035
31407V-CL-7	FNMA POOL 841675			4	1	4,199	103.2360	4,549	4,406	4,369	0	11	0	0	4.500	6.010	MON	17	198	12/01/2019	09/01/2020
31407V-YH-2	FNMA POOL 842312			4	1	17,678	109.9520	19,518	17,751	17,679	0	0	0	0	6.000	6.077	MON	89	1,065	12/01/2019	07/01/2031
31407X-DP-3	FNMA POOL 843510			4	1	2,373	103.2360	2,571	2,491	2,462	0	9	0	0	4.500	6.472	MON	9	112	12/01/2019	11/01/2020
31407X-YD-7	FNMA POOL 844108			4	1	6,004	100.6040	6,164	6,127	6,090	0	16	0	0	5.500	6.091	MON	28	337	12/01/2019	11/01/2020
31407Y-4P-1	FNMA POOL 845130			4	1	4,750	104.2290	5,236	5,024	4,948	0	8	0	0	4.000	6.798	MON	17	201	12/01/2019	12/01/2020
31407Y-5W-5	FNMA POOL 845161			4	1	44	103.3080	46	45	45	0	0	0	0	5.000	5.640	MON	0	2	12/01/2019	01/01/2021
31407Y-VF-3	FNMA POOL 844914			4	1	2,690	104.2290	3,021	2,898	2,850	0	22	0	0	4.000	7.312	MON	10	116	12/01/2019	11/01/2020
31409A-4L-0	FNMA POOL 865827			4	1	4,203	103.3080	4,403	4,262	4,241	0	3	0	0	5.000	5.353	MON	18	213	12/01/2019	03/01/2021
31409A-QN-2	FNMA POOL 865461			4	1	978	110.1060	1,087	987	978	0	0	0	0	6.000	6.562	MON	5	59	12/01/2019	02/01/2036
31409G-XH-4	FNMA POOL 871080			4	1	3,320	103.3080	3,549	3,436	3,398	0	1	0	0	5.000	5.948	MON	14	172	12/01/2019	11/01/2021
31409U-VC-6	FNMA POOL 879111			4	1	577	103.2360	625	606	595	0	(3)	0	0	4.500	7.095	MON	2	27	12/01/2019	05/01/2021
31409X-SS-9	FNMA POOL 881729			4	1	10,266	111.9020	10,442	9,331	9,974	0	(216)	0	0	6.500	5.533	MON	51	606	12/01/2019	03/01/2036
3140E0-ET-8	FNMA POOL AZ7345			4	1	2,909,640	106.6360	3,107,845	2,914,443	2,909,586	0	(23)	0	0	3.500	3.513	MON	8,500	102,006	12/01/2019	11/01/2045
3140EU-4V-8	FNMA POOL BC0835			4	1	1,448,153	105.8110	1,431,852	1,353,216	1,444,115	0	(1,199)	0	0	4.000	2.645	MON	4,511	54,129	12/01/2019	04/01/2046
3140EV-TB-3	FNMA POOL BC1445			4	1	2,349,358	102.9460	2,419,533	2,350,294	2,349,415	0	(58)	0	0	3.000	2.993	MON	5,876	70,509	12/01/2019	07/01/2046
3140EW-XM-2	FNMA POOL BC2483			4	1	3,079,950	103.0990	3,042,070	2,950,630	3,060,165	0	(6,129)	0	0	3.000	1.911	MON	7,377	88,519	12/01/2019	03/01/2031
3140EY-3H-2	FNMA POOL BC4399			4	1	2,517,376	103.2640	2,491,139	2,412,399	2,500,757	0	(7,061)	0	0	3.000	1.954	MON	6,031	72,372	12/01/2019	03/01/2031
3140F0-GP-3	FNMA POOL BC4705			4	1	1,692,047	101.6700	1,665,398	1,638,043	1,685,223	0	(1,560)	0	0	2.500	1.637	MON	3,413	40,951	12/01/2019	09/01/2031
3140F1-HS-4	FNMA POOL BC5640			4	1	1,705,789	105.7040	1,673,642	1,583,329	1,701,263	0	(1,561)	0	0	4.000	2.419	MON	5,278	63,333	12/01/2019	06/01/2046
3140FG-DZ-9	FNMA POOL BD8219			4	1	1,601,757	102.9460	1,647,915	1,600,757	1,601,563	0	(82)	0	0	3.000	2.990	MON	4,002	48,023	12/01/2019	09/01/2046
3140FG-GA-1	FNMA POOL BD8292			4	1	1,389,903	102.6370	1,430,130	1,393,386	1,389,933	0	3	0	0	3.000	3.026	MON	3,483	41,802	12/01/2019	11/01/2046
3140FG-NP-0	FNMA POOL BD8497			4	1	310,679	103.1930	320,824	310,898	310,660	0	(5)	0	0	3.000	2.999	MON	777	9,327	12/01/2019	12/01/2046
3140FN-R2-2	FNMA POOL BE3204			4	1	725,234	101.2930	726,776	717,499	724,309	0	(201)	0	0	2.500	2.231	MON	1,495	17,937	12/01/2019	03/01/2032
3140H6-KB-4	FNMA POOL BJ4789			4	1	737,674	102.7720	757,294	736,868	737,448	0	(122)	0	0	3.000	2.964	MON	1,842	22,106	12/01/2019	02/01/2033
3140H6-KC-2	FNMA POOL BJ4790			4	1	2,879,254	102.7730	2,955,863	2,876,109	2,878,475	0	(370)	0	0	3.000	2.956	MON	7,190	86,283	12/01/2019	02/01/2033
3140H8-QD-0	FNMA POOL BJ6751			4	1	3,913,596	106.6360	4,066,555	3,813,492	3,911,818	0	(1,777)	0	0	4.000	3.535	MON	12,712	139,828	01/04/2019	05/01/2048
3140J5-6X-2	FNMA POOL BM1785			4	1	3,577,561	107.4570	3,758,454	3,497,635	3,575,882	0	(803)	0	0	4.000	3.507	MON	11,659	139,905	12/01/2019	08/01/2047
3140J5-SG-5	FNMA POOL BM1418			4	1	1,949,629	102.6360	1,989,519	1,938,422	1,949,160	0	(145)	0	0	3.000	2.894	MON	4,846	58,153	12/01/2019	04/01/2047
3140J8-6V-0	FNMA POOL BM4483			4	1	5,229,538	106.9980	5,348,948	4,999,110	5,227,231	0	(2,307)	0	0	4.000	3.257	MON	16,664	149,973	03/28/2019	09/01/2048
3140J8-ER-0	FNMA POOL BM3743			4	1	1,875,009	108.7540	1,987,594	1,827,605	1,873,925	0	(548)	0	0	4.000	3.521	MON	6,092	73,104	12/01/2019	03/01/2047
3140J8-JM-6	FNMA POOL BM3867			4	1	2,709,365	107.5940	2,879,570	2,676,329	2,708,730	0	(370)	0	0	4.000	3.735	MON	8,921	107,053	12/01/2019	02/01/2046
3140J9-HB-0	FNMA POOL BM4725			4	1	2,120,351	108.4770	2,227,019	2,052,987	2,118,833	0	(1,103)	0	0	4.500	3.789	MON	7,699	92,384	12/01/2019	06/01/2044
3140J9-HN-4	FNMA POOL BM4736			4	1	1,825,656	106.6180	1,972,990	1,850,522	1,825,893	0	185	0	0	3.500	3.738	MON	5,397	64,768	12/01/2019	02/01/2047
3140JR-A4-3	FNMA POOL BN8126			4	1	1,262,713	105.2820	1,308,051	1,242,426	1,262,416	0	(297)	0	0	3.500	3.190	MON	3,624	25,366	05/02/2019	04/01/2049
3140QA-W9-7	FNMA POOL CA3371			4	1	329,868	105.8330	342,789	323,897	329,782	0	(87)	0	0	3.500	3.203	MON	945	6,613	05/02/2019	04/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140X4-MX-1	FNMA POOL FM1273			4	1	7,490,387	103.4680	7,409,767	7,161,409	7,486,621	0	(3,766)	0	0	3.000	2.196	MON	17,904	53,711	08/28/2019	01/01/2047
31410B-B3-7	FNMA POOL 883958			4	1	1,868	101.0500	1,903	1,883	1,873	0	0	0	0	5.500	5.790	MON	9	104	12/01/2019	06/01/2021
31410E-MF-2	FNMA POOL 886958			4	1	18,591	114.3110	21,483	18,793	18,611	0	(18)	0	0	6.000	6.223	MON	94	1,128	12/01/2019	06/01/2036
31410F-2S-3	FNMA POOL 888285			4	1	364,128	113.3420	404,540	356,919	362,914	0	(359)	0	0	6.500	6.019	MON	1,933	23,198	12/01/2019	03/01/2037
31410F-Z9-9	FNMA POOL 888268			4	1	15,282	114.6590	17,539	15,297	15,276	0	(1)	0	0	6.000	6.002	MON	76	918	12/01/2019	03/01/2037
31410K-K7-8	FNMA POOL 889618			4	1	185,701	112.3280	200,752	178,719	184,649	0	(433)	0	0	5.500	4.715	MON	819	9,830	12/01/2019	05/01/2038
31410L-C4-2	FNMA POOL 890291			4	1	967,434	108.5590	966,429	890,234	961,478	0	(1,499)	0	0	4.500	2.905	MON	3,338	40,061	12/01/2019	08/01/2041
31410T-Y6-6	FNMA POOL 897233			4	1	444	110.0700	485	441	444	0	1	0	0	6.000	5.465	MON	2	26	12/01/2019	10/01/2036
31410V-VX-5	FNMA POOL 898930			4	1	3,140	114.4000	3,565	3,116	3,136	0	1	0	0	6.000	5.707	MON	16	187	12/01/2019	08/01/2036
31410X-6R-2	FNMA POOL 900980			4	1	4,230	110.1610	4,624	4,198	4,213	0	(2)	0	0	6.000	5.964	MON	21	252	12/01/2019	09/01/2036
31410X-X8-4	FNMA POOL 900803			4	1	8,693	103.3080	9,108	8,817	8,770	0	31	0	0	5.000	5.254	MON	37	441	12/01/2019	12/01/2021
31411A-JT-3	FNMA POOL 902174			4	1	407	114.3960	462	404	406	0	0	0	0	6.000	5.750	MON	2	24	12/01/2019	11/01/2036
31411B-CW-1	FNMA POOL 902885			4	1	21,221	111.5430	21,525	19,297	21,025	0	115	0	0	6.000	3.162	MON	96	1,158	12/01/2019	12/01/2036
31411D-NZ-8	FNMA POOL 905008			4	1	3,172	103.2360	3,437	3,329	3,289	0	26	0	0	4.500	5.309	MON	12	150	12/01/2019	05/01/2022
31411F-RE-6	FNMA POOL 906885			4	1	1,170	110.0900	1,278	1,161	1,166	0	0	0	0	6.000	5.956	MON	6	70	12/01/2019	12/01/2036
31411J-RR-9	FNMA POOL 909596			4	1	14,050	112.4770	15,561	13,835	13,962	0	(70)	0	0	6.500	6.394	MON	75	899	12/01/2019	02/01/2037
31411L-BB-6	FNMA POOL 910934			4	1	21,994	109.5210	24,284	22,173	22,016	0	16	0	0	5.500	5.629	MON	102	1,219	12/01/2019	02/01/2037
31411R-AK-4	FNMA POOL 912710			4	1	10,950	110.0180	11,333	10,301	10,849	0	(47)	0	0	5.000	3.741	MON	43	515	12/01/2019	03/01/2037
31411R-GU-6	FNMA POOL 912911			4	1	527	110.4360	574	519	524	0	0	0	0	6.000	5.894	MON	3	31	12/01/2019	06/01/2037
31411W-4N-4	FNMA POOL 917129			4	1	2,601	112.9630	2,942	2,604	2,601	0	1	0	0	6.000	5.977	MON	13	156	12/01/2019	06/01/2037
31411X-ZY-4	FNMA POOL 917959			4	1	351	103.2360	380	368	364	0	4	0	0	4.500	5.271	MON	1	17	12/01/2019	05/01/2022
31412A-DZ-4	FNMA POOL 919120			4	1	24,800	110.8910	27,103	24,441	24,655	0	(117)	0	0	6.000	5.896	MON	122	1,466	12/01/2019	04/01/2037
31412E-2P-0	FNMA POOL 923382			4	1	40,315	114.4570	46,190	40,356	40,302	0	0	0	0	6.000	5.990	MON	202	2,421	12/01/2019	06/01/2037
31412H-6Q-7	FNMA POOL 926179			4	1	16,496	104.2790	17,234	16,526	16,491	0	3	0	0	4.000	3.999	MON	55	661	12/01/2019	07/01/2024
31412L-B5-8	FNMA POOL 928060			4	1	15,409	111.9100	17,384	15,534	15,415	0	0	0	0	5.500	5.723	MON	71	854	12/01/2019	02/01/2037
31412L-HW-3	FNMA POOL 928245			4	1	1,811	100.4470	1,801	1,793	1,801	0	4	0	0	6.000	4.841	MON	9	108	12/01/2019	03/01/2022
31412N-UK-0	FNMA POOL 930386			4	1	50,322	109.4290	53,601	48,982	50,129	0	67	0	0	4.500	3.939	MON	184	2,204	12/01/2019	01/01/2039
31412P-FL-0	FNMA POOL 930871			4	1	134,291	109.1230	139,295	127,649	133,784	0	121	0	0	5.000	3.437	MON	532	6,382	12/01/2019	04/01/2039
31412P-R6-0	FNMA POOL 931209			4	1	1,934,093	108.4290	1,948,824	1,797,328	1,927,891	0	(2,364)	0	0	4.500	2.813	MON	6,740	80,880	12/01/2019	05/01/2039
31412P-YE-5	FNMA POOL 931409			4	1	15,901	104.3060	16,248	15,577	15,713	0	(17)	0	0	4.000	3.379	MON	52	623	12/01/2019	06/01/2024
31412Q-4X-4	FNMA POOL 932438			4	1	37,363	104.3090	37,156	35,621	36,325	0	(335)	0	0	4.000	3.080	MON	119	1,425	12/01/2019	01/01/2025
31412Q-GJ-2	FNMA POOL 931801			4	1	512,529	110.3810	544,220	493,038	509,477	0	(892)	0	0	5.000	4.316	MON	2,054	24,652	12/01/2019	08/01/2039
31412Q-GV-5	FNMA POOL 931812			4	1	88,673	109.9170	93,929	85,455	87,987	0	(238)	0	0	4.500	4.035	MON	320	3,846	12/01/2019	08/01/2039
31412Q-HQ-5	FNMA POOL 931839			4	1	27,052	108.1930	28,261	26,121	26,954	0	5	0	0	4.500	3.656	MON	98	1,175	12/01/2019	08/01/2039
31412R-L7-0	FNMA POOL 932850			4	1	95,148	107.2440	101,985	95,096	95,114	0	(4)	0	0	4.000	3.972	MON	317	3,804	12/01/2019	12/01/2040
31412S-XT-7	FNMA POOL 933690			4	1	539,126	110.3170	579,821	525,596	536,434	0	(1,839)	0	0	5.000	4.629	MON	2,190	26,280	12/01/2019	06/01/2039
31412S-XU-4	FNMA POOL 933691			4	1	623,716	110.2730	670,529	608,063	621,168	0	(890)	0	0	5.000	4.546	MON	2,534	30,403	12/01/2019	06/01/2039
31412U-J9-2	FNMA POOL 935088			4	1	21,927	108.4100	23,393	21,578	21,858	0	2	0	0	4.500	4.239	MON	81	971	12/01/2019	03/01/2039
31412U-WX-4	FNMA POOL 935462			4	1	27,743	108.5440	29,953	27,595	27,705	0	(11)	0	0	4.500	4.408	MON	103	1,242	12/01/2019	06/01/2039
31412Y-EC-2	FNMA POOL 938531			4	1	97,178	111.7340	107,915	96,582	96,904	0	(194)	0	0	5.500	5.457	MON	443	5,312	12/01/2019	05/01/2037
31413B-2N-0	FNMA POOL 940981			4	1	11,465	111.9650	12,634	11,284	11,427	0	(20)	0	0	6.000	5.704	MON	56	677	12/01/2019	11/01/2037
31413C-FN-4	FNMA POOL 941273			4	1	790	114.2400	899	787	789	0	(1)	0	0	6.000	5.984	MON	4	47	12/01/2019	07/01/2037
31413D-4Y-0	FNMA POOL 942839			4	1	22,893	110.1140	24,973	22,679	22,873	0	3	0	0	6.000	5.358	MON	113	1,361	12/01/2019	08/01/2037
31413R-D6-0	FNMA POOL 952925			4	1	4,526	113.9730	5,154	4,522	4,519	0	(6)	0	0	6.000	6.028	MON	23	271	12/01/2019	10/01/2037
31413R-GX-8	FNMA POOL 953014			4	1	4,744	111.9000	5,303	4,739	4,741	0	4	0	0	6.000	5.939	MON	24	284	12/01/2019	10/01/2037
31413T-LW-0	FNMA POOL 954941			4	1	7,695	113.1130	8,322	7,357	7,656	0	(10)	0	0	6.500	5.264	MON	40	478	12/01/2019	10/01/2037
31414D-DH-6	FNMA POOL 962804			4	1	7,101	103.3080	7,137	6,908	6,953	0	(37)	0	0	5.000	4.399	MON	29	345	12/01/2019	04/01/2023
31415A-WD-9	FNMA POOL 981344			4	1	3,273	108.9680	3,644	3,344	3,279	0	3	0	0	5.500	6.007	MON	15	184	12/01/2019	07/01/2038
31415L-QY-6	FNMA POOL 983471			4	1	8,126	111.8320	8,462	7,566	8,031	0	(15)	0	0	5.500	4.285	MON	35	416	12/01/2019	05/01/2038
31415M-5X-9	FNMA POOL 984762			4	1	2,398	106.6750	2,670	2,503	2,403	0	(4)	0	0	5.000	7.886	MON	10	125	12/01/2019	06/01/2038
31415R-FA-7	FNMA POOL 986761			4	1	162,362	112.1000	165,697	147,812	160,555	0	(603)	0	0	5.500	3.551	MON	677	8,130	12/01/2019	07/01/2038
31416B-TA-6	FNMA POOL 995245			4	1	31,965	109.9580	32,402	29,467	31,648	0	(102)	0	0	5.000	3.433	MON	123	1,474	12/01/2019	01/01/2039
31416C-A4-8	FNMA POOL 995627			4	1	653,686	110.1700	661,651	600,573	647,387	0	(1,549)	0	0	5.000	3.244	MON	2,502	30,029	12/01/2019	02/01/2039
31416C-JY-3	FNMA POOL 995879			4	1	126,628	114.6760	138,154	120,473	126,115	0	(58)	0	0	6.000	4.502	MON	602	7,229	12/01/2019	04/01/2039
31416C-ME-3	FNMA POOL 995957			4	1	91,353	103.9430	91,138	87,681	89,302	0	(308)	0	0	5.000	3.805	MON	365	4,384	12/01/2019	06/01/2024
31416C-MF-0	FNMA POOL 995958			4	1	105,786	103.5030	104,154	100,629	103,220	0	(166)	0	0	5.500	3.745	MON	461	5,535	12/01/2019	06/01/2024
31416C-MZ-6	FNMA POOL 995976			4	1	142,724	114.5250	155,302	135,605	141,561	0	(551)	0	0	6.000	5.060	MON	678	8,136	12/01/2019	04/01/2038

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416H-VT-9	FNMA POOL AA0625			4	1	34,226	108.3630	37,272	34,395	34,232	0	(4)	0	0	4.500	4.595	MON	129	1,548	12/01/2019	03/01/2039
31416L-GU-4	FNMA POOL AA2910			4	1	55,071	108.4350	58,420	53,875	54,933	0	26	0	0	4.500	3.906	MON	202	2,424	12/01/2019	04/01/2039
31416M-6W-9	FNMA POOL AA4484			4	1	11,398	110.1730	11,871	10,775	11,296	0	(55)	0	0	5.000	4.068	MON	45	539	12/01/2019	04/01/2039
31416N-E5-7	FNMA POOL AA4655			4	1	249,242	104.2850	243,522	233,516	240,204	0	(3,026)	0	0	4.000	2.439	MON	778	9,341	12/01/2019	05/01/2024
31416Q-A4-7	FNMA POOL AA6326			4	1	13,439	104.2290	14,033	13,464	13,433	0	1	0	0	4.000	4.008	MON	45	539	12/01/2019	05/01/2024
31416S-KG-5	FNMA POOL AA8394			4	1	154,787	106.8270	161,204	150,902	153,533	0	(1,141)	0	0	5.000	4.802	MON	629	7,545	12/01/2019	06/01/2039
31416S-Z9-5	FNMA POOL AA8867			4	1	5,087	103.3740	4,972	4,810	4,921	0	(47)	0	0	4.500	3.142	MON	18	216	12/01/2019	04/01/2024
31416T-AJ-8	FNMA POOL AA9008			4	1	667,633	109.5600	716,677	654,141	666,096	0	1,182	0	0	4.500	3.963	MON	2,453	29,436	12/01/2019	08/01/2039
31416W-FG-2	FNMA POOL AB1066			4	1	16,839	104.2870	16,850	16,157	16,505	0	(41)	0	0	4.000	2.884	MON	54	646	12/01/2019	05/01/2025
31416W-LZ-3	FNMA POOL AB1243			4	1	26,469	104.2900	25,956	24,889	25,801	0	(15)	0	0	4.000	2.119	MON	83	996	12/01/2019	07/01/2025
31416X-YZ-7	FNMA POOL AB2527			4	1	1,168,766	107.2130	1,204,150	1,123,138	1,163,850	0	(468)	0	0	4.000	3.196	MON	3,744	44,926	12/01/2019	03/01/2041
31416Y-DT-2	FNMA POOL AB2813			4	1	401,921	108.5770	403,252	371,397	400,165	0	(600)	0	0	4.500	2.983	MON	1,393	16,713	12/01/2019	04/01/2041
31416Y-U9-7	FNMA POOL AB3307			4	1	571,849	107.2430	594,055	553,933	569,409	0	(390)	0	0	4.000	3.482	MON	1,846	22,157	12/01/2019	07/01/2041
31417A-JV-2	FNMA POOL AB3875			4	1	2,848,496	107.3040	2,839,176	2,645,918	2,839,034	0	1,448	0	0	4.000	2.036	MON	8,820	105,837	12/01/2019	11/01/2041
31417D-CA-9	FNMA POOL AB6364			4	1	1,615,781	101.3390	1,571,841	1,551,073	1,591,205	0	(3,229)	0	0	2.500	1.618	MON	3,231	38,777	12/01/2019	10/01/2027
31417G-AT-3	FNMA POOL AB9017			4	1	1,323,967	102.9970	1,369,208	1,329,367	1,324,053	0	39	0	0	3.000	3.056	MON	3,323	39,881	12/01/2019	04/01/2043
31417G-F5-0	FNMA POOL AB9187			4	1	2,528,441	102.9790	2,484,859	2,412,977	2,514,046	0	(3,354)	0	0	3.000	2.375	MON	6,032	72,389	12/01/2019	04/01/2043
31417G-L9-5	FNMA POOL AB9351			4	1	268,011	102.9990	263,433	255,763	267,100	0	498	0	0	3.000	1.985	MON	639	7,673	12/01/2019	05/01/2043
31417G-WT-9	FNMA POOL AB9657			4	1	1,203,052	103.4050	1,203,947	1,164,302	1,192,239	0	(1,609)	0	0	3.000	2.161	MON	2,911	34,929	12/01/2019	06/01/2028
31417J-KM-1	FNMA POOL AC0299			4	1	11,142	107.8160	11,197	10,385	11,049	0	(20)	0	0	5.000	2.603	MON	43	519	12/01/2019	01/01/2034
31417K-SB-4	FNMA POOL AC1413			4	1	25,637	108.5200	27,503	25,343	25,592	0	(1)	0	0	4.500	4.242	MON	95	1,140	12/01/2019	08/01/2039
31417K-X6-9	FNMA POOL AC1600			4	1	18,212	107.6920	19,219	17,847	18,073	0	(12)	0	0	4.500	4.075	MON	67	803	12/01/2019	08/01/2029
31417K-YD-3	FNMA POOL AC1607			4	1	52,853	108.5240	54,266	50,004	52,462	0	(149)	0	0	4.500	3.493	MON	188	2,250	12/01/2019	08/01/2039
31417L-B4-6	FNMA POOL AC1858			4	1	83,155	107.1960	90,913	84,810	83,364	0	2	0	0	4.000	4.326	MON	283	3,393	12/01/2019	09/01/2039
31417L-CP-8	FNMA POOL AC1877			4	1	20,886	108.5240	22,147	20,408	20,815	0	(19)	0	0	4.500	4.071	MON	77	918	12/01/2019	09/01/2039
31417M-FM-0	FNMA POOL AC2871			4	1	14,275	103.9870	15,181	14,599	14,314	0	(33)	0	0	4.000	4.397	MON	49	584	12/01/2019	08/01/2039
31417Q-YT-5	FNMA POOL AC5221			4	1	550,478	108.6030	592,834	545,873	549,630	0	442	0	0	4.500	4.339	MON	2,047	24,564	12/01/2019	12/01/2039
31417S-AB-6	FNMA POOL AC5401			4	1	27,546	110.1090	29,261	26,575	27,413	0	(38)	0	0	5.000	4.278	MON	111	1,329	12/01/2019	10/01/2039
31417S-HQ-6	FNMA POOL AC5638			4	1	84,697	103.2360	83,373	80,760	82,072	0	(1,979)	0	0	4.500	3.781	MON	303	3,634	12/01/2019	03/01/2025
31417S-YQ-7	FNMA POOL AC6118			4	1	318,386	108.5210	338,585	312,000	317,386	0	(275)	0	0	4.500	4.129	MON	1,170	14,040	12/01/2019	11/01/2039
31417S-YV-6	FNMA POOL AC6123			4	1	24,566	107.1760	26,695	24,908	24,607	0	18	0	0	4.000	4.217	MON	83	996	12/01/2019	11/01/2039
31417T-L6-3	FNMA POOL AC6648			4	1	46,111	110.9670	48,243	43,475	45,692	0	(182)	0	0	5.000	4.086	MON	181	2,174	12/01/2019	12/01/2039
31417T-NK-0	FNMA POOL AC6693			4	1	288,092	108.5700	312,001	287,373	287,934	0	(6)	0	0	4.500	4.413	MON	1,078	12,932	12/01/2019	01/01/2040
31417U-V2-8	FNMA POOL AC7832			4	1	91,640	108.6050	98,502	90,697	91,350	0	(192)	0	0	4.500	4.407	MON	340	4,081	12/01/2019	12/01/2039
31417V-N6-6	FNMA POOL AC8512			4	1	23,842	108.5740	24,761	22,805	23,709	0	(27)	0	0	4.500	3.603	MON	86	1,026	12/01/2019	12/01/2039
31417X-CT-4	FNMA POOL AC9981			4	1	30,229	110.0250	32,355	29,407	30,157	0	(10)	0	0	5.000	4.137	MON	123	1,470	12/01/2019	02/01/2040
31417Y-BQ-9	FNMA POOL MA0046			4	1	3,752	105.1950	3,904	3,711	3,736	0	(1)	0	0	4.000	3.723	MON	12	148	12/01/2019	04/01/2029
31417Y-FM-4	FNMA POOL MA0171			4	1	19,451	106.8240	20,188	18,899	19,267	0	(28)	0	0	4.500	3.827	MON	71	851	12/01/2019	09/01/2029
31417Y-LF-2	FNMA POOL MA0325			4	1	36,059	108.6070	39,152	36,049	36,043	0	(3)	0	0	4.500	4.483	MON	135	1,622	12/01/2019	01/01/2040
31417Y-UW-5	FNMA POOL MA0596			4	1	13,962	104.2770	13,913	13,343	13,708	0	(12)	0	0	4.000	2.613	MON	44	534	12/01/2019	12/01/2025
31417Y-VJ-3	FNMA POOL MA0616			4	1	59,615	106.4920	62,643	58,824	59,363	0	(37)	0	0	4.000	3.698	MON	196	2,353	12/01/2019	01/01/2031
31417Y-ZA-8	FNMA POOL MA0736			4	1	685,692	110.2190	710,366	644,504	681,616	0	(867)	0	0	5.000	3.685	MON	2,685	32,225	12/01/2019	05/01/2041
31418A-CH-9	FNMA POOL MA0971			4	1	74,814	107.1330	74,117	69,183	74,276	0	(24)	0	0	4.000	2.545	MON	231	2,767	12/01/2019	02/01/2042
31418A-KN-7	FNMA POOL MA1200			4	1	264,988	103.0300	257,317	249,750	261,289	0	(587)	0	0	3.000	1.927	MON	624	7,493	12/01/2019	10/01/2032
31418A-MW-5	FNMA POOL MA1272			4	1	2,551,873	103.0170	2,498,474	2,425,302	2,536,654	0	(1,974)	0	0	3.000	2.252	MON	6,063	72,759	12/01/2019	12/01/2042
31418A-ZW-1	FNMA POOL MA1656			4	1	1,371,812	107.2770	1,367,178	1,274,437	1,367,379	0	214	0	0	4.500	2.471	MON	4,779	57,350	12/01/2019	11/01/2043
31418C-UH-5	FNMA POOL MA3283			4	1	2,385,057	102.9330	2,476,682	2,406,111	2,386,164	0	577	0	0	3.000	3.175	MON	6,015	72,183	12/01/2019	02/01/2033
31418D-EL-2	FNMA POOL MA3738			4	1	4,264,182	102.5400	4,281,673	4,175,613	4,262,449	0	(1,733)	0	0	3.000	2.475	MON	10,439	52,195	07/22/2019	08/01/2034
31418D-JJ-2	FNMA POOL MA3864			4	1	1,803,260	100.9170	1,804,570	1,788,172	1,803,101	0	(159)	0	0	2.500	2.372	MON	3,725	3,725	11/15/2019	12/01/2034
31418D-JQ-6	FNMA POOL MA3870			4	1	1,970,939	98.8980	1,972,800	1,994,783	1,971,007	0	68	0	0	2.500	2.590	MON	4,156	0	12/02/2019	12/01/2049
31418M-A5-1	FNMA POOL AD0027			4	1	38,678	103.3080	38,312	37,085	37,824	0	(179)	0	0	5.000	3.483	MON	155	1,854	12/01/2019	12/01/2023
31418M-BY-7	FNMA POOL AD0054			4	1	184,534	103.6010	180,013	173,756	178,643	0	(1,187)	0	0	5.000	3.143	MON	724	8,688	12/01/2019	02/01/2024
31418M-SR-4	FNMA POOL AD0527			4	1	110,224	112.2890	115,774	103,104	109,517	0	(225)	0	0	5.500	3.951	MON	473	5,671	12/01/2019	06/01/2039
31418M-UM-2	FNMA POOL AD0587			4	1	444,264	108.5390	475,440	438,036	443,158	0	(380)	0	0	4.500	4.257	MON	1,643	19,712	12/01/2019	12/01/2039
31418N-DF-4	FNMA POOL AD1001			4	1	8,210	107.2560	9,113	8,497	8,235	0	2	0	0	4.000	4.781	MON	28	340	12/01/2019	02/01/2040
31418N-YE-4	FNMA POOL AD1608			4	1	7,771	104.2770	7,965	7,639	7,706	0	(4)	0	0	4.000	3.402	MON	25	306	12/01/2019	02/01/2025
31418P-UW-3	FNMA POOL AD2396			4	1	37,994	108.5850	40,789	37,565	37,927	0	5	0	0	4.500	4.269	MON	141	1,690	12/01/2019	03/01/2040

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418Q-FF-5	FNMA POOL AD2865			4	1	13,541	104.2770	13,455	12,903	13,316	0	6	0	0	4.000	1.783	MON	43	516	12/01/2019	02/01/2025
31418Q-FG-3	FNMA POOL AD2866			4	1	31,845	105.1880	32,184	30,597	31,147	0	13	0	0	4.500	3.544	MON	115	1,377	12/01/2019	02/01/2025
31418Q-ZF-3	FNMA POOL AD3441			4	1	20,624	110.3380	21,958	19,901	20,529	0	(21)	0	0	5.000	4.289	MON	83	995	12/01/2019	03/01/2040
31418R-RE-3	FNMA POOL AD4084			4	1	499,760	108.5900	538,900	496,270	499,004	0	(238)	0	0	4.500	4.386	MON	1,861	22,332	12/01/2019	05/01/2040
31418R-ZW-4	FNMA POOL AD4356			4	1	12,193	108.6080	13,262	12,211	12,189	0	(1)	0	0	4.500	4.527	MON	46	550	12/01/2019	04/01/2040
31418T-KB-2	FNMA POOL AD5689			4	1	6,208	104.2900	6,317	6,057	6,132	0	(9)	0	0	4.000	3.293	MON	20	242	12/01/2019	05/01/2025
31418U-4N-1	FNMA POOL AD7128			4	1	1,314,890	108.5550	1,308,678	1,205,544	1,307,307	0	(1,372)	0	0	4.500	2.591	MON	4,521	54,249	12/01/2019	07/01/2040
31418U-C6-9	FNMA POOL AD6392			4	1	322,334	105.1730	318,809	303,128	313,555	0	(823)	0	0	4.500	2.688	MON	1,137	13,641	12/01/2019	05/01/2025
31418U-CG-7	FNMA POOL AD6370			4	1	79,535	108.5610	85,108	78,396	79,387	0	(25)	0	0	4.500	4.180	MON	294	3,528	12/01/2019	05/01/2040
31418U-EE-0	FNMA POOL AD6432			4	1	24,965	108.5650	25,089	23,109	24,756	0	(49)	0	0	4.500	3.037	MON	87	1,040	12/01/2019	06/01/2040
31418U-VU-5	FNMA POOL AD6926			4	1	31,276	108.6070	33,319	30,679	31,183	0	(4)	0	0	4.500	4.160	MON	115	1,381	12/01/2019	06/01/2040
31418V-2A-9	FNMA POOL AD7968			4	1	19,674	106.8470	19,703	18,441	19,334	0	(35)	0	0	5.000	4.440	MON	77	922	12/01/2019	12/01/2039
31418V-6M-9	FNMA POOL AD8075			4	1	17,920	110.2630	18,889	17,131	17,856	0	(15)	0	0	5.000	3.640	MON	71	857	12/01/2019	06/01/2040
31418V-L6-7	FNMA POOL AD7548			4	1	179,529	110.3390	186,658	169,167	177,592	0	(1,313)	0	0	5.000	4.256	MON	705	8,458	12/01/2019	06/01/2040
31418W-PW-4	FNMA POOL AD8536			4	1	49,866	110.3010	49,889	45,230	49,451	0	(88)	0	0	5.000	2.795	MON	188	2,261	12/01/2019	08/01/2040
31418X-6C-7	FNMA POOL AD9866			4	1	45,731	108.5700	47,216	43,489	45,361	0	(117)	0	0	4.500	3.769	MON	163	1,957	12/01/2019	10/01/2040
31418X-XX-1	FNMA POOL AD9693			4	1	161,032	110.2790	167,693	152,063	159,990	0	(559)	0	0	5.000	3.874	MON	634	7,603	12/01/2019	08/01/2040
31419A-CU-9	FNMA POOL AE0082			4	1	146,125	110.3380	152,352	138,077	145,195	0	(349)	0	0	5.000	3.847	MON	575	6,904	12/01/2019	05/01/2040
31419A-NM-5	FNMA POOL AE0395			4	1	36,306	108.5980	37,273	34,322	36,077	0	(66)	0	0	4.500	3.414	MON	129	1,544	12/01/2019	10/01/2040
31419B-4T-9	FNMA POOL AE1733			4	1	1,465,542	107.2310	1,565,157	1,459,612	1,464,454	0	(135)	0	0	4.000	3.909	MON	4,865	58,384	12/01/2019	09/01/2040
31419B-BT-1	FNMA POOL AE0949			4	1	103,211	107.2560	103,913	96,883	102,522	0	(127)	0	0	4.000	2.849	MON	323	3,875	12/01/2019	02/01/2041
31419B-N4-3	FNMA POOL AE1310			4	1	25,613	104.2410	25,530	24,491	24,904	0	(80)	0	0	4.000	3.300	MON	82	980	12/01/2019	07/01/2025
31419E-AP-4	FNMA POOL AE3613			4	1	79,900	108.2520	84,993	78,514	79,801	0	222	0	0	4.500	3.975	MON	294	3,533	12/01/2019	09/01/2040
31419F-GP-5	FNMA POOL AE4705			4	1	50,680	105.8060	51,393	48,573	50,529	0	52	0	0	4.000	2.614	MON	162	1,943	12/01/2019	09/01/2040
31419G-CH-5	FNMA POOL AE5471			4	1	203,077	108.6030	208,248	191,751	201,611	0	(401)	0	0	4.500	3.506	MON	719	8,629	12/01/2019	10/01/2040
31419H-XQ-0	FNMA POOL AE6986			4	1	1,191,314	107.2460	1,185,398	1,105,307	1,186,405	0	(837)	0	0	4.000	2.492	MON	3,684	44,212	12/01/2019	10/01/2040
31419J-RF-7	FNMA POOL AE7685			4	1	111,725	107.2810	113,330	105,638	111,003	0	(227)	0	0	4.000	2.986	MON	352	4,226	12/01/2019	10/01/2040
31419J-SK-5	FNMA POOL AE7721			4	1	85,320	107.1570	89,744	83,750	85,278	0	(29)	0	0	4.000	3.594	MON	279	3,350	12/01/2019	11/01/2040
31419J-SM-1	FNMA POOL AE7723			4	1	829,190	107.2580	865,636	807,059	826,220	0	(406)	0	0	4.000	3.504	MON	2,690	32,282	12/01/2019	11/01/2040
31419K-SZ-9	FNMA POOL AE8635			4	1	52,850	103.6190	54,635	52,726	52,738	0	(15)	0	0	3.500	3.419	MON	154	1,845	12/01/2019	11/01/2025
31419L-EJ-8	FNMA POOL AE9136			4	1	28,530	103.6070	29,176	28,160	28,350	0	(40)	0	0	3.500	3.112	MON	82	985	12/01/2019	12/01/2025
35563P-JF-7	FREDDIE MAC SCRT SERIES 2019-1 CLASS MA			4	1	565,232	103.2530	580,285	562,006	564,838	0	(376)	0	0	3.500	3.350	MON	1,639	16,392	03/07/2019	07/25/2058
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						257,450,139	XXX	263,982,603	250,679,314	256,819,002	0	(138,698)	0	0	XXX	XXX	XXX	744,087	8,401,288	XXX	XXX
3136B1-XJ-8	FNMA SERIES 2018-M4 CLASS A2			4	1	0	0.0000	0	0	0	0	0	0	0	3.045	0.000	MON	0	0	12/01/2019	03/25/2028
3136B1-XJ-8	FNMA SERIES 2018-M4 CLASS A2			4	1	1,802,996	104.6410	1,988,175	1,900,000	1,813,356	0	8,592	0	0	3.045	3.694	MON	4,821	58,620	12/01/2019	03/25/2028
3137FJ-Y6-0	FHLMC MULTIFAMILY STRUCTURED SERIES K158 CLASS A2			4	1	1,154,710	111.2530	1,296,093	1,165,000	1,155,249	0	486	0	0	3.900	3.998	MON	3,786	45,435	12/01/2019	12/25/2030
3137FJ-YH-6	FHLMC MULTIFAMILY STRUCTURED SERIES KW07 CLASS A2			4	1	536,227	108.5530	597,041	550,000	537,410	0	1,065	0	0	3.650	3.960	MON	1,673	20,075	12/01/2019	09/25/2028
3137FK-KN-5	FHLMC MULTIFAMILY STRUCTURED SERIES K159 CLASS A2			4	1	1,359,065	111.8480	1,492,048	1,334,000	1,356,970	0	(2,031)	0	0	3.950	3.750	MON	4,391	52,693	12/01/2019	11/25/2030
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						4,852,998	XXX	5,373,357	4,949,000	4,862,985	0	8,112	0	0	XXX	XXX	XXX	14,671	176,823	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						614,433,799	XXX	622,231,366	561,318,314	597,828,250	0	(3,890,492)	0	0	XXX	XXX	XXX	5,224,938	20,883,179	XXX	XXX
00206R-CN-0	AT&T INC			1	2FE	487,901	104.7270	497,453	475,000	486,817	0	(1,084)	0	0	3.400	2.872	MN	2,064	8,075	06/25/2019	05/15/2025
00206R-DC-3	AT&T INC	LS		1	2FE	395,006	108.4060	417,363	385,000	392,300	0	(1,651)	0	0	4.450	3.934	AO	4,283	17,133	12/01/2019	04/01/2024
00206R-GD-8	AT&T INC				2FE	830,000	101.7350	844,401	830,000	830,000	0	0	0	0	3.067	3.506	MJSD	1,414	30,837	12/01/2019	06/12/2024
00287Y-AU-3	ABBVIE INC			1	2FE	1,073,468	100.3680	1,104,048	1,100,000	1,088,458	0	8,132	0	0	2.300	3.089	MN	3,303	25,300	12/01/2019	05/14/2021
00287Y-BC-2	ABBVIE INC			1	2FE	329,578	105.2620	347,365	330,000	329,693	0	98	0	0	3.750	3.776	MN	1,616	14,300	12/01/2019	11/14/2023
00912X-AW-4	AIR LEASE CORP			1	2FE	647,095	101.1630	657,560	650,000	648,516	0	566	0	0	2.625	2.720	JJ	8,531	17,063	12/01/2019	07/01/2022
00912X-BE-3	AIR LEASE CORP SERIES 3Y				2FE	1,434,741	102.7700	1,485,027	1,445,000	1,438,533	0	2,993	0	0	3.500	3.730	JJ	23,321	41,865	12/01/2019	01/15/2022
00914A-AD-4	AIR LEASE CORP				2FE	858,824	100.0940	865,813	865,000	859,334	0	511	0	0	2.250	2.475	JJ	5,677	0	09/09/2019	01/15/2023
025816-BS-7	AMERICAN EXPRESS COMPANY			2	1FE	924,158	103.8360	960,483	925,000	924,452	0	162	0	0	3.400	3.420	FA	10,833	31,450	12/01/2019	02/27/2023
025816-CC-1	AMERICAN EXPRESS COMPANY			2	1FE	2,327,344	104.6110	2,437,436	2,330,000	2,327,769	0	425	0	0	3.400	3.425	FA	28,387	39,610	02/19/2019	02/22/2024
05369A-AC-5	AVIATION CAPITAL GROUP SERIES 144A			1	2FE	951,266	103.3310	986,811	955,000	952,431	0	708	0	0	3.875	3.962	MN	6,168	37,006	12/01/2019	05/01/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05565E-AU-9	BMW US CAPITAL LLC SERIES 144A				1FE	1,169,298	101.3830	1,186,182	1,170,000	1,169,693	0	232	0	0	3.100	3.121	AO	7,959	36,270	12/01/2019	04/12/2021
05723K-AD-2	BAKER HUGHES LLC CO OBL SERIES WI			1	1FE	1,457,655	102.0080	1,530,120	1,500,000	1,467,237	0	9,582	0	0	2.773	3.558	JD	1,849	41,595	01/25/2019	12/15/2022
06050T-MJ-8	BANK OF AMERICA NA			1	1FE	350,000	102.7480	359,617	350,000	350,000	0	0	0	0	3.335	3.335	JJ	5,058	5,836	01/22/2019	01/25/2023
06051G-FH-7	BANK OF AMERICA CORP SERIES MTN				2FE	1,904,389	107.3810	2,040,239	1,900,000	1,903,498	0	(667)	0	0	4.200	4.156	FA	27,708	79,800	12/01/2019	08/26/2024
06051G-GE-3	BANK OF AMERICA CORP SERIES MTN			1	1FE	883,938	101.9540	912,486	895,000	887,826	0	2,194	0	0	3.124	3.403	JJ	12,504	27,960	12/01/2019	01/20/2023
06051G-HR-3	BANK OF AMERICA CORP SERIES MTN			1	1FE	1,257,000	104.4290	1,312,673	1,257,000	1,257,000	0	0	0	0	3.458	3.458	MS	12,799	21,734	03/12/2019	03/15/2025
06406R-AC-1	BANK OF NY MELLON CORP MTN SERIES MTN			2	1FE	1,325,000	101.4330	1,343,992	1,325,000	1,325,000	0	0	0	0	2.661	2.661	MN	4,407	35,258	12/01/2019	05/16/2023
073685-AD-1	BEACON ESCROW CORP SERIES 144A			1	4FE	293,540	100.5000	306,525	305,000	294,144	0	604	0	0	4.875	5.599	MN	2,478	7,434	08/16/2019	11/01/2025
073685-AF-6	BEACON ESCROW CORP SERIES 144A			1	4FE	106,000	103.0000	109,180	106,000	106,000	0	0	0	0	4.500	4.500	MN	1,087	0	09/25/2019	11/15/2026
097023-CH-6	BOEING CO			1	1FE	668,117	103.2260	691,613	670,000	668,279	0	161	0	0	3.100	3.145	MN	3,462	10,327	04/30/2019	05/01/2026
110122-CA-4	BRISTOL MYERS SQUIBB CO SERIES 144A			1	1FE	104,714	105.0620	110,315	105,000	104,739	0	25	0	0	3.200	3.243	JD	149	1,951	05/07/2019	06/15/2026
125523-AF-7	CIGNA CORP SERIES WI			1	2FE	764,644	104.8800	802,332	765,000	764,693	0	49	0	0	3.750	3.762	JJ	13,228	0	08/27/2019	07/15/2023
12595D-AA-5	CSVC ACQUISITION CORP SERIES 144A	LS			5FE	182,770	60.0000	117,600	196,000	117,600	(31,448)	1,068	0	0	7.750	9.016	JD	675	23,676	12/01/2019	06/15/2025
126650-BZ-2	CVS/CAREMARK CORP			1	2FE	581,351	101.6240	599,582	590,000	584,784	0	1,685	0	0	2.750	3.069	JD	1,352	16,225	12/01/2019	12/01/2022
126650-CW-8	CVS HEALTH CORP			1	2FE	274,703	107.6080	295,922	275,000	274,779	0	37	0	0	4.100	4.117	MS	3,007	11,275	12/01/2019	03/25/2025
126650-DC-1	CVS HEALTH CORP				2FE	334,829	101.4800	339,960	335,000	334,930	0	57	0	0	3.350	3.368	MS	3,491	11,223	12/01/2019	03/09/2021
14042R-NW-7	CAPITAL ONE NA			2	2FE	1,504,308	100.1700	1,507,555	1,505,000	1,504,379	0	72	0	0	2.150	2.166	MS	10,336	0	09/03/2019	09/06/2022
14913Q-2N-8	CATERPILLAR FINL SERVICE MTN SERIES MTN				1FE	1,054,188	102.2190	1,078,410	1,055,000	1,054,535	0	265	0	0	3.150	3.177	MS	10,524	33,233	12/01/2019	09/07/2021
151020-AE-4	CELGENE CORP				2FE	0	0.0000	0	0	0	0	0	0	0	3.950	0.000	AO	0	41,500	05/01/2017	10/15/2020
15189T-AT-4	CENTERPOINT ENERGY INC				2FE	869,748	102.4600	891,401	870,000	869,860	0	91	0	0	3.600	3.609	MN	5,220	33,582	12/01/2019	11/01/2021
161175-AX-2	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	2,016,820	100.6370	2,012,740	2,000,000	2,002,415	0	(4,854)	0	0	3.579	3.326	JJ	31,416	71,580	12/01/2019	07/23/2020
161175-BB-9	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	305,245	105.1170	304,839	290,000	298,077	0	(3,190)	0	0	4.464	3.247	JJ	5,682	12,946	12/01/2019	07/23/2022
171798-AC-5	CIMAREX ENERGY CO			1	2FE	73,764	105.6290	73,940	70,000	73,430	0	(334)	0	0	4.375	3.113	JD	255	1,531	07/19/2019	06/01/2024
172967-JT-9	CITIGROUP INC				2FE	1,508,925	108.7090	1,603,458	1,475,000	1,505,155	0	(3,770)	0	0	4.400	3.978	JD	3,786	64,900	03/14/2019	06/10/2025
172967-LG-4	CITIGROUP INC			1	1FE	1,068,925	101.6430	1,118,075	1,100,000	1,080,183	0	8,069	0	0	2.750	3.567	AO	5,546	30,250	12/01/2019	04/25/2022
172967-ME-8	CITIGROUP INC			1	1FE	980,460	109.4810	985,329	900,000	978,889	0	(1,571)	0	0	3.980	2.890	MS	10,050	0	10/10/2019	03/20/2030
174010-AS-0	CITIZENS BANK NA/RI SERIES BKNT			2	2FE	1,004,085	102.4200	1,029,323	1,005,000	1,004,345	0	259	0	0	3.250	3.282	FA	12,430	16,331	02/11/2019	02/14/2022
174610-AN-5	CITIZENS FINANCIAL GROUP			1	2FE	174,909	100.4930	175,863	175,000	174,970	0	18	0	0	2.375	2.386	JJ	1,766	4,156	12/01/2019	07/28/2021
191216-CL-2	COCA-COLA CO THE	LS		1	1FE	374,321	99.3150	372,431	375,000	374,363	0	42	0	0	1.750	1.788	MS	2,096	0	09/04/2019	09/06/2024
20030N-CR-0	COMCAST CORP			1	1FE	428,663	106.6120	458,432	430,000	428,937	0	233	0	0	3.700	3.763	AO	3,359	16,352	12/01/2019	04/15/2024
20030N-CS-8	COMCAST CORP			1	1FE	473,378	109.0940	490,922	450,000	470,841	0	(2,536)	0	0	3.950	3.048	AO	3,753	18,269	03/27/2019	10/15/2025
205887-BZ-4	CONAGRA BRANDS INC				2FE	849,023	103.1960	877,166	850,000	849,398	0	316	0	0	3.800	3.841	AO	6,191	32,300	12/01/2019	10/22/2021
22822V-AD-3	CROWN CASTLE INTL CORP			1	2FE	319,910	100.2330	320,744	320,000	319,969	0	18	0	0	2.250	2.256	MS	2,400	7,200	12/01/2019	09/01/2021
22822V-AJ-0	CROWN CASTLE INTL CORP			1	2FE	557,928	102.8530	575,979	560,000	558,625	0	361	0	0	3.150	3.224	JJ	8,134	17,640	12/01/2019	07/15/2023
23110A-AA-4	CUMULUS MEDIA NEW HLDGS SERIES 144A			1	4FE	534,910	107.1250	569,905	532,000	534,655	0	(255)	0	0	6.750	6.620	JJ	18,454	0	06/13/2019	07/01/2026
233851-DB-7	DAIMLER FINANCE NA LLC SERIES 144A				1FE	2,366,492	100.9840	2,393,321	2,370,000	2,368,628	0	1,164	0	0	3.000	3.052	FA	25,478	71,100	12/01/2019	02/22/2021
24422E-UQ-0	JOHN DEERE CAPITAL CORP SERIES MTN	LS			1FE	399,616	102.7950	411,180	400,000	399,737	0	121	0	0	3.200	3.234	JJ	6,080	6,400	01/04/2019	01/10/2022
24422E-VA-4	JOHN DEERE CAPITAL CORP SERIES MTN	LS			1FE	539,309	100.2130	541,150	540,000	539,377	0	68	0	0	1.950	1.998	JD	527	2,662	09/09/2019	06/13/2022
247361-ZJ-0	DELTA AIR LINES INC			1	2FE	169,976	102.4130	174,102	170,000	169,989	0	5	0	0	3.625	3.628	MS	1,815	6,163	12/01/2019	03/15/2022
247361-ZL-5	DELTA AIR LINES INC				2FE	1,603,989	99.8380	1,602,400	1,605,000	1,604,679	0	338	0	0	2.600	2.622	JD	3,130	41,730	12/01/2019	12/04/2020
247361-ZP-6	DELTA AIR LINES INC			1	2FE	484,365	103.7670	503,268	485,000	484,567	0	121	0	0	3.800	3.829	AO	3,686	18,430	12/01/2019	04/19/2023
25272K-AD-5	DIAMOND 1 FIN DIAMOND 2 SERIES 144A			1	2FE	283,676	102.8200	287,897	280,000	282,225	0	(1,451)	0	0	4.420	3.807	JD	550	12,376	01/30/2019	06/15/2021
254687-FK-7	WALT DISNEY COMPANY THE	LS		1	1FE	268,898	99.2410	267,951	270,000	268,965	0	67	0	0	1.750	1.835	FA	1,509	0	09/03/2019	08/30/2024
29273R-AN-9	ENERGY TRANSFER PARTNERS			1	2FE	731,289	103.0450	702,767	682,000	695,769	0	(11,424)	0	0	4.650	2.881	JD	2,643	31,713	12/01/2019	06/01/2021
294429-AM-7	EQUIFAX INC SERIES FXD				2FE	1,419,870	102.1280	1,455,318	1,425,000	1,422,420	0	1,567	0	0	3.600	3.716	FA	19,380	62,700	12/01/2019	08/15/2021
30161N-AW-1	EXELON CORP			2	2FE	2,180,850	102.5980	2,154,553	2,100,000	2,141,899	0	(17,242)	0	0	3.497	2.608	JD	6,120	73,437	12/01/2019	06/01/2022
337738-AL-2	FISERV INC				2FE	1,352,350	103.9940	1,299,925	1,250,000	1,278,734	0	(19,008)	0	0	4.750	3.122	JD	2,639	59,375	12/01/2019	06/15/2021
337738-AS-7	FISERV INC	LS		1	2FE	718,790	101.7670	732,722	720,000	718,910	0	120	0	0	2.750	2.786	JJ	10,285	0	06/10/2019	07/01/2024
337932-AG-2	FIRSTENERGY CORP SERIES A			1	2FE	2,490,399	101.6040	2,529,947	2,490,000	2,490,216	0	(147)	0	0	2.850	2.844	JJ	32,723	70,965	12/01/2019	07/15/2022
345397-WF-6	FORD MOTOR CREDIT CO LLC				3FE	397,732	103.4490	413,796	400,000	398,419	0	536	0	0	4.250	4.406	MS	4,769	17,000	12/01/2019	09/20/2022
345397-YL-1	FORD MOTOR CREDIT CO LLC			2	2FE	760,000	100.8000	766,080	760,000	760,000	0	0	0	0	3.339	3.336	MS	6,556	25,376	12/01/2019	03/28/2022
345397-ZB-2	FORD MOTOR CREDIT CO LLC			2	2FE	350,000	102.8870	360,105	350,000	350,000	0	0	0	0	4.140	4.139	FA	5,474	14,490	12/01/2019	02/15/2023
345397-ZU-0	FORD MOTOR CREDIT CO LLC SERIES FXD				2FE	2,398,752	101.0180	2,424,432	2,400,000	2,398,832	0	80	0	0	3.350	3.368	MN	13,400	20,100	07/29/2019	11/01/2022
36962G-6S-8	GENERAL ELECTRIC CAP CORP SERIES GMTN	LS			2FE	526,628	102.1750	592,615	580,000	539,644	0	11,937	0	0	3.100	5.636	JJ	8,590	17,980	12/01/2019	01/09/2023
37045X-CJ-3	GENERAL MOTORS FINL CO				2FE	544,787	101.8950	555,328	545,000	544,907	0	70	0	0	3.550	3.564	AO	4,407	19,348	12/01/2019	04/09/2021
37940X-AA-0	GLOBAL PAYMENTS INC			1	2FE	629,843	100.4550	632,867	630,000	629,853	0	10	0	0	2.650	2.655	FA	6,353	0	08/07/2019	02/15/2025
38141G-WC-4	GOLDMAN SACHS GROUP INC			1	1FE	5,334,609	101.1650	5,361,728	5,300,000	5,324,919	0	(9,690)	0	0	3.000	2.635	AO	28,708	79,500	06/18/2019	04/26/2022

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-WV-2	GOLDMAN SACHS GROUP INC			1	1FE	953,964	107.2880	965,592	900,000	952,787	0	(1,177)	0	0	3.814	3.011	AO	6,484	17,163	10/10/2019	04/23/2029
40010P-AA-6	GRUBHUB HOLDINGS INC SERIES 144A	LS		1	3FE	365,313	93.6300	338,004	361,000	338,004	(26,982)	(327)	0	0	5.500	5.266	JJ	11,086	0	06/07/2019	07/01/2027
444859-BJ-0	HUMANA INC			1	2FE	1,071,092	102.0210	1,122,227	1,100,000	1,077,600	0	6,508	0	0	2.900	3.633	JD	1,418	31,900	01/30/2019	12/15/2022
45174H-BC-0	IHEARTCOMMUNICATIONS INC	LS		1	4FE	397,430	108.5000	414,470	382,000	395,666	0	(1,764)	0	0	6.375	5.437	MN	4,059	0	05/15/2019	05/01/2026
45174H-BE-6	IHEARTCOMMUNICATIONS INC SERIES 144A	LS		2	4FE	230,000	104.6300	240,649	230,000	230,000	0	0	0	0	5.250	5.250	FA	4,830	0	08/01/2019	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC SERIES 144A			1	4FE	35,000	102.5000	35,875	35,000	35,000	0	0	0	0	4.750	4.750	JJ	180	0	11/18/2019	01/15/2028
45866F-AG-9	INTERCONTINENTALEXCHANGE			1	1FE	509,765	104.6540	533,736	510,000	509,839	0	50	0	0	3.450	3.459	MS	4,888	19,452	12/01/2019	09/21/2023
459200-JZ-5	IBM CORP	LS			1FE	823,466	105.5660	870,920	825,000	823,589	0	124	0	0	3.300	3.330	MN	3,479	13,613	05/08/2019	05/15/2026
459745-GQ-2	INTL LEASE FINANCE CORP				2FE	3,033,198	103.1250	2,939,063	2,850,000	2,914,911	0	(48,810)	0	0	4.625	2.812	AO	27,827	131,813	12/01/2019	04/15/2021
460690-BM-1	INTERPUBLIC GROUP COS INC				2FE	474,083	101.0210	479,848	475,000	474,655	0	450	0	0	3.500	3.599	AO	4,156	17,087	12/01/2019	10/01/2020
48128B-AB-7	JPMORGAN CHASE & CO			1	1FE	1,848,225	101.8930	1,935,967	1,900,000	1,864,551	0	10,845	0	0	2.972	3.626	JJ	26,038	56,468	12/01/2019	01/15/2023
49271V-AG-5	KEURIG DR PEPPER INC			1	2FE	750,000	105.4700	791,025	750,000	750,000	0	0	0	0	4.057	4.054	MN	3,043	15,214	05/31/2019	05/25/2023
49327M-2X-1	KEY BANK NA SERIES BKNT				1FE	249,888	102.7950	256,987	250,000	249,921	0	33	0	0	3.300	3.316	FA	3,438	4,125	01/24/2019	02/01/2022
494550-BS-4	KINDER MORGAN ENER PART	LS		1	2FE	653,380	106.0560	689,364	650,000	652,615	0	(605)	0	0	4.150	4.037	FA	11,240	26,975	12/01/2019	02/01/2024
49456B-AA-9	KINDER MORGAN INC SERIES 144A			1	2FE	969,102	102.8370	925,533	900,000	918,945	0	(17,694)	0	0	5.000	2.929	FA	17,000	45,000	12/01/2019	02/15/2021
50077L-AR-7	KRAFT HEINZ FOODS CO				2FE	789,400	101.7800	804,062	790,000	789,701	0	197	0	0	3.375	3.402	JD	1,185	26,663	12/01/2019	06/15/2021
501044-DH-1	KROGER CO	LS		1	2FE	826,291	101.8050	850,072	835,000	829,863	0	1,883	0	0	2.800	3.049	FA	9,742	23,380	12/01/2019	08/01/2022
50168A-AB-6	LABL ESCROW ISSUER LLC SERIES 144A			1	4FE	483,000	106.2500	513,188	483,000	483,000	0	0	0	0	6.750	6.750	JJ	16,301	0	06/18/2019	07/15/2026
502431-AB-5	L3HARRIS TECH INC SERIES 144A			1	2FE	1,491,251	105.2840	1,510,825	1,435,000	1,484,403	0	(6,847)	0	0	3.850	2.774	JD	2,455	27,624	06/12/2019	06/15/2023
512807-AR-9	LAM RESEARCH			1	2FE	1,638,851	101.0780	1,632,410	1,615,000	1,621,936	0	(5,060)	0	0	2.800	2.470	JD	2,010	45,220	12/01/2019	06/15/2021
55336V-AY-6	MPLX LP SERIES 144A			1	2FE	1,058,424	102.9600	1,101,672	1,070,000	1,059,399	0	975	0	0	3.500	3.863	JD	3,121	18,725	09/05/2019	12/01/2022
571748-BB-7	MARSH & MCLENNAN COS			1	1FE	319,562	101.5500	324,959	320,000	319,813	0	86	0	0	2.750	2.779	JJ	3,691	8,800	12/01/2019	01/30/2022
577081-BD-3	MATTEL INC SERIES 144A			1	4FE	445,421	105.3750	473,134	449,000	445,442	0	21	0	0	5.875	6.000	JD	3,004	0	11/18/2019	12/15/2027
61746B-ED-4	MORGAN STANLEY				1FE	1,243,613	101.1990	1,264,988	1,250,000	1,247,500	0	1,281	0	0	2.625	2.735	MN	4,010	32,813	12/01/2019	11/17/2021
617482-4M-3	MORGAN STANLEY				2FE	1,679,392	107.1510	1,714,416	1,600,000	1,650,896	0	(16,750)	0	0	4.875	3.682	MN	13,000	78,000	12/01/2019	11/01/2022
635300-AJ-8	NATIONAL CINEMEDIA LLC SERIES 144A			1	4FE	348,000	106.5000	370,620	348,000	348,000	0	0	0	0	5.875	5.875	AO	4,714	0	10/02/2019	04/15/2028
64110L-AV-8	NETFLIX INC SERIES 144A			1	3FE	54,000	101.5630	54,844	54,000	54,000	0	0	0	0	4.875	4.874	JD	483	0	10/22/2019	06/15/2030
651290-AQ-1	NEWFIELD EXPLORATION COMPANY				2FE	1,560,563	109.8890	1,593,391	1,450,000	1,545,457	0	(15,105)	0	0	5.625	4.011	JJ	40,781	40,781	03/12/2019	07/01/2024
674599-CE-3	OCCIDENTAL PETROLEUM COR			1	2FE	236,030	100.7960	241,910	240,000	236,673	0	643	0	0	2.700	3.170	FA	2,448	3,240	05/09/2019	02/15/2023
674599-CP-8	OCCIDENTAL PETROLEUM COR				2FE	809,133	101.0400	818,424	810,000	809,245	0	111	0	0	2.700	2.737	FA	8,687	0	08/06/2019	08/15/2022
693475-AV-7	PNC FINANCIAL SERVICES			2	1FE	1,017,685	105.3200	1,074,264	1,020,000	1,018,089	0	405	0	0	3.500	3.550	JJ	15,668	17,850	01/17/2019	01/23/2024
69888X-AA-7	PAR PHARMACEUTICAL INC SERIES 144A			1	4FE	588,235	99.9110	634,435	635,000	589,713	0	1,478	0	0	7.500	8.853	AO	11,906	24,209	09/05/2019	04/01/2027
702150-AD-5	PARTY CITY HOLDINGS INC SERIES 144A	LS		1	5FE	410,730	70.5000	299,625	425,000	299,625	(111,501)	1,001	4,407	0	6.625	7.052	FA	11,732	20,469	03/07/2019	08/01/2026
709599-BD-5	PENSKE TRUCK LEASING PTL SERIES 144A			1	2FE	1,099,241	102.0410	1,122,447	1,100,000	1,099,513	0	272	0	0	3.650	3.679	JJ	16,952	20,075	01/22/2019	07/29/2021
709599-BG-8	PENSKE TRUCK LEASING PTL SERIES 144A	LS		1	2FE	918,096	100.7160	926,587	920,000	918,193	0	97	0	0	2.700	2.743	MN	7,176	0	09/10/2019	11/01/2024
723787-AK-3	PIONEER NATURAL RESOURCES CO			1	2FE	368,717	103.7900	368,455	355,000	361,182	0	(2,560)	0	0	3.950	3.157	JJ	6,466	14,023	12/01/2019	07/15/2022
747525-AT-0	QUALCOMM INC	LS		1	1FE	282,018	103.4890	310,467	300,000	286,420	0	2,777	0	0	2.900	4.037	MN	991	8,700	12/01/2019	05/20/2024
75886A-AL-2	REGENCY ENERGY PARTNERS			1	2FE	387,279	106.1420	371,497	350,000	365,367	0	(7,882)	0	0	5.875	3.489	MS	6,854	20,563	12/01/2019	03/01/2022
760759-AU-4	REPUBLIC SERVICES INC			1	2FE	888,576	101.1450	900,191	890,000	888,685	0	109	0	0	2.500	2.534	FA	8,900	0	07/29/2019	08/15/2024
76119L-AA-9	RESIDEO FUNDING INC SERIES 144A			2	3FE	46,950	100.0000	48,000	48,000	46,957	0	7	0	0	6.125	6.523	MN	490	0	12/12/2019	11/01/2026
78355H-KJ-7	RYDER SYSTEM INC SERIES MTN				2FE	439,828	102.0450	448,998	440,000	439,904	0	65	0	0	3.500	3.516	JD	1,283	15,400	12/01/2019	06/01/2021
78355H-KL-2	RYDER SYSTEM INC SERIES MTN			1	2FE	1,263,811	104.7790	1,325,454	1,265,000	1,264,018	0	207	0	0	3.650	3.670	MS	13,210	25,780	02/25/2019	03/18/2024
78472G-AA-7	SSL ROBOTICS LLC SERIES 144A			1	4FE	260,680	108.7500	289,275	266,000	260,683	0	3	0	0	9.750	10.365	JD	2,161	0	11/15/2019	12/31/2023
785592-AE-6	SABINE PASS LIQUEFACTION			1	2FE	200,494	102.7890	190,160	185,000	188,596	0	(4,724)	0	0	5.625	3.236	FA	4,336	10,406	12/01/2019	02/01/2021
80282K-AU-0	SANTANDER HOLDINGS USA			2	2FE	2,465,628	103.6770	2,560,811	2,470,000	2,467,124	0	1,397	0	0	4.450	4.514	JD	8,549	109,304	12/01/2019	12/03/2021
816196-AT-6	SELECT MEDICAL CORP SERIES 144A			1	4FE	308,460	108.2520	315,013	291,000	308,298	0	(162)	0	0	6.250	4.933	FA	7,578	0	12/05/2019	08/15/2026
842400-GD-9	SOUTHERN CAL EDISON SERIES B			1	1FE	356,944	100.5220	376,958	375,000	362,232	0	5,289	0	0	2.400	4.123	FA	3,750	4,500	01/30/2019	02/01/2022
85208N-AD-2	SPRINT SPECTRUM SPEC I SERIES 144A			4	2FE	700,000	105.7730	740,411	700,000	700,000	0	0	0	0	4.738	4.766	MJSD	1,013	33,166	12/01/2019	03/20/2025
86765B-AN-9	SUNOCO LOGISTICS PARTNER			1	2FE	542,489	105.1690	552,137	525,000	536,833	0	(2,697)	0	0	4.250	3.640	AO	5,578	22,313	12/01/2019	04/01/2024
87165B-AN-3	SYNCHRONY FINANCIAL			1	2FE	57,858	106.5610	61,805	58,000	57,879	0	20	0	0	4.375	4.430	MS	719	1,269	03/14/2019	03/19/2024
87165B-AQ-6	SYNCHRONY FINANCIAL			1	2FE	644,594	101.2360	652,972	645,000	644,650	0	57	0	0	2.850	2.872	JJ	7,966	0	07/22/2019	07/25/2022
87951Y-AU-5	TELESAT CANADA TERM B5 LOAN				3FE	446,362	100.6460	450,372	447,481	446,368	0	6	0	0	4.659	4.724	FMAN	1,911	0	11/22/2019	11/21/2026
891906-AD-1	TOTAL SYSTEM SERVICES INC			1	2FE	2,997,082	101.9260	3,017,015	2,960,000	2,984,083	0	(13,304)	0	0	3.800	3.085	AO	28,120	61,085	04/29/2019	04/01/2021
893647-BJ-5	TRANSDIGM INC SERIES 144A			1	4FE	375,000	101.1230	379,211	375,000	375,000	0	0	0	0	5.500	5.500	MN	2,750	0	10/29/2019	11/15/2027
902494-BF-9	TYSON FOODS INC			1	2FE	768,568	100.2640	772,035	770,000	769,396	0	357	0	0	2.250	2.299	FA	6,160	17,325	12/01/2019	08/23/2021
907818-EZ-7	UNION PACIFIC CORP				2FE	1,199,472	102.1920	1,226,304	1,200,000	1,199,625	0	153	0	0	2.950	2.965	MS	11,800	18,880	02/11/2019	03/01/2022
913017-DD-8	UNITED TECHNOLOGIES CORP			1	2FE	564,487	109.0580	599,819	550,000	562,822	0	(1,665)	0	0	3.950	3.478	FA	8,147	10,863	03/12/2019	08/16/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-DH-2	UNITEDHEALTH GROUP INC				1FE	1,124,393	101.7600	1,144,802	1,125,000	1,124,696	0	201	0	0	3.150	3.169	JD	1,575	35,438	12/01/2019	06/15/2021
92343V-BJ-2	VERIZON COMMUNICATIONS			1	2FE	1,779,978	101.3410	1,874,809	1,850,000	1,779,978	0	0	0	0	2.450	3.332	MN	7,554	45,325	12/01/2019	11/01/2022
92564R-AA-3	VICI PROPERTIES NOTE SERIES 144A			2	3FE	248,000	103.0000	255,440	248,000	248,000	0	0	0	0	4.250	4.250	JD	1,025	0	11/21/2019	12/01/2026
92564R-AB-1	VICI PROPERTIES NOTE SERIES 144A			2	3FE	97,000	104.2500	101,123	97,000	97,000	0	0	0	0	4.625	4.625	JD	436	0	11/21/2019	12/01/2029
92840J-AA-7	VISTAJET MALTA XO MGMT SERIES 144A			1	4FE	219,010	98.7500	222,188	225,000	219,289	0	279	0	0	10.500	11.245	JD	1,969	11,944	10/22/2019	06/01/2024
928668-AP-7	VOLKSWAGEN GROUP AMERICA SERIES 144A				2FE	1,987,379	103.3700	2,062,240	1,995,000	1,990,153	0	2,452	0	0	4.000	4.137	MN	10,862	79,578	12/01/2019	11/12/2021
92939U-AA-4	WEC ENERGY GROUP INC				2FE	699,713	102.0300	714,210	700,000	699,860	0	92	0	0	3.375	3.389	JD	1,050	23,625	12/01/2019	06/15/2021
92939U-AB-2	WEC ENERGY GROUP INC				2FE	1,155,272	102.0160	1,179,299	1,156,000	1,155,463	0	191	0	0	3.100	3.122	MS	11,249	17,918	03/04/2019	03/08/2022
94106L-BF-5	WASTE MANAGEMENT INC			1	2FE	454,973	103.2400	469,742	455,000	454,982	0	9	0	0	2.950	2.951	JD	597	7,569	05/14/2019	06/15/2024
95000U-2B-8	WELLS FARGO & COMPANY MTN WELLS FARGO & COMPANY MTN				1FE	514,547	101.4330	522,378	515,000	514,760	0	89	0	0	2.625	2.644	JJ	5,971	13,519	12/01/2019	07/22/2022
95000U-2C-6	WELLS FARGO & COMPANY SERIES MTN			1	1FE	1,527,231	105.7330	1,617,715	1,530,000	1,527,711	0	480	0	0	3.750	3.790	JJ	25,022	28,688	01/16/2019	01/24/2024
976843-BL-5	WISCONSIN PUBLIC SERVICE				1FE	1,419,077	102.7840	1,459,533	1,420,000	1,419,408	0	299	0	0	3.350	3.373	MN	5,286	47,570	12/01/2019	11/21/2021
97789L-AB-2	WOLVERINE ESCROW LLC SERIES 144A	LS		1	4FE	525,690	104.7500	556,223	531,000	525,737	0	47	0	0	9.000	9.199	MN	4,514	0	11/13/2019	11/15/2026
000000-00-0	PACIFICO INC				6Z	2,510	5.2500	132	2,510	132	(2,378)	0	0	0	0.000	0.000		0	0	02/15/2019	12/31/2023
071734-AH-0	BAUSCH HEALTH COS INC SERIES 144A		A	1	4FE	174,000	102.6390	178,592	174,000	174,000	0	0	0	0	5.000	5.000	JJ	24	0	12/17/2019	01/30/2028
071734-AJ-6	BAUSCH HEALTH COS INC SERIES 144A		A	1	4FE	59,000	103.7000	61,183	59,000	59,000	0	0	0	0	5.250	5.250	JJ	9	0	12/17/2019	01/30/2030
15135U-AJ-8	CENOVUS ENERGY INC		A	1	2FE	980,850	103.4690	1,034,690	1,000,000	984,338	0	3,488	0	0	3.800	4.262	MS	11,189	38,000	02/05/2019	09/15/2023
552697-AQ-7	MDC PARTNERS INC-A SERIES 144A		A	1	4FE	278,950	90.5000	295,030	326,000	287,654	0	6,796	0	0	6.500	9.906	MN	3,532	21,190	12/01/2019	05/01/2024
92849T-AJ-7	VITERRA INC SERIES 144A		A		2FE	3,612,735	102.0860	3,573,010	3,500,000	3,554,286	0	(58,449)	0	0	5.950	3.242	FA	86,771	104,125	05/08/2019	08/01/2020
03969A-AN-0	ARDAGH PKG FIN HLDGS USA SERIES 144A		D	1	3FE	400,000	102.5000	410,000	400,000	400,000	0	0	0	0	4.125	4.123	MN	2,108	4,263	07/30/2019	08/15/2026
09659W-2A-1	BNP PARIBAS SERIES 144A		D		1FE	978,775	101.9870	999,473	980,000	979,391	0	242	0	0	2.950	2.977	MN	3,052	28,910	12/01/2019	05/23/2022
20752T-AA-2	CONNECT FINCO SARL CONNE SERIES 144A		D	1	4FE	189,000	106.5000	201,285	189,000	189,000	0	0	0	0	6.750	6.750	AO	2,977	0	09/23/2019	10/01/2026
225401-AC-2	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2FE	967,617	108.8110	979,299	900,000	965,905	0	(1,713)	0	0	4.282	3.113	JJ	18,413	0	10/11/2019	01/09/2028
225401-AD-0	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2FE	1,100,000	101.8730	1,120,603	1,100,000	1,100,000	0	0	0	0	2.997	2.997	JD	1,557	32,967	12/01/2019	12/14/2023
23636A-AS-0	DANSKE BANK A S SERIES 144A		D		2FE	2,742,328	104.9280	2,885,509	2,750,000	2,744,651	0	2,323	0	0	5.000	5.102	JJ	64,549	67,222	01/11/2019	01/12/2022
30191B-AB-7	F BRASILE SPA F BRASILE SERIES XR 144A		D	1	4FE	624,800	105.5000	656,210	622,000	624,615	0	(185)	0	0	7.375	7.266	FA	18,094	0	08/05/2019	08/15/2026
404280-BJ-7	HSBC HOLDINGS		D	2	1FE	1,497,010	102.2860	1,544,519	1,510,000	1,501,158	0	2,560	0	0	3.262	3.456	MS	14,777	49,256	12/01/2019	03/13/2023
404280-BS-7	HSBC HOLDINGS		D	2	1FE	209,644	105.2160	210,432	200,000	209,251	0	(393)	0	0	3.950	2.514	MN	944	3,950	11/05/2019	05/18/2024
404280-BZ-1	HSBC HOLDINGS PLC		D	2	1FE	364,000	104.9810	382,131	364,000	364,000	0	0	0	0	3.803	3.803	MS	4,230	6,921	03/04/2019	03/11/2025
456837-AP-8	ING GROEP NV		D		1FE	1,043,433	104.5620	1,092,673	1,045,000	1,043,644	0	212	0	0	3.550	3.583	AO	8,450	18,549	04/02/2019	04/09/2024
45824T-AS-4	INTELSAT JACKSON HLDG SERIES 144A		D		4FE	573,870	113.1880	585,182	517,000	572,571	0	(1,299)	0	0	9.500	5.243	MS	12,415	0	12/04/2019	09/30/2022
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1FE	1,435,504	104.1300	1,457,826	1,400,000	1,434,713	0	(791)	0	0	3.574	3.214	MN	7,505	25,018	10/11/2019	11/07/2028
606822-AP-9	MITSUBISHI UFJ FIN GRP		D		1FE	425,000	101.4820	431,299	425,000	425,000	0	0	0	0	2.665	2.665	JJ	4,908	11,326	12/01/2019	07/25/2022
60687Y-AS-8	MIZUHO FINANCIAL GROUP		D	2	1FE	270,000	104.9530	283,374	270,000	270,000	0	0	0	0	3.922	3.922	MS	3,236	10,589	12/01/2019	09/11/2024
60687Y-AV-1	MIZUHO FINANCIAL GROUP		D	2	1FE	1,870,000	101.2010	1,892,459	1,870,000	1,870,000	0	0	0	0	2.721	2.721	JJ	23,321	0	07/09/2019	07/16/2023
62954H-AA-6	NXP BV NXP FDG NXP USA SERIES 144A		D	1	2FE	1,107,350	106.0830	1,142,514	1,077,000	1,105,679	0	(1,671)	0	0	3.875	3.399	JD	1,507	20,867	07/30/2019	06/18/2026
63861V-AE-7	NATIONWIDE BLDG SOCIETY SERIES 144A		D	2	2FE	947,637	107.2330	965,097	900,000	946,789	0	(848)	0	0	3.960	3.320	JJ	16,137	0	10/10/2019	07/18/2030
780097-AY-7	ROYAL BK SCOTLND GRP PLC		D		2FE	1,126,248	110.1060	1,185,842	1,077,000	1,114,024	0	(9,632)	0	0	6.100	5.000	JD	3,832	65,697	12/01/2019	06/10/2023
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP		D		2FE	772,813	104.8030	827,944	790,000	776,911	0	3,199	0	0	3.875	4.365	MS	9,269	30,613	12/01/2019	09/12/2023
780097-BK-6	ROYAL BANK OF SCOTLAND GROUP		D	2	2FE	1,470,714	106.2450	1,487,430	1,400,000	1,467,599	0	(3,115)	0	0	4.269	3.042	MS	16,436	0	10/11/2019	03/22/2025
82660C-AA-0	SIGMA HOLDCO BV SERIES 144A		D	1	4FE	305,860	99.8750	327,590	328,000	307,107	0	1,247	0	0	7.875	9.219	MN	3,301	12,915	06/27/2019	05/15/2026
86562M-BF-6	SUMITOMO MITSUI FINANCIAL GROU		D		1FE	990,000	105.6900	1,046,329	990,000	990,000	0	0	0	0	3.936	3.936	AO	8,118	38,966	12/01/2019	10/16/2023
874060-AQ-9	TAKEDA PHARMACEUTICAL SERIES WI		D	1	2FE	2,448,958	103.4150	2,533,668	2,450,000	2,448,988	0	29	0	0	4.000	4.022	MN	9,528	0	12/13/2019	11/26/2021
89686Q-AA-4	TRIVIUM PACKAGING FIN SERIES 144A		D	1	4FE	385,000	105.3750	396,210	376,000	384,387	0	(613)	0	0	5.500	4.954	JD	919	7,640	08/14/2019	08/15/2026
961214-DZ-3	WESTPAC BANKING CORP		D		1FE	784,788	104.8230	822,857	785,000	784,853	0	40	0	0	3.650	3.656	MN	3,661	28,653	12/01/2019	05/15/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						148,805,837	XXX	152,285,049	147,803,991	148,175,569	(172,309)	(188,297)	4,407	0	XXX	XXX	XXX	1,421,873	3,724,865	XXX	XXX
12597F-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2019-RP10 CLASS A1 144A			4	2Z	799,992	99.8860	799,086	800,000	799,988	0	(4)	0	0	3.318	3.327	MON	2,212	0	12/13/2019	12/25/2059
12654W-AC-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2019-RPL9 CLASS A1 144A			4	2Z	1,990,653	99.8780	1,988,240	1,990,661	1,990,644	0	(9)	0	0	3.319	3.332	MON	5,506	11,012	10/29/2019	10/27/2059
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,790,645	XXX	2,787,326	2,790,661	2,790,632	0	(13)	0	0	XXX	XXX	XXX	7,718	11,012	XXX	XXX
18913A-AA-3	CLOUD PASS THROUGH TRUST SERIES 2019-1A CLASS CLOU 144A			4	1FE	2,049,026	101.1580	2,056,865	2,033,314	2,045,447	0	(3,579)	0	0	3.628	3.124	MON	6,022	48,542	04/11/2019	12/05/2022

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92329V-AQ-5	VENTURE CDO LTD SERIES 2016-25A CLASS AR 144A		D	4	1FE	5,000,000	99.9990	4,999,925	5,000,000	5,000,000	0	0	0	0	3.231	3.244	JAJO	8,526	0	11/21/2019	04/20/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,049,026	XXX	7,056,790	7,033,314	7,045,447	0	(3,579)	0	0	XXX	XXX	XXX	14,548	48,542	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						158,645,508	XXX	162,129,165	157,627,966	158,011,648	(172,309)	(191,889)	4,407	0	XXX	XXX	XXX	1,444,139	3,784,419	XXX	XXX
064058-AD-2	BANK OF NEW YORK MELLON CORP SERIES E			2	2FE	914,571	101.0000	909,000	900,000	914,571	0	0	0	0	4.950	4.871	JD	1,361	22,275	10/10/2019	01/01/9999
369604-BQ-5	GENERAL ELECTRIC CO SERIES D			2	2FE	1,496,480	97.4560	1,559,297	1,600,000	1,496,480	0	0	0	0	5.000	5.346	JD	3,556	40,000	10/10/2019	01/01/9999
46625H-JQ-4	JPMORGAN CHASE & CO SERIES S	LS		2	2FE	1,002,330	112.9250	1,016,325	900,000	1,002,330	0	0	0	0	6.750	6.061	FA	25,313	0	10/10/2019	01/01/9999
48127F-AA-1	JPMORGAN CHASE $ CO SERIES V			2	2FE	1,007,190	100.7500	1,007,500	1,000,000	1,007,190	0	0	0	0	8.367	8.307	JAJO	21,382	0	10/10/2019	01/01/9999
808513-AR-6	CHARLES SCHWAB CORP	LS		2	2FE	910,800	105.2500	947,250	900,000	910,800	0	0	0	0	5.000	4.941	JD	3,750	22,500	10/10/2019	01/01/9999
857477-BA-0	STATE STREET CORP SERIES H			2	2FE	935,910	106.1260	955,134	900,000	935,910	0	0	0	0	5.625	5.409	JD	2,250	25,313	10/10/2019	01/01/9999
949746-RG-8	WELLS FARGO & COMPANY SERIES S			2	2FE	1,725,280	108.8820	1,742,112	1,600,000	1,725,280	0	0	0	0	5.900	5.472	JD	4,196	47,200	10/10/2019	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						7,992,561	XXX	8,136,618	7,800,000	7,992,561	0	0	0	0	XXX	XXX	XXX	61,808	157,288	XXX	XXX
4899999. Total - Hybrid Securities						7,992,561	XXX	8,136,618	7,800,000	7,992,561	0	0	0	0	XXX	XXX	XXX	61,808	157,288	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
92206C-77-1	VANGUARD MORTGAGE-BACKED SEC ETF	*			1	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	N/A	0	82,895	05/02/2017	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	82,895	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	82,895	XXX	XXX
000000-00-0	VIRGIN MEDIA BRISTOL LLC N FACILITY				3FE	1,042,575	100.7570	1,048,953	1,041,077	1,042,614	0	39	0	0	4.410	4.410	FMAN	3,633	4,101	12/12/2019	01/04/2028
6399999. Subtotal - Bonds - Unaffiliated Bank Loans - Issued						1,042,575	XXX	1,048,953	1,041,077	1,042,614	0	39	0	0	XXX	XXX	XXX	3,633	4,101	XXX	XXX
000000-00-0	CHECKOUT HOLDING CORP NEW MONEY TRANCHE B LOAN				1FE	0	0.0000	0	0	0	0	0	0	0	12.428	0.000	FMAN	0	460		06/14/2019
000000-00-0	CHECKOUT HOLDING CORP NEW MONEY TRANCHE A LOAN				1FE	0	0.0000	0	0	0	0	0	0	0	3.401	0.000	MON	0	21		06/14/2019
000000-00-0	DIGITAL RIVER FIRST LIEN TERM LOAN				4FE	234,441	99.7500	241,087	241,691	240,361	2,661	(1,575)	0	0	7.894	8.508	MJSD	848	20,899	12/01/2019	02/05/2021
000000-00-0	CHECKOUT HOLDING CORP LAST-OUT LOAN				5FE	82,225	43.0000	71,088	165,321	71,088	(11,137)	0	0	0	7.409	45.816	FMAN	1,123	16,136	11/21/2019	04/09/2021
000000-00-0	CALIFORNIA RESOURCES CORPORATI 2017 TERM LOAN				4FE	272,800	90.1670	279,516	310,000	272,800	0	0	0	0	0.000	4.304		0	0	10/22/2019	12/31/2022
000000-00-0	CHECKOUT HOLDING CORP FIRST-OUT FACILITY				4FE	28,568	80.5000	26,600	33,044	26,600	(2,748)	781	0	0	9.237	13.989	MON	127	3,781	02/15/2019	02/15/2023
96208U-AP-6	WEX INC TERM B2 LOAN				3FE	1,622,884	100.7820	1,625,870	1,613,262	1,621,519	0	(1,365)	0	0	4.049	3.926	MON	181	45,938	05/17/2019	06/30/2023
000000-00-0	BIOCLINICA TERM LOAN				4FE	914,482	97.5320	910,110	933,144	910,110	43,733	(282)	0	0	6.203	6.542	JAJO	11,255	82,808	12/01/2019	10/20/2023
12670U-AB-3	CWGS GROUP LLC TERM LOAN				4FE	190,815	94.8210	200,977	211,954	191,079	(115)	379	0	0	4.659	7.661	FMAN	545	249	12/19/2019	11/08/2023
74839X-AF-6	QUIKRETE HOLDINGS INC INITIAL LOAN FIRST LIEN				4FE	519,172	100.5800	531,485	528,420	520,354	0	1,181	0	0	4.549	5.030	MON	67	19,175	04/05/2019	11/15/2023
90290H-AM-4	USIC HOLDINGS INC TERM LOAN				4FE	75,674	99.8130	75,532	75,674	75,532	(142)	0	0	0	0.000	0.000		0	0	12/20/2019	12/08/2023
85208E-AD-2	SPRINT COMMUNICATIONS INC 2019 INCREMENTAL TERM LOAN				3FE	381,438	99.7290	388,168	389,223	382,561	0	1,123	0	0	4.961	5.461	MJSD	107	17,584	02/22/2019	02/02/2024
29446C-AP-9	EQUINOX HOLDING INC TERM B1 LOAN				4FE	722,149	100.5540	727,589	723,583	722,372	0	224	0	0	4.961	5.035	MJSD	199	9,865	10/29/2019	03/08/2024
13973U-AP-4	CAPITAL AUTOMOTIVE LP TRANCHE B2 TERM LOAN				4FE	376,063	100.4930	376,847	375,000	376,063	0	0	0	0	0.000	(0.068)		0	0	11/18/2019	03/25/2024
89778P-AB-3	TRUCK HERO INC INITIAL TERM LOAN FIRST LIEN				4FE	617,060	97.7500	656,075	671,177	618,560	0	1,500	0	0	5.549	7.817	MON	86	5,231	12/03/2019	04/22/2024
72812N-AD-8	PLAYA RESORTS AND HOTELS INITIAL TERM LOAN				4FE	302,052	100.0000	309,209	309,209	302,221	0	169	0	0	4.555	5.180	MON	78	1,688	11/26/2019	04/27/2024
000000-00-0	ELEMENT MATERIALS TECHNOLOGY				4FE	292,257	99.6720	292,978	293,942	292,284	2,952	(834)	0	0	5.299	5.404	MON	43	16,562	02/12/2019	06/29/2024
03759D-AF-5	APEX TOOL GROUP LLC THIRD AMENDMENT TERM LOAN				4FE	308,035	98.8910	313,231	316,745	308,349	0	314	0	0	7.299	8.117	MON	64	5,168	10/01/2019	08/01/2024
000000-00-0	MCAFEE LLC TERM B USD LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.711	0.000	MJSD	0	261		09/30/2024
000000-00-0	MACDONALD DETTWILER ASSOC LTD INITIAL TERM B LOAN				4FE	223,408	96.4590	241,146	250,000	223,738	0	329	0	0	4.441	7.115	MON	925	286	11/14/2019	10/04/2024
000000-00-0	BCP RENAISSANCE PARENT LLC TERM B2 LOAN				4FE	489,613	100.7290	505,828	502,167	490,839	0	1,226	0	0	5.409	5.987	FMAN	4,603	18,616	05/01/2019	10/31/2024
000000-00-0	NVA HOLDINGS INC. INCREMENTAL TERM B4 LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.409	0.000	FMAN	0	376		02/03/2025
816194-AV-6	SELECT MEDICAL CORP 2019 INCREMENTAL TERM LOAN				3FE	538,079	100.3440	539,930	538,079	538,079	0	0	0	0	4.435	4.459	MJSD	530	480	12/05/2019	03/06/2025
404122-BA-0	HCA INC TRANCHE B12 TERM LOAN				2FE	474,052	100.6940	477,342	474,052	474,052	0	0	0	0	0.000	0.000		0	1,454	10/08/2019	03/13/2025
70070K-AC-7	PARK PLACE TECHNOLOGIES TERM LOAN				4FE	370,486	99.6670	372,805	374,051	370,535	0	49	0	0	6.012	6.220	MON	125	2,130	11/14/2019	03/31/2025
000000-00-0	THE CHEMOURS COMPANY TRANCHE B2 USD TERM LOAN				2FE	0	0.0000	0	0	0	0	0	0	0	3.555	0.000	MON	0	93		04/03/2025
97605H-AC-1	WINTER PARK INTERMEDIATE INC INITIAL TERM LOAN FIRST LIEN				4FE	412,307	98.8330	411,612	416,472	411,612	(1,010)	315	0	0	6.711	6.978	MJSD	155	13,254	05/13/2019	04/04/2025
81946H-AB-5	SHAPE TECHNOLOGIES GROUP INC INITIAL TERM LOAN				4FE	279,840	90.3330	279,323	309,215	279,323	(621)	105	0	0	4.934	7.125	JAJO	2,967	24	12/12/2019	04/21/2025
44332E-AT-3	HUB INTERNATIONAL LTD 2019 INCREMENTAL TERM LOAN				4FE	109,603	101.1380	112,538	111,272	109,619	0	16	0	0	5.903	6.277	FMAN	785	0	10/18/2019	04/25/2025
000000-00-0	AI LADDER LUXEMBOURG SUBCO SAR FACILITY B				4FE	0	0.0000	0	0	0	0	0	0	0	3.691	0.000	MON	0	1,642		05/01/2025
03167D-AH-7	AMNEAL PHARMACEUTICALS LLC INITIAL TERM LOAN				4FE	512,324	90.4000	552,629	611,316	509,861	(4,325)	1,862	0	0	5.427	9.231	JAJO	5,509	3,338	12/17/2019	05/04/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS IN SECOND AMENDMENT NEW TERM LOAN				4FE	407,322	99.0630	411,307	415,200	406,921	(451)	50	0	0	5.339	5.658	JAJO	1,917	309	12/09/2019	06/30/2025
N8003H-AC-1	SIGMA BIDCO BV FACILITY B2				4FE	526,182	100.2820	538,176	536,665	526,950	0	768	0	0	5.085	5.464	JAJO	6,898	8,139	05/30/2019	07/02/2025
000000-00-0	AURIS LUXEMBOURG III SARL FACILITY B2				4FE	557,979	100.6670	564,524	560,783	558,306	21,368	327	0	0	2.181	2.265	JJ	5,469	26,799	12/01/2019	07/24/2025
04649V-AU-4	ASURION CORP SECOND LIEN TERM LOAN B2				4FE	503,750	101.4630	507,313	500,000	503,750	0	0	0	0	8.299	(0.135)	MON	0	0	11/14/2019	08/04/2025
58446R-AF-7	MEDIAOCEAN LLC TERM LOAN				4FE	134,621	100.5000	135,633	134,958	134,623	0	2	0	0	0.000	0.044		0	278	11/18/2019	08/18/2025
24702N-BE-9	DELL INTERNATIONAL LLC REFINANCING TERM B1 LOAN				2FE	1,337,528	100.8260	1,346,747	1,335,720	1,337,450	0	(77)	0	0	3.799	3.804	MON	141	17,178	09/19/2019	09/12/2025
19257P-AB-0	COHU INC INITIAL TERM B LOANS				4FE	181,287	99.5000	187,085	188,026	181,433	0	146	0	0	4.921	5.633	JD	26	1,164	12/03/2019	10/01/2025
000000-00-0	MESSER INDUSTRIES USA INC INITIAL TERM B1 LOAN				4FE	0	0.0000	0	0	0	78,207	(28)	0	0	4.461	0.000	MJSD	0	11,398		10/01/2025
3621LE-AL-0	GOBP HOLDINGS INC 2019 TERM LOAN FIRST LIEN				4FE	212,013	101.4170	214,597	211,599	211,988	0	(25)	0	0	5.447	5.471	MON	192	5,011	07/23/2019	10/22/2025
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SER INITIAL TERM LOAN				4FE	0	100.1880	0	0	0	60,497	0	0	0	5.177	0.000	JAJO	1,336	1,211	12/01/2019	11/06/2025
08078U-AE-3	BELRON FINANCE US LLC FIRST INCREMENTAL LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.401	0.000	FMAN	0	633		11/13/2025
264148-AL-1	DUCOMMUN INCORPORATED TERM FACILITY				4FE	359,834	100.3130	362,772	361,642	360,070	4,539	218	0	0	5.765	5.851	MON	695	24,772	12/01/2019	11/21/2025
72753R-AB-4	PLASKOLITE PPC INTERMEDIATE II INITIAL TERM LOAN				4FE	884,939	95.8750	868,443	905,807	867,817	(19,004)	1,883	0	0	5.990	6.500	MON	2,144	51,652	12/13/2019	12/12/2025
000000-00-0	AI ALPINE US BIDCO INC FACILITY B USD				4FE	342,216	98.5000	344,665	349,914	343,016	10,405	801	0	0	5.152	5.574	FMAN	2,905	15,310	12/01/2019	12/31/2025
26812C-AC-0	DYNASTY ACQUISITION CO INC INITIAL TERM B1 LOAN				4FE	440,710	100.8200	446,556	442,924	440,900	0	190	0	0	5.961	6.091	MJSD	147	21,297	01/24/2019	01/24/2026
000000-00-0	STANDARD AERO LIMITED INITIAL TERM B2 LOAN				4FE	236,941	100.8200	240,084	238,131	237,043	0	102	0	0	5.961	6.091	MJSD	79	11,450	01/24/2019	01/24/2026
25471Y-AF-9	DISCOVERORG LLC INITIAL TERM LOAN FIRST LIEN				4FE	514,225	100.5000	521,798	519,202	514,403	0	179	0	0	6.427	6.664	JAJO	5,747	13,424	11/05/2019	02/02/2026
000000-00-0	COMMSCOPE INC INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.186	0.000	JAJO	0	394		02/07/2026
60470F-AG-6	MIRION TECHNOLOGIES INC INITIAL DOLLAR TERM LOAN				4FE	375,747	101.0000	380,983	377,211	375,887	0	140	0	0	5.891	6.002	MJSD	1,054	10,281	12/05/2019	02/26/2026
000000-00-0	THE DUN AND BRADSTREET CORPORA INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	6.919	0.000	FMAN	0	1,504		02/28/2026
000000-00-0	PRAIRIE ECI ACQUIROR LP INITIAL TERN LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	6.711	0.000	MJSD	0	2,049		03/07/2026
C8000C-AB-9	PANTHER BF AGGREGATOR 2 INITIAL DOLLAR TERM LOAN				4FE	518,220	100.5320	526,237	523,455	518,647	0	426	0	0	5.414	5.626	FMAN	2,362	28,518	03/18/2019	03/18/2026
23820P-AD-6	DATTO INC TERM LOAN				4FE	227,817	100.9380	231,108	228,962	227,919	0	101	0	0	6.186	6.327	JAJO	2,478	10,623	03/29/2019	03/29/2026
23108L-AB-2	CUMULUS MEDIA NEW HOLDINGS INC TERM LOAN B				4FE	344,937	101.1860	350,780	346,670	344,996	0	59	0	0	5.677	5.810	JAJO	3,389	4,691	09/18/2019	03/31/2026
000000-00-0	TORO PRIVATE HOLDINGS III LTD INITIAL TERM LOAN				4FE	868,509	93.8000	871,345	928,939	859,628	(10,895)	2,014	0	0	6.961	8.320	MJSD	481	33,417	09/23/2019	04/03/2026
65557P-AD-6	THE NORDAM GROUP LLC INITIAL TERM LOAN				4FE	465,211	99.8750	474,111	474,705	465,967	0	756	0	0	7.461	7.910	MJSD	197	26,555	04/04/2019	04/04/2026
14576J-AE-3	CARROLS RESTAURANT GROUP INC INITIAL TERM LOAN				4FE	405,624	98.7610	411,436	416,600	405,917	0	292	0	0	5.211	5.730	MJSD	121	5,991	09/23/2019	04/04/2026
78572G-AN-8	SABRE INDUSTRIES INC INITIAL TERM LOAN				4FE	211,713	100.7820	215,523	213,852	211,879	0	166	0	0	6.410	6.638	FMAN	1,790	9,211	04/04/2019	04/04/2026
000000-00-0	THE ULTIMATE SOFTWARE GRP INC INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.711	0.000	MJSD	0	2,823		04/08/2026
Q9051P-AB-1	TITAN US FINCO LLC INITIAL TERM LOAN				4FE	415,616	100.5000	419,793	417,705	415,776	0	160	0	0	6.152	6.287	FMAN	4,140	18,670	04/12/2019	04/12/2026
86732L-AB-3	SUNDYNE US PURCHASER INC INITIAL TERM LOAN				4FE	280,215	100.7190	282,937	280,917	280,268	0	54	0	0	5.909	5.996	FMAN	1,522	9,205	04/23/2019	04/23/2026
45175A-AB-7	IHEART COMMUNICATIONS INC INITIAL TERM LOAN				4FE	464,601	100.9790	465,657	461,143	464,391	0	(211)	0	0	5.691	5.560	MON	2,187	19,992	05/01/2019	05/01/2026
87510E-AB-5	TAMKO BUILDING PRODUCTS INC INITIAL TERM LOAN				4FE	351,894	101.0000	357,199	353,662	352,016	0	123	0	0	5.211	5.329	MJSD	102	10,727	05/03/2019	05/03/2026
03768D-AB-3	APOLLO COMM REAL EST FIN INC INITIAL TERM LOAN				3FE	277,555	100.5000	280,345	278,950	277,660	0	105	0	0	4.487	4.614	MON	522	8,026	05/07/2019	05/07/2026
54805B-AB-5	LOWER CADENCE HOLDIGNS LLC INITIAL TERM LOAN				4FE	381,586	99.1880	382,311	385,441	381,849	0	263	0	0	5.935	6.155	MJSD	508	14,341	05/10/2019	05/10/2026
70455D-AG-9	PCI GAMING AUTHOTIRY TERM B FACILITY				3FE	276,953	100.8230	280,635	278,344	277,054	0	101	0	0	4.961	5.077	MJSD	77	8,458	05/15/2019	05/15/2026
08579J-BC-5	BERRY GLOBAL INC TERM U LOAN				3FE	801,074	99.8400	801,797	803,082	801,190	0	116	0	0	4.401	4.466	FMAN	4,909	14,941	05/17/2019	05/17/2026
44932U-AB-0	IAA SPINCO INC TERM LOAN				3FE	328,602	100.9380	332,514	329,426	328,654	0	52	0	0	4.211	4.275	MJSD	77	6,998	05/22/2019	05/22/2026
000000-00-0	BIOSCRIP INC TERM B LOAN				4FE	566,148	99.7290	569,089	570,636	566,320	0	173	0	0	6.305	6.526	MON	156	9,707	12/18/2019	05/22/2026
00775K-AB-4	ADVISOR GROUP HOLDINGS INC INI TERM LOAN				4FE	723,098	112.9340	825,005	730,519	723,098	0	0	0	0	5.414	5.641	FMAN	1,059	1,312	11/07/2019	05/22/2026
78662T-AB-7	SAGE BORROWCO LLC TERM B LOAN				4FE	462,755	100.8750	471,519	467,429	463,016	0	261	0	0	6.711	6.950	MJSD	174	15,655	06/06/2019	06/05/2026
000000-00-0	BCPE EMPIRE HOLDINGS INC INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.961	0.000	MJSD	0	862		06/11/2026
000000-00-0	BCPE EMPIRE HOLDINGS INC DELAYED DRAW TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.961	0.000	MJSD	0	243		06/11/2026
47214D-AK-0	JAZZ ACQUISITION INC INITIAL TERM LOAN				4FE	414,429	99.0420	414,602	418,615	414,602	(73)	247	0	0	6.211	6.434	MJSD	144	14,534	06/13/2019	06/13/2026
000000-00-0	LABL INC INITIAL DOLLAR TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	6.409	0.000	FMAN	0	1,074		06/18/2026
22739P-AH-9	CROSBY US ACQUISITION CORP. INITIAL TERM LOAN				4FE	357,629	98.1250	357,086	363,909	355,420	(2,347)	137	0	0	6.703	7.078	JAJO	3,335	8,221	12/16/2019	06/19/2026
L2210T-AC-9	CURIUM BIDCO SARI FACILITY B USD				4FE	306,769	100.9380	311,987	309,087	306,864	0	95	0	0	5.805	6.011	MON	519	1,548	06/27/2019	06/26/2026
000000-00-0	HEXION INC USD TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	5.599	0.000	JAJO	0	2,647		06/27/2026
000000-00-0	ERM EMERALD US INC INITIAL TERM B1 LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.695	0.000	MJSD	0	4,470		06/27/2026
91544B-AC-1	UPLAND SOFTWARE INC INITIAL TERM LOAN				4FE	471,956	100.3750	477,315	475,532	472,036	0	81	0	0	5.555	5.755	MON	64	6,511	12/11/2019	06/27/2026
28608E-AE-6	ELECTRONICS FOR IMAGING INC INITIAL TERM LOAN				4FE	771,454	93.4380	758,769	812,056	758,769	(14,678)	1,994	0	0	7.044	7.986	MS	14,777	25,791	07/02/2019	07/02/2026
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL FACILITY B1 USD				4FE	416,564	101.0800	423,178	418,657	416,626	0	63	0	0	6.195	6.333	MJSD	72	7,959	07/17/2019	07/17/2026
50217U-AW-7	LTI HOLDINGS INC FIRST AMENDMENT ADDITIONAL TL				4FE	195,084	92.1250	189,180	205,351	189,180	(6,374)	471	0	0	6.664	7.657	FMAN	1,140	8,376	07/18/2019	07/17/2026
25277B-AB-4	DIAMOND SPORTS GROUP LLC TERM LOAN RSN				3FE	397,644	100.0840	399,975	399,642	397,723	0	79	0	0	5.042	5.179	MON	336	7,424	07/18/2019	07/18/2026
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TERM B2 LOAN				3FE	434,876	100.4850	439,179	437,062	434,958	0	82	0	0	4.387	4.493	MJSD	1,012	5,389	07/18/2019	07/18/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58401D-AD-6	MED PARENTCO LP INITIAL TERM L DELAYED DRAW TERM LOAN				4FE	128,807	100.1720	130,332	130,108	128,856	0	48	0	0	4.070	4.261	MJSD	15	308	08/02/2019	07/18/2026
96244U-AB-3	WHATABRANDS LLC TERM B LOAN				4FE	320,564	100.6970	323,605	321,367	320,604	0	40	0	0	5.152	5.228	FMAN	2,668	8,720	07/19/2019	07/20/2026
C4927U-AB-8	KESTREL BIDCO INC TERM LOAN CLOSING DATE TERM LOAN				4FE	282,519	100.9380	286,600	283,938	282,589	0	70	0	0	5.659	5.786	FMAN	2,723	7,501	07/24/2019	07/24/2026
72819Q-AM-4	PLAZE, INC INITIAL TERM LOAN				4FE	735,405	100.1880	740,486	739,100	735,592	0	187	0	0	5.414	5.537	MJSD	3,334	17,848	07/30/2019	07/30/2026
00775K-AB-4	ADVISOR GROUP HOLDINGS INC INITIAL TERM LOAN				4FE	731,590	99.4380	742,793	746,991	731,947	0	357	0	0	6.805	7.292	MON	282	16,708	11/05/2019	07/31/2026
58401D-AC-8	MED PARENTCO LP INITIAL TERM L INITIAL TERM LOAN				4FE	514,824	100.1720	520,918	520,024	515,002	0	179	0	0	6.211	6.440	MJSD	179	12,022	08/02/2019	08/03/2026
18269P-AB-8	CLAROS MORTGAGE TRUST INC TERM TERM LOAN B				3FE	422,321	100.7500	427,627	424,443	422,420	0	98	0	0	5.135	5.254	MJSD	1,392	7,161	08/05/2019	08/05/2026
98932T-AC-7	ZELIS PAYMENTS BUYER INC INITIAL TERM LOAN				4FE	1,024,116	100.6780	1,065,689	1,058,518	1,025,065	0	949	0	0	6.677	7.343	JAJO	12,172	16,663	09/27/2019	08/06/2026
C4927U-AB-8	KESTREL BIDCO INC TERM LOAN				3FE	470,692	101.0270	477,916	473,057	470,706	0	14	0	0	4.986	5.106	JAJO	5,111	6,564	08/08/2019	08/07/2026
23918V-AX-2	DAVITA INC Tranche B TERM LOAN				3FE	478,008	100.9110	483,569	479,206	478,068	0	61	0	0	4.211	4.274	MJSD	112	7,560	08/08/2019	08/07/2026
24022K-AB-5	DCERT BUYER INC INITIAL TERM LOAN				4FE	565,876	100.5000	570,130	567,294	565,916	0	40	0	0	5.927	6.015	JAJO	5,791	6,552	08/08/2019	08/07/2026
90349Y-AF-3	US ECOLOGY HOLDINGS INC TERM LOAN				3FE	243,143	100.9070	245,962	243,752	243,146	0	3	0	0	4.299	4.382	MON	29	939	08/14/2019	08/14/2026
000000-00-0	US ECOLOGY HOLDINGS INC TERM L TERM LOAN B				4FE	1,038,647	101.0000	1,070,442	1,059,844	1,039,423	0	777	0	0	7.211	7.655	MJSD	425	40,595	08/16/2019	08/16/2026
03280F-AK-7	ANCESTRY.COM OPERATIONS INC ADDITIONAL EXTENDED TERM LOAN				4FE	1,357,398	90.7500	1,259,300	1,387,658	1,259,300	(98,984)	886	0	0	6.211	6.653	MJSD	479	27,928	10/08/2019	08/24/2026
000000-00-0	KAR AUCTION SERVICES INC TRANCHE B6 TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.211	0.000	MJSD	0	262		09/14/2026
000000-00-0	B&G FOODS INC TRANCHE B4 TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.409	0.000	FMAN	0	312		09/16/2026
63939W-AG-8	NAVICURE INC INITIAL TERM LOAN				4FE	1,223,135	100.6880	1,266,369	1,257,722	1,223,776	0	642	0	0	5.909	6.451	FMAN	6,812	11,311	09/19/2019	09/21/2026
55303Y-AC-7	MHI HOLDINGS LLC INITIAL TERM LOAN				4FE	517,716	100.3600	522,927	521,051	517,652	(171)	107	0	0	6.799	7.013	MON	98	8,526	11/25/2019	09/21/2026
000000-00-0	TRITON BIDCO TERM LOAN				4FE	295,015	100.7420	303,269	301,035	295,034	0	20	0	0	0.000	0.299		0	0	09/23/2019	09/23/2026
000000-00-0	OECONNECTION LLC DELAYED DRAW TERM LOAN				4FE	43,725	100.6250	44,221	43,947	43,730	0	4	0	0	2.461	2.548	MJSD	8	0	12/09/2019	09/24/2026
000000-00-0	OECONNECTION LLC INITIAL TERM LOAN				4FE	459,371	100.6250	464,583	461,697	459,415	0	44	0	0	5.947	6.081	JAJO	3,006	4,048	12/09/2019	09/24/2026
000000-00-0	GRANITE HOL US ACQ CO TERM B LOAN				4FE	547,965	100.5000	567,737	564,912	548,390	0	425	0	0	7.211	7.841	MJSD	226	12,932	09/25/2019	09/25/2026
000000-00-0	MOTION FINCO SARL FACILITY B2 USD				4FE	50,520	101.2660	51,287	50,646	50,521	0	1	0	0	0.000	0.036		0	0	10/17/2019	10/08/2026
000000-00-0	AVSC HOLDING CORP 2019 INCREMENTAL TERM LOAN				4FE	78,884	100.1250	79,180	79,082	78,884	0	0	0	0	0.000	0.037		0	0	12/12/2019	10/15/2026
000000-00-0	BUCKEYE PARTNERS LP INITIAL TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.664	0.000	MJSD	0	417		10/16/2026
000000-00-0	MOTION FINCO SARL FACILITY B1 USD				4FE	384,389	101.2660	390,229	385,353	384,397	0	8	0	0	0.000	0.036		0	0	10/17/2019	10/19/2026
46269K-AJ-3	IRIDIUM SATELLITE LLC INITIAL TERM LOAN				4FE	484,244	101.4070	493,523	486,678	484,296	0	52	0	0	5.659	5.786	FMAN	2,524	3,930	10/18/2019	10/19/2026
91678H-AB-8	UPSTREAM NEWCO INC INITIAL TERM LOAN				4FE	231,401	100.8750	234,599	232,564	231,410	0	9	0	0	6.299	6.476	MON	41	801	10/24/2019	10/24/2026
000000-00-0	MARVEL MERGER SUB INC TERM LOAN				4FE	291,312	96.5000	299,060	309,906	291,625	0	313	0	0	7.445	8.682	MJSD	64	3,478	10/25/2019	10/25/2026
09353T-AD-2	BLERIOT US BIDCO INC INITIAL TERM LOAN FIRST LIEN				4FE	224,385	101.1250	229,201	226,651	224,407	0	22	0	0	6.695	6.934	MJSD	42	916	10/24/2019	10/26/2026
09353T-AC-4	BLERIOT US BIDCO INC DELAYED DRAW TERM LOAN				4FE	35,060	101.1250	35,813	35,414	35,063	0	3	0	0	1.945	2.104	MJSD	2	0	10/24/2019	10/26/2026
000000-00-0	CAMELOT FINANCE LP TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.159	0.000	FMAN	0	553		10/28/2026
08078U-AE-3	BELRON FINANCE US LLC TERM B LOAN 2019				3FE	342,429	100.5470	345,165	343,288	342,429	0	0	0	0	4.436	4.478	JAJO	0	0	10/25/2019	10/30/2026
65343U-AC-6	NEXUS BUYER LLC TERM LOAN				4FE	239,061	100.8130	241,640	239,692	239,075	0	14	0	0	5.635	5.720	MJSD	751	583	11/22/2019	10/30/2026
81760H-AG-7	THE SERVICEMASTER COMPANY INITIAL TERM LOAN				3FE	204,008	100.5840	205,456	204,264	204,012	0	4	0	0	3.654	3.691	FMAN	912	858	11/01/2019	11/02/2026
000000-00-0	GENESEE & WYOMING INC INITIAL TERM LOAN				3FE	450,383	101.0890	457,576	452,647	450,383	0	0	0	0	3.945	0.073	MJSD	0	0	11/06/2019	11/06/2026
91335P-AH-2	UNIVAR USA INC TERM B5 LOAN				3FE	95,419	100.5630	96,196	95,658	95,422	0	3	0	0	3.945	4.008	MJSD	10	214	11/15/2019	11/15/2026
000000-00-0	ERESEARCH TECHNOLOGY INC TERM LOAN				4FE	793,101	99.0000	793,101	801,112	793,101	0	0	0	0	0.000	0.147		0	0	11/20/2019	11/20/2026
03852J-AR-2	ARAMARK SERVICES INC US TERM B4 LOAN				3FE	221,728	100.6570	223,463	222,005	221,728	0	0	0	0	0.000	0.018		0	0	12/10/2019	12/10/2026
88145L-AB-0	TERRIER MEDIA BUYER INC TERM LOAN				3FE	363,547	101.1260	369,487	365,374	363,547	0	0	0	0	6.195	0.073	MJSD	0	0	12/12/2019	12/12/2026
000000-00-0	DA VINCI PURCHASER CORP INITIAL TERM LOAN				4FE	284,204	100.2500	287,792	287,075	284,204	0	0	0	0	0.000	0.147		0	0	12/13/2019	12/12/2026
000000-00-0	AMERICAN BUILDERS & CONTRACTOR TERM B3 LOAN				4FE	996,163	100.6570	1,006,329	999,766	996,163	0	0	0	0	3.909	3.987	FMAN	0	0	11/26/2019	01/15/2027
64072U-AK-8	CSC HOLDINGS LLC SEPTEMBER 2019 INCREMENTAL TL				3FE	2,108,362	100.6040	2,137,127	2,124,297	2,108,839	0	477	0	0	4.410	4.552	FMAN	12,230	21,852	10/03/2019	04/15/2027
00100U-AG-7	ADVANCED DISPOSAL SERVICES INC TERM LOAN B				3FE	739,935	100.4950	737,143	733,516	737,143	32,553	(2,450)	0	0	3.859	3.739	****	393	33,442	12/01/2019	11/10/2023
00165H-AB-9	AL PARENT LLC TERM LOAN B				4FE	417,834	88.9500	374,452	420,969	374,452	(43,922)	540	0	0	5.049	5.280	MON	72	22,108	01/31/2019	11/17/2023
00165H-AF-0	AL PARENT LLC INCREMENTAL TERM LOAN				4FE	0	0.0000	0	0	0	14,385	0	0	0	0.000	0.000		0	0		12/01/2023
00215P-AC-9	MCS AMS SUB-HOLDINGS LLC INITIAL TERM LOAN				6FE	0	47.6000	0	0	0	0	0	0	0	6.549	0.000	MON	50	0	12/01/2019	05/15/2024
00216E-AB-5	TRIDENT TPI HOLDINGS INC TRANCHE B1 TERM LOAN				4FE	518,810	97.4090	511,903	525,519	511,903	28,732	1,135	0	0	5.049	5.354	MON	74	30,745	12/01/2019	10/17/2024
00216U-AC-7	ASP UNIFRAX HOLDINGS INC USD TERM LOAN				4FE	1,058,666	92.1750	989,291	1,073,275	989,291	1,498	1,125	0	0	5.711	6.007	MJSD	340	54,117	05/31/2019	11/05/2025
00241Y-AM-6	AVSC HOLDING CORP INITIAL TERM LOAN				4FE	206,999	99.8750	212,275	212,541	207,799	3,298	793	0	0	5.195	5.735	MJSD	31	11,240	01/10/2019	02/22/2025
00485G-AE-8	ACOSTA HOLDCO INC TERM LOAN B				5FE	0	0.0000	0	0	0	0	0	0	0	5.049	0.000	MON	0	706		09/26/2021
00766W-AT-0	AECOM TECHNOLOGY CORPORATION TERM B FACILITY				3FE	0	0.0000	0	0	0	0	0	0	0	3.549	0.000	MON	0	151		03/16/2025
00769E-AS-9	ADVANTAGE SALES TERM LOAN				4FE	0	97.1130	0	0	0	0	0	0	0	5.049	5.080	MON	0	725	12/01/2019	07/11/2021
00769E-AW-0	ADVANTAGE SALES TERM B-2 LOAN				4FE	735,807	97.0210	728,453	750,824	728,453	56,956	3,891	0	0	5.049	5.771	MON	105	43,304	12/01/2019	07/25/2021

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.177	0.000	JAJO	0	228		09/18/2026
00856R-AB-1	AGRO MERCHANTS EUROPEAN INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.695	0.000	MJSD	0	251		11/16/2024
00900Y-AD-8	AIMBRIDGE ACQUISITION CO INC 2019 INCREMENTAL TERM LOAN				4FE	600,044	101.0000	610,792	604,744	600,158	0	114	0	0	5.542	5.755	MON	559	5,605	10/25/2019	02/02/2026
01310T-AU-3	ALBERTSON'S LLC 2017 1 TERM B6 LOAN				3FE	381,474	101.0270	394,575	390,566	382,225	19,375	751	0	0	4.919	5.627	FMAN	1,868	11,037	08/26/2019	06/22/2023
01310T-AV-1	ALBERTSON'S LLC 2018 TERM B7 LOAN				3FE	232,443	101.0240	240,492	238,054	232,714	0	271	0	0	4.799	5.298	MON	32	10,201	08/26/2019	10/29/2025
01449B-AY-8	ALERIS INTERNATIONAL INC INITIAL TERM LOAN				4FE	978,014	100.2500	990,363	987,893	978,147	0	(774)	0	0	7.245	6.726		66,603	79,842	12/01/2019	04/15/2023
01627G-AL-9	ALION SCIENCE & TECH TERM LOAN				4FE	460,320	100.2920	461,662	460,320	460,320	214	0	0	0	6.299	6.382	MON	81	31,939	12/01/2019	08/19/2021
01881U-AE-5	ALLIANT HOLDINGS TERM B				4FE	656,331	100.2040	656,026	654,694	655,167	39,258	(4,780)	0	0	4.487	4.500	MON	1,224	39,674	12/01/2019	07/28/2022
02034D-AC-1	ALMONDE INC TERM B				4FE	0	0.0000	0	0	0	10,032	0	0	0	4.736	0.000		0	3,799		06/16/2024
02208H-AB-4	ALTRA INDUSTRIAL MOTION CORP TERM LOAN				3FE	362,293	100.4580	364,865	363,201	362,345	16,414	(18)	0	0	3.799	3.876	MON	38	15,937	12/01/2019	09/26/2025
02376C-AX-3	AMERICAN AIRLINES 2017 REPLACEMENT TERM LOAN				3FE	0	100.4930	0	0	0	0	0	0	0	3.715	3.717	MON	0	3,233	12/01/2019	10/10/2021
02376C-BA-2	AMERICAN AIRLINES INC TERM LOAN B				3FE	817,877	100.4870	823,916	819,927	818,030	0	153	0	0	3.740	3.832	MON	1,363	10,607	08/02/2019	12/15/2023
02406M-AP-2	AMERICAN AXLE & MFG HOLDINGS TERM LOAN B FACILITY				3FE	0	0.0000	0	0	0	2,464	0	0	0	4.042	0.000	MON	0	805		04/06/2024
02474R-AF-0	AMERICAN BUILDERS CONTRACTOR TERM B1 LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	3.799	0.000	MON	0	2,750		10/31/2023
03835E-AC-8	APPLOVIN CORPORATION INITIAL TERM LOAN				4FE	307,970	100.7970	311,915	309,449	307,790	2,028	611	0	0	5.549	5.731	MON	48	19,379	04/17/2019	08/17/2025
03836C-AH-0	AOGEN ASCENSUS INC TERM LOAN				4FE	1,251,408	100.4690	1,265,611	1,259,703	1,253,064	2,765	1,658	0	0	5.445	5.678	MJSD	191	74,570	03/15/2019	12/05/2022
04044P-AF-1	ARISTOCRAT INTERNATIONAL PTY INCREMENTAL TERM LOAN B				3FE	773,509	100.5840	779,972	775,447	779,239	35,294	(2,543)	0	0	3.716	3.620	JAJO	5,763	41,862	12/01/2019	09/19/2024
04349T-AF-5	ASCEANA RETAIL GROUP TRANCHE B TERM LOAN ANN TAYLO				5FE	375,493	68.5000	433,634	633,043	376,818	2,825	5,583	134,695	0	6.299	27.745	MON	111	35,568	08/23/2019	08/21/2022
04649V-AT-7	ASURION CORPORATION B4 TERM LOAN				4FE	709,910	100.7190	718,607	713,477	714,996	35,869	(8,359)	0	0	4.799	4.760	MON	95	40,335	12/01/2019	08/04/2022
04649V-AV-2	ASURION CORPORATION TERM LOAN B6				4FE	447,052	100.7150	452,509	449,298	449,186	20,458	(3,160)	0	0	4.799	4.855	MON	60	25,425	12/01/2019	11/03/2023
04649V-AW-0	ASURION LLC NEW B7 TERM LOAN				4FE	798,022	100.6970	822,632	816,942	800,768	11,499	2,747	0	0	4.799	5.320	MON	109	45,355	07/03/2019	11/03/2024
04685Y-AK-5	VVC HOLDING CORP TERM B LOAN				4FE	719,273	100.6670	736,378	731,503	720,396	0	1,124	0	0	6.401	6.753	FMAN	6,504	35,571	10/21/2019	02/07/2026
04822D-AJ-8	ATLANTIC AVIATION FBO INC TERM LOAN				3FE	575,868	101.3130	589,322	581,685	576,398	0	495	0	0	5.460	5.703	MON	2,029	37,798	12/01/2019	11/30/2025
05277H-AB-3	AUTODATA INC INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	10,108	0	0	0	5.049	0.000	MON	0	1		12/12/2024
05549P-AB-7	BCP RENAISSANCE PARENT LLC INITIAL TERM LOAN				4FE	108,065	89.1880	96,865	108,608	96,865	(8,941)	(182)	0	0	5.427	5.565	JAJO	1,015	9,773	12/01/2019	09/20/2024
05604X-AP-1	BWAY HOLDINGS CO INITIAL TERM LOAN				4FE	1,249,138	99.8440	1,268,479	1,270,461	1,262,020	47,238	9,028	0	0	5.260	6.272	JAJO	15,406	71,337	03/12/2019	08/08/2020
05988H-AB-3	BOXER PARENT COMPANY INC INITIAL DOLLAR TERM LOAN				4FE	1,031,464	99.1030	1,048,177	1,057,670	1,033,222	6,372	1,758	0	0	6.195	6.753	MJSD	244	43,416	12/04/2019	06/28/2025
06832E-AB-6	PROJECT DEEP BLUE HOLDINGS LLC TERM LOAN				4FE	776,564	100.7250	798,203	792,458	778,603	0	2,039	0	0	5.014	5.467	MON	1,435	40,185	04/09/2019	01/10/2025
08078U-AC-7	BELRON FINANCE US LLC INITIAL TERM B LOAN				3FE	268,817	100.5420	270,612	269,153	269,378	12,473	(810)	0	0	4.394	4.398	FMAN	1,807	15,333	12/01/2019	11/15/2024
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC INITIAL TERM LOAN				4FE	1,029,348	100.8440	1,043,246	1,034,520	1,030,225	24,066	642	0	0	5.549	5.702	MON	159	64,648	12/01/2019	07/31/2025
12466C-AG-0	CD TECHNOLOGIES INC TERM B LOAN				4FE	450,663	94.3750	477,880	506,363	456,185	0	5,522	0	0	7.711	10.025	MJSD	217	40,084	01/09/2019	12/22/2025
12506K-AD-1	CBS RADIO INC TERM B1 LOAN				3FE	215,530	100.9380	226,320	224,218	216,798	13,210	1,269	0	0	4.555	5.375	MON	57	13,673	12/01/2019	11/18/2024
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TERM LOAN B				4FE	0	0.0000	0	0	0	10,416	0	0	0	5.695	0.000	MJSD	0	2,116		06/25/2022
12626J-AE-7	CPG INTERNATIONAL INC TERM LOAN				4FE	1,355,737	100.2920	1,362,008	1,358,043	1,358,959	63,265	(11,422)	0	0	5.695	5.414	MJSD	215	88,914	12/01/2019	05/05/2024
12684H-AB-6	LUCID ENERGY GROUP II BORROWER INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.799	0.000	MON	0	1,322		02/01/2025
12709Q-AE-1	CABOT MICROELECTRONICS INITIAL TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.049	0.000	MON	0	1,200		11/01/2025
12769L-AB-5	CAESARS RESORT COLLECTION LLC TERM LOAN				3FE	1,504,211	100.3230	1,513,216	1,508,344	1,505,510	44,308	(1,646)	0	0	4.549	4.637	MON	191	64,330	11/26/2019	09/18/2024
12868T-AF-9	CALCEUS ACQUISITION INC INITIAL TERM LOAN				4FE	360,121	100.0420	364,833	364,680	360,636	0	515	0	0	7.387	7.714	MJSD	1,497	31,446	02/08/2019	02/08/2025
13201D-AB-7	CAMBIUM LEARNING GROUP INC INITIAL TERM LOAN				4FE	428,367	97.0000	432,829	446,216	428,367	0	0	0	0	6.427	7.311	JAJO	0	0	11/19/2019	12/18/2025
15670B-AB-8	CENTURYLINK INC INITIAL TERM B LOAN				3FE	873,553	100.5630	877,683	872,774	873,549	0	(4)	0	0	4.549	4.573	MON	110	3,937	11/15/2019	01/31/2025
15911A-AC-7	CHANGE HEALTHCARE TERM B				4FE	402,244	100.5000	402,895	400,891	402,384	21,769	(899)	0	0	4.549	4.495	MON	51	20,477	12/01/2019	02/03/2024
17187M-AM-2	CINCINNATI BELL INC TRANCHE B TERM LOAN				3FE	1,127,775	100.7300	1,135,564	1,127,340	1,127,888	0	112	0	0	5.441	5.520	MON	3,099	18,154	12/04/2019	10/02/2024
17273L-AG-2	CIRCOR INTERNATIONAL INC INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	11,050	0	0	0	5.236	0.000	MON	0	3,914		11/20/2024
17288Y-AB-8	CITADEL SECURITIES LP TERM LOAN				3FE	905,240	100.5630	914,911	909,789	905,696	0	456	0	0	5.461	5.585	MJSD	276	44,443	02/22/2019	02/20/2026
17875L-AL-3	CITYCENTER HOLDINGS LLC TERM LOAN FACILITY				4FE	1,153,409	100.5550	1,161,482	1,155,077	1,154,787	58,984	(1,930)	0	0	4.049	4.090	MON	130	54,085	12/01/2019	04/18/2024
18143E-AC-3	CLARK EQUIPMENT COMPANY TRANCHE B TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.945	0.000	MJSD	0	4,306		05/18/2024
19633F-AD-3	COLORADO BUYER INC TERM LOAN FIRST LIEN				4FE	625,282	88.8760	565,408	636,179	565,408	(42,591)	105	0	0	4.718	5.215	MON	1,917	30,758	06/12/2019	03/15/2024
20341U-AD-1	COMMUNICATIONS SALES LEASING TERM LOAN				5FE	520,772	98.4590	516,466	524,552	516,466	39,981	16	0	0	4.799	5.029	MON	70	37,407	12/01/2019	10/24/2022
20451V-AD-5	COMPASS POWER GENERATION LLC TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	5.299	0.000	MON	0	1,036		12/14/2024
20589K-AD-4	CONCENTRA INC TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.460	0.000	MON	0	5		06/01/2022
22207E-BG-8	COTY INC TERM B USD LOAN				3FE	402,415	98.2920	411,726	418,882	404,079	15,174	1,664	0	0	4.135	4.921	MJSD	912	15,322	11/06/2019	04/07/2025
22834K-AB-7	CROWN FINANCE US INC INITIAL DOLLAR TRANCHE				4FE	832,618	100.1130	835,648	834,704	833,076	40,836	(32)	0	0	4.299	4.381	MON	100	40,048	12/01/2019	02/07/2025
22860E-AB-8	CROWN SUBSEA COMMUNICATIONS INITIAL TERM LOAN				4FE	261,062	99.7920	265,834	266,390	265,235	7,019	151	0	0	7.691	7.910	MON	1,707	23,360	12/01/2019	10/31/2025
23338D-AM-8	DXP ENTERPRISES INC TERM LOAN				4FE	206,074	100.3750	208,936	208,156	206,224	146	(516)	0	0	6.549	6.934	MON	38	15,147	12/01/2019	08/16/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24664G-AD-3	DELEK US HOLDINGS INC INITIAL LOAN				4FE	633,391	99.9480	638,947	639,279	634,033	0	642	0	0	4.299	4.516	MON	76	22,080	03/26/2019	03/13/2025
26929C-AC-0	EXC HOLDINGS III CORP INITIAL USD TERM LOAN				4FE	604,471	99.9380	615,729	616,110	606,171	3,211	1,661	0	0	5.445	5.866	MJSD	93	36,730	01/10/2019	11/16/2024
26929C-AG-1	EXC HOLDINGS III CORP ADDITIONAL USD TERM LOAN				4FE	343,849	99.0000	356,451	360,052	346,081	0	2,232	0	0	5.461	6.424	MJSD	109	20,066	12/01/2019	12/02/2024
28031F-AD-2	EDGEWATER GENERATION LLC TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	5.549	0.000	MON	0	697		11/16/2025
28470Y-AB-3	ELDORADO RESORTS INC TERM LOAN B				3FE	177,848	100.0780	177,987	177,848	177,848	7,114	0	0	0	3.990	3.951	MON	315	9,042	12/01/2019	03/16/2024
29088U-AF-4	EMERALD EXPOSITIONS HOLDING INCREMENTAL TERM LOAN				4FE	454,732	95.5000	431,179	451,497	431,179	(4,329)	(1,879)	0	0	4.549	4.259	MON	104	23,188	12/01/2019	05/22/2024
29102E-AG-0	PRESS GANEY HOLDINGS INC TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.549	0.000	MON	0	9,291		09/29/2023
29373U-AC-5	ENVISION HEALTHCARE CORP INITIAL TERM LOAN				4FE	638,336	85.7920	601,355	700,950	588,535	(42,116)	3,781	0	0	5.549	7.366	MON	108	36,378	08/13/2019	10/10/2025
29426N-AE-4	EPICOR SOFTWARE TERM B LOAN				4FE	637,134	100.6820	662,448	657,964	642,659	2,437	5,525	0	0	5.049	6.150	MON	92	39,205	01/10/2019	06/01/2022
29441J-AD-6	EQUIAN INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	3,604	0	0	0	5.055	0.000	MON	0	0		05/20/2024
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN				4FE	380,796	100.3740	385,443	384,006	380,598	4,977	(1,119)	0	0	4.300	4.556	MON	688	20,112	01/09/2019	07/18/2024
31732F-AM-8	FILTRATION GROUP CORPORATION INITIAL DOLLAR TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.799	0.000	MON	0	667		03/29/2025
31740M-AC-5	FINANCIAL & RISK US HOLD INITIAL DOLLAR TERM LOAN				4FE	0	0.0000	0	0	0	1,981	0	0	0	5.549	0.000	MON	0	1,395		10/01/2025
33936H-AB-8	FLEX ACQUISITION CO INC				4FE	845,058	99.4380	867,064	871,969	849,295	12,394	4,431	0	0	4.691	5.433	MON	3,409	37,985	01/10/2019	12/16/2023
34407J-AE-6	FLYING FORTRESS INC TERM LOAN B				2FE	0	0.0000	0	0	0	0	0	0	0	3.695	0.000	MJSD	0	1,655		10/30/2022
35906E-AJ-9	FRONTIER COMMUNICATIONS CORP TERM B1 LOAN				5FE	1,991,504	100.7020	2,079,632	2,065,145	2,007,664	39,384	9,723	0	0	5.549	6.340	MON	318	99,452	10/25/2019	06/15/2024
36172K-AC-5	GHX ULTIMATE PARENT CORP INITIAL TERM LOAN				4FE	500,109	100.1880	512,546	511,586	502,929	18,164	461	0	0	5.195	5.549	MJSD	150	31,816	12/01/2019	06/26/2024
36249V-AG-1	GYP HOLDINGS III CORP TERM LOAN				4FE	854,525	100.3130	879,844	877,103	859,039	4,966	4,514	0	0	4.549	5.290	MON	111	29,146	11/12/2019	04/01/2023
36250L-AP-9	GTT COMMUNICATIONS LOAN				4FE	1,104,244	84.1430	950,680	1,129,838	950,680	(92,194)	(681)	22,260	0	4.549	5.041	MON	143	58,802	12/01/2019	04/27/2025
365556-AM-1	GARDNER DENVER INC TRANCHE B-1 DOLLAR TERM				3FE	513,603	100.7570	517,197	513,311	513,500	13,265	(242)	0	0	4.549	4.574	MON	65	24,960	12/01/2019	07/30/2024
36740U-AP-7	GATES GLOBAL LLC INITIAL B1 DOLLAR TERM LOAN				4FE	0	100.2390	0	0	0	0	0	0	0	4.549	4.502	MON	0	3,237	12/01/2019	03/31/2024
37190D-AF-0	GENUINE FINANCIAL HOLDINGS LLC INITIAL TERM LOAN				4FE	753,587	99.5320	763,404	766,997	753,858	11,947	1,199	0	0	5.549	5.979	MON	118	29,916	11/19/2019	06/29/2025
37427U-AJ-9	GETTY IMAGES INC INITIAL DOLLAR TERM LOAN				4FE	638,943	100.4380	646,228	643,413	639,381	0	437	0	0	6.305	6.514	MON	225	40,158	02/14/2019	02/13/2026
37610G-AB-4	RECORDED BOOKS INC INITIAL TERM LOAN				4FE	185,052	100.6250	188,090	186,921	185,317	347	152	0	0	6.445	6.687	MJSD	33	12,190	12/01/2019	08/10/2025
37943V-BH-5	GLOBAL PAYMENTS INC TERM B4 LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.549	0.000	MON	0	438		10/19/2025
38017B-AN-6	GO DADDY OPERATING DELAYED DRAW TERM				3FE	868,470	100.6700	874,248	868,434	869,544	33,551	(1,926)	0	0	4.049	4.050	MON	89	33,378	10/08/2019	02/15/2024
38723B-AB-7	GRANITE ACQUISITION INC TERM B LOAN				4FE	623,141	100.5720	632,389	628,795	629,025	11,839	(3,705)	0	0	5.445	5.460	MJSD	95	39,060	01/10/2019	10/15/2021
38723B-AC-5	GRANITE ACQUISITION INC TERM C LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.445	0.000	MJSD	0	121		10/15/2021
39479U-AJ-2	GENESYS TELECOMMUNICATIONS INITIAL DOLLAR TERM LOAN				4FE	1,079,150	100.4690	1,078,795	1,073,765	1,075,275	40,732	(5,231)	0	0	5.049	5.060	MON	151	60,860	01/08/2019	12/01/2023
39843P-AD-5	GRIFOLS TERM LOAN				3FE	591,730	100.9740	598,403	592,631	598,403	32,820	(8,280)	0	0	3.859	3.603	MON	379	26,949	12/01/2019	01/23/2025
404122-AX-1	HCA INC TRANCHE B10 TERM LOAN				2FE	0	0.0000	0	0	0	0	0	0	0	3.799	0.000	MON	0	2,715		03/14/2025
404122-AY-9	HCA INC TRANCHE B11 TERM LOAN				3FE	178,387	100.7150	180,112	178,834	178,618	4,531	(1,227)	0	0	3.549	3.619	MON	18	7,161	12/01/2019	03/18/2023
40416V-AB-1	HD SUPPLY INC TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.914	0.000	MJSD	0	667		07/20/2024
40422K-AB-7	H FOOD HOLDINGS LLC INITIAL TERM LOAN				4FE	786,211	99.3000	796,831	802,448	786,671	8,982	2,393	0	0	5.487	5.929	MON	122	47,316	02/04/2019	05/17/2025
41151P-AM-7	HARBOR FREIGHT TOOLS USA, INC TERM LOAN B				3FE	992,841	99.7750	1,011,552	1,013,833	996,554	25,327	(217)	0	0	4.299	4.851	MON	121	36,961	11/08/2019	08/16/2023
41254H-AG-4	HARGRAY COMMUNICATIONS TERM LOAN FACILITY				4FE	509,004	100.4910	511,064	508,567	508,793	14,669	(91)	0	0	4.799	4.836	MON	68	25,328	05/10/2019	05/16/2024
421300-AG-9	HAYWARD ACQUISITION CORP TERM LOAN				4FE	564,193	99.5000	562,779	565,608	562,779	19,870	(2,665)	0	0	5.299	5.394	MON	83	33,728	12/01/2019	08/04/2024
42330E-AB-8	HELIX GENERATION LLC TERM LOAN B				3FE	0	0.0000	0	0	0	2,220	0	0	0	5.555	0.000	MON	0	2,987		03/10/2024
43289D-AE-3	HILTON WORLDWIDE FINANCE TERM B1				2FE	0	0.0000	0	0	0	0	0	0	0	3.542	0.000	MON	0	606		10/25/2023
44332E-AP-1	HUB INTERNATIONAL LTD INITIAL TERM LOAN				4FE	825,121	100.0970	847,418	846,601	827,611	23,471	2,396	0	0	4.686	5.196	JAJO	7,162	56,786	12/01/2019	04/25/2025
44969C-BJ-8	IQVIA INC. TERM B-3 DOLLAR LOAN				3FE	96,385	100.6570	97,261	96,627	96,308	2,731	(91)	0	0	3.549	3.646	MON	10	4,013	12/01/2019	06/08/2025
44988E-AE-3	SYNEOS HEALTH INC INITIAL TERM B LOAN				3FE	598,349	100.7500	601,129	596,655	598,621	10,170	(434)	0	0	3.799	3.749	MON	63	14,666	12/11/2019	06/28/2024
44988L-AC-1	IRB HOLDING CORP TERM B LOAN TERM B LOAN				4FE	1,128,041	100.7710	1,145,514	1,136,750	1,130,420	161,066	(140,190)	0	0	4.990	5.165	MON	2,837	65,937	01/10/2019	01/19/2025
45567Y-AJ-4	MICRO HOLDING CORP AMENDMENT NO 2 INITIAL				4FE	1,237,167	100.3820	1,249,058	1,244,304	1,239,985	64,167	(7,826)	0	0	5.530	5.680	MON	1,529	80,809	12/01/2019	08/15/2024
46284N-AQ-2	IRON MOUNTAIN INC TERM B LOAN				3FE	848,970	99.9060	855,973	856,778	849,321	15,076	280	0	0	3.549	3.738	MON	84	17,624	10/24/2019	01/01/2026
47009Y-AK-3	PHARMACEUTICAL PRODUCT 2017 TERM LOAN				4FE	1,004,869	100.6710	1,004,077	997,389	1,004,077	(793)	0	0	0	4.299	3.976	MON	0	9,036	12/12/2019	08/18/2022
47077D-AC-4	JANE STREET GROUP LLC DOLLAR TERM LOAN				3FE	1,378,982	100.1880	1,384,641	1,382,050	1,375,617	20,351	(2,025)	0	0	4.927	5.160	JAJO	11,728	66,611	12/06/2019	08/08/2022
48242Y-AL-6	KBR INC TERM B LOAN				3FE	959,828	101.0000	974,297	964,651	959,870	11,863	(2,174)	0	0	5.549	5.727	MON	149	60,013	12/01/2019	05/18/2025
48667G-AB-3	KEANE GROUP INC INITIAL TERM LAON				4FE	450,597	96.5000	437,011	452,861	437,011	18,377	(262)	0	0	5.549	5.630	MON	70	27,731	12/01/2019	05/18/2025
49387T-AR-7	KRONOS ACQUISITION HOLDINGS INITIAL LOAN				5FE	1,064,301	98.4500	1,064,031	1,080,783	1,058,440	33,034	2,710	0	0	5.799	6.324	MON	174	70,390	12/01/2019	08/26/2022
49865N-AQ-3	KLOECKNER PENTAPLAST DOLLAR TERM LOAN				4FE	0	0.0000	0	0	0	14,545	0	0	0	6.049	0.000	MON	0	4		06/29/2022
50105J-AM-9	KRONOS INCORPORATED INITIAL TERM LOAN				4FE	0	100.6410	0	0	0	0	0	0	0	4.909	4.939	FMAN	0	0	12/01/2019	10/20/2023
50217U-AS-6	LTI HOLDINGS INC INITIAL TERM LOAN				4FE	888,209	90.4290	834,963	923,341	834,963	(42,492)	3,626	0	0	5.299	6.082	MON	215	36,955	10/16/2019	08/14/2025
52471B-AJ-5	LEGALZOOM.COM INC 2018 TERM LOAN				4FE	432,653	100.9380	441,121	437,024	433,318	2,237	612	0	0	6.280	6.568	MON	610	30,907	12/01/2019	11/21/2024
52729K-AN-6	LEVEL 3 FINANCING INC TERM LOAN B				2FE	1,116,371	100.4690	1,123,794	1,118,548	1,118,958	0	(4,284)	0	0	4.035	4.056	MON	1,110	52,284	12/01/2019	02/13/2024

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53226G-AG-6	LIGHTSTONE HOLDCO LLC INITIAL TERM B LOAN				3FE	0	92.2000	0	0	0	0	0	0	0	5.549	0.000	MON	7	658	12/01/2019	01/30/2024
53226G-AH-4	LIGHTSTONE HOLDCO LLC INITIAL TERM C LOAN				5FE	0	92.2000	0	0	0	0	0	0	0	5.549	0.000	MON	0	37	12/01/2019	01/30/2024
54948F-AB-4	LUCID ENERGY GROUP II BORROWER INITIAL TERM LOAN				4FE	126,753	93.0000	136,347	146,610	126,786	9,633	33	0	0	4.936	8.301	JAJO	259	3,235	12/18/2019	02/06/2025
55024V-AB-3	LUMENTUM HOLDINGS INC INITIAL TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.299	0.000	MON	0	1,572		08/08/2025
55280F-AG-6	MA FINANCECO LLC TERM B				3FE	178,413	100.3230	182,529	181,942	179,185	9,492	(138)	0	0	4.299	4.727	MON	22	8,866	12/01/2019	04/18/2024
55303K-AC-7	MGM RESORTS INTERNATIONAL TERM B LOAN				3FE	711,799	100.5900	713,324	709,140	713,324	31,404	384	0	0	3.799	3.651	MON	75	31,451	12/01/2019	03/21/2025
55328H-AE-1	MULTIPLAN INC TERM B				4FE	410,230	98.8390	415,124	420,000	410,129	(146)	46	0	0	4.695	5.498	MJSD	13	318	12/18/2019	05/25/2023
57475Y-AD-3	MASERGY COMMUNICATIONS INC 2017 REPLACEMENT TERM LOAN				4FE	551,319	98.7920	540,028	546,634	540,028	13,734	(2,348)	0	0	5.195	5.053	MJSD	79	37,263	12/01/2019	12/15/2023
57767E-AB-8	MAVENIR SYSTEMS INC INITIAL TERM LOAN				4FE	478,182	99.5000	485,501	487,941	479,905	0	(16)	0	0	7.710	8.224	MON	2,404	48,940	12/01/2019	05/01/2025
57777P-AB-1	EOC GROUP INC INITIAL TERM LOAN				4FE	1,294,762	97.7500	1,272,161	1,301,443	1,272,161	13,945	(4,355)	0	0	5.030	5.090	MON	1,455	75,873	02/25/2019	03/15/2025
57777P-AC-9	EOC GROUP INC DELAYED DRAW TERM LOAN				4FE	164,995	97.7500	162,130	165,862	162,130	1,402	(55)	0	0	2.945	3.004	MJSD	14	1,186	01/07/2019	03/15/2025
59501N-AJ-8	MICROCHIP TECHNOLOGY INC INITIAL TERM LOAN				2FE	1,006,885	100.7190	1,012,331	1,005,104	1,006,871	0	(15)	0	0	3.799	3.786	MON	106	24,510	12/05/2019	05/23/2025
59562T-AK-8	MIDAS INTERMEDIATE HOLDCO TERM LOAN				4FE	765,077	98.6670	757,765	768,007	757,316	27,663	(913)	0	0	4.711	4.925	MJSD	201	46,236	12/01/2019	08/18/2021
59870U-AG-1	MILACRON LLC TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.299	0.000	MON	0	205		09/24/2023
627048-AQ-4	MURRAY ENERGY CORP TERM LOAN B2				6FE	739,055	21.8890	635,066	2,901,302	635,066	160,080	71,663	2,064,845	0	9.177	2,274.477	FMAN	24,407	232,579	01/10/2019	04/09/2020
62936D-AR-1	NPC INTERNATIONAL INC TERM LOAN				5FE	353,690	47.1500	205,490	435,821	205,490	(122,026)	169	82,325	0	5.299	10.744	MON	64	22,339	12/01/2019	03/31/2024
62943X-AJ-6	NVA TERM B3 LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.549	0.000	MON	0	1,652		01/30/2025
63689E-AJ-4	CIVITAS SOLUTIONS INC INITIAL TERM B LOAN				4FE	709,105	100.9750	716,521	709,602	709,374	0	270	0	0	6.211	6.262	MJSD	108	15,165	12/04/2019	02/05/2026
63689E-AK-1	CIVITAS SOLUTIONS INC INITIAL TERM C LOAN				4FE	39,717	100.9750	40,144	39,756	39,734	0	17	0	0	6.211	6.267	MJSD	6	740	12/04/2019	02/05/2026
63909D-AD-3	NATIONAL VISION INC INITIAL TERM LOAN FIRST LIEN				3FE	0	0.0000	0	0	0	0	0	0	0	4.299	0.000	MON	0	1,066		03/13/2021
63939W-AB-9	NAVICURE INC TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.549	0.000	MON	0	9,526		11/01/2024
64072U-AH-5	CSC HOLDINGS LLC OCTOBER 2008 INCREMENTAL TERM				3FE	190,634	100.2750	191,637	191,112	190,698	9,086	56	0	0	3.990	4.030	MON	339	19,638	12/01/2019	01/15/2026
64119D-AH-8	NETSMART TECHNOLOGIES TERM D1 LOAN				4FE	1,063,397	99.8130	1,072,125	1,074,139	1,070,883	20,958	(18,945)	0	0	5.549	4.485	MON	177	65,496	02/07/2019	04/19/2023
65409Y-BE-4	GATES GLOBAL LLC NIELSEN FINANCE LLC				3FE	524,425	100.4770	532,821	530,291	525,395	0	970	0	0	3.224	3.119		41,560	16,043	03/25/2019	10/04/2023
67053N-AK-0	NUMERICABLE US LLC TERM LOAN B				4FE	0	0.0000	0	0	0	0	0	0	0	4.549	0.000	MON	0	663		06/22/2025
68218E-AH-7	ON SEMICONDUCTOR CORP 2019 REPLACEMENT TERM B4 LOAN				3FE	205,156	100.8320	207,380	205,670	205,172	0	16	0	0	3.799	3.871	MON	22	2,053	09/16/2019	09/16/2026
68404X-AB-2	OPTIV SECURITY INC TERM LOAN				5FE	0	0.0000	0	0	0	4,389	0	0	0	5.049	0.000	MON	0	286		02/01/2024
69345T-AB-1	PRO MACH GROUP INC INITIAL TERM LOAN				4FE	736,218	99.3440	751,431	756,393	737,405	4,853	1,396	0	0	4.740	5.336	MON	1,513	29,881	10/30/2019	03/07/2025
69515E-AB-8	PCI PHARMA SERVICES TERM LOAN				4FE	670,083	99.7920	674,122	675,527	673,812	11,185	(4,455)	0	0	5.945	6.006	MJSD	112	50,444	12/01/2019	06/30/2023
69946E-AT-8	PAREXEL INTERNATIONAL CORP INITIAL TERM LOAN				4FE	534,816	98.3750	528,769	537,504	528,769	38,851	119	0	0	4.549	4.673	MON	109	25,336	12/01/2019	09/27/2024
70476X-AC-9	PEARL INTERMEDIATE PARENT LLC INITIAL TERM LOAN				4FE	1,524,183	98.9540	1,524,815	1,540,941	1,517,468	36,903	(458)	0	0	4.530	4.793	MON	1,551	57,577	10/18/2019	02/15/2025
70476X-AD-7	PEARL INTERMEDIATE PARENT LLC DELAYED DRAW TERM LOAN				4FE	0	0.0000	0	0	0	509	0	0	0	4.530	0.000	MON	0	679		02/15/2025
70757D-AV-1	PENN NATIONAL GAMING INC TERM B1 FACILITY				3FE	381,815	100.5500	384,877	382,772	381,693	11,630	(151)	0	0	3.987	4.076	MON	636	18,747	12/01/2019	10/01/2025
72431H-AB-6	THE CHEMOURS COMPANY TRANCHE B INITIAL TERM LOAN				4FE	520,399	100.0930	549,650	549,139	524,315	18,027	3,826	0	0	5.736	6.812	JAJO	6,825	41,748	12/01/2019	03/28/2025
73172N-AB-4	POLYCONCEPT TERM LOAN				4FE	709,566	100.0000	713,551	713,551	709,166	7,455	(1,530)	0	0	5.549	5.804	MON	110	39,937	11/18/2019	08/16/2023
73744G-AJ-1	POST HOLDINGS INC SERIES A INCREMENTAL TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.780	0.000	MON	0	1,356		05/24/2024
74036Y-AF-5	NTHRIVE INC TERM LOAN				4FE	481,242	83.8130	414,881	495,011	414,881	(51,541)	12	0	0	6.299	7.456	MON	115	20,612	09/19/2019	10/19/2022
74339D-AB-4	PROJECT ALPHA INTERMEDIATE TERM LOAN B				4FE	871,129	100.3760	883,972	880,665	881,551	20,753	(2,916)	0	0	5.486	5.319	JAJO	10,468	37,957	12/05/2019	04/26/2024
74834Y-AH-5	QUEST SOFTWARE INC TERM LOAN				4FE	581,884	99.3760	581,156	584,808	581,156	14,213	(320)	0	0	6.177	6.328	JAJO	6,221	48,018	12/01/2019	05/16/2025
74966F-AJ-2	RP CROWN PARENT LLC TERM LOAN B				4FE	1,096,187	100.8130	1,114,196	1,105,211	1,098,727	27,261	(813)	0	0	4.549	4.763	MON	140	51,224	10/24/2019	10/12/2023
74966U-AR-1	RPI FINANCE TRUST TERM A3 LOAN				2FE	0	0.0000	0	0	0	0	0	0	0	3.299	0.000	MON	0	4,689		10/14/2021
75008Q-AL-0	RACKSPACE HOSTING TERM B				4FE	424,820	97.4100	421,293	432,495	417,845	25,773	115	0	0	4.902	5.410	FMAN	2,352	22,794	12/11/2019	11/03/2023
75025K-AB-4	RADIATE HOLDCO, LLC TERM LOAN				4FE	1,498,486	100.5070	1,511,183	1,503,567	1,499,369	33,176	543	0	0	4.799	4.904	MON	90	37,635	12/02/2019	02/01/2024
76090L-AD-6	RESIDEO FUNDING INC TRANCHE B TERM LOAN				3FE	619,071	99.6250	620,377	622,712	618,970	(148)	47	0	0	3.940	4.068	JAJO	4,634	5,535	11/20/2019	10/04/2025
76100L-AH-5	NEW INSIGHT HOLDINGS INC TRANCHE B TERM LOAN				4FE	541,611	100.1380	570,900	570,117	559,671	334	(1,516)	0	0	7.299	7.875	MON	116	48,488	12/01/2019	12/08/2024
76168J-AN-6	RBS GLOBAL INC REFINANCING TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.799	0.000	MON	0	244		08/21/2023
76173F-AU-1	REYNOLDS GROUP HOLDINGS INC US TERM LOAN				4FE	502,471	100.4380	501,537	499,350	501,496	25,062	(979)	0	0	4.549	4.448	MON	63	26,825	12/01/2019	02/05/2023
77313D-AN-1	ROCKET SOFTWARE INC INITIAL TERM LOAN				4FE	45,254	97.5630	46,659	47,825	45,254	0	0	0	0	6.049	7.258	MON	0	1,178	12/12/2019	11/20/2025
78404X-AH-8	SBA SENIOR FINANCE II LLC INCREMENTAL TERM LOAN B				3FE	1,315,358	100.4950	1,315,037	1,308,560	1,311,904	61,376	(7,737)	0	0	3.799	3.616	MON	138	57,889	12/01/2019	03/24/2021
78466D-BD-5	SSC TECHNOLOGIES TERM LOAN B3				3FE	361,437	100.8170	365,303	362,342	361,644	18,585	127	0	0	4.049	4.127	MON	41	16,713	12/01/2019	03/01/2025
78466D-BE-3	SSC EUROPEAN HOLDINGS SARL TERM LOAN B4				3FE	246,859	100.8170	249,500	247,478	246,623	12,921	(519)	0	0	4.049	4.160	MON	28	11,879	12/01/2019	03/01/2025
78466D-BF-0	SSC TECHNOLOGIES TERM LOAN B5				3FE	618,876	100.7980	625,378	620,427	622,225	35,058	(302)	0	0	4.049	4.022	MON	70	27,786	12/01/2019	04/16/2025
78466Y-AL-2	SRS DISTRIBUTION INC				4FE	1,380,029	99.4130	1,407,732	1,416,051	1,384,529	55,366	4,044	0	0	5.049	5.555	MON	199	80,091	12/01/2019	05/23/2025
78476M-AF-9	FIRST ADVANTAGE				4FE	867,707	100.2090	884,022	882,183	883,071	24,379	(8,053)	0	0	7.177	7.090	JAJO	10,904	80,157	12/01/2019	06/30/2022

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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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78571Y-BB-5	SABRE GLBL INC TERM B				3FE	663,353	100.7020	668,843	664,184	664,000	20,752	(2,117)	0	0	3.799	3.837	MON	70	29,376	12/01/2019	02/22/2024
78638J-AB-0	SWORDFISH MERGER SUB INITIAL TERM LOAN				4FE	480,374	95.8130	480,286	501,277	480,286	(2,168)	2,683	0	0	4.710	5.579	MON	1,973	25,562	12/01/2019	02/01/2025
79377X-AB-2	MORAN FOOD LLC TERM LOAN				6FE	275,167	36.6250	203,591	555,881	203,591	104,832	5,242	184,423	0	7.799	29.059	MON	120	36,714	12/01/2019	12/05/2023
79471X-AC-5	SALIENT CRGT INC TERM LOAN				4FE	456,103	95.0000	440,779	463,977	440,779	(17,009)	1,684	0	0	7.549	8.361	MON	97	33,701	06/14/2019	02/22/2022
80465J-AB-4	SAVAGE ENTERPRISES LLC TERM B LOAN				4FE	629,080	101.3660	650,687	641,918	630,931	0	1,274	0	0	6.210	6.668	MON	2,547	45,874	12/01/2019	07/02/2025
80862Q-AD-3	SCIENCE APPLICATIONS INT CORP TRANCHE B LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.549	0.000	MON	0	131		10/31/2025
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL TERM B5 LOAN				4FE	1,086,751	100.4100	1,113,225	1,108,680	1,090,161	20,026	3,409	0	0	4.549	4.998	MON	140	39,268	12/09/2019	08/14/2024
81271E-AB-7	SEATTLE SPINCO INC USD TRANCHE B3 TERM LOAN				3FE	1,204,866	100.3230	1,232,666	1,228,698	1,209,391	60,124	2,357	0	0	4.299	4.727	MON	147	59,871	12/01/2019	06/21/2024
81733H-AB-2	SEQUA MEZZANINE HOLDINGS LLC TERM LOAN FIRST LIEN				4FE	751,675	100.2350	755,798	754,030	750,001	9,420	1,282	0	0	6.718	6.896	MON	3,236	39,360	07/23/2019	11/28/2021
83417U-AH-9	GRAY TELEVISION				4FE	1,807,488	100.7900	1,812,565	1,798,358	1,799,915	63,150	(8,612)	0	0	4.549	4.562	MON	227	80,482	10/25/2019	02/03/2023
83420L-AK-7	SOLENIS INTERNATIONAL LP INITIAL DOLLER TERM LOAN				4FE	852,894	99.2000	854,617	861,509	854,259	41,949	(648)	0	0	5.909	6.135	FMAN	4,667	41,999	12/01/2019	06/18/2025
83547M-AB-3	SONICWALL INC INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.399	0.000	FMAN	0	5,439		05/10/2025
83578B-AJ-2	SOPHIA LP CLOSING DATE TERM LOAN				4FE	1,128,702	100.3580	1,133,437	1,129,400	1,130,313	41,119	(2,489)	0	0	5.195	5.196	MJSD	163	67,141	12/01/2019	09/30/2022
84748E-AD-2	SPECIALTY BUILDING PRODUCTS INITIAL TERM LOAN				4FE	346,534	99.8750	351,371	351,811	351,098	5,360	4,482	0	0	7.549	7.713	MON	74	28,839	12/01/2019	10/01/2025
85208E-AB-6	SPRINT COMMUNICATION INC TERM LOAN B				3FE	32,554	99.3000	32,326	32,554	32,326	1,264	0	0	0	4.299	4.258	MON	20	1,470	12/01/2019	02/02/2024
85940X-AC-5	STERLING BACKGROND CHECK INITIAL TERM LOAN				4FE	879,932	99.2500	879,969	886,619	877,617	2,586	592	0	0	5.299	5.671	MON	131	30,790	11/19/2019	05/28/2022
86088L-AB-3	STIPHOUT FINANCE BV INITIAL DOLLAR TERM LOAN				4FE	368,218	97.8750	373,985	382,104	368,233	157	913	0	0	4.799	6.170	MON	51	6,222	11/21/2019	10/26/2022
86845P-AC-6	SUPERMOOSE BORROWER LLC INITIAL TERM LOAN				4FE	832,913	95.7680	818,117	854,270	818,117	(17,244)	460	0	0	5.549	5.890	MON	132	55,350	12/01/2019	08/15/2025
86880N-AU-7	SURGERY CENTER HOLDINGS INC TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.049	0.000	MON	0	4,215		06/19/2024
87164G-AM-5	SYNIVERSE HOLDINGS INC TRANCHE C TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	6.740	0.000	MON	0	2,008		02/08/2023
87242C-AB-4	ELO TOUCH SOLUTIONS INC TERM B LOAN				4FE	344,825	99.5000	361,159	362,974	347,141	0	2,315	0	0	2.544	3.359	MJSD	410	33,098	12/01/2019	12/07/2025
87247E-AQ-2	TI GROUP AUTOMOTIVE SYSTEMS INITIAL US TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	2.177	0.000	JAJO	0	1,623		06/30/2022
87290D-AB-3	BOLT INFRASTRUCTURE MERGER SUB TERM LOAN				4FE	491,577	96.5000	473,367	490,535	473,367	(8,681)	(517)	0	0	5.299	5.321	MON	72	29,412	12/01/2019	05/25/2024
87817J-AE-8	TEAM HEALTH TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.549	0.000	MON	0	925		02/06/2024
87876H-AC-4	TECOSTAR HOLDINGS INC TERM				4FE	0	0.0000	0	0	0	0	0	0	0	5.215	0.000	MON	0	94		04/18/2024
88023H-AC-4	TEMPO ACQUISITION LLC INITIAL TERM LOAN				4FE	1,992,538	100.7710	2,012,534	1,997,136	1,994,934	13,337	416	0	0	4.799	4.855	MON	137	48,665	12/04/2019	05/01/2024
88516D-AB-9	THOR INDUSTRIES INC INITIAL USD TERM LOAN				3FE	659,519	100.5000	669,511	666,180	660,232	84,445	714	0	0	5.664	5.881	MJSD	3,144	42,806	12/01/2019	11/01/2025
89341V-AV-4	TRANSACTION NETWORK SERVICES INITIAL TERM LOAN FIRST LIEN				4FE	709,642	97.3750	696,177	714,944	696,177	(12,181)	248	0	0	5.909	6.185	FMAN	3,872	44,769	08/07/2019	08/14/2022
89364M-BM-5	TRANSDIGM INC NEW TERM LOAN G				4FE	265,737	100.4590	267,624	266,403	265,758	14,784	(1,206)	0	0	4.299	4.396	MON	32	13,072	12/01/2019	08/15/2024
89364M-BN-3	TRANSDIGM INC TRANCHE E TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.299	0.000	MON	0	719		05/05/2022
89364M-BP-8	TRANSDIGM INC TERM LOAN F				4FE	1,283,126	100.4900	1,289,015	1,282,736	1,282,999	70,745	(1,535)	0	0	4.299	4.308	MON	153	63,032	12/01/2019	05/21/2021
89416F-AQ-0	TRAVEL LEADERS GROUP 2018 REFINANCING TERM LOAN				4FE	255,147	100.6250	257,385	255,787	255,289	782	106	0	0	5.737	5.861	MON	611	17,166	12/01/2019	01/25/2024
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TERM LOAN B				4FE	213,422	90.8000	202,053	222,526	202,053	(11,901)	533	0	0	5.945	6.958	MJSD	41	6,744	08/12/2019	09/21/2024
90000R-AC-5	TURBOCOMBUSTOR TECHNOLOGY TERM LOAN				4FE	903,073	97.7500	896,197	916,825	896,197	(9,328)	2,452	0	0	6.299	7.796	MON	160	18,709	09/09/2019	12/02/2020
90350H-AF-6	US ANESTHESIA PARTNERS INC TERM LOAN				4FE	413,904	99.8750	415,464	415,984	414,101	846	197	0	0	4.799	4.967	MON	55	12,944	06/18/2019	06/23/2024
90351J-AD-6	UBER TECHNOLOGIES INC TERM LOAN				4FE	1,145,126	100.1070	1,154,093	1,152,859	1,144,920	19,247	(527)	0	0	5.715	5.933	MON	4,026	78,334	12/01/2019	03/22/2025
90352U-AF-5	US SALT LLC INITIAL TERM LOAN				4FE	161,378	100.5000	163,823	163,008	161,534	0	156	0	0	6.649	6.888	MJSD	421	9,824	02/06/2019	01/16/2026
90388H-AB-1	ULTRA RESOURCES INC LOAN				5FE	746,955	60.1480	522,287	868,344	522,287	(223,304)	12,102	0	0	5.785	9.411	MON	1,256	44,462	08/27/2019	04/12/2024
91335P-AE-9	UNIVAR USA TERM B				3FE	582,666	100.5380	587,266	584,126	582,514	24,229	(2,038)	0	0	4.049	4.151	MON	66	27,180	12/01/2019	07/01/2024
92210M-AY-0	VANTIV LLC NEW TERM B4 LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.491	0.000	MON	0	2,048		08/09/2024
92243B-AC-3	EPV MERGER SUB INC				4FE	0	99.4070	0	0	0	0	0	0	0	5.049	0.000	MON	30	943	12/01/2019	02/27/2025
92565E-AB-9	VICI PROPERTIES 1 LLC TERM LOAN				2FE	982,571	100.6110	991,047	985,034	983,350	40,466	(1,059)	0	0	3.785	3.851	MON	932	42,831	12/01/2019	12/15/2024
92937J-AM-5	WP CPP HOLDINGS LLC INITIAL TERM LOAN				4FE	683,420	99.5000	682,355	685,784	682,355	11,879	(693)	0	0	5.686	5.811	JAJO	6,823	41,930	07/18/2019	04/25/2025
93369P-AB-0	WAND NEWCO 3 INC. INITIAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.204	0.000	MON	0	2,126		02/15/2026
94847D-AB-7	WEDDINGWIRE INC INITIAL TERM LOAN				4FE	307,818	100.6250	311,298	309,365	307,994	8,118	176	0	0	6.428	6.566	MJSD	497	21,615	12/01/2019	11/08/2025
94935R-AB-9	CANYON BUYER INC INITIAL TERM LOAN				4FE	865,914	100.3750	874,644	871,377	866,292	(367)	745	0	0	6.195	6.366	MJSD	99	29,026	12/02/2019	02/07/2025
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERT TERM B1 LOAN				4FE	777,935	99.7090	785,534	787,830	778,770	48,922	904	0	0	4.677	4.946	JAJO	8,830	42,808	12/01/2019	05/10/2025
97246F-AF-3	WILSONART INT'L HOLDING LLC TRANCHE B TERM LOAN				4FE	1,020,304	100.4380	1,017,139	1,012,709	1,017,139	51,279	(5,712)	0	0	5.195	5.038	MJSD	146	59,282	12/01/2019	12/19/2023
97381H-AR-8	WINDSTREAM HOLDINGS INC TRANCHE B6 TERM LOAN				6FE	0	96.0800	0	0	0	0	0	0	0	5.737	0.000	MON	2,114	24,661	12/01/2019	03/29/2021
97381J-AB-9	WINDSTREAM SERVICES LLC DIP TERM LOAN				6FE	0	0.0000	0	0	0	0	0	0	0	4.461	0.000	MJSD	0	1,310		03/08/2021
97417A-AB-6	WINK HOLDCO INC TERM LOAN B3				4FE	942,156	100.3130	953,073	950,099	943,053	31,277	661	0	0	4.799	5.024	MON	127	42,128	10/17/2019	11/02/2024
97654Q-AE-7	WIRECO WORLDGROUP INC TERM LOAN B				4FE	460,021	95.3000	438,450	460,073	438,450	(15,799)	(3,906)	0	0	6.799	6.851	MON	87	35,204	12/01/2019	09/29/2023
98310C-AC-6	WYNDHAM HOTELS AND RESORTS INC TERM B LOAN				2FE	546,201	100.6250	549,615	546,201	546,201	0	0	0	0	3.549	3.546	MON	54	22,928	12/01/2019	04/27/2025
98379E-AE-6	XPO LOGISTICS INC TERM B				2FE	832,908	100.7090	855,432	849,410	844,430	0	(4,176)	0	0	3.928	4.272	JAJO	5,932	44,566	12/01/2019	11/01/2021
98975V-AG-1	LAKELAND TOURS LLC TERM LOAN B				3FE	371,243	99.9590	373,893	374,048	371,259	0	16	0	0	5.740	5.953	MJSD	954	549	11/27/2019	12/08/2024
98975V-AG-1	ZODIAC POOL SOLUTIONS LLC USD TERM LOAN				3FE	325,480	100.5940	327,711	325,776	325,540	7,868	40	0	0	4.049	4.099	MON	37	15,634	12/01/2019	03/07/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
99AAA8-42-3	ENDO LUXEMBOURG HOLDING COMPAN TERM LOAN B FACILITY				4FE	217,368	96.0160	220,271	229,412	217,546	0	178	0	0	6.049	8.483	MON	39	535	12/12/2019	06/24/2022
99AAA9-11-6	ALLNEX S A R L TRANCHE B3 TERM LOAN				4FE	60,739	99.2510	61,750	62,217	60,739	0	0	0	0	4.712	4.664		0	0	12/04/2019	09/13/2023
99AAA9-12-4	ALLNEX S A R L TRANCHE B2 TERM LOAN				4FE	80,619	99.2510	81,962	82,581	80,619	0	0	0	0	4.712	4.664		0	0	12/04/2019	09/13/2023
99AAB3-08-4	WIDE OPEN WEST FINANCE TERM LOAN				4FE	493,865	99.5840	510,305	512,439	494,413	0	548	0	0	5.042	6.181	MON	332	3,075	11/01/2019	08/19/2023
000000-00-0	BCC ALGOMA AGGREGATOR LP LP INTEREST EXIT TERM LOAN				6Z	358,428	91.0000	326,169	358,428	326,169	(32,258)	0	0	0	10.409	10.542	FMAN	3,420	33,555	12/01/2019	12/01/2025
000000-00-0	ALGOMA STEEL PARENT TL SENIOR NOTES DEC 2047				6Z	62,334	103.5000	373,776	361,136	63,554	0	1,220	0	0	1.942	12.600	NOV	643	0	12/01/2019	12/02/2047
B9000T-BF-1	TELENET FINANCING USD LLC TERM LOAN AN				3FE	533,611	100.6670	537,816	534,255	536,413	26,216	(619)	0	0	3.990	3.953	MON	947	24,503	10/02/2019	08/17/2026
BL2932-36-8	HORNBLOWER SUB LLC TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	6.461	0.000	MJSD	0	8,618		04/27/2025
C2969T-AC-2	DENTALCORP PERFECT SMILE ULC INITIAL TERM LOAN				4FE	713,397	99.6670	721,876	724,291	713,637	1,508	292	0	0	5.549	5.929	MON	112	18,892	09/24/2019	05/31/2025
C2969T-AD-0	DENTALCORP PERFECT SMILE ULC DELAYED DRAW TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.549	0.000	MON	0	5		05/31/2025
C4127D-AB-4	NORTHRIVER MIDSTREAM FINANCE INITIAL TERM B LOAN				3FE	488,388	100.3440	491,296	489,612	491,296	12,360	(303)	0	0	5.646	4.756		27,951	25,993	12/01/2019	09/28/2025
C6901L-AE-7	1011778 BC ULC TERM B				3FE	1,009,205	100.2370	1,013,711	1,011,314	1,013,025	54,015	(6,370)	0	0	4.049	4.037	MON	114	46,285	12/01/2019	02/28/2024
C8856U-AB-4	TITAN ACQUISITION LIMITED TERM LOAN				4FE	0	0.0000	0	0	0	4,315	0	0	0	4.799	0.000	MON	0	2,093		03/16/2025
C8989L-AC-2	TRADER CORPORATION TERM LOAN				4FE	140,127	100.5000	140,827	140,127	140,127	5,255	0	0	0	4.805	4.805	MON	37	7,587	12/01/2019	09/28/2023
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INITIAL TERM LOAN				3FE	1,396,726	100.6980	1,423,758	1,413,889	1,399,516	2,955	1,441	0	0	4.710	4.973	MON	4,255	51,677	02/07/2019	05/19/2025
C9413P-BB-8	BAUSCH HEALTH COMPANIES INC INCREMENTAL TERM LOAN				3FE	202,271	100.6570	205,655	204,314	202,567	7,742	277	0	0	4.460	4.682	MON	582	17,243	12/01/2019	06/02/2025
F6628D-AL-8	NUMERICABLE US LLC USD TBL 12				4FE	505,053	100.3130	523,007	521,377	507,631	21,486	743	0	0	5.427	6.003	MON	1,258	32,242	12/01/2019	01/31/2026
F9062P-AC-8	TECHNICOLOR SA TERM B				4FE	783,280	84.1250	688,766	818,741	688,766	(70,573)	6,143	0	0	4.659	5.666	FMAN	3,390	47,899	12/01/2019	12/06/2023
G2300H-AB-4	COMET BIDCO LIMITED FACILITY B2				4FE	899,983	98.2500	902,279	918,350	902,279	4,308	2,580	0	0	6.914	7.385	FMAN	5,826	82,790	12/01/2019	10/06/2024
L0178U-AG-1	ALTICE FINANCING S.A. MARCH 2017 REFINANCING TERM LO				4FE	551,528	99.9750	573,932	574,075	554,024	(60)	2,556	0	0	4.490	5.207	MON	667	15,262	12/23/2019	07/15/2025
L0178U-AK-2	ALTICE US FINANCE USD TERM LOAN				4FE	331,028	99.6880	342,353	343,424	332,145	5,818	1,092	0	0	4.514	5.196	MON	560	12,357	08/23/2019	01/12/2026
L2324E-AE-1	DELOS FINANCE SARL TERM LOAN				2FE	392,591	100.5110	391,172	389,185	391,441	0	(565)	0	0	3.695	3.547	MJSD	40	17,228	12/01/2019	10/06/2023
L4424C-AB-6	GOL LUXCO SA TERM LOAN				3FE	256,705	101.5000	265,873	261,944	261,275	0	1,057	0	0	6.500	6.930	FA	5,722	16,980	12/01/2019	08/19/2020
L5137L-AF-2	INTELSAT JACKSON HOLDINGS SA TRANCHE B3 TERM LOAN				4FE	1,173,041	100.3480	1,180,073	1,175,980	1,173,266	9,366	225	0	0	5.711	5.776	MON	933	20,422	11/13/2019	11/27/2023
L5137L-AH-8	INTELSAT JACKSON HOLDINGS SA TRANCHE B5 TERM LOAN				4FE	778,594	101.5540	790,693	778,594	778,594	8,954	0	0	0	6.625	6.571	JJ	22,066	52,298	12/01/2019	01/14/2024
L5582B-AT-4	ION TRADING FINANCE LIMITED TERM LOAN USD				4FE	927,452	96.0000	892,585	929,776	892,585	12,841	(1,219)	0	0	5.799	5.952	MON	150	62,868	12/01/2019	11/21/2024
N1603L-AD-9	BRIGHT BIDCO BV 2018 REFINANCING TERM B LOAN				4FE	0	0.0000	0	0	0	18,955	0	0	0	5.461	0.000	MJSD	0	8,660		06/30/2024
N8232N-AB-3	STARFRUIT US HOLDCO LLC INITIAL DOLLAR TERM LOAN				4FE	1,497,627	100.2090	1,512,636	1,509,488	1,504,149	37,241	(1,233)	0	0	4.947	4.998	MON	6,016	60,252	12/05/2019	09/20/2025
N9833R-AE-9	ZIGGO BV TERM LOAN E				4FE	0	0.0000	0	0	0	9,754	0	0	0	4.240	0.000	MON	0	1,783		04/15/2025
000000-00-0	CELESTICA INC TERM B LOAN		A		3FE	371,719	99.4380	372,891	375,000	371,719	0	0	0	0	0.000	0.163		0	0	12/09/2019	06/27/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						178,827,048	XXX	179,782,808	184,444,900	177,479,979	2,464,435	(62,435)	2,488,548	0	XXX	XXX	XXX	577,306	7,924,535	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						179,869,623	XXX	180,831,761	185,485,977	178,522,593	2,464,435	(62,396)	2,488,548	0	XXX	XXX	XXX	580,939	7,928,636	XXX	XXX
7699999. Total - Issuer Obligations						624,341,120	XXX	626,203,678	566,023,991	602,550,452	(172,309)	(4,924,055)	4,407	0	XXX	XXX	XXX	7,073,210	18,953,334	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						289,663,335	XXX	296,416,659	281,848,003	288,980,076	0	(153,241)	0	0	XXX	XXX	XXX	834,915	9,270,951	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						4,852,998	XXX	5,373,357	4,949,000	4,862,985	0	8,112	0	0	XXX	XXX	XXX	14,671	176,823	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						7,049,026	XXX	7,056,790	7,033,314	7,045,447	0	(3,579)	0	0	XXX	XXX	XXX	14,548	48,542	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	82,895	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						179,869,623	XXX	180,831,761	185,485,977	178,522,593	2,464,435	(62,396)	2,488,548	0	XXX	XXX	XXX	580,939	7,928,636	XXX	XXX
8399999 - Total Bonds						1,105,776,102	XXX	1,115,882,245	1,045,340,285	1,081,961,553	2,292,126	(5,135,159)	2,492,955	0	XXX	XXX	XXX	8,518,283	36,461,181	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol	Date Acquired
000000-00-0	TEMPLAR ENERGY LLC PREFERRED EQUITY - CORP TL			22,298.000	1.00	0.000	0	0.000	0	0	0	0	0	(47,504)	0	190,499	(238,003)	0	2Z	12/01/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							0	XXX	0	0	0	0	0	(47,504)	0	190,499	(238,003)	0	XXX	XXX
8999999 - Total Preferred Stocks							0	XXX	0	0	0	0	0	(47,504)	0	190,499	(238,003)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation
000000-00-0	ALGOMA STEEL PARENT GP SHARES			41,044.000	98,510	2.400	98,510	37,122	0	0	0	61,387	0	61,387	0	12/01/2019	
000000-00-0	ALGOMA STEEL PARENT SHARES			41,044.000	98,510	2.400	98,510	37,122	0	0	0	61,387	0	61,387	0	12/01/2019	
AAP997-4V-5	TEMPLAR ENERGY LLC			16,295.000	0	0.000	0	0	0	0	0	64,993	68,995	(4,002)	0	12/01/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					197,020	XXX	197,020	74,244	0	0	0	187,767	68,995	118,772	0	XXX	XXX
AAQ991-4C-9	FEDERAL HOME LOAN BANK OF CINCINNATI			65,090.000	6,509,000	100.000	6,509,000	6,509,000	0	314,336	0	0	0	0	0	04/11/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					6,509,000	XXX	6,509,000	6,509,000	0	314,336	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					6,706,020	XXX	6,706,020	6,583,244	0	314,336	0	187,767	68,995	118,772	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					6,706,020	XXX	6,706,020	6,583,244	0	314,336	0	140,263	259,494	(119,231)	0	XXX	XXX

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
36179T-LS-2	GNMA II POOL MA4837 3.500% 11/20/47		12/20/2019	U.S. BANK TRUST		3,637,309	3,500,568	8,508
38381B-C3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS PB 3.500% 11/20/47		01/08/2019	J P Morgan		1,139,688	1,136,580	3,205
38381R-PZ-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-023 CLASS KA 3.500% 10/20/48		01/23/2019	Citigroup Global Markets		767,897	765,266	2,009
38381R-QH-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-23 CLASS LE 3.500% 07/20/48		01/25/2019	Citigroup Global Markets		1,443,669	1,434,034	3,764
912828-YB-0	US TREASURY N/B 1.625% 08/15/29		10/11/2019	Various		29,871,719	30,000,000	80,897
912828-YE-4	US TREASURY N/B 1.250% 08/31/24		09/12/2019	Citigroup Global Markets		3,935,944	4,000,000	1,786
0599999. Subtotal - Bonds - U.S. Governments						40,796,226	40,836,448	100,169
249002-FZ-4	DENTON TX INDEP SCH DIST 5.000% 08/15/48		10/15/2019	Citigroup Global Markets		3,664,473	3,055,000	26,307
779240-NC-0	ROUND ROCK TX INDEP SCH DIST 5.000% 08/01/30		04/16/2019	Wells Fargo		3,774,208	3,055,000	0
851035-UG-8	SPRINGFIELD MO SCH DIST R 12 5.000% 03/01/36		06/04/2019	J P Morgan		2,965,813	2,380,000	661
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,404,494	8,490,000	26,968
02765M-AT-9	AMERICAN MUNI PWR OH INC SOLAR SERIES A 5.000% 02/15/37		01/09/2019	Piper Jaffray & Hopwood Inc		3,197,591	2,790,000	0
04780T-DJ-0	ATLANTA GA ARPORT PASSENGER FA SERIES D 4.000% 07/01/35		10/10/2019	Morgan Stanley		2,460,374	2,150,000	8,361
11506K-EP-2	BROWARD CNTY FL PORT FACS REV. SERIES A 5.000% 09/01/44		10/10/2019	Citigroup Global Markets		3,461,724	2,800,000	7,389
11506K-FK-2	BROWARD CNTY FL PORT FACS REV. SERIES B 4.000% 09/01/49		10/15/2019	Jeffries LLC		2,178,660	2,000,000	4,667
130179-SD-7	CALIFORNIA ST EDUCTNL FACS AUT SERIES V-1 5.000% 05/01/49		06/12/2019	Oppenheimer & Co.		2,918,040	2,000,000	19,444
167593-D5-8	CHICAGO IL O'HARE INTERNATIONA SERIES C 4.000% 01/01/37		08/28/2019	Paine Webber		930,081	830,000	5,441
19648F-JE-5	COLORADO ST HLTH FACS AUTH HOS SERIES A 4.000% 11/15/43		10/10/2019	Jeffries LLC		3,158,932	2,800,000	17,111
249182-KZ-8	DENVER CITY & CNTY CO ARPT REV SERIES A 5.000% 12/01/26		10/10/2019	Citigroup Global Markets		2,569,405	2,105,000	39,176
270618-FQ-9	E BATON ROUGE PARISH LA SWR CO SERIES A 4.000% 02/01/45		10/17/2019	J P Morgan		5,045,541	4,545,000	0
31292G-ZF-6	FHLMC POOL C00742 6.500% 04/01/29		12/01/2019	Direct		25,478	25,512	41
3132D5-3K-6	FHLMC POOL SB8002 3.000% 08/01/34		07/22/2019	US Bank		4,282,811	4,194,337	8,389
3132XC-SE-6	FHLMC POOL G67717 4.000% 11/01/48		01/04/2019	Bank of America		3,976,148	3,864,442	5,582
3136B1-XJ-8	FNMA SERIES 2018-M4 CLASS A2 3.045% 03/25/28		12/01/2019	Bank of America		(75)	0	75
3138ER-JQ-4	FNMA POOL AL9270 4.000% 10/01/46		02/07/2019	Morgan Stanley		4,978,895	4,820,715	6,428
3140H8-QD-0	FNMA POOL BJ6751 4.000% 05/01/48		01/04/2019	Wachovia Securities		3,913,596	3,813,492	5,508
3140J8-6V-0	FNMA POOL BM4483 4.000% 09/01/48		03/28/2019	Morgan Stanley		5,229,538	4,999,110	15,553
3140JR-A4-3	FNMA POOL BN8126 3.500% 04/01/49		05/02/2019	U.S. BANK TRUST		1,262,713	1,242,426	1,450
3140QA-W9-7	FNMA POOL CA3371 3.500% 04/01/49		05/02/2019	NOMURA SEC INTERNATIONAL INC		329,868	323,897	378
3140X4-MX-1	FNMA POOL FM1273 3.000% 01/01/47		08/28/2019	CS First Boston		7,490,387	7,161,409	6,565
31418D-EL-2	FNMA POOL MA3738 3.000% 08/01/34		07/22/2019	US Bank		4,264,182	4,175,613	8,351
31418D-JJ-2	FNMA POOL MA3864 2.500% 12/01/34		11/15/2019	Citigroup Global Markets		1,803,260	1,788,172	2,359
31418D-JQ-6	FNMA POOL MA3870 2.500% 12/01/49		12/02/2019	Bank of America		1,970,939	1,994,783	416
35563P-JF-7	FREDDIE MAC SCRT SERIES 2019-1 CLASS MA 3.500% 07/25/58		03/07/2019	Bank of America		565,232	562,006	2,295
38611T-BQ-9	GRAND PARKWAY TRANSPRTN CORP T SERIES A 5.000% 10/01/43		10/10/2019	Citigroup Global Markets		3,231,384	2,650,000	5,153
392274-2A-3	GTR ORLANDO FL AVIATION AUTH A SERIES A 5.000% 10/01/36		10/10/2019	Citigroup Global Markets		1,437,776	1,150,000	1,917
392274-2D-7	GTR ORLANDO FL AVIATION AUTH A SERIES A 4.000% 10/01/39		10/10/2019	WELLS FARGO SECURITIES		1,762,254	1,560,000	2,080
45506D-W9-2	INDIANA ST FIN AUTH REVENUE SERIES A 5.000% 02/01/37		06/24/2019	Merrill Lynch Pierce Fenner		1,099,179	885,000	18,683
45528U-D8-1	INDIANAPOLIS IN LOCAL PUBLIC I SERIES D 5.000% 01/01/28		08/14/2019	Citigroup Global Markets		2,531,760	2,000,000	0
46263R-NV-3	IPS MULTI SCH BLDG CORP IND 5.000% 01/15/29		04/03/2019	STFLUS Security		3,104,650	2,500,000	0
575832-L7-3	MASSACHUSETTS ST COLLEGE BLDG SERIES A 5.000% 05/01/36		01/29/2019	Tax Free Exchange		589,653	510,000	6,233
575832-N7-1	MASSACHUSETTS ST COLLEGE BLDG SERIES A 5.000% 05/01/36		01/29/2019	Tax Free Exchange		1,689,701	1,490,000	18,211
576000-WX-7	MASSACHUSETTS ST SCH BLDG AUTH SERIES A 5.000% 02/15/44		10/10/2019	Citigroup Global Markets		3,479,504	2,800,000	29,167
592190-PF-3	MET NASHVILLE TN ARPT AUTH ARP SERIES B 5.000% 07/01/44		12/06/2019	Merrill Lynch Pierce Fenner		976,808	800,000	0
59447T-VA-8	MICHIGAN ST FIN AUTH REVENUE SERIES A 4.000% 02/15/44		10/15/2019	J P Morgan		4,846,776	4,400,000	30,311
60637A-NW-8	MISSOURI ST HLTH & EDUCTNL FAC SERIES A 4.000% 11/15/39		04/05/2019	Merrill Lynch Pierce Fenner		3,176,069	3,025,000	0
646140-DC-4	NEW JERSEY ST TURNPIKE AUTH TU SERIES A 4.000% 01/01/48		10/15/2019	RBC Capital Markets		2,527,584	2,255,000	26,559
64990G-SG-8	NEW YORK ST DORM AUTH REVENUES SERIES D 5.000% 07/01/32		09/16/2019	Oppenheimer & Co.		5,530,223	4,075,000	0
709221-VF-9	PENNSYLVANIA ST TURNPIKE COMMI SERIES A 5.000% 12/01/48		10/10/2019	BOFA SECURITIES, INC.		1,602,157	1,315,000	24,474
731127-DC-7	POLK CNTY FL SCH DIST SALES TX 5.000% 10/01/33		05/22/2019	RAY		3,448,637	2,750,000	0
792222-FP-1	SAINT MARY PA HOSP AUTH SERIES PA 5.000% 12/01/33		01/10/2019	Goldman Sachs & Co		2,333,580	2,000,000	0
816705-KF-3	SEMINOLE CNTY FL WTR & SWR REV 4.000% 10/01/38		09/18/2019	Paine Webber		2,822,900	2,500,000	0
882669-BJ-2	TEXAS ST PUBLIC FIN AUTH LEASE 4.000% 02/01/34		06/06/2019	Morgan Stanley		2,823,375	2,500,000	0
882854-Z7-0	TEXAS ST WTR DEV BRD SERIES A 4.000% 10/15/49		10/10/2019	Citigroup Global Markets		3,174,864	2,800,000	1,556
3199999. Subtotal - Bonds - U.S. Special Revenues						118,202,154	104,950,914	329,323
00206R-CN-0	AT&T INC 3.400% 05/15/25		06/25/2019	Merrill Lynch Pierce Fenner		487,901	475,000	1,884
00914A-AD-4	AIR LEASE CORP 2.250% 01/15/23		09/09/2019	J P Morgan		858,824	865,000	0
025816-CC-1	AMERICAN EXPRESS COMPANY 3.400% 02/22/24		02/19/2019	CS First Boston		2,327,344	2,330,000	0
05723K-AD-2	BAKER HUGHES LLC CO OBL SERIES WI 2.773% 12/15/22		01/25/2019	Wachovia Securities		1,457,655	1,500,000	5,084
06050T-MJ-8	BANK OF AMERICA NA 3.335% 01/25/23		01/22/2019	Bank of America		350,000	350,000	0
06051G-HR-3	BANK OF AMERICA CORP SERIES MTN 3.458% 03/15/25		03/12/2019	Bank of America		1,257,000	1,257,000	0
073685-AD-1	BEACON ESCROW CORP SERIES 144A 4.875% 11/01/25		08/16/2019	Various		293,540	305,000	4,423
073685-AF-6	BEACON ESCROW CORP SERIES 144A 4.500% 11/15/26		09/25/2019	Wells Fargo		106,000	106,000	0
097023-CH-6	BOEING CO 3.100% 05/01/26		04/30/2019	Citigroup Global Markets		668,117	670,000	0

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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
110122-CA-4	BRISTOL MYERS SQUIBB CO SERIES 144A 3.200% 06/15/26		05/07/2019	Morgan Stanley		104,714	105,000	0
125523-AF-7	CIGNA CORP SERIES WI 3.750% 07/15/23		08/27/2019	Tax Free Exchange		764,644	765,000	3,347
12597F-AC-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2019-RP10 CLASS A1 144A 3.318% 12/25/59		12/13/2019	CS First Boston		799,992	800,000	1,180
12654W-AC-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2019-RPL9 CLASS A1 144A 3.319% 10/27/59		10/29/2019	Credit Suisse Securities		1,990,653	1,990,661	5,322
14042R-NW-7	CAPITAL ONE NA 2.150% 09/06/22		09/03/2019	Morgan Stanley		1,504,308	1,505,000	0
171798-AC-5	CIMAREX ENERGY CO 4.375% 06/01/24		07/19/2019	Morgan Stanley		73,764	70,000	442
172967-JT-9	CITIGROUP INC 4.400% 06/10/25		03/14/2019	Deutsche Bank		1,508,925	1,475,000	17,667
172967-ME-8	CITIGROUP INC 3.980% 03/20/30		10/10/2019	Mabon Securities Corp		980,460	900,000	2,488
17401Q-AS-0	CITIZENS BANK NA/RI SERIES BKNT 3.250% 02/14/22		02/11/2019	Morgan Stanley		1,004,085	1,005,000	0
18913A-AA-3	CLOUD PASS THROUGH TRUST SERIES 2019-1A CLASS CLOU 144A 3.628% 12/05/22		04/11/2019	RBC		2,049,026	2,033,314	3,011
191216-CL-2	COCA-COLA CO THE 1.750% 09/06/24		09/04/2019	Citigroup Global Markets		374,321	375,000	0
20030N-CS-8	COMCAST CORP 3.950% 10/15/25		03/27/2019	Citigroup Global Markets		473,378	450,000	8,591
23110A-AA-4	CUMULUS MEDIA NEW HLDGS SERIES 144A 6.750% 07/01/26		06/13/2019	BOA		534,910	532,000	0
24422E-UQ-0	JOHN DEERE CAPITAL CORP SERIES MTN 3.200% 01/10/22		01/04/2019	Mitsubishi Securities		399,616	400,000	0
24422E-VA-4	JOHN DEERE CAPITAL CORP SERIES MTN 1.950% 06/13/22		09/09/2019	HSBC		539,309	540,000	0
25272K-AD-5	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 4.420% 06/15/21		01/30/2019	Various		283,676	280,000	1,505
254687-FK-7	WALT DISNEY COMPANY THE 1.750% 08/30/24		09/03/2019	J P Morgan		268,898	270,000	0
337738-AS-7	FISERV INC 2.750% 07/01/24		06/10/2019	J P Morgan		718,790	720,000	0
345397-ZU-0	FORD MOTOR CREDIT CO LLC SERIES FXD 3.350% 11/01/22		07/29/2019	Citigroup Global Markets		2,398,752	2,400,000	0
37940X-AA-0	GLOBAL PAYMENTS INC 2.650% 02/15/25		08/07/2019	Bank of America		629,843	630,000	0
38141G-WC-4	GOLDMAN SACHS GROUP INC 3.000% 04/26/22		06/18/2019	Goldman Sachs & Co		5,334,609	5,300,000	23,850
38141G-WV-2	GOLDMAN SACHS GROUP INC 3.814% 04/23/29		10/10/2019	Credit Suisse Securities		953,964	900,000	16,400
40010P-AA-6	GRUBHUB HOLDINGS INC SERIES 144A 5.500% 07/01/27		06/07/2019	Various		365,313	361,000	53
444859-BJ-0	HUMANA INC 2.900% 12/15/22		01/30/2019	US Bancorp		1,071,092	1,100,000	4,076
45174H-BC-0	IHEARTCOMMUNICATIONS INC 6.375% 05/01/26		05/15/2019	Various		397,430	382,000	610
45174H-BE-6	IHEARTCOMMUNICATIONS INC SERIES 144A 5.250% 08/15/27		08/01/2019	Bank of America		230,000	230,000	0
45174H-BG-1	IHEARTCOMMUNICATIONS INC SERIES 144A 4.750% 01/15/28		11/18/2019	Morgan Stanley		35,000	35,000	0
459200-JZ-5	IBM CORP 3.300% 05/15/26		05/08/2019	J P Morgan		823,466	825,000	0
49271V-AG-5	KEURIG DR PEPPER INC 4.057% 05/25/23		05/31/2019	Tax Free Exchange		750,000	750,000	507
49327M-2X-1	KEY BANK NA SERIES BKNT 3.300% 02/01/22		01/24/2019	Pershing		249,888	250,000	0
50168A-AB-6	LABL ESCROW ISSUER LLC SERIES 144A 6.750% 07/15/26		06/18/2019	BOA		483,000	483,000	0
502431-AB-5	L3HARRIS TECH INC SERIES 144A 3.850% 06/15/23		06/12/2019	Taxable Exchange		1,491,251	1,435,000	2,762
55336V-AY-6	MPLX LP SERIES 144A 3.500% 12/01/22		09/05/2019	Tax Free Exchange		1,058,424	1,070,000	11,651
577081-BD-3	MATTEL INC SERIES 144A 5.875% 12/15/27		11/18/2019	Bank of America		445,421	449,000	0
63530Q-AJ-8	NATIONAL CINEMEDIA LLC SERIES 144A 5.875% 04/15/28		10/02/2019	GOLDMAN SACHS		348,000	348,000	0
64110L-AV-8	NETFLIX INC SERIES 144A 4.875% 06/15/30		10/22/2019	Morgan Stanley		54,000	54,000	0
651290-AQ-1	NEWFIELD EXPLORATION COMPANY 5.625% 07/01/24		03/12/2019	Mizuho Securities USA		1,560,563	1,450,000	16,539
674599-CE-3	OCCIDENTAL PETROLEUM COR 2.700% 02/15/23		05/09/2019	Morgan Stanley		236,030	240,000	1,584
674599-CP-8	OCCIDENTAL PETROLEUM COR 2.700% 08/15/22		08/06/2019	Bank of America		809,133	810,000	0
693475-AV-7	PNC FINANCIAL SERVICES 3.500% 01/23/24		01/17/2019	Morgan Stanley		1,017,685	1,020,000	0
69888X-AA-7	PAR PHARMACEUTICAL INC SERIES 144A 7.500% 04/01/27		09/05/2019	JPMorgan Chase		588,235	635,000	20,986
702150-AD-5	PARTY CITY HOLDINGS INC SERIES 144A 6.625% 08/01/26		03/07/2019	Various		414,533	425,000	7,418
709599-BD-5	PENSKE TRUCK LEASING PTL SERIES 144A 3.650% 07/29/21		01/22/2019	J P Morgan		1,099,241	1,100,000	0
709599-BG-8	PENSKE TRUCK LEASING PTL SERIES 144A 2.700% 11/01/24		09/10/2019	Wachovia Securities		918,096	920,000	0
760759-AU-4	REPUBLIC SERVICES INC 2.500% 08/15/24		07/29/2019	J P Morgan		888,576	890,000	0
76119L-AA-9	RESIDEO FUNDING INC SERIES 144A 6.125% 11/01/26		12/12/2019	Various		46,950	48,000	347
78355H-KL-2	RYDER SYSTEM INC SERIES MTN 3.650% 03/18/24		02/25/2019	Wachovia Securities		1,263,811	1,265,000	0
78472G-AA-7	SSL ROBOTICS LLC SERIES 144A 9.750% 12/31/23		11/15/2019	Bank of America		260,680	266,000	0
816196-AT-6	SELECT MEDICAL CORP SERIES 144A 6.250% 08/15/26		12/05/2019	JPMorgan Chase		308,460	291,000	6,517
842400-GD-9	SOUTHERN CAL EDISON SERIES B 2.400% 02/01/22		01/30/2019	Citigroup Global Markets		356,944	375,000	0
87165B-AN-3	SYNCHRONY FINANCIAL 4.375% 03/19/24		03/14/2019	J P Morgan		57,858	58,000	0
87165B-AQ-6	SYNCHRONY FINANCIAL 2.850% 07/25/22		07/22/2019	Morgan Stanley		644,594	645,000	0
87951Y-AU-5	TELESAT CANADA TERM B5 LOAN 4.659% 11/21/26		11/22/2019	JPMorgan Chase		446,362	447,481	0
891906-AD-1	TOTAL SYSTEM SERVICES INC 3.800% 04/01/21		04/29/2019	Bank of America		2,742,654	2,705,000	8,566
893647-BJ-5	TRANSDIGM INC SERIES 144A 5.500% 11/15/27		10/29/2019	Morgan Stanley		375,000	375,000	0
907818-EZ-7	UNION PACIFIC CORP 2.950% 03/01/22		02/11/2019	CS First Boston		1,199,472	1,200,000	0
913017-DD-8	UNITED TECHNOLOGIES CORP 3.950% 08/16/25		03/12/2019	Piper Jeffries & Co		564,487	550,000	1,690
92564R-AA-3	VICI PROPERTIES NOTE SERIES 144A 4.250% 12/01/26		11/21/2019	Deutsche Bank		248,000	248,000	0
92564R-AB-1	VICI PROPERTIES NOTE SERIES 144A 4.625% 12/01/29		11/21/2019	Deutsche Bank		97,000	97,000	0
92840J-AA-7	VISTAJET MALTA XO MGMT SERIES 144A 10.500% 06/01/24		10/22/2019	Various		219,010	225,000	8,842
92939U-AB-2	WEC ENERGY GROUP INC 3.100% 03/08/22		03/04/2019	Bony/Barclays Capital Inc		1,155,272	1,156,000	0
94106L-BF-5	WASTE MANAGEMENT INC 2.950% 06/15/24		05/14/2019	CS First Boston		454,973	455,000	0
95000U-2C-6	WELLS FARGO & COMPANY SERIES MTN 3.750% 01/24/24		01/16/2019	Wachovia Securities		1,527,231	1,530,000	0
97789L-AB-2	WOLVERINE ESCROW LLC SERIES 144A 9.000% 11/15/26		11/13/2019	Bank of America		525,690	531,000	0
000000-00-0	PACIFICO INC 0.000% 12/31/23		02/15/2019	Direct		2,510	2,510	0

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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
071734-AH-0	BAUSCH HEALTH COS INC SERIES 144A 5.000% 01/30/28	A	12/17/2019	Goldman Sachs & Co		174,000	174,000	0
071734-AJ-6	BAUSCH HEALTH COS INC SERIES 144A 5.250% 01/30/30	A	12/17/2019	Goldman Sachs & Co		59,000	59,000	0
15135U-AJ-8	CENOVUS ENERGY INC 3.800% 09/15/23	A	02/05/2019	Bony/Barclays Capital Inc		980,850	1,000,000	14,989
92849T-AJ-7	VITERRA INC SERIES 144A 5.950% 08/01/20	A	05/08/2019	Bony/Barclays Capital Inc		3,612,735	3,500,000	57,269
03969A-AN-0	ARDAGH PKG FIN HLDGS USA SERIES 144A 4.125% 08/15/26	D	07/30/2019	Citibank		400,000	400,000	0
20752T-AA-2	CONNECT FINCO SARL CONNE SERIES 144A 6.750% 10/01/26	D	09/23/2019	Bank of America		189,000	189,000	0
225401-AC-2	CREDIT SUISSE GROUP AG SERIES 144A 4.282% 01/09/28	D	10/11/2019	Credit Suisse Securities		967,617	900,000	10,384
23636A-AS-0	DANSKE BANK A S SERIES 144A 5.000% 01/12/22	D	01/11/2019	Bank of America		2,742,328	2,750,000	0
30191B-AB-7	F BRASILE SPA F BRASILE SERIES XR 144A 7.375% 08/15/26	D	08/05/2019	Credit Suisse		624,800	622,000	0
404280-BS-7	HSBC HOLDINGS 3.950% 05/18/24	D	11/05/2019	BNYMELLON/MIZUHO INTERNATIONAL		209,644	200,000	3,709
404280-BZ-1	HSBC HOLDINGS PLC 3.803% 03/11/25	D	03/04/2019	HSBC		364,000	364,000	0
456837-AP-8	ING GROEP NV 3.550% 04/09/24	D	04/02/2019	Citigroup Global Markets		1,043,433	1,045,000	0
45824T-AS-4	INTELSAT JACKSON HLDG SERIES 144A 9.500% 09/30/22	D	12/04/2019	Credit Suisse		573,870	517,000	9,004
539439-AQ-2	LLOYDS BANKING GROUP PLC 3.574% 11/07/28	D	10/11/2019	Morgan Stanley Co LLC		1,435,504	1,400,000	22,099
60687Y-AV-1	MIZUHO FINANCIAL GROUP 2.721% 07/16/23	D	07/09/2019	Mizuho Securities USA		1,870,000	1,870,000	0
62954H-AA-6	NXP BV NXP FDG NXP USA SERIES 144A 3.875% 06/18/26	D	07/30/2019	Morgan Stanley		1,107,350	1,077,000	4,985
63861V-AE-7	NATIONWIDE BLDG SOCIETY SERIES 144A 3.960% 07/18/30	D	10/10/2019	Seaport Securities Corp		947,637	900,000	8,613
780097-BK-6	ROYAL BANK OF SCOTLAND GROUP 4.269% 03/22/25	D	10/11/2019	Morgan Stanley Co LLC		1,470,714	1,400,000	3,984
82660C-AA-0	SIGMA HOLDCO BV SERIES 144A 7.875% 05/15/26	D	06/27/2019	Credit Suisse		305,860	328,000	3,301
874060-AQ-9	TAKEDA PHARMACEUTICAL SERIES WI 4.000% 11/26/21	D	12/13/2019	Tax Free Exchange		2,448,958	2,450,000	4,628
89686Q-AA-4	TRIVIUM PACKAGING FIN SERIES 144A 5.500% 08/15/26	D	08/14/2019	Various		385,000	376,000	642
92329V-AQ-5	VENTURE CDO LTD SERIES 2016-25A CLASS AR 144A 3.231% 04/20/29	D	11/21/2019	Citigroup Global Markets		5,000,000	5,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						86,240,653	85,556,966	330,949
064058-AD-2	BANK OF NEW YORK MELLON CORP SERIES E 4.950% Perpet.		10/10/2019	BNP Paribas Securities		914,571	900,000	14,231
369604-BQ-5	GENERAL ELECTRIC CO SERIES D 5.000% Perpet.		10/10/2019	Mabon Securities Corp		1,496,480	1,600,000	26,667
46625H-JQ-4	JPMORGAN CHASE & CO SERIES S 6.750% Perpet.		10/10/2019	Boston Institutional Services		1,002,330	900,000	12,488
48127F-AA-1	JPMORGAN CHASE $ CO SERIES V 8.367% Perpet.		10/10/2019	BNP Paribas Securities		1,007,190	1,000,000	2,107
808513-AR-6	CHARLES SCHWAB CORP 5.000% Perpet.		10/10/2019	WELLS FARGO SECURITIES		910,800	900,000	16,750
857477-BA-0	STATE STREET CORP SERIES H 5.625% Perpet.		10/10/2019	Deutsche Bank		935,910	900,000	16,875
949746-RG-8	WELLS FARGO & COMPANY SERIES S 5.900% Perpet.		10/10/2019	Salomon Smith Barney		1,725,280	1,600,000	31,467
4899999. Subtotal - Bonds - Hybrid Securities						7,992,561	7,800,000	120,585
000000-00-0	CHECKOUT HOLDING CORP LAST-OUT LOAN 7.409% 04/09/21		11/21/2019	Direct		12,673	12,673	0
000000-00-0	CHECKOUT HOLDING CORP LAST-OUT LOAN 7.409% 04/09/21		02/15/2019	Tax Free Exchange		69,552	152,648	2,679
000000-00-0	CALIFORNIA RESOURCES CORPORATI 2017 TERM LOAN 0.000% 12/31/22		10/22/2019	GOLDMAN SACHS		272,800	310,000	0
000000-00-0	CHECKOUT HOLDING CORP FIRST-OUT FACILITY 9.237% 02/15/23		02/15/2019	Tax Free Exchange		28,568	33,044	943
000000-00-0	WEX INC TERM B2 LOAN 4.049% 06/30/23		05/17/2019	Tax Free Exchange		1,622,884	1,613,262	3,606
000000-00-0	CWGS GROUP LLC TERM LOAN 4.659% 11/08/23		12/19/2019	Various		190,815	211,954	0
000000-00-0	QUIKRETE HOLDINGS INC INITIAL LOAN FIRST LIEN 4.549% 11/15/23		04/05/2019	Wells Fargo		519,172	528,420	0
000000-00-0	USIC HOLDINGS INC TERM LOAN 0.000% 12/08/23		12/20/2019	Citibank		75,674	75,674	0
85208E-AD-2	SPRINT COMMUNICATIONS INC 2019 INCREMENTAL TERM LOAN 4.961% 02/02/24		02/22/2019	JPMorgan Chase		381,438	389,223	0
29446C-AP-9	EQUINOX HOLDING INC TERM B1 LOAN 4.961% 03/08/24		10/29/2019	Various		722,149	723,583	0
13973U-AP-4	CAPITAL AUTOMOTIVE LP TRANCHE B2 TERM LOAN 0.000% 03/25/24		11/18/2019	BARCLAYS BANK PLC		376,063	375,000	0
89778P-AB-3	TRUCK HERO INC INITIAL TERM LOAN FIRST LIEN 5.549% 04/22/24		12/03/2019	Various		617,060	671,177	0
72812N-AD-8	PLAYA RESORTS AND HOTELS INITIAL TERM LOAN 4.555% 04/27/24		11/26/2019	Deutsche Bank		302,052	309,209	0
000000-00-0	ELEMENT MATERIALS TECHNOLOGY 5.299% 06/29/24		02/12/2019	Bank of America		125,418	126,685	0
03759D-AF-5	APEX TOOL GROUP LLC THIRD AMENDMENT TERM LOAN 7.299% 08/01/24		10/01/2019	Deutsche Bank		308,035	316,745	0
000000-00-0	MACDONALD DETTWILER ASSOC LTD INITIAL TERM B LOAN 4.441% 10/04/24		11/14/2019	RBC		223,408	250,000	0
000000-00-0	BCP RENAISSANCE PARENT LLC TERM B2 LOAN 5.409% 10/31/24		05/01/2019	Piper Jeffries & Co		489,613	502,167	0
816194-AV-6	SELECT MEDICAL CORP 2019 INCREMENTAL TERM LOAN 4.435% 03/06/25		12/05/2019	JPMorgan Chase		538,079	538,079	0
404122-BA-0	HCA INC TRANCHE B12 TERM LOAN 0.000% 03/13/25		10/08/2019	Tax Free Exchange		474,052	474,052	427
70070K-AC-7	PARK PLACE TECHNOLOGIES TERM LOAN 6.012% 03/31/25		11/14/2019	Piper Jeffries & Co		370,486	374,051	0
97605H-AC-1	WINTER PARK INTERMEDIATE INC INITIAL TERM LOAN FIRST LIEN 6.711% 04/04/25		05/13/2019	UBS Securities Inc		412,307	416,472	0
81946H-AB-5	SHAPE TECHNOLOGIES GROUP INC INITIAL TERM LOAN 4.934% 04/21/25		12/12/2019	Credit Suisse		279,840	309,215	0
44332E-AT-3	HUB INTERNATIONAL LTD 2019 INCREMENTAL TERM LOAN 5.903% 04/25/25		10/18/2019	Morgan Stanley		109,603	111,272	0
03167D-AH-7	AMNEAL PHARMACEUTICALS LLC INITIAL TERM LOAN 5.427% 05/04/25		12/17/2019	Various		512,324	611,316	0
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS IN SECOND AMENDMENT NEW TERM LOAN 5.339% 06/30/25		12/09/2019	Various		407,322	415,200	0
N8003H-AC-1	SIGMA BIDCO BV FACILITY B2 5.085% 07/02/25		05/30/2019	Credit Suisse		526,182	536,665	0
000000-00-0	AURIS LUXEMBOURG III SARL FACILITY B2 2.181% 07/24/25		12/01/2019	Various		(618,347)	(618,439)	0
04649V-AU-4	ASURION CORP SECOND LIEN TERM LOAN B2 8.299% 08/04/25		11/14/2019	Bank of America		503,750	500,000	0
58446R-AF-7	MEDIAOCEAN LLC TERM LOAN 0.000% 08/18/25		11/18/2019	Direct		134,621	134,958	0
24702N-BE-9	DELL INTERNATIONAL LLC REFINANCING TERM B1 LOAN 3.799% 09/12/25		09/19/2019	Tax Free Exchange		1,337,528	1,335,720	3,051
000000-00-0	MESSER INDUSTRIES USA INC INITIAL TERM B1 LOAN 4.461% 10/01/25		12/01/2019	Goldman Sachs & Co		(2,069,670)	(2,074,858)	0
19257P-AB-0	COHU INC INITIAL TERM B LOANS 4.921% 10/01/25		12/03/2019	Deutsche Bank		181,287	188,026	0
3621LE-AL-0	GOBP HOLDINGS INC 2019 TERM LOAN FIRST LIEN 5.447% 10/22/25		07/23/2019	Tax Free Exchange		212,013	211,599	0

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

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000000-00-0	SEDGWICK CLAIMS MANAGEMENT SER INITIAL TERM LOAN 5.177% 11/06/25		12/01/2019	Bank of America		(1,524,660)	(1,528,481)	0
72753R-AB-4	PLASKOLITE PPC INTERMEDIATE II INITIAL TERM LOAN 5.990% 12/12/25		12/13/2019	Various		(785,292)	(798,510)	0
000000-00-0	AI ALPINE US BIDCO INC FACILITY B USD 5.152% 12/31/25		12/01/2019	Bank of America		(223,109)	(228,127)	0
26812C-AC-0	DYNASTY ACQUISITION CO INC INITIAL TERM B1 LOAN 5.961% 01/24/26		01/24/2019	Credit Suisse		440,710	442,924	0
000000-00-0	STANDARD AERO LIMITED INITIAL TERM B2 LOAN 5.961% 01/24/26		01/24/2019	Credit Suisse		236,941	238,131	0
25471Y-AF-9	DISCOVERORG LLC INITIAL TERM LOAN FIRST LIEN 6.427% 02/02/26		11/05/2019	Morgan Stanley		514,225	519,202	0
60470F-AG-6	MIRION TECHNOLOGIES INC INITIAL DOLLAR TERM LOAN 5.891% 02/26/26		12/05/2019	Morgan Stanley		375,747	377,211	0
C8000C-AB-9	PANTHER BF AGGREGATOR 2 INITIAL DOLLAR TERM LOAN 5.414% 03/18/26		03/18/2019	JPMorgan Chase		518,220	523,455	0
23820P-AD-6	DATTO INC TERM LOAN 6.186% 03/29/26		03/29/2019	Credit Suisse		227,817	228,962	0
23108L-AB-2	CUMULUS MEDIA NEW HOLDINGS INC TERM LOAN B 5.677% 03/31/26		09/18/2019	Bank of America		344,937	346,670	0
000000-00-0	TORO PRIVATE HOLDINGS III LTD INITIAL TERM LOAN 6.961% 04/03/26		09/23/2019	Various		868,509	928,939	0
14576J-AE-3	CARROLS RESTAURANT GROUP INC INITIAL TERM LOAN 5.211% 04/04/26		09/23/2019	Wells Fargo		405,624	416,600	0
78572G-AN-8	SABRE INDUSTRIES INC INITIAL TERM LOAN 6.410% 04/04/26		04/04/2019	GOLDMAN SACHS		211,713	213,852	0
65557P-AD-6	THE NORDAM GROUP LLC INITIAL TERM LOAN 7.461% 04/04/26		04/04/2019	JPMorgan Chase		465,211	474,705	0
Q9051P-AB-1	TITAN US FINCO LLC INITIAL TERM LOAN 6.152% 04/12/26		04/12/2019	Credit Suisse		415,616	417,705	0
86732L-AB-3	SUNDYNE US PURCHASER INC INITIAL TERM LOAN 5.909% 04/23/26		04/23/2019	Morgan Stanley		280,215	280,917	0
45175A-AB-7	IHEART COMMUNICATIONS INC INITIAL TERM LOAN 5.691% 05/01/26		05/01/2019	Credit Suisse		464,601	461,143	0
87510E-AB-5	TAMKO BUILDING PRODUCTS INC INITIAL TERM LOAN 5.211% 05/03/26		05/03/2019	JPMorgan Chase		351,894	353,662	0
03768D-AB-3	APOLLO COMM REAL EST FIN INC INITIAL TERM LOAN 4.487% 05/07/26		05/07/2019	JPMorgan Chase		277,555	278,950	0
54805B-AB-5	LOWER CADENCE HOLDIGNS LLC INITIAL TERM LOAN 5.935% 05/10/26		05/10/2019	BARCLAYS BANK PLC		381,586	385,441	0
70455D-AG-9	PCI GAMING AUTHOTIRY TERM B FACILITY 4.961% 05/15/26		05/15/2019	Credit Suisse		276,953	278,344	0
08579J-BC-5	BERRY GLOBAL INC TERM U LOAN 4.401% 05/17/26		05/17/2019	GOLDMAN SACHS		801,074	803,082	0
44932U-AB-0	IAA SPINCO INC TERM LOAN 4.211% 05/22/26		05/22/2019	JPMorgan Chase		328,602	329,426	0
00775K-AB-4	ADVISOR GROUP HOLDINGS INC INI TERM LOAN 5.414% 05/22/26		11/07/2019	RBC		723,098	730,519	0
000000-00-0	BIOSCRIP INC TERM B LOAN 6.305% 05/22/26		12/18/2019	Bank of America		566,148	570,636	0
78662T-AB-7	SAGE BORROWCO LLC TERM B LOAN 6.711% 06/05/26		06/06/2019	Deutsche Bank		462,755	467,429	0
47214D-AK-0	JAZZ ACQUISITION INC INITIAL TERM LOAN 6.211% 06/13/26		06/13/2019	Credit Suisse		414,429	418,615	0
22739P-AH-9	CROSBY US ACQUISITION CORP. INITIAL TERM LOAN 6.703% 06/19/26		12/16/2019	UBS Securities Inc		357,629	363,909	0
L2210T-AC-9	CURIUM BIDCO SARI FACILITY B USD 5.805% 06/26/26		06/27/2019	JPMorgan Chase		306,769	309,087	0
91544B-AC-1	UPLAND SOFTWARE INC INITIAL TERM LOAN 5.555% 06/27/26		12/11/2019	Credit Suisse		471,956	475,532	0
28608E-AE-6	ELECTRONICS FOR IMAGING INC INITIAL TERM LOAN 7.044% 07/02/26		07/02/2019	RBC		771,454	812,056	0
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL FACILITY B1 USD 6.195% 07/17/26		07/17/2019	Credit Suisse		416,564	418,657	0
50217U-AW-7	LTI HOLDINGS INC FIRST AMENDMENT ADDITIONAL TL 6.664% 07/17/26		07/18/2019	JPMorgan Chase		195,084	205,351	0
000000-00-0	MED PARENTCO LP INITIAL TERM L DELAYED DRAW TERM LOAN 4.070% 07/18/26		08/02/2019	Piper Jeffries & Co		128,807	130,108	0
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TERM B2 LOAN 4.387% 07/18/26		07/18/2019	Direct		434,876	437,062	0
25277B-AB-4	DIAMOND SPORTS GROUP LLC TERM LOAN RSN 5.042% 07/18/26		07/18/2019	Direct		397,644	399,642	0
96244U-AB-3	WHATABRANDS LLC TERM B LOAN 5.152% 07/20/26		07/19/2019	Morgan Stanley		320,564	321,367	0
C4927U-AB-8	KESTREL BIDCO INC TERM LOAN CLOSING DATE TERM LOAN 5.659% 07/24/26		07/24/2019	GOLDMAN SACHS		282,519	283,938	0
72819Q-AM-4	PLAZE, INC INITIAL TERM LOAN 5.414% 07/30/26		07/30/2019	Direct		735,405	739,100	0
00775K-AB-4	ADVISOR GROUP HOLDINGS INC INITIAL TERM LOAN 6.805% 07/31/26		11/05/2019	UBS Securities Inc		731,590	746,991	0
58401D-AC-8	MED PARENTCO LP INITIAL TERM L INITIAL TERM LOAN 6.211% 08/03/26		08/02/2019	Piper Jeffries & Co		514,824	520,024	0
18269P-AB-8	CLAROS MORTGAGE TRUST INC TERM TERM LOAN B 5.135% 08/05/26		08/05/2019	JPMorgan Chase		422,321	424,443	0
98932T-AC-7	ZELIS PAYMENTS BUYER INC INITIAL TERM LOAN 6.677% 08/06/26		09/27/2019	Morgan Stanley		1,024,116	1,058,518	0
23918V-AX-2	DAVITA INC Tranche B TERM LOAN 4.211% 08/07/26		08/08/2019	Wells Fargo		478,008	479,206	0
C4927U-AB-8	KESTREL BIDCO INC TERM LOAN 4.986% 08/07/26		08/08/2019	BARCLAYS BANK PLC		470,692	473,057	0
24022K-AB-5	DCERT BUYER INC INITIAL TERM LOAN 5.927% 08/07/26		08/08/2019	Credit Suisse		565,876	567,294	0
90349Y-AF-3	US ECOLOGY HOLDINGS INC TERM LOAN 4.299% 08/14/26		08/14/2019	Wells Fargo		243,143	243,752	0
000000-00-0	US ECOLOGY HOLDINGS INC TERM L TERM LOAN B 7.211% 08/16/26		08/16/2019	Bank of America		1,038,647	1,059,844	0
03280F-AK-7	ANCESTRY.COM OPERATIONS INC ADDITIONAL EXTENDED TERM LOAN 6.211% 08/24/26		10/08/2019	Various		1,357,398	1,387,658	0
63939W-AG-8	NAVICURE INC INITIAL TERM LOAN 5.909% 09/21/26		09/19/2019	JPMorgan Chase		1,223,135	1,257,722	0
55303Y-AC-7	MHI HOLDINGS LLC INITIAL TERM LOAN 6.799% 09/21/26		11/25/2019	Bank of America		517,716	521,051	0
000000-00-0	TRITON BIDCO TERM LOAN 0.000% 09/23/26		09/23/2019	BARCLAYS BANK PLC		295,015	301,035	0
000000-00-0	OECONNECTION LLC DELAYED DRAW TERM LOAN 2.461% 09/24/26		12/09/2019	Various		43,725	43,947	0
000000-00-0	OECONNECTION LLC INITIAL TERM LOAN 5.947% 09/24/26		12/09/2019	Various		459,371	461,697	0
000000-00-0	GRANITE HOL US ACQ CO TERM B LOAN 7.211% 09/25/26		09/25/2019	JPMorgan Chase		547,965	564,912	0
000000-00-0	MOTION FINCO SARL FACILITY B2 USD 0.000% 10/08/26		10/17/2019	Bank of America		50,520	50,646	0
000000-00-0	AVSC HOLDING CORP 2019 INCREMENTAL TERM LOAN 0.000% 10/15/26		12/12/2019	JPMorgan Chase		78,884	79,082	0
000000-00-0	MOTION FINCO SARL FACILITY B1 USD 0.000% 10/19/26		10/17/2019	Bank of America		384,389	385,353	0
46269K-AJ-3	IRIDIUM SATELLITE LLC INITIAL TERM LOAN 5.659% 10/19/26		10/18/2019	Deutsche Bank		484,244	486,678	0
91678H-AB-8	UPSTREAM NEWCO INC INITIAL TERM LOAN 6.299% 10/24/26		10/24/2019	Credit Suisse		231,401	232,564	0
000000-00-0	MARVEL MERGER SUB INC TERM LOAN 7.445% 10/25/26		10/25/2019	Deutsche Bank		291,312	309,906	0
09353T-AC-4	BLERIOT US BIDCO INC DELAYED DRAW TERM LOAN 1.945% 10/26/26		10/24/2019	NOMURA INTERNATIONAL		35,060	35,414	0
09353T-AD-2	BLERIOT US BIDCO INC INITIAL TERM LOAN FIRST LIEN 6.695% 10/26/26		10/24/2019	NOMURA INTERNATIONAL		224,385	226,651	0
08078U-AE-3	BELRON FINANCE US LLC TERM B LOAN 2019 4.436% 10/30/26		10/25/2019	Bank of America		342,429	343,288	0
65343U-AC-6	NEXUS BUYER LLC TERM LOAN 5.635% 10/30/26		11/22/2019	Various		239,061	239,692	0

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81760H-AG-7	THE SERVICEMASTER COMPANY INITIAL TERM LOAN 3.654% 11/02/26		11/01/2019	JPMorgan Chase		204,008	204,264	0
000000-00-0	GENESEE & WYOMING INC INITIAL TERM LOAN 3.945% 11/06/26		11/06/2019	Credit Suisse		450,383	452,647	0
91335P-AH-2	UNIVAR USA INC TERM B5 LOAN 3.945% 11/15/26		11/15/2019	GOLDMAN SACHS		95,419	95,658	0
000000-00-0	ERESEARCH TECHNOLOGY INC TERM LOAN 0.000% 11/20/26		11/20/2019	GOLDMAN SACHS		793,101	801,112	0
03852J-AR-2	ARAMARK SERVICES INC US TERM B4 LOAN 0.000% 12/10/26		12/10/2019	Credit Suisse		221,728	222,005	0
000000-00-0	DA VINCI PURCHASER CORP INITIAL TERM LOAN 0.000% 12/12/26		12/13/2019	BARCLAYS BANK PLC		284,204	287,075	0
88145L-AB-0	TERRIER MEDIA BUYER INC TERM LOAN 6.195% 12/12/26		12/12/2019	RBC		363,547	365,374	0
000000-00-0	AMERICAN BUILDERS & CONTRACTOR TERM B3 LOAN 3.909% 01/15/27		11/26/2019	Various		996,163	999,766	0
64072U-AK-8	CSC HOLDINGS LLC SEPTEMBER 2019 INCREMENTAL TL 4.410% 04/15/27		10/03/2019	Taxable Exchange		1,041,981	1,051,848	6,669
64072U-AK-8	CSC HOLDINGS LLC SEPTEMBER 2019 INCREMENTAL TL 4.410% 04/15/27		10/03/2019	Tax Free Exchange		1,066,381	1,072,448	6,800
000000-00-0	VIRGIN MEDIA BRISTOL LLC N FACILITY 4.410% 01/04/28		12/12/2019	Scotia Capital		1,042,575	1,041,077	0
00165H-AB-9	AL PARENT LLC TERM LOAN B 5.049% 11/17/23		01/31/2019	Tax Free Exchange		417,834	420,969	2,092
00165H-AF-0	AL PARENT LLC INCREMENTAL TERM LOAN 0.000% 12/01/23		12/01/2019	Deutsche Bank		(1,089,775)	(1,092,506)	0
00216E-AB-5	TRIDENT TPI HOLDINGS INC TRANCHE B1 TERM LOAN 5.049% 10/17/24		12/01/2019	CREDIT SUISSE SECURITIE		(278,006)	(279,754)	0
00216U-AC-7	ASP UNIFRAX HOLDINGS INC USD TERM LOAN 5.711% 11/05/25		05/31/2019	Morgan Stanley		(449,489)	(442,459)	0
00241Y-AM-6	AVSC HOLDING CORP INITIAL TERM LOAN 5.195% 02/22/25		01/10/2019	GOLDMAN SACHS		59,294	60,659	0
00900Y-AD-8	AIMBRIDGE ACQUISITION CO INC 2019 INCREMENTAL TERM LOAN 5.542% 02/02/26		10/23/2019	JPMorgan Chase		124,188	124,500	0
00900Y-AD-8	AIMBRIDGE ACQUISITION CO INC 2019 INCREMENTAL TERM LOAN 5.542% 02/02/26		10/25/2019	Tax Free Exchange		475,856	480,245	4,080
01310T-AU-3	ALBERTSON'S LLC 2017 1 TERM B6 LOAN 4.919% 06/22/23		12/01/2019	Various		(1,043,313)	(1,075,000)	0
01310T-AU-3	ALBERTSON'S LLC 2017 1 TERM B6 LOAN 4.919% 06/22/23		08/26/2019	Tax Free Exchange		381,474	390,566	5,390
01310T-AV-1	ALBERTSON'S LLC 2018 TERM B7 LOAN 4.799% 10/29/25		08/26/2019	Tax Free Exchange		232,443	238,054	900
02034D-AC-1	ALMONDE INC TERM B 4.736% 06/16/24		12/01/2019	Citibank		(550,295)	(578,041)	0
02376C-BA-2	AMERICAN AIRLINES INC TERM LOAN B 3.740% 12/15/23		08/02/2019	Direct		817,877	819,927	0
02406M-AP-2	AMERICAN AXLE & MFG HOLDINGS TERM LOAN B FACILITY 4.042% 04/06/24		12/01/2019	Various		(382,714)	(400,000)	0
03835E-AC-8	APPLOVIN CORPORATION INITIAL TERM LOAN 5.549% 08/17/25		04/17/2019	Bank of America		27,466	27,535	0
03836C-AH-0	AQGEN ASCENSUS INC TERM LOAN 5.445% 12/05/22		03/15/2019	Various		770,906	780,985	0
03836C-AH-0	AQGEN ASCENSUS INC TERM LOAN 5.445% 12/05/22		01/31/2019	Tax Free Exchange		385,331	384,188	2,034
04349T-AF-5	ASCEANA RETAIL GROUP TRANCHE B TERM LOAN ANN TAYLO 6.299% 08/21/22		08/23/2019	GOLDMAN SACHS		137,566	241,345	0
04649V-AW-0	ASURION LLC NEW B7 TERM LOAN 4.799% 11/03/24		07/03/2019	Various		54,578	54,252	0
04685Y-AK-5	VVC HOLDING CORP TERM B LOAN 6.401% 02/07/26		10/21/2019	JPMorgan Chase		719,273	731,503	0
05277H-AB-3	AUTODATA INC INITIAL TERM LOAN 5.049% 12/12/24		12/01/2019	Various		(954,734)	(978,878)	0
05604X-AP-1	BWAY HOLDINGS CO INITIAL TERM LOAN 5.260% 08/08/20		03/12/2019	Bank of America		202,957	207,894	0
05988H-AB-3	BOXER PARENT COMPANY INC INITIAL DOLLAR TERM LOAN 6.195% 06/28/25		12/04/2019	Various		251,464	257,670	0
06832E-AB-6	PROJECT DEEP BLUE HOLDINGS LLC TERM LOAN 5.014% 01/10/25		04/09/2019	Various		776,564	792,458	0
12466C-AG-0	CD TECHNOLOGIES INC TERM B LOAN 7.711% 12/22/25		01/09/2019	Bank of America		450,663	506,363	0
12506K-AD-1	CBS RADIO INC TERM B1 LOAN 4.555% 11/18/24		12/01/2019	JPM		(536,969)	(558,616)	0
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TERM LOAN B 5.695% 06/25/22		12/01/2019	Various		(553,486)	(578,041)	0
12769L-AB-5	CAESARS RESORT COLLECTION LLC TERM LOAN 4.549% 09/18/24		11/26/2019	Citibank		288,177	289,262	0
12868T-AF-9	CALCEUS ACQUISITION INC INITIAL TERM LOAN 7.387% 02/08/25		02/08/2019	JPMorgan Chase		360,121	364,680	0
13201D-AB-7	CAMBIUM LEARNING GROUP INC INITIAL TERM LOAN 6.427% 12/18/25		11/19/2019	RBC		428,367	446,216	0
15670B-AB-8	CENTURYLINK INC INITIAL TERM B LOAN 4.549% 01/31/25		11/15/2019	Bank of America		873,553	872,774	0
17187M-AM-2	CINCINNATI BELL INC TRANCHE B TERM LOAN 5.441% 10/02/24		12/04/2019	Various		1,127,775	1,127,340	0
17273L-AG-2	CIRCOR INTERNATIONAL INC INITIAL TERM LOAN 5.236% 11/20/24		12/01/2019	Deutsche Bank		(560,729)	(576,585)	0
17288Y-AB-8	CITADEL SECURITIES LP TERM LOAN 5.461% 02/20/26		02/22/2019	Bank of America		905,240	909,789	0
19633F-AD-3	COLORADO BUYER INC TERM LOAN FIRST LIEN 4.718% 03/15/24		06/12/2019	Citibank		205,236	217,181	0
22207E-BG-8	COTY INC TERM B USD LOAN 4.135% 04/07/25		11/06/2019	Various		(148,169)	(159,159)	0
24664G-AD-3	DELEK US HOLDINGS INC INITIAL LOAN 4.299% 03/13/25		03/26/2019	Wells Fargo		633,391	639,279	0
26929C-AC-0	EXC HOLDINGS III CORP INITIAL USD TERM LOAN 5.445% 11/16/24		01/10/2019	Various		283,339	285,735	0
26929C-AG-1	EXC HOLDINGS III CORP ADDITIONAL USD TERM LOAN 5.461% 12/02/24		12/01/2019	JPM		(85,043)	(89,050)	0
29373U-AC-5	ENVISION HEALTHCARE CORP INITIAL TERM LOAN 5.549% 10/10/25		08/13/2019	Various		146,525	187,014	0
29426N-AE-4	EPICOR SOFTWARE TERM B LOAN 5.049% 06/01/22		01/10/2019	Piper Jeffries & Co		349,297	360,458	0
29441J-AD-6	EQUIAN INITIAL TERM LOAN 5.055% 05/20/24		12/01/2019	Citibank		(504,323)	(515,932)	0
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN 4.300% 07/18/24		01/09/2019	BARCLAYS BANK PLC		228,786	232,270	0
31740M-AC-5	FINANCIAL & RISK US HOLD INITIAL DOLLAR TERM LOAN 5.549% 10/01/25		12/01/2019	Bank of America		(305,094)	(316,981)	0
33936H-AB-8	FLEX ACQUISITION CO INC 4.691% 12/16/23		01/10/2019	Various		200,843	204,463	0
35906E-AJ-9	FRONTIER COMMUNICATIONS CORP TERM B1 LOAN 5.549% 06/15/24		10/25/2019	JPMorgan Chase		528,645	528,645	0
36249V-AG-1	GYP HOLDINGS III CORP TERM LOAN 4.549% 04/01/23		11/12/2019	Various		540,729	550,587	0
37190D-AF-0	GENUINE FINANCIAL HOLDINGS LLC INITIAL TERM LOAN 5.549% 06/29/25		11/19/2019	Morgan Stanley		308,020	319,192	0
37427U-AJ-9	GETTY IMAGES INC INITIAL DOLLAR TERM LOAN 6.305% 02/13/26		02/14/2019	JPMorgan Chase		638,943	643,413	0
38017B-AN-6	GO DADDY OPERATING DELAYED DRAW TERM 4.049% 02/15/24		10/08/2019	Various		139,308	139,308	0
38723B-AB-7	GRANITE ACQUISITION INC TERM B LOAN 5.445% 10/15/21		01/10/2019	Citibank		84,384	84,596	0
39479U-AJ-2	GENESYS TELECOMMUNICATIONS INITIAL DOLLAR TERM LOAN 5.049% 12/01/23		01/08/2019	Citibank		97,316	98,175	0
40422K-AB-7	H FOOD HOLDINGS LLC INITIAL TERM LOAN 5.487% 05/17/25		02/04/2019	GOLDMAN SACHS		479,507	494,975	0
41151P-AM-7	HARBOR FREIGHT TOOLS USA, INC TERM LOAN B 4.299% 08/16/23		11/08/2019	Various		289,876	294,264	0
41254H-AG-4	HARGRAY COMMUNICATIONS TERM LOAN FACILITY 4.799% 05/16/24		05/10/2019	Credit Suisse		86,389	87,042	0

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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
42330E-AB-8	HELIX GENERATION LLC TERM LOAN B 5.555% 03/10/24		12/01/2019	Various		(377,678)	(400,000)	0
44332E-AP-1	HUB INTERNATIONAL LTD INITIAL TERM LOAN 4.686% 04/25/25		12/01/2019	Bank of America		(4,405)	(4,576)	0
44988E-AE-3	SYNEOS HEALTH INC INITIAL TERM B LOAN 3.799% 06/28/24		12/11/2019	JPMorgan Chase		281,033	278,941	0
44988L-AC-1	IRB HOLDING CORP TERM B LOAN TERM B LOAN 4.990% 01/19/25		01/10/2019	Various		683,462	691,056	0
46284N-AQ-2	IRON MOUNTAIN INC TERM B LOAN 3.549% 01/01/26		10/24/2019	JPMorgan Chase		496,792	503,718	0
47009Y-AK-3	PHARMACEUTICAL PRODUCT 2017 TERM LOAN 4.299% 08/18/22		12/12/2019	Morgan Stanley		1,004,869	997,389	0
47077D-AC-4	JANE STREET GROUP LLC DOLLAR TERM LOAN 4.927% 08/08/22		12/06/2019	JPMorgan Chase		397,992	398,990	0
49865N-AQ-3	KLOECKNER PENTAPLAST DOLLAR TERM LOAN 6.049% 06/29/22		12/01/2019	Goldman Sachs & Co		(185,032)	(207,901)	0
50217U-AS-6	LTI HOLDINGS INC INITIAL TERM LOAN 5.299% 08/14/25		10/16/2019	Various		230,215	241,693	0
54948F-AB-4	LUCID ENERGY GROUP II BORROWER INITIAL TERM LOAN 4.936% 02/06/25		12/18/2019	Various		(416,606)	(431,432)	0
55280F-AG-6	MA FINANCECO LLC TERM B 4.299% 04/18/24		12/01/2019	JPM		(2,608)	(2,732)	0
55328H-AE-1	MULTIPLAN INC TERM B 4.695% 05/25/23		12/18/2019	BARCLAYS BANK PLC		410,230	420,000	0
57777P-AB-1	EOC GROUP INC INITIAL TERM LOAN 5.030% 03/15/25		01/07/2019	Piper Jeffries & Co		249,358	255,752	0
57777P-AB-1	EOC GROUP INC INITIAL TERM LOAN 5.030% 03/15/25		02/25/2019	Tax Free Exchange		48,720	48,800	242
57777P-AC-9	EOC GROUP INC DELAYED DRAW TERM LOAN 2.945% 03/15/25		01/07/2019	Piper Jeffries & Co		40,556	41,596	0
59501N-AJ-8	MICROCHIP TECHNOLOGY INC INITIAL TERM LOAN 3.799% 05/23/25		12/05/2019	JPMorgan Chase		476,781	475,000	0
627048-AQ-4	MURRAY ENERGY CORP TERM LOAN B2 9.177% 04/09/20		01/10/2019	UBS Securities Inc		286,001	341,575	0
63689E-AJ-4	CIVITAS SOLUTIONS INC INITIAL TERM B LOAN 6.211% 02/05/26		12/04/2019	Various		709,105	709,602	0
63689E-AK-1	CIVITAS SOLUTIONS INC INITIAL TERM C LOAN 6.211% 02/05/26		12/04/2019	Various		39,717	39,756	0
64119D-AH-8	NETSMART TECHNOLOGIES TERM D1 LOAN 5.549% 04/19/23		02/07/2019	UBS Securities Inc		196,502	198,486	0
65409Y-BE-4	GATES GLOBAL LLC NIELSEN FINANCE LLC 3.224% 10/04/23		03/25/2019	Citibank		524,425	530,291	0
68218E-AH-7	ON SEMICONDUCTOR CORP 2019 REPLACEMENT TERM B4 LOAN 3.799% 09/16/26		09/16/2019	JPMorgan Chase		205,156	205,670	0
68404X-AB-2	OPTIV SECURITY INC TERM LOAN 5.049% 02/01/24		12/01/2019	Piper Jeffries & Co		(272,841)	(288,263)	0
69345T-AB-1	PRO MACH GROUP INC INITIAL TERM LOAN 4.740% 03/07/25		10/30/2019	Various		619,696	639,579	0
70476X-AC-9	PEARL INTERMEDIATE PARENT LLC INITIAL TERM LOAN 4.530% 02/15/25		12/01/2019	BARCLAYS BANK PLC		(2,671)	(2,785)	0
70476X-AC-9	PEARL INTERMEDIATE PARENT LLC INITIAL TERM LOAN 4.530% 02/15/25		10/18/2019	Tax Free Exchange		350,009	352,040	1,123
70476X-AD-7	PEARL INTERMEDIATE PARENT LLC DELAYED DRAW TERM LOAN 4.530% 02/15/25		12/01/2019	BARCLAYS BANK PLC		(63,083)	(65,780)	0
73172N-AB-4	POLYCONCEPT TERM LOAN 5.549% 08/16/23		11/18/2019	GOLDMAN SACHS		78,183	78,973	0
74036Y-AF-5	NTHRIVE INC TERM LOAN 6.299% 10/19/22		09/19/2019	BARCLAYS BANK PLC		181,995	198,360	0
74339D-AB-4	PROJECT ALPHA INTERMEDIATE TERM LOAN B 5.486% 04/26/24		12/05/2019	Various		388,030	389,003	0
74966F-AJ-2	RP CROWN PARENT LLC TERM LOAN B 4.549% 10/12/23		10/24/2019	JPMorgan Chase		128,701	128,701	0
75008Q-AL-0	RACKSPACE HOSTING TERM B 4.902% 11/03/23		12/11/2019	Various		127,488	134,417	0
75025K-AB-4	RADIATE HOLDCO, LLC TERM LOAN 4.799% 02/01/24		12/02/2019	Citibank		825,211	826,917	0
76090L-AD-6	RESIDEO FUNDING INC TRANCHE B TERM LOAN 3.940% 10/04/25		11/20/2019	JPMorgan Chase		619,071	622,712	0
77313D-AN-1	ROCKET SOFTWARE INC INITIAL TERM LOAN 6.049% 11/20/25		12/12/2019	Direct		45,254	47,825	0
78638J-AB-0	SWORDFISH MERGER SUB INITIAL TERM LOAN 4.710% 02/01/25		12/01/2019	Various		(535,807)	(558,269)	0
79471X-AC-5	SALIENT CRGT INC TERM LOAN 7.549% 02/22/22		06/14/2019	Various		456,103	463,977	0
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL TERM B5 LOAN 4.549% 08/14/24		12/09/2019	Various		398,128	399,401	0
81271E-AB-7	SEATTLE SPINCO INC USD TRANCHE B3 TERM LOAN 4.299% 06/21/24		12/01/2019	JPM		(17,612)	(18,448)	0
81733H-AB-2	SEQUA MEZZANINE HOLDINGS LLC TERM LOAN FIRST LIEN 6.718% 11/28/21		07/23/2019	BARCLAYS BANK PLC		521,917	527,296	0
83417U-AH-9	GRAY TELEVISION 4.549% 02/03/23		10/25/2019	Morgan Stanley		277,648	277,648	0
83420L-AK-7	SOLENIS INTERNATIONAL LP INITIAL DOLLER TERM LOAN 5.909% 06/18/25		12/01/2019	Bank of America		(1,004,572)	(1,012,163)	0
85940X-AC-5	STERLING BACKGROND CHECK INITIAL TERM LOAN 5.299% 05/28/22		11/19/2019	Various		492,284	498,970	0
86088L-AB-3	STIPHOUT FINANCE BV INITIAL DOLLAR TERM LOAN 4.799% 10/26/22		11/21/2019	Various		323,852	337,683	0
86845P-AC-6	SUPERMOOSE BORROWER LLC INITIAL TERM LOAN 5.549% 08/15/25		12/01/2019	Direct		(558,780)	(565,138)	0
87242C-AB-4	ELO TOUCH SOLUTIONS INC TERM B LOAN 2.544% 12/07/25		12/01/2019	Goldman Sachs & Co		(433,373)	(456,182)	0
87247E-AQ-2	TI GROUP AUTOMOTIVE SYSTEMS INITIAL US TERM LOAN 2.177% 06/30/22		12/01/2019	JPM		(571,429)	(600,000)	0
88023H-AC-4	TEMPO ACQUISITION LLC INITIAL TERM LOAN 4.799% 05/01/24		12/04/2019	Bank of America		1,660,150	1,663,077	0
88516D-AB-9	THOR INDUSTRIES INC INITIAL USD TERM LOAN 5.664% 11/01/25		12/01/2019	Various		(1,430,506)	(1,444,955)	0
89341V-AV-4	TRANSACTION NETWORK SERVICES INITIAL TERM LOAN FIRST LIEN 5.909% 08/14/22		08/07/2019	Suntrust Bank		140,806	143,457	0
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TERM LOAN B 5.945% 09/21/24		08/12/2019	Various		213,422	222,526	0
90000R-AC-5	TURBOCOMBUSTOR TECHNOLOGY TERM LOAN 6.299% 12/02/20		09/09/2019	RBC		903,073	916,825	0
90350H-AF-6	US ANESTHESIA PARTNERS INC TERM LOAN 4.799% 06/23/24		06/18/2019	Various		221,393	216,491	0
90352U-AF-5	US SALT LLC INITIAL TERM LOAN 6.649% 01/16/26		02/06/2019	Direct		161,378	163,008	0
90388H-AB-1	ULTRA RESOURCES INC LOAN 5.785% 04/12/24		08/27/2019	Various		279,864	362,913	0
92937J-AM-5	WP CPP HOLDINGS LLC INITIAL TERM LOAN 5.686% 04/25/25		07/18/2019	Morgan Stanley		258,355	259,653	0
94847D-AB-7	WEDDINGWIRE INC INITIAL TERM LOAN 6.428% 11/08/25		12/01/2019	JPM		(338,413)	(340,114)	0
94935R-AB-9	CANYON BUYER INC INITIAL TERM LOAN 6.195% 02/07/25		12/02/2019	Various		865,914	871,377	0
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERT TERM B1 LOAN 4.677% 05/10/25		12/01/2019	Various		(13,676)	(14,139)	0
97417A-AB-6	WINK HOLDCO INC TERM LOAN B3 4.799% 11/02/24		10/17/2019	GOLDMAN SACHS		225,113	229,415	0
98975V-AG-1	LAKELAND TOURS LLC TERM LOAN B 5.740% 12/08/24		11/27/2019	GOLDMAN SACHS		371,243	374,048	0
99AAA8-42-3	ENDO LUXEMBOURG HOLDING COMPAN TERM LOAN B FACILITY 6.049% 06/24/22		12/12/2019	JPMorgan Chase		217,368	229,412	0
99AAA9-11-6	ALLNEX S A R L TRANCHE B3 TERM LOAN 4.712% 09/13/23		12/04/2019	Morgan Stanley		60,739	62,217	0
99AAA9-12-4	ALLNEX S A R L TRANCHE B2 TERM LOAN 4.712% 09/13/23		12/04/2019	Morgan Stanley		80,619	82,581	0
99AAB3-08-4	WIDE OPEN WEST FINANCE TERM LOAN 5.042% 08/19/23		11/01/2019	Various		493,865	512,439	0

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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
000000-00-0	ALGOMA STEEL PARENT TL SENIOR NOTES DEC 2047 1.942% 12/02/47		12/01/2019	Tax Free Exchange		62,334	361,136	0
B9000T-BF-1	TELENET FINANCING USD LLC TERM LOAN AN 3.990% 08/17/26		10/02/2019	Scotia Capital		18,589	18,589	0
C2969T-AC-2	DENTALCORP PERFECT SMILE ULC INITIAL TERM LOAN 5.549% 05/31/25		09/24/2019	Various		472,418	480,826	0
C2969T-AC-2	DENTALCORP PERFECT SMILE ULC INITIAL TERM LOAN 5.549% 05/31/25		08/30/2019	Tax Free Exchange		171,835	174,148	865
C8856U-AB-4	TITAN ACQUISITION LIMITED TERM LOAN 4.799% 03/16/25		12/01/2019	BARCLAYS BANK PLC		(269,555)	(288,294)	0
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INITIAL TERM LOAN 4.710% 05/19/25		02/07/2019	BARCLAYS BANK PLC		1,110,929	1,117,213	0
F9062P-AC-8	TECHNICOLOR SA TERM B 4.659% 12/06/23		12/01/2019	JPM		(2,124)	(2,260)	0
L0178U-AG-1	ALTICE FINANCING S.A. MARCH 2017 REFINANCING TERM LO 4.490% 07/15/25		12/23/2019	Deutsche Bank		551,528	574,075	0
L0178U-AK-2	ALTICE US FINANCE USD TERM LOAN 4.514% 01/12/26		08/23/2019	JPMorgan Chase		166,234	171,763	0
L5137L-AF-2	INTELSAT JACKSON HOLDINGS SA TRANCHE B3 TERM LOAN 5.711% 11/27/23		11/13/2019	Bank of America		798,000	800,000	0
N1603L-AD-9	BRIGHT BIDCO BV 2018 REFINANCING TERM B LOAN 5.461% 06/30/24		12/01/2019	Citibank		(507,975)	(576,589)	0
N8232N-AB-3	STARFRUIT US HOLDCO LLC INITIAL DOLLAR TERM LOAN 4.947% 09/20/25		12/05/2019	Various		500,562	501,593	0
N9833R-AE-9	ZIGGO BV TERM LOAN E 4.240% 04/15/25		12/01/2019	Various		(446,681)	(462,433)	0
C2348C-AC-1	CELESTICA INC TERM B LOAN 0.000% 06/27/25	A	12/09/2019	Bank of America		371,699	375,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						64,250,707	65,683,617	40,901
8399997. Total - Bonds - Part 3						327,886,795	313,317,945	948,895
8399998. Total - Bonds - Part 5						536,138,846	219,489,162	267,587
8399999. Total - Bonds						864,025,641	532,807,107	1,216,482
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
000000-00-0	ALGOMA STEEL PARENT GP SHARES		12/01/2019	Tax Free Exchange	41,044.000	37,122		0
000000-00-0	ALGOMA STEEL PARENT SHARES		12/01/2019	Tax Free Exchange	41,044.000	37,122		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						74,244	XXX	0
AAQ991-4C-9	FEDERAL HOME LOAN BANK OF CINCINNATI		04/11/2019	Direct	5,113.000	511,300		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						511,300	XXX	0
9799997. Total - Common Stocks - Part 3						585,544	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						585,544	XXX	0
9899999. Total - Preferred and Common Stocks						585,544	XXX	0
9999999 - Totals						864,611,185	XXX	1,216,482

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176A-FG-9	GNMA POOL 760067 4.000% 04/15/41		12/01/2019	Paydown		3,534	3,534	3,763	3,745	0	(212)	0	(212)	0	3,534	0	0	0	104	04/15/2041
36176C-K2-0	GNMA POOL 762013 4.000% 03/15/41		12/01/2019	Paydown		5,514	5,514	5,518	5,517	0	(3)	0	(3)	0	5,514	0	0	0	160	03/15/2041
36176M-UY-7	GNMA POOL 770399 4.500% 06/15/41		12/01/2019	Paydown		3,915	3,915	4,163	4,151	0	(236)	0	(236)	0	3,915	0	0	0	97	06/15/2041
36177T-AG-2	GNMA POOL 798106 3.500% 03/15/42		12/01/2019	Paydown		8,307	8,307	8,715	8,634	0	(327)	0	(327)	0	8,307	0	0	0	223	03/15/2042
36177X-RU-4	GNMA POOL AA1399 3.500% 07/15/42		12/01/2019	Paydown		2,437	2,437	2,608	2,576	0	(139)	0	(139)	0	2,437	0	0	0	46	07/15/2042
36178D-7H-8	GNMA POOL AA6296 3.000% 04/15/43		12/01/2019	Paydown		33,948	33,948	35,523	35,424	0	(1,476)	0	(1,476)	0	33,948	0	0	0	558	04/15/2043
36179Q-3H-2	GNMA II POOL MA2600 3.000% 02/20/45		12/01/2019	Paydown		626,965	626,965	640,680	640,154	0	(13,188)	0	(13,188)	0	626,965	0	0	0	10,963	02/20/2045
36179Q-WF-4	GNMA II POOL MA2446 4.000% 12/20/44		12/01/2019	Paydown		381,969	381,969	408,468	407,539	0	(25,570)	0	(25,570)	0	381,969	0	0	0	8,641	12/20/2044
36179Q-YR-6	GNMA II POOL MA2520 3.000% 01/20/45		12/01/2019	Paydown		288,571	288,571	297,634	297,263	0	(8,692)	0	(8,692)	0	288,571	0	0	0	4,968	01/20/2045
36179Q-YS-4	GNMA II POOL MA2521 3.500% 01/20/45		12/01/2019	Paydown		478,576	478,576	504,449	503,479	0	(24,903)	0	(24,903)	0	478,576	0	0	0	9,719	01/20/2045
36179R-4D-8	GNMA II POOL MA3520 3.000% 03/20/46		12/01/2019	Paydown		54,744	54,744	54,419	54,424	0	320	0	320	0	54,744	0	0	0	949	03/20/2046
36179R-7H-6	GNMA II POOL MA3596 3.000% 04/20/46		12/01/2019	Paydown		23,459	23,459	23,343	23,345	0	114	0	114	0	23,459	0	0	0	416	04/20/2046
36179R-LP-2	GNMA II POOL MA3034 3.500% 08/20/45		12/01/2019	Paydown		462,813	462,813	483,350	482,681	0	(19,868)	0	(19,868)	0	462,813	0	0	0	9,623	08/20/2045
36179R-S8-3	GNMA II POOL MA3243 3.000% 11/20/45		12/01/2019	Paydown		23,080	23,080	22,943	22,945	0	135	0	135	0	23,080	0	0	0	413	11/20/2045
36179S-5K-9	GNMA II POOL MA4450 3.000% 05/20/47		12/01/2019	Paydown		91,985	91,985	89,901	89,925	0	2,060	0	2,060	0	91,985	0	0	0	1,588	05/20/2047
36179S-B7-1	GNMA II POOL MA3662 3.000% 05/20/46		12/01/2019	Paydown		44,988	44,988	44,753	44,757	0	231	0	231	0	44,988	0	0	0	796	05/20/2046
36179S-EG-8	GNMA II POOL MA3735 3.000% 06/20/46		12/01/2019	Paydown		7,251	7,251	7,208	7,208	0	43	0	43	0	7,251	0	0	0	129	06/20/2046
36179S-JS-7	GNMA II POOL MA3873 3.000% 08/20/46		12/01/2019	Paydown		80,967	80,967	80,550	80,556	0	411	0	411	0	80,967	0	0	0	1,450	08/20/2046
36179S-JT-5	GNMA II POOL MA3874 3.500% 08/20/46		12/01/2019	Paydown		1,107,417	1,107,417	1,179,140	1,177,175	0	(69,758)	0	(69,758)	0	1,107,417	0	0	0	23,236	08/20/2046
36179S-LR-6	GNMA II POOL MA3936 3.000% 09/20/46		12/01/2019	Paydown		85,976	85,976	85,573	85,579	0	397	0	397	0	85,976	0	0	0	1,534	09/20/2046
36179T-EY-7	GNMA II POOL MA4651 3.000% 08/20/47		12/01/2019	Paydown		199,052	199,052	194,449	194,511	0	4,541	0	4,541	0	199,052	0	0	0	3,662	08/20/2047
36200M-2Y-8	GNMA POOL 604791 5.500% 11/15/33		12/01/2019	Paydown		4,215	4,215	4,085	4,106	0	109	0	109	0	4,215	0	0	0	123	11/15/2033
36200M-C3-5	GNMA POOL 604090 6.000% 03/15/33		12/01/2019	Paydown		4,269	4,269	4,227	4,230	0	39	0	39	0	4,269	0	0	0	157	03/15/2033
36200N-SL-6	GNMA POOL 605423 5.000% 05/15/34		12/01/2019	Paydown		4,098	4,098	3,943	3,963	0	135	0	135	0	4,098	0	0	0	98	05/15/2034
3620A2-TX-4	GNMA POOL 717066 4.500% 05/15/39		12/01/2019	Paydown		2,849	2,849	3,104	3,088	0	(239)	0	(239)	0	2,849	0	0	0	63	05/15/2039
3620A2-W3-6	GNMA POOL 717166 4.500% 06/15/39		12/01/2019	Paydown		4,241	4,241	4,418	4,405	0	(163)	0	(163)	0	4,241	0	0	0	87	06/15/2039
3620A6-B4-8	GNMA POOL 720159 4.500% 07/15/39		12/01/2019	Paydown		3,483	3,483	3,660	3,649	0	(166)	0	(166)	0	3,483	0	0	0	110	07/15/2039
3620A9-YX-3	GNMA POOL 723526 4.500% 12/15/39		12/01/2019	Paydown		5,350	5,350	5,433	5,425	0	(75)	0	(75)	0	5,350	0	0	0	140	12/15/2039
3620A9-ZE-4	GNMA POOL 723541 5.000% 12/15/39		12/01/2019	Paydown		6,899	6,899	7,186	7,160	0	(261)	0	(261)	0	6,899	0	0	0	180	12/15/2039
3620AA-R2-6	GNMA POOL 724205 4.000% 08/15/39		12/01/2019	Paydown		5,474	5,474	5,353	5,366	0	108	0	108	0	5,474	0	0	0	128	08/15/2039
3620AB-4P-8	GNMA POOL 725430 4.500% 11/15/39		12/01/2019	Paydown		1,228	1,228	1,246	1,241	0	(12)	0	(12)	0	1,228	0	0	0	30	11/15/2039
3620AC-6V-1	GNMA POOL 726384 5.000% 10/15/39		12/01/2019	Paydown		3,464	3,464	3,593	3,582	0	(118)	0	(118)	0	3,464	0	0	0	100	10/15/2039
3620AC-V8-4	GNMA POOL 726139 4.500% 01/15/40		12/01/2019	Paydown		5,134	5,134	5,149	5,146	0	(13)	0	(13)	0	5,134	0	0	0	124	01/15/2040
3620AD-6J-6	GNMA POOL 727273 4.500% 12/15/39		12/01/2019	Paydown		2,250	2,250	2,312	2,304	0	(54)	0	(54)	0	2,250	0	0	0	61	12/15/2039
3620AE-EG-1	GNMA POOL 727435 4.500% 02/15/40		12/01/2019	Paydown		4,061	4,061	4,117	4,113	0	(53)	0	(53)	0	4,061	0	0	0	106	02/15/2040
3620AF-4W-4	GNMA POOL 729037 5.000% 02/15/40		12/01/2019	Paydown		13,595	13,595	14,469	14,401	0	(806)	0	(806)	0	13,595	0	0	0	342	02/15/2040
3620AJ-XX-2	GNMA POOL 731594 4.000% 11/15/40		12/01/2019	Paydown		23,494	23,494	24,100	24,009	0	(515)	0	(515)	0	23,494	0	0	0	614	11/15/2040
3620AM-VR-0	GNMA POOL 734224 4.500% 02/15/41		12/01/2019	Paydown		4,698	4,698	4,917	4,897	0	(199)	0	(199)	0	4,698	0	0	0	166	02/15/2041
3620AR-HU-8	GNMA POOL 737443 4.500% 09/15/40		12/01/2019	Paydown		10,420	10,420	10,786	10,754	0	(335)	0	(335)	0	10,420	0	0	0	254	09/15/2040
3620AS-AL-3	GNMA POOL 738111 4.000% 03/15/41		12/01/2019	Paydown		4,214	4,214	4,493	4,471	0	(258)	0	(258)	0	4,214	0	0	0	107	03/15/2041
3620AT-EB-9	GNMA POOL 739130 5.500% 01/15/39		12/01/2019	Paydown		659	659	700	696	0	(37)	0	(37)	0	659	0	0	0	20	01/15/2039
3620AV-X2-3	GNMA POOL 741497 4.000% 12/15/40		12/01/2019	Paydown		5,907	5,907	5,936	5,934	0	(27)	0	(27)	0	5,907	0	0	0	83	12/15/2040
3620C0-Z9-2	GNMA POOL 745168 5.000% 06/15/40		12/01/2019	Paydown		2,426	2,426	2,575	2,564	0	(138)	0	(138)	0	2,426	0	0	0	62	06/15/2040
3620C0-ZL-5	GNMA POOL 745147 4.500% 06/15/40		12/01/2019	Paydown		5,880	5,880	6,440	6,402	0	(522)	0	(522)	0	5,880	0	0	0	120	06/15/2040
3620C1-AZ-9	GNMA POOL 745324 4.500% 07/15/40		12/01/2019	Paydown		259	259	273	270	0	(12)	0	(12)	0	259	0	0	0	6	07/15/2040
3620C6-DE-2	GNMA POOL 749901 4.500% 09/15/40		12/01/2019	Paydown		505	505	524	523	0	(18)	0	(18)	0	505	0	0	0	12	09/15/2040
36210B-4H-5	GNMA POOL 487824 4.500% 04/15/39		12/01/2019	Paydown		1,831	1,831	1,877	1,872	0	(41)	0	(41)	0	1,831	0	0	0	44	04/15/2039
36210B-YF-6	GNMA POOL 487710 4.500% 03/15/39		12/01/2019	Paydown		2,165	2,165	2,216	2,211	0	(46)	0	(46)	0	2,165	0	0	0	54	03/15/2039
36211S-FB-8	GNMA POOL 521362 5.500% 06/15/35		12/01/2019	Paydown		6,259	6,259	6,024	6,056	0	204	0	204	0	6,259	0	0	0	193	06/15/2035
362201-PR-0	GNMA POOL 293932 9.500% 08/15/20		01/01/2019	Paydown		164	164	177	166	0	(1)	0	(1)	0	164	0	0	0	1	08/15/2020
36225A-ZL-7	GNMA POOL 780747 6.500% 03/15/28		12/01/2019	Paydown		5,048	5,048	5,161	5,115	0	(67)	0	(67)	0	5,048	0	0	0	167	03/15/2028
36225B-X2-9	GNMA POOL 781597 5.000% 05/15/33		12/01/2019	Paydown		4,290	4,290	4,077	4,104	0	186	0	186	0	4,290	0	0	0	119	05/15/2033
36230M-VF-1	GNMA POOL 753314 4.000% 12/15/40		12/01/2019	Paydown		2,840	2,840	2,844	2,843	0	(3)	0	(3)	0	2,840	0	0	0	62	12/15/2040
36230N-US-2	GNMA POOL 754193 4.500% 08/15/41		12/01/2019	Paydown		3,286	3,286	3,557	3,538	0	(252)	0	(252)	0	3,286	0	0	0	67	08/15/2041
36241K-BR-8	GNMA POOL 781848 6.000% 10/15/34		12/01/2019	Paydown		5,327	5,327	5,324	5,322	0	5	0	5	0	5,327	0	0	0	174	10/15/2034
36241K-DZ-8	GNMA POOL 781920 5.500% 05/15/35		12/01/2019	Paydown		5,536	5,536	5,399	5,419	0	116	0	116	0	5,536	0	0	0	165	05/15/2035
36241K-GU-6	GNMA POOL 782011 5.000% 12/15/35		12/01/2019	Paydown		6,596	6,596	6,228	6,276	0	320	0	320	0	6,596	0	0	0	181	12/15/2035
36241K-TS-7	GNMA POOL 782361 5.500% 07/15/38		12/01/2019	Paydown		301	301	309	308	0	(7)	0	(7)	0	301	0	0	0	9	07/15/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36241K-XW-3	GNMA POOL 782493 5.000% 12/15/38		12/01/2019	Paydown		4,880	4,880	4,961	4,953	0	(73)	0	(73)	0	4,880	0	0	0	139	12/15/2038
36241K-Z4-3	GNMA POOL 782563 5.000% 02/15/39		12/01/2019	Paydown		2,813	2,813	2,899	2,891	0	(78)	0	(78)	0	2,813	0	0	0	92	02/15/2039
36241L-4U-7	GNMA POOL 783535 4.000% 02/15/42		12/01/2019	Paydown		13,819	13,819	14,870	14,802	0	(983)	0	(983)	0	13,819	0	0	0	314	02/15/2042
36241L-7B-6	GNMA POOL 783590 4.500% 06/20/41		12/01/2019	Paydown		294,480	294,480	322,593	320,918	0	(26,438)	0	(26,438)	0	294,480	0	0	0	7,523	06/20/2041
36241L-L3-8	GNMA POOL 783046 4.000% 08/15/40		12/01/2019	Paydown		12,068	12,068	12,879	12,805	0	(737)	0	(737)	0	12,068	0	0	0	299	08/15/2040
36241L-P4-2	GNMA POOL 783143 4.000% 10/15/40		12/01/2019	Paydown		2,831	2,831	2,837	2,836	0	(6)	0	(6)	0	2,831	0	0	0	65	10/15/2040
36241L-TT-3	GNMA POOL 783262 4.500% 03/15/41		12/01/2019	Paydown		3,174	3,174	3,384	3,368	0	(194)	0	(194)	0	3,174	0	0	0	77	03/15/2041
36290V-JX-3	GNMA POOL 618678 6.000% 10/15/36		12/01/2019	Paydown		351	351	352	352	0	(1)	0	(1)	0	351	0	0	0	11	10/15/2036
36291D-4G-5	GNMA POOL 625523 4.500% 07/15/39		12/01/2019	Paydown		11,399	11,399	11,486	11,469	0	(70)	0	(70)	0	11,399	0	0	0	462	07/15/2039
36292C-3R-3	GNMA POOL 645308 5.500% 06/15/38		12/01/2019	Paydown		839	839	833	833	0	6	0	6	0	839	0	0	0	15	06/15/2038
36292D-XW-7	GNMA POOL 646093 5.000% 01/15/38		12/01/2019	Paydown		116	116	124	123	0	(8)	0	(8)	0	116	0	0	0	3	01/15/2038
36292G-R2-3	GNMA POOL 648605 6.500% 11/15/35		07/01/2019	Paydown		4,164	4,164	4,259	4,251	0	(87)	0	(87)	0	4,164	0	0	0	152	11/15/2035
36294U-UM-2	GNMA POOL 660388 3.500% 02/15/42		12/01/2019	Paydown		1,733	1,733	1,775	1,773	0	(40)	0	(40)	0	1,733	0	0	0	27	02/15/2042
36295E-SA-6	GNMA POOL 668413 6.000% 04/15/37		12/01/2019	Paydown		162	162	162	162	0	(1)	0	(1)	0	162	0	0	0	5	04/15/2037
36295H-JT-8	GNMA POOL 670874 4.000% 08/15/41		12/01/2019	Paydown		4,410	4,410	4,666	4,613	0	(203)	0	(203)	0	4,410	0	0	0	80	08/15/2041
36295K-4D-2	GNMA POOL 673220 6.000% 10/15/38		12/01/2019	Paydown		1,198	1,198	1,226	1,224	0	(26)	0	(26)	0	1,198	0	0	0	52	10/15/2038
36295P-5U-2	GNMA POOL 676859 5.000% 05/15/38		12/01/2019	Paydown		1,825	1,825	1,894	1,887	0	(62)	0	(62)	0	1,825	0	0	0	39	05/15/2038
36295P-QP-0	GNMA POOL 676462 6.000% 11/15/37		12/01/2019	Paydown		1,117	1,117	1,148	1,144	0	(28)	0	(28)	0	1,117	0	0	0	24	11/15/2037
36295Q-N7-1	GNMA POOL 677314 5.500% 09/15/38		12/01/2019	Paydown		1,868	1,868	1,864	1,864	0	4	0	4	0	1,868	0	0	0	22	09/15/2038
36296A-JR-6	GNMA POOL 685272 5.000% 04/15/38		12/01/2019	Paydown		4,869	4,869	5,238	5,215	0	(346)	0	(346)	0	4,869	0	0	0	150	04/15/2038
36296D-GP-7	GNMA POOL 687906 5.500% 09/15/38		12/01/2019	Paydown		11,427	11,427	11,734	11,683	0	(256)	0	(256)	0	11,427	0	0	0	428	09/15/2038
36296F-GT-4	GNMA POOL 689710 6.500% 07/15/38		12/01/2019	Paydown		102	102	105	105	0	(2)	0	(2)	0	102	0	0	0	4	07/15/2038
36296Q-LQ-0	GNMA POOL 697935 4.500% 03/15/39		12/01/2019	Paydown		2,937	2,937	3,114	3,096	0	(159)	0	(159)	0	2,937	0	0	0	71	03/15/2039
36296U-3V-0	GNMA POOL 702012 5.000% 03/15/39		12/01/2019	Paydown		3,576	3,576	3,661	3,653	0	(77)	0	(77)	0	3,576	0	0	0	86	03/15/2039
36296U-Z2-9	GNMA POOL 701961 4.500% 06/15/39		12/01/2019	Paydown		2,200	2,200	2,334	2,319	0	(119)	0	(119)	0	2,200	0	0	0	56	06/15/2039
36296U-Z3-7	GNMA POOL 701962 4.500% 06/15/39		12/01/2019	Paydown		5,355	5,355	5,390	5,387	0	(31)	0	(31)	0	5,355	0	0	0	142	06/15/2039
36296X-GS-7	GNMA POOL 704109 6.000% 12/15/38		12/01/2019	Paydown		1,298	1,298	1,343	1,339	0	(41)	0	(41)	0	1,298	0	0	0	28	12/15/2038
36296X-YS-7	GNMA POOL 704621 4.500% 07/15/39		12/01/2019	Paydown		2,973	2,973	3,128	3,114	0	(141)	0	(141)	0	2,973	0	0	0	56	07/15/2039
36297D-NG-8	GNMA POOL 708791 5.000% 05/15/39		12/01/2019	Paydown		3,254	3,254	3,393	3,369	0	(115)	0	(115)	0	3,254	0	0	0	140	05/15/2039
36297G-BH-2	GNMA POOL 711140 4.500% 02/15/40		12/01/2019	Paydown		5,861	5,861	5,956	5,949	0	(88)	0	(88)	0	5,861	0	0	0	147	02/15/2040
36297H-RQ-3	GNMA POOL 712495 4.500% 06/15/39		12/01/2019	Paydown		590	590	594	594	0	(4)	0	(4)	0	590	0	0	0	14	06/15/2039
36297K-KZ-3	GNMA POOL 714112 5.000% 08/15/39		12/01/2019	Paydown		1,586	1,586	1,647	1,641	0	(56)	0	(56)	0	1,586	0	0	0	51	08/15/2039
36297K-ZU-8	GNMA POOL 714555 4.500% 06/15/39		12/01/2019	Paydown		4,105	4,105	4,465	4,433	0	(328)	0	(328)	0	4,105	0	0	0	103	06/15/2039
912810-RZ-3	US TREASURY BOND 2.750% 11/15/47		07/22/2019	Goldman Sachs & Co		545,404	525,000	490,363	491,022	0	418	0	418	0	491,441	0	53,964	53,964	10,004	11/15/2047
912828-5A-4	WI TREASURY SEC 2.750% 09/15/21		01/30/2019	JP Morgan		326,523	325,000	323,668	323,781	0	37	0	37	0	323,817	0	2,706	2,706	3,407	09/15/2021
912828-5P-1	US TREASURY N/B 2.875% 11/30/23		01/08/2019	Various		5,586,163	5,500,000	5,520,517	5,520,331	0	(82)	0	(82)	0	5,520,249	0	65,913	65,913	17,060	11/30/2023
912828-5U-0	WI TREASURY SEC 2.625% 12/31/23		01/23/2019	Various		1,782,995	1,780,000	1,784,453	1,784,451	0	(50)	0	(50)	0	1,784,401	0	(1,405)	(1,405)	2,880	12/31/2023
912828-D2-3	US TREASURY N/B 1.625% 04/30/19		04/30/2019	Maturity		1,700,000	1,700,000	1,711,159	1,701,647	0	(1,647)	0	(1,647)	0	1,700,000	0	0	0	13,813	04/30/2019
912828-J7-6	US TREASURY N/B 1.750% 03/31/22		07/22/2019	Wachovia Securities		2,498,726	2,500,000	2,476,860	2,482,860	0	2,913	0	2,913	0	2,485,774	0	12,953	12,953	35,741	03/31/2022
912828-U2-4	US TREASURY N/B 2.000% 11/15/26		07/22/2019	HSBC		603,280	600,000	578,697	582,450	0	1,156	0	1,156	0	583,607	0	19,674	19,674	8,315	11/15/2026
0599999. Subtotal - Bonds - U.S. Governments						17,644,654	17,531,563	17,685,413	17,678,224	0	(187,379)	0	(187,379)	0	17,490,852	0	153,805	153,805	185,901	XXX
49474E-S5-3	KING CNTY WASH 5.000% 01/01/26		01/01/2019	Call 100.0000		3,000,000	3,000,000	3,036,660	3,000,000	0	0	0	0	0	3,000,000	0	0	0	75,000	01/01/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,000,000	3,000,000	3,036,660	3,000,000	0	0	0	0	0	3,000,000	0	0	0	75,000	XXX
130795-E2-9	CALIFORNIA STATEWIDE CMNTYS 5.000% 04/01/19		04/01/2019	Maturity		4,300,000	4,300,000	4,407,113	4,303,344	0	(3,344)	0	(3,344)	0	4,300,000	0	0	0	107,500	04/01/2019
246428-WZ-5	DELAWARE TRANSN AUTH TRANSN SYS REV 5.000% 07/01/22		07/01/2019	Call 100.0000		3,000,000	3,000,000	3,076,710	3,004,544	0	(4,544)	0	(4,544)	0	3,000,000	0	0	0	150,000	07/01/2022
302716-AN-5	FYI PROPERTIES WASH LEASE REV 5.250% 06/01/24		06/01/2019	Call 100.0000		4,525,000	4,525,000	4,643,193	4,531,318	0	(6,318)	0	(6,318)	0	4,525,000	0	0	0	118,781	06/01/2024
31283H-6C-4	FHLMC GOLD POOL G01767 6.500% 12/01/32		12/01/2019	Paydown		14,876	14,876	15,155	15,094	0	(218)	0	(218)	0	14,876	0	0	0	501	12/01/2032
31283H-7E-9	FHLMC GOLD POOL G01793 6.000% 03/01/35		12/01/2019	Paydown		1,598	1,598	1,634	1,627	0	(29)	0	(29)	0	1,598	0	0	0	52	03/01/2035
31287P-E8-2	FHLMC GOLD POOL C63759 6.500% 02/01/32		12/01/2019	Paydown		110	110	115	113	0	(3)	0	(3)	0	110	0	0	0	4	02/01/2032
31287X-CT-1	FHLMC GOLD POOL C70082 6.500% 08/01/32		12/01/2019	Paydown		1,793	1,793	1,878	1,869	0	(76)	0	(76)	0	1,793	0	0	0	68	08/01/2032
31287Y-LL-6	FHLMC GOLD POOL C71231 6.500% 09/01/32		12/01/2019	Paydown		61	61	64	63	0	(2)	0	(2)	0	61	0	0	0	2	09/01/2032
31288F-4Z-4	FHLMC GOLD POOL C77140 6.500% 03/01/33		02/01/2019	Paydown		2,828	2,828	2,958	2,948	0	(120)	0	(120)	0	2,828	0	0	0	31	03/01/2033
3128K0-E8-2	FHLMC GOLD POOL A40159 5.500% 11/01/35		12/01/2019	Paydown		13,755	13,755	13,274	13,382	0	373	0	373	0	13,755	0	0	0	313	11/01/2035
3128K1-ET-4	FHLMC GOLD POOL A41046 5.500% 12/01/35		12/01/2019	Paydown		439	439	423	424	0	15	0	15	0	439	0	0	0	13	12/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128K1-TT-8	FHLMC GOLD POOL A41462 6.000% 01/01/36		12/01/2019	Paydown		952	952	942	945	0	8	0	8	0	952	0	0	0	17	01/01/2036
3128K3-ZW-0	FHLMC GOLD POOL A43457 5.500% 03/01/36		12/01/2019	Paydown		15,652	15,652	15,078	15,135	0	517	0	517	0	15,652	0	0	0	568	03/01/2036
3128K4-JT-3	FHLMC GOLD POOL A43874 5.500% 03/01/36		12/01/2019	Paydown		42,060	42,060	40,522	40,972	0	1,088	0	1,088	0	42,060	0	0	0	1,380	03/01/2036
3128K4-KZ-7	FHLMC GOLD POOL A43912 5.500% 03/01/36		12/01/2019	Paydown		484	484	466	472	0	13	0	13	0	484	0	0	0	15	03/01/2036
3128K9-PS-7	FHLMC GOLD POOL A48533 6.000% 05/01/36		12/01/2019	Paydown		641	641	634	636	0	5	0	5	0	641	0	0	0	21	05/01/2036
3128KF-BZ-2	FHLMC GOLD POOL A52756 6.000% 08/01/36		12/01/2019	Paydown		1,739	1,739	1,787	1,784	0	(45)	0	(45)	0	1,739	0	0	0	65	08/01/2036
3128KF-GD-6	FHLMC GOLD POOL A52896 6.000% 10/01/36		12/01/2019	Paydown		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	10/01/2036
3128KG-AC-2	FHLMC GOLD POOL A53603 6.000% 11/01/36		12/01/2019	Paydown		2,929	2,929	2,896	2,898	0	31	0	31	0	2,929	0	0	0	64	11/01/2036
3128KQ-4X-1	FHLMC GOLD POOL A60838 6.000% 05/01/37		12/01/2019	Paydown		1,405	1,405	1,404	1,404	0	1	0	1	0	1,405	0	0	0	46	05/01/2037
3128KQ-B2-1	FHLMC GOLD POOL A60057 5.500% 05/01/37		12/01/2019	Paydown		2,093	2,093	2,043	2,046	0	47	0	47	0	2,093	0	0	0	68	05/01/2037
3128KV-A9-6	FHLMC GOLD POOL A64532 6.000% 08/01/37		12/01/2019	Paydown		511	511	521	518	0	(7)	0	(7)	0	511	0	0	0	17	08/01/2037
3128L7-D2-0	FHLMC GOLD POOL A73721 6.000% 03/01/38		12/01/2019	Paydown		757	757	775	773	0	(16)	0	(16)	0	757	0	0	0	25	03/01/2038
3128L7-FR-3	FHLMC GOLD POOL A73776 5.500% 03/01/38		12/01/2019	Paydown		3,330	3,330	3,351	3,348	0	(18)	0	(18)	0	3,330	0	0	0	153	03/01/2038
3128L7-PN-1	FHLMC GOLD POOL A74029 6.500% 03/01/38		12/01/2019	Paydown		1,680	1,680	1,733	1,730	0	(50)	0	(50)	0	1,680	0	0	0	80	03/01/2038
3128LX-AE-0	FHLMC GOLD POOL G01805 4.500% 04/01/35		12/01/2019	Paydown		2,727	2,727	2,553	2,580	0	147	0	147	0	2,727	0	0	0	72	04/01/2035
3128LX-AU-4	FHLMC GOLD POOL G01819 5.000% 06/01/35		12/01/2019	Paydown		3,784	3,784	3,725	3,732	0	53	0	53	0	3,784	0	0	0	103	06/01/2035
3128LX-AY-6	FHLMC GOLD POOL G01823 6.000% 05/01/35		12/01/2019	Paydown		2,890	2,890	2,954	2,943	0	(53)	0	(53)	0	2,890	0	0	0	98	05/01/2035
3128LX-EM-8	FHLMC GOLD POOL G01940 5.000% 10/01/35		12/01/2019	Paydown		5,665	5,665	5,306	5,352	0	313	0	313	0	5,665	0	0	0	156	10/01/2035
3128LX-UH-1	FHLMC GOLD POOL G02384 6.000% 11/01/36		12/01/2019	Paydown		734	734	736	736	0	(1)	0	(1)	0	734	0	0	0	25	11/01/2036
3128M1-BA-6	FHLMC GOLD POOL G11933 5.000% 04/01/21		12/01/2019	Paydown		1,728	1,728	1,674	1,707	0	21	0	21	0	1,728	0	0	0	43	04/01/2021
3128M4-JJ-3	FHLMC GIANT POOL G02665 5.500% 03/01/37		12/01/2019	Paydown		3,924	3,924	3,950	3,946	0	(23)	0	(23)	0	3,924	0	0	0	121	03/01/2037
3128M4-K6-9	FHLMC GIANT POOL G02717 5.500% 02/01/37		12/01/2019	Paydown		2,525	2,525	2,429	2,438	0	87	0	87	0	2,525	0	0	0	75	02/01/2037
3128M4-SB-0	FHLMC GIANT POOL G02914 5.500% 04/01/37		12/01/2019	Paydown		1,863	1,863	1,818	1,825	0	37	0	37	0	1,863	0	0	0	43	04/01/2037
3128M5-NP-1	FHLMC GOLD POOL G03698 6.000% 12/01/37		12/01/2019	Paydown		3,075	3,075	3,144	3,136	0	(61)	0	(61)	0	3,075	0	0	0	96	12/01/2037
3128M5-NU-0	FHLMC GOLD POOL G03703 5.500% 12/01/37		12/01/2019	Paydown		2,172	2,172	2,228	2,222	0	(50)	0	(50)	0	2,172	0	0	0	69	12/01/2037
3128M5-Q6-0	FHLMC GOLD POOL G03777 5.000% 11/01/36		12/01/2019	Paydown		1,718	1,718	1,665	1,671	0	48	0	48	0	1,718	0	0	0	45	11/01/2036
3128M5-U7-3	FHLMC GOLD POOL G03906 6.000% 12/01/35		12/01/2019	Paydown		264	264	270	268	0	(4)	0	(4)	0	264	0	0	0	9	12/01/2035
3128M6-LB-2	FHLMC GIANT POOL G04522 5.000% 06/01/38		12/01/2019	Paydown		2,552	2,552	2,643	2,633	0	(81)	0	(81)	0	2,552	0	0	0	72	06/01/2038
3128M7-4Q-6	FHLMC POOL G05931 4.500% 07/01/40		12/01/2019	Paydown		219,887	219,887	229,060	228,253	0	(8,366)	0	(8,366)	0	219,887	0	0	0	5,693	07/01/2040
3128M7-DJ-2	FHLMC POOL G05205 5.000% 01/01/39		12/01/2019	Paydown		3,542	3,542	3,784	3,763	0	(221)	0	(221)	0	3,542	0	0	0	98	01/01/2039
3128M7-WU-6	FHLMC POOL G05759 5.500% 01/01/39		12/01/2019	Paydown		950	950	997	993	0	(42)	0	(42)	0	950	0	0	0	29	01/01/2039
3128M8-GS-7	FHLMC GOLD POOL G06209 5.500% 05/01/40		12/01/2019	Paydown		24,027	24,027	25,784	25,667	0	(1,640)	0	(1,640)	0	24,027	0	0	0	784	05/01/2040
3128MA-BR-9	FHLMC GOLD POOL G07848 3.500% 04/01/44		12/01/2019	Paydown		351,584	351,584	348,288	348,296	0	3,288	0	3,288	0	351,584	0	0	0	6,914	04/01/2044
3128MJ-AG-5	FHLMC GOLD POOL G08006 6.000% 08/01/34		12/01/2019	Paydown		2,385	2,385	2,437	2,429	0	(44)	0	(44)	0	2,385	0	0	0	82	08/01/2034
3128MJ-DE-7	FHLMC GOLD POOL G08100 5.500% 12/01/35		12/01/2019	Paydown		2,480	2,480	2,401	2,411	0	69	0	69	0	2,480	0	0	0	72	12/01/2035
3128MJ-EN-6	FHLMC GOLD POOL G08140 6.000% 07/01/36		12/01/2019	Paydown		15,064	15,064	15,186	15,170	0	(107)	0	(107)	0	15,064	0	0	0	522	07/01/2036
3128MJ-JN-1	FHLMC GOLD POOL G08268 5.000% 05/01/38		12/01/2019	Paydown		3,581	3,581	3,637	3,630	0	(49)	0	(49)	0	3,581	0	0	0	111	05/01/2038
3128MJ-JX-9	FHLMC GOLD POOL G08277 5.000% 07/01/38		12/01/2019	Paydown		5,895	5,895	6,009	5,997	0	(102)	0	(102)	0	5,895	0	0	0	147	07/01/2038
3128MJ-PG-9	FHLMC GOLD POOL G08422 4.500% 10/01/40		12/01/2019	Paydown		11,906	11,906	12,364	12,324	0	(417)	0	(417)	0	11,906	0	0	0	358	10/01/2040
3128MJ-R3-6	FHLMC GOLD POOL G08505 3.000% 09/01/42		12/01/2019	Paydown		319,229	319,229	337,435	335,326	0	(16,097)	0	(16,097)	0	319,229	0	0	0	5,561	09/01/2042
3128MJ-TB-6	FHLMC GOLD POOL G08545 3.500% 09/01/43		12/01/2019	Paydown		390,929	390,929	396,884	396,474	0	(5,546)	0	(5,546)	0	390,929	0	0	0	8,085	09/01/2043
3128MM-AF-0	FHLMC GOLD POOL G18005 5.000% 08/01/19		08/01/2019	Paydown		1,873	1,873	1,816	1,862	0	11	0	11	0	1,873	0	0	0	31	08/01/2019
3128P7-K3-6	FHLMC POOL C91214 5.000% 08/01/28		12/01/2019	Paydown		5,740	5,740	6,158	6,083	0	(343)	0	(343)	0	5,740	0	0	0	207	08/01/2028
3128PK-VE-1	FHLMC GOLD POOL J07813 4.500% 05/01/23		12/01/2019	Paydown		4,520	4,520	4,600	4,554	0	(35)	0	(35)	0	4,520	0	0	0	101	05/01/2023
3128PS-CQ-8	FHLMC GOLD POOL J12779 4.000% 08/01/25		12/01/2019	Paydown		94,764	94,764	99,324	97,184	0	(2,420)	0	(2,420)	0	94,764	0	0	0	2,100	08/01/2025
3128PV-M6-4	FHLMC GOLD POOL J15781 4.000% 06/01/26		12/01/2019	Paydown		48,652	48,652	51,829	50,837	0	(2,185)	0	(2,185)	0	48,652	0	0	0	958	06/01/2026
3128PY-T3-8	FHLMC GOLD POOL J18670 3.000% 04/01/27		12/01/2019	Paydown		62,589	62,589	65,914	64,971	0	(2,382)	0	(2,382)	0	62,589	0	0	0	948	04/01/2027
31292G-5W-4	FHLMC GOLD POOL A80861 5.000% 07/01/38		12/01/2019	Paydown		472	472	448	454	0	18	0	18	0	472	0	0	0	13	07/01/2038
31292G-2S-4	FHLMC POOL C00785 6.500% 06/01/29		12/01/2019	Paydown		628	628	607	613	0	16	0	16	0	628	0	0	0	20	06/01/2029
31292G-ZF-6	FHLMC POOL C00742 6.500% 04/01/29		10/01/2019	Paydown		4,592	4,592	4,589	4,586	0	6	0	6	0	4,592	0	0	0	140	04/01/2029
31292G-ZF-6	FHLMC POOL C00742 6.500% 04/01/29		10/09/2019	Security Withdraw		26,332	26,368	26,351	26,335	0	(3)	0	(3)	0	26,332	0	0	0	1,467	04/01/2029
31292G-ZZ-2	FHLMC POOL C00760 6.500% 05/01/29		12/01/2019	Paydown		2,884	2,884	2,861	2,867	0	18	0	18	0	2,884	0	0	0	86	05/01/2029
31292H-J5-4	FHLMC GOLD POOL C01184 6.500% 06/01/31		12/01/2019	Paydown		1,215	1,215	1,206	1,208	0	8	0	8	0	1,215	0	0	0	40	06/01/2031
31292H-WM-2	FHLMC GOLD POOL C01552 5.500% 05/01/33		12/01/2019	Paydown		110,445	110,445	109,510	109,651	0	794	0	794	0	110,445	0	0	0	3,494	05/01/2033
31292W-QU-8	FHLMC POOL C12267 6.500% 07/01/28		12/01/2019	Paydown		59	59	56	57	0	2	0	2	0	59	0	0	0	2	07/01/2028
312930-AN-0	FHLMC GOLD POOL A83613 5.500% 12/01/38		12/01/2019	Paydown		681	681	692	692	0	(10)	0	(10)	0	681	0	0	0	14	12/01/2038
312931-YW-2	FHLMC POOL A85225 4.500% 03/01/39		12/01/2019	Paydown		3,207	3,207	3,218	3,216	0	(9)	0	(9)	0	3,207	0	0	0	82	03/01/2039
312932-GV-2	FHLMC GOLD POOL A85612 4.500% 04/01/39		12/01/2019	Paydown		13,320	13,320	13,542	13,519	0	(199)	0	(199)	0	13,320	0	0	0	325	04/01/2039

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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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312932-MQ-6	FHLMC GOLD POOL A85767 5.000% 04/01/39		12/01/2019	Paydown		8,808	8,808	9,230	9,120	0	(312)	0	(312)	0	8,808	0	0	0	359	04/01/2039
312933-N8-3	FHLMC GOLD POOL A86715 4.500% 06/01/39		12/01/2019	Paydown		4,974	4,974	5,070	5,061	0	(87)	0	(87)	0	4,974	0	0	0	99	06/01/2039
312933-Z5-6	FHLMC GOLD POOL A87064 4.000% 06/01/39		12/01/2019	Paydown		2,931	2,931	2,874	2,881	0	51	0	51	0	2,931	0	0	0	76	06/01/2039
312934-CG-5	FHLMC POOL A87271 5.500% 07/01/39		12/01/2019	Paydown		1,689	1,689	1,783	1,765	0	(76)	0	(76)	0	1,689	0	0	0	51	07/01/2039
312934-YD-8	FHLMC POOL A87908 4.500% 08/01/39		12/01/2019	Paydown		199,865	199,865	200,412	200,307	0	(442)	0	(442)	0	199,865	0	0	0	5,824	08/01/2039
312935-GE-3	FHLMC POOL A88297 4.500% 09/01/39		12/01/2019	Paydown		13,145	13,145	13,238	13,226	0	(81)	0	(81)	0	13,145	0	0	0	292	09/01/2039
312935-JA-8	FHLMC POOL A88357 4.500% 09/01/39		12/01/2019	Paydown		6,062	6,062	6,352	6,324	0	(262)	0	(262)	0	6,062	0	0	0	138	09/01/2039
312936-U2-1	FHLMC GOLD POOL A89601 4.500% 11/01/39		12/01/2019	Paydown		4,633	4,633	4,876	4,851	0	(218)	0	(218)	0	4,633	0	0	0	153	11/01/2039
312938-QK-2	FHLMC GOLD POOL A90458 4.500% 01/01/40		12/01/2019	Paydown		3,301	3,301	3,508	3,492	0	(191)	0	(191)	0	3,301	0	0	0	95	01/01/2040
312939-JJ-1	FHLMC POOL A91165 5.000% 02/01/40		12/01/2019	Paydown		5,119	5,119	5,321	5,304	0	(184)	0	(184)	0	5,119	0	0	0	154	02/01/2040
312939-RF-0	FHLMC POOL A91386 4.500% 03/01/40		12/01/2019	Paydown		4,560	4,560	4,597	4,593	0	(33)	0	(33)	0	4,560	0	0	0	129	03/01/2040
312930-A5-2	FHLMC GOLD POOL C26328 6.500% 05/01/29		12/01/2019	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	05/01/2029
312930-XR-9	FHLMC GOLD POOL C26988 6.500% 05/01/29		12/01/2019	Paydown		263	263	250	257	0	6	0	6	0	263	0	0	0	14	05/01/2029
312930-XX-6	FHLMC GOLD POOL C26994 6.500% 05/01/29		12/01/2019	Paydown		468	468	451	457	0	11	0	11	0	468	0	0	0	10	05/01/2029
31293R-CC-3	FHLMC GOLD POOL C27267 6.500% 06/01/29		12/01/2019	Paydown		254	254	242	243	0	11	0	11	0	254	0	0	0	9	06/01/2029
31293S-DR-7	FHLMC GOLD POOL C28212 6.500% 06/01/29		12/01/2019	Paydown		1,661	1,661	1,616	1,637	0	25	0	25	0	1,661	0	0	0	59	06/01/2029
31293S-EP-0	FHLMC GOLD POOL C28242 6.500% 06/01/29		12/01/2019	Paydown		4,098	4,098	3,986	4,027	0	72	0	72	0	4,098	0	0	0	152	06/01/2029
31293S-F6-1	FHLMC GOLD POOL C28289 6.500% 07/01/29		12/01/2019	Paydown		2,608	2,608	2,536	2,553	0	55	0	55	0	2,608	0	0	0	116	07/01/2029
31293T-FC-6	FHLMC GOLD POOL C29163 6.500% 07/01/29		12/01/2019	Paydown		236	236	225	230	0	6	0	6	0	236	0	0	0	8	07/01/2029
31293T-HZ-3	FHLMC POOL C29248 6.500% 08/01/29		12/01/2019	Paydown		954	954	910	923	0	31	0	31	0	954	0	0	0	52	08/01/2029
31293Y-L6-1	FHLMC POOL C33049 7.500% 12/01/29		12/01/2019	Paydown		194	194	196	195	0	0	0	0	0	194	0	0	0	8	12/01/2029
312941-3B-1	FHLMC POOL A93494 4.000% 08/01/40		12/01/2019	Paydown		83,292	83,292	89,525	89,227	0	(5,935)	0	(5,935)	0	83,292	0	0	0	1,955	08/01/2040
312942-E2-7	FHLMC GOLD POOL A93753 5.000% 08/01/40		12/01/2019	Paydown		2,977	2,977	3,158	3,148	0	(171)	0	(171)	0	2,977	0	0	0	82	08/01/2040
312942-EV-3	FGLMC POOL A93748 4.000% 09/01/40		12/01/2019	Paydown		110,722	110,722	119,182	118,782	0	(8,060)	0	(8,060)	0	110,722	0	0	0	2,525	09/01/2040
312942-U7-8	FGLMC POOL A94206 4.500% 10/01/40		12/01/2019	Paydown		2,030	2,030	2,067	2,063	0	(33)	0	(33)	0	2,030	0	0	0	67	10/01/2040
312943-3W-1	FHLMC POOL A95313 4.500% 12/01/40		12/01/2019	Paydown		4,623	4,623	4,802	4,761	0	(138)	0	(138)	0	4,623	0	0	0	86	12/01/2040
312943-DQ-3	FGLMC POOL A94611 4.500% 10/01/40		12/01/2019	Paydown		66,989	66,989	68,757	68,600	0	(1,611)	0	(1,611)	0	66,989	0	0	0	2,035	10/01/2040
312943-UJ-0	FGLMC POOL A95085 4.000% 11/01/40		12/01/2019	Paydown		11,842	11,842	12,307	12,263	0	(422)	0	(422)	0	11,842	0	0	0	273	11/01/2040
312943-ZX-4	FHLMC GOLD POOL A95258 4.000% 11/01/40		12/01/2019	Paydown		73,306	73,306	72,012	72,123	0	1,183	0	1,183	0	73,306	0	0	0	1,896	11/01/2040
312944-KX-8	FHLMC POOL A95710 4.000% 12/01/40		12/01/2019	Paydown		28,970	28,970	28,553	28,591	0	379	0	379	0	28,970	0	0	0	666	12/01/2040
312944-LP-4	FHLMC POOL A95734 4.000% 12/01/40		12/01/2019	Paydown		25,624	25,624	25,340	25,368	0	256	0	256	0	25,624	0	0	0	676	12/01/2040
312945-3D-8	FHLMC POOL A97096 4.000% 02/01/41		12/01/2019	Paydown		5,122	5,122	5,043	5,047	0	75	0	75	0	5,122	0	0	0	44	02/01/2041
312945-3N-6	FHLMC POOL A97105 3.500% 02/01/41		12/01/2019	Paydown		2,731	2,731	2,576	2,586	0	145	0	145	0	2,731	0	0	0	52	02/01/2041
312946-QT-6	FGLMC POOL A97666 4.500% 03/01/41		12/01/2019	Paydown		902	902	938	930	0	(28)	0	(28)	0	902	0	0	0	22	03/01/2041
31294K-Y9-0	FHLMC GOLD POOL E01636 4.000% 03/01/19		03/01/2019	Paydown		525	525	526	524	0	1	0	1	0	525	0	0	0	3	03/01/2019
312965-ZY-5	FHLMC GOLD POOL B13459 4.500% 04/01/19		04/01/2019	Paydown		401	401	379	398	0	3	0	3	0	401	0	0	0	3	04/01/2019
312967-G5-5	FHLMC GOLD POOL B14720 4.500% 05/01/19		05/01/2019	Paydown		357	357	341	355	0	2	0	2	0	357	0	0	0	3	05/01/2019
31296L-FT-3	FHLMC GOLD POOL A11978 5.500% 08/01/33		12/01/2019	Paydown		922	922	950	937	0	(15)	0	(15)	0	922	0	0	0	28	08/01/2033
31296N-CQ-8	FHLMC GOLD POOL A13679 6.000% 09/01/33		12/01/2019	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	09/01/2033
31296N-W2-9	FHLMC GOLD POOL A14265 6.000% 10/01/33		12/01/2019	Paydown		125	125	128	127	0	(2)	0	(2)	0	125	0	0	0	4	10/01/2033
31296P-YM-8	FHLMC GOLD POOL A15216 5.500% 10/01/33		12/01/2019	Paydown		181	181	183	183	0	(2)	0	(2)	0	181	0	0	0	5	10/01/2033
31296P-YP-1	FHLMC GOLD POOL A15218 5.500% 10/01/33		12/01/2019	Paydown		338	338	340	339	0	0	0	0	0	338	0	0	0	10	10/01/2033
31297B-LR-1	FHLMC GOLD POOL A23936 6.000% 07/01/34		12/01/2019	Paydown		1,338	1,338	1,368	1,355	0	(17)	0	(17)	0	1,338	0	0	0	40	07/01/2034
31297C-NH-9	FHLMC GOLD POOL A24892 6.000% 07/01/34		12/01/2019	Paydown		4,163	4,163	4,256	4,245	0	(81)	0	(81)	0	4,163	0	0	0	179	07/01/2034
31297C-RA-0	FHLMC GOLD POOL A24981 6.000% 07/01/34		12/01/2019	Paydown		973	973	994	986	0	(13)	0	(13)	0	973	0	0	0	47	07/01/2034
31297C-YZ-7	FHLMC GOLD POOL A25228 6.000% 08/01/34		12/01/2019	Paydown		504	504	515	510	0	(7)	0	(7)	0	504	0	0	0	18	08/01/2034
31297E-DL-7	FHLMC GOLD POOL A26407 6.000% 09/01/34		12/01/2019	Paydown		232	232	238	237	0	(5)	0	(5)	0	232	0	0	0	8	09/01/2034
31297E-ZZ-2	FHLMC GOLD POOL A27060 6.000% 09/01/34		12/01/2019	Paydown		945	945	966	957	0	(12)	0	(12)	0	945	0	0	0	45	09/01/2034
31297F-G5-6	FHLMC GOLD POOL A27420 6.000% 10/01/34		12/01/2019	Paydown		1,513	1,513	1,546	1,533	0	(20)	0	(20)	0	1,513	0	0	0	71	10/01/2034
31297K-S4-5	FHLMC GOLD POOL A30539 6.000% 12/01/34		12/01/2019	Paydown		337	337	345	342	0	(5)	0	(5)	0	337	0	0	0	13	12/01/2034
31297L-TY-6	FHLMC GOLD POOL A31467 6.000% 02/01/35		03/01/2019	Paydown		801	801	818	816	0	(15)	0	(15)	0	801	0	0	0	6	02/01/2035
31297N-MM-5	FHLMC GOLD POOL A33064 6.000% 01/01/32		12/01/2019	Paydown		14,626	14,626	14,951	14,797	0	(171)	0	(171)	0	14,626	0	0	0	480	01/01/2032
31297S-XW-0	FHLMC GOLD POOL A36993 4.500% 08/01/35		12/01/2019	Paydown		1,847	1,847	1,927	1,917	0	(69)	0	(69)	0	1,847	0	0	0	44	08/01/2035
31297U-BG-4	FHLMC GOLD POOL A38139 5.500% 10/01/35		12/01/2019	Paydown		1,350	1,350	1,301	1,306	0	45	0	45	0	1,350	0	0	0	19	10/01/2035
31297U-T6-7	FHLMC GOLD POOL A38673 5.500% 10/01/35		12/01/2019	Paydown		2,825	2,825	2,799	2,802	0	23	0	23	0	2,825	0	0	0	86	10/01/2035
31298P-7A-2	FHLMC GOLD POOL C53589 6.500% 06/01/31		12/01/2019	Paydown		267	267	280	274	0	(7)	0	(7)	0	267	0	0	0	9	06/01/2031
31307H-BT-3	FHLMC GOLD POOL J28150 3.000% 05/01/29		12/01/2019	Paydown		20,623	20,623	21,712	21,492	0	(869)	0	(869)	0	20,623	0	0	0	334	05/01/2029
31307H-HR-1	FHLMC GOLD POOL J28340 3.000% 06/01/29		12/01/2019	Paydown		11,225	11,225	11,818	11,765	0	(540)	0	(540)	0	11,225	0	0	0	219	06/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31307J-H9-7	FHLMC GOLD POOL J29256 3.000% 07/01/29		12/01/2019	Paydown		31,660	31,660	33,332	32,887	0	(1,227)	0	(1,227)	0	31,660	0	0	0	803	07/01/2029
3132GE-LL-2	FHLMC POOL Q01231 5.000% 06/01/41		12/01/2019	Paydown		1,226	1,226	1,304	1,288	0	(62)	0	(62)	0	1,226	0	0	0	34	06/01/2041
3132GF-VU-8	FHLMC POOL Q02427 4.500% 08/01/41		12/01/2019	Paydown		47,891	47,891	49,669	49,568	0	(1,677)	0	(1,677)	0	47,891	0	0	0	1,103	08/01/2041
3132GF-VX-2	FHLMC POOL Q02430 4.000% 08/01/41		12/01/2019	Paydown		10,145	10,145	10,540	10,512	0	(367)	0	(367)	0	10,145	0	0	0	233	08/01/2041
3132GF-WA-1	FHLMC POOL Q02441 4.000% 08/01/41		12/01/2019	Paydown		136,913	136,913	137,961	137,775	0	(862)	0	(862)	0	136,913	0	0	0	3,672	08/01/2041
3132GJ-U3-1	FHLMC POOL Q03602 4.500% 09/01/41		12/01/2019	Paydown		1,588	1,588	1,681	1,663	0	(74)	0	(74)	0	1,588	0	0	0	39	09/01/2041
3132GM-AW-2	FHLMC GOLD POOL Q05721 4.000% 01/01/42		12/01/2019	Paydown		1,487	1,487	1,515	1,515	0	(28)	0	(28)	0	1,487	0	0	0	40	01/01/2042
3132GR-2T-7	FHLMC POOL Q06786 3.500% 03/01/42		12/01/2019	Paydown		21,062	21,062	21,758	21,616	0	(553)	0	(553)	0	21,062	0	0	0	472	03/01/2042
3132GU-G2-4	FHLMC POOL Q08917 3.500% 06/01/42		12/01/2019	Paydown		6,852	6,852	7,105	7,086	0	(235)	0	(235)	0	6,852	0	0	0	133	06/01/2042
3132HN-KP-3	FHLMC POOL Q12102 3.000% 10/01/42		12/01/2019	Paydown		20,662	20,662	21,566	21,511	0	(849)	0	(849)	0	20,662	0	0	0	382	10/01/2042
3132HR-CC-2	FHLMC POOL Q14567 3.000% 01/01/43		12/01/2019	Paydown		33,388	33,388	34,817	34,637	0	(1,249)	0	(1,249)	0	33,388	0	0	0	487	01/01/2043
3132J6-2B-9	FHLMC GOLD POOL Q15769 3.000% 02/01/43		12/01/2019	Paydown		69,171	69,171	71,397	71,214	0	(2,044)	0	(2,044)	0	69,171	0	0	0	1,305	02/01/2043
3132QL-QY-2	FREDDIE MAC GOLD POOL Q30470 4.000% 12/01/44		12/01/2019	Paydown		283,221	283,221	305,127	304,259	0	(21,038)	0	(21,038)	0	283,221	0	0	0	7,633	12/01/2044
3132WF-RS-0	FHLMC POOL Q42296 3.000% 08/01/46		12/01/2019	Paydown		56,175	56,175	58,510	58,409	0	(2,234)	0	(2,234)	0	56,175	0	0	0	972	08/01/2046
3132WF-VQ-9	FHLMC POOL Q42422 3.000% 08/01/46		12/01/2019	Paydown		161,407	161,407	168,116	167,887	0	(6,480)	0	(6,480)	0	161,407	0	0	0	2,508	08/01/2046
3132WG-YB-7	FHLMC POOL Q43405 3.000% 10/01/46		12/01/2019	Paydown		493,424	493,424	492,576	492,582	0	842	0	842	0	493,424	0	0	0	9,203	10/01/2046
3132WH-JP-1	FHLMC GOLD POOL Q43869 3.000% 10/01/46		12/01/2019	Paydown		408,061	408,061	407,105	407,117	0	944	0	944	0	408,061	0	0	0	6,265	10/01/2046
3132WK-DA-3	FHLMC POOL Q45496 3.000% 01/01/47		12/01/2019	Paydown		115,974	115,974	114,941	114,976	0	998	0	998	0	115,974	0	0	0	1,926	01/01/2047
3132WK-FP-8	FHLMC POOL Q45573 3.000% 01/01/47		12/01/2019	Paydown		107,433	107,433	106,502	106,522	0	911	0	911	0	107,433	0	0	0	2,081	01/01/2047
3132WK-Q8-4	FHLMC POOL Q45878 3.000% 12/01/46		04/02/2019	Citigroup Global Markets		2,187,615	2,205,100	2,136,880	2,137,653	0	(290)	0	(290)	0	2,137,363	0	50,252	50,252	22,602	12/01/2046
3132WK-Q8-4	FHLMC POOL Q45878 3.000% 12/01/46		04/01/2019	Paydown		67,797	67,797	65,700	65,723	0	2,074	0	2,074	0	67,797	0	0	0	428	12/01/2046
31335A-4A-3	FHLMC GOLD POOL G60817 3.500% 01/01/47		09/10/2019	Bony/Barclays Capital Inc		3,032,191	2,881,370	2,983,568	2,980,517	0	153	0	153	0	2,980,670	0	51,522	51,522	78,717	01/01/2047
31335A-4A-3	FHLMC GOLD POOL G60817 3.500% 01/01/47		09/01/2019	Paydown		313,563	313,563	324,684	324,352	0	(10,790)	0	(10,790)	0	313,563	0	0	0	5,129	01/01/2047
31335A-CS-5	FHLMC GOLD POOL G60081 4.000% 06/01/45		12/01/2019	Paydown		403,857	403,857	435,345	434,279	0	(30,422)	0	(30,422)	0	403,857	0	0	0	9,400	06/01/2045
31335B-CZ-7	FHLMC GOLD POOL G60988 3.000% 05/01/47		01/30/2019	Wachovia Securities		2,661,681	2,727,744	2,745,219	2,744,753	0	(25)	0	(25)	0	2,744,728	0	(83,046)	(83,046)	6,819	05/01/2047
31335B-CZ-7	FHLMC GOLD POOL G60988 3.000% 05/01/47		12/01/2019	Paydown		1,062,721	1,062,721	1,070,880	1,070,677	0	(7,956)	0	(7,956)	0	1,062,721	0	0	0	19,002	05/01/2047
31335B-WX-0	FHLMC GOLD POOL G61562 4.500% 11/01/46		12/01/2019	Paydown		223,895	223,895	233,446	233,441	0	(9,546)	0	(9,546)	0	223,895	0	0	0	5,891	11/01/2046
31335H-WE-9	FHLMC GOLD POOL C90645 5.500% 03/01/23		12/01/2019	Paydown		3,956	3,956	3,888	3,921	0	35	0	35	0	3,956	0	0	0	112	03/01/2023
31335H-XL-2	FHLMC GOLD POOL C90683 5.000% 06/01/23		12/01/2019	Paydown		5,179	5,179	4,997	5,087	0	92	0	92	0	5,179	0	0	0	138	06/01/2023
31368H-JS-3	FNMA POOL 190273 7.000% 08/01/26		12/01/2019	Paydown		372	372	379	375	0	(3)	0	(3)	0	372	0	0	0	15	08/01/2026
31371L-DX-4	FNMA POOL 254918 4.500% 09/01/33		12/01/2019	Paydown		5,792	5,792	5,278	5,366	0	426	0	426	0	5,792	0	0	0	144	09/01/2033
31371L-FY-0	FNMA POOL 254983 5.500% 12/01/33		12/01/2019	Paydown		7,401	7,401	7,178	7,211	0	190	0	190	0	7,401	0	0	0	215	12/01/2033
31371L-QY-8	FNMA POOL 255271 5.000% 06/01/24		12/01/2019	Paydown		10,644	10,644	10,611	10,610	0	34	0	34	0	10,644	0	0	0	293	06/01/2024
31371M-5N-3	FNMA POOL 256553 6.000% 01/01/37		12/01/2019	Paydown		2,547	2,547	2,552	2,551	0	(4)	0	(4)	0	2,547	0	0	0	89	01/01/2037
31371M-CF-2	FNMA POOL 255770 5.500% 07/01/35		12/01/2019	Paydown		12,280	12,280	11,891	11,959	0	321	0	321	0	12,280	0	0	0	364	07/01/2035
31371M-F8-5	FNMA POOL 255891 5.000% 10/01/20		12/01/2019	Paydown		606	606	597	602	0	4	0	4	0	606	0	0	0	15	10/01/2020
31371M-Y9-2	FNMA POOL 256436 6.000% 10/01/36		12/01/2019	Paydown		2,933	2,933	2,955	2,951	0	(19)	0	(19)	0	2,933	0	0	0	92	10/01/2036
31371N-FP-5	FNMA POOL 256774 7.000% 06/01/37		12/01/2019	Paydown		914	914	941	938	0	(24)	0	(24)	0	914	0	0	0	32	06/01/2037
31371N-GG-4	FNMA POOL 256799 5.500% 07/01/37		12/01/2019	Paydown		681	681	671	672	0	9	0	9	0	681	0	0	0	21	07/01/2037
31371N-GU-3	FNMA POOL 256811 7.000% 07/01/37		12/01/2019	Paydown		913	913	940	938	0	(25)	0	(25)	0	913	0	0	0	33	07/01/2037
31371N-JK-2	FNMA POOL 256866 5.000% 08/01/27		12/01/2019	Paydown		8,144	8,144	7,775	7,909	0	236	0	236	0	8,144	0	0	0	284	08/01/2027
31371P-C5-7	FNMA POOL 257592 5.000% 03/01/39		12/01/2019	Paydown		1,933	1,933	1,983	1,976	0	(43)	0	(43)	0	1,933	0	0	0	64	03/01/2039
31374T-EU-9	FNMA POOL 323347 7.000% 09/01/28		12/01/2019	Paydown		353	353	360	357	0	(4)	0	(4)	0	353	0	0	0	12	09/01/2028
31376K-RC-2	FNMA POOL 357883 5.000% 05/01/35		12/01/2019	Paydown		123,640	123,640	119,890	120,402	0	3,239	0	3,239	0	123,640	0	0	0	2,842	05/01/2035
31376K-UK-0	FNMA POOL 357986 4.500% 08/01/20		12/01/2019	Paydown		6,014	6,014	5,714	5,925	0	89	0	89	0	6,014	0	0	0	157	08/01/2020
31379U-5D-9	FNMA POOL 430244 7.000% 06/01/28		12/01/2019	Paydown		236	236	240	237	0	(1)	0	(1)	0	236	0	0	0	9	06/01/2028
3137FJ-Z9-3	FHLMC MULTIFAMILY STRUCTURED SERIES K084 CLASS A2 3.780% 10/25/28		07/22/2019	Goldman Sachs & Co		707,440	642,101	642,140	642,126	0	(79)	0	(79)	0	642,047	0	65,393	65,393	15,776	10/25/2028
3137FK-SH-0	FHLMC MULTIFAMILY STRUCTURED SERIES K086 CLASS A2 3.859% 11/25/51		07/22/2019	Wachovia Securities		2,772,852	2,500,000	2,574,958	2,574,896	0	(4,151)	0	(4,151)	0	2,570,745	0	202,107	202,107	62,709	11/25/2051
31380C-U3-0	FNMA POOL 436302 6.500% 08/01/28		12/01/2019	Paydown		124	124	124	124	0	0	0	0	0	124	0	0	0	5	08/01/2028
31384W-B9-0	FNMA POOL 535664 7.000% 01/01/31		12/01/2019	Paydown		6,651	6,651	7,041	6,891	0	(239)	0	(239)	0	6,651	0	0	0	259	01/01/2031
31385J-JC-3	FNMA POOL 545759 6.500% 07/01/32		12/01/2019	Paydown		1,035	1,035	1,079	1,069	0	(34)	0	(34)	0	1,035	0	0	0	35	07/01/2032
31385X-A9-8	FNMA POOL 555432 5.500% 05/01/33		12/01/2019	Paydown		96,206	96,206	100,656	99,865	0	(3,659)	0	(3,659)	0	96,206	0	0	0	2,807	05/01/2033
31385X-AZ-0	FNMA POOL 555424 5.500% 05/01/33		12/01/2019	Paydown		82,129	82,129	90,957	89,644	0	(7,515)	0	(7,515)	0	82,129	0	0	0	2,441	05/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31385X-JW-8	FNMA POOL 555677 5.500% 07/01/33		12/01/2019	Paydown		161,790	161,790	160,869	160,933	0	857	0	857	0	161,790	0	0	0	4,891	07/01/2033
31389V-09-1	FNMA POOL 636880 6.500% 04/01/32		12/01/2019	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	2	04/01/2032
31389X-40-3	FNMA POOL 639031 6.000% 04/01/32		12/01/2019	Paydown		60,903	60,903	60,548	60,560	0	343	0	343	0	60,903	0	0	0	1,746	04/01/2032
3138A2-A8-2	FNMA POOL AH0930 4.000% 12/01/40		12/01/2019	Paydown		211,797	211,797	228,013	227,522	0	(15,725)	0	(15,725)	0	211,797	0	0	0	5,394	12/01/2040
3138A2-BQ-1	FNMA POOL AH0946 4.000% 12/01/40		12/01/2019	Paydown		18,548	18,548	18,385	18,396	0	152	0	152	0	18,548	0	0	0	448	12/01/2040
3138A2-DK-2	FNMA POOL AH1005 3.500% 12/01/40		12/01/2019	Paydown		466	466	466	466	0	0	0	0	0	466	0	0	0	9	12/01/2040
3138A2-QF-9	FNMA POOL AH1353 4.000% 01/01/41		12/01/2019	Paydown		191,888	191,888	186,709	187,668	0	4,220	0	4,220	0	191,888	0	0	0	5,054	01/01/2041
3138A3-6V-4	FNMA POOL AH2683 4.000% 01/01/41		12/01/2019	Paydown		448,783	448,783	473,891	471,319	0	(22,536)	0	(22,536)	0	448,783	0	0	0	10,335	01/01/2041
3138A4-F7-5	FNMA POOL AH2889 5.000% 02/01/41		12/01/2019	Paydown		72,012	72,012	75,702	75,278	0	(3,267)	0	(3,267)	0	72,012	0	0	0	2,284	02/01/2041
3138A4-WP-6	FNMA POOL AH3353 3.500% 01/01/26		12/01/2019	Paydown		51,645	51,645	51,899	51,808	0	(164)	0	(164)	0	51,645	0	0	0	1,007	01/01/2026
3138A5-FZ-0	FNMA POOL AH3783 4.000% 01/01/41		12/01/2019	Paydown		18,212	18,212	18,138	18,141	0	72	0	72	0	18,212	0	0	0	424	01/01/2041
3138A5-JU-7	FNMA POOL AH3874 4.500% 09/01/41		12/01/2019	Paydown		4,055	4,055	4,332	4,316	0	(262)	0	(262)	0	4,055	0	0	0	141	09/01/2041
3138A5-TV-4	FNMA POOL AH4163 4.000% 01/01/41		12/01/2019	Paydown		85,446	85,446	88,811	88,587	0	(3,140)	0	(3,140)	0	85,446	0	0	0	2,556	01/01/2041
3138A8-E7-7	FNMA POOL AH6457 4.000% 03/01/41		12/01/2019	Paydown		145,692	145,692	143,273	143,458	0	2,234	0	2,234	0	145,692	0	0	0	3,650	03/01/2041
3138A8-E9-3	FNMA POOL AH6459 5.000% 03/01/41		12/01/2019	Paydown		28,787	28,787	30,197	30,049	0	(1,262)	0	(1,262)	0	28,787	0	0	0	717	03/01/2041
3138AA-Y8-8	FNMA POOL AH8834 4.500% 03/01/41		12/01/2019	Paydown		192,416	192,416	208,230	207,633	0	(15,217)	0	(15,217)	0	192,416	0	0	0	3,743	03/01/2041
3138AA-YS-4	FNMA POOL AH8820 4.500% 03/01/41		12/01/2019	Paydown		7,627	7,627	7,864	7,842	0	(214)	0	(214)	0	7,627	0	0	0	194	03/01/2041
3138AB-VX-4	FNMA POOL AH9629 3.000% 04/01/27		12/01/2019	Paydown		13,171	13,171	14,114	13,842	0	(671)	0	(671)	0	13,171	0	0	0	218	04/01/2027
3138AD-HS-7	FNMA POOL AI0240 4.500% 05/01/26		12/01/2019	Paydown		2,809	2,809	2,995	2,947	0	(138)	0	(138)	0	2,809	0	0	0	69	05/01/2026
3138AE-4L-4	FNMA POOL AI1726 4.500% 05/01/41		12/01/2019	Paydown		14,957	14,957	15,511	15,389	0	(432)	0	(432)	0	14,957	0	0	0	365	05/01/2041
3138AM-7A-7	FNMA POOL AI8088 4.000% 11/01/41		12/01/2019	Paydown		143,754	143,754	154,625	154,233	0	(10,479)	0	(10,479)	0	143,754	0	0	0	2,848	11/01/2041
3138AM-DE-2	FNMA POOL AI7300 4.500% 08/01/41		12/01/2019	Paydown		698	698	752	749	0	(51)	0	(51)	0	698	0	0	0	17	08/01/2041
3138AM-UX-1	FNMA POOL AI7797 4.000% 07/01/41		12/01/2019	Paydown		27,374	27,374	29,504	29,426	0	(2,052)	0	(2,052)	0	27,374	0	0	0	656	07/01/2041
3138AM-YS-8	FNMA POOL AI7920 4.000% 08/01/41		12/01/2019	Paydown		65,167	65,167	67,275	67,126	0	(1,959)	0	(1,959)	0	65,167	0	0	0	1,205	08/01/2041
3138AN-DY-6	FNMA POOL AI8218 4.000% 08/01/41		12/01/2019	Paydown		149,800	149,800	155,886	155,260	0	(5,460)	0	(5,460)	0	149,800	0	0	0	3,827	08/01/2041
3138AU-ES-2	FNMA POOL AJ2844 3.500% 12/01/26		12/01/2019	Paydown		7,550	7,550	7,836	7,724	0	(174)	0	(174)	0	7,550	0	0	0	145	12/01/2026
3138AY-GV-5	FNMA POOL AJ6511 4.000% 12/01/41		12/01/2019	Paydown		6,833	6,833	7,178	7,127	0	(294)	0	(294)	0	6,833	0	0	0	214	12/01/2041
3138E2-TJ-4	FNMA POOL AH9552 3.500% 01/01/27		12/01/2019	Paydown		9,138	9,138	9,681	9,452	0	(314)	0	(314)	0	9,138	0	0	0	174	01/01/2027
3138E3-BC-6	FNMA POOL AJ9934 3.500% 03/01/42		12/01/2019	Paydown		43,659	43,659	45,467	45,295	0	(1,636)	0	(1,636)	0	43,659	0	0	0	720	03/01/2042
3138E4-P4-7	FNMA POOL AK0442 4.000% 01/01/42		12/01/2019	Paydown		71,401	71,401	76,778	76,418	0	(5,018)	0	(5,018)	0	71,401	0	0	0	1,979	01/01/2042
3138E6-AB-2	FNMA POOL AK1801 4.000% 01/01/42		12/01/2019	Paydown		7,774	7,774	7,913	7,912	0	(138)	0	(138)	0	7,774	0	0	0	205	01/01/2042
3138EA-E9-4	FNMA POOL AK5559 4.000% 04/01/42		12/01/2019	Paydown		3,767	3,767	4,087	4,042	0	(275)	0	(275)	0	3,767	0	0	0	82	04/01/2042
3138EC-EV-1	FNMA POOL AK7347 3.500% 03/01/42		12/01/2019	Paydown		311,923	311,923	323,133	322,054	0	(10,131)	0	(10,131)	0	311,923	0	0	0	6,175	03/01/2042
3138EE-CZ-0	FNMA POOL AK9087 3.500% 04/01/27		12/01/2019	Paydown		22,554	22,554	23,841	23,571	0	(1,017)	0	(1,017)	0	22,554	0	0	0	385	04/01/2027
3138EG-GY-4	FNMA POOL AL0214 5.000% 04/01/41		12/01/2019	Paydown		4,086	4,086	4,415	4,388	0	(303)	0	(303)	0	4,086	0	0	0	122	04/01/2041
3138EH-6R-8	FNMA POOL AL1779 5.500% 12/01/38		12/01/2019	Paydown		5,458	5,458	6,025	5,972	0	(514)	0	(514)	0	5,458	0	0	0	161	12/01/2038
3138EH-U8-3	FNMA POOL AL1506 3.500% 12/01/26		12/01/2019	Paydown		100,822	100,822	106,320	104,543	0	(3,722)	0	(3,722)	0	100,822	0	0	0	1,935	12/01/2026
3138EJ-3G-1	FNMA POOL AL2598 4.000% 10/01/42		12/01/2019	Paydown		177,456	177,456	190,876	190,365	0	(12,909)	0	(12,909)	0	177,456	0	0	0	4,592	10/01/2042
3138EJ-SM-1	FNMA POOL AL2323 5.500% 01/01/38		12/01/2019	Paydown		19,820	19,820	21,827	21,646	0	(1,826)	0	(1,826)	0	19,820	0	0	0	593	01/01/2038
3138EJ-XR-4	FNMA POOL AL2487 4.000% 06/01/42		12/01/2019	Paydown		206,784	206,784	226,106	224,352	0	(17,567)	0	(17,567)	0	206,784	0	0	0	5,078	06/01/2042
3138EK-FA-8	FNMA POOL AL2860 3.000% 12/01/42		12/01/2019	Paydown		356,059	356,059	367,019	366,070	0	(10,011)	0	(10,011)	0	356,059	0	0	0	5,839	12/01/2042
3138EK-X2-6	FNMA POOL AL3396 2.500% 03/01/28		12/01/2019	Paydown		109,581	109,581	112,937	112,383	0	(2,802)	0	(2,802)	0	109,581	0	0	0	1,465	03/01/2028
3138EP-C6-9	FNMA POOL AL6392 3.500% 01/01/45		12/01/2019	Paydown		781,827	781,827	804,884	804,233	0	(22,406)	0	(22,406)	0	781,827	0	0	0	16,064	01/01/2045
3138EP-G8-1	FNMA POOL AL6522 3.500% 03/01/45		12/01/2019	Paydown		259,332	259,332	273,980	273,318	0	(13,986)	0	(13,986)	0	259,332	0	0	0	5,225	03/01/2045
3138EP-LC-6	FNMA POOL AL6622 4.500% 01/01/43		12/01/2019	Paydown		402,692	402,692	436,795	435,363	0	(32,671)	0	(32,671)	0	402,692	0	0	0	10,659	01/01/2043
3138EQ-KH-4	FNMA POOL AL7495 3.500% 10/01/45		12/01/2019	Paydown		94,328	94,328	97,069	96,998	0	(2,670)	0	(2,670)	0	94,328	0	0	0	1,981	10/01/2045
3138ER-RT-9	FNMA POOL AL9497 3.500% 07/01/46		12/01/2019	Paydown		677,931	677,931	682,781	682,668	0	(4,737)	0	(4,737)	0	677,931	0	0	0	14,346	07/01/2046
3138ET-YW-0	FNMA POOL AL8824 3.500% 07/01/46		12/01/2019	Paydown		51,151	51,151	53,165	53,114	0	(1,963)	0	(1,963)	0	51,151	0	0	0	1,013	07/01/2046
3138LU-RR-8	FNMA POOL AO4095 3.500% 05/01/42		12/01/2019	Paydown		228,364	228,364	239,925	238,730	0	(10,367)	0	(10,367)	0	228,364	0	0	0	4,823	05/01/2042
3138M3-6B-5	FNMA POOL AP0865 3.500% 07/01/42		12/01/2019	Paydown		151,978	151,978	152,085	152,047	0	(69)	0	(69)	0	151,978	0	0	0	1,637	07/01/2042
3138M6-AB-3	FNMA POOL AP2701 3.500% 09/01/42		12/01/2019	Paydown		224,566	224,566	231,373	230,894	0	(6,328)	0	(6,328)	0	224,566	0	0	0	4,124	09/01/2042
3138M6-TE-7	FNMA POOL AP3248 4.000% 08/01/42		12/01/2019	Paydown		9,783	9,783	10,482	10,359	0	(576)	0	(576)	0	9,783	0	0	0	250	08/01/2042
3138MD-UJ-9	FNMA POOL AP9584 3.000% 10/01/32		12/01/2019	Paydown		44,460	44,460	46,864	46,401	0	(1,940)	0	(1,940)	0	44,460	0	0	0	707	10/01/2032
3138MK-3Q-7	FNMA POOL AQ4406 3.500% 10/01/42		12/01/2019	Paydown		5,007	5,007	5,044	5,038	0	(31)	0	(31)	0	5,007	0	0	0	129	10/01/2042
3138NY-A7-0	FNMA POOL AR1829 3.000% 02/01/43		12/01/2019	Paydown		69,572	69,572	71,833	71,628	0	(2,056)	0	(2,056)	0	69,572	0	0	0	1,737	02/01/2043
3138NY-FW-0	FNMA POOL AR1980 3.000% 02/01/43		12/01/2019	Paydown		625,317	625,317	647,203	644,917	0	(19,600)	0	(19,600)	0	625,317	0	0	0	9,550	02/01/2043
3138W1-LQ-8	FNMA POOL AR3934 2.500% 03/01/28		12/01/2019	Paydown		469,832	469,832	488,332	483,829	0	(13,997)	0	(13,997)	0	469,832	0	0	0	7,066	03/01/2028
3138W4-TM-3	FNMA POOL AR6855 3.000% 02/01/43		12/01/2019	Paydown		543,297	543,297	556,710	555,290	0	(11,992)	0	(11,992)	0	543,297	0	0	0	9,822	02/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138W5-J7-4	FNMA POOL AR7485 3.500% 03/01/43		12/01/2019	Paydown		58,035	58,035	61,637	61,335	0	(3,300)	0	(3,300)	0	58,035	0	0	0	982	03/01/2043
3138WA-6D-4	FNMA POOL AS1767 4.000% 02/01/44		12/01/2019	Paydown		555,589	555,589	583,890	582,119	0	(26,530)	0	(26,530)	0	555,589	0	0	0	13,997	02/01/2044
3138WC-HZ-9	FNMA POOL AS2947 4.000% 07/01/44		12/01/2019	Paydown		10,413	10,413	10,576	10,575	0	(162)	0	(162)	0	10,413	0	0	0	268	07/01/2044
3138WC-JZ-7	FNMA POOL AS2979 3.000% 08/01/29		12/01/2019	Paydown		390,420	390,420	404,878	402,263	0	(11,843)	0	(11,843)	0	390,420	0	0	0	6,910	08/01/2029
3138WC-Z7-1	FNMA POOL AS3465 3.000% 10/01/29		12/01/2019	Paydown		92,296	92,296	97,113	96,301	0	(4,005)	0	(4,005)	0	92,296	0	0	0	1,540	10/01/2029
3138WD-DR-9	FNMA POOL AS3711 4.000% 11/01/44		12/01/2019	Paydown		33,470	33,470	33,993	33,990	0	(520)	0	(520)	0	33,470	0	0	0	718	11/01/2044
3138WE-NC-9	FNMA POOL AS4886 3.500% 05/01/45		12/01/2019	Paydown		326,771	326,771	337,698	337,476	0	(10,704)	0	(10,704)	0	326,771	0	0	0	6,091	05/01/2045
3138WE-T9-0	FNMA POOL AS5075 2.500% 05/01/30		12/01/2019	Paydown		194,263	194,263	196,858	196,465	0	(2,203)	0	(2,203)	0	194,263	0	0	0	2,656	05/01/2030
3138WF-2R-6	FNMA POOL AS6183 3.500% 11/01/45		12/01/2019	Paydown		276,027	276,027	276,760	276,745	0	(717)	0	(717)	0	276,027	0	0	0	5,883	11/01/2045
3138WF-M3-7	FNMA POOL AS5777 2.500% 09/01/30		12/01/2019	Paydown		385,627	385,627	395,087	393,525	0	(7,898)	0	(7,898)	0	385,627	0	0	0	5,325	09/01/2030
3138WG-UC-6	FNMA POOL AS6878 3.000% 03/01/31		12/01/2019	Paydown		243,315	243,315	254,321	253,018	0	(9,703)	0	(9,703)	0	243,315	0	0	0	4,513	03/01/2031
3138WH-N7-3	FNMA POOL AS7613 3.000% 07/01/46		12/01/2019	Paydown		36,373	36,373	36,589	36,585	0	(212)	0	(212)	0	36,373	0	0	0	669	07/01/2046
3138WH-TT-9	FNMA POOL AS7761 4.000% 08/01/46		12/01/2019	Paydown		295,936	295,936	298,086	298,062	0	(2,126)	0	(2,126)	0	295,936	0	0	0	6,806	08/01/2046
3138WH-TU-6	FNMA POOL AS7762 4.000% 08/01/46		12/01/2019	Paydown		86,849	86,849	87,392	87,385	0	(536)	0	(536)	0	86,849	0	0	0	1,872	08/01/2046
3138WJ-4E-5	FNMA POOL AS8920 3.500% 03/01/47		06/10/2019	Bank of America		6,213,613	6,007,799	6,101,671	6,099,691	0	(268)	0	(268)	0	6,099,423	0	114,190	114,190	112,146	03/01/2047
3138WJ-4E-5	FNMA POOL AS8920 3.500% 03/01/47		06/01/2019	Paydown		311,778	311,778	316,649	316,546	0	(4,769)	0	(4,769)	0	311,778	0	0	0	3,833	03/01/2047
3138WJ-5E-4	FNMA POOL AS8944 3.500% 03/01/47		12/01/2019	Paydown		152,911	152,911	158,132	157,957	0	(5,046)	0	(5,046)	0	152,911	0	0	0	3,340	03/01/2047
3138WJ-BH-0	FNMA POOL AS8139 4.000% 10/01/46		12/01/2019	Paydown		709,122	709,122	724,191	723,923	0	(14,801)	0	(14,801)	0	709,122	0	0	0	17,394	10/01/2046
3138WJ-MC-9	FNMA POOL AS8454 3.500% 12/01/46		09/10/2019	Bony/Barclays Capital Inc		4,013,386	3,813,760	3,929,364	3,926,396	0	75	0	75	0	3,926,472	0	86,915	86,915	104,190	12/01/2046
3138WJ-MC-9	FNMA POOL AS8454 3.500% 12/01/46		09/01/2019	Paydown		362,294	362,294	373,276	372,994	0	(10,700)	0	(10,700)	0	362,294	0	0	0	5,076	12/01/2046
3138WJ-MV-7	FNMA POOL AS8471 3.000% 12/01/46		12/01/2019	Paydown		468,115	468,115	466,652	466,669	0	1,446	0	1,446	0	468,115	0	0	0	7,974	12/01/2046
3138WJ-R3-4	FNMA POOL AS8605 3.000% 01/01/32		12/01/2019	Paydown		394,234	394,234	396,821	396,668	0	(2,434)	0	(2,434)	0	394,234	0	0	0	7,125	01/01/2032
3138WJ-TG-3	FNMA POOL AS8650 3.000% 01/01/47		12/01/2019	Paydown		237,695	237,695	228,790	228,909	0	8,785	0	8,785	0	237,695	0	0	0	4,273	01/01/2047
3138WK-L5-2	FNMA POOL AS9347 3.500% 03/01/47		09/10/2019	Bony/Barclays Capital Inc		2,910,857	2,755,433	2,864,359	2,861,625	0	(197)	0	(197)	0	2,861,429	0	49,428	49,428	75,277	03/01/2047
3138WK-L5-2	FNMA POOL AS9347 3.500% 03/01/47		09/01/2019	Paydown		272,395	272,395	283,163	282,893	0	(10,498)	0	(10,498)	0	272,395	0	0	0	3,952	03/01/2047
3138WK-RS-6	FNMA POOL AS9496 2.500% 04/01/32		12/01/2019	Paydown		188,876	188,876	190,912	190,738	0	(1,862)	0	(1,862)	0	188,876	0	0	0	2,585	04/01/2032
3138WL-AK-9	FNMA POOL AS9909 3.500% 07/01/47		09/10/2019	Morgan Stanley		1,810,504	1,729,114	1,790,579	1,788,935	0	209	0	209	0	1,789,143	0	21,361	21,361	47,238	07/01/2047
3138WL-AK-9	FNMA POOL AS9909 3.500% 07/01/47		09/01/2019	Paydown		152,900	152,900	158,335	158,189	0	(5,290)	0	(5,290)	0	152,900	0	0	0	2,436	07/01/2047
3138WT-XP-6	FNMA POOL AT6085 3.000% 05/01/43		12/01/2019	Paydown		223,055	223,055	224,693	224,479	0	(1,424)	0	(1,424)	0	223,055	0	0	0	4,453	05/01/2043
3138WV-SW-2	FNMA POOL AT7732 2.500% 07/01/28		12/01/2019	Paydown		189,413	189,413	193,438	192,568	0	(3,155)	0	(3,155)	0	189,413	0	0	0	2,531	07/01/2028
3138X1-4B-9	FNMA POOL AU2617 2.500% 08/01/28		12/01/2019	Paydown		291,278	291,278	300,198	298,738	0	(7,460)	0	(7,460)	0	291,278	0	0	0	3,890	08/01/2028
3138X1-AJ-5	FNMA POOL AU1808 3.000% 08/01/43		12/01/2019	Paydown		567,946	567,946	550,419	551,721	0	16,225	0	16,225	0	567,946	0	0	0	9,726	08/01/2043
3138X3-XL-1	FNMA POOL AU4282 3.500% 09/01/43		12/01/2019	Paydown		104,742	104,742	107,769	107,557	0	(2,816)	0	(2,816)	0	104,742	0	0	0	2,206	09/01/2043
3138X3-XS-6	FNMA POOL AU4288 4.000% 09/01/43		12/01/2019	Paydown		249,550	249,550	260,390	259,779	0	(10,229)	0	(10,229)	0	249,550	0	0	0	5,908	09/01/2043
3138X3-ZN-5	FNMA POOL AU4348 3.500% 07/01/43		12/01/2019	Paydown		310,563	310,563	314,178	313,970	0	(3,407)	0	(3,407)	0	310,563	0	0	0	5,438	07/01/2043
3138XR-KF-5	FNMA POOL AW2093 3.000% 06/01/29		12/01/2019	Paydown		53,887	53,887	56,700	56,195	0	(2,308)	0	(2,308)	0	53,887	0	0	0	1,005	06/01/2029
3138Y7-X9-8	FNMA POOL AX6103 3.500% 10/01/44		12/01/2019	Paydown		240,467	240,467	247,559	247,407	0	(6,940)	0	(6,940)	0	240,467	0	0	0	4,370	10/01/2044
3138YB-5Q-2	FNMA POOL AX9854 2.500% 03/01/30		12/01/2019	Paydown		19,396	19,396	19,664	19,615	0	(219)	0	(219)	0	19,396	0	0	0	268	03/01/2030
3138YD-2V-0	FNMA POOL AY0787 2.500% 03/01/30		12/01/2019	Paydown		97,607	97,607	98,956	98,646	0	(1,039)	0	(1,039)	0	97,607	0	0	0	1,339	03/01/2030
3138YF-CG-7	FNMA POOL AY1870 3.500% 02/01/45		12/01/2019	Paydown		171,796	171,796	180,520	180,248	0	(8,452)	0	(8,452)	0	171,796	0	0	0	3,811	02/01/2045
3138YK-SF-1	FNMA POOL AY5917 2.500% 05/01/30		12/01/2019	Paydown		85,004	85,004	86,180	85,905	0	(901)	0	(901)	0	85,004	0	0	0	1,159	05/01/2030
31391B-VM-6	FNMA POOL 662220 6.500% 11/01/32		12/01/2019	Paydown		102	102	104	103	0	(1)	0	(1)	0	102	0	0	0	4	11/01/2032
31391D-RC-9	FNMA POOL 663883 6.500% 10/01/32		12/01/2019	Paydown		1,871	1,871	1,964	1,958	0	(87)	0	(87)	0	1,871	0	0	0	67	10/01/2032
31391U-TU-9	FNMA POOL 677463 6.000% 01/01/33		12/01/2019	Paydown		3,712	3,712	3,832	3,773	0	(60)	0	(60)	0	3,712	0	0	0	128	01/01/2033
31400C-CM-4	FNMA POOL 683276 6.500% 02/01/33		12/01/2019	Paydown		408	408	410	408	0	0	0	0	0	408	0	0	0	8	02/01/2033
31401N-2L-2	FNMA POOL 713679 5.000% 08/01/33		12/01/2019	Paydown		67,948	67,948	66,769	67,068	0	879	0	879	0	67,948	0	0	0	2,599	08/01/2033
31401Y-T9-6	FNMA POOL 722476 6.000% 07/01/33		12/01/2019	Paydown		22,865	22,865	23,375	23,136	0	(271)	0	(271)	0	22,865	0	0	0	975	07/01/2033
31402C-4H-2	FNMA POOL 725424 5.500% 04/01/34		12/01/2019	Paydown		23,305	23,305	25,610	25,308	0	(2,003)	0	(2,003)	0	23,305	0	0	0	710	04/01/2034
31402C-QJ-4	FNMA POOL 725057 6.000% 01/01/34		12/01/2019	Paydown		4,769	4,769	4,911	4,879	0	(111)	0	(111)	0	4,769	0	0	0	172	01/01/2034
31402C-TT-9	FNMA POOL 725162 6.000% 02/01/34		12/01/2019	Paydown		40,475	40,475	41,191	41,026	0	(551)	0	(551)	0	40,475	0	0	0	1,276	02/01/2034
31402D-MJ-6	FNMA POOL 725861 6.000% 08/01/19		08/01/2019	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2019
31402E-2V-9	FNMA POOL 727188 5.000% 08/01/33		12/01/2019	Paydown		10,912	10,912	10,244	10,370	0	542	0	542	0	10,912	0	0	0	228	08/01/2033
31402N-JM-1	FNMA POOL 733868 6.000% 12/01/32		12/01/2019	Paydown		726	726	742	739	0	(14)	0	(14)	0	726	0	0	0	31	12/01/2032
31402Q-Y3-9	FNMA POOL 735230 5.500% 02/01/35		12/01/2019	Paydown		13,289	13,289	12,753	12,824	0	464	0	464	0	13,289	0	0	0	398	02/01/2035
31402R-DF-3	FNMA POOL 735502 6.000% 04/01/35		12/01/2019	Paydown		7,662	7,662	7,600	7,604	0	58	0	58	0	7,662	0	0	0	249	04/01/2035
31402R-F8-7	FNMA POOL 735591 5.000% 06/01/35		12/01/2019	Paydown		30,975	30,975	32,768	32,524	0	(1,549)	0	(1,549)	0	30,975	0	0	0	852	06/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402R-RR-2	FNMA POOL 735896 6.000% 09/01/35		12/01/2019	Paydown		3,080	3,080	3,055	3,056	0	24	0	24	0	3,080	0	0	0	95	09/01/2035
31402R-T4-1	FNMA POOL 735971 5.500% 11/01/34		12/01/2019	Paydown		12,514	12,514	12,155	12,206	0	309	0	309	0	12,514	0	0	0	378	11/01/2034
31402T-CJ-2	FNMA POOL 737273 6.500% 09/01/33		12/01/2019	Paydown		270	270	274	272	0	(2)	0	(2)	0	270	0	0	0	9	09/01/2033
31403C-6L-0	FNMA POOL 745275 5.000% 02/01/36		12/01/2019	Paydown		1,817	1,817	1,963	1,947	0	(130)	0	(130)	0	1,817	0	0	0	52	02/01/2036
31403D-BD-0	FNMA POOL 745336 5.000% 03/01/36		12/01/2019	Paydown		5,030	5,030	4,737	4,772	0	257	0	257	0	5,030	0	0	0	140	03/01/2036
31403D-BX-6	FNMA POOL 745354 5.500% 03/01/36		12/01/2019	Paydown		1,397	1,397	1,390	1,390	0	7	0	7	0	1,397	0	0	0	42	03/01/2036
31403D-DX-4	FNMA POOL 745418 5.500% 04/01/36		12/01/2019	Paydown		73,332	73,332	70,808	71,053	0	2,279	0	2,279	0	73,332	0	0	0	2,172	04/01/2036
31403D-SV-2	FNMA POOL 745832 6.000% 04/01/21		12/01/2019	Paydown		1,402	1,402	1,423	1,407	0	(4)	0	(4)	0	1,402	0	0	0	41	04/01/2021
31403D-WH-8	FNMA POOL 745948 6.500% 10/01/36		12/01/2019	Paydown		71,326	71,326	80,966	79,977	0	(8,651)	0	(8,651)	0	71,326	0	0	0	2,595	10/01/2036
31403F-HF-4	FNMA POOL 747330 6.000% 10/01/33		12/01/2019	Paydown		5,712	5,712	5,840	5,782	0	(70)	0	(70)	0	5,712	0	0	0	217	10/01/2033
31403F-NS-9	FNMA POOL 747501 6.000% 11/01/33		12/01/2019	Paydown		1,928	1,928	1,990	1,962	0	(34)	0	(34)	0	1,928	0	0	0	63	11/01/2033
31403K-ET-6	FNMA POOL 750846 5.500% 01/01/34		12/01/2019	Paydown		850	850	858	857	0	(7)	0	(7)	0	850	0	0	0	26	01/01/2034
31404E-DE-3	FNMA POOL 766101 5.500% 02/01/34		12/01/2019	Paydown		15,112	15,112	15,861	15,599	0	(486)	0	(486)	0	15,112	0	0	0	454	02/01/2034
31404L-TH-3	FNMA POOL 771952 6.000% 02/01/34		12/01/2019	Paydown		1,096	1,096	1,090	1,090	0	6	0	6	0	1,096	0	0	0	31	02/01/2034
31404S-FL-4	FNMA POOL 776971 5.000% 04/01/34		12/01/2019	Paydown		18,031	18,031	17,002	17,235	0	795	0	795	0	18,031	0	0	0	514	04/01/2034
31404T-BM-4	FNMA POOL 777744 6.000% 05/01/34		12/01/2019	Paydown		402	402	399	400	0	3	0	3	0	402	0	0	0	13	05/01/2034
31405P-6A-3	FNMA POOL 795665 6.000% 02/01/35		12/01/2019	Paydown		155	155	159	158	0	(2)	0	(2)	0	155	0	0	0	5	02/01/2035
31405S-JS-4	FNMA POOL 797773 5.000% 03/01/20		12/01/2019	Paydown		4,945	4,945	4,764	4,896	0	49	0	49	0	4,945	0	0	0	120	03/01/2020
31405X-GS-6	FNMA POOL 802209 6.000% 10/01/34		12/01/2019	Paydown		545	545	557	553	0	(8)	0	(8)	0	545	0	0	0	19	10/01/2034
31406B-HN-3	FNMA POOL 804937 6.000% 12/01/19		01/01/2019	Paydown		16	16	17	16	0	0	0	0	0	16	0	0	0	0	12/01/2019
31406G-Q2-8	FNMA POOL 809673 5.500% 02/01/35		12/01/2019	Paydown		15,218	15,218	15,541	15,410	0	(193)	0	(193)	0	15,218	0	0	0	679	02/01/2035
31406G-RN-1	FNMA POOL 809693 5.000% 02/01/35		12/01/2019	Paydown		580	580	573	575	0	5	0	5	0	580	0	0	0	16	02/01/2035
31406U-LE-6	FNMA POOL 820325 5.000% 08/01/35		12/01/2019	Paydown		1,084	1,084	1,018	1,026	0	58	0	58	0	1,084	0	0	0	27	08/01/2035
31407H-FQ-4	FNMA POOL 830975 5.000% 08/01/35		12/01/2019	Paydown		891	891	878	880	0	11	0	11	0	891	0	0	0	25	08/01/2035
31407J-DC-3	FNMA POOL 831799 6.500% 09/01/36		12/01/2019	Paydown		482	482	497	494	0	(12)	0	(12)	0	482	0	0	0	17	09/01/2036
31407J-MC-3	FNMA POOL 832055 5.000% 08/01/35		12/01/2019	Paydown		4,840	4,840	4,546	4,638	0	202	0	202	0	4,840	0	0	0	87	08/01/2035
31407K-H5-1	FNMA POOL 832852 5.000% 09/01/35		12/01/2019	Paydown		4,286	4,286	4,221	4,228	0	58	0	58	0	4,286	0	0	0	146	09/01/2035
31407K-RY-7	FNMA POOL 833103 5.500% 09/01/35		12/01/2019	Paydown		732	732	707	708	0	24	0	24	0	732	0	0	0	22	09/01/2035
31407N-CG-6	FNMA POOL 835371 5.000% 09/01/35		12/01/2019	Paydown		17,764	17,764	16,687	16,792	0	972	0	972	0	17,764	0	0	0	448	09/01/2035
31407N-P4-9	FNMA POOL 835743 5.000% 09/01/35		12/01/2019	Paydown		6,913	6,913	6,809	6,814	0	99	0	99	0	6,913	0	0	0	213	09/01/2035
31407Q-ND-4	FNMA POOL 837488 5.000% 09/01/35		12/01/2019	Paydown		21,331	21,331	20,038	20,174	0	1,157	0	1,157	0	21,331	0	0	0	583	09/01/2035
31407R-4F-8	FNMA POOL 838822 5.000% 09/01/35		12/01/2019	Paydown		39,955	39,955	37,534	38,249	0	1,706	0	1,706	0	39,955	0	0	0	1,590	09/01/2035
31407R-TE-4	FNMA POOL 838549 6.000% 10/01/35		12/01/2019	Paydown		421	421	424	424	0	(3)	0	(3)	0	421	0	0	0	14	10/01/2035
31407V-CL-7	FNMA POOL 841675 4.500% 09/01/20		12/01/2019	Paydown		8,909	8,909	8,490	8,813	0	97	0	97	0	8,909	0	0	0	202	09/01/2020
31407V-YH-2	FNMA POOL 842312 6.000% 07/01/31		12/01/2019	Paydown		2,288	2,288	2,278	2,278	0	9	0	9	0	2,288	0	0	0	75	07/01/2031
31407X-DP-3	FNMA POOL 843510 4.500% 11/01/20		12/01/2019	Paydown		5,547	5,547	5,286	5,465	0	82	0	82	0	5,547	0	0	0	130	11/01/2020
31407X-YD-7	FNMA POOL 844108 5.500% 11/01/20		12/01/2019	Paydown		10,789	10,789	10,573	10,696	0	93	0	93	0	10,789	0	0	0	323	11/01/2020
31407Y-4P-1	FNMA POOL 845130 4.000% 12/01/20		12/01/2019	Paydown		11,774	11,774	11,132	11,579	0	195	0	195	0	11,774	0	0	0	219	12/01/2020
31407Y-5W-5	FNMA POOL 845161 5.000% 01/01/21		12/01/2019	Paydown		103	103	101	102	0	1	0	1	0	103	0	0	0	3	01/01/2021
31407Y-VF-3	FNMA POOL 844914 4.000% 11/01/20		12/01/2019	Paydown		6,354	6,354	5,898	6,202	0	152	0	152	0	6,354	0	0	0	141	11/01/2020
31409A-4L-0	FNMA POOL 865827 5.000% 03/01/21		12/01/2019	Paydown		6,211	6,211	6,124	6,175	0	36	0	36	0	6,211	0	0	0	160	03/01/2021
31409A-QN-2	FNMA POOL 865461 6.000% 02/01/36		12/01/2019	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	2	02/01/2036
31409G-XH-4	FNMA POOL 871080 5.000% 11/01/21		12/01/2019	Paydown		3,511	3,511	3,392	3,471	0	40	0	40	0	3,511	0	0	0	94	11/01/2021
31409U-VC-6	FNMA POOL 879111 4.500% 05/01/21		12/01/2019	Paydown		1,101	1,101	1,049	1,087	0	13	0	13	0	1,101	0	0	0	25	05/01/2021
31409X-SS-9	FNMA POOL 881729 6.500% 03/01/36		12/01/2019	Paydown		332	332	366	363	0	(31)	0	(31)	0	332	0	0	0	12	03/01/2036
3140E0-ET-8	FNMA POOL AZ7345 3.500% 11/01/45		12/01/2019	Paydown		462,767	462,767	462,005	462,000	0	768	0	768	0	462,767	0	0	0	9,623	11/01/2045
3140EU-4V-8	FNMA POOL BC0835 4.000% 04/01/46		12/01/2019	Paydown		248,368	248,368	265,792	265,271	0	(16,904)	0	(16,904)	0	248,368	0	0	0	5,705	04/01/2046
3140EV-TB-3	FNMA POOL BC1445 3.000% 07/01/46		12/01/2019	Paydown		279,679	279,679	279,568	279,582	0	98	0	98	0	279,679	0	0	0	4,806	07/01/2046
3140EW-XM-2	FNMA POOL BC2483 3.000% 03/01/31		12/01/2019	Paydown		705,760	705,760	736,692	733,425	0	(27,666)	0	(27,666)	0	705,760	0	0	0	11,601	03/01/2031
3140EY-3H-2	FNMA POOL BC4399 3.000% 03/01/31		12/01/2019	Paydown		531,660	531,660	554,795	552,689	0	(21,029)	0	(21,029)	0	531,660	0	0	0	8,515	03/01/2031
3140F0-GP-3	FNMA POOL BC4705 2.500% 09/01/31		12/01/2019	Paydown		459,272	459,272	474,413	472,938	0	(13,666)	0	(13,666)	0	459,272	0	0	0	5,947	09/01/2031
3140F1-HS-4	FNMA POOL BC5640 4.000% 06/01/46		12/01/2019	Paydown		274,047	274,047	295,243	294,729	0	(20,683)	0	(20,683)	0	274,047	0	0	0	6,904	06/01/2046
3140FG-DZ-9	FNMA POOL BD8219 3.000% 09/01/46		12/01/2019	Paydown		75,557	75,557	75,604	75,598	0	(42)	0	(42)	0	75,557	0	0	0	1,184	09/01/2046
3140FG-GA-1	FNMA POOL BD8292 3.000% 11/01/46		12/01/2019	Paydown		146,303	146,303	145,937	145,940	0	363	0	363	0	146,303	0	0	0	1,962	11/01/2046
3140FG-NP-0	FNMA POOL BD8497 3.000% 12/01/46		12/01/2019	Paydown		32,039	32,039	32,017	32,015	0	24	0	24	0	32,039	0	0	0	354	12/01/2046
3140FH-D9-5	FNMA POOL BD9127 3.000% 10/01/46		04/02/2019	Morgan Stanley		2,471,367	2,490,827	2,570,611	2,567,446	0	254	0	254	0	2,567,700	0	(96,332)	(96,332)	25,531	10/01/2046
3140FH-D9-5	FNMA POOL BD9127 3.000% 10/01/46		04/01/2019	Paydown		95,052	95,052	98,097	97,976	0	(2,924)	0	(2,924)	0	95,052	0	0	0	519	10/01/2046
3140FN-R2-2	FNMA POOL BE3204 2.500% 03/01/32		12/01/2019	Paydown		140,443	140,443	141,957	141,815	0	(1,372)	0	(1,372)	0	140,443	0	0	0	2,151	03/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140H6-KB-4	FNMA POOL BJ4789 3.000% 02/01/33		12/01/2019	Paydown		82,884	82,884	82,975	82,963	0	(79)	0	(79)	0	82,884	0	0	0	1,454	02/01/2033
3140H6-KC-2	FNMA POOL BJ4790 3.000% 02/01/33		12/01/2019	Paydown		424,462	424,462	424,926	424,866	0	(404)	0	(404)	0	424,462	0	0	0	6,384	02/01/2033
3140J5-6X-2	FNMA POOL BM1785 4.000% 08/01/47		12/01/2019	Paydown		648,049	648,049	662,858	662,696	0	(14,647)	0	(14,647)	0	648,049	0	0	0	15,631	08/01/2047
3140J5-SG-5	FNMA POOL BM1418 3.000% 04/01/47		12/01/2019	Paydown		247,195	247,195	248,624	248,583	0	(1,388)	0	(1,388)	0	247,195	0	0	0	4,154	04/01/2047
3140J6-AY-3	FNMA POOL BM1822 3.500% 09/01/47		09/10/2019	Bony/Barclays Capital Inc		774,852	736,311	765,878	765,122	0	(268)	0	(268)	0	764,854	0	9,998	9,998	20,116	09/01/2047
3140J6-AY-3	FNMA POOL BM1822 3.500% 09/01/47		09/01/2019	Paydown		42,619	42,619	44,331	44,287	0	(1,668)	0	(1,668)	0	42,619	0	0	0	590	09/01/2047
3140J8-ER-0	FNMA POOL BM3743 4.000% 03/01/47		12/01/2019	Paydown		279,216	279,216	286,458	286,376	0	(7,160)	0	(7,160)	0	279,216	0	0	0	6,331	03/01/2047
3140J8-JM-6	FNMA POOL BM3867 4.000% 02/01/46		12/01/2019	Paydown		464,852	464,852	470,590	470,544	0	(5,692)	0	(5,692)	0	464,852	0	0	0	10,432	02/01/2046
3140J9-HB-0	FNMA POOL BM4725 4.500% 06/01/44		12/01/2019	Paydown		384,694	384,694	397,317	397,239	0	(12,545)	0	(12,545)	0	384,694	0	0	0	9,299	06/01/2044
3140J9-HN-4	FNMA POOL BM4736 3.500% 02/01/47		12/01/2019	Paydown		324,200	324,200	319,844	319,853	0	4,347	0	4,347	0	324,200	0	0	0	6,736	02/01/2047
31410B-B3-7	FNMA POOL 883958 5.500% 06/01/21		12/01/2019	Paydown		3,036	3,036	3,013	3,021	0	15	0	15	0	3,036	0	0	0	105	06/01/2021
31410E-MF-2	FNMA POOL 886958 6.000% 06/01/36		12/01/2019	Paydown		765	765	757	758	0	7	0	7	0	765	0	0	0	25	06/01/2036
31410F-2S-3	FNMA POOL 888285 6.500% 03/01/37		12/01/2019	Paydown		72,671	72,671	74,139	73,965	0	(1,294)	0	(1,294)	0	72,671	0	0	0	2,512	03/01/2037
31410F-Z9-9	FNMA POOL 888268 6.000% 03/01/37		12/01/2019	Paydown		3,359	3,359	3,356	3,355	0	4	0	4	0	3,359	0	0	0	103	03/01/2037
31410K-K7-8	FNMA POOL 889618 5.500% 05/01/38		12/01/2019	Paydown		30,467	30,467	31,657	31,551	0	(1,085)	0	(1,085)	0	30,467	0	0	0	827	05/01/2038
31410L-C4-2	FNMA POOL 890291 4.500% 08/01/41		12/01/2019	Paydown		149,154	149,154	162,088	161,341	0	(12,188)	0	(12,188)	0	149,154	0	0	0	4,369	08/01/2041
31410T-Y6-6	FNMA POOL 897233 6.000% 10/01/36		12/01/2019	Paydown		634	634	639	636	0	(3)	0	(3)	0	634	0	0	0	20	10/01/2036
31410V-VX-5	FNMA POOL 898930 6.000% 08/01/36		12/01/2019	Paydown		979	979	987	985	0	(6)	0	(6)	0	979	0	0	0	22	08/01/2036
31410X-6R-2	FNMA POOL 900980 6.000% 09/01/36		12/01/2019	Paydown		139	139	140	139	0	(1)	0	(1)	0	139	0	0	0	5	09/01/2036
31410X-X8-4	FNMA POOL 900803 5.000% 12/01/21		12/01/2019	Paydown		4,922	4,922	4,852	4,878	0	43	0	43	0	4,922	0	0	0	137	12/01/2021
31411A-JT-3	FNMA POOL 902174 6.000% 11/01/36		12/01/2019	Paydown		96	96	96	96	0	(1)	0	(1)	0	96	0	0	0	2	11/01/2036
31411B-CW-1	FNMA POOL 902885 6.000% 12/01/36		12/01/2019	Paydown		8,450	8,450	9,292	9,156	0	(706)	0	(706)	0	8,450	0	0	0	363	12/01/2036
31411D-NZ-8	FNMA POOL 905008 4.500% 05/01/22		12/01/2019	Paydown		1,448	1,448	1,380	1,420	0	28	0	28	0	1,448	0	0	0	36	05/01/2022
31411F-GP-3	FNMA POOL 906606 5.500% 12/01/21		11/01/2019	Paydown		6,719	6,719	6,753	6,721	0	(2)	0	(2)	0	6,719	0	0	0	182	12/01/2021
31411F-RE-6	FNMA POOL 906885 6.000% 12/01/36		12/01/2019	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	2	12/01/2036
31411J-RR-9	FNMA POOL 909596 6.500% 02/01/37		12/01/2019	Paydown		442	442	449	448	0	(6)	0	(6)	0	442	0	0	0	16	02/01/2037
31411L-BB-6	FNMA POOL 910934 5.500% 02/01/37		12/01/2019	Paydown		7,469	7,469	7,409	7,411	0	58	0	58	0	7,469	0	0	0	315	02/01/2037
31411R-AK-4	FNMA POOL 912710 5.000% 03/01/37		12/01/2019	Paydown		1,870	1,870	1,987	1,977	0	(108)	0	(108)	0	1,870	0	0	0	35	03/01/2037
31411R-GU-6	FNMA POOL 912911 6.000% 06/01/37		12/01/2019	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	06/01/2037
31411W-4N-4	FNMA POOL 917129 6.000% 06/01/37		12/01/2019	Paydown		846	846	845	845	0	1	0	1	0	846	0	0	0	29	06/01/2037
31411X-ZY-4	FNMA POOL 917959 4.500% 05/01/22		12/01/2019	Paydown		169	169	161	165	0	4	0	4	0	169	0	0	0	4	05/01/2022
31412A-DZ-4	FNMA POOL 919120 6.000% 04/01/37		12/01/2019	Paydown		774	774	786	785	0	(10)	0	(10)	0	774	0	0	0	26	04/01/2037
31412E-2P-0	FNMA POOL 923382 6.000% 06/01/37		12/01/2019	Paydown		10,969	10,969	10,957	10,954	0	15	0	15	0	10,969	0	0	0	249	06/01/2037
31412H-6Q-7	FNMA POOL 926179 4.000% 07/01/24		12/01/2019	Paydown		12,009	12,009	11,986	11,981	0	28	0	28	0	12,009	0	0	0	260	07/01/2024
31412L-B5-8	FNMA POOL 928060 5.500% 02/01/37		12/01/2019	Paydown		6,015	6,015	5,967	5,969	0	46	0	46	0	6,015	0	0	0	155	02/01/2037
31412L-HW-3	FNMA POOL 928245 6.000% 03/01/22		12/01/2019	Paydown		4,046	4,046	4,086	4,054	0	(8)	0	(8)	0	4,046	0	0	0	129	03/01/2022
31412N-UK-0	FNMA POOL 930386 4.500% 01/01/39		12/01/2019	Paydown		8,997	8,997	9,243	9,196	0	(198)	0	(198)	0	8,997	0	0	0	204	01/01/2039
31412P-FL-0	FNMA POOL 930871 5.000% 04/01/39		12/01/2019	Paydown		36,877	36,877	38,796	38,615	0	(1,737)	0	(1,737)	0	36,877	0	0	0	1,122	04/01/2039
31412P-R6-0	FNMA POOL 931209 4.500% 05/01/39		12/01/2019	Paydown		342,035	342,035	368,061	367,331	0	(25,296)	0	(25,296)	0	342,035	0	0	0	8,788	05/01/2039
31412P-YE-5	FNMA POOL 931409 4.000% 06/01/24		12/01/2019	Paydown		6,866	6,866	7,008	6,933	0	(67)	0	(67)	0	6,866	0	0	0	134	06/01/2024
31412Q-4X-4	FNMA POOL 932438 4.000% 01/01/25		12/01/2019	Paydown		8,100	8,100	8,496	8,336	0	(236)	0	(236)	0	8,100	0	0	0	171	01/01/2025
31412Q-GJ-2	FNMA POOL 931801 5.000% 08/01/39		12/01/2019	Paydown		78,621	78,621	81,729	81,385	0	(2,764)	0	(2,764)	0	78,621	0	0	0	2,449	08/01/2039
31412Q-GV-5	FNMA POOL 931812 4.500% 08/01/39		12/01/2019	Paydown		7,492	7,492	7,774	7,734	0	(243)	0	(243)	0	7,492	0	0	0	176	08/01/2039
31412Q-HQ-5	FNMA POOL 931839 4.500% 08/01/39		12/01/2019	Paydown		6,361	6,361	6,588	6,563	0	(201)	0	(201)	0	6,361	0	0	0	187	08/01/2039
31412R-L7-0	FNMA POOL 932850 4.000% 12/01/40		12/01/2019	Paydown		15,951	15,951	15,960	15,955	0	(4)	0	(4)	0	15,951	0	0	0	362	12/01/2040
31412S-XT-7	FNMA POOL 933690 5.000% 06/01/39		12/01/2019	Paydown		56,872	56,872	58,336	58,244	0	(1,372)	0	(1,372)	0	56,872	0	0	0	1,480	06/01/2039
31412S-XU-4	FNMA POOL 933691 5.000% 06/01/39		12/01/2019	Paydown		86,494	86,494	88,720	88,484	0	(1,991)	0	(1,991)	0	86,494	0	0	0	2,120	06/01/2039
31412U-J9-2	FNMA POOL 935088 4.500% 03/01/39		12/01/2019	Paydown		3,297	3,297	3,351	3,340	0	(42)	0	(42)	0	3,297	0	0	0	99	03/01/2039
31412U-WX-4	FNMA POOL 935462 4.500% 06/01/39		12/01/2019	Paydown		3,603	3,603	3,622	3,618	0	(16)	0	(16)	0	3,603	0	0	0	124	06/01/2039
31412Y-EC-2	FNMA POOL 938531 5.500% 05/01/37		12/01/2019	Paydown		18,005	18,005	18,116	18,101	0	(96)	0	(96)	0	18,005	0	0	0	839	05/01/2037
31413B-2N-0	FNMA POOL 940981 6.000% 11/01/37		12/01/2019	Paydown		1,645	1,645	1,672	1,669	0	(24)	0	(24)	0	1,645	0	0	0	61	11/01/2037
31413C-FN-4	FNMA POOL 941273 6.000% 07/01/37		12/01/2019	Paydown		36	36	37	37	0	0	0	0	0	36	0	0	0	1	07/01/2037
31413D-4Y-0	FNMA POOL 942839 6.000% 08/01/37		12/01/2019	Paydown		14,806	14,806	14,946	14,931	0	(125)	0	(125)	0	14,806	0	0	0	233	08/01/2037
31413R-D6-0	FNMA POOL 952925 6.000% 10/01/37		12/01/2019	Paydown		151	151	151	151	0	0	0	0	0	151	0	0	0	5	10/01/2037
31413R-GX-8	FNMA POOL 953014 6.000% 10/01/37		12/01/2019	Paydown		163	163	164	163	0	0	0	0	0	163	0	0	0	5	10/01/2037
31413T-LW-0	FNMA POOL 954941 6.500% 10/01/37		12/01/2019	Paydown		1,836	1,836	1,920	1,913	0	(77)	0	(77)	0	1,836	0	0	0	36	10/01/2037
31414D-DH-6	FNMA POOL 962804 5.000% 04/01/23		12/01/2019	Paydown		2,584	2,584	2,656	2,615	0	(31)	0	(31)	0	2,584	0	0	0	58	04/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31415A-WD-9	FNMA POOL 981344 5.500% 07/01/38		12/01/2019	Paydown		1,734	1,734	1,697	1,699	0	36	0	36	0	1,734	0	0	0	61	07/01/2038
31415L-QY-6	FNMA POOL 983471 5.500% 05/01/38		12/01/2019	Paydown		998	998	1,072	1,062	0	(63)	0	(63)	0	998	0	0	0	22	05/01/2038
31415M-5X-9	FNMA POOL 984762 5.000% 06/01/38		12/01/2019	Paydown		2,458	2,458	2,355	2,363	0	95	0	95	0	2,458	0	0	0	92	06/01/2038
31415R-FA-7	FNMA POOL 986761 5.500% 07/01/38		12/01/2019	Paydown		27,597	27,597	30,314	30,089	0	(2,492)	0	(2,492)	0	27,597	0	0	0	819	07/01/2038
31416B-TA-6	FNMA POOL 995245 5.000% 01/01/39		12/01/2019	Paydown		5,129	5,129	5,563	5,526	0	(397)	0	(397)	0	5,129	0	0	0	155	01/01/2039
31416C-A4-8	FNMA POOL 995627 5.000% 02/01/39		12/01/2019	Paydown		122,873	122,873	133,739	132,767	0	(9,895)	0	(9,895)	0	122,873	0	0	0	3,550	02/01/2039
31416C-JY-3	FNMA POOL 995879 6.000% 04/01/39		12/01/2019	Paydown		34,013	34,013	35,751	35,623	0	(1,609)	0	(1,609)	0	34,013	0	0	0	918	04/01/2039
31416C-ME-3	FNMA POOL 995957 5.000% 06/01/24		12/01/2019	Paydown		42,975	42,975	44,775	43,920	0	(945)	0	(945)	0	42,975	0	0	0	1,134	06/01/2024
31416C-MF-0	FNMA POOL 995958 5.500% 06/01/24		12/01/2019	Paydown		70,830	70,830	74,460	72,770	0	(1,940)	0	(1,940)	0	70,830	0	0	0	1,985	06/01/2024
31416C-MZ-6	FNMA POOL 995976 6.000% 04/01/38		12/01/2019	Paydown		19,441	19,441	20,462	20,374	0	(933)	0	(933)	0	19,441	0	0	0	734	04/01/2038
31416H-VT-9	FNMA POOL AA0625 4.500% 03/01/39		12/01/2019	Paydown		9,340	9,340	9,294	9,296	0	43	0	43	0	9,340	0	0	0	260	03/01/2039
31416L-GU-4	FNMA POOL AA2910 4.500% 04/01/39		12/01/2019	Paydown		12,236	12,236	12,508	12,471	0	(234)	0	(234)	0	12,236	0	0	0	328	04/01/2039
31416M-6W-9	FNMA POOL AA4484 5.000% 04/01/39		12/01/2019	Paydown		1,421	1,421	1,503	1,497	0	(76)	0	(76)	0	1,421	0	0	0	44	04/01/2039
31416N-E5-7	FNMA POOL AA4655 4.000% 05/01/24		12/01/2019	Paydown		84,983	84,983	90,706	88,517	0	(3,535)	0	(3,535)	0	84,983	0	0	0	1,955	05/01/2024
31416Q-A4-7	FNMA POOL AA6326 4.000% 05/01/24		12/01/2019	Paydown		6,632	6,632	6,619	6,616	0	16	0	16	0	6,632	0	0	0	162	05/01/2024
31416S-KG-5	FNMA POOL AA8394 5.000% 06/01/39		12/01/2019	Paydown		4,154	4,154	4,261	4,258	0	(104)	0	(104)	0	4,154	0	0	0	113	06/01/2039
31416S-Z9-5	FNMA POOL AA8867 4.500% 04/01/24		12/01/2019	Paydown		1,935	1,935	2,046	1,998	0	(64)	0	(64)	0	1,935	0	0	0	56	04/01/2024
31416T-AJ-8	FNMA POOL AA9008 4.500% 08/01/39		12/01/2019	Paydown		124,153	124,153	126,714	126,198	0	(2,045)	0	(2,045)	0	124,153	0	0	0	4,003	08/01/2039
31416W-FG-2	FNMA POOL AB1066 4.000% 05/01/25		12/01/2019	Paydown		6,069	6,069	6,325	6,215	0	(146)	0	(146)	0	6,069	0	0	0	138	05/01/2025
31416W-LZ-3	FNMA POOL AB1243 4.000% 07/01/25		12/01/2019	Paydown		10,099	10,099	10,740	10,475	0	(377)	0	(377)	0	10,099	0	0	0	213	07/01/2025
31416X-YZ-7	FNMA POOL AB2527 4.000% 03/01/41		12/01/2019	Paydown		211,020	211,020	219,593	218,757	0	(7,737)	0	(7,737)	0	211,020	0	0	0	5,564	03/01/2041
31416Y-DT-2	FNMA POOL AB2813 4.500% 04/01/41		12/01/2019	Paydown		66,215	66,215	71,657	71,451	0	(5,236)	0	(5,236)	0	66,215	0	0	0	1,955	04/01/2041
31416Y-U9-7	FNMA POOL AB3307 4.000% 07/01/41		12/01/2019	Paydown		75,051	75,051	77,478	77,200	0	(2,150)	0	(2,150)	0	75,051	0	0	0	1,663	07/01/2041
31417A-JV-2	FNMA POOL AB3875 4.000% 11/01/41		12/01/2019	Paydown		688,475	688,475	741,186	738,348	0	(49,873)	0	(49,873)	0	688,475	0	0	0	16,226	11/01/2041
31417D-CA-9	FNMA POOL AB6364 2.500% 10/01/27		12/01/2019	Paydown		380,142	380,142	396,001	390,769	0	(10,627)	0	(10,627)	0	380,142	0	0	0	5,538	10/01/2027
31417G-AT-3	FNMA POOL AB9017 3.000% 04/01/43		12/01/2019	Paydown		194,431	194,431	193,641	193,648	0	783	0	783	0	194,431	0	0	0	3,322	04/01/2043
31417G-F5-0	FNMA POOL AB9187 3.000% 04/01/43		12/01/2019	Paydown		255,189	255,189	267,400	266,232	0	(11,043)	0	(11,043)	0	255,189	0	0	0	4,187	04/01/2043
31417G-L9-5	FNMA POOL AB9351 3.000% 05/01/43		12/01/2019	Paydown		53,041	53,041	55,581	55,289	0	(2,248)	0	(2,248)	0	53,041	0	0	0	871	05/01/2043
31417G-WT-9	FNMA POOL AB9657 3.000% 06/01/28		12/01/2019	Paydown		275,772	275,772	284,950	282,770	0	(6,998)	0	(6,998)	0	275,772	0	0	0	4,435	06/01/2028
31417J-KM-1	FNMA POOL AC0299 5.000% 01/01/34		12/01/2019	Paydown		3,851	3,851	4,132	4,105	0	(254)	0	(254)	0	3,851	0	0	0	163	01/01/2034
31417K-SB-4	FNMA POOL AC1413 4.500% 08/01/39		12/01/2019	Paydown		5,650	5,650	5,715	5,705	0	(56)	0	(56)	0	5,650	0	0	0	149	08/01/2039
31417K-X6-9	FNMA POOL AC1600 4.500% 08/01/29		12/01/2019	Paydown		4,036	4,036	4,119	4,090	0	(54)	0	(54)	0	4,036	0	0	0	108	08/01/2029
31417K-YD-3	FNMA POOL AC1607 4.500% 08/01/39		12/01/2019	Paydown		7,507	7,507	7,935	7,898	0	(391)	0	(391)	0	7,507	0	0	0	178	08/01/2039
31417L-B4-6	FNMA POOL AC1858 4.000% 09/01/39		12/01/2019	Paydown		11,828	11,828	11,597	11,626	0	202	0	202	0	11,828	0	0	0	255	09/01/2039
31417L-CP-8	FNMA POOL AC1877 4.500% 09/01/39		12/01/2019	Paydown		3,590	3,590	3,674	3,664	0	(75)	0	(75)	0	3,590	0	0	0	97	09/01/2039
31417M-FM-0	FNMA POOL AC2871 4.000% 08/01/39		12/01/2019	Paydown		2,668	2,668	2,608	2,622	0	46	0	46	0	2,668	0	0	0	63	08/01/2039
31417Q-YT-5	FNMA POOL AC5221 4.500% 12/01/39		12/01/2019	Paydown		85,046	85,046	85,764	85,563	0	(517)	0	(517)	0	85,046	0	0	0	1,947	12/01/2039
31417S-AB-6	FNMA POOL AC5401 5.000% 10/01/39		12/01/2019	Paydown		5,368	5,368	5,564	5,545	0	(177)	0	(177)	0	5,368	0	0	0	187	10/01/2039
31417S-HQ-6	FNMA POOL AC5638 4.500% 03/01/25		12/01/2019	Paydown		13,352	13,352	14,003	13,896	0	(544)	0	(544)	0	13,352	0	0	0	328	03/01/2025
31417S-YQ-7	FNMA POOL AC6118 4.500% 11/01/39		12/01/2019	Paydown		50,282	50,282	51,311	51,195	0	(912)	0	(912)	0	50,282	0	0	0	1,356	11/01/2039
31417S-YV-6	FNMA POOL AC6123 4.000% 11/01/39		12/01/2019	Paydown		3,409	3,409	3,362	3,365	0	44	0	44	0	3,409	0	0	0	105	11/01/2039
31417T-L6-3	FNMA POOL AC6648 5.000% 12/01/39		12/01/2019	Paydown		4,540	4,540	4,815	4,791	0	(251)	0	(251)	0	4,540	0	0	0	143	12/01/2039
31417T-NK-0	FNMA POOL AC6693 4.500% 01/01/40		12/01/2019	Paydown		65,920	65,920	66,085	66,050	0	(130)	0	(130)	0	65,920	0	0	0	1,826	01/01/2040
31417U-V2-8	FNMA POOL AC7832 4.500% 12/01/39		12/01/2019	Paydown		11,199	11,199	11,315	11,303	0	(104)	0	(104)	0	11,199	0	0	0	392	12/01/2039
31417V-N6-6	FNMA POOL AC8512 4.500% 12/01/39		12/01/2019	Paydown		4,352	4,352	4,550	4,529	0	(178)	0	(178)	0	4,352	0	0	0	118	12/01/2039
31417X-CT-4	FNMA POOL AC9981 5.000% 02/01/40		12/01/2019	Paydown		8,532	8,532	8,771	8,753	0	(221)	0	(221)	0	8,532	0	0	0	242	02/01/2040
31417Y-BQ-9	FNMA POOL MA0046 4.000% 04/01/29		12/01/2019	Paydown		939	939	950	946	0	(7)	0	(7)	0	939	0	0	0	20	04/01/2029
31417Y-FM-4	FNMA POOL MA0171 4.500% 09/01/29		12/01/2019	Paydown		4,443	4,443	4,573	4,537	0	(93)	0	(93)	0	4,443	0	0	0	111	09/01/2029
31417Y-LF-2	FNMA POOL MA0325 4.500% 01/01/40		12/01/2019	Paydown		5,628	5,628	5,630	5,628	0	0	0	0	0	5,628	0	0	0	152	01/01/2040
31417Y-UW-5	FNMA POOL MA0596 4.000% 12/01/25		12/01/2019	Paydown		5,921	5,921	6,196	6,089	0	(168)	0	(168)	0	5,921	0	0	0	140	12/01/2025
31417Y-VJ-3	FNMA POOL MA0616 4.000% 01/01/31		12/01/2019	Paydown		12,710	12,710	12,881	12,835	0	(124)	0	(124)	0	12,710	0	0	0	277	01/01/2031
31417Y-ZA-8	FNMA POOL MA0736 5.000% 05/01/41		12/01/2019	Paydown		123,674	123,674	131,577	130,961	0	(7,288)	0	(7,288)	0	123,674	0	0	0	3,682	05/01/2041
31418A-CH-9	FNMA POOL MA0971 4.000% 02/01/42		12/01/2019	Paydown		12,059	12,059	13,041	12,951	0	(892)	0	(892)	0	12,059	0	0	0	290	02/01/2042
31418A-KN-7	FNMA POOL MA1200 3.000% 10/01/32		12/01/2019	Paydown		43,231	43,231	45,869	45,330	0	(2,099)	0	(2,099)	0	43,231	0	0	0	732	10/01/2032
31418A-MW-5	FNMA POOL MA1272 3.000% 12/01/42		12/01/2019	Paydown		301,914	301,914	317,670	316,022	0	(14,107)	0	(14,107)	0	301,914	0	0	0	5,456	12/01/2042
31418A-ZW-1	FNMA POOL MA1656 4.500% 11/01/43		12/01/2019	Paydown		377,430	377,430	406,268	404,892	0	(27,462)	0	(27,462)	0	377,430	0	0	0	11,429	11/01/2043
31418C-UH-5	FNMA POOL MA3283 3.000% 02/01/33		03/26/2019	Wachovia Securities		4,393,222	4,354,946	4,316,841	4,317,798	0	305	0	305	0	4,318,104	0	75,118	75,118	42,461	02/01/2033
31418C-UH-5	FNMA POOL MA3283 3.000% 02/01/33		12/01/2019	Paydown		605,090	605,090	599,795	599,928	0	5,161	0	5,161	0	605,090	0	0	0	8,781	02/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418M-A5-1	FNMA POOL AD0027 5.000% 12/01/23		12/01/2019	Paydown		39,153	39,153	40,834	40,121	0	(968)	0	(968)	0	39,153	0	0	0	1,008	12/01/2023
31418M-BY-7	FNMA POOL AD0054 5.000% 02/01/24		12/01/2019	Paydown		117,599	117,599	124,894	121,710	0	(4,111)	0	(4,111)	0	117,599	0	0	0	3,034	02/01/2024
31418M-SR-4	FNMA POOL AD0527 5.500% 06/01/39		12/01/2019	Paydown		20,034	20,034	21,417	21,323	0	(1,290)	0	(1,290)	0	20,034	0	0	0	559	06/01/2039
31418M-UM-2	FNMA POOL AD0587 4.500% 12/01/39		12/01/2019	Paydown		56,922	56,922	57,732	57,637	0	(715)	0	(715)	0	56,922	0	0	0	1,372	12/01/2039
31418N-DF-4	FNMA POOL AD1001 4.000% 02/01/40		12/01/2019	Paydown		1,921	1,921	1,856	1,862	0	60	0	60	0	1,921	0	0	0	48	02/01/2040
31418N-YE-4	FNMA POOL AD1608 4.000% 02/01/25		12/01/2019	Paydown		3,503	3,503	3,564	3,536	0	(33)	0	(33)	0	3,503	0	0	0	74	02/01/2025
31418P-UW-3	FNMA POOL AD2396 4.500% 03/01/40		12/01/2019	Paydown		5,784	5,784	5,850	5,839	0	(55)	0	(55)	0	5,784	0	0	0	157	03/01/2040
31418Q-FF-5	FNMA POOL AD2865 4.000% 02/01/25		12/01/2019	Paydown		7,821	7,821	8,207	8,068	0	(247)	0	(247)	0	7,821	0	0	0	175	02/01/2025
31418Q-FG-3	FNMA POOL AD2866 4.500% 02/01/25		12/01/2019	Paydown		9,827	9,827	10,228	10,000	0	(173)	0	(173)	0	9,827	0	0	0	227	02/01/2025
31418Q-ZF-3	FNMA POOL AD3441 5.000% 03/01/40		12/01/2019	Paydown		2,450	2,450	2,539	2,530	0	(80)	0	(80)	0	2,450	0	0	0	81	03/01/2040
31418R-RE-3	FNMA POOL AD4084 4.500% 05/01/40		12/01/2019	Paydown		66,974	66,974	67,445	67,375	0	(401)	0	(401)	0	66,974	0	0	0	2,274	05/01/2040
31418R-ZW-4	FNMA POOL AD4356 4.500% 04/01/40		12/01/2019	Paydown		1,231	1,231	1,229	1,229	0	2	0	2	0	1,231	0	0	0	38	04/01/2040
31418T-KB-2	FNMA POOL AD5689 4.000% 05/01/25		12/01/2019	Paydown		2,258	2,258	2,314	2,289	0	(31)	0	(31)	0	2,258	0	0	0	50	05/01/2025
31418U-4N-1	FNMA POOL AD7128 4.500% 07/01/40		12/01/2019	Paydown		253,888	253,888	276,917	275,609	0	(21,720)	0	(21,720)	0	253,888	0	0	0	6,794	07/01/2040
31418U-C6-9	FNMA POOL AD6392 4.500% 05/01/25		12/01/2019	Paydown		118,850	118,850	126,380	123,260	0	(4,411)	0	(4,411)	0	118,850	0	0	0	2,848	05/01/2025
31418U-CG-7	FNMA POOL AD6370 4.500% 05/01/40		12/01/2019	Paydown		15,017	15,017	15,235	15,211	0	(195)	0	(195)	0	15,017	0	0	0	394	05/01/2040
31418U-EE-0	FNMA POOL AD6432 4.500% 06/01/40		12/01/2019	Paydown		3,948	3,948	4,265	4,238	0	(290)	0	(290)	0	3,948	0	0	0	109	06/01/2040
31418U-VU-5	FNMA POOL AD6926 4.500% 06/01/40		12/01/2019	Paydown		4,162	4,162	4,243	4,231	0	(69)	0	(69)	0	4,162	0	0	0	97	06/01/2040
31418V-2A-9	FNMA POOL AD7968 5.000% 12/01/39		12/01/2019	Paydown		600	600	640	630	0	(30)	0	(30)	0	600	0	0	0	16	12/01/2039
31418V-6M-9	FNMA POOL AD8075 5.000% 06/01/40		12/01/2019	Paydown		5,057	5,057	5,290	5,276	0	(219)	0	(219)	0	5,057	0	0	0	90	06/01/2040
31418V-L6-7	FNMA POOL AD7548 5.000% 06/01/40		12/01/2019	Paydown		24,871	24,871	26,395	26,303	0	(1,432)	0	(1,432)	0	24,871	0	0	0	1,035	06/01/2040
31418W-PW-4	FNMA POOL AD8536 5.000% 08/01/40		12/01/2019	Paydown		10,006	10,006	11,031	10,959	0	(954)	0	(954)	0	10,006	0	0	0	278	08/01/2040
31418X-6C-7	FNMA POOL AD9866 4.500% 10/01/40		12/01/2019	Paydown		4,789	4,789	5,036	5,008	0	(219)	0	(219)	0	4,789	0	0	0	110	10/01/2040
31418X-XX-1	FNMA POOL AD9693 5.000% 08/01/40		12/01/2019	Paydown		15,759	15,759	16,689	16,639	0	(879)	0	(879)	0	15,759	0	0	0	532	08/01/2040
31419A-CU-9	FNMA POOL AE0082 5.000% 05/01/40		12/01/2019	Paydown		22,885	22,885	24,218	24,122	0	(1,238)	0	(1,238)	0	22,885	0	0	0	610	05/01/2040
31419A-NM-5	FNMA POOL AE0395 4.500% 10/01/40		12/01/2019	Paydown		5,866	5,866	6,205	6,177	0	(311)	0	(311)	0	5,866	0	0	0	159	10/01/2040
31419B-4T-9	FNMA POOL AE1733 4.000% 09/01/40		12/01/2019	Paydown		253,881	253,881	254,912	254,747	0	(866)	0	(866)	0	253,881	0	0	0	6,659	09/01/2040
31419B-BT-1	FNMA POOL AE0949 4.000% 02/01/41		12/01/2019	Paydown		15,914	15,914	16,953	16,861	0	(947)	0	(947)	0	15,914	0	0	0	376	02/01/2041
31419B-N4-3	FNMA POOL AE1310 4.000% 07/01/25		12/01/2019	Paydown		4,556	4,556	4,764	4,647	0	(92)	0	(92)	0	4,556	0	0	0	99	07/01/2025
31419E-AP-4	FNMA POOL AE3613 4.500% 09/01/40		12/01/2019	Paydown		21,197	21,197	21,571	21,485	0	(288)	0	(288)	0	21,197	0	0	0	688	09/01/2040
31419F-GP-5	FNMA POOL AE4705 4.000% 09/01/40		12/01/2019	Paydown		16,977	16,977	17,713	17,643	0	(666)	0	(666)	0	16,977	0	0	0	400	09/01/2040
31419G-CH-5	FNMA POOL AE5471 4.500% 10/01/40		12/01/2019	Paydown		29,650	29,650	31,401	31,236	0	(1,587)	0	(1,587)	0	29,650	0	0	0	823	10/01/2040
31419H-XQ-0	FNMA POOL AE6986 4.000% 10/01/40		12/01/2019	Paydown		163,339	163,339	176,049	175,447	0	(12,108)	0	(12,108)	0	163,339	0	0	0	3,244	10/01/2040
31419J-RF-7	FNMA POOL AE7685 4.000% 10/01/40		12/01/2019	Paydown		16,899	16,899	17,873	17,794	0	(894)	0	(894)	0	16,899	0	0	0	415	10/01/2040
31419J-SK-5	FNMA POOL AE7721 4.000% 11/01/40		12/01/2019	Paydown		12,462	12,462	12,696	12,694	0	(232)	0	(232)	0	12,462	0	0	0	257	11/01/2040
31419J-SM-1	FNMA POOL AE7723 4.000% 11/01/40		12/01/2019	Paydown		139,408	139,408	143,231	142,788	0	(3,380)	0	(3,380)	0	139,408	0	0	0	3,389	11/01/2040
31419K-SZ-9	FNMA POOL AE8635 3.500% 11/01/25		12/01/2019	Paydown		14,275	14,275	14,308	14,282	0	(7)	0	(7)	0	14,275	0	0	0	294	11/01/2025
31419L-EJ-8	FNMA POOL AE9136 3.500% 12/01/25		12/01/2019	Paydown		10,457	10,457	10,595	10,543	0	(86)	0	(86)	0	10,457	0	0	0	207	12/01/2025
575832-VG-2	MASSACHUSETTS ST COLLEGE BLDG 5.000% 05/01/36		01/29/2019	Tax Free Exchange		2,279,354	2,000,000	2,347,040	2,280,285	0	(931)	0	(931)	0	2,279,354	0	0	0	24,444	05/01/2036
57586C-BG-9	MASSACHUSETTS ST HLTH & EDL MASS INST OF TECH-SERIES M 5.250% 07/01/19		07/01/2019	Maturity		1,100,000	1,100,000	1,281,841	1,107,768	0	(7,768)	0	(7,768)	0	1,100,000	0	0	0	57,750	07/01/2019
60416S-VZ-0	MINNESOTA ST HSG FIN AGY SERIES D 3.100% 01/01/28		12/01/2019	Call 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	917	01/01/2028
60416S-VZ-0	MINNESOTA ST HSG FIN AGY SERIES D 3.100% 01/01/28		01/01/2019	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	78	01/01/2028
60416S-WA-4	MINNESOTA ST HSG FIN AGY SERIES D 3.150% 07/01/28		12/01/2019	Call 100.0000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,509	07/01/2028
60416S-WA-4	MINNESOTA ST HSG FIN AGY SERIES D 3.150% 07/01/28		01/09/2019	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	79	07/01/2028
64972F-K3-9	NEW YORK NY CITY MUN FIN AUTH 5.000% 06/15/27		07/02/2019	Call 100.0000		1,500,000	1,500,000	1,562,880	1,504,078	0	(4,078)	0	(4,078)	0	1,500,000	0	0	0	41,042	06/15/2027
79765A-3D-6	SAN FRANCISCO CALIFORNIA CITY 5.250% 05/01/24		05/01/2019	Call 100.0000		3,735,000	3,735,000	3,855,678	3,740,219	0	(5,219)	0	(5,219)	0	3,735,000	0	0	0	98,044	05/01/2024
882135-U3-8	TEXAS A & M UNIV REV 5.000% 05/15/22		11/15/2019	Redemption 100.0000		1,500,000	1,500,000	1,695,480	1,520,179	0	(20,179)	0	(20,179)	0	1,500,000	0	0	0	75,000	05/15/2022
927781-PE-8	VIRGINIA COLLEGE BLDG AUTH VA 5.000% 02/01/23		02/01/2019	Call 100.0000		2,000,000	2,000,000	2,121,940	2,001,254	0	(1,254)	0	(1,254)	0	2,000,000	0	0	0	50,000	02/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92817S-LU-0	VIRGINIA ST PUB SCH AUTH 5.000% 08/01/23		08/01/2019	Call 100.0000		6,000,000	6,000,000	6,648,300	6,043,910	0	(43,910)	0	(43,910)	0	6,000,000	0	0	0	300,000	08/01/2023
93978H-SS-5	WASHINGTON ST HLTH CARE FAC 4.000% 08/15/42		05/23/2019	Wells Fargo		3,048,210	3,000,000	3,031,770	3,030,511	0	(409)	0	(409)	0	3,030,102	0	18,108	18,108	94,333	08/15/2042
97710B-Y8-9	WISCONSIN ST HEALTH & EDL FACS 5.000% 02/15/25		03/06/2019	Wells Fargo		2,892,267	2,700,000	2,946,348	2,789,598	0	(5,038)	0	(5,038)	0	2,784,559	0	107,708	107,708	76,125	02/15/2025
3199999. Subtotal - Bonds - U.S. Special Revenues						108,146,875	106,522,005	110,484,461	108,606,147	0	(1,131,995)	0	(1,131,995)	0	107,474,157	0	672,722	672,722	2,601,842	XXX
00206R-BD-3	AT&T INC 3.000% 02/15/22		06/25/2019	US Bancorp		1,015,420	1,000,000	1,035,400	1,020,424	0	(3,103)	0	(3,103)	0	1,017,322	0	(1,902)	(1,902)	26,000	02/15/2022
00206R-GD-8	AT&T INC 3.067% 06/12/24		06/12/2019	Mizuho Securities USA		1,207,069	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	7,069	7,069	23,691	06/12/2024
00287Y-BC-2	ABBVIE INC 3.750% 11/14/23		06/12/2019	Merrill Lynch Pierce Fenner		906,308	875,000	873,880	873,928	0	153	0	153	0	874,081	0	32,227	32,227	24,245	11/14/2023
00774C-AB-3	AECOM SERIES WI 5.125% 03/15/27		01/28/2019	Wells Fargo		352,925	380,000	377,150	324,900	52,494	21	0	52,515	0	377,414	0	(24,489)	(24,489)	7,303	03/15/2027
032654-AR-6	ANALOG DEVICES INC 2.950% 01/12/21		10/10/2019	WELLS FARGO SECURITIES		1,167,104	1,155,000	1,150,057	1,151,393	0	1,376	0	1,376	0	1,152,769	0	14,335	14,335	42,875	01/12/2021
03350W-AA-7	ANDEAVOR LOGIS LP CORP 3.500% 12/01/22		05/02/2019	Bony/Barclays Capital Inc		1,513,230	1,500,000	1,491,490	1,492,585	0	613	0	613	0	1,493,198	0	20,032	20,032	22,604	12/01/2022
03350W-AA-7	ANDEAVOR LOGIS LP CORP 3.500% 12/01/22		09/05/2019	Tax Free Exchange		1,059,494	1,070,000	1,053,768	1,055,972	0	2,452	0	2,452	0	1,058,424	0	1,070	1,070	30,376	12/01/2022
035240-AD-2	ANHEUSER BUSCH INBEV WOR 3.750% 01/15/22		01/24/2019	Various		4,204,145	4,175,000	4,172,203	4,172,463	0	90	0	90	0	4,172,553	0	31,593	31,593	84,867	01/15/2022
037411-AX-3	APACHE CORP 3.625% 02/01/21		01/15/2019	Wachovia Securities		50,163	50,000	52,754	51,207	0	(29)	0	(29)	0	51,179	0	(1,016)	(1,016)	836	02/01/2021
037411-AZ-8	APACHE CORP 3.250% 04/15/22		01/15/2019	Wachovia Securities		209,722	213,000	214,796	214,164	0	(17)	0	(17)	0	214,147	0	(4,425)	(4,425)	1,769	04/15/2022
054561-AA-3	AXA EQUITABLE HOLDINGS I SERIES 144A 3.900% 04/20/23		01/16/2019	Tax Free Exchange		324,584	325,000	324,519	324,581	0	4	0	4	0	324,584	0	0	0	3,028	04/20/2023
05531F-AU-7	BB&T CORPORATION SERIES MTN SERIES MTN 2.625% 06/29/20		02/28/2019	Goldman Sachs & Co		597,396	600,000	599,664	599,895	0	12	0	12	0	599,906	0	(2,510)	(2,510)	2,713	06/29/2020
06051G-GP-8	BANK OF AMERICA CORP SERIES GMTN 2.369% 07/21/21		10/10/2019	Deutsche Bank		1,332,487	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	2,487	2,487	38,860	07/21/2021
06051G-HC-6	BANK OF AMERICA CORP SERIES WI 3.004% 12/20/23		01/02/2019	Mitsubishi Securities		1,760,560	1,814,000	1,818,130	1,817,636	0	(7)	0	(7)	0	1,817,628	0	(57,069)	(57,069)	2,119	12/20/2023
07177M-AD-5	BAXALTA INC SERIES WI 2.875% 06/23/20		08/09/2019	Call 100.7013		753,246	748,000	740,052	745,002	0	1,213	0	1,213	0	746,215	0	1,785	1,785	18,746	06/23/2020
07274E-AD-5	BAYER US FINANCE LLC SERIES 144A 2.375% 10/08/19		10/08/2019	Maturity		2,605,000	2,605,000	2,618,780	2,609,069	0	(4,069)	0	(4,069)	0	2,605,000	0	0	0	61,869	10/08/2019
075887-BE-8	BECTON DICKINSON AND CO 2.675% 12/15/19		09/27/2019	Call 100.1265		327,414	327,000	327,000	327,000	0	0	0	0	0	327,000	0	0	0	7,266	12/15/2019
075887-BE-8	BECTON DICKINSON AND CO 2.675% 12/15/19		12/15/2019	Maturity		118,000	118,000	118,000	118,000	0	0	0	0	0	118,000	0	0	0	3,157	12/15/2019
075887-BR-9	BECTON DICKINSON AND CO 2.404% 06/05/20		10/10/2019	STATE STREET GLOBAL MARKETS, L		1,086,877	1,085,000	1,085,000	1,085,000	0	0	0	0	0	1,085,000	0	1,877	1,877	22,388	06/05/2020
075887-CF-4	BECTON DICKINSON AND CO 2.840% 12/29/20		10/10/2019	RBC Capital Markets		384,100	384,000	381,565	381,582	0	933	0	933	0	382,515	0	1,585	1,585	10,585	12/29/2020
075887-CF-4	BECTON DICKINSON AND CO 2.840% 12/29/20		03/28/2019	Call 100.0000		116,000	116,000	115,264	115,270	0	83	0	83	0	115,353	0	647	647	1,055	12/29/2020
11134L-AB-5	BROADCOM CRP CAYMN FI SERIES WI 2.375% 01/15/20		10/10/2019	TD Securities		5,765,865	5,765,000	5,756,520	5,760,393	0	3,491	0	3,491	0	5,763,884	0	1,981	1,981	171,148	01/15/2020
11680J-AA-0	BRUIN E&P PARTNERS LLC SERIES 144A 8.875% 08/01/23		10/02/2019	Various		494,608	636,000	636,000	562,860	73,140	0	0	73,140	0	636,000	0	(141,393)	(141,393)	66,089	08/01/2023
12429T-AD-6	BWAY HOLDINGS CO SERIES 144A 5.500% 04/15/24		03/12/2019	Barclays		986,888	1,006,000	1,022,750	945,640	72,187	(673)	0	71,514	0	1,017,154	0	(30,266)	(30,266)	22,771	04/15/2024
124847-AC-8	CBS RADIO INC SERIES 144A 7.250% 11/01/24		06/19/2019	Various		517,600	500,000	526,250	465,000	56,826	(2,109)	0	54,717	0	519,718	0	(2,118)	(2,118)	20,930	11/01/2024
12595D-AA-5	CSVC ACQUISITION CORP SERIES 144A 7.750% 06/15/25		12/17/2019	Various		477,923	715,000	711,355	539,825	171,884	294	0	172,178	0	712,003	0	(234,081)	(234,081)	52,052	06/15/2025
126650-DC-1	CVS HEALTH CORP 3.350% 03/09/21		08/21/2019	Corporate Action		301,561	295,000	294,850	294,889	0	32	0	32	0	294,921	0	6,640	6,640	9,443	03/09/2021
14040H-BR-5	CAPITAL ONE FINANCIAL CO 2.400% 10/30/20		10/10/2019	Salomon Smith Barney		1,243,670	1,240,000	1,238,859	1,239,294	0	300	0	300	0	1,239,595	0	4,076	4,076	28,520	10/30/2020
14040H-BU-8	CAPITAL ONE FINANCIAL CORP 3.200% 01/30/23		10/10/2019	Various		2,461,942	2,470,000	2,444,496	2,448,150	0	3,727	0	3,727	0	2,451,877	0	10,065	10,065	60,538	01/30/2023
14987R-AA-6	CB ESCROW CORP SERIES 144A 8.000% 10/15/25		11/08/2019	BARCLAYS BANK PLC		247,520	272,000	276,200	224,400	51,233	(565)	0	50,668	0	275,068	0	(27,548)	(27,548)	23,452	10/15/2025
151020-AE-4	CELGENE CORP 3.950% 10/15/20		11/20/2019	Taxable Exchange		2,039,750	2,000,000	2,112,660	2,059,441	0	(29,150)	0	(29,150)	0	2,030,291	0	9,459	9,459	47,181	10/15/2020
171871-AP-1	CINCINNATI BELL INC SERIES 144A 7.000% 07/15/24		11/08/2019	BARCLAYS BANK PLC		207,015	222,000	199,800	183,150	17,750	2,656	0	20,406	0	203,555	0	3,460	3,460	20,634	07/15/2024

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172967-KV-2	CITIGROUP INC 2.350% 08/02/21		10/10/2019	Credit Suisse Securities		945,734	940,000	940,357	940,210	0	(63)	0	(63)	0	940,147	0	5,587	5,587	26,569	08/02/2021
172967-LF-6	CITIGROUP INC 2.450% 01/10/20		01/30/2019	JP Morgan		363,314	365,000	364,854	364,949	0	4	0	4	0	364,953	0	(1,639)	(1,639)	4,993	01/10/2020
172967-LG-4	CITIGROUP INC 2.750% 04/25/22		01/02/2019	Deutsche Bank		2,936,731	3,025,000	2,939,544	2,948,314	0	182	0	182	0	2,948,497	0	(11,766)	(11,766)	15,944	04/25/2022
17325F-AE-8	CITIBANK NA SERIES BKNT 2.100% 06/12/20		10/10/2019	Mabon Securities Corp		1,586,268	1,585,000	1,584,318	1,584,666	0	181	0	181	0	1,584,847	0	1,421	1,421	28,015	06/12/2020
17401Q-AN-1	CITIZENS BANK NA RI 2.250% 10/30/20		10/10/2019	Boston Institutional Services		2,425,106	2,420,000	2,416,660	2,417,933	0	880	0	880	0	2,418,813	0	6,293	6,293	52,181	10/30/2020
20030N-CR-0	COMCAST CORP 3.700% 04/15/24		06/12/2019	Various		2,477,896	2,400,000	2,397,797	2,397,872	0	178	0	178	0	2,398,050	0	79,846	79,846	41,193	04/15/2024
200340-AS-6	COMERICA INC 3.700% 07/31/23		10/10/2019	Mabon Securities Corp		822,011	780,000	779,930	779,935	0	10	0	10	0	779,946	0	42,065	42,065	34,873	07/31/2023
233331-BA-4	DTE ENERGY COMPANY SERIES D 3.700% 08/01/23		10/10/2019	Mabon Securities Corp		257,453	245,000	244,615	244,643	0	57	0	57	0	244,700	0	12,753	12,753	10,802	08/01/2023
25272K-AG-8	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 5.450% 06/15/23		06/12/2019	Various		1,776,004	1,665,000	1,799,382	1,777,519	0	(9,594)	0	(9,594)	0	1,767,925	0	8,079	8,079	39,654	06/15/2023
256882-AD-3	DPL INC 7.250% 10/15/21		07/18/2019	Citigroup Global Markets		365,723	341,000	364,870	356,304	7,328	(4,753)	0	2,575	0	358,879	0	6,843	6,843	19,023	10/15/2021
256882-AD-3	DPL INC 7.250% 10/15/21		05/07/2019	Call 110.3572		396,182	359,000	384,062	375,112	7,606	(3,098)	0	4,508	0	379,620	0	(20,620)	(20,620)	51,787	10/15/2021
26078J-AB-6	DOWDUPONT INC 4.205% 11/15/23		10/10/2019	Various		2,476,918	2,310,000	2,310,000	2,310,000	0	0	0	0	0	2,310,000	0	166,918	166,918	78,409	11/15/2023
277432-AQ-3	EASTMAN CHEMICAL CO 2.700% 01/15/20		03/12/2019	Morgan Stanley		47,889	48,000	47,745	47,936	0	12	0	12	0	47,948	0	(59)	(59)	860	01/15/2020
337738-AQ-1	FISERV INC 3.800% 10/01/23		05/02/2019	Merrill Lynch Pierce Fenner		586,268	570,000	569,738	569,752	0	19	0	19	0	569,770	0	16,497	16,497	13,297	10/01/2023
345397-WY-5	FORD MOTOR CREDIT CO LLC 2.597% 11/04/19		10/10/2019	JANE STREET EXECUTION SERVICES		499,945	500,000	504,120	501,010	0	(947)	0	(947)	0	500,064	0	(119)	(119)	12,300	11/04/2019
345397-ZB-2	FORD MOTOR CREDIT CO LLC 4.140% 02/15/23		06/12/2019	Morgan Stanley		1,228,478	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(21,522)	(21,522)	34,158	02/15/2023
345397-ZG-1	FORD MOTOR CREDIT CO LLC SERIES FRN 2.866% 10/12/21		01/31/2019	Deutsche Bank		1,118,286	1,170,000	1,170,000	1,170,000	0	0	0	0	0	1,170,000	0	(51,714)	(51,714)	12,607	10/12/2021
345397-ZJ-5	FORD MOTOR CREDIT CO LLC 4.687% 06/09/25		01/02/2019	Morgan Stanley		186,546	200,000	196,492	196,627	0	4	0	4	0	196,631	0	(10,085)	(10,085)	651	06/09/2025
35804G-AK-4	FRESENIUS US FINANCE SERIES 144A 4.500% 01/15/23		10/10/2019	Barclays		304,364	290,000	308,511	304,443	0	(2,940)	0	(2,940)	0	301,502	0	2,862	2,862	16,313	01/15/2023
366651-AB-3	GARTNER INC SERIES 144A 5.125% 04/01/25		01/02/2019	Goldman Sachs & Co		156,938	162,000	168,480	155,869	11,003	(9)	0	10,994	0	166,863	0	(9,926)	(9,926)	2,145	04/01/2025
36962G-4Y-7	GENERAL ELECTRIC CAP CORP SERIES GMTN 4.625% 01/07/21		10/10/2019	WELLS FARGO SECURITIES		464,556	453,000	466,884	464,313	0	(4,341)	0	(4,341)	0	459,972	0	4,584	4,584	26,655	01/07/2021
37045X-BP-0	GENERAL MOTORS FINL CO 2.350% 10/04/19		10/04/2019	Maturity		2,395,000	2,395,000	2,394,305	2,394,819	0	181	0	181	0	2,395,000	0	0	0	56,283	10/04/2019
37045X-BV-7	GENERAL MOTORS FINL CO 2.650% 04/13/20		10/10/2019	BMO Nesbitt Burns		1,367,334	1,365,000	1,363,089	1,364,164	0	510	0	510	0	1,364,674	0	2,660	2,660	36,373	04/13/2020
38141G-WG-5	GOLDMAN SACHS GROUP INC 2.600% 12/27/20		10/10/2019	Various		2,523,193	2,525,000	2,546,867	2,534,444	0	(6,276)	0	(6,276)	0	2,528,167	0	(4,974)	(4,974)	43,946	12/27/2020
404121-AH-8	HCA INC 5.375% 09/01/26		02/25/2019	Morgan Stanley		781,050	762,000	770,998	741,045	29,694	(140)	0	29,554	0	770,599	0	10,451	10,451	20,796	09/01/2026
40573L-AL-0	HALFMOON PARENT INC SERIES 144A 3.750% 07/15/23		06/12/2019	Wachovia Securities		670,586	650,000	649,656	649,656	0	28	0	28	0	649,683	0	20,902	20,902	18,078	07/15/2023
40573L-AL-0	HALFMOON PARENT INC SERIES 144A 3.750% 07/15/23		08/27/2019	Tax Free Exchange		764,644	765,000	764,595	764,595	0	49	0	49	0	764,644	0	0	0	27,094	07/15/2023
413875-AQ-8	HARRIS CORP 2.700% 04/27/20		10/10/2019	Mabon Securities Corp		100,188	100,000	98,626	99,591	0	242	0	242	0	99,833	0	355	355	2,610	04/27/2020
42809H-AF-4	HESS CORP 3.500% 07/15/24		01/02/2019	RBC		880,660	950,000	930,478	893,760	39,104	23	0	39,127	0	932,887	0	(52,227)	(52,227)	15,609	07/15/2024
42824C-BC-2	HP ENTERPRISE CO 3.500% 10/05/21		10/10/2019	Mabon Securities Corp		523,158	510,000	509,291	509,354	0	183	0	183	0	509,537	0	13,621	13,621	19,139	10/05/2021
44644A-AD-9	HUNTINGTON NATIONAL BANK 3.250% 05/14/21		10/10/2019	Credit Suisse Securities		1,155,839	1,135,000	1,132,435	1,132,951	0	664	0	664	0	1,133,616	0	22,223	22,223	33,916	05/14/2021
449934-AD-0	IMS HEALTH INC SERIES 144A 5.000% 10/15/26		02/22/2019	Barclays		1,117,875	1,100,000	1,095,324	1,051,600	43,550	66	0	43,616	0	1,095,216	0	22,659	22,659	20,014	10/15/2026
45687A-AM-4	INGERSOLL RAND GL HLD CO 2.900% 02/21/21		10/10/2019	Boston Institutional Services		2,398,798	2,375,000	2,371,153	2,372,223	0	1,004	0	1,004	0	2,373,228	0	25,570	25,570	79,206	02/21/2021
46284V-AE-1	IRON MOUNTAIN INC SERIES 144A 5.250% 03/15/28		02/13/2019	Citibank		361,770	389,000	389,000	342,320	46,680	0	0	46,680	0	389,000	0	(27,230)	(27,230)	8,147	03/15/2028
46623E-KG-3	JP MORGAN CHASE MTN 2.295% 08/15/21		10/10/2019	STATE STREET GLOBAL MARKETS, L		701,449	700,000	702,583	701,132	0	(546)	0	(546)	0	700,586	0	863	863	18,743	08/15/2021
48125L-RK-0	JP MORGAN CHASE BANK NA 2.604% 02/01/21		10/10/2019	TD Securities		2,904,901	2,900,000	2,875,263	2,880,070	0	7,410	0	7,410	0	2,887,480	0	17,421	17,421	91,039	02/01/2021
494550-BS-4	KINDER MORGAN ENER PART 4.150% 02/01/24		01/02/2019	Pershing		793,800	800,000	804,160	803,963	0	(5)	0	(5)	0	803,957	0	(10,157)	(10,157)	14,110	02/01/2024
50077L-AR-7	KRAFT HEINZ FOODS CO 3.375% 06/15/21		03/01/2019	Mitsubishi Securities		2,815,009	2,820,000	2,817,857	2,818,230	0	124	0	124	0	2,818,354	0	(3,345)	(3,345)	21,150	06/15/2021
502413-BF-3	L3 TECHNOLOGIES INC 3.850% 06/15/23		06/12/2019	Taxable Exchange		1,492,686	1,435,000	1,432,187	1,432,492	0	263	0	263	0	1,432,755	0	59,930	59,930	30,386	06/15/2023
55336V-AQ-3	MPLX LP 3.375% 03/15/23		05/02/2019	BONY/TORONTO DOMINION		246,286	245,000	244,831	244,866	0	10	0	10	0	244,876	0	1,410	1,410	5,306	03/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
565122-AC-2	MAPLE ESCROW SUB SERIES 144A 4.057% 05/25/23		05/31/2019	Tax Free Exchange		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	15,721	05/25/2023
565849-AN-6	MARATHON OIL CORP 2.700% 06/01/20		10/03/2019	Call 100.4000		294,172	293,000	292,309	292,681	0	169	0	169	0	292,850	0	150	150	7,808	06/01/2020
577081-BB-7	MATTEL INC SERIES 144A 6.750% 12/31/25		04/11/2019	Morgan Stanley		249,131	250,000	248,895	223,200	25,755	24	0	25,779	0	248,978	0	153	153	4,187	12/31/2025
59217G-CE-7	MET LIFE GLOB FUNDING I SERIES SERIES 144A 2.050% 06/12/20		10/10/2019	TD Securities		220,081	220,000	219,993	219,997	0	2	0	2	0	219,998	0	83	83	3,796	06/12/2020
61759N-AD-6	MORGAN STANLEY REREMIC TRUST SERIES 2010-R6 CLASS 2A 4.424% 06/21/36		11/01/2019	Paydown		86,936	86,936	84,382	86,542	0	394	0	394	0	86,936	0	0	0	1,877	06/21/2036
644274-AF-9	NEW ENTERPRISE STONE AND L SERIES 144A 6.250% 03/15/26		03/01/2019	Various		364,938	380,000	385,453	345,800	39,021	(128)	0	38,893	0	384,693	0	(19,755)	(19,755)	9,952	03/15/2026
654740-AT-6	NISSAN MOTOR ACCEPTANCE SERIES 144A 2.250% 01/13/20		10/10/2019	JP Morgan		904,710	905,000	904,946	904,981	0	15	0	15	0	904,995	0	(285)	(285)	25,566	01/13/2020
655044-AF-2	NOBLE ENERGY INC 4.150% 12/15/21		10/31/2019	Call 104.5540		73,188	70,000	74,235	72,321	0	(695)	0	(695)	0	71,625	0	(1,625)	(1,625)	5,738	12/15/2021
666807-BL-5	NORTHROP GRUMMAN CORP 2.080% 10/15/20		02/28/2019	Citigroup Global Markets		212,209	215,000	214,968	214,981	0	2	0	2	0	214,982	0	(2,773)	(2,773)	1,689	10/15/2020
69371R-N9-3	PACCAR FINANCIAL CORP SERIES MTN 2.800% 03/01/21		10/11/2019	STATE STREET GLOBAL MARKETS, L		1,209,340	1,195,000	1,194,414	1,194,576	0	152	0	152	0	1,194,728	0	14,612	14,612	37,643	03/01/2021
694308-HZ-3	PACIFIC GAS & ELECTRIC SERIES 144A 4.250% 08/01/23		01/07/2019	Morgan Stanley		1,072,345	1,235,000	1,232,098	1,232,305	0	11	0	11	0	1,232,316	0	(159,971)	(159,971)	22,307	08/01/2023
723787-AJ-6	PIONEER NATURAL RESOURCES CO 7.500% 01/15/20		10/10/2019	TD Securities		126,554	125,000	146,376	131,563	0	(4,973)	0	(4,973)	0	126,590	0	(36)	(36)	11,719	01/15/2020
74166M-AA-4	PRIME SECSRVC BRW/FINANC SERIES 144A 9.250% 05/15/23		03/18/2019	Various		758,186	719,000	757,176	738,688	11,447	(2,643)	0	8,804	0	747,491	0	10,694	10,694	22,908	05/15/2023
74166M-AA-4	PRIME SECSRVC BRW/FINANC SERIES 144A 9.250% 05/15/23		02/01/2019	Call 106.3290		102,076	96,000	96,000	96,000	0	0	0	0	0	96,000	0	0	0	7,951	05/15/2023
74256L-AY-5	PRINCIPAL LIFE GLB FND SERIES 144A 2.150% 01/10/20		01/14/2019	US Bancorp		877,761	885,000	883,770	884,571	0	17	0	17	0	884,588	0	(6,827)	(6,827)	9,831	01/10/2020
747525-AT-0	QUALCOMM INC 2.900% 05/20/24		05/02/2019	US Bancorp		695,191	700,000	658,042	661,833	0	2,218	0	2,218	0	664,050	0	31,141	31,141	9,361	05/20/2024
759187-CD-7	REGIONS BANK SERIES BKNT 3.374% 08/13/21		10/10/2019	WELLS FARGO SECURITIES		2,125,313	2,105,000	2,105,000	2,105,000	0	0	0	0	0	2,105,000	0	20,313	20,313	83,254	08/13/2021
776743-AA-4	ROPER TECHNOLOGIES INC 3.000% 12/15/20		10/10/2019	WELLS FARGO SECURITIES		2,449,905	2,425,000	2,480,023	2,454,496	0	(12,332)	0	(12,332)	0	2,442,165	0	7,740	7,740	60,625	12/15/2020
80282K-AS-5	SANTANDER HOLDINGS USA SERIES WI 3.400% 01/18/23		01/02/2019	Pershing		366,468	380,000	379,004	379,183	0	2	0	2	0	379,185	0	(12,716)	(12,716)	5,958	01/18/2023
806851-AC-5	SCHLUMBERGER HLDGS CORP SERIES 144A 3.000% 12/21/20		11/21/2019	Call 101.2719		764,603	755,000	753,294	754,296	0	312	0	312	0	754,608	0	392	392	30,365	12/21/2020
80874Y-AW-0	SCIENTIFIC GAMES CORP SERIES 144A 5.000% 10/15/25		12/09/2019	Various		1,488,910	1,488,000	1,418,870	1,335,480	84,319	6,147	0	90,466	0	1,425,947	0	62,963	62,963	54,455	10/15/2025
842400-GL-1	SOUTHERN CAL EDISON SERIES D 3.400% 06/01/23		01/02/2019	Pershing		222,723	225,000	224,766	224,791	0	0	0	0	0	224,791	0	(2,068)	(2,068)	701	06/01/2023
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		02/20/2019	Bank of America		491,050	460,000	494,998	472,075	17,809	(774)	0	17,035	0	489,110	0	1,940	1,940	15,798	09/15/2023
86614R-AL-1	SUMMIT MATERIALS LLC/FIN SERIES 144A 5.125% 06/01/25		12/09/2019	Various		104,554	102,000	92,228	92,055	304	1,078	0	1,382	0	93,437	0	11,117	11,117	5,009	06/01/2025
883556-BC-5	THERMO FISHER SCIENTIFIC 3.150% 01/15/23		09/27/2019	Call 104.3180		380,761	365,000	360,500	361,149	0	666	0	666	0	361,815	0	3,185	3,185	29,558	01/15/2023
887317-AK-1	TIME WARNER INC 4.750% 03/29/21		03/27/2019	Call 103.9762		353,519	340,000	376,394	358,952	0	(1,969)	0	(1,969)	0	356,984	0	(16,984)	(16,984)	21,504	03/29/2021
891906-AD-1	TOTAL SYSTEM SERVICES INC 3.800% 04/01/21		01/18/2019	US Bancorp		874,886	875,000	873,040	874,085	0	24	0	24	0	874,109	0	778	778	10,344	04/01/2021
893647-AZ-0	TRANSDIGM INC 6.500% 05/15/25		10/21/2019	Various		442,835	425,000	423,738	405,875	17,901	128	0	18,029	0	423,903	0	18,932	18,932	25,164	05/15/2025
907818-ES-3	UNION PACIFIC CORP 3.750% 07/15/25		08/05/2019	Citigroup Global Markets		2,047,193	1,900,000	1,920,501	1,919,654	0	(1,650)	0	(1,650)	0	1,918,003	0	129,190	129,190	82,927	07/15/2025
913017-DB-2	UNITED TECHNOLOGIES CORP 3.650% 08/16/23		01/04/2019	Citigroup Global Markets		2,281,715	2,300,000	2,299,793	2,299,807	0	1	0	1	0	2,299,808	0	(18,093)	(18,093)	33,114	08/16/2023
928563-AA-3	VMWARE INC 2.300% 08/21/20		10/10/2019	Credit Suisse Securities		1,943,783	1,940,000	1,937,478	1,938,601	0	667	0	667	0	1,939,268	0	4,515	4,515	51,313	08/21/2020
931142-EJ-8	WALMART INC 3.125% 06/23/21		10/10/2019	JANE STREET EXECUTION SERVICES		1,203,318	1,175,000	1,174,941	1,174,948	0	16	0	16	0	1,174,964	0	28,353	28,353	29,783	06/23/2021
949746-RT-0	WELLS FARGO & COMPANY 3.240% 03/04/21		10/10/2019	WELLS FARGO SECURITIES		1,723,751	1,700,000	1,734,328	1,717,905	0	(6,445)	0	(6,445)	0	1,711,460	0	12,290	12,290	57,924	03/04/2021
96950F-AD-6	WILLIAMS PARTNERS LP 5.250% 03/15/20		10/10/2019	Millinium Advisors		202,404	200,000	205,950	202,052	0	(1,331)	0	(1,331)	0	200,721	0	1,683	1,683	11,375	03/15/2020

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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96950F-AG-9	WILLIAMS PARTNERS LP 4.125% 11/15/20		10/10/2019	JP Morgan		812,048	800,000	836,368	816,882	0	(8,103)	0	(8,103)	0	808,779	0	3,269	3,269	30,250	11/15/2020
98877D-AC-9	ZF NA CAPITAL SERIES 144A 4.750% 04/29/25		02/07/2019	Piper Jeffries & Co		1,751,940	1,800,000	1,828,170	1,827,043	0	(413)	0	(413)	0	1,826,630	0	(74,690)	(74,690)	24,225	04/29/2025
064159-LG-9	BANK OF NOVA SCOTIA SERIES BKNT 3.125% 04/20/21	A	10/10/2019	Scotia Capital		2,443,632	2,400,000	2,395,440	2,396,463	0	1,182	0	1,182	0	2,397,645	0	45,987	45,987	73,958	04/20/2021
15135U-AG-4	CENOVUS ENERGY INC 3.000% 08/15/22	A	05/02/2019	JP Morgan		985,950	1,000,000	967,720	972,774	0	2,454	0	2,454	0	975,228	0	10,722	10,722	21,750	08/15/2022
552697-AQ-7	MDC PARTNERS INC-A SERIES 144A 6.500% 05/01/24	A	10/30/2019	Various		331,136	355,000	315,093	317,189	0	3,866	0	3,866	0	321,055	0	10,081	10,081	19,302	05/01/2024
78013X-KG-2	ROYAL BANK OF CANADA SERIES GMTN 3.200% 04/30/21	A	10/10/2019	Mabon Securities Corp		1,229,389	1,205,000	1,204,144	1,204,329	0	222	0	222	0	1,204,550	0	24,839	24,839	36,953	04/30/2021
893526-DK-6	TRANS-CANADA PIPELINES 3.800% 10/01/20	A	10/10/2019	Mabon Securities Corp		238,826	235,000	251,036	241,819	0	(3,042)	0	(3,042)	0	238,776	0	49	49	9,277	10/01/2020
91911K-AN-2	VALEANT PHARMACEUTICALS SERIES 144A 5.500% 11/01/25	A	03/26/2019	Citibank		567,120	556,000	556,000	514,300	41,700	0	0	41,700	0	556,000	0	11,120	11,120	12,487	11/01/2025
91911K-AP-7	VALEANT PHARMACEUTICALS SERIES 144A 9.000% 12/15/25	A	11/21/2019	Various		626,508	556,000	587,774	554,610	32,802	(4,778)	0	28,024	0	582,634	0	43,873	43,873	46,360	12/15/2025
00507U-AP-6	ACTAVIS FUNDING SCS 3.000% 03/12/20	D	10/10/2019	Mabon Securities Corp		776,976	775,000	804,024	784,441	0	(6,663)	0	(6,663)	0	777,778	0	(802)	(802)	25,381	03/12/2020
02154C-AD-5	ALTICE FINANCING SA SERIES 144A 6.625% 02/15/23	D	02/11/2019	Various		527,831	524,000	528,965	503,040	24,911	(180)	0	24,731	0	527,771	0	60	60	12,253	02/15/2023
02154E-AD-1	ALTICE FINCO SA SERIES 144A 7.625% 02/15/25	D	04/30/2019	Citibank		467,349	503,000	506,773	417,490	88,736	(223)	0	88,513	0	506,004	0	(38,655)	(38,655)	22,423	02/15/2025
02154V-AA-9	ALTICE SA SERIES 144A 7.750% 05/15/22	D	02/01/2019	Various		620,495	638,000	603,193	580,580	28,752	666	0	29,418	0	609,998	0	10,497	10,497	23,272	05/15/2022
034863-AS-9	ANGLO AMERICAN CAPITAL SERIES 144A 3.625% 09/11/24	D	02/07/2019	JP Morgan		1,210,888	1,250,000	1,179,575	1,183,852	0	1,125	0	1,125	0	1,184,977	0	25,911	25,911	18,880	09/11/2024
03969A-AL-4	ARDAGH PKG FINHLDGS USA SERIES 144A 6.000% 02/15/25	D	07/29/2019	Various		438,813	425,000	434,540	392,326	41,015	(1,055)	0	39,960	0	432,286	0	6,526	6,526	24,250	02/15/2025
251525-AT-8	DEUTSCHE BANK NY 2.700% 07/13/20	D	04/04/2019	Deutsche Bank		958,467	970,000	968,671	969,307	0	120	0	120	0	969,427	0	(10,961)	(10,961)	19,279	07/13/2020
251526-BP-3	DEUTSCHE BANK NY 3.150% 01/22/21	D	04/04/2019	Goldman Sachs & Co		335,162	340,000	339,980	339,986	0	2	0	2	0	339,988	0	(4,826)	(4,826)	7,616	01/22/2021
25156P-AW-3	DEUTSCHE TELEKOM INT FIN SERIES 144A 2.225% 01/17/20	D	02/06/2019	Pershing		1,909,408	1,925,000	1,923,845	1,924,588	0	39	0	39	0	1,924,627	0	(15,220)	(15,220)	23,795	01/17/2020
25160P-AC-1	DEUTSCHE BANK NY 4.250% 02/04/21	D	04/04/2019	Morgan Stanley		3,803,463	3,795,000	3,791,091	3,791,361	0	407	0	407	0	3,791,768	0	11,695	11,695	82,436	02/04/2021
255882-AA-0	DKT FINANCE APS SERIES 144A 9.375% 06/17/23	D	03/26/2019	Barclays		511,010	476,000	476,000	476,000	0	0	0	0	0	476,000	0	35,010	35,010	12,520	06/17/2023
268317-AN-4	ELECTRICITE DE FRANCE SERIES 144A 2.350% 10/13/20	D	03/12/2019	Paribas		1,784,598	1,800,000	1,769,886	1,770,115	0	3,221	0	3,221	0	1,773,336	0	11,262	11,262	17,441	10/13/2020
36164Q-MS-4	GE CAPITAL INTL FUNDING SERIES WI 2.342% 11/15/20	D	10/10/2019	US Bancorp		549,219	550,000	537,784	540,274	0	4,026	0	4,026	0	544,300	0	4,919	4,919	11,808	11/15/2020
404280-BR-9	HSBC HOLDINGS 2.904% 05/18/24	D	11/05/2019	Bank of New York		201,574	200,000	200,000	200,000	0	0	0	0	0	200,000	0	1,574	1,574	6,875	05/18/2024
45824T-AS-4	INTELSAT JACKSON HLDG SERIES 144A 9.500% 09/30/22	D	06/27/2019	Credit Suisse		1,946,025	1,674,000	2,000,430	1,908,360	8,955	(29,848)	0	(20,893)	0	1,887,467	0	58,558	58,558	119,714	09/30/2022
62947Q-AZ-1	NXP BV NXP FUNDING LLC SERIES 144A 4.875% 03/01/24	D	01/29/2019	Goldman Sachs & Co		297,760	290,000	289,916	289,916	0	0	0	0	0	289,916	0	7,845	7,845	2,121	03/01/2024
80283L-AA-1	SANTANDER UK PLC SERIES 144A 5.000% 11/07/23	D	05/03/2019	CS First Boston		1,451,870	1,400,000	1,435,952	1,432,088	0	(2,086)	0	(2,086)	0	1,430,002	0	21,868	21,868	35,000	11/07/2023
80283L-AP-8	SANTANDER UK PLC 2.125% 11/03/20	D	10/10/2019	JP Morgan		859,415	860,000	857,067	858,180	0	772	0	772	0	858,951	0	464	464	17,361	11/03/2020
86960B-AR-3	SVENSKA HANDELSBANKEN AB GMTN 1.950% 09/08/20	D	10/10/2019	Various		1,335,526	1,345,000	1,343,642	1,344,227	0	228	0	228	0	1,344,455	0	(8,929)	(8,929)	21,400	09/08/2020
874060-AN-6	TAKEDA PHARMACEUTICAL SERIES 144A 4.000% 11/26/21	D	12/13/2019	Tax Free Exchange		2,448,958	2,450,000	2,448,432	2,448,480	0	478	0	478	0	2,448,958	0	0	0	102,628	11/26/2021
92857W-BC-3	VODAFONE GROUP PLC 2.950% 02/19/23	D	06/18/2019	Corporate Action		258,891	255,000	245,086	246,288	0	922	0	922	0	247,210	0	11,681	11,681	6,290	02/19/2023
973147-AD-3	WIND TRE SPA 5.000% 01/20/26	D	03/27/2019	Goldman Sachs & Co		654,313	725,000	640,813	596,095	47,191	2,216	0	49,407	0	645,502	0	8,811	8,811	25,000	01/20/2026
98954U-AB-9	ZIGGO BOND CO BV SERIES 144A 6.000% 01/15/27	D	11/15/2019	Goldman Sachs & Co		418,500	400,000	358,755	350,000	9,209	3,384	0	12,593	0	362,593	0	55,907	55,907	32,267	01/15/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						141,469,991	140,951,936	141,424,337	139,934,641	1,200,306	(94,656)	0	1,105,650	0	141,040,282	0	337,537	337,537	3,795,281	XXX
000000-00-0	DIGITAL RIVER FIRST LIEN TERM LOAN 7.894% 02/05/21		04/04/2019	Redemption 100.0000		493	493	478	488	5	(1)	0	4	0	492	0	1	1	11	02/05/2021
000000-00-0	XO MANAGEMENT HOLDING INC INITIAL TERM LOAN 7.637% 12/04/21		05/29/2019	Redemption 100.0000		875,140	875,140	813,881	813,881	860	7,268	0	8,128	0	822,009	0	53,131	53,131	34,174	12/04/2021

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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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	BIOCLINICA TERM LOAN 6.203% 10/20/23		09/26/2019	Direct		977,950	1,011,675	1,015,446	939,593	83,385	(2,605)	0	80,780	0	1,020,373	0	(42,423)	(42,423)	58,272	10/20/2023
000000-00-0	BIOCLINICA TERM LOAN 6.203% 10/20/23		12/31/2019	Redemption 100.0000		17,422	17,422	17,197	16,181	1,184	12	0	1,196	0	17,377	0	46	46	825	10/20/2023
000000-00-0	ELEMENT MATERIALS TECHNOLOGY 5.299% 06/29/24		09/26/2019	Direct		319,169	318,621	317,824	313,841	7,825	(1,320)	0	6,505	0	320,346	0	(1,177)	(1,177)	15,260	06/29/2024
000000-00-0	ELEMENT MATERIALS TECHNOLOGY 5.299% 06/29/24		12/31/2019	Redemption 100.0000		3,530	3,530	3,522	3,477	87	(8)	0	79	0	3,556	0	(26)	(26)	124	06/29/2024
000000-00-0	MESSER INDUSTRIES USA INC INITIAL TERM B1 LOAN 4.461% 10/01/25		01/31/2019	Citibank		(358,269)	(368,400)	(367,479)	(367,507)	0	0	0	0	0	(367,507)	0	9,238	9,238	0	10/01/2025
000000-00-0	DUCOMMUN INCORPORATED TERM FACILITY 5.765% 11/21/25		09/26/2019	Direct		522,426	520,799	518,195	511,685	6,536	238	0	6,774	0	518,458	0	3,968	3,968	25,326	11/21/2025
000000-00-0	DUCOMMUN INCORPORATED TERM FACILITY 5.765% 11/21/25		12/31/2019	Redemption 100.0000		149,131	149,131	148,386	146,522	1,872	77	0	1,949	0	148,470	0	661	661	7,695	11/21/2025
000000-00-0	AI ALPINE US BIDCO INC FACILITY B USD 5.152% 12/31/25		09/26/2019	Various		791,741	805,651	803,637	773,425	30,241	149	0	30,390	0	803,815	0	(12,074)	(12,074)	32,591	12/31/2025
000000-00-0	AI ALPINE US BIDCO INC FACILITY B USD 5.152% 12/31/25		06/28/2019	Redemption 100.0000		3,902	3,902	3,892	3,746	146	0	0	146	0	3,893	0	9	9	129	12/31/2025
00100U-AG-7	ADVANCED DISPOSAL SERVICES INC TERM LOAN B 3.859% 11/10/23		10/01/2019	Deutsche Bank		802,848	799,848	806,847	770,978	34,891	(1,178)	0	33,713	0	804,691	0	(1,844)	(1,844)	28,511	11/10/2023
00100U-AG-7	ADVANCED DISPOSAL SERVICES INC TERM LOAN B 3.859% 11/10/23		12/27/2019	Redemption 100.0000		14,555	14,555	14,682	14,030	646	(19)	0	627	0	14,656	0	(101)	(101)	383	11/10/2023
00165H-AB-9	AL PARENT LLC TERM LOAN B 5.049% 11/17/23		01/17/2019	Various		608,891	610,418	614,182	595,985	20,162	(18)	0	20,144	0	616,128	0	(7,237)	(7,237)	31,679	11/17/2023
00165H-AB-9	AL PARENT LLC TERM LOAN B 5.049% 11/17/23		01/17/2019	Various		(1,404)	(1,404)	(1,413)	(1,435)	19	0	0	19	0	(1,417)	0	13	13	0	11/17/2023
00165H-AF-0	AL PARENT LLC INCREMENTAL TERM LOAN 0.000% 12/01/23		01/18/2019	Deutsche Bank		(366,707)	(373,238)	(372,305)	(372,305)	0	0	0	0	0	(372,305)	0	5,599	5,599	0	12/01/2023
00215P-AC-9	MCS AMS SUB-HOLDINGS LLC INITIAL TERM LOAN 6.549% 05/15/24		11/26/2019	BARCLAYS BANK PLC		124,737	277,194	157,698	228,339	48,191	73	118,978	(70,714)	0	157,625	0	(32,887)	(32,887)	18,827	05/15/2024
00215P-AC-9	MCS AMS SUB-HOLDINGS LLC INITIAL TERM LOAN 6.549% 05/15/24		12/31/2019	Redemption 100.0000		2,843	2,843	2,837	2,342	496	0	0	496	0	2,838	0	5	5	121	05/15/2024
00216E-AB-5	TRIDENT TPI HOLDINGS INC TRANCHE B1 TERM LOAN 5.049% 10/17/24		10/07/2019	Direct		286,128	296,122	293,531	279,498	18,041	(78)	0	17,963	0	297,460	0	(11,332)	(11,332)	13,145	10/17/2024
00216E-AB-5	TRIDENT TPI HOLDINGS INC TRANCHE B1 TERM LOAN 5.049% 10/17/24		12/31/2019	Redemption 100.0000		6,545	6,545	6,464	6,080	415	9	0	424	0	6,504	0	42	42	249	10/17/2024
00241Y-AM-6	AVSC HOLDING CORP INITIAL TERM LOAN 5.195% 02/22/25		06/07/2019	JPMorgan Chase		415,599	421,677	410,081	400,945	9,156	753	0	9,909	0	410,854	0	4,745	4,745	8,634	02/22/2025
00241Y-AM-6	AVSC HOLDING CORP INITIAL TERM LOAN 5.195% 02/22/25		12/31/2019	Redemption 100.0000		3,030	3,030	2,947	2,881	66	6	0	72	0	2,954	0	77	77	80	02/22/2025
00437M-AB-0	ACCUDYNE INDUSTRIES BORROWER TERM LOAN 4.799% 08/01/24		05/15/2019	Redemption 100.0000		1,877,633	1,877,633	1,882,698	1,786,568	109,341	(1,579)	0	107,762	0	1,894,330	0	(16,696)	(16,696)	38,735	08/01/2024
00485G-AE-8	ACOSTA HOLDCO INC TERM LOAN B 5.049% 09/26/21		05/06/2019	Various		206,793	492,365	473,611	302,467	176,977	1,026	1,820	176,183	0	478,650	0	(271,857)	(271,857)	9,443	09/26/2021
00485G-AE-8	ACOSTA HOLDCO INC TERM LOAN B 5.049% 09/26/21		04/30/2019	Various		2,564	2,564	2,460	1,575	922	4	5	921	0	2,496	0	68	68	31	09/26/2021
00766W-AT-0	AECOM TECHNOLOGY CORPORATION TERM B FACILITY 3.549% 03/16/25		01/30/2019	Various		399,853	409,510	409,510	391,723	17,787	0	0	17,787	0	409,510	0	(9,657)	(9,657)	1,890	03/16/2025
00769E-AS-9	ADVANTAGE SALES TERM LOAN 5.049% 07/11/21		10/28/2019	Various		1,721,610	1,891,130	1,843,299	1,679,948	198,523	2,032	0	200,555	0	1,880,502	0	(158,893)	(158,893)	73,442	07/11/2021
00769E-AS-9	ADVANTAGE SALES TERM LOAN 5.049% 07/11/21		09/30/2019	Redemption 100.0000		11,764	11,764	11,457	10,450	1,194	16	0	1,210	0	11,660	0	104	104	333	07/11/2021
00769E-AW-0	ADVANTAGE SALES TERM B-2 LOAN 5.049% 07/25/21		10/15/2019	Various		304,813	337,076	330,335	299,716	32,380	1,422	0	33,802	0	333,518	0	(28,705)	(28,705)	14,527	07/25/2021
00769E-AW-0	ADVANTAGE SALES TERM B-2 LOAN 5.049% 07/25/21		12/31/2019	Redemption 100.0000		10,287	10,287	10,081	9,147	988	31	0	1,019	0	10,167	0	121	121	362	07/25/2021
00856R-AB-1	AGRO MERCHANTS EUROPEAN INITIAL TERM LOAN 5.695% 11/16/24		03/25/2019	Morgan Stanley		352,041	355,597	353,819	342,262	11,838	53	0	11,891	0	354,152	0	(2,112)	(2,112)	5,696	11/16/2024

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00856R-AB-1	AGRO MERCHANTS EUROPEAN INITIAL TERM LOAN 5.695% 11/16/24		03/29/2019	Redemption 100.0000		875	875	871	842	29	0	0	29	0	871	0	4	4	14	11/16/2024
01310T-AV-1	ALBERTSON'S LLC 2018 TERM B7 LOAN 4.799% 10/29/25		08/15/2019	Redemption 100.0000		328,650	328,650	323,316	312,628	10,730	367	0	11,097	0	323,725	0	4,924	4,924	11,223	10/29/2025
01310T-AV-1	ALBERTSON'S LLC 2018 TERM B7 LOAN 4.799% 10/29/25		08/26/2019	Tax Free Exchange		971,243	985,949	969,948	937,884	32,190	1,169	0	33,359	0	971,243	0	0	0	37,673	10/29/2025
01449B-AY-8	ALERIS INTERNATIONAL INC INITIAL TERM LOAN 7.245% 04/15/23		10/01/2019	Deutsche Bank		1,076,600	1,076,600	1,065,834	1,066,823	0	(1,508)	0	(1,508)	0	1,065,315	0	11,285	11,285	65,116	04/15/2023
01449B-AY-8	ALERIS INTERNATIONAL INC INITIAL TERM LOAN 7.245% 04/15/23		12/31/2019	Redemption 100.0000		18,206	18,206	18,024	18,041	0	(38)	0	(38)	0	18,003	0	203	203	865	04/15/2023
01627G-AL-9	ALION SCIENCE & TECH TERM LOAN 6.299% 08/19/21		09/26/2019	Direct		501,325	500,385	501,580	500,152	1,731	(916)	0	815	0	500,966	0	359	359	26,214	08/19/2021
01627G-AL-9	ALION SCIENCE & TECH TERM LOAN 6.299% 08/19/21		12/31/2019	Redemption 100.0000		7,608	7,608	7,608	7,604	4	0	0	4	0	7,608	0	0	0	441	08/19/2021
01881U-AE-5	ALLIANT HOLDINGS TERM B 4.487% 07/28/22		10/01/2019	Various		3,421,481	3,473,237	3,493,941	3,292,837	219,781	(17,915)	0	201,866	0	3,494,703	0	(73,222)	(73,222)	140,727	07/28/2022
01881U-AE-5	ALLIANT HOLDINGS TERM B 4.487% 07/28/22		12/31/2019	Redemption 100.0000		31,669	31,669	31,814	30,024	1,961	(70)	0	1,891	0	31,915	0	(246)	(246)	913	07/28/2022
02208H-AB-4	ALTRA INDUSTRIAL MOTION CORP TERM LOAN 3.799% 09/26/25		01/07/2019	JPMORGAN CHASE BANK		181,619	183,453	182,995	174,739	8,291	2	0	8,293	0	183,031	0	(1,413)	(1,413)	0	09/26/2025
02208H-AB-4	ALTRA INDUSTRIAL MOTION CORP TERM LOAN 3.799% 09/26/25		12/31/2019	Redemption 100.0000		39,677	39,677	39,578	37,793	1,793	1	0	1,794	0	39,587	0	91	91	1,136	09/26/2025
02376C-AX-3	AMERICAN AIRLINES 2017 REPLACEMENT TERM LOAN 3.715% 10/10/21		06/11/2019	Citibank		3,758,888	3,768,308	3,762,384	3,670,860	106,566	(1,175)	0	105,391	0	3,776,251	0	(17,363)	(17,363)	85,224	10/10/2021
02376C-BA-2	AMERICAN AIRLINES INC TERM LOAN B 3.740% 12/15/23		10/01/2019	Citibank		275,625	275,625	274,936	262,819	13,706	(794)	0	12,912	0	275,732	0	(107)	(107)	11,463	12/15/2023
02474R-AF-0	AMERICAN BUILDERS CONTRACTOR TERM B1 LOAN 3.799% 10/31/23		09/26/2019	Various		1,371,179	1,393,116	1,403,174	1,329,437	77,739	(2,763)	0	74,976	0	1,404,413	0	(33,234)	(33,234)	26,784	10/31/2023
02474R-AF-0	AMERICAN BUILDERS CONTRACTOR TERM B1 LOAN 3.799% 10/31/23		10/30/2019	Redemption 100.0000		726,490	726,490	731,042	693,282	39,203	(2,018)	0	37,185	0	730,467	0	(3,977)	(3,977)	24,998	10/31/2023
03280F-AH-4	ANCESTRY OPERATIONS INC TERM B LOAN 5.049% 10/19/23		08/27/2019	Redemption 100.0000		2,045,830	2,045,830	2,061,843	1,961,439	106,469	1,569	0	108,038	0	2,069,478	0	(23,648)	(23,648)	77,469	10/19/2023
03765V-AH-3	PRIME SECURITY SERVICES TERM LOAN 4.549% 05/02/22		08/13/2019	Various		1,591,807	1,595,009	1,592,849	1,525,227	69,085	35	0	69,120	0	1,594,347	0	(2,540)	(2,540)	47,134	05/02/2022
03765V-AH-3	PRIME SECURITY SERVICES TERM LOAN 4.549% 05/02/22		09/23/2019	Redemption 100.0000		1,572,249	1,572,249	1,579,818	1,503,463	75,448	(1,453)	0	73,995	0	1,577,458	0	(5,209)	(5,209)	53,330	05/02/2022
03835E-AC-8	APPLOVIN CORPORATION INITIAL TERM LOAN 5.549% 08/17/25		11/04/2019	Bank of America		1,009,008	1,011,999	1,006,939	996,819	7,280	3,457	0	10,737	0	1,007,555	0	1,453	1,453	33,479	08/17/2025
03835E-AC-8	APPLOVIN CORPORATION INITIAL TERM LOAN 5.549% 08/17/25		12/31/2019	Redemption 100.0000		8,747	8,747	8,703	8,616	63	29	0	92	0	8,708	0	39	39	278	08/17/2025
03836C-AH-0	AOGEN ASCENSUS INC TERM LOAN 5.445% 12/05/22		09/26/2019	Direct		1,371,621	1,365,640	1,375,980	1,334,913	42,513	(4,197)	0	38,316	0	1,373,230	0	(1,608)	(1,608)	61,492	12/05/2022
03836C-AH-0	AOGEN ASCENSUS INC TERM LOAN 5.445% 12/05/22		12/31/2019	Redemption 100.0000		7,322	7,322	7,377	7,158	226	(9)	0	217	0	7,374	0	(52)	(52)	180	12/05/2022
03836C-AL-1	AOGEN ASCENSUS INC INITIAL INCREMENTAL TERM LOAN 5.445% 12/05/22		01/30/2019	Tax Free Exchange		296,378	295,015	294,278	288,377	8,026	(25)	0	8,001	0	296,378	0	0	0	1,550	12/05/2022
03836C-AM-9	AOGEN ASCENSUS INC INCREMENTAL DDTL COMMITMENT 5.445% 12/05/22		01/31/2019	Tax Free Exchange		93,724	93,929	93,694	91,816	1,904	4	0	1,908	0	93,724	0	0	0	510	12/05/2022
04044P-AF-1	ARISTOCRAT INTERNATIONAL PTY INCREMENTAL TERM LOAN B 3.716% 09/19/24		10/01/2019	UBS Securities Inc		864,396	861,167	860,083	829,006	32,641	(449)	0	32,192	0	861,198	0	3,198	3,198	28,799	09/19/2024
04044P-AF-1	ARISTOCRAT INTERNATIONAL PTY INCREMENTAL TERM LOAN B 3.716% 09/19/24		11/19/2019	Redemption 100.0000		195,792	195,792	195,415	188,480	8,220	(147)	0	8,073	0	196,553	0	(761)	(761)	6,003	09/19/2024
04349T-AF-5	ASCEANA RETAIL GROUP TRANCHE B TERM LOAN ANN TAYLO 6.299% 08/21/22		10/01/2019	GOLDMAN SACHS		374,724	684,427	439,906	638,717	52,095	(3,124)	247,782	(198,811)	0	439,906	0	(65,183)	(65,183)	35,145	08/21/2022
04349V-AB-9	ASCEND PERFORMANCE MATERIALS TERM B LOAN 7.195% 08/12/22		08/27/2019	Redemption 100.0000		2,253,418	2,253,418	2,259,561	2,230,884	62,369	(15,347)	0	47,022	0	2,277,906	0	(24,488)	(24,488)	116,851	08/12/2022
04649V-AT-7	ASURION CORPORATION B4 TERM LOAN 4.799% 08/04/22		10/01/2019	Various		934,985	931,492	937,542	897,558	43,463	(3,618)	0	39,845	0	937,403	0	(2,418)	(2,418)	38,177	08/04/2022

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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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04649V-AT-7	ASURION CORPORATION B4 TERM LOAN 4.799% 08/04/22		12/31/2019	Various		189,920	189,920	190,190	183,001	9,164	(918)	0	8,246	0	191,247	0	(1,328)	(1,328)	7,148	08/04/2022
04649V-AV-2	ASURION CORPORATION TERM LOAN B6 4.799% 11/03/23		10/01/2019	Various		491,660	489,824	488,860	470,843	22,976	(2,294)	0	20,682	0	491,525	0	136	136	20,089	11/03/2023
04649V-AV-2	ASURION CORPORATION TERM LOAN B6 4.799% 11/03/23		12/31/2019	Various		8,578	8,578	8,547	8,246	396	(25)	0	371	0	8,617	0	(39)	(39)	268	11/03/2023
04822D-AJ-8	ATLANTIC AVIATION FBO INC TERM LOAN 5.460% 11/30/25		09/26/2019	Direct		636,126	630,608	624,302	624,340	0	444	0	444	0	624,784	0	11,342	11,342	30,964	11/30/2025
04822D-AJ-8	ATLANTIC AVIATION FBO INC TERM LOAN 5.460% 11/30/25		12/31/2019	Redemption 100.0000		10,641	10,641	10,534	10,535	0	6	0	6	0	10,541	0	100	100	402	11/30/2025
05277H-AB-3	AUTODATA INC INITIAL TERM LOAN 5.049% 12/12/24		05/30/2019	Redemption 100.0000		543,839	543,839	542,499	524,796	20,691	(209)	0	20,482	0	545,278	0	(1,439)	(1,439)	13,927	12/12/2024
05400K-AE-0	AVOLON TERM LOAN B2 3.765% 03/21/22		01/10/2019	Various		316,956	318,805	317,211	318,387	0	41	0	41	0	318,427	0	(1,471)	(1,471)	1,375	03/21/2022
05400K-AE-0	AVOLON TERM LOAN B2 3.765% 03/21/22		05/09/2019	Various		1,428,010	1,428,010	1,427,843	1,430,152	0	(172)	0	(172)	0	1,429,979	0	(1,970)	(1,970)	23,168	03/21/2022
05549P-AB-7	BCP RENAISSANCE PARENT LLC INITIAL TERM LOAN 5.427% 09/20/24		09/26/2019	Various		353,011	364,735	362,912	355,936	7,893	(267)	0	7,626	0	363,563	0	(10,552)	(10,552)	16,945	09/20/2024
05549P-AB-7	BCP RENAISSANCE PARENT LLC INITIAL TERM LOAN 5.427% 09/20/24		12/31/2019	Redemption 100.0000		3,245	3,245	3,228	3,166	70	1	0	71	0	3,237	0	7	7	107	09/20/2024
05604X-AP-1	BWAY HOLDINGS CO INITIAL TERM LOAN 5.260% 08/08/20		11/19/2019	Various		1,914,880	1,953,997	1,956,319	1,844,085	114,129	(3,191)	0	110,938	0	1,955,023	0	(40,143)	(40,143)	110,993	08/08/2020
05604X-AP-1	BWAY HOLDINGS CO INITIAL TERM LOAN 5.260% 08/08/20		12/27/2019	Redemption 100.0000		24,812	24,812	24,667	23,417	1,308	40	0	1,348	0	24,764	0	48	48	801	08/08/2020
05988H-AB-3	BOXER PARENT COMPANY INC INITIAL DOLLAR TERM LOAN 6.195% 06/28/25		10/01/2019	Various		1,997,360	2,058,284	2,037,701	1,990,433	47,863	1,434	0	49,297	0	2,039,730	0	(42,370)	(42,370)	75,647	06/28/2025
05988H-AB-3	BOXER PARENT COMPANY INC INITIAL DOLLAR TERM LOAN 6.195% 06/28/25		09/30/2019	Redemption 100.0000		10,450	10,450	10,345	10,105	243	5	0	248	0	10,353	0	96	96	319	06/28/2025
06832E-AB-6	PROJECT DEEP BLUE HOLDINGS LLC TERM LOAN 5.014% 01/10/25		09/26/2019	Direct		821,920	820,177	823,064	784,299	39,802	(704)	0	39,098	0	823,396	0	(1,476)	(1,476)	32,029	01/10/2025
06832E-AB-6	PROJECT DEEP BLUE HOLDINGS LLC TERM LOAN 5.014% 01/10/25		08/30/2019	Redemption 100.0000		6,229	6,229	6,251	5,957	302	7	0	309	0	6,266	0	(37)	(37)	154	01/10/2025
08078U-AC-7	BELRON FINANCE US LLC INITIAL TERM B LOAN 4.394% 11/15/24		10/01/2019	JPMorgan Chase		294,078	293,344	292,978	280,877	13,594	(535)	0	13,059	0	293,937	0	141	141	11,059	11/15/2024
08078U-AC-7	BELRON FINANCE US LLC INITIAL TERM B LOAN 4.394% 11/15/24		12/31/2019	Redemption 100.0000		4,986	4,986	4,980	4,774	231	(5)	0	226	0	5,000	0	(15)	(15)	146	11/15/2024
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC INITIAL TERM LOAN 5.549% 07/31/25		11/15/2019	Credit Suisse		1,257,906	1,258,414	1,252,122	1,223,135	29,274	630	0	29,904	0	1,253,039	0	4,867	4,867	60,769	07/31/2025
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC INITIAL TERM LOAN 5.549% 07/31/25		12/31/2019	Redemption 100.0000		19,959	19,959	19,859	19,400	464	7	0	471	0	19,871	0	89	89	689	07/31/2025
12626J-AE-7	CPG INTERNATIONAL INC TERM LOAN 5.695% 05/05/24		11/07/2019	Various		1,860,538	1,865,483	1,877,579	1,795,527	102,610	(12,932)	0	89,678	0	1,885,205	0	(24,667)	(24,667)	90,426	05/05/2024
12626J-AE-7	CPG INTERNATIONAL INC TERM LOAN 5.695% 05/05/24		12/31/2019	Redemption 100.0000		28,315	28,315	28,352	27,253	1,618	(101)	0	1,517	0	28,770	0	(456)	(456)	1,037	05/05/2024
12684H-AB-6	LUCID ENERGY GROUP II BORROWER INITIAL TERM LOAN 4.799% 02/01/25		06/03/2019	GOLDMAN SACHS		689,856	690,779	688,582	658,617	34,305	(189)	0	34,116	0	692,733	0	(2,877)	(2,877)	15,223	02/01/2025
12684H-AB-6	LUCID ENERGY GROUP II BORROWER INITIAL TERM LOAN 4.799% 02/01/25		03/29/2019	Redemption 100.0000		1,744	1,744	1,739	1,663	87	0	0	87	0	1,750	0	(5)	(5)	22	02/01/2025
12709Q-AE-1	CABOT MICROELECTRONICS INITIAL TERM LOAN 4.049% 11/01/25		01/10/2019	Various		554,273	558,722	557,325	539,865	17,475	8	0	17,483	0	557,347	0	(3,075)	(3,075)	0	11/01/2025
12769L-AB-5	CAESARS RESORT COLLECTION LLC TERM LOAN 4.549% 09/18/24		10/01/2019	Credit Suisse		1,320,262	1,328,565	1,325,244	1,280,166	48,288	(1,219)	0	47,069	0	1,327,234	0	(6,972)	(6,972)	51,969	09/18/2024
12769L-AB-5	CAESARS RESORT COLLECTION LLC TERM LOAN 4.549% 09/18/24		12/31/2019	Redemption 100.0000		22,581	22,581	22,525	21,759	821	(12)	0	809	0	22,568	0	13	13	666	09/18/2024
13322H-AE-6	CAMELOT FINANCE LP Term Loan B 5.049% 09/16/23		12/11/2019	Direct		1,000,327	992,876	1,001,796	950,679	52,843	(2,874)	0	49,969	0	1,000,648	0	(320)	(320)	42,522	09/16/2023
13322H-AE-6	CAMELOT FINANCE LP Term Loan B 5.049% 09/16/23		10/31/2019	Redemption 100.0000		1,352,283	1,352,283	1,359,293	1,294,811	67,797	(1,292)	0	66,505	0	1,361,317	0	(9,033)	(9,033)	36,076	09/16/2023
15670B-AB-8	CENTURYLINK INC INITIAL TERM B LOAN 4.549% 01/31/25		04/17/2019	Various		1,606,968	1,625,154	1,620,529	1,521,957	131,444	(1,302)	0	130,142	0	1,652,099	0	(45,131)	(45,131)	21,912	01/31/2025

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15670B-AB-8	CENTURYLINK INC INITIAL TERM B LOAN 4.549% 01/31/25		03/29/2019	Redemption 100.0000		2,055	2,055	2,052	1,924	168	(2)	0	166	0	2,091	0	(36)	(36)	30	01/31/2025
15911A-AC-7	CHANGE HEALTHCARE TERM B 4.549% 02/03/24		10/01/2019	Bank of America		456,954	458,674	460,968	436,504	24,675	(524)	0	24,151	0	460,656	0	(3,701)	(3,701)	17,697	02/03/2024
15911A-AC-7	CHANGE HEALTHCARE TERM B 4.549% 02/03/24		12/31/2019	Redemption 100.0000		216,299	216,299	217,200	205,844	11,692	(173)	0	11,519	0	217,364	0	(1,065)	(1,065)	6,158	02/03/2024
16282F-AC-5	CHECKOUT HOLDING CORP TERM B LOAN FIRST LIEN 7.409% 04/09/21		02/15/2019	Various		753,870	843,605	418,132	161,358	267,283	0	0	267,283	0	428,642	0	325,228	325,228	14,808	04/09/2021
16282F-AC-5	CHECKOUT HOLDING CORP TERM B LOAN FIRST LIEN 7.409% 04/09/21		01/23/2019	Tax Free Exchange		69,552	152,648	69,552	29,766	39,785	0	0	39,785	0	69,552	0	0	0	1,879	04/09/2021
17875L-AL-3	CITYCENTER HOLDINGS LLC TERM LOAN FACILITY 4.049% 04/18/24		10/01/2019	Deutsche Bank		1,263,647	1,258,926	1,265,220	1,196,426	71,015	(2,478)	0	68,537	0	1,264,963	0	(1,316)	(1,316)	44,472	04/18/2024
17875L-AL-3	CITYCENTER HOLDINGS LLC TERM LOAN FACILITY 4.049% 04/18/24		12/31/2019	Redemption 100.0000		21,506	21,506	21,537	20,439	1,150	(19)	0	1,131	0	21,569	0	(63)	(63)	575	04/18/2024
18143E-AC-3	CLARK EQUIPMENT COMPANY TRANCHE B TERM LOAN 3.945% 05/18/24		06/10/2019	Various		893,492	900,485	905,908	859,963	45,075	(295)	0	44,780	0	904,743	0	(11,250)	(11,250)	6,443	05/18/2024
18143E-AC-3	CLARK EQUIPMENT COMPANY TRANCHE B TERM LOAN 3.945% 05/18/24		03/29/2019	Redemption 100.0000		1,463	1,463	1,467	1,397	69	0	0	69	0	1,466	0	(3)	(3)	22	05/18/2024
19633F-AD-3	COLORADO BUYER INC TERM LOAN FIRST LIEN 4.718% 03/15/24		10/01/2019	Citibank		615,515	691,590	693,322	664,618	28,546	(709)	0	27,837	0	692,456	0	(76,940)	(76,940)	29,715	03/15/2024
19633F-AD-3	COLORADO BUYER INC TERM LOAN FIRST LIEN 4.718% 03/15/24		09/30/2019	Redemption 100.0000		8,054	8,054	8,075	7,740	332	8	0	340	0	8,081	0	(26)	(26)	230	03/15/2024
20341U-AD-1	COMMUNICATIONS SALES LEASING TERM LOAN 4.799% 10/24/22		09/30/2019	Various		561,561	574,497	575,235	521,836	56,252	(1,702)	0	54,550	0	576,386	0	(14,826)	(14,826)	29,817	10/24/2022
20341U-AD-1	COMMUNICATIONS SALES LEASING TERM LOAN 4.799% 10/24/22		12/31/2019	Various		9,838	9,838	9,805	8,937	904	(5)	0	899	0	9,835	0	4	4	376	10/24/2022
20451V-AD-5	COMPASS POWER GENERATION LLC TERM LOAN 5.299% 12/14/24		11/05/2019	Various		602,244	600,470	597,468	594,165	9,832	(2,320)	0	7,512	0	601,677	0	567	567	28,617	12/14/2024
20451V-AD-5	COMPASS POWER GENERATION LLC TERM LOAN 5.299% 12/14/24		09/30/2019	Redemption 100.0000		17,652	17,652	17,564	17,467	289	(6)	0	283	0	17,750	0	(97)	(97)	139	12/14/2024
20589K-AD-4	CONCENTRA INC TERM LOAN 4.460% 06/01/22		11/15/2019	Various		2,424,173	2,412,984	2,436,488	2,316,465	129,466	(13,129)	0	116,337	0	2,432,802	0	(8,629)	(8,629)	97,830	06/01/2022
20589K-AD-4	CONCENTRA INC TERM LOAN 4.460% 06/01/22		12/10/2019	Redemption 100.0000		1,145,393	1,145,393	1,150,875	1,099,578	52,914	(3,805)	0	49,109	0	1,148,686	0	(3,293)	(3,293)	64,937	06/01/2022
22834K-AB-7	CROWN FINANCE US INC INITIAL DOLLAR TRANCHE 4.299% 02/07/25		09/26/2019	Direct		900,670	905,765	903,501	859,721	44,313	(45)	0	44,268	0	903,989	0	(3,318)	(3,318)	34,645	02/07/2025
22834K-AB-7	CROWN FINANCE US INC INITIAL DOLLAR TRANCHE 4.299% 02/07/25		12/31/2019	Redemption 100.0000		370,291	370,291	369,365	351,467	18,116	27	0	18,143	0	369,610	0	681	681	6,580	02/07/2025
22860E-AB-8	CROWN SUBSEA COMMUNICATIONS INITIAL TERM LOAN 7.691% 10/31/25		09/26/2019	Direct		389,599	388,143	380,380	376,014	10,227	190	0	10,417	0	386,430	0	3,169	3,169	30,075	10/31/2025
22860E-AB-8	CROWN SUBSEA COMMUNICATIONS INITIAL TERM LOAN 7.691% 10/31/25		12/19/2019	Redemption 100.0000		111,732	111,732	109,497	108,240	2,944	54	0	2,998	0	111,238	0	493	493	8,706	10/31/2025
23338D-AM-8	DXP ENTERPRISES INC TERM LOAN 6.549% 08/16/23		09/26/2019	Direct		227,081	225,670	223,413	223,978	158	(362)	0	(204)	0	223,773	0	3,307	3,307	12,250	08/16/2023
23338D-AM-8	DXP ENTERPRISES INC TERM LOAN 6.549% 08/16/23		12/31/2019	Redemption 100.0000		3,857	3,857	3,818	3,828	3	(3)	0	0	0	3,828	0	29	29	158	08/16/2023
23370P-AP-3	DAE AVIATION HOLDINGS INC TERM LOAN 5.549% 07/07/22		04/04/2019	Redemption 100.0000		3,133,730	3,133,730	3,142,943	3,104,837	42,108	(1,001)	0	41,107	0	3,145,945	0	(12,215)	(12,215)	51,161	07/07/2022
24702N-AX-8	DELL INTERNATIONAL LLC TERM A2 LOAN 3.549% 09/07/21		01/10/2019	PNC BANK NAT		690,837	696,057	696,927	709,991	0	(224)	0	(224)	0	709,766	0	(18,930)	(18,930)	0	09/07/2021
24702N-AX-8	DELL INTERNATIONAL LLC TERM A2 LOAN 3.549% 09/07/21		07/23/2019	Redemption 100.0000		1,768,378	1,768,378	1,765,259	1,773,017	0	(847)	0	(847)	0	1,772,170	0	(3,793)	(3,793)	34,503	09/07/2021
24702N-AZ-3	DELL INTERNATIONAL LLC TERM B LOAN 3.799% 09/07/23		01/15/2019	Various		0	0	0	41	0	456	0	456	0	497	0	(497)	(497)	96	09/07/2023
24702N-AZ-3	DELL INTERNATIONAL LLC TERM B LOAN 3.799% 09/07/23		09/19/2019	Various		104,072	104,072	104,444	105,053	0	(178)	0	(178)	0	104,876	0	(803)	(803)	3,066	09/07/2023
24702N-AZ-3	DELL INTERNATIONAL LLC TERM B LOAN 3.799% 09/07/23		09/19/2019	Various		2,490,203	2,471,717	2,480,554	2,495,014	0	(4,811)	0	(4,811)	0	2,490,203	0	0	0	86,398	09/07/2023
26929C-AC-0	EXC HOLDINGS III CORP INITIAL USD TERM LOAN 5.445% 11/16/24		09/26/2019	Direct		667,461	667,041	665,652	645,402	20,453	141	0	20,594	0	665,997	0	1,465	1,465	30,324	11/16/2024

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26929C-AC-0	EXC HOLDINGS III CORP INITIAL USD TERM LOAN 5.445% 11/16/24		12/31/2019	Redemption 100.0000		4,321	4,321	4,329	4,138	192	1	0	193	0	4,331	0	(9)	(9)	130	11/16/2024
28031F-AD-2	EDGEWATER GENERATION LLC TERM LOAN 5.549% 11/16/25		10/21/2019	Various		802,706	817,717	815,672	802,384	13,313	123	0	13,436	0	815,820	0	(13,114)	(13,114)	41,395	11/16/2025
28031F-AD-2	EDGEWATER GENERATION LLC TERM LOAN 5.549% 11/16/25		09/30/2019	Redemption 100.0000		4,779	4,779	4,767	4,689	78	1	0	79	0	4,768	0	11	11	137	11/16/2025
28470Y-AB-3	ELDORADO RESORTS INC TERM LOAN B 3.990% 03/16/24		12/06/2019	Redemption 100.0000		163,317	163,317	163,317	156,784	6,533	0	0	6,533	0	163,317	0	0	0	8,004	03/16/2024
29088U-AF-4	EMERALD EXPOSITIONS HOLDING INCREMENTAL TERM LOAN 4.549% 05/22/24		12/19/2019	Bank of America		1,081,235	1,129,943	1,135,322	1,094,632	54,875	(5,681)	0	49,194	0	1,143,826	0	(62,591)	(62,591)	50,752	05/22/2024
29088U-AF-4	EMERALD EXPOSITIONS HOLDING INCREMENTAL TERM LOAN 4.549% 05/22/24		12/31/2019	Redemption 100.0000		14,326	14,326	14,409	13,878	688	(32)	0	656	0	14,534	0	(208)	(208)	426	05/22/2024
29102E-AG-0	PRESS GANEY HOLDINGS INC TERM LOAN 4.549% 09/29/23		06/11/2019	Credit Suisse		3,388,466	3,392,707	3,405,295	3,269,722	140,189	(2,114)	0	138,075	0	3,407,796	0	(19,330)	(19,330)	74,700	09/29/2023
29102E-AG-0	PRESS GANEY HOLDINGS INC TERM LOAN 4.549% 09/29/23		03/29/2019	Redemption 100.0000		8,677	8,677	8,709	8,362	359	(3)	0	356	0	8,718	0	(41)	(41)	111	09/29/2023
29373U-AC-5	ENVISION HEALTHCARE CORP INITIAL TERM LOAN 5.549% 10/10/25		10/01/2019	Various		709,392	863,868	832,803	807,405	25,563	2,796	0	28,359	0	835,764	0	(126,372)	(126,372)	39,269	10/10/2025
29373U-AC-5	ENVISION HEALTHCARE CORP INITIAL TERM LOAN 5.549% 10/10/25		12/31/2019	Redemption 100.0000		11,217	11,217	10,778	10,484	296	28	0	324	0	10,808	0	409	409	379	10/10/2025
29426N-AE-4	EPICOR SOFTWARE TERM B LOAN 5.049% 06/01/22		10/09/2019	Piper Jeffries & Co		1,862,934	1,864,709	1,870,887	1,789,309	81,099	(1,193)	0	79,906	0	1,869,215	0	(6,282)	(6,282)	79,556	06/01/2022
29426N-AE-4	EPICOR SOFTWARE TERM B LOAN 5.049% 06/01/22		09/30/2019	Redemption 100.0000		2,646	2,646	2,731	1,934	796	(5)	0	791	0	2,726	0	(79)	(79)	324	06/01/2022
29441J-AD-6	EQUIAN INITIAL TERM LOAN 5.055% 05/20/24		01/12/2019	BNP Capital Markets		0	0	0	(39)	41	56	0	97	0	57	0	(57)	(57)	410	05/20/2024
29441J-AD-6	EQUIAN INITIAL TERM LOAN 5.055% 05/20/24		07/23/2019	Redemption 100.0000		626,725	626,725	629,148	608,268	23,429	(914)	0	22,515	0	630,783	0	(4,058)	(4,058)	20,855	05/20/2024
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN 4.300% 07/18/24		09/26/2019	Various		416,953	417,910	419,532	405,389	16,234	(3,656)	0	12,578	0	417,966	0	(1,013)	(1,013)	22,227	07/18/2024
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN 4.300% 07/18/24		12/31/2019	Redemption 100.0000		4,102	4,102	4,114	3,911	226	(22)	0	204	0	4,115	0	(12)	(12)	126	07/18/2024
31732F-AM-8	FILTRATION GROUP CORPORATION INITIAL DOLLAR TERM LOAN 4.799% 03/29/25		01/10/2019	Goldman Sachs & Co		0	0	0	34	(34)	16	0	(18)	0	16	0	(16)	(16)	559	03/29/2025
31732F-AM-8	FILTRATION GROUP CORPORATION INITIAL DOLLAR TERM LOAN 4.799% 03/29/25		01/10/2019	Redemption 0.0000		0	0	0	(34)	34	0	0	34	0	0	0	0	0	0	03/29/2025
31740M-AC-5	FINANCIAL & RISK US HOLD INITIAL DOLLAR TERM LOAN 5.549% 10/01/25		01/31/2019	Bank of America		272,052	283,019	272,406	270,637	1,813	132	0	1,945	0	272,583	0	(531)	(531)	2,182	10/01/2025
32007U-BW-8	FIRST DATA CORPORATION 2022D NEW DOLLAR TERM LOAN 3.780% 07/10/22		07/29/2019	Redemption 100.0000		611,125	611,125	610,361	588,684	25,168	(1,057)	0	24,111	0	612,796	0	(1,671)	(1,671)	14,987	07/10/2022
32007U-BX-6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOAN 3.780% 04/24/24		03/06/2019	CREDIT SUISSE SECURITIE		1,300,000	1,300,000	1,307,201	1,245,075	68,650	(595)	0	68,055	0	1,313,130	0	(13,130)	(13,130)	10,264	04/24/2024
32007U-BX-6	FIRST DATA CORP 2024A NEW DOLLAR TERM LOAN 3.780% 04/24/24		07/29/2019	Redemption 100.0000		1,592,878	1,592,878	1,604,088	1,525,579	85,588	(4,375)	0	81,213	0	1,606,792	0	(13,914)	(13,914)	45,510	04/24/2024
33936H-AB-8	FLEX ACQUISITION CO INC 4.691% 12/16/23		10/01/2019	Various		1,931,097	2,006,526	2,004,880	1,898,675	121,192	(2,431)	0	118,761	0	2,017,437	0	(86,340)	(86,340)	85,192	12/16/2023
33936H-AB-8	FLEX ACQUISITION CO INC 4.691% 12/16/23		11/26/2019	Redemption 100.0000		57,835	57,835	57,826	54,727	3,510	(40)	0	3,470	0	58,197	0	(362)	(362)	1,478	12/16/2023
34407J-AE-6	FLYING FORTRESS INC TERM LOAN B 3.695% 10/30/22		01/10/2019	Various		277,077	280,889	283,445	283,037	0	143	0	143	0	283,180	0	(6,103)	(6,103)	501	10/30/2022
35906E-AJ-9	FRONTIER COMMUNICATIONS CORP TERM B1 LOAN 5.549% 06/15/24		10/01/2019	JPMorgan Chase		1,670,438	1,674,624	1,644,910	1,558,455	90,857	2,580	0	93,437	0	1,651,892	0	18,545	18,545	78,269	06/15/2024
35906E-AJ-9	FRONTIER COMMUNICATIONS CORP TERM B1 LOAN 5.549% 06/15/24		12/31/2019	Redemption 100.0000		28,608	28,608	27,624	26,623	1,101	75	0	1,176	0	27,800	0	808	808	1,008	06/15/2024
36172K-AC-5	GHX ULTIMATE PARENT CORP INITIAL TERM LOAN 5.195% 06/26/24		10/01/2019	Various		1,045,123	1,057,574	1,058,026	1,001,174	90,432	(10,995)	0	79,437	0	1,080,611	0	(35,488)	(35,488)	41,827	06/26/2024
36172K-AC-5	GHX ULTIMATE PARENT CORP INITIAL TERM LOAN 5.195% 06/26/24		12/30/2019	Redemption 100.0000		12,076	12,076	11,966	11,432	795	(26)	0	769	0	12,201	0	(125)	(125)	395	06/26/2024

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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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3621LE-AH-9	GOBP HOLDINGS INC INITIAL TERM LOAN 5.695% 10/18/25		06/24/2019	Redemption 100.0000		239,061	239,061	238,463	234,280	4,271	1	0	4,272	0	238,552	0	509	509	5,079	10/18/2025
3621LE-AH-9	GOBP HOLDINGS INC INITIAL TERM LOAN 5.695% 10/18/25		07/23/2019	Tax Free Exchange		453,706	454,736	453,599	445,641	8,123	(59)	0	8,064	0	453,706	0	0	0	20,835	10/18/2025
36249V-AG-1	GYP HOLDINGS III CORP TERM LOAN 4.549% 04/01/23		09/26/2019	Various		1,004,314	1,011,616	1,012,086	956,822	67,722	(2,577)	0	65,145	0	1,021,966	0	(17,652)	(17,652)	25,105	04/01/2023
36249V-AG-1	GYP HOLDINGS III CORP TERM LOAN 4.549% 04/01/23		07/31/2019	Redemption 100.0000		4,217	4,217	4,231	3,989	290	(4)	0	286	0	4,275	0	(58)	(58)	58	04/01/2023
36250L-AP-9	GTT COMMUNICATIONS LOAN 4.549% 04/27/25		10/31/2019	Various		1,058,144	1,321,860	1,305,524	1,246,957	93,305	(3,311)	23,313	66,681	0	1,313,638	0	(255,494)	(255,494)	52,049	04/27/2025
36250L-AP-9	GTT COMMUNICATIONS LOAN 4.549% 04/27/25		12/31/2019	Redemption 100.0000		21,510	21,510	21,237	20,291	1,346	(17)	56	1,273	0	21,563	0	(53)	(53)	635	04/27/2025
365556-AM-1	GARDNER DENVER INC TRANCHE B-1 DOLLAR TERM 4.549% 07/30/24		12/09/2019	Various		1,258,124	1,251,858	1,258,447	1,214,090	46,317	(2,887)	0	43,430	0	1,257,520	0	604	604	52,966	07/30/2024
365556-AM-1	GARDNER DENVER INC TRANCHE B-1 DOLLAR TERM 4.549% 07/30/24		03/29/2019	Redemption 100.0000		47,574	47,574	47,759	40,685	7,212	(92)	0	7,120	0	47,805	0	(231)	(231)	645	07/30/2024
36740U-AP-7	GATES GLOBAL LLC INITIAL B1 DOLLAR TERM LOAN 4.549% 03/31/24		08/13/2019	Various		1,604,515	1,629,313	1,629,313	1,552,173	77,140	0	0	77,140	0	1,629,313	0	(24,797)	(24,797)	48,891	03/31/2024
36740U-AP-7	GATES GLOBAL LLC INITIAL B1 DOLLAR TERM LOAN 4.549% 03/31/24		06/28/2019	Redemption 100.0000		8,292	8,292	8,292	7,899	393	0	0	393	0	8,292	0	0	0	161	03/31/2024
37190D-AF-0	GENUINE FINANCIAL HOLDINGS LLC INITIAL TERM LOAN 5.549% 06/29/25		10/01/2019	Bank of America		654,176	669,182	665,836	646,597	18,273	454	0	18,727	0	665,323	0	(11,147)	(11,147)	28,301	06/29/2025
37190D-AF-0	GENUINE FINANCIAL HOLDINGS LLC INITIAL TERM LOAN 5.549% 06/29/25		12/31/2019	Redemption 100.0000		8,687	8,687	8,644	8,394	237	6	0	243	0	8,637	0	50	50	305	06/29/2025
37253L-AD-1	GENWORTH FINANCIAL INC INITIAL TERM LOAN 6.237% 02/28/23		09/26/2019	Direct		303,676	302,542	309,349	298,760	10,286	(1,701)	0	8,585	0	307,345	0	(3,668)	(3,668)	14,571	02/28/2023
37253L-AD-1	GENWORTH FINANCIAL INC INITIAL TERM LOAN 6.237% 02/28/23		12/12/2019	Redemption 100.0000		284,189	284,189	284,820	280,637	4,819	(1,162)	0	3,657	0	284,294	0	(105)	(105)	22,250	02/28/2023
37610G-AB-4	RECORDED BOOKS INC INITIAL TERM LOAN 6.445% 08/10/25		09/26/2019	Direct		203,041	202,597	200,571	200,318	376	139	0	515	0	200,833	0	2,208	2,208	12,999	08/10/2025
37610G-AB-4	RECORDED BOOKS INC INITIAL TERM LOAN 6.445% 08/10/25		12/31/2019	Redemption 100.0000		3,428	3,428	3,393	3,389	6	2	0	8	0	3,397	0	30	30	136	08/10/2025
37943V-BH-5	GLOBAL PAYMENTS INC TERM B4 LOAN 3.549% 10/19/25		03/28/2019	Bank of America		633,984	641,198	639,595	613,412	26,224	4,508	0	30,732	0	644,144	0	(10,159)	(10,159)	8,698	10/19/2025
37943V-BH-5	GLOBAL PAYMENTS INC TERM B4 LOAN 3.549% 10/19/25		03/29/2019	Redemption 100.0000		1,607	1,607	1,603	1,537	66	11	0	77	0	1,615	0	(7)	(7)	17	10/19/2025
38017B-AN-6	GO DADDY OPERATING DELAYED DRAW TERM 4.049% 02/15/24		10/03/2019	Various		1,144,587	1,147,617	1,147,628	1,099,567	48,881	(250)	0	48,631	0	1,148,198	0	(3,611)	(3,611)	27,869	02/15/2024
38017B-AN-6	GO DADDY OPERATING DELAYED DRAW TERM 4.049% 02/15/24		12/31/2019	Various		516,439	516,439	516,455	494,490	23,265	(184)	0	23,081	0	517,571	0	(1,133)	(1,133)	10,714	02/15/2024
38723B-AB-7	GRANITE ACQUISITION INC TERM B LOAN 5.445% 10/15/21		10/16/2019	Deutsche Bank		1,023,919	1,022,600	1,028,717	1,004,895	25,537	(1,650)	0	23,887	0	1,028,782	0	(4,863)	(4,863)	48,920	10/15/2021
38723B-AB-7	GRANITE ACQUISITION INC TERM B LOAN 5.445% 10/15/21		12/31/2019	Redemption 100.0000		8,268	8,268	8,257	8,071	265	(6)	0	259	0	8,331	0	(63)	(63)	312	10/15/2021
38723B-AC-5	GRANITE ACQUISITION INC TERM C LOAN 5.445% 10/15/21		10/01/2019	Deutsche Bank		41,037	40,972	41,279	40,306	1,085	(166)	0	919	0	41,225	0	(188)	(188)	2,854	10/15/2021
39479U-AJ-2	GENESYS TELECOMMUNICATIONS INITIAL DOLLAR TERM LOAN 5.049% 12/01/23		10/01/2019	Various		1,783,088	1,794,266	1,811,324	1,733,333	80,249	(7,201)	0	73,048	0	1,806,380	0	(23,292)	(23,292)	71,499	12/01/2023
39479U-AJ-2	GENESYS TELECOMMUNICATIONS INITIAL DOLLAR TERM LOAN 5.049% 12/01/23		12/31/2019	Various		16,681	16,681	16,809	16,115	716	(42)	0	674	0	16,789	0	(108)	(108)	525	12/01/2023
39843P-AD-5	GRIFOLS TERM LOAN 3.859% 01/23/25		10/01/2019	Various		1,278,026	1,278,985	1,280,511	1,228,470	86,794	(7,385)	0	79,409	0	1,307,879	0	(29,853)	(29,853)	29,067	01/23/2025
39843P-AD-5	GRIFOLS TERM LOAN 3.859% 01/23/25		11/15/2019	Various		111,879	111,879	111,739	107,882	7,069	(1,416)	0	5,653	0	113,535	0	(1,656)	(1,656)	4,418	01/23/2025
404122-AX-1	HCA INC TRANCHE B10 TERM LOAN 3.799% 03/14/25		10/01/2019	Various		896,991	897,166	900,250	881,402	18,725	(362)	0	18,363	0	899,765	0	(2,774)	(2,774)	20,302	03/14/2025
404122-AX-1	HCA INC TRANCHE B10 TERM LOAN 3.799% 03/14/25		09/30/2019	Redemption 100.0000		7,552	7,552	7,576	7,350	225	(2)	0	223	0	7,573	0	(21)	(21)	183	03/14/2025
404122-AX-1	HCA INC TRANCHE B10 TERM LOAN 3.799% 03/14/25		10/08/2019	Tax Free Exchange		475,240	475,240	475,240	467,795	7,445	0	0	7,445	0	475,240	0	0	0	17,771	03/14/2025

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404122-AY-9	HCA INC TRANCHE B11 TERM LOAN 3.549% 03/18/23		12/31/2019	Redemption 100.0000		1,813	1,813	1,809	1,778	46	(6)	0	40	0	1,817	0	(4)	(4)	45	03/18/2023
40416V-AB-1	HD SUPPLY INC TERM LOAN 4.914% 07/20/24		09/25/2019	JPMorgan Chase		705,833	712,059	711,048	690,106	34,124	(2,330)	0	31,794	0	721,900	0	(16,068)	(16,068)	18,946	07/20/2024
40416V-AB-1	HD SUPPLY INC TERM LOAN 4.914% 07/20/24		08/02/2019	Redemption 100.0000		3,363	3,363	3,359	3,260	161	(5)	0	156	0	3,416	0	(53)	(53)	58	07/20/2024
40422K-AB-7	H FOOD HOLDINGS LLC INITIAL TERM LOAN 5.487% 05/17/25		10/01/2019	Various		1,187,051	1,249,520	1,246,396	1,202,038	44,587	4,034	0	48,621	0	1,250,659	0	(63,608)	(63,608)	54,020	05/17/2025
40422K-AB-7	H FOOD HOLDINGS LLC INITIAL TERM LOAN 5.487% 05/17/25		12/31/2019	Redemption 100.0000		11,657	11,657	11,628	11,214	416	51	0	467	0	11,681	0	(24)	(24)	364	05/17/2025
41151P-AM-7	HARBOR FREIGHT TOOLS USA, INC TERM LOAN B 4.299% 08/16/23		10/01/2019	Various		881,740	906,303	904,579	858,441	52,269	(3,500)	0	48,769	0	907,210	0	(25,470)	(25,470)	29,438	08/16/2023
41151P-AM-7	HARBOR FREIGHT TOOLS USA, INC TERM LOAN B 4.299% 08/16/23		10/31/2019	Redemption 100.0000		1,099	1,099	1,094	1,041	63	(5)	0	58	0	1,098	0	1	1	47	08/16/2023
41254H-AG-4	HARGRAY COMMUNICATIONS TERM LOAN FACILITY 4.799% 05/16/24		09/26/2019	Direct		551,633	551,289	553,839	533,372	20,226	(290)	0	19,936	0	553,307	0	(1,674)	(1,674)	22,112	05/16/2024
41254H-AG-4	HARGRAY COMMUNICATIONS TERM LOAN FACILITY 4.799% 05/16/24		12/31/2019	Redemption 100.0000		8,311	8,311	8,338	8,041	295	(2)	0	293	0	8,333	0	(22)	(22)	248	05/16/2024
421300-AG-9	HAYWARD ACQUISITION CORP TERM LOAN 5.299% 08/04/24		09/26/2019	Direct		606,515	626,565	629,655	604,372	27,460	(2,353)	0	25,107	0	629,480	0	(22,964)	(22,964)	28,073	08/04/2024
421300-AG-9	HAYWARD ACQUISITION CORP TERM LOAN 5.299% 08/04/24		12/31/2019	Redemption 100.0000		20,979	20,979	20,950	20,236	832	(73)	0	759	0	20,995	0	(16)	(16)	923	08/04/2024
43289D-AE-3	HILTON WORLDWIDE FINANCE TERM B1 3.542% 10/25/23		01/30/2019	Various		834,540	843,201	843,908	850,140	0	(80)	0	(80)	0	850,060	0	(15,520)	(15,520)	2,110	10/25/2023
44332E-AP-1	HUB INTERNATIONAL LTD INITIAL TERM LOAN 4.686% 04/25/25		11/15/2019	Various		3,363,100	3,400,648	3,392,147	3,220,930	171,936	(1,967)	0	169,969	0	3,390,899	0	(27,799)	(27,799)	153,165	04/25/2025
44332E-AP-1	HUB INTERNATIONAL LTD INITIAL TERM LOAN 4.686% 04/25/25		12/31/2019	Redemption 100.0000		26,717	26,717	26,596	24,851	1,751	29	0	1,780	0	26,631	0	86	86	734	04/25/2025
44969C-BJ-8	IQVIA INC. TERM B-3 DOLLAR LOAN 3.549% 06/08/25		12/31/2019	Redemption 100.0000		981	981	979	951	28	0	0	28	0	979	0	2	2	26	06/08/2025
44988E-AE-3	SYNEOS HEALTH INC INITIAL TERM B LOAN 3.799% 06/28/24		10/01/2019	Various		689,194	689,916	689,054	668,501	22,084	(356)	0	21,728	0	690,229	0	(1,035)	(1,035)	13,307	06/28/2024
44988E-AE-3	SYNEOS HEALTH INC INITIAL TERM B LOAN 3.799% 06/28/24		12/31/2019	Redemption 100.0000		326,936	326,936	326,528	316,788	10,465	(103)	0	10,362	0	327,150	0	(213)	(213)	6,439	06/28/2024
44988L-AC-1	IRB HOLDING CORP TERM B LOAN TERM B LOAN 4.990% 01/19/25		09/26/2019	Direct		1,227,764	1,231,705	1,232,046	1,177,510	230,146	(174,801)	0	55,345	0	1,232,856	0	(5,092)	(5,092)	42,015	01/19/2025
44988L-AC-1	IRB HOLDING CORP TERM B LOAN TERM B LOAN 4.990% 01/19/25		12/31/2019	Redemption 100.0000		12,005	12,005	11,992	11,477	3,250	(2,710)	0	540	0	12,016	0	(12)	(12)	337	01/19/2025
45567Y-AJ-4	MICRO HOLDING CORP AMENDMENT NO 2 INITIAL 5.530% 08/15/24		11/20/2019	Various		2,496,271	2,519,692	2,511,208	2,396,857	130,484	(9,539)	0	120,945	0	2,517,802	0	(21,531)	(21,531)	123,875	08/15/2024
45567Y-AJ-4	MICRO HOLDING CORP AMENDMENT NO 2 INITIAL 5.530% 08/15/24		12/31/2019	Redemption 100.0000		32,013	32,013	31,875	30,452	1,655	(63)	0	1,592	0	32,045	0	(32)	(32)	1,128	08/15/2024
46284N-AQ-2	IRON MOUNTAIN INC TERM B LOAN 3.549% 01/01/26		10/01/2019	JPMorgan Chase		381,425	384,792	383,830	367,476	16,431	85	0	16,516	0	383,992	0	(2,568)	(2,568)	12,134	01/01/2026
46284N-AQ-2	IRON MOUNTAIN INC TERM B LOAN 3.549% 01/01/26		12/31/2019	Redemption 100.0000		6,523	6,523	6,507	6,230	279	1	0	280	0	6,509	0	14	14	153	01/01/2026
47009Y-AK-3	PHARMACEUTICAL PRODUCT 2017 TERM LOAN 4.299% 08/18/22		11/15/2019	Various		4,250,421	4,244,245	4,264,958	4,047,948	241,938	(26,171)	0	215,767	0	4,263,715	0	(13,294)	(13,294)	174,580	08/18/2022
47009Y-AK-3	PHARMACEUTICAL PRODUCT 2017 TERM LOAN 4.299% 08/18/22		09/30/2019	Redemption 100.0000		33,245	33,245	33,381	31,707	1,839	(60)	0	1,779	0	33,487	0	(242)	(242)	823	08/18/2022
47077D-AC-4	JANE STREET GROUP LLC DOLLAR TERM LOAN 4.927% 08/08/22		09/26/2019	Direct		1,065,679	1,065,679	1,069,912	1,039,921	28,951	(1,101)	0	27,850	0	1,067,771	0	(2,092)	(2,092)	53,690	08/08/2022
47077D-AC-4	JANE STREET GROUP LLC DOLLAR TERM LOAN 4.927% 08/08/22		12/31/2019	Redemption 100.0000		18,028	18,028	18,023	17,593	408	(4)	0	404	0	17,997	0	32	32	734	08/08/2022
47214D-AC-8	JAZZ ACQUISITION INC TERM 5.445% 06/19/21		06/19/2019	Redemption 100.0000		1,602,767	1,602,767	1,560,966	1,521,290	54,447	4,600	0	59,047	0	1,580,337	0	22,430	22,430	46,911	06/19/2021
48242Y-AL-6	KBR INC TERM B LOAN 5.549% 05/18/25		09/26/2019	Direct		1,050,117	1,045,865	1,040,636	1,030,177	12,861	(1,551)	0	11,310	0	1,041,488	0	8,629	8,629	48,842	05/18/2025
48242Y-AL-6	KBR INC TERM B LOAN 5.549% 05/18/25		12/31/2019	Redemption 100.0000		103,471	103,471	102,954	101,919	1,272	(26)	0	1,246	0	103,165	0	306	306	3,290	05/18/2025

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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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48259K-AB-8	K MAC HOLDINGS CORP INITIAL TERM LOAN 5.030% 03/15/25		06/11/2019	JPMorgan Chase		949,115	956,287	963,459	914,454	50,522	(889)	0	49,633	0	964,088	0	(14,973)	(14,973)	28,488	03/15/2025
48259K-AB-8	K MAC HOLDINGS CORP INITIAL TERM LOAN 5.030% 03/15/25		06/28/2019	Redemption 100.0000		50,138	50,138	50,514	47,945	2,648	(4)	0	2,644	0	50,589	0	(451)	(451)	567	03/15/2025
48667G-AB-3	KEANE GROUP INC INITIAL TERM LAON 5.549% 05/18/25		12/31/2019	Redemption 100.0000		4,598	4,598	4,575	4,253	345	(1)	0	344	0	4,597	0	1	1	178	05/18/2025
49387T-AR-7	KRONOS ACQUISITION HOLDINGS INITIAL LOAN 5.799% 08/26/22		11/18/2019	BARCLAYS BANK PLC		1,922,601	2,021,978	2,029,987	1,913,307	119,455	(5,596)	0	113,859	0	2,027,166	0	(104,564)	(104,564)	108,612	08/26/2022
49865N-AQ-3	KLOECKNER PENTAPLAST DOLLAR TERM LOAN 6.049% 06/29/22		11/19/2019	Credit Suisse		50,058	59,161	52,949	48,515	4,511	1,328	0	5,839	0	54,353	0	(4,295)	(4,295)	4,753	06/29/2022
49865N-AQ-3	KLOECKNER PENTAPLAST DOLLAR TERM LOAN 6.049% 06/29/22		09/30/2019	Redemption 100.0000		282	282	253	220	33	5	0	38	0	258	0	24	24	23	06/29/2022
50105J-AM-9	KRONOS INCORPORATED INITIAL TERM LOAN 4.909% 10/20/23		11/15/2019	Various		1,998,127	1,996,380	2,007,050	1,903,628	101,464	(1,325)	0	100,139	0	2,003,768	0	(5,640)	(5,640)	109,671	10/20/2023
50105J-AM-9	KRONOS INCORPORATED INITIAL TERM LOAN 4.909% 10/20/23		01/22/2019	Redemption 100.0000		19,679	19,679	19,785	18,765	1,000	(1)	0	999	0	19,764	0	(85)	(85)	0	10/20/2023
50217U-AS-6	LTI HOLDINGS INC INITIAL TERM LOAN 5.299% 08/14/25		09/26/2019	Direct		915,186	963,607	958,789	909,883	49,050	667	0	49,717	0	959,600	0	(44,414)	(44,414)	64,780	08/14/2025
50217U-AS-6	LTI HOLDINGS INC INITIAL TERM LOAN 5.299% 08/14/25		12/31/2019	Redemption 100.0000		4,179	4,179	4,189	3,850	339	1	0	340	0	4,191	0	(11)	(11)	124	08/14/2025
52471B-AJ-5	LEGALZOOM.COM INC 2018 TERM LOAN 6.280% 11/21/24		10/01/2019	JPMorgan Chase		476,843	476,247	471,485	469,104	2,434	497	0	2,931	0	472,034	0	4,808	4,808	25,584	11/21/2024
52471B-AJ-5	LEGALZOOM.COM INC 2018 TERM LOAN 6.280% 11/21/24		12/31/2019	Redemption 100.0000		8,013	8,013	7,933	7,893	41	6	0	47	0	7,940	0	73	73	326	11/21/2024
52729K-AN-6	LEVEL 3 FINANCING INC TERM LOAN B 4.035% 02/13/24		10/01/2019	Bank of America		1,797,204	1,792,722	1,798,385	1,803,081	0	(682)	0	(682)	0	1,802,399	0	(5,195)	(5,195)	64,033	02/13/2024
52729K-AN-6	LEVEL 3 FINANCING INC TERM LOAN B 4.035% 02/13/24		11/29/2019	Redemption 100.0000		539,406	539,406	538,356	541,669	0	(2,520)	0	(2,520)	0	539,149	0	257	257	23,581	02/13/2024
53226G-AG-6	LIGHTSTONE HOLDCO LLC INITIAL TERM B LOAN 5.549% 01/30/24		12/12/2019	Various		962,702	1,021,212	1,031,361	969,304	61,132	(1,324)	0	59,808	0	1,029,111	0	(66,409)	(66,409)	51,286	01/30/2024
53226G-AG-6	LIGHTSTONE HOLDCO LLC INITIAL TERM B LOAN 5.549% 01/30/24		03/29/2019	Redemption 100.0000		51,190	51,190	51,699	48,588	3,064	(10)	0	3,054	0	51,643	0	(453)	(453)	408	01/30/2024
53226G-AH-4	LIGHTSTONE HOLDCO LLC INITIAL TERM C LOAN 5.549% 01/30/24		12/12/2019	Various		54,298	57,598	58,189	54,670	3,465	(78)	0	3,387	0	58,058	0	(3,760)	(3,760)	2,893	01/30/2024
55024V-AB-3	LUMENTUM HOLDINGS INC INITIAL TERM LOAN 4.299% 08/08/25		01/11/2019	Deutsche Bank		0	0	0	0	0	(55)	0	(55)	0	(55)	0	55	55	791	08/08/2025
55280F-AG-6	MA FINANCECO LLC TERM B 4.299% 04/18/24		09/26/2019	Direct		149,510	151,083	151,500	141,074	11,480	(716)	0	10,764	0	151,838	0	(2,328)	(2,328)	5,675	04/18/2024
55280F-AG-6	MA FINANCECO LLC TERM B 4.299% 04/18/24		04/09/2019	Redemption 100.0000		9,934	9,934	9,940	9,276	738	(5)	0	733	0	10,009	0	(75)	(75)	134	04/18/2024
55303K-AC-7	MGM RESORTS INTERNATIONAL TERM B LOAN 3.799% 03/21/25		10/01/2019	Bank of America		1,057,639	1,055,002	1,062,412	1,013,936	50,806	(8,168)	0	42,638	0	1,056,574	0	1,065	1,065	35,268	03/21/2025
55303K-AC-7	MGM RESORTS INTERNATIONAL TERM B LOAN 3.799% 03/21/25		12/31/2019	Redemption 100.0000		276,989	276,989	278,055	266,207	12,982	(2,041)	0	10,941	0	277,148	0	(159)	(159)	11,085	03/21/2025
554276-AU-9	MACDERMID INCORPORATED TERM LOAN 4.799% 06/06/20		01/31/2019	BARCLAYS BANK PLC		(129,824)	(130,306)	(127,886)	(129,769)	(160)	0	0	(160)	0	(129,930)	0	106	106	0	06/06/2020
554276-AU-9	MACDERMID INCORPORATED TERM LOAN 4.799% 06/06/20		01/31/2019	Redemption 100.0000		288,634	288,634	282,640	287,105	207	70	0	277	0	287,381	0	1,253	1,253	1,373	06/06/2020
554276-AW-5	MACDERMID INCORPORATED TRANCHE B TERM LOAN 4.299% 06/07/20		01/31/2019	Redemption 100.0000		2,812,747	2,812,747	2,815,290	2,802,798	11,788	(73)	0	11,715	0	2,814,513	0	(1,767)	(1,767)	12,165	06/07/2020
57475Y-AD-3	MASERGY COMMUNICATIONS INC 2017 REPLACEMENT TERM LOAN 5.195% 12/15/23		09/26/2019	Various		1,076,973	1,092,622	1,100,430	1,056,658	47,342	(3,476)	0	43,866	0	1,100,523	0	(23,550)	(23,550)	42,888	12/15/2023
57475Y-AD-3	MASERGY COMMUNICATIONS INC 2017 REPLACEMENT TERM LOAN 5.195% 12/15/23		12/31/2019	Redemption 100.0000		12,987	12,987	13,091	12,560	564	(23)	0	541	0	13,101	0	(113)	(113)	432	12/15/2023
57767E-AB-8	MAVENIR SYSTEMS INC INITIAL TERM LOAN 7.710% 05/01/25		09/26/2019	Direct		533,198	535,877	525,160	527,069	0	500	0	500	0	527,569	0	5,629	5,629	26,707	05/01/2025
57767E-AB-8	MAVENIR SYSTEMS INC INITIAL TERM LOAN 7.710% 05/01/25		10/31/2019	Redemption 100.0000		9,024	9,024	8,843	8,875	0	17	0	17	0	8,892	0	131	131	362	05/01/2025

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57777P-AB-1	EOC GROUP INC INITIAL TERM LOAN 5.030% 03/15/25		11/13/2019	Piper Jeffries & Co		615,892	645,561	643,116	624,580	25,445	(2,806)	0	22,639	0	647,219	0	(31,326)	(31,326)	29,916	03/15/2025
57777P-AB-1	EOC GROUP INC INITIAL TERM LOAN 5.030% 03/15/25		12/31/2019	Redemption 100.0000		15,060	15,060	15,039	14,571	626	(32)	0	594	0	15,165	0	(105)	(105)	492	03/15/2025
57777P-AC-9	EOC GROUP INC DELAYED DRAW TERM LOAN 2.945% 03/15/25		11/13/2019	Piper Jeffries & Co		79,576	83,381	83,073	80,671	2,840	(83)	0	2,757	0	83,428	0	(3,852)	(3,852)	378	03/15/2025
57777P-AC-9	EOC GROUP INC DELAYED DRAW TERM LOAN 2.945% 03/15/25		12/31/2019	Redemption 100.0000		298	298	298	288	11	0	0	11	0	299	0	(1)	(1)	1	03/15/2025
57777P-AC-9	EOC GROUP INC DELAYED DRAW TERM LOAN 2.945% 03/15/25		03/25/2019	Tax Free Exchange		59,370	59,337	59,041	57,409	1,962	(1)	0	1,961	0	59,370	0	0	0	265	03/15/2025
59501N-AJ-8	MICROCHIP TECHNOLOGY INC INITIAL TERM LOAN 3.799% 05/23/25		10/01/2019	JPMorgan Chase		575,318	573,169	573,169	573,169	0	0	0	0	0	573,169	0	2,149	2,149	19,630	05/23/2025
59501N-AJ-8	MICROCHIP TECHNOLOGY INC INITIAL TERM LOAN 3.799% 05/23/25		05/10/2019	Redemption 100.0000		632,231	632,231	632,231	632,231	0	0	0	0	0	632,231	0	0	0	4,561	05/23/2025
59562T-AK-8	MIDAS INTERMEDIATE HOLDCO TERM LOAN 4.711% 08/18/21		12/06/2019	Bank of America		1,229,419	1,294,521	1,304,337	1,231,413	80,933	(9,191)	0	71,742	0	1,303,156	0	(73,738)	(73,738)	48,677	08/18/2021
59562T-AK-8	MIDAS INTERMEDIATE HOLDCO TERM LOAN 4.711% 08/18/21		12/27/2019	Redemption 100.0000		16,834	16,834	16,870	16,013	925	(41)	0	884	0	16,897	0	(63)	(63)	544	08/18/2021
59870U-AG-1	MILACRON LLC TERM LOAN 4.299% 09/24/23		04/26/2019	JPMorgan Chase		2,308,603	2,340,626	2,351,470	2,200,189	153,510	(734)	0	152,776	0	2,352,965	0	(44,362)	(44,362)	32,790	09/24/2023
59870U-AG-1	MILACRON LLC TERM LOAN 4.299% 09/24/23		01/31/2019	Redemption 100.0000		14,057	14,057	14,122	13,214	922	(1)	0	921	0	14,135	0	(77)	(77)	61	09/24/2023
627048-AQ-4	MURRAY ENERGY CORP TERM LOAN B2 9.177% 04/09/20		10/30/2019	Piper Jeffries & Co		91,268	272,441	106,525	232,256	41,525	(410)	166,846	(125,731)	0	106,525	0	(15,257)	(15,257)	21,843	04/09/2020
627048-AQ-4	MURRAY ENERGY CORP TERM LOAN B2 9.177% 04/09/20		09/30/2019	Redemption 100.0000		21,524	21,524	20,059	18,349	2,685	160	326	2,519	0	20,868	0	656	656	1,190	04/09/2020
62936D-AR-1	NPC INTERNATIONAL INC TERM LOAN 5.299% 03/31/24		10/01/2019	Credit Suisse		289,724	474,957	451,435	446,460	33,324	(619)	28,164	4,541	0	451,001	0	(161,277)	(161,277)	21,362	03/31/2024
62936D-AR-1	NPC INTERNATIONAL INC TERM LOAN 5.299% 03/31/24		12/31/2019	Redemption 100.0000		8,114	8,114	8,062	7,627	526	(3)	99	424	0	8,051	0	63	63	269	03/31/2024
62943X-AJ-6	NVA TERM B3 LOAN 4.549% 01/30/25		11/15/2019	Bank of America		1,519,254	1,520,699	1,518,463	1,438,330	85,505	(1,152)	0	84,353	0	1,522,683	0	(3,430)	(3,430)	63,547	01/30/2025
62943X-AJ-6	NVA TERM B3 LOAN 4.549% 01/30/25		09/30/2019	Redemption 100.0000		11,520	11,520	11,504	10,896	648	(3)	0	645	0	11,541	0	(21)	(21)	300	01/30/2025
63689E-AE-5	NATIONAL MENTOR HOLDINGS TRANCH B TERM LOAN 4.945% 01/31/21		03/08/2019	Redemption 100.0000		431,611	431,611	433,042	426,349	6,602	(100)	0	6,502	0	432,852	0	(1,241)	(1,241)	4,661	01/31/2021
63909D-AD-3	NATIONAL VISION INC INITIAL TERM LOAN FIRST LIEN 4.299% 03/13/21		03/18/2019	Various		799,000	800,000	800,095	778,000	22,125	(15)	0	22,110	0	800,110	0	(1,110)	(1,110)	7,617	03/13/2021
63909D-AD-3	NATIONAL VISION INC INITIAL TERM LOAN FIRST LIEN 4.299% 03/13/21		07/18/2019	Redemption 100.0000		1,070,494	1,070,494	1,076,360	1,041,056	37,642	(2,681)	0	34,961	0	1,076,017	0	(5,522)	(5,522)	30,051	03/13/2021
63939W-AB-9	NAVICURE INC TERM LOAN 5.549% 11/01/24		08/20/2019	Direct		2,122,344	2,122,344	2,064,434	2,071,938	8,077	2,255	0	10,332	0	2,082,271	0	40,073	40,073	77,816	11/01/2024
63939W-AB-9	NAVICURE INC TERM LOAN 5.549% 11/01/24		06/28/2019	Redemption 100.0000		10,773	10,773	10,479	10,517	41	9	0	50	0	10,568	0	206	206	249	11/01/2024
64072U-AG-7	CSC HOLDINGS LLC JANUARY 2018 INCREMENTAL TERM 4.240% 01/12/26		07/15/2019	Redemption 100.0000		5,968	5,968	5,938	5,740	213	0	0	213	0	5,953	0	15	15	98	01/12/2026
64072U-AG-7	CSC HOLDINGS LLC JANUARY 2018 INCREMENTAL TERM 4.240% 01/12/26		10/03/2019	Tax Free Exchange		783,069	785,784	781,856	755,826	28,000	(758)	0	27,242	0	783,069	0	0	0	32,167	01/12/2026
64072U-AH-5	CSC HOLDINGS LLC OCTOBER 2008 INCREMENTAL TERM 3.990% 01/15/26		09/26/2019	Direct		207,034	207,164	206,646	196,806	9,849	44	0	9,893	0	206,699	0	336	336	7,962	01/15/2026
64072U-AH-5	CSC HOLDINGS LLC OCTOBER 2008 INCREMENTAL TERM 3.990% 01/15/26		10/15/2019	Redemption 100.0000		2,485	2,485	2,479	2,361	118	0	0	118	0	2,480	0	6	6	71	01/15/2026
64119D-AH-8	NETSMART TECHNOLOGIES TERM D1 LOAN 5.549% 04/19/23		12/24/2019	Various		1,608,302	1,620,015	1,618,796	1,613,940	20,840	(4,715)	0	16,125	0	1,630,065	0	(21,763)	(21,763)	77,225	04/19/2023
64119D-AH-8	NETSMART TECHNOLOGIES TERM D1 LOAN 5.549% 04/19/23		12/31/2019	Redemption 100.0000		20,955	20,955	20,824	20,877	976	(173)	0	803	0	21,679	0	(724)	(724)	707	04/19/2023
67053N-AK-0	NUMERICABLE US LLC TERM LOAN B 4.549% 06/22/25		08/09/2019	JPMORGAN CHASE BANK		331,006	342,125	341,270	314,413	31,212	560	0	31,772	0	346,185	0	(15,179)	(15,179)	10,529	06/22/2025
67053N-AK-0	NUMERICABLE US LLC TERM LOAN B 4.549% 06/22/25		07/31/2019	Redemption 100.0000		2,625	2,625	2,618	2,412	239	8	0	247	0	2,660	0	(35)	(35)	46	06/22/2025

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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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68404X-AB-2	OPTIV SECURITY INC TERM LOAN 5.049% 02/01/24		09/16/2019	Piper Jeffries & Co		370,983	479,338	481,077	446,443	36,645	(1,130)	0	35,515	0	481,957	0	(110,974)	(110,974)	18,828	02/01/2024
68404X-AB-2	OPTIV SECURITY INC TERM LOAN 5.049% 02/01/24		06/28/2019	Redemption 100.0000		2,059	2,059	2,094	1,851	254	(2)	0	252	0	2,102	0	(43)	(43)	56	02/01/2024
69345T-AB-1	PRO MACH GROUP INC INITIAL TERM LOAN 4.740% 03/07/25		10/01/2019	Morgan Stanley		647,560	666,729	665,062	636,172	29,576	(331)	0	29,245	0	665,418	0	(17,858)	(17,858)	27,068	03/07/2025
69345T-AB-1	PRO MACH GROUP INC INITIAL TERM LOAN 4.740% 03/07/25		12/31/2019	Redemption 100.0000		6,250	6,250	6,235	5,964	277	8	0	285	0	6,249	0	1	1	182	03/07/2025
69515E-AB-8	PCI PHARMA SERVICES TERM LOAN 5.945% 06/30/23		09/26/2019	Direct		731,639	732,324	732,549	723,170	13,370	(2,534)	0	10,836	0	734,007	0	(2,368)	(2,368)	36,531	06/30/2023
69515E-AB-8	PCI PHARMA SERVICES TERM LOAN 5.945% 06/30/23		12/31/2019	Redemption 100.0000		12,677	12,677	12,607	12,519	234	(32)	0	202	0	12,721	0	(44)	(44)	495	06/30/2023
69946E-AT-8	PAREXEL INTERNATIONAL CORP INITIAL TERM LOAN 4.549% 09/27/24		12/18/2019	Various		1,409,772	1,462,766	1,457,783	1,332,946	126,437	155	0	126,592	0	1,459,538	0	(49,766)	(49,766)	60,941	09/27/2024
69946E-AT-8	PAREXEL INTERNATIONAL CORP INITIAL TERM LOAN 4.549% 09/27/24		12/31/2019	Redemption 100.0000		239,086	239,086	238,158	217,867	20,572	39	0	20,611	0	238,478	0	608	608	6,357	09/27/2024
70476X-AC-9	PEARL INTERMEDIATE PARENT LLC INITIAL TERM LOAN 4.530% 02/15/25		09/26/2019	Direct		163,671	168,516	168,305	160,318	8,415	(392)	0	8,023	0	168,341	0	(4,671)	(4,671)	5,982	02/15/2025
70476X-AC-9	PEARL INTERMEDIATE PARENT LLC INITIAL TERM LOAN 4.530% 02/15/25		12/31/2019	Redemption 100.0000		10,599	10,599	10,556	9,970	604	(1)	0	603	0	10,573	0	26	26	335	02/15/2025
70476X-AD-7	PEARL INTERMEDIATE PARENT LLC DELAYED DRAW TERM LOAN 4.530% 02/15/25		09/26/2019	Direct		48,464	49,898	49,836	47,471	3,217	(237)	0	2,980	0	50,451	0	(1,988)	(1,988)	2,212	02/15/2025
70476X-AD-7	PEARL INTERMEDIATE PARENT LLC DELAYED DRAW TERM LOAN 4.530% 02/15/25		09/30/2019	Redemption 100.0000		1,832	1,832	1,826	1,713	133	(2)	0	131	0	1,844	0	(12)	(12)	92	02/15/2025
70476X-AD-7	PEARL INTERMEDIATE PARENT LLC DELAYED DRAW TERM LOAN 4.530% 02/15/25		10/18/2019	Tax Free Exchange		288,069	287,657	285,959	273,657	15,055	(644)	0	14,411	0	288,069	0	0	0	13,671	02/15/2025
70757D-AV-1	PENN NATIONAL GAMING INC TERM B1 FACILITY 3.987% 10/01/25		12/31/2019	Redemption 100.0000		3,866	3,866	3,857	3,740	117	0	0	117	0	3,857	0	9	9	125	10/01/2025
72431H-AB-6	THE CHEMOURS COMPANY TRANCHE B INITIAL TERM LOAN 5.736% 03/28/25		09/26/2019	Various		1,067,644	1,095,336	1,088,977	1,002,232	87,340	401	0	87,741	0	1,089,973	0	(22,329)	(22,329)	40,704	03/28/2025
72431H-AB-6	THE CHEMOURS COMPANY TRANCHE B INITIAL TERM LOAN 5.736% 03/28/25		12/31/2019	Redemption 100.0000		14,254	14,254	13,774	13,042	736	32	0	768	0	13,811	0	443	443	402	03/28/2025
73172N-AB-4	POLYCONCEPT TERM LOAN 5.549% 08/16/23		10/01/2019	GOLDMAN SACHS		689,047	691,641	695,204	681,266	13,518	(1,459)	0	12,059	0	693,325	0	(4,278)	(4,278)	38,787	08/16/2023
73172N-AB-4	POLYCONCEPT TERM LOAN 5.549% 08/16/23		12/31/2019	Redemption 100.0000		11,774	11,774	11,768	11,597	180	(11)	0	169	0	11,766	0	8	8	416	08/16/2023
73744G-AJ-1	POST HOLDINGS INC SERIES A INCREMENTAL TERM LOAN 3.780% 05/24/24		10/01/2019	BARCLAYS BANK PLC		442,646	441,542	444,781	426,640	18,212	(705)	0	17,507	0	444,147	0	(1,501)	(1,501)	16,765	05/24/2024
73744G-AJ-1	POST HOLDINGS INC SERIES A INCREMENTAL TERM LOAN 3.780% 05/24/24		11/25/2019	Redemption 100.0000		408,344	408,344	409,875	394,562	15,192	(247)	0	14,945	0	409,507	0	(1,163)	(1,163)	17,625	05/24/2024
74036Y-AF-5	NTHRIVE INC TERM LOAN 6.299% 10/19/22		12/03/2019	BARCLAYS BANK PLC		1,193,084	1,382,559	1,378,017	1,325,528	61,794	(4,479)	0	57,315	0	1,382,843	0	(189,759)	(189,759)	84,152	10/19/2022
74036Y-AF-5	NTHRIVE INC TERM LOAN 6.299% 10/19/22		12/31/2019	Redemption 100.0000		12,082	12,082	12,097	11,584	567	(15)	0	552	0	12,136	0	(53)	(53)	428	10/19/2022
74339D-AB-4	PROJECT ALPHA INTERMEDIATE TERM LOAN B 5.486% 04/26/24		10/01/2019	Morgan Stanley		527,765	535,802	533,792	518,388	35,823	(2,856)	0	32,967	0	551,355	0	(23,591)	(23,591)	25,353	04/26/2024
74339D-AB-4	PROJECT ALPHA INTERMEDIATE TERM LOAN B 5.486% 04/26/24		12/31/2019	Redemption 100.0000		9,154	9,154	9,050	8,856	549	(19)	0	530	0	9,387	0	(233)	(233)	324	04/26/2024
74834Y-AH-5	QUEST SOFTWARE INC TERM LOAN 6.177% 05/16/25		09/26/2019	Direct		624,740	630,652	627,499	611,732	16,327	(65)	0	16,262	0	627,995	0	(3,255)	(3,255)	32,839	05/16/2025
74834Y-AH-5	QUEST SOFTWARE INC TERM LOAN 6.177% 05/16/25		10/31/2019	Redemption 100.0000		10,673	10,673	10,619	10,353	276	3	0	279	0	10,632	0	41	41	440	05/16/2025
74966F-AJ-2	RP CROWN PARENT LLC TERM LOAN B 4.549% 10/12/23		09/26/2019	Direct		1,060,966	1,058,648	1,061,433	1,022,945	40,362	(1,851)	0	38,511	0	1,061,457	0	(490)	(490)	40,982	10/12/2023
74966F-AJ-2	RP CROWN PARENT LLC TERM LOAN B 4.549% 10/12/23		12/30/2019	Redemption 100.0000		18,232	18,232	18,127	17,617	564	(6)	0	558	0	18,175	0	57	57	536	10/12/2023
74966U-AR-1	RPI FINANCE TRUST TERM A3 LOAN 3.299% 10/14/21		06/11/2019	Various		2,035,769	2,040,872	2,045,152	2,045,566	0	(846)	0	(846)	0	2,044,720	0	(8,951)	(8,951)	35,640	10/14/2021
74966U-AR-1	RPI FINANCE TRUST TERM A3 LOAN 3.299% 10/14/21		03/29/2019	Redemption 100.0000		33,827	33,827	33,898	33,914	0	(22)	0	(22)	0	33,892	0	(66)	(66)	351	10/14/2021

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75008Q-AL-0	RACKSPACE HOSTING TERM B 4.902% 11/03/23		10/01/2019	Various		1,324,696	1,420,195	1,417,618	1,260,068	157,997	244	0	158,241	0	1,418,309	0	(93,613)	(93,613)	50,926	11/03/2023
75008Q-AL-0	RACKSPACE HOSTING TERM B 4.902% 11/03/23		12/31/2019	Redemption 100.0000		9,059	9,059	9,039	8,038	1,005	1	0	1,006	0	9,044	0	15	15	251	11/03/2023
75025K-AB-4	RADIATE HOLDCO, LLC TERM LOAN 4.799% 02/01/24		09/26/2019	Various		1,471,864	1,482,738	1,477,057	1,403,389	74,375	592	0	74,967	0	1,478,356	0	(6,491)	(6,491)	55,425	02/01/2024
75025K-AB-4	RADIATE HOLDCO, LLC TERM LOAN 4.799% 02/01/24		12/31/2019	Redemption 100.0000		15,465	15,465	15,397	14,638	767	5	0	772	0	15,410	0	55	55	420	02/01/2024
76100L-AH-5	NEW INSIGHT HOLDINGS INC TRANCHE B TERM LOAN 7.299% 12/08/24		09/26/2019	Direct		465,448	463,204	440,044	455,677	272	(697)	0	(425)	0	455,251	0	10,197	10,197	21,454	12/08/2024
76100L-AH-5	NEW INSIGHT HOLDINGS INC TRANCHE B TERM LOAN 7.299% 12/08/24		12/31/2019	Redemption 100.0000		9,748	9,748	9,261	9,590	6	(7)	0	(1)	0	9,589	0	159	159	386	12/08/2024
76168J-AN-6	RBS GLOBAL INC REFINANCING TERM LOAN 3.799% 08/21/23		02/21/2019	Various		1,578,091	1,587,624	1,597,983	1,544,189	59,863	(28)	0	59,835	0	1,604,024	0	(25,933)	(25,933)	7,994	08/21/2023
76168J-AN-6	RBS GLOBAL INC REFINANCING TERM LOAN 3.799% 08/21/23		01/09/2019	Redemption 100.0000		164,237	164,237	165,309	159,767	6,165	(4)	0	6,161	0	165,929	0	(1,692)	(1,692)	220	08/21/2023
76173F-AU-1	REYNOLDS GROUP HOLDINGS INC US TERM LOAN 4.549% 02/05/23		10/01/2019	Various		2,653,059	2,669,262	2,682,436	2,552,002	136,543	(1,317)	0	135,226	0	2,687,227	0	(34,168)	(34,168)	40,541	02/05/2023
76173F-AU-1	REYNOLDS GROUP HOLDINGS INC US TERM LOAN 4.549% 02/05/23		12/31/2019	Redemption 100.0000		9,345	9,345	9,404	8,935	466	(8)	0	458	0	9,393	0	(47)	(47)	292	02/05/2023
77313D-AN-1	ROCKET SOFTWARE INC INITIAL TERM LOAN 6.049% 11/20/25		06/24/2019	Various		4,340,033	4,363,251	4,243,261	4,244,355	0	3,754	0	3,754	0	4,248,109	0	91,924	91,924	75,868	11/20/2025
77313D-AN-1	ROCKET SOFTWARE INC INITIAL TERM LOAN 6.049% 11/20/25		06/28/2019	Redemption 100.0000		1,749	1,749	1,701	1,702	0	3	0	3	0	1,704	0	45	45	65	11/20/2025
78404X-AH-8	SBA SENIOR FINANCE II LLC INCREMENTAL TERM LOAN B 3.799% 03/24/21		10/01/2019	RBC		1,426,086	1,426,086	1,435,610	1,371,275	69,480	(7,740)	0	61,740	0	1,433,015	0	(6,929)	(6,929)	47,730	03/24/2021
78404X-AH-8	SBA SENIOR FINANCE II LLC INCREMENTAL TERM LOAN B 3.799% 03/24/21		12/31/2019	Redemption 100.0000		24,116	24,116	24,257	23,189	1,151	(77)	0	1,074	0	24,262	0	(147)	(147)	610	03/24/2021
78466D-BD-5	SSC TECHNOLOGIES TERM LOAN B3 4.049% 03/01/25		10/01/2019	Various		436,960	435,066	433,978	411,759	22,315	120	0	22,435	0	434,194	0	2,766	2,766	14,584	03/01/2025
78466D-BD-5	SSC TECHNOLOGIES TERM LOAN B3 4.049% 03/01/25		12/31/2019	Redemption 100.0000		844,439	844,439	842,328	799,203	43,312	76	0	43,388	0	842,591	0	1,848	1,848	12,362	03/01/2025
78466D-BE-3	SSC EUROPEAN HOLDINGS SARL TERM LOAN B4 4.049% 03/01/25		10/01/2019	Various		292,594	291,328	290,600	275,721	15,211	(404)	0	14,807	0	290,528	0	2,066	2,066	10,291	03/01/2025
78466D-BE-3	SSC EUROPEAN HOLDINGS SARL TERM LOAN B4 4.049% 03/01/25		12/31/2019	Redemption 100.0000		83,969	83,969	83,759	79,471	4,384	(56)	0	4,328	0	83,799	0	170	170	2,165	03/01/2025
78466D-BF-0	SSC TECHNOLOGIES TERM LOAN B5 4.049% 04/16/25		09/26/2019	Direct		676,633	672,815	671,133	637,075	34,076	179	0	34,255	0	671,329	0	5,304	5,304	22,486	04/16/2025
78466D-BF-0	SSC TECHNOLOGIES TERM LOAN B5 4.049% 04/16/25		12/31/2019	Redemption 100.0000		14,816	14,816	14,779	14,029	807	(2)	0	805	0	14,834	0	(18)	(18)	279	04/16/2025
78466Y-AL-2	SRS DISTRIBUTION INC 5.049% 05/23/25		09/26/2019	Direct		1,500,310	1,532,391	1,528,560	1,433,988	114,575	(4,150)	0	110,425	0	1,544,413	0	(44,103)	(44,103)	65,752	05/23/2025
78466Y-AL-2	SRS DISTRIBUTION INC 5.049% 05/23/25		10/31/2019	Redemption 100.0000		25,949	25,949	25,555	24,283	1,447	12	0	1,459	0	25,741	0	208	208	604	05/23/2025
78476M-AF-9	FIRST ADVANTAGE 7.177% 06/30/22		09/26/2019	Direct		955,111	953,919	956,304	937,225	18,915	(488)	0	18,427	0	955,652	0	(541)	(541)	73,963	06/30/2022
78571Y-BB-5	SABRE GLBL INC TERM B 3.799% 02/22/24		10/01/2019	Various		726,581	723,866	726,677	703,356	25,440	(1,979)	0	23,461	0	726,817	0	(236)	(236)	24,198	02/22/2024
78571Y-BB-5	SABRE GLBL INC TERM B 3.799% 02/22/24		12/31/2019	Various		12,303	12,303	12,316	11,954	406	(18)	0	388	0	12,343	0	(40)	(40)	311	02/22/2024
79377X-AB-2	MORAN FOOD LLC TERM LOAN 7.799% 12/05/23		04/24/2019	Credit Suisse		37,461	69,372	46,567	34,686	21,387	466	9,971	11,882	0	46,567	0	(9,106)	(9,106)	1,493	12/05/2023
79377X-AB-2	MORAN FOOD LLC TERM LOAN 7.799% 12/05/23		12/31/2019	Redemption 100.0000		5,908	5,908	4,388	2,954	1,911	37	486	1,462	0	4,416	0	1,492	1,492	287	12/05/2023
80465J-AB-4	SAVAGE ENTERPRISES LLC TERM B LOAN 6.210% 07/02/25		10/01/2019	Morgan Stanley		788,106	780,303	764,696	765,398	0	1,780	0	1,780	0	767,178	0	20,928	20,928	46,338	07/02/2025
80465J-AB-4	SAVAGE ENTERPRISES LLC TERM B LOAN 6.210% 07/02/25		12/31/2019	Redemption 100.0000		229,903	229,903	225,305	225,512	0	539	0	539	0	226,051	0	3,852	3,852	7,423	07/02/2025
80862Q-AD-3	SCIENCE APPLICATIONS INT CORP TRANCHE B LOAN 3.549% 10/31/25		01/25/2019	Citibank		498,407	503,819	501,300	482,407	18,930	1,339	0	20,269	0	502,676	0	(4,269)	(4,269)	1,373	10/31/2025
80862Q-AD-3	SCIENCE APPLICATIONS INT CORP TRANCHE B LOAN 3.549% 10/31/25		01/31/2019	Redemption 100.0000		463	463	461	444	17	3	0	20	0	464	0	(1)	(1)	3	10/31/2025
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL TERM B5 LOAN 4.549% 08/14/24		10/01/2019	Bank of America		759,023	764,758	764,758	719,720	45,038	0	0	45,038	0	764,758	0	(5,736)	(5,736)	29,526	08/14/2024

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL TERM B5 LOAN 4.549% 08/14/24		12/31/2019	Redemption 100.0000		5,402	5,402	5,444	4,996	447	0	0	447	0	5,444	0	(42)	(42)	188	08/14/2024
81271E-AB-7	SEATTLE SPINCO INC USD TRANCHE B3 TERM LOAN 4.299% 06/21/24		09/26/2019	Direct		1,009,675	1,020,301	1,023,118	952,706	72,280	(1,556)	0	70,724	0	1,023,430	0	(13,755)	(13,755)	38,325	06/21/2024
81271E-AB-7	SEATTLE SPINCO INC USD TRANCHE B3 TERM LOAN 4.299% 06/21/24		04/09/2019	Redemption 100.0000		67,090	67,090	67,126	62,645	4,635	(11)	0	4,624	0	67,268	0	(179)	(179)	903	06/21/2024
81733H-AB-2	SEQUA MEZZANINE HOLDINGS LLC TERM LOAN FIRST LIEN 6.718% 11/28/21		10/01/2019	BARCLAYS BANK PLC		815,606	821,769	833,068	787,871	44,392	4,239	0	48,631	0	836,503	0	(20,897)	(20,897)	53,554	11/28/2021
81733H-AB-2	SEQUA MEZZANINE HOLDINGS LLC TERM LOAN FIRST LIEN 6.718% 11/28/21		12/31/2019	Redemption 100.0000		8,631	8,631	8,748	8,275	466	89	0	555	0	8,830	0	(199)	(199)	418	11/28/2021
83417U-AH-9	GRAY TELEVISION 4.549% 02/03/23		09/26/2019	Various		2,203,314	2,198,336	2,212,261	2,121,746	90,925	(5,951)	0	84,974	0	2,206,721	0	(3,407)	(3,407)	81,996	02/03/2023
83417U-AH-9	GRAY TELEVISION 4.549% 02/03/23		12/31/2019	Redemption 100.0000		30,892	30,892	31,081	29,816	1,281	(25)	0	1,256	0	31,072	0	(180)	(180)	885	02/03/2023
83420L-AK-7	SOLENIS INTERNATIONAL LP INITIAL DOLLER TERM LOAN 5.909% 06/18/25		12/24/2019	Various		983,195	1,007,335	997,262	977,152	22,464	(843)	0	21,621	0	998,773	0	(15,579)	(15,579)	93,709	06/18/2025
83420L-AK-7	SOLENIS INTERNATIONAL LP INITIAL DOLLER TERM LOAN 5.909% 06/18/25		12/31/2019	Redemption 100.0000		17,307	17,307	17,130	16,682	492	(6)	0	486	0	17,168	0	139	139	695	06/18/2025
83547M-AB-3	SONICWALL INC INITIAL TERM LOAN 5.399% 05/10/25		08/01/2019	UBS Securities Inc		368,749	398,270	396,279	381,177	15,234	136	0	15,370	0	396,547	0	(27,797)	(27,797)	12,354	05/10/2025
83547M-AB-3	SONICWALL INC INITIAL TERM LOAN 5.399% 05/10/25		07/31/2019	Redemption 100.0000		3,010	3,010	2,995	2,880	115	1	0	116	0	2,996	0	14	14	71	05/10/2025
83578B-AJ-2	SOPHIA LP CLOSING DATE TERM LOAN 5.195% 09/30/22		09/26/2019	Direct		1,283,708	1,281,575	1,284,922	1,238,776	50,182	(3,239)	0	46,943	0	1,285,720	0	(2,011)	(2,011)	56,589	09/30/2022
83578B-AJ-2	SOPHIA LP CLOSING DATE TERM LOAN 5.195% 09/30/22		12/31/2019	Redemption 100.0000		144,690	144,690	144,739	139,858	5,385	(141)	0	5,244	0	145,103	0	(413)	(413)	4,749	09/30/2022
84748E-AD-2	SPECIALTY BUILDING PRODUCTS INITIAL TERM LOAN 7.549% 10/01/25		09/26/2019	Direct		382,611	381,419	375,697	369,976	5,811	5,015	0	10,826	0	380,802	0	1,809	1,809	23,597	10/01/2025
84748E-AD-2	SPECIALTY BUILDING PRODUCTS INITIAL TERM LOAN 7.549% 10/01/25		12/31/2019	Redemption 100.0000		4,575	4,575	4,507	4,438	70	61	0	131	0	4,569	0	6	6	262	10/01/2025
85208E-AB-6	SPRINT COMMUNICATION INC TERM LOAN B 4.299% 02/02/24		12/24/2019	Various		2,956,629	2,978,493	2,986,611	2,841,989	153,073	(5,975)	0	147,098	0	2,989,087	0	(32,458)	(32,458)	128,251	02/02/2024
85208E-AB-6	SPRINT COMMUNICATION INC TERM LOAN B 4.299% 02/02/24		12/31/2019	Various		23,594	23,594	23,657	22,513	1,209	(20)	0	1,189	0	23,702	0	(108)	(108)	595	02/02/2024
85940X-AC-5	STERLING BACKGROND CHECK INITIAL TERM LOAN 5.299% 05/28/22		10/01/2019	GOLDMAN SACHS		602,951	618,411	618,411	609,648	8,763	0	0	8,763	0	618,411	0	(15,460)	(15,460)	27,444	05/28/2022
85940X-AC-5	STERLING BACKGROND CHECK INITIAL TERM LOAN 5.299% 05/28/22		12/31/2019	Redemption 100.0000		8,721	8,721	8,721	8,597	124	0	0	124	0	8,721	0	0	0	286	05/28/2022
86088L-AB-3	STIPHOUT FINANCE BV INITIAL DOLLAR TERM LOAN 4.799% 10/26/22		09/26/2019	Direct		300,447	315,430	315,036	307,545	7,600	53	0	7,653	0	315,197	0	(14,750)	(14,750)	13,019	10/26/2022
86088L-AB-3	STIPHOUT FINANCE BV INITIAL DOLLAR TERM LOAN 4.799% 10/26/22		12/31/2019	Redemption 100.0000		2,101	2,101	2,098	2,048	51	0	0	51	0	2,099	0	2	2	49	10/26/2022
86845P-AC-6	SUPERMOOSE BORROWER LLC INITIAL TERM LOAN 5.549% 08/15/25		10/22/2019	Direct		1,443,277	1,485,891	1,448,744	1,458,960	6,718	873	0	7,591	0	1,466,550	0	(23,273)	(23,273)	46,268	08/15/2025
86845P-AC-6	SUPERMOOSE BORROWER LLC INITIAL TERM LOAN 5.549% 08/15/25		12/31/2019	Redemption 100.0000		14,314	14,314	13,956	14,054	65	7	0	72	0	14,125	0	188	188	472	08/15/2025
86880N-AU-7	SURGERY CENTER HOLDINGS INC TERM LOAN 5.049% 06/19/24		09/19/2019	Various		1,417,955	1,434,290	1,389,469	1,370,651	19,046	3,110	0	22,156	0	1,392,807	0	25,148	25,148	33,122	06/19/2024
86880N-AU-7	SURGERY CENTER HOLDINGS INC TERM LOAN 5.049% 06/19/24		06/28/2019	Redemption 100.0000		4,493	4,493	4,353	4,294	60	6	0	66	0	4,360	0	134	134	73	06/19/2024
87164G-AM-5	SYNIVERSE HOLDINGS INC TRANCHE C TERM LOAN 6.740% 02/08/23		01/17/2019	Various		808,292	894,215	896,387	802,520	94,509	19	0	94,528	0	897,048	0	(88,756)	(88,756)	8,909	02/08/2023
87164G-AM-5	SYNIVERSE HOLDINGS INC TRANCHE C TERM LOAN 6.740% 02/08/23		01/11/2019	Redemption 0.0000		0	0	0	(333)	333	0	0	333	0	0	0	0	0	0	02/08/2023
87290D-AB-3	BOLT INFRASTRUCTURE MERGER SUB TERM LOAN 5.299% 05/25/24		09/26/2019	Direct		532,618	531,786	537,104	523,145	13,468	(829)	0	12,639	0	535,784	0	(3,166)	(3,166)	23,826	05/25/2024
87290D-AB-3	BOLT INFRASTRUCTURE MERGER SUB TERM LOAN 5.299% 05/25/24		12/31/2019	Redemption 100.0000		9,088	9,088	9,129	8,940	189	(5)	0	184	0	9,124	0	(36)	(36)	308	05/25/2024
87817J-AE-8	TEAM HEALTH TERM LOAN 4.549% 02/06/24		10/18/2019	Various		938,039	1,115,805	1,113,015	1,002,829	119,392	(2,697)	0	116,695	0	1,119,524	0	(181,485)	(181,485)	42,113	02/06/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87817J-AE-8	TEAM HEALTH TERM LOAN 4.549% 02/06/24		09/30/2019	Various		7,370	7,370	7,352	6,624	789	(8)	0	781	0	7,404	0	(34)	(34)	177	02/06/2024
87876H-AC-4	TECOSTAR HOLDINGS INC TERM 5.215% 04/18/24		09/05/2019	Various		992,987	997,934	1,001,286	963,006	37,724	4,181	0	41,905	0	1,004,911	0	(11,925)	(11,925)	42,799	04/18/2024
87876H-AC-4	TECOSTAR HOLDINGS INC TERM 5.215% 04/18/24		06/28/2019	Redemption 100.0000		5,092	5,092	5,109	4,913	192	39	0	231	0	5,144	0	(53)	(53)	117	04/18/2024
87951Y-AS-0	TELESAT CANADA TERM B-4 LOAN 4.445% 11/10/23		09/26/2019	Various		1,404,650	1,403,747	1,398,314	1,334,262	77,464	(5,887)	0	71,577	0	1,405,839	0	(1,189)	(1,189)	38,346	11/10/2023
87951Y-AS-0	TELESAT CANADA TERM B-4 LOAN 4.445% 11/10/23		12/06/2019	Various		923,064	923,064	917,825	877,373	49,945	(5,433)	0	44,512	0	921,885	0	1,180	1,180	43,987	11/10/2023
88023H-AC-4	TEMPO ACQUISITION LLC INITIAL TERM LOAN 4.799% 05/01/24		11/15/2019	Various		2,202,157	2,193,447	2,197,266	2,107,902	94,960	(3,999)	0	90,961	0	2,198,863	0	3,294	3,294	101,379	05/01/2024
88023H-AC-4	TEMPO ACQUISITION LLC INITIAL TERM LOAN 4.799% 05/01/24		12/31/2019	Redemption 100.0000		17,909	17,909	17,895	17,211	753	(11)	0	742	0	17,952	0	(43)	(43)	474	05/01/2024
89341V-AV-4	TRANSACTION NETWORK SERVICES INITIAL TERM LOAN FIRST LIEN 5.909% 08/14/22		09/26/2019	Direct		781,395	788,790	790,756	783,860	7,517	(813)	0	6,704	0	790,564	0	(9,169)	(9,169)	34,403	08/14/2022
89341V-AV-4	TRANSACTION NETWORK SERVICES INITIAL TERM LOAN FIRST LIEN 5.909% 08/14/22		12/27/2019	Redemption 100.0000		8,719	8,719	8,698	8,665	59	(10)	0	49	0	8,714	0	5	5	612	08/14/2022
89364M-BM-5	TRANSDIGM INC NEW TERM LOAN G 4.299% 08/15/24		09/26/2019	Direct		288,180	288,751	288,029	273,335	16,024	(895)	0	15,129	0	288,464	0	(284)	(284)	10,806	08/15/2024
89364M-BM-5	TRANSDIGM INC NEW TERM LOAN G 4.299% 08/15/24		12/31/2019	Redemption 100.0000		4,923	4,923	4,910	4,660	273	(9)	0	264	0	4,924	0	(2)	(2)	139	08/15/2024
89364M-BN-3	TRANSDIGM INC TRANCHE E TERM LOAN 4.299% 05/05/22		11/08/2019	Various		741,612	744,123	746,754	704,245	42,575	(1,012)	0	41,563	0	745,808	0	(4,196)	(4,196)	29,440	05/05/2022
89364M-BN-3	TRANSDIGM INC TRANCHE E TERM LOAN 4.299% 05/05/22		09/30/2019	Redemption 100.0000		5,666	5,666	5,686	5,362	325	(4)	0	321	0	5,683	0	(17)	(17)	141	05/05/2022
89364M-BP-8	TRANSDIGM INC TERM LOAN F 4.299% 05/21/21		11/12/2019	Various		1,573,152	1,574,835	1,577,871	1,490,188	93,848	(5,780)	0	88,068	0	1,578,256	0	(5,104)	(5,104)	59,323	05/21/2021
89364M-BP-8	TRANSDIGM INC TERM LOAN F 4.299% 05/21/21		12/31/2019	Redemption 100.0000		25,047	25,047	25,068	23,701	1,419	(22)	0	1,397	0	25,097	0	(50)	(50)	701	05/21/2021
89416F-AQ-0	TRAVEL LEADERS GROUP 2018 REFINANCING TERM LOAN 5.737% 01/25/24		09/26/2019	Direct		278,752	277,423	276,729	275,921	848	85	0	933	0	276,854	0	1,898	1,898	13,825	01/25/2024
89416F-AQ-0	TRAVEL LEADERS GROUP 2018 REFINANCING TERM LOAN 5.737% 01/25/24		12/31/2019	Redemption 100.0000		4,704	4,704	4,692	4,678	14	1	0	15	0	4,694	0	10	10	181	01/25/2024
903203-BT-3	UPC FINANCING PARTNERSHIP TERM LOAN AR 4.240% 01/15/26		08/01/2019	Redemption 100.0000		1,449,076	1,449,076	1,447,265	1,382,781	69,709	(834)	0	68,875	0	1,451,655	0	(2,579)	(2,579)	45,280	01/15/2026
90350H-AF-6	US ANESTHESIA PARTNERS INC TERM LOAN 4.799% 06/23/24		12/12/2019	Various		2,772,383	2,844,994	2,848,953	2,733,609	118,805	(1,679)	0	117,126	0	2,850,734	0	(78,352)	(78,352)	105,417	06/23/2024
90350H-AF-6	US ANESTHESIA PARTNERS INC TERM LOAN 4.799% 06/23/24		09/30/2019	Redemption 100.0000		16,247	16,247	16,283	15,327	975	(5)	0	970	0	16,297	0	(50)	(50)	404	06/23/2024
90351J-AD-6	UBER TECHNOLOGIES INC TERM LOAN 5.715% 03/22/25		09/26/2019	Direct		558,393	559,560	556,762	546,620	10,358	92	0	10,450	0	557,070	0	1,323	1,323	27,653	03/22/2025
90351J-AD-6	UBER TECHNOLOGIES INC TERM LOAN 5.715% 03/22/25		12/31/2019	Redemption 100.0000		17,726	17,726	17,612	17,316	301	17	0	318	0	17,634	0	92	92	712	03/22/2025
90388H-AB-1	ULTRA RESOURCES INC LOAN 5.785% 04/12/24		10/08/2019	Bank of America		418,240	658,646	619,818	591,134	34,329	2,789	0	37,118	0	628,252	0	(210,012)	(210,012)	44,781	04/12/2024
90388H-AB-1	ULTRA RESOURCES INC LOAN 5.785% 04/12/24		12/31/2019	Redemption 100.0000		4,944	4,944	4,615	4,437	220	17	0	237	0	4,674	0	270	270	285	04/12/2024
91335P-AE-9	UNIVAR USA TERM B 4.049% 07/01/24		10/01/2019	Various		634,402	631,663	630,083	605,922	26,201	(1,505)	0	24,696	0	630,618	0	3,784	3,784	22,314	07/01/2024
91335P-AE-9	UNIVAR USA TERM B 4.049% 07/01/24		04/03/2019	Redemption 100.0000		261,924	261,924	261,270	251,251	10,864	(41)	0	10,823	0	262,074	0	(150)	(150)	3,217	07/01/2024
92210M-AX-2	WORLDPLAY LLC TERM B-3 LOAN 3.490% 06/12/21		01/15/2019	Redemption 100.0000		171,083	171,083	170,227	165,180	7,341	(23)	0	7,318	0	172,499	0	(1,416)	(1,416)	613	06/12/2021
92210M-AY-0	VANTIV LLC NEW TERM B4 LOAN 3.491% 08/09/24		01/10/2019	Citibank		0	0	0	62	(63)	(387)	0	(450)	0	(388)	0	388	388	625	08/09/2024
92210M-AY-0	VANTIV LLC NEW TERM B4 LOAN 3.491% 08/09/24		01/10/2019	Redemption 100.0000		0	0	0	(62)	63	(1)	0	62	0	0	0	0	0	0	08/09/2024
92243B-AC-3	EPV MERGER SUB INC 5.049% 02/27/25		12/18/2019	Various		1,004,509	1,024,814	1,024,563	976,781	48,512	(458)	0	48,054	0	1,024,835	0	(20,326)	(20,326)	46,259	02/27/2025
92243B-AC-3	EPV MERGER SUB INC 5.049% 02/27/25		12/31/2019	Redemption 100.0000		7,828	7,828	7,830	7,462	374	(2)	0	372	0	7,834	0	(5)	(5)	232	02/27/2025

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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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92565E-AB-9	VICI PROPERTIES 1 LLC TERM LOAN 3.785% 12/15/24		10/01/2019	GOLDMAN SACHS		1,067,757	1,065,094	1,062,431	1,020,664	43,755	(1,089)	0	42,666	0	1,063,330	0	4,427	4,427	39,127	12/15/2024
92937J-AM-5	WP CPP HOLDINGS LLC INITIAL TERM LOAN 5.686% 04/25/25		09/26/2019	Direct		741,010	738,698	736,852	715,614	21,790	(422)	0	21,368	0	736,982	0	4,028	4,028	33,834	04/25/2025
92937J-AM-5	WP CPP HOLDINGS LLC INITIAL TERM LOAN 5.686% 04/25/25		09/30/2019	Redemption 100.0000		8,115	8,115	8,094	7,861	240	2	0	242	0	8,103	0	12	12	245	04/25/2025
94935R-AB-9	CANYON BUYER INC INITIAL TERM LOAN 6.195% 02/07/25		09/26/2019	Direct		520,629	520,140	514,939	508,437	16,081	(1,806)	0	14,275	0	522,712	0	(2,083)	(2,083)	26,348	02/07/2025
94935R-AB-9	CANYON BUYER INC INITIAL TERM LOAN 6.195% 02/07/25		06/28/2019	Redemption 100.0000		1,884	1,884	1,865	1,841	58	(2)	0	56	0	1,897	0	(14)	(14)	54	02/07/2025
96208U-AM-3	WEX INC TERM B2 LOAN 4.049% 06/30/23		06/28/2019	Redemption 100.0000		17,201	17,201	17,239	16,599	754	(8)	0	746	0	17,345	0	(144)	(144)	255	06/30/2023
96208U-AM-3	WEX INC TERM B2 LOAN 4.049% 06/30/23		05/17/2019	Tax Free Exchange		3,441,100	3,383,828	3,402,758	3,265,394	181,048	(5,343)	0	175,705	0	3,441,100	0	0	0	68,743	06/30/2023
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERT TERM B1 LOAN 4.677% 05/10/25		12/19/2019	Various		3,027,801	3,102,130	3,112,638	2,876,580	290,374	(12,413)	0	277,961	0	3,154,542	0	(126,741)	(126,741)	154,178	05/10/2025
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERT TERM B1 LOAN 4.677% 05/10/25		12/31/2019	Redemption 100.0000		17,931	17,931	18,363	2,559	16,354	191	0	16,545	0	19,105	0	(1,174)	(1,174)	1,074	05/10/2025
97246F-AF-3	WILSONART INT'L HOLDING LLC TRANCHE B TERM LOAN 5.195% 12/19/23		09/26/2019	Direct		1,081,657	1,097,950	1,106,185	1,053,352	58,263	(5,071)	0	53,192	0	1,106,544	0	(24,887)	(24,887)	48,525	12/19/2023
97246F-AF-3	WILSONART INT'L HOLDING LLC TRANCHE B TERM LOAN 5.195% 12/19/23		12/31/2019	Redemption 100.0000		18,811	18,811	18,952	18,047	998	(46)	0	952	0	18,999	0	(188)	(188)	631	12/19/2023
97381H-AR-8	WINDSTREAM HOLDINGS INC TRANCHE B6 TERM LOAN 5.737% 03/29/21		11/12/2019	Various		2,890,970	2,928,038	2,770,495	2,627,914	181,806	37,333	0	219,139	0	2,847,053	0	43,917	43,917	187,874	03/29/2021
97417A-AB-6	WINK HOLDCO INC TERM LOAN B3 4.799% 11/02/24		10/01/2019	GOLDMAN SACHS		773,677	785,459	785,370	747,659	37,757	18	0	37,775	0	785,434	0	(11,756)	(11,756)	32,214	11/02/2024
97417A-AB-6	WINK HOLDCO INC TERM LOAN B3 4.799% 11/02/24		12/31/2019	Redemption 100.0000		13,350	13,350	13,312	12,707	607	3	0	610	0	13,318	0	32	32	416	11/02/2024
97654Q-AE-7	WIRECO WORLDGROUP INC TERM LOAN B 6.799% 09/29/23		09/26/2019	Direct		488,454	498,102	504,267	496,025	8,585	(2,945)	0	5,640	0	501,665	0	(13,211)	(13,211)	31,004	09/29/2023
97654Q-AE-7	WIRECO WORLDGROUP INC TERM LOAN B 6.799% 09/29/23		12/31/2019	Redemption 100.0000		8,607	8,607	8,638	8,571	129	(30)	0	99	0	8,670	0	(63)	(63)	367	09/29/2023
98310C-AC-6	WYNDHAM HOTELS AND RESORTS INC TERM B LOAN 3.549% 04/27/25		10/01/2019	Bank of America		598,193	595,217	595,217	595,217	0	0	0	0	0	595,217	0	2,976	2,976	18,769	04/27/2025
98310C-AC-6	WYNDHAM HOTELS AND RESORTS INC TERM B LOAN 3.549% 04/27/25		12/31/2019	Redemption 100.0000		10,040	10,040	10,040	10,040	0	0	0	0	0	10,040	0	0	0	240	04/27/2025
98379E-AE-6	XPO LOGISTICS INC TERM B 3.928% 11/01/21		10/01/2019	Morgan Stanley		923,105	918,513	924,209	932,118	0	(5,311)	0	(5,311)	0	926,806	0	(3,701)	(3,701)	37,943	11/01/2021
98975V-AG-1	ZODIAC POOL SOLUTIONS LLC USD TERM LOAN 4.049% 03/07/25		10/01/2019	Credit Suisse		355,437	354,993	355,437	346,118	9,296	(48)	0	9,248	0	355,366	0	71	71	12,540	03/07/2025
98975V-AG-1	ZODIAC POOL SOLUTIONS LLC USD TERM LOAN 4.049% 03/07/25		12/31/2019	Redemption 100.0000		6,004	6,004	6,004	5,853	150	0	0	150	0	6,004	0	0	0	161	03/07/2025
000000-00-0	BCC ALGOMA AGGREGATOR LP LP INTEREST EXIT TERM LOAN 10.409% 12/01/25		10/01/2019	Redemption 100.0000		2,709	2,709	2,709	2,709	0	0	0	0	0	2,709	0	0	0	170	12/01/2025
B9000T-BF-1	TELENET FINANCING USD LLC TERM LOAN AN 3.990% 08/17/26		10/01/2019	Scotia Capital		557,607	557,607	556,910	532,261	28,348	(527)	0	27,821	0	560,083	0	(2,476)	(2,476)	21,743	08/17/2026
C2969T-AC-2	DENTALCORP PERFECT SMILE ULC INITIAL TERM LOAN 5.549% 05/31/25		09/26/2019	Direct		604,435	614,029	612,494	598,679	15,849	(43)	0	15,806	0	614,485	0	(10,049)	(10,049)	30,461	05/31/2025
C2969T-AC-2	DENTALCORP PERFECT SMILE ULC INITIAL TERM LOAN 5.549% 05/31/25		12/31/2019	Redemption 100.0000		4,758	4,758	4,746	4,639	123	0	0	123	0	4,762	0	(4)	(4)	134	05/31/2025
C2969T-AD-0	DENTALCORP PERFECT SMILE ULC DELAYED DRAW TERM LOAN 5.549% 05/31/25		03/29/2019	Redemption 100.0000		562	562	561	548	26	0	0	26	0	574	0	(12)	(12)	(1)	05/31/2025
C2969T-AD-0	DENTALCORP PERFECT SMILE ULC DELAYED DRAW TERM LOAN 5.549% 05/31/25		08/30/2019	Tax Free Exchange		175,403	172,220	171,790	167,915	7,950	(462)	0	7,488	0	175,403	0	0	0	3,282	05/31/2025
C3328T-AD-4	ESSAR STEEL ALGOMA TERM LOAN 8.750% 08/07/19		12/01/2019	Tax Free Exchange		68,250	658,374	68,250	68,250	0	0	0	0	0	68,250	0	0	0	68,329	08/07/2019
C4127D-AB-4	NORTHRIVER MIDSTREAM FINANCE INITIAL TERM B LOAN 5.646% 09/28/25		09/26/2019	Direct		527,450	530,767	529,440	519,523	13,871	(261)	0	13,610	0	533,133	0	(5,684)	(5,684)	28,179	09/28/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C4127D-AB-4	NORTHRIVER MIDSTREAM FINANCE INITIAL TERM B LOAN 5.646% 09/28/25		12/31/2019	Redemption 100.0000		8,979	8,979	8,957	8,721	302	(3)	0	299	0	9,021	0	(42)	(42)	371	09/28/2025
C6901L-AE-7	1011778 BC ULC TERM B 4.049% 02/28/24		10/01/2019	Various		1,155,383	1,151,067	1,154,788	1,098,786	66,454	(5,748)	0	60,706	0	1,159,491	0	(4,108)	(4,108)	40,734	02/28/2024
C6901L-AE-7	1011778 BC ULC TERM B 4.049% 02/28/24		11/19/2019	Various		150,771	150,771	150,726	143,923	8,281	(712)	0	7,569	0	151,492	0	(721)	(721)	5,141	02/28/2024
C8856U-AB-4	TITAN ACQUISITION LIMITED TERM LOAN 4.799% 03/16/25		09/05/2019	Various		2,162,388	2,260,111	2,254,461	2,079,694	175,334	494	0	175,828	0	2,255,521	0	(93,133)	(93,133)	75,739	03/16/2025
C8856U-AB-4	TITAN ACQUISITION LIMITED TERM LOAN 4.799% 03/16/25		08/26/2019	Redemption 100.0000		9,345	9,345	9,362	8,196	1,168	1	0	1,169	0	9,366	0	(21)	(21)	220	03/16/2025
C8989L-AC-2	TRADER CORPORATION TERM LOAN 4.805% 09/28/23		09/26/2019	Direct		150,769	151,147	151,147	145,479	5,668	0	0	5,668	0	151,147	0	(378)	(378)	6,266	09/28/2023
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INITIAL TERM LOAN 4.710% 05/19/25		09/26/2019	Direct		960,558	955,384	970,629	915,182	56,287	(2,529)	0	53,758	0	968,940	0	(8,382)	(8,382)	72,608	05/19/2025
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INITIAL TERM LOAN 4.710% 05/19/25		12/30/2019	Redemption 100.0000		263,410	263,410	263,619	252,325	11,803	100	0	11,903	0	264,229	0	(819)	(819)	11,308	05/19/2025
C9413P-BB-8	BAUSCH HEALTH COMPANIES INC INCREMENTAL TERM LOAN 4.460% 06/02/25		09/26/2019	Direct		228,155	227,359	225,085	216,491	8,615	232	0	8,847	0	225,338	0	2,817	2,817	4,345	06/02/2025
C9413P-BB-8	BAUSCH HEALTH COMPANIES INC INCREMENTAL TERM LOAN 4.460% 06/02/25		12/30/2019	Redemption 100.0000		62,283	62,283	61,660	59,069	2,597	44	0	2,641	0	61,709	0	573	573	1,009	06/02/2025
D8545J-AE-9	UNITYMEDIA TERM LOAN 3.990% 09/30/25		01/11/2019	BARCLAYS BANK PLC		0	0	0	(971)	964	0	0	964	0	(7)	0	7	7	20	09/30/2025
D8545J-AE-9	UNITYMEDIA TERM LOAN 3.990% 09/30/25		08/01/2019	Redemption 100.0000		1,102,207	1,102,207	1,099,452	1,069,010	30,822	171	0	30,993	0	1,100,003	0	2,205	2,205	33,303	09/30/2025
D8545J-AH-2	UNITYMEDIA FACILITY E LOAN 3.740% 09/30/25		08/01/2019	Redemption 100.0000		1,334,288	1,334,288	1,332,620	1,298,963	33,770	116	0	33,886	0	1,332,849	0	1,439	1,439	37,601	09/30/2025
F6628D-AL-8	NUMERICABLE US LLC USD TBL 12 5.427% 01/31/26		10/01/2019	JPMorgan Chase		1,281,828	1,295,192	1,291,954	1,205,824	95,916	(3,165)	0	92,751	0	1,298,575	0	(16,747)	(16,747)	60,219	01/31/2026
F6628D-AL-8	NUMERICABLE US LLC USD TBL 12 5.427% 01/31/26		10/15/2019	Redemption 100.0000		15,207	15,207	15,016	14,158	951	3	0	954	0	15,112	0	95	95	350	01/31/2026
F9062P-AC-8	TECHNICOLOR SA TERM B 4.659% 12/06/23		10/01/2019	JPMorgan Chase		765,542	887,585	870,169	816,578	54,899	2,138	0	57,037	0	873,615	0	(108,073)	(108,073)	35,781	12/06/2023
F9062P-AC-8	TECHNICOLOR SA TERM B 4.659% 12/06/23		11/29/2019	Redemption 100.0000		12,987	12,987	12,624	11,948	698	30	0	728	0	12,675	0	311	311	398	12/06/2023
G2300H-AB-4	COMET BIDCO LIMITED FACILITY B2 6.914% 10/06/24		10/01/2019	HSBC		983,009	997,979	978,019	973,029	6,102	2,337	0	8,439	0	981,469	0	1,540	1,540	57,659	10/06/2024
G2300H-AB-4	COMET BIDCO LIMITED FACILITY B2 6.914% 10/06/24		12/31/2019	Redemption 100.0000		14,268	14,268	13,982	13,911	87	26	0	113	0	14,024	0	244	244	846	10/06/2024
G9368P-AY-0	VIRGIN MEDIA BRISTOL LLC TERM LOAN K 4.240% 01/31/26		10/15/2019	Redemption 100.0000		1,544,077	1,544,077	1,540,217	1,466,495	75,204	(154)	0	75,050	0	1,541,545	0	2,532	2,532	63,200	01/31/2026
L0178U-AK-2	ALTICE US FINANCE USD TERM LOAN 4.514% 01/12/26		09/26/2019	Direct		219,318	224,079	223,519	207,553	18,230	(501)	0	17,729	0	225,282	0	(5,965)	(5,965)	8,708	01/12/2026
L0178U-AK-2	ALTICE US FINANCE USD TERM LOAN 4.514% 01/12/26		10/21/2019	Redemption 100.0000		3,462	3,462	3,388	3,207	199	5	0	204	0	3,410	0	52	52	68	01/12/2026
L2324E-AE-1	DELOS FINANCE SARL TERM LOAN 3.695% 10/06/23		10/01/2019	Deutsche Bank		502,849	500,970	505,354	504,600	0	(584)	0	(584)	0	504,017	0	(1,168)	(1,168)	16,422	10/06/2023
L2324E-AE-1	DELOS FINANCE SARL TERM LOAN 3.695% 10/06/23		12/11/2019	Redemption 100.0000		266,988	266,988	269,324	268,922	0	(233)	0	(233)	0	268,689	0	(1,701)	(1,701)	6,793	10/06/2023
L4424C-AB-6	GOL LUXCO SA TERM LOAN 6.500% 08/19/20		10/01/2019	Morgan Stanley		286,042	283,210	277,834	281,339	0	912	0	912	0	282,251	0	3,791	3,791	18,358	08/19/2020
L5137L-AF-2	INTELSAT JACKSON HOLDINGS SA TRANCHE B3 TERM LOAN 5.711% 11/27/23		10/01/2019	GOLDMAN SACHS		408,124	406,600	405,583	395,455	10,129	145	0	10,274	0	405,728	0	2,396	2,396	18,777	11/27/2023
L5137L-AH-8	INTELSAT JACKSON HOLDINGS SA TRANCHE B5 TERM LOAN 6.625% 01/14/24		10/01/2019	Bank of America		852,409	841,885	846,186	832,204	13,532	(497)	0	13,035	0	845,239	0	7,170	7,170	56,550	01/14/2024
L5582B-AT-4	ION TRADING FINANCE LIMITED TERM LOAN USD 5.799% 11/21/24		09/26/2019	Direct		962,191	1,007,794	1,005,274	954,884	50,738	(773)	0	49,965	0	1,004,849	0	(42,658)	(42,658)	50,689	11/21/2024
L5582B-AT-4	ION TRADING FINANCE LIMITED TERM LOAN USD 5.799% 11/21/24		12/31/2019	Redemption 100.0000		3,391	3,391	3,383	3,213	171	(4)	0	167	0	3,379	0	12	12	212	11/21/2024
L9308U-AL-4	TRAVELPORT FINANCE LUXEMBOURG INITIAL TERM LOAN 4.410% 03/16/25		05/30/2019	Redemption 100.0000		1,054,016	1,054,016	1,048,746	1,038,739	11,289	111	0	11,400	0	1,050,139	0	3,878	3,878	32,607	03/16/2025
N8232N-AB-3	STARFRUIT US HOLDCO LLC INITIAL DOLLAR TERM LOAN 4.947% 09/20/25		09/26/2019	Direct		1,097,045	1,112,808	1,107,244	1,068,296	56,439	(1,283)	0	55,156	0	1,123,451	0	(26,406)	(26,406)	49,331	09/20/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N8232N-AB-3	STARFRUIT US HOLDCO LLC INITIAL DOLLAR TERM LOAN 4.947% 09/20/25		12/31/2019	Redemption 100.0000		32,489	32,489	32,326	31,189	1,648	(39)	0	1,609	0	32,798	0	(309)	(309)	1,579	09/20/2025
N9833R-AE-9	ZIGGO BV TERM LOAN E 4.240% 04/15/25		11/18/2019	Various		2,630,849	2,639,814	2,635,170	2,494,215	157,231	(6,874)	0	150,357	0	2,644,578	0	(13,717)	(13,717)	113,271	04/15/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						264,322,594	269,771,916	267,528,622	257,384,369	12,047,955	(484,038)	597,846	10,966,071	0	268,350,446	0	(4,027,832)	(4,027,832)	9,986,362	XXX
8399997. Total - Bonds - Part 4						534,584,114	537,777,420	540,159,493	526,603,381	13,248,261	(1,898,068)	597,846	10,752,347	0	537,355,737	0	(2,863,768)	(2,863,768)	16,644,386	XXX
8399998. Total - Bonds - Part 5						536,309,174	219,489,162	536,138,846		0	(714,501)	0	(714,501)	0	535,424,335	0	884,818	884,818	4,128,710	XXX
8399999. Total - Bonds						1,070,893,288	757,266,582	1,076,298,339	526,603,381	13,248,261	(2,612,569)	597,846	10,037,846	0	1,072,780,072	0	(1,978,950)	(1,978,950)	20,773,096	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
AAQ991-4C-9	FEDERAL HOME LOAN BANK OF CINCINNATI		12/09/2019	Direct	3,001.000	300,100		300,100	300,100	0	0	0	0	0	300,100	0	0	0	10,008	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						300,100	XXX	300,100	300,100	0	0	0	0	0	300,100	0	0	0	10,008	XXX
9799997. Total - Common Stocks - Part 4						300,100	XXX	300,100	300,100	0	0	0	0	0	300,100	0	0	0	10,008	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						300,100	XXX	300,100	300,100	0	0	0	0	0	300,100	0	0	0	10,008	XXX
9899999. Total - Preferred and Common Stocks						300,100	XXX	300,100	300,100	0	0	0	0	0	300,100	0	0	0	10,008	XXX
9999999 - Totals						1,071,193,388	XXX	1,076,598,439	526,903,481	13,248,261	(2,612,569)	597,846	10,037,846	0	1,073,080,172	0	(1,978,950)	(1,978,950)	20,783,104	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38381B-C3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS PB 3.500% 11/20/47		01/08/2019	J P Morgan	12/01/2019	Paydown	63,420	63,593	63,420	63,420	0	(173)	0	(173)	0	0	0	0	1,228	179
38381R-PZ-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-023 CLASS KA 3.500% 10/20/48		01/23/2019	Citigroup Global Markets	12/01/2019	Paydown	34,734	34,853	34,734	34,734	0	(119)	0	(119)	0	0	0	0	630	91
38381R-QH-5	GOVERNMENT NATIONAL MORTGAGE A SERIES 2019-23 CLASS LE 3.500% 07/20/48		01/25/2019	Citigroup Global Markets	12/01/2019	Paydown	65,966	66,409	65,966	65,966	0	(443)	0	(443)	0	0	0	0	1,174	173
912828-5M-8	US TREASURY N/B 3.125% 11/15/28		01/31/2019	Citigroup Global Markets	03/12/2019	NOMURA SEC INTERNATIONAL INC	500,000	521,505	521,210	521,287	0	(218)	0	(218)	0	0	(77)	(77)	5,093	3,367
912828-5R-7	US TREASURY N/B 2.625% 12/15/21		01/02/2019	HSBC	01/25/2019	Deutsche Bank	3,800,000	3,819,749	3,805,040	3,819,321	0	(428)	0	(428)	0	0	(14,280)	(14,280)	12,058	5,481
912828-5T-3	US TREASURY N/B 2.625% 12/31/25		01/02/2019	NOMURA SEC INTERNATIONAL INC	01/08/2019	Various	3,000,000	3,017,584	3,013,658	3,017,564	0	(20)	0	(20)	0	0	(3,906)	(3,906)	1,552	870
912828-5Z-9	WI TREASURY SEC 2.500% 01/31/24		02/11/2019	Chase	03/14/2019	Various	2,500,000	2,503,520	2,504,922	2,503,501	0	(19)	0	(19)	0	0	1,420	1,420	3,999	2,244
912828-6B-1	WI TREASURY SEC 2.625% 02/15/29		02/28/2019	Bony/Barclays Capital Inc	03/14/2019	Various	2,250,000	2,231,372	2,249,751	2,231,418	0	47	0	47	0	0	18,333	18,333	4,387	2,774
912828-6T-2	US TREASURY N/B 2.375% 05/15/29		05/31/2019	Various	06/04/2019	Various	3,685,000	3,725,526	3,728,532	3,725,514	0	(12)	0	(12)	0	0	3,018	3,018	2,961	2,820
912828-6U-9	US TREASURY N B 2.125% 05/15/22		05/16/2019	Bank of America	05/21/2019	Citigroup Global Markets	3,500,000	3,498,365	3,493,295	3,498,366	0	1	0	1	0	0	(5,071)	(5,071)	1,415	1,011
912828-6V-7	WI TREASURY SEC 2.125% 05/31/21		06/12/2019	Deutsche Bank	06/25/2019	Bank of America	8,000,000	8,037,201	8,059,049	8,036,578	0	(623)	0	(623)	0	0	22,471	22,471	12,077	6,503
912828-XT-2	US TREASURY N/B 2.000% 05/31/24		06/27/2019	J P Morgan	07/11/2019	Citigroup Global Markets	3,750,000	3,793,219	3,783,832	3,792,928	0	(291)	0	(291)	0	0	(9,097)	(9,097)	8,607	5,738
912828-YA-2	US TREASURY N B 1.500% 08/15/22		08/26/2019	Deutsche Bank	09/06/2019	J P Morgan	11,325,000	11,349,350	11,336,127	11,349,234	0	(116)	0	(116)	0	0	(13,106)	(13,106)	8,117	5,539
912828-YB-0	US TREASURY N/B 1.625% 08/15/29		10/10/2019	Various	10/15/2019	Various	15,000,000	14,943,094	14,797,422	14,943,110	0	16	0	16	0	0	(145,688)	(145,688)	41,067	40,404
0599999. Subtotal - Bonds - U.S. Governments							57,474,120	57,605,340	57,456,958	57,602,941	0	(2,398)	0	(2,398)	0	0	(145,983)	(145,983)	104,365	77,194
31292G-ZF-6	FHLMC POOL C00742 6.500% 04/01/29		12/01/2019	Direct	12/01/2019	Paydown	855	854	855	855	0	1	0	1	0	0	0	0	7	1
3132D5-3K-6	FHLMC POOL SB8002 3.000% 08/01/34		07/22/2019	US Bank	12/01/2019	Paydown	305,663	312,111	305,663	305,663	0	(6,448)	0	(6,448)	0	0	0	0	2,380	611
3132XC-SE-6	FHLMC POOL G67717 4.000% 11/01/48		01/04/2019	Various	12/01/2019	Various	488,249	502,363	488,249	488,249	0	(14,113)	0	(14,113)	0	0	0	0	11,503	705
3137FL-N9-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K091 CLASS A2 3.505% 03/25/29		04/17/2019	J P Morgan	07/22/2019	Goldman Sachs & Co	1,912,000	1,969,328	2,071,159	1,968,024	0	(1,303)	0	(1,303)	0	0	103,135	103,135	21,222	5,212
3138ER-JQ-4	FNMA POOL AL9270 4.000% 10/01/46		02/07/2019	Various	12/01/2019	Various	578,995	597,993	578,995	578,995	0	(18,998)	0	(18,998)	0	0	0	0	11,120	772
3140H8-QD-0	FNMA POOL BJ6751 4.000% 05/01/48		01/04/2019	Various	12/01/2019	Various	554,937	569,505	554,937	554,937	0	(14,567)	0	(14,567)	0	0	0	0	11,516	802
3140J8-6V-0	FNMA POOL BM4483 4.000% 09/01/48		03/28/2019	Various	12/01/2019	Various	501,116	524,214	501,116	501,116	0	(23,098)	0	(23,098)	0	0	0	0	9,174	1,559
3140JN-AP-5	FNMA POOL BN5413 3.500% 04/01/49		05/02/2019	CS First Boston	09/10/2019	Various	5,900,787	5,996,675	6,107,058	5,996,296	0	(378)	0	(378)	0	0	110,761	110,761	46,346	6,884
3140JN-AP-5	FNMA POOL BN5413 3.500% 04/01/49		05/02/2019	CS First Boston	09/01/2019	Paydown	75,130	76,351	75,130	75,130	0	(1,221)	0	(1,221)	0	0	0	0	552	88
3140JR-A4-3	FNMA POOL BN8126 3.500% 04/01/49		05/02/2019	U.S. BANK TRUST	12/01/2019	Paydown	108,833	110,610	108,833	108,833	0	(1,777)	0	(1,777)	0	0	0	0	1,409	127
3140QA-W9-7	FNMA POOL CA3371 3.500% 04/01/49		05/02/2019	NOMURA SEC INTERNATIONAL INC	12/01/2019	Paydown	21,139	21,529	21,139	21,139	0	(390)	0	(390)	0	0	0	0	265	25
3140X4-MX-1	FNMA POOL FM1273 3.000% 01/01/47		08/28/2019	Various	12/01/2019	Various	241,523	252,618	241,523	241,523	0	(11,095)	0	(11,095)	0	0	0	0	1,189	221
31418D-EL-2	FNMA POOL MA3738 3.000% 08/01/34		07/22/2019	US Bank	12/01/2019	Paydown	324,387	331,268	324,387	324,387	0	(6,881)	0	(6,881)	0	0	0	0	2,465	649
31418D-JJ-2	FNMA POOL MA3864 2.500% 12/01/34		11/15/2019	Citigroup Global Markets	12/01/2019	Paydown	11,828	11,928	11,828	11,828	0	(100)	0	(100)	0	0	0	0	25	16
35563P-JF-7	FREDDIE MAC SCRT SERIES 2019-1 CLASS MA 3.500% 07/25/58		03/07/2019	Bank of America	12/01/2019	Paydown	62,994	63,355	62,994	62,994	0	(362)	0	(362)	0	0	0	0	1,076	257
3199999. Subtotal - Bonds - U.S. Special Revenues							11,088,436	11,340,702	11,453,866	11,239,969	0	(100,730)	0	(100,730)	0	0	213,896	213,896	120,249	17,929
00688J-AA-5	ADIENT US LLC SERIES 144A 7.000% 05/15/26		04/25/2019	Bank of America	04/25/2019	Various	234,000	234,000	239,850	234,000	0	0	0	0	0	0	5,850	5,850	0	0
013092-AA-9	ALBERTSONS COS LLC SAFEW SERIES 144A 7.500% 03/15/26		01/22/2019	Bank of America	04/03/2019	Credit Suisse	194,000	194,000	200,790	194,000	0	0	0	0	0	0	6,790	6,790	2,425	0
013092-AB-7	ALBERTSONS COS LLC SAFEW SERIES 144A 5.875% 02/15/28		08/01/2019	Bank of America	10/01/2019	Various	345,000	345,000	364,838	345,000	0	0	0	0	0	0	19,838	19,838	2,703	0
03523T-BX-5	ANHEUSER BUSCH INBEV WOR 4.150% 01/23/25		02/28/2019	Mitsubishi Securities	08/05/2019	Various	570,000	588,474	617,613	587,321	0	(1,153)	0	(1,153)	0	0	30,293	30,293	12,253	2,694
054561-AC-9	AXA EQUITABLE HOLDINGS I SERIES WI 3.900% 04/20/23		01/16/2019	Tax Free Exchange	08/12/2019	Pershing	325,000	324,584	339,284	324,650	0	66	0	66	0	0	14,633	14,633	10,351	3,028
073685-AD-1	BEACON ESCROW CORP SERIES 144A 4.875% 11/01/25		08/13/2019	Various	11/12/2019	Wells Fargo	275,000	265,153	271,906	265,506	0	354	0	354	0	0	6,400	6,400	7,187	3,873
085770-AB-1	BERRY GLOBAL ESCROW CORP SERIES 144A 5.625% 07/15/27		05/17/2019	Wells Fargo	07/01/2019	GOLDMAN SACHS	99,000	99,000	102,960	99,000	0	0	0	0	0	0	3,960	3,960	433	0
097023-CH-6	BOEING CO 3.100% 05/01/26		04/30/2019	Citigroup Global Markets	08/05/2019	Morgan Stanley	600,000	598,314	623,040	598,371	0	57	0	57	0	0	24,669	24,669	4,908	0
11135F-AD-3	BROADCOM INC SERIES 144A 3.625% 10/15/24		04/12/2019	Citigroup Global Markets	05/16/2019	CS First Boston	3,000,000	2,949,330	2,968,230	2,950,128	0	798	0	798	0	0	18,102	18,102	13,594	3,323

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
11680J-AA-0	BRUIN E&P PARTNERS LLC SERIES 144A 8.875% 08/01/23		03/12/2019	Credit Suisse	10/02/2019	Seaport Securities Corp	73,000	70,536	53,838	70,804	0	268	0	268	0	0	(16,967)	(16,967)	4,373	774
126307-AZ-0	CSC HOLDINGS LLC SERIES 144A 6.500% 02/01/29		01/24/2019	Credit Suisse	04/03/2019	J P Morgan	365,000	365,000	387,813	365,000	0	0	0	0	0	0	22,813	22,813	4,284	0
12654W-AC-7	CREDIT SUISSE MORTGAGE TRUST SERIES 2019-RPL9 CLASS A1 144A 3.319% 10/27/59		10/29/2019	Credit Suisse Securities	12/01/2019	Paydown	9,339	9,339	9,339	9,339	0	0	0	0	0	0	0	0	40	25
150190-AC-0	CEDAR FAIR LP SERIES 144A 5.250% 07/15/29		06/18/2019	JPMORGAN CHASE BANK	08/09/2019	JPMorgan Chase	161,000	161,000	169,050	161,000	0	0	0	0	0	0	8,050	8,050	1,080	0
15723R-AA-2	CFX ESCROW CORP SERIES 144A 6.000% 02/15/24		01/31/2019	J P Morgan	02/13/2019	Barclays	110,000	110,000	113,025	110,000	0	0	0	0	0	0	3,025	3,025	183	0
15723R-AC-8	CFX ESCROW CORP SERIES 144A 6.375% 02/15/26		01/31/2019	J P Morgan	02/13/2019	Barclays	66,000	66,000	68,228	66,000	0	0	0	0	0	0	2,228	2,228	117	0
171798-AC-5	CIMAREX ENERGY CO 4.375% 06/01/24		07/19/2019	Morgan Stanley	08/21/2019	Morgan Stanley	1,680,000	1,770,334	1,769,046	1,768,821	0	(1,512)	0	(1,512)	0	0	225	225	16,732	10,617
18913A-AA-3	CLOUD PASS THROUGH TRUST SERIES 2019-1A CLASS CLOU 144A 3.628% 12/05/22		04/11/2019	Various	12/01/2019	Various	921,686	928,808	921,686	921,686	0	(7,122)	0	(7,122)	0	0	0	0	12,383	1,365
20030N-CS-8	COMCAST CORP 3.950% 10/15/25		03/27/2019	Citigroup Global Markets	09/10/2019	Morgan Stanley	400,000	420,780	434,376	419,437	0	(1,343)	0	(1,343)	0	0	14,939	14,939	14,791	7,637
20338Q-AA-1	COMMSCOPE FINANCE LLC SERIES 144A 8.250% 03/01/27		02/07/2019	Bank of America	02/08/2019	Cantor Fitzgerald & Co	65,000	65,000	66,056	65,000	0	0	0	0	0	0	1,056	1,056	0	0
20338Q-AD-5	COMMSCOPE FINANCE LLC SERIES 144A 6.000% 03/01/26		02/07/2019	J P Morgan	03/20/2019	Various	442,000	442,000	455,496	442,000	0	0	0	0	0	0	13,496	13,496	2,400	0
222070-AB-0	COTY INC SERIES 144A 6.500% 04/15/26		04/02/2019	Various	11/05/2019	Citibank	227,000	220,450	232,959	220,916	0	466	0	466	0	0	12,043	12,043	15,657	6,612
233331-BB-2	DTE ENERGY CO SERIES B 2.600% 06/15/22		06/10/2019	Citigroup Global Markets	10/10/2019	Mabon Securities Corp	540,000	539,395	545,654	539,461	0	66	0	66	0	0	6,193	6,193	4,758	0
25277L-AA-4	DIAMOND SPORTS GR DIAMON SERIES 144A 5.375% 08/15/26		07/18/2019	JPMorgan Chase	08/05/2019	Various	845,000	845,000	859,154	845,000	0	0	0	0	0	0	14,154	14,154	454	0
25277L-AC-0	DIAMOND SPORTS GR DIAMON SERIES 144A 6.625% 08/15/27		07/18/2019	JPMorgan Chase	07/26/2019	Deutsche Bank	297,000	297,000	306,653	297,000	0	0	0	0	0	0	9,653	9,653	0	0
26078J-AH-3	DOWDUPONT INC 3.020% 11/15/23		01/31/2019	RBC	10/10/2019	SUMRIDGE PARTNERS LLC	1,170,000	1,168,034	1,188,048	1,168,307	0	273	0	273	0	0	19,741	19,741	38,100	8,435
26483E-AJ-9	STAR MERGER SUB INC SERIES 144A 6.875% 08/15/26		02/01/2019	Bank of America	02/06/2019	Bank of America	116,000	116,000	116,000	116,000	0	0	0	0	0	0	0	0	0	0
29365D-AA-7	ENTERCOM MEDIA CORP SERIES 144A 6.500% 05/01/27		06/19/2019	Various	11/22/2019	Various	452,000	463,168	478,413	462,482	0	(685)	0	(685)	0	0	15,930	15,930	16,415	2,733
316773-CX-6	FIFTH THIRD BANCORP 3.650% 01/25/24		01/23/2019	Morgan Stanley	10/10/2019	Boston Institutional Services	915,000	913,298	966,734	913,525	0	227	0	227	0	0	53,209	53,209	24,120	0
337738-AT-5	FISERV INC 3.200% 07/01/26		06/10/2019	J P Morgan	09/10/2019	Merrill Lynch Pierce Fenner	595,000	594,958	613,618	594,961	0	2	0	2	0	0	18,657	18,657	4,125	0
35729P-CA-6	FREMONT HOME LOAN TRUST SERIES 2003-B CLASS M1 2.842% 12/25/33		10/17/2019	J.P.MORGAN SECURITIE	11/25/2019	Paydown	389,369	387,909	389,369	389,369	0	1,460	0	1,460	0	0	0	0	1,955	863
35906A-BC-1	FRONTIER COMMUNICATIONS SERIES 144A 8.000% 04/01/27		03/12/2019	J P Morgan	03/13/2019	J P Morgan	465,000	465,000	470,231	465,000	0	0	0	0	0	0	5,231	5,231	0	0
36962G-T9-5	GENERAL ELEC CAP CORP SERIES MTN 5.550% 01/05/26		04/03/2019	Citigroup Global Markets	09/11/2019	Morgan Stanley	1,200,000	1,289,532	1,343,796	1,284,522	0	(5,010)	0	(5,010)	0	0	59,274	59,274	45,880	16,650
38016L-AA-3	GO DADDY OPCO FINCO SERIES 144A 5.250% 12/01/27		05/30/2019	JPMorgan Chase	11/01/2019	Various	345,000	345,000	365,363	345,000	0	0	0	0	0	0	20,363	20,363	7,586	0
40010P-AA-6	GRUBHUB HOLDINGS INC SERIES 144A 5.500% 07/01/27		06/06/2019	JPMorgan Chase	11/18/2019	Various	260,000	260,000	240,004	260,000	0	0	0	0	0	0	(19,996)	(19,996)	6,244	0
44891A-BA-4	HYUNDAI CAPITAL AMERICA SERIES 144A 3.000% 06/20/22		06/17/2019	Mizuho Securities USA	10/10/2019	STATE STREET GLOBAL MARKETS, L	2,790,000	2,789,275	2,818,877	2,789,349	0	74	0	74	0	0	29,528	29,528	26,738	0
45174H-BC-0	IHEARTCOMMUNICATIONS INC 6.375% 05/01/26		05/01/2019	Various	11/13/2019	Citibank	256,000	265,675	275,200	265,075	0	(600)	0	(600)	0	0	10,125	10,125	8,795	227
459200-JZ-5	IBM CORP 3.300% 05/15/26		05/08/2019	J P Morgan	09/10/2019	Morgan Stanley	925,000	923,280	969,224	923,351	0	72	0	72	0	0	45,873	45,873	9,921	0
46266T-AA-6	IQVIA INC SERIES 144A 5.000% 05/15/27		05/07/2019	BARCLAYS BANK PLC	11/07/2019	Jeffries LLC	435,000	435,000	460,013	435,000	0	0	0	0	0	0	25,013	25,013	10,996	0
48125L-RN-4	JP MORGAN CHASE BANK NA SERIES BKNT 3.086% 04/26/21		02/27/2019	J P Morgan	10/10/2019	MUFG SECURITIES AMERICAS INC	895,000	895,510	899,842	895,247	0	(263)	0	(263)	0	0	4,595	4,595	26,776	9,590

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
50168A-AB-6	LABL ESCROW ISSUER LLC SERIES 144A 6.750% 07/15/26		06/18/2019	BOA	11/12/2019	Wells Fargo	160,000	160,000	165,800	160,000	0	0	0	0	0	0	5,800	5,800	3,990	0
512807-AS-7	LAM RESEARCH CORP 3.750% 03/15/26		06/10/2019	Morgan Stanley	09/10/2019	Various	1,325,000	1,371,932	1,383,299	1,371,411	0	(520)	0	(520)	0	0	11,888	11,888	17,698	13,526
527298-BN-2	LEVEL 3 FINANCING INC SERIES 144A 4.625% 09/15/27		09/11/2019	Citibank	11/18/2019	Morgan Stanley	835,000	835,000	847,525	835,000	0	0	0	0	0	0	12,525	12,525	5,650	0
538034-AR-0	LIVE NATION ENTERTAINMEN SERIES 144A 4.750% 10/15/27		10/02/2019	JPMorgan Chase	11/18/2019	JPMorgan Chase	116,000	116,000	119,625	116,000	0	0	0	0	0	0	3,625	3,625	505	0
55303X-AG-0	MGM GROWTH MGM FINANCE SERIES 144A 5.750% 02/01/27		01/22/2019	J P Morgan	03/07/2019	Bank of America	246,000	246,000	250,305	246,000	0	0	0	0	0	0	4,305	4,305	1,807	0
577081-BB-7	MATTEL INC SERIES 144A 6.750% 12/31/25		01/04/2019	Goldman Sachs & Co	04/11/2019	Morgan Stanley	165,000	150,356	163,763	150,785	0	429	0	429	0	0	12,978	12,978	3,248	248
58502B-AC-0	MEDNAX INC SERIES 144A 6.250% 01/15/27		02/28/2019	Various	06/25/2019	Various	795,000	795,513	788,801	795,527	0	14	0	14	0	0	(6,726)	(6,726)	22,340	5,406
629377-CK-6	NRG ENERGY INC SERIES 144A 3.750% 06/15/24		05/20/2019	CS First Boston	10/10/2019	Mabon Securities Corp	451,000	450,869	466,785	450,883	0	13	0	13	0	0	15,902	15,902	6,436	0
655044-AH-8	NOBLE ENERGY INC 3.900% 11/15/24		04/15/2019	Various	10/10/2019	Various	1,450,000	1,470,764	1,520,170	1,469,381	0	(1,383)	0	(1,383)	0	0	50,789	50,789	46,313	23,877
69352P-AD-5	PPL CAPITAL FUNDING INC 4.200% 06/15/22		01/30/2019	Mitsubishi Securities	10/10/2019	Keybanc Capital Markets Inc	1,425,000	1,443,611	1,492,987	1,439,648	0	(3,962)	0	(3,962)	0	0	53,338	53,338	49,875	7,648
69867D-AA-6	PANTHER BF AGGREGATOR 2 SERIES 144A 6.250% 05/15/26		03/18/2019	J P Morgan	03/19/2019	Piper Jeffries & Co	170,000	170,000	173,825	170,000	0	0	0	0	0	0	3,825	3,825	0	0
701094-AM-6	PARKER HANNIFIN CORP 2.700% 06/14/24		06/05/2019	Bony/Barclays Capital Inc	10/10/2019	US Bancorp	575,000	574,736	586,299	574,752	0	17	0	17	0	0	11,547	11,547	5,218	0
74166M-AB-2	PRIME SECSRVC BRW FINANC SERIES 144A 5.250% 04/15/24		03/21/2019	Deutsche Bank	06/07/2019	CREDIT SUISSE SECURITIE	517,000	517,000	515,708	517,000	0	0	0	0	0	0	(1,293)	(1,293)	5,052	0
74166M-AC-0	PRIME SECSRVC BRW FINANC SERIES 144A 5.750% 04/15/26		03/21/2019	Deutsche Bank	06/07/2019	Morgan Stanley	517,000	517,000	515,263	517,000	0	0	0	0	0	0	(1,738)	(1,738)	5,504	0
82967N-BC-1	SIRIUS XM RADIO INC SERIES 144A 5.500% 07/01/29		06/05/2019	JPMorgan Chase	11/18/2019	JPMorgan Chase	460,000	460,000	491,425	460,000	0	0	0	0	0	0	31,425	31,425	11,281	0
842400-GD-9	SOUTHERN CAL EDISON SERIES B 2.400% 02/01/22		01/30/2019	Citigroup Global Markets	04/17/2019	CS First Boston	2,500,000	2,379,625	2,442,150	2,388,199	0	8,574	0	8,574	0	0	53,951	53,951	13,500	0
86614R-AL-1	SUMMIT MATERIALS LLC/FIN SERIES 144A 5.125% 06/01/25		02/15/2019	Various	12/11/2019	Credit Suisse	127,000	118,909	129,858	119,849	0	940	0	940	0	0	10,008	10,008	6,704	1,051
86614R-AM-9	SUMMIT MATERIALS LLC FIN SERIES 144A 6.500% 03/15/27		02/28/2019	Bank of America	08/16/2019	Bank of America	395,000	395,000	419,688	395,000	0	0	0	0	0	0	24,688	24,688	11,055	0
88033G-CX-6	TENET HEALTHCARE CORPORATION SERIES 144A 6.250% 02/01/27		01/23/2019	Various	06/25/2019	Various	532,000	532,000	559,830	532,000	0	0	0	0	0	0	27,830	27,830	13,073	0
893647-BJ-5	TRANSDIGM INC SERIES 144A 5.500% 11/15/27		10/29/2019	Morgan Stanley	11/12/2019	Bank of America	40,000	40,000	39,850	40,000	0	0	0	0	0	0	(150)	(150)	6	0
90331H-PA-5	US BANK NA CINCINNATI 3.000% 02/04/21		01/28/2019	US Bancorp	04/04/2019	Various	3,366,000	3,363,274	3,380,294	3,363,461	0	188	0	188	0	0	16,833	16,833	14,237	0
913017-DD-8	UNITED TECHNOLOGIES CORP 3.950% 08/16/25		03/12/2019	Piper Jeffries & Co	06/10/2019	Wachovia Securities	700,000	718,438	748,370	717,797	0	(641)	0	(641)	0	0	30,573	30,573	8,909	2,151
91324P-DR-0	UNITEDHEALTH GROUP INC 2.375% 08/15/24		07/23/2019	Bank of America	08/05/2019	Wachovia Securities	1,005,000	1,004,749	1,015,894	1,004,749	0	0	0	0	0	0	11,145	11,145	796	0
92552V-AL-4	VIASAT INC SERIES 144A 5.625% 04/15/27		03/20/2019	J P Morgan	03/28/2019	J P Morgan	231,000	231,000	233,888	231,000	0	0	0	0	0	0	2,888	2,888	144	0
92840J-AA-7	VISTAJET MALTA XO MGMT SERIES 144A 10.500% 06/01/24		10/02/2019	Various	11/13/2019	Piper Jeffries & Co	200,000	194,975	193,500	195,118	0	143	0	143	0	0	(1,618)	(1,618)	9,683	7,236
96926J-AC-1	WILLIAM CARTER SERIES 144A 5.625% 03/15/27		02/28/2019	Bank of America	04/03/2019	Piper Jeffries & Co	233,000	233,000	241,738	233,000	0	0	0	0	0	0	8,738	8,738	765	0
983793-AG-5	XPO LOGISTICS INC SERIES 144A 6.750% 08/15/24		02/19/2019	Citibank	11/08/2019	Various	1,076,000	1,076,000	1,167,786	1,076,000	0	0	0	0	0	0	91,786	91,786	51,474	0
071734-AC-1	BAUSCH HEALTH COS INC SERIES 144A 5.750% 08/15/27	A	02/22/2019	J P Morgan	04/03/2019	Morgan Stanley	186,000	186,000	191,348	186,000	0	0	0	0	0	0	5,348	5,348	802	0
91911X-AW-4	VALEANT PHARMACEUTICALS SERIES 144A 8.500% 01/31/27	A	02/22/2019	J P Morgan	11/19/2019	Various	372,000	384,090	419,644	382,840	0	(1,250)	0	(1,250)	0	0	36,803	36,803	25,244	3,338
00135T-AB-0	ATB GROUP PLC SERIES 144A 4.263% 04/10/25	D	04/03/2019	Morgan Stanley	05/02/2019	Bony/Barclays Capital Inc	873,000	873,000	878,613	873,000	0	0	0	0	0	0	5,613	5,613	2,688	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03969A-AP-5	ARDAGH PKG FINHLDGS USA SERIES 144A 5.250% 08/15/27	D	07/30/2019	Citibank	11/12/2019	JPMorgan Chase	325,000	325,000	336,375	325,000	0	0	0	0	0	0	11,375	11,375	4,360	0
05401A-AD-3	AVOLON HOLDINGS FNDG LTD SERIES 144A 5.250% 05/15/24	D	02/14/2019	Barclays	04/03/2019	Citibank	331,000	331,000	341,344	331,000	0	0	0	0	0	0	10,344	10,344	1,641	0
13323A-AB-6	CAMELOT FINANCE SA SERIES 144A 4.500% 11/01/26	D	10/25/2019	Citibank	10/28/2019	Citibank	138,000	138,000	139,898	138,000	0	0	0	0	0	0	1,898	1,898	0	0
20752T-AA-2	CONNECT FINCO SARL CONNE SERIES 144A 6.750% 10/01/26	D	09/23/2019	Bank of America	11/04/2019	Various	435,000	435,000	447,675	435,000	0	0	0	0	0	0	12,675	12,675	1,223	0
36166L-AA-5	GEMS MENASA KY LTD GEMS SERIES 144A 7.125% 07/31/26	D	07/30/2019	GOLDMAN SACHS	09/05/2019	GOLDMAN SACHS	881,000	881,000	903,025	881,000	0	0	0	0	0	0	22,025	22,025	5,405	0
404280-BZ-1	HSBC HOLDINGS PLC 3.803% 03/11/25	D	03/04/2019	HSBC	08/13/2019	Citigroup Global Markets	530,000	530,000	550,506	530,000	0	0	0	0	0	0	20,506	20,506	8,622	0
70014L-AA-8	PARK AEROSPACE HOLDINGS SERIES 144A 5.250% 08/15/22	D	02/14/2019	Barclays	04/03/2019	Goldman Sachs & Co	132,000	133,815	135,960	133,769	0	(46)	0	(46)	0	0	2,191	2,191	963	308
780097-BK-6	ROYAL BANK OF SCOTLAND GROUP 4.269% 03/22/25	D	03/19/2019	CS First Boston	05/02/2019	Pershing	559,000	559,000	567,888	559,000	0	0	0	0	0	0	8,888	8,888	2,917	0
82660C-AA-0	SIGMA HOLDCO BV SERIES 144A 7.875% 05/15/26	D	06/27/2019	Credit Suisse	11/12/2019	Credit Suisse	310,000	289,075	299,925	289,951	0	876	0	876	0	0	9,974	9,974	12,138	3,119
89686Q-AA-4	TRIVIUM PACKAGING FIN SERIES 144A 5.500% 08/15/26	D	07/19/2019	Citibank	11/12/2019	Credit Suisse	250,000	250,000	262,813	250,000	0	0	0	0	0	0	12,813	12,813	3,896	0
904678-AJ-8	UNICREDIT SPA 144A 6.572% 01/14/22	D	01/08/2019	Citigroup Global Markets	02/08/2019	Various	1,945,000	1,945,000	1,971,016	1,945,000	0	0	0	0	0	0	26,016	26,016	5,251	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							49,931,394	50,045,867	51,216,072	50,035,748	0	(10,113)	0	(10,113)	0	0	1,180,317	1,180,317	749,170	146,354
464287-24-2	ISHARES IBOXX INV GRD CORP BON		11/29/2019	WallachBeth	12/19/2019	WallachBeth	0.000	23,999,999	23,922,470	23,923,588	0	(76,411)	0	(76,411)	0	0	(1,118)	(1,118)	127,874	0
464288-28-1	ISHARES JPMORGAN USD EMERGING		11/29/2019	WallachBeth	12/19/2019	WallachBeth	0.000	15,692,292	15,793,430	15,664,787	0	(27,504)	0	(27,504)	0	0	128,642	128,642	88,007	0
464288-51-3	ISHARES IBOXX HIGH YIELD CORPO		11/29/2019	WallachBeth	12/19/2019	WallachBeth	0.000	17,769,161	17,879,405	17,769,161	0	0	0	0	0	0	110,244	110,244	114,241	0
464288-58-8	ISHARES BARCLAYS MBS BOND FUND		11/29/2019	WallachBeth	12/19/2019	WallachBeth	0.000	7,999,928	7,974,279	7,984,556	0	(15,371)	0	(15,371)	0	0	(10,278)	(10,278)	22,700	0
464288-63-8	ISHARES INTERMEDIATE TERM CORP		11/29/2019	WallachBeth	12/19/2019	WallachBeth	0.000	11,999,988	11,946,868	11,959,639	0	(40,350)	0	(40,350)	0	0	(12,770)	(12,770)	63,145	0
464288-64-6	ISHARES SHORT TERM CORPORATE B		11/29/2019	WallachBeth	12/19/2019	WallachBeth	0.000	50,461,467	50,243,251	50,326,616	0	(134,851)	0	(134,851)	0	0	(83,365)	(83,365)	157,683	0
46641Q-83-7	JPMORGAN ULTRA-SHORT INCOME		10/31/2019	WallachBeth	11/04/2019	WallachBeth	0.000	7,692,307	7,688,383	7,692,307	0	0	0	0	0	0	(3,924)	(3,924)	0	0
78464A-37-5	SPDR BLOOMBERG BARCLAYS INTERM		11/29/2019	WallachBeth	12/20/2019	WallachBeth	0.000	27,384,619	27,249,290	27,292,322	0	(92,297)	0	(92,297)	0	0	(43,033)	(43,033)	92,297	0
78464A-64-9	SPDR BLOOMBERG BARCLAYS AGGREG		11/29/2019	WallachBeth	12/20/2019	WallachBeth	0.000	11,999,978	11,894,773	11,961,687	0	(38,291)	0	(38,291)	0	0	(66,914)	(66,914)	56,246	0
78468R-62-2	SPDR BBG BARC HIGH YIELD BN ETF		11/29/2019	WallachBeth	12/20/2019	WallachBeth	0.000	17,769,126	17,890,979	17,769,126	0	0	0	0	0	0	121,853	121,853	132,212	0
92206C-40-9	ISHARES VANGUARD GROUP INTERM		11/29/2019	WallachBeth	12/23/2019	WallachBeth	0.000	15,999,941	15,943,625	15,950,610	0	(49,331)	0	(49,331)	0	0	(6,986)	(6,986)	76,116	0
92206C-77-1	VANGUARD MORTGAGE-BACKED SEC ETF		11/29/2019	WallachBeth	12/23/2019	WallachBeth	0.000	46,461,555	46,304,281	46,346,045	0	(115,509)	0	(115,509)	0	0	(41,764)	(41,764)	32,614	0
92206C-87-0	ISHARES VANGUARD GROUP INTERM		11/29/2019	WallachBeth	12/23/2019	WallachBeth	0.000	62,461,461	62,107,227	62,370,773	0	(90,688)	0	(90,688)	0	0	(263,546)	(263,546)	239,083	0
8099999. Subtotal - Bonds - SVO Identified Funds								317,691,822	316,838,261	317,011,217	0	(680,603)	0	(680,603)	0	0	(172,959)	(172,959)	1,202,218	0
000000-00-0	HEXION INT HOLDINGS BV INITIAL TERM LOAN DIP 0.000% 10/03/20		04/12/2019	Credit Suisse	07/01/2019	Redemption 100.0000	146,529	146,163	146,529	146,207	0	44	0	44	0	0	323	323	1,350	0
000000-00-0	CHECKOUT HOLDING CORP FIRST-OUT FACILITY 9.237% 02/15/23		02/15/2019	Tax Free Exchange	06/19/2019	Various	93,360	88,430	78,772	88,807	0	377	0	377	0	0	(10,035)	(10,035)	3,154	2,663
000000-00-0	CHECKOUT HOLDING CORP FIRST-OUT FACILITY 9.237% 02/15/23		02/15/2019	Tax Free Exchange	12/23/2019	Redemption 100.0000	803	719	803	731	0	11	0	11	0	0	72	72	30	23
96208U-AP-6	WEX INC TERM B2 LOAN 4.049% 06/30/23		05/17/2019	Tax Free Exchange	10/01/2019	Bank of America	1,758,021	1,805,503	1,769,009	1,801,163	0	(4,341)	0	(4,341)	0	0	(32,154)	(32,154)	31,415	3,929
96208U-AP-6	WEX INC TERM B2 LOAN 4.049% 06/30/23		05/17/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	12,544	12,712	12,544	12,697	0	(15)	0	(15)	0	0	(152)	(152)	273	28
12670U-AB-3	CWGS GROUP LLC TERM LOAN 4.659% 11/08/23		12/19/2019	Various	12/31/2019	Redemption 100.0000	329	296	329	297	0	1	0	1	0	0	32	32	0	0
74839X-AF-6	QUIKRETE HOLDINGS INC INITIAL LOAN FIRST LIEN 4.549% 11/15/23		04/05/2019	Wells Fargo	09/26/2019	Direct	571,580	561,578	570,189	562,352	0	774	0	774	0	0	7,837	7,837	11,186	0
85208E-AD-2	SPRINT COMMUNICATIONS INC 2019 INCREMENTAL TERM LOAN 4.961% 02/02/24		02/22/2019	JPMorgan Chase	10/01/2019	JPMorgan Chase	424,193	415,709	423,133	416,634	0	925	0	925	0	0	6,499	6,499	12,388	0
85208E-AD-2	SPRINT COMMUNICATIONS INC 2019 INCREMENTAL TERM LOAN 4.961% 02/02/24		02/22/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	7,137	6,994	7,137	7,003	0	9	0	9	0	0	134	134	139	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29446C-AP-9	EQUINOX HOLDING INC TERM B1 LOAN 4.961% 03/08/24		03/05/2019	Bank of America	10/01/2019	Bank of America	141,751	140,050	141,929	140,224	0	173	0	173	0	0	1,705	1,705	4,230	0
29446C-AP-9	EQUINOX HOLDING INC TERM B1 LOAN 4.961% 03/08/24		10/29/2019	Various	12/31/2019	Redemption 100.0000	3,934	3,905	3,934	3,907	0	2	0	2	0	0	27	27	59	0
89778P-AB-3	TRUCK HERO INC INITIAL TERM LOAN FIRST LIEN 5.549% 04/22/24		09/23/2019	Various	10/28/2019	Various	484,910	449,297	449,811	449,687	0	390	0	390	0	0	124	124	1,387	0
89778P-AB-3	TRUCK HERO INC INITIAL TERM LOAN FIRST LIEN 5.549% 04/22/24		12/03/2019	Various	12/31/2019	Redemption 100.0000	1,444	1,327	1,444	1,330	0	3	0	3	0	0	113	113	11	0
72812N-AD-8	PLAYA RESORTS AND HOTELS INITIAL TERM LOAN 4.555% 04/27/24		11/26/2019	Deutsche Bank	12/31/2019	Redemption 100.0000	791	773	791	774	0	0	0	0	0	0	18	18	4	0
000000-00-0	ELEMENT MATERIALS TECHNOLOGY 5.299% 06/29/24		02/12/2019	Bank of America	12/31/2019	Redemption 100.0000	1,576	1,561	1,576	1,562	0	1	0	1	0	0	15	15	41	0
03759D-AF-5	APEX TOOL GROUP LLC THIRD AMENDMENT TERM LOAN 7.299% 08/01/24		10/01/2019	Deutsche Bank	12/31/2019	Redemption 100.0000	2,005	1,950	2,005	1,952	0	2	0	2	0	0	53	53	30	0
000000-00-0	MCAFEE LLC TERM B USD LOAN 5.711% 09/30/24		06/07/2019	Bank of America	08/01/2019	Morgan Stanley	156,613	155,439	156,613	155,466	0	28	0	28	0	0	1,147	1,147	1,018	0
000000-00-0	MCAFEE LLC TERM B USD LOAN 5.711% 09/30/24		06/07/2019	Bank of America	06/28/2019	Redemption 100.0000	394	392	394	392	0	0	0	0	0	0	3	3	0	0
000000-00-0	BCP RENAISSANCE PARENT LLC TERM B2 LOAN 5.409% 10/31/24		05/01/2019	Piper Jeffries & Co	09/26/2019	Direct	544,309	530,701	522,536	531,511	0	810	0	810	0	0	(8,975)	(8,975)	11,741	0
000000-00-0	BCP RENAISSANCE PARENT LLC TERM B2 LOAN 5.409% 10/31/24		05/01/2019	Piper Jeffries & Co	12/31/2019	Redemption 100.0000	3,888	3,790	3,888	3,797	0	7	0	7	0	0	90	90	103	0
000000-00-0	NVA HOLDINGS INC. INCREMENTAL TERM B4 LOAN 5.409% 02/03/25		04/29/2019	Bank of America	11/15/2019	Bank of America	296,914	293,945	296,632	294,154	0	209	0	209	0	0	2,478	2,478	7,785	0
000000-00-0	NVA HOLDINGS INC. INCREMENTAL TERM B4 LOAN 5.409% 02/03/25		04/29/2019	Bank of America	09/30/2019	Redemption 100.0000	744	737	744	737	0	0	0	0	0	0	7	7	17	0
816194-AV-6	SELECT MEDICAL CORP 2019 INCREMENTAL TERM LOAN 4.435% 03/06/25		12/05/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	700	700	700	700	0	0	0	0	0	0	0	0	1	0
404122-BA-0	HCA INC TRANCHE B12 TERM LOAN 0.000% 03/13/25		10/08/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	1,188	1,188	1,188	1,188	0	0	0	0	0	0	0	0	4	1
70070K-AC-7	PARK PLACE TECHNOLOGIES TERM LOAN 6.012% 03/31/25		11/14/2019	Piper Jeffries & Co	12/31/2019	Redemption 100.0000	949	940	949	940	0	0	0	0	0	0	9	9	5	0
000000-00-0	THE CHEMOURS COMPANY TRANCHE B2 USD TERM LOAN 3.555% 04/03/25		08/16/2019	JPMorgan Chase	09/26/2019	Direct	123,216	118,171	119,227	118,248	0	77	0	77	0	0	979	979	430	0
000000-00-0	THE CHEMOURS COMPANY TRANCHE B2 USD TERM LOAN 3.555% 04/03/25		08/02/2019	JPMorgan Chase	09/30/2019	Redemption 100.0000	313	298	313	298	0	0	0	0	0	0	15	15	1	0
97605H-AC-1	WINTER PARK INTERMEDIATE INC INITIAL TERM LOAN FIRST LIEN 6.711% 04/04/25		05/13/2019	UBS Securities Inc	09/26/2019	Direct	451,449	446,934	445,054	447,125	0	191	0	191	0	0	(2,071)	(2,071)	8,613	0
97605H-AC-1	WINTER PARK INTERMEDIATE INC INITIAL TERM LOAN FIRST LIEN 6.711% 04/04/25		05/13/2019	UBS Securities Inc	12/31/2019	Redemption 100.0000	5,433	5,378	5,433	5,380	0	2	0	2	0	0	53	53	76	0
81946H-AB-5	SHAPE TECHNOLOGIES GROUP INC INITIAL TERM LOAN 4.934% 04/21/25		12/12/2019	Credit Suisse	12/31/2019	Redemption 100.0000	785	710	785	711	0	0	0	0	0	0	74	74	0	0
03167D-AH-7	AMNEAL PHARMACEUTICALS LLC INITIAL TERM LOAN 5.427% 05/04/25		12/17/2019	Various	12/31/2019	Redemption 100.0000	1,496	1,254	1,496	1,258	0	4	0	4	0	0	238	238	8	0
C2969T-AC-2	DENTALCORP HEALTH SERVICES ULC 2019 INCREMENTAL TERM LOAN 5.531% 06/06/25		03/08/2019	Piper Jeffries & Co	08/30/2019	Tax Free Exchange	175,216	172,693	172,829	172,829	0	137	0	137	0	0	0	0	3,237	0
N8003H-AC-1	SIGMA BIDCO BV FACILITY B2 5.085% 07/02/25		06/28/2019	Credit Suisse	09/26/2019	Direct	580,180	573,653	579,165	573,993	0	340	0	340	0	0	5,172	5,172	7,069	0
N8003H-AC-1	SIGMA BIDCO BV FACILITY B2 5.085% 07/02/25		06/28/2019	Credit Suisse	09/30/2019	Redemption 100.0000	3,618	3,550	3,618	3,553	0	2	0	2	0	0	65	65	9	0
000000-00-0	AURIS LUXEMBOURG III SARL FACILITY B2 2.181% 07/24/25		12/01/2019	JPMorgan Chase	10/01/2019	Deutsche Bank	611,131	608,075	606,547	608,337	0	262	0	262	0	0	(1,790)	(1,790)	18,671	0
000000-00-0	AURIS LUXEMBOURG III SARL FACILITY B2 2.181% 07/24/25		12/01/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	7,308	7,271	7,308	7,274	0	3	0	3	0	0	34	34	201	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC 2019 INCREMENTAL TERM LOAN 5.414% 08/01/25		06/25/2019	Credit Suisse	08/30/2019	Tax Free Exchange	560,656	559,254	559,278	559,278	0	24	0	24	0	0	0	0	8,631	0
24702N-BE-9	DELL INTERNATIONAL LLC REFINANCING TERM B1 LOAN 3.799% 09/12/25		09/12/2019	Credit Suisse	10/01/2019	Credit Suisse	148,148	147,963	148,889	147,963	0	0	0	0	0	0	926	926	0	0
24702N-BE-9	DELL INTERNATIONAL LLC REFINANCING TERM B1 LOAN 3.799% 09/12/25		09/19/2019	Tax Free Exchange	10/01/2019	Credit Suisse	1,135,997	1,152,675	1,141,677	1,152,553	0	(123)	0	(123)	0	0	(10,876)	(10,876)	0	2,595
000000-00-0	MESSER INDUSTRIES USA INC INITIAL TERM B1 LOAN 4.461% 10/01/25		12/01/2019	Citibank	05/10/2019	Various	2,074,858	2,069,670	2,049,427	2,069,758	0	88	0	88	0	0	(20,331)	(20,331)	1,150	0
19257P-AB-0	COHU INC INITIAL TERM B LOANS 4.921% 10/01/25		12/03/2019	Deutsche Bank	12/31/2019	Redemption 100.0000	476	459	476	459	0	0	0	0	0	0	17	17	3	0
3621LE-AL-0	GOBP HOLDINGS INC 2019 TERM LOAN FIRST LIEN 5.447% 10/22/25		07/23/2019	Tax Free Exchange	10/01/2019	Morgan Stanley	228,783	229,230	230,498	229,211	0	(19)	0	(19)	0	0	1,288	1,288	3,367	0
3621LE-AL-0	GOBP HOLDINGS INC 2019 TERM LOAN FIRST LIEN 5.447% 10/22/25		07/23/2019	Tax Free Exchange	10/23/2019	Redemption 100.0000	14,354	14,382	14,354	14,381	0	(1)	0	(1)	0	0	(27)	(27)	211	0
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SER INITIAL TERM LOAN 5.177% 11/06/25		12/01/2019	Bank of America	12/17/2019	Various	1,518,620	1,514,824	1,503,672	1,515,184	0	360	0	360	0	0	(11,511)	(11,511)	60,207	0
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SER INITIAL TERM LOAN 5.177% 11/06/25		12/01/2019	Bank of America	12/31/2019	Redemption 100.0000	9,861	9,836	9,861	9,837	0	1	0	1	0	0	23	23	242	0
72753R-AB-4	PLASKOLITE PPC INTERMEDIATE II INITIAL TERM LOAN 5.990% 12/12/25		12/01/2019	Goldman Sachs & Co	09/26/2019	Direct	884,004	866,324	843,676	867,967	0	1,643	0	1,643	0	0	(24,291)	(24,291)	47,174	0
72753R-AB-4	PLASKOLITE PPC INTERMEDIATE II INITIAL TERM LOAN 5.990% 12/12/25		12/13/2019	Various	12/31/2019	Redemption 100.0000	14,816	14,514	14,816	14,532	0	18	0	18	0	0	284	284	506	0
000000-00-0	AI ALPINE US BIDCO INC FACILITY B USD 5.152% 12/31/25		01/10/2019	Bank of America	09/26/2019	Direct	420,949	412,727	412,004	413,463	0	737	0	737	0	0	(1,460)	(1,460)	18,360	0
000000-00-0	AI ALPINE US BIDCO INC FACILITY B USD 5.152% 12/31/25		01/10/2019	Bank of America	12/30/2019	Redemption 100.0000	7,172	7,019	7,172	7,027	0	8	0	8	0	0	144	144	196	0
26812C-AC-0	DYNASTY ACQUISITION CO INC INITIAL TERM B1 LOAN 5.961% 01/24/26		01/24/2019	Credit Suisse	10/01/2019	Credit Suisse	480,116	477,715	482,516	477,859	0	144	0	144	0	0	4,657	4,657	14,803	0
000000-00-0	STANDARD AERO LIMITED INITIAL TERM B2 LOAN 5.961% 01/24/26		01/24/2019	Credit Suisse	10/01/2019	Credit Suisse	258,127	256,836	259,417	256,913	0	77	0	77	0	0	2,504	2,504	7,959	0
26812C-AC-0	DYNASTY ACQUISITION CO INC INITIAL TERM B1 LOAN 5.961% 01/24/26		01/24/2019	Credit Suisse	12/31/2019	Redemption 100.0000	1,110	1,105	1,110	1,105	0	0	0	0	0	0	5	5	53	0
000000-00-0	STANDARD AERO LIMITED INITIAL TERM B2 LOAN 5.961% 01/24/26		01/24/2019	Credit Suisse	12/31/2019	Redemption 100.0000	597	594	597	594	0	0	0	0	0	0	3	3	29	0
25471Y-AF-9	DISCOVERORG LLC INITIAL TERM LOAN FIRST LIEN 6.427% 02/02/26		06/20/2019	Morgan Stanley	09/26/2019	Direct	346,140	345,879	345,816	345,888	0	9	0	9	0	0	(72)	(72)	5,307	0
25471Y-AF-9	DISCOVERORG LLC INITIAL TERM LOAN FIRST LIEN 6.427% 02/02/26		11/05/2019	Morgan Stanley	12/31/2019	Redemption 100.0000	2,983	2,960	2,983	2,961	0	1	0	1	0	0	22	22	56	0
000000-00-0	COMMSCOPE INC INITIAL TERM LOAN 5.186% 02/07/26		02/07/2019	JPMorgan Chase	12/02/2019	Various	851,655	843,138	848,777	843,733	0	595	0	595	0	0	5,044	5,044	25,962	0
60470F-AG-6	MIRION TECHNOLOGIES INC INITIAL DOLLAR TERM LOAN 5.891% 02/26/26		06/28/2019	Morgan Stanley	09/26/2019	Direct	316,573	315,157	318,091	315,247	0	90	0	90	0	0	2,844	2,844	9,839	0
60470F-AG-6	MIRION TECHNOLOGIES INC INITIAL DOLLAR TERM LOAN 5.891% 02/26/26		06/28/2019	Morgan Stanley	09/30/2019	Redemption 100.0000	2,894	2,880	2,894	2,881	0	1	0	1	0	0	13	13	77	0
000000-00-0	THE DUN AND BRADSTREET CORPORA INITIAL TERM LOAN 6.919% 02/28/26		02/01/2019	Bank of America	02/06/2019	Bank of America	482,498	472,848	481,895	472,913	0	65	0	65	0	0	8,982	8,982	503	0
000000-00-0	PRAIRIE ECI ACQUIROR LP INITIAL TERN LOAN 6.711% 03/07/26		03/07/2019	Credit Suisse	08/09/2019	Morgan Stanley	186,057	184,662	184,197	184,730	0	68	0	68	0	0	(533)	(533)	3,883	0
000000-00-0	PRAIRIE ECI ACQUIROR LP INITIAL TERN LOAN 6.711% 03/07/26		03/07/2019	Credit Suisse	06/28/2019	Redemption 100.0000	466	463	466	463	0	0	0	0	0	0	3	3	10	0
C8000C-AB-9	PANTHER BF AGGREGATOR 2 INITIAL DOLLAR TERM LOAN 5.414% 03/18/26		07/03/2019	JPMorgan Chase	11/12/2019	Various	1,485,985	1,475,812	1,476,291	1,476,272	0	460	0	460	0	0	19	19	25,929	0
C8000C-AB-9	PANTHER BF AGGREGATOR 2 INITIAL DOLLAR TERM LOAN 5.414% 03/18/26		03/18/2019	JPMorgan Chase	12/30/2019	Redemption 100.0000	1,312	1,299	1,312	1,300	0	1	0	1	0	0	12	12	71	0
23820P-AD-6	DATTO INC TERM LOAN 6.186% 03/29/26		03/29/2019	Credit Suisse	10/01/2019	Credit Suisse	249,479	248,232	251,350	248,305	0	73	0	73	0	0	3,046	3,046	7,311	0
23820P-AD-6	DATTO INC TERM LOAN 6.186% 03/29/26		03/29/2019	Credit Suisse	12/31/2019	Redemption 100.0000	1,776	1,767	1,776	1,768	0	1	0	1	0	0	8	8	62	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
23108L-AB-2	CUMULUS MEDIA NEW HOLDINGS INC TERM LOAN B 5.677% 03/31/26		09/18/2019	Bank of America	09/26/2019	Direct	375,824	373,945	377,234	373,948	0	3	0	3	0	0	3,285	3,285	0	0
23108L-AB-2	CUMULUS MEDIA NEW HOLDINGS INC TERM LOAN B 5.677% 03/31/26		09/18/2019	Bank of America	12/31/2019	Redemption 100.0000	869	865	869	865	0	0	0	0	0	0	4	4	12	0
000000-00-0	TORO PRIVATE HOLDINGS III LTD INITIAL TERM LOAN 6.961% 04/03/26		03/18/2019	Bank of America	12/18/2019	Various	1,869,985	1,832,585	1,702,667	1,834,379	0	1,795	0	1,795	0	0	(131,713)	(131,713)	50,959	0
000000-00-0	TORO PRIVATE HOLDINGS III LTD INITIAL TERM LOAN 6.961% 04/03/26		09/23/2019	Various	12/31/2019	Redemption 100.0000	3,121	2,918	3,121	2,924	0	7	0	7	0	0	196	196	90	0
14576J-AE-3	CARROLS RESTAURANT GROUP INC INITIAL TERM LOAN 5.211% 04/04/26		09/13/2019	Wells Fargo	10/01/2019	Wells Fargo	454,003	450,498	440,950	450,586	0	89	0	89	0	0	(9,636)	(9,636)	7,077	0
14576J-AE-3	CARROLS RESTAURANT GROUP INC INITIAL TERM LOAN 5.211% 04/04/26		09/23/2019	Wells Fargo	12/27/2019	Redemption 100.0000	2,028	1,985	2,028	1,985	0	1	0	1	0	0	43	43	24	0
78572G-AN-8	SABRE INDUSTRIES INC INITIAL TERM LOAN 6.410% 04/04/26		04/04/2019	GOLDMAN SACHS	09/26/2019	Direct	231,570	229,254	232,945	229,404	0	150	0	150	0	0	3,541	3,541	8,705	0
78572G-AN-8	SABRE INDUSTRIES INC INITIAL TERM LOAN 6.410% 04/04/26		04/04/2019	GOLDMAN SACHS	10/31/2019	Redemption 100.0000	2,238	2,216	2,238	2,217	0	1	0	1	0	0	21	21	56	0
65557P-AD-6	THE NORDAM GROUP LLC INITIAL TERM LOAN 7.461% 04/04/26		04/04/2019	JPMorgan Chase	09/26/2019	Direct	514,644	504,351	516,574	504,906	0	555	0	555	0	0	11,668	11,668	7,467	0
65557P-AD-6	THE NORDAM GROUP LLC INITIAL TERM LOAN 7.461% 04/04/26		04/04/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	6,173	6,050	6,173	6,055	0	5	0	5	0	0	118	118	135	0
000000-00-0	THE ULTIMATE SOFTWARE GRP INC INITIAL TERM LOAN 5.711% 04/08/26		04/08/2019	Credit Suisse	10/11/2019	Various	1,123,988	1,121,178	1,126,908	1,121,358	0	179	0	179	0	0	5,550	5,550	27,638	0
Q9051P-AB-1	TITAN US FINCO LLC INITIAL TERM LOAN 6.152% 04/12/26		04/12/2019	Credit Suisse	09/26/2019	Direct	451,973	449,713	454,233	449,825	0	111	0	111	0	0	4,408	4,408	12,199	0
Q9051P-AB-1	TITAN US FINCO LLC INITIAL TERM LOAN 6.152% 04/12/26		04/12/2019	Credit Suisse	12/31/2019	Redemption 100.0000	3,232	3,216	3,232	3,217	0	1	0	1	0	0	15	15	106	0
86732L-AB-3	SUNDYNE US PURCHASER INC INITIAL TERM LOAN 5.909% 04/23/26		04/23/2019	Morgan Stanley	12/13/2019	Various	582,841	581,384	584,312	581,487	0	103	0	103	0	0	2,825	2,825	21,996	0
86732L-AB-3	SUNDYNE US PURCHASER INC INITIAL TERM LOAN 5.909% 04/23/26		04/23/2019	Morgan Stanley	12/31/2019	Redemption 100.0000	61,691	61,537	61,691	61,544	0	7	0	7	0	0	148	148	1,279	0
45175A-AB-7	IHEART COMMUNICATIONS INC INITIAL TERM LOAN 5.691% 05/01/26		05/01/2019	Credit Suisse	09/26/2019	Direct	609,522	614,446	614,401	614,277	0	(168)	0	(168)	0	0	123	123	10,246	0
45175A-AB-7	IHEART COMMUNICATIONS INC INITIAL TERM LOAN 5.691% 05/01/26		05/01/2019	Credit Suisse	11/22/2019	Redemption 100.0000	416,820	420,041	416,820	419,978	0	(63)	0	(63)	0	0	(3,158)	(3,158)	4,834	0
87510E-AB-5	TAMKO BUILDING PRODUCTS INC INITIAL TERM LOAN 5.211% 05/03/26		05/03/2019	JPMorgan Chase	09/26/2019	Direct	383,356	381,439	384,195	381,525	0	86	0	86	0	0	2,670	2,670	6,368	0
87510E-AB-5	TAMKO BUILDING PRODUCTS INC INITIAL TERM LOAN 5.211% 05/03/26		05/03/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	886	882	886	882	0	0	0	0	0	0	4	4	27	0
03768D-AB-3	APOLLO COMM REAL EST FIN INC INITIAL TERM LOAN 4.487% 05/07/26		05/07/2019	JPMorgan Chase	09/26/2019	Direct	302,338	300,827	302,338	300,902	0	76	0	76	0	0	1,436	1,436	5,955	0
03768D-AB-3	APOLLO COMM REAL EST FIN INC INITIAL TERM LOAN 4.487% 05/07/26		05/07/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	2,160	2,149	2,160	2,149	0	1	0	1	0	0	10	10	44	0
54805B-AB-5	LOWER CADENCE HOLDIGNS LLC INITIAL TERM LOAN 5.935% 05/10/26		05/10/2019	BARCLAYS BANK PLC	09/26/2019	Direct	418,341	414,157	409,976	414,328	0	171	0	171	0	0	(4,353)	(4,353)	8,344	0
54805B-AB-5	LOWER CADENCE HOLDIGNS LLC INITIAL TERM LOAN 5.935% 05/10/26		05/10/2019	BARCLAYS BANK PLC	12/31/2019	Redemption 100.0000	2,985	2,956	2,985	2,957	0	1	0	1	0	0	28	28	77	0
70455D-AG-9	PCI GAMING AUTHOTIRY TERM B FACILITY 4.961% 05/15/26		05/15/2019	Credit Suisse	10/01/2019	Credit Suisse	333,408	331,741	335,491	331,814	0	74	0	74	0	0	3,677	3,677	5,631	0
70455D-AG-9	PCI GAMING AUTHOTIRY TERM B FACILITY 4.961% 05/15/26		05/15/2019	Credit Suisse	10/08/2019	Redemption 100.0000	29,989	29,839	29,989	29,845	0	7	0	7	0	0	143	143	573	0
08579J-BC-5	BERRY GLOBAL INC TERM U LOAN 4.401% 05/17/26		05/17/2019	GOLDMAN SACHS	10/01/2019	Credit Suisse	1,299,487	1,296,239	1,303,863	1,296,314	0	75	0	75	0	0	7,549	7,549	9,231	0
08579J-BC-5	BERRY GLOBAL INC TERM U LOAN 4.401% 05/17/26		05/17/2019	GOLDMAN SACHS	12/31/2019	Redemption 100.0000	6,229	6,213	6,229	6,214	0	1	0	1	0	0	15	15	66	0
000000-00-0	IAA SPINCO INC TERM LOAN 4.211% 05/22/26		05/22/2019	JPMorgan Chase	10/01/2019	JPMorgan Chase	373,393	372,460	376,194	372,491	0	31	0	31	0	0	3,703	3,703	3,646	0
000000-00-0	IAA SPINCO INC TERM LOAN 4.211% 05/22/26		05/22/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	15,875	15,835	15,875	15,836	0	2	0	2	0	0	38	38	198	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00775K-AB-4	ADVISOR GROUP HOLDINGS INC INI TERM LOAN 5.414% 05/22/26		09/16/2019	RBC	09/26/2019	Direct	578,461	574,442	576,381	574,515	0	73	0	73	0	0	1,866	1,866	6,114	0
00775K-AB-4	ADVISOR GROUP HOLDINGS INC INI TERM LOAN 5.414% 05/22/26		11/07/2019	RBC	12/31/2019	Redemption 100.0000	589	583	589	583	0	0	0	0	0	0	6	6	0	0
000000-00-0	BIOSCRIP INC TERM B LOAN 6.305% 05/22/26		05/22/2019	Bank of America	09/26/2019	Direct	406,847	402,779	406,847	402,860	0	82	0	82	0	0	3,987	3,987	3,533	0
78662T-AB-7	SAGE BORROWCO LLC TERM B LOAN 6.711% 06/05/26		06/06/2019	Deutsche Bank	09/26/2019	Direct	506,680	501,614	509,373	501,753	0	140	0	140	0	0	7,620	7,620	8,125	0
78662T-AB-7	SAGE BORROWCO LLC TERM B LOAN 6.711% 06/05/26		06/06/2019	Deutsche Bank	12/31/2019	Redemption 100.0000	3,619	3,583	3,619	3,584	0	1	0	1	0	0	35	35	79	0
000000-00-0	BCPE EMPIRE HOLDINGS INC INITIAL TERM LOAN 5.961% 06/11/26		06/11/2019	Credit Suisse	07/31/2019	Credit Suisse	1,778,515	1,720,713	1,769,963	1,721,416	0	702	0	702	0	0	48,548	48,548	11,069	0
000000-00-0	BCPE EMPIRE HOLDINGS INC DELAYED DRAW TERM LOAN 5.961% 06/11/26		06/11/2019	Credit Suisse	07/31/2019	Credit Suisse	350,314	338,928	348,629	339,067	0	138	0	138	0	0	9,562	9,562	0	0
47214D-AK-0	JAZZ ACQUISITION INC INITIAL TERM LOAN 6.211% 06/13/26		06/13/2019	Credit Suisse	09/26/2019	Direct	453,793	449,255	454,644	449,398	0	143	0	143	0	0	5,246	5,246	8,131	0
47214D-AK-0	JAZZ ACQUISITION INC INITIAL TERM LOAN 6.211% 06/13/26		06/13/2019	Credit Suisse	12/31/2019	Redemption 100.0000	1,049	1,039	1,049	1,039	0	1	0	1	0	0	10	10	36	0
000000-00-0	LABL INC INITIAL DOLLAR TERM LOAN 6.409% 06/18/26		06/18/2019	Bank of America	07/18/2019	Bank of America	820,657	812,450	821,683	812,547	0	97	0	97	0	0	9,136	9,136	3,462	0
22739P-AH-9	CROSBY US ACQUISITION CORP. INITIAL TERM LOAN 6.703% 06/19/26		06/19/2019	UBS Securities Inc	09/26/2019	Direct	272,994	270,264	267,876	270,336	0	71	0	71	0	0	(2,460)	(2,460)	3,710	0
22739P-AH-9	CROSBY US ACQUISITION CORP. INITIAL TERM LOAN 6.703% 06/19/26		12/16/2019	UBS Securities Inc	12/31/2019	Redemption 100.0000	1,952	1,928	1,952	1,928	0	1	0	1	0	0	24	24	32	0
L2210T-AC-9	CURIUM BIDCO SARI FACILITY B USD 5.805% 06/26/26		06/27/2019	JPMorgan Chase	09/26/2019	Direct	334,249	331,742	335,920	331,916	0	174	0	174	0	0	4,004	4,004	12,056	0
L2210T-AC-9	CURIUM BIDCO SARI FACILITY B USD 5.805% 06/26/26		06/27/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	1,612	1,600	1,612	1,601	0	0	0	0	0	0	12	12	8	0
91544B-AC-1	UPLAND SOFTWARE INC INITIAL TERM LOAN 5.555% 06/27/26		06/27/2019	Credit Suisse	09/26/2019	Direct	272,290	270,929	273,483	270,959	0	31	0	31	0	0	2,523	2,523	2,188	0
91544B-AC-1	UPLAND SOFTWARE INC INITIAL TERM LOAN 5.555% 06/27/26		12/11/2019	Credit Suisse	12/31/2019	Redemption 100.0000	1,042	1,034	1,042	1,034	0	0	0	0	0	0	8	8	13	0
000000-00-0	HEXION INC USD TERM LOAN 5.599% 06/27/26		06/27/2019	JPMorgan Chase	08/01/2019	JPMorgan Chase	655,015	648,465	655,834	648,517	0	52	0	52	0	0	7,317	7,317	0	0
000000-00-0	ERM EMERALD US INC INITIAL TERM B1 LOAN 5.695% 06/27/26		06/27/2019	Citibank	08/26/2019	Citibank	410,248	409,222	411,786	409,269	0	47	0	47	0	0	2,517	2,517	3,406	0
000000-00-0	ERM EMERALD US INC INITIAL TERM B1 LOAN 5.695% 06/27/26		06/27/2019	Citibank	09/30/2019	Redemption 100.0000	1,028	1,026	1,028	1,026	0	0	0	0	0	0	3	3	9	0
28608E-AE-6	ELECTRONICS FOR IMAGING INC INITIAL TERM LOAN 7.044% 07/02/26		07/02/2019	RBC	09/26/2019	Direct	878,040	834,138	820,968	835,160	0	1,022	0	1,022	0	0	(14,193)	(14,193)	10,492	0
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL FACILITY B1 USD 6.195% 07/17/26		07/17/2019	Credit Suisse	09/26/2019	Direct	452,824	450,560	455,372	450,578	0	18	0	18	0	0	4,794	4,794	0	0
50217U-AW-7	LTI HOLDINGS INC FIRST AMENDMENT ADDITIONAL TL 6.664% 07/17/26		07/18/2019	JPMorgan Chase	10/16/2019	RBC	294,927	280,181	287,340	280,523	0	342	0	342	0	0	6,817	6,817	3,667	0
50217U-AW-7	LTI HOLDINGS INC FIRST AMENDMENT ADDITIONAL TL 6.664% 07/17/26		07/18/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	515	489	515	490	0	1	0	1	0	0	25	25	22	0
58401D-AD-6	MED PARENTCO LP INITIAL TERM L DELAYED DRAW TERM LOAN 4.070% 07/18/26		08/02/2019	Piper Jeffries & Co	09/26/2019	Direct	141,253	139,840	140,193	139,858	0	18	0	18	0	0	335	335	0	0
58401D-AD-6	MED PARENTCO LP INITIAL TERM L DELAYED DRAW TERM LOAN 4.070% 07/18/26		08/02/2019	Piper Jeffries & Co	12/31/2019	Redemption 100.0000	69	69	69	69	0	0	0	0	0	0	1	1	0	0
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TERM B2 LOAN 4.387% 07/18/26		07/18/2019	Direct	10/01/2019	JPMorgan Chase	473,763	471,395	475,540	471,438	0	43	0	43	0	0	4,102	4,102	3,130	0
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TERM B2 LOAN 4.387% 07/18/26		07/18/2019	Direct	12/31/2019	Redemption 100.0000	1,095	1,090	1,095	1,090	0	0	0	0	0	0	5	5	14	0
25277B-AB-4	DIAMOND SPORTS GROUP LLC TERM LOAN RSN 5.042% 07/18/26		07/18/2019	Direct	09/26/2019	Direct	432,655	430,491	435,629	430,522	0	31	0	31	0	0	5,107	5,107	1,694	0
25277B-AB-4	DIAMOND SPORTS GROUP LLC TERM LOAN RSN 5.042% 07/18/26		07/18/2019	Direct	12/31/2019	Redemption 100.0000	1,002	997	1,002	997	0	0	0	0	0	0	5	5	19	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
96244U-AB-3	WHATABRANDS LLC TERM B LOAN 5.152% 07/20/26		07/19/2019	Morgan Stanley	09/26/2019	Direct	348,499	347,628	350,582	347,645	0	17	0	17	0	0	2,937	2,937	0	0
96244U-AB-3	WHATABRANDS LLC TERM B LOAN 5.152% 07/20/26		07/19/2019	Morgan Stanley	12/31/2019	Redemption 100.0000	805	803	805	804	0	0	0	0	0	0	2	2	22	0
C4927U-AB-8	KESTREL BIDCO INC TERM LOAN CLOSING DATE TERM LOAN 5.659% 07/24/26		07/24/2019	GOLDMAN SACHS	09/26/2019	Direct	308,000	306,460	308,915	306,494	0	34	0	34	0	0	2,421	2,421	0	0
C4927U-AB-8	KESTREL BIDCO INC TERM LOAN CLOSING DATE TERM LOAN 5.659% 07/24/26		07/24/2019	GOLDMAN SACHS	12/31/2019	Redemption 100.0000	712	708	712	708	0	0	0	0	0	0	3	3	19	0
72819Q-AM-4	PLAZE, INC INITIAL TERM LOAN 5.414% 07/30/26		07/30/2019	Direct	10/01/2019	Direct	799,211	795,215	796,214	795,312	0	97	0	97	0	0	902	902	3,180	0
00775K-AB-4	ADVISOR GROUP HOLDINGS INC INITIAL TERM LOAN 6.805% 07/31/26		07/31/2019	UBS Securities Inc	09/26/2019	Direct	552,160	548,029	542,497	548,095	0	66	0	66	0	0	(5,598)	(5,598)	4,335	0
58401D-AC-8	MED PARENTCO LP INITIAL TERM L INITIAL TERM LOAN 6.211% 08/03/26		08/02/2019	Piper Jeffries & Co	09/26/2019	Direct	565,680	560,023	561,437	560,093	0	70	0	70	0	0	1,344	1,344	1,801	0
58401D-AC-8	MED PARENTCO LP INITIAL TERM L INITIAL TERM LOAN 6.211% 08/03/26		08/02/2019	Piper Jeffries & Co	12/31/2019	Redemption 100.0000	1,303	1,290	1,303	1,291	0	0	0	0	0	0	13	13	30	0
18269P-AB-8	CLAROS MORTGAGE TRUST INC TERM TERM LOAN B 5.135% 08/05/26		08/05/2019	JPMorgan Chase	09/26/2019	Direct	460,152	457,851	461,866	457,899	0	48	0	48	0	0	3,966	3,966	3,356	0
18269P-AB-8	CLAROS MORTGAGE TRUST INC TERM TERM LOAN B 5.135% 08/05/26		08/05/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	1,064	1,058	1,064	1,059	0	0	0	0	0	0	5	5	18	0
98932T-AC-7	ZELIS PAYMENTS BUYER INC INITIAL TERM LOAN 6.677% 08/06/26		09/27/2019	Morgan Stanley	10/22/2019	Various	3,210,000	3,105,675	3,164,970	3,106,738	0	1,063	0	1,063	0	0	58,232	58,232	17,058	0
23918V-AX-2	DAVITA INC Tranche B TERM LOAN 4.211% 08/07/26		08/08/2019	Wells Fargo	10/01/2019	Wells Fargo	519,498	518,199	522,745	518,226	0	27	0	27	0	0	4,518	4,518	2,494	0
23918V-AX-2	DAVITA INC Tranche B TERM LOAN 4.211% 08/07/26		08/08/2019	Wells Fargo	12/31/2019	Redemption 100.0000	1,201	1,198	1,201	1,198	0	0	0	0	0	0	3	3	19	0
C4927U-AB-8	KESTREL BIDCO INC TERM LOAN 4.986% 08/07/26		08/08/2019	BARCLAYS BANK PLC	10/01/2019	Morgan Stanley	511,553	508,995	516,029	509,003	0	8	0	8	0	0	7,026	7,026	0	0
24022K-AB-5	DCERT BUYER INC INITIAL TERM LOAN 5.927% 08/07/26		08/08/2019	Credit Suisse	10/01/2019	Credit Suisse	613,436	611,902	611,136	611,904	0	1	0	1	0	0	(768)	(768)	0	0
90349Y-AF-3	US ECOLOGY HOLDINGS INC TERM LOAN 4.299% 08/14/26		08/14/2019	Wells Fargo	10/01/2019	Wells Fargo	263,553	262,894	264,870	262,894	0	0	0	0	0	0	1,977	1,977	0	0
04350T-AB-0	US ECOLOGY HOLDINGS INC TERM L TERM LOAN B 7.211% 08/16/26		08/16/2019	Bank of America	11/27/2019	Various	2,126,659	2,084,126	2,131,357	2,084,962	0	836	0	836	0	0	46,395	46,395	9,174	0
04350T-AB-0	US ECOLOGY HOLDINGS INC TERM L TERM LOAN B 7.211% 08/16/26		08/16/2019	Bank of America	12/31/2019	Redemption 100.0000	2,656	2,603	2,656	2,605	0	2	0	2	0	0	51	51	102	0
03280F-AK-7	ANCESTRY.COM OPERATIONS INC ADDITIONAL EXTENDED TERM LOAN 6.211% 08/24/26		08/22/2019	Morgan Stanley	09/26/2019	Direct	1,109,635	1,098,539	1,092,647	1,098,705	0	166	0	166	0	0	(6,058)	(6,058)	4,712	0
03280F-AK-7	ANCESTRY.COM OPERATIONS INC ADDITIONAL EXTENDED TERM LOAN 6.211% 08/24/26		10/08/2019	Various	12/31/2019	Redemption 100.0000	8,839	8,710	8,839	8,713	0	3	0	3	0	0	127	127	93	0
000000-00-0	KAR AUCTION SERVICES INC TRANCHE B6 TERM LOAN 4.211% 09/14/26		09/13/2019	JPMorgan Chase	10/01/2019	JPMorgan Chase	273,117	272,434	274,483	272,437	0	3	0	3	0	0	2,046	2,046	0	0
000000-00-0	B&G FOODS INC TRANCHE B4 TERM LOAN 4.409% 09/16/26		09/16/2019	BARCLAYS BANK PLC	09/19/2019	BARCLAYS BANK PLC	358,373	356,581	359,716	356,586	0	6	0	6	0	0	3,130	3,130	0	0
63939W-AG-8	NAVICURE INC INITIAL TERM LOAN 5.909% 09/21/26		09/19/2019	JPMorgan Chase	10/01/2019	JPMorgan Chase	1,359,999	1,322,599	1,358,299	1,322,612	0	13	0	13	0	0	35,687	35,687	0	0
55303Y-AC-7	MHI HOLDINGS LLC INITIAL TERM LOAN 6.799% 09/21/26		09/19/2019	Bank of America	10/01/2019	Bank of America	428,268	423,985	427,197	424,005	0	20	0	20	0	0	3,192	3,192	0	0
000000-00-0	TRITON BIDCO TERM LOAN 0.000% 09/23/26		09/23/2019	BARCLAYS BANK PLC	10/01/2019	BARCLAYS BANK PLC	325,529	319,018	321,053	319,040	0	21	0	21	0	0	2,013	2,013	0	0
000000-00-0	OECONNECTION LLC DELAYED DRAW TERM LOAN 2.461% 09/24/26		09/24/2019	Direct	10/01/2019	Direct	22,418	22,306	22,334	22,306	0	0	0	0	0	0	28	28	0	0
000000-00-0	OECONNECTION LLC INITIAL TERM LOAN 5.947% 09/24/26		09/24/2019	Direct	10/01/2019	Direct	236,513	235,331	235,626	235,334	0	4	0	4	0	0	292	292	0	0
000000-00-0	OECONNECTION LLC INITIAL TERM LOAN 5.947% 09/24/26		12/09/2019	Various	12/31/2019	Redemption 100.0000	655	651	655	652	0	0	0	0	0	0	3	3	5	0
000000-00-0	GRANITE HOL US ACQ CO TERM B LOAN 7.211% 09/25/26		09/25/2019	JPMorgan Chase	11/13/2019	JPMorgan Chase	460,000	446,200	439,300	446,349	0	149	0	149	0	0	(7,049)	(7,049)	0	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	GRANITE HOL US ACQ CO TERM B LOAN 7.211% 09/25/26		09/25/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	1,416	1,373	1,416	1,374	0	1	0	1	0	0	41	41	32	0
000000-00-0	BUCKEYE PARTNERS LP INITIAL TERM LOAN 4.664% 10/16/26		10/16/2019	Credit Suisse	11/14/2019	Credit Suisse	275,969	274,589	278,038	274,596	0	7	0	7	0	0	3,442	3,442	0	0
000000-00-0	CAMELOT FINANCE LP TERM LOAN 5.159% 10/28/26		10/28/2019	Bank of America	11/18/2019	Credit Suisse	395,519	394,530	397,002	394,536	0	6	0	6	0	0	2,466	2,466	0	0
64072U-AK-8	CSC HOLDINGS LLC SEPTEMBER 2019 INCREMENTAL TL 4.410% 04/15/27		09/27/2019	JPMorgan Chase	10/03/2019	Direct	1,021,869	1,021,869	1,024,424	1,021,869	0	0	0	0	0	0	2,555	2,555	0	0
64072U-AK-8	CSC HOLDINGS LLC SEPTEMBER 2019 INCREMENTAL TL 4.410% 04/15/27		10/03/2019	Tax Free Exchange	10/03/2019	Direct	170,192	168,889	170,617	168,897	0	9	0	9	0	0	1,720	1,720	0	1,079
00165H-AB-9	AL PARENT LLC TERM LOAN B 5.049% 11/17/23		12/01/2019	Various	10/01/2019	Various	1,459,679	1,450,437	1,454,209	1,450,647	0	210	0	210	0	0	3,562	3,562	29,402	0
00165H-AB-9	AL PARENT LLC TERM LOAN B 5.049% 11/17/23		12/01/2019	Various	09/30/2019	Redemption 100.0000	6,065	6,044	6,065	6,045	0	1	0	1	0	0	20	20	160	0
00165H-AB-9	AL PARENT LLC TERM LOAN B 5.049% 11/17/23		01/31/2019	Tax Free Exchange	12/16/2019	Deutsche Bank	291,466	289,295	284,799	289,648	0	353	0	353	0	0	(4,849)	(4,849)	13,271	1,449
00165H-AB-9	AL PARENT LLC TERM LOAN B 5.049% 11/17/23		01/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	6,833	6,782	6,833	6,786	0	5	0	5	0	0	46	46	201	34
00165H-AF-0	AL PARENT LLC INCREMENTAL TERM LOAN 0.000% 12/01/23		12/01/2019	Deutsche Bank	12/13/2018	Deutsche Bank	373,238	372,305	366,707	372,311	0	5	0	5	0	0	(5,604)	(5,604)	0	0
00165H-AF-0	AL PARENT LLC INCREMENTAL TERM LOAN 0.000% 12/01/23		12/01/2019	Deutsche Bank	01/31/2019	Tax Free Exchange	719,268	717,469	717,486	717,486	0	16	0	16	0	0	0	0	0	0
00216E-AB-5	TRIDENT TPI HOLDINGS INC TRANCHE B1 TERM LOAN 5.049% 10/17/24		12/01/2019	CREDIT SUISSE SECURITIE	10/07/2019	Direct	276,565	274,837	267,231	275,028	0	191	0	191	0	0	(7,797)	(7,797)	12,277	0
00216E-AB-5	TRIDENT TPI HOLDINGS INC TRANCHE B1 TERM LOAN 5.049% 10/17/24		12/01/2019	CREDIT SUISSE SECURITIE	12/31/2019	Redemption 100.0000	3,189	3,169	3,189	3,170	0	1	0	1	0	0	19	19	82	0
00216U-AC-7	ASP UNIFRAX HOLDINGS INC USD TERM LOAN 5.711% 11/05/25		12/01/2019	Morgan Stanley	10/08/2019	Morgan Stanley	1,169,646	1,163,798	1,040,985	1,164,363	0	565	0	565	0	0	(123,378)	(123,378)	50,306	0
00216U-AC-7	ASP UNIFRAX HOLDINGS INC USD TERM LOAN 5.711% 11/05/25		05/31/2019	Morgan Stanley	12/31/2019	Redemption 100.0000	17,813	17,654	17,813	17,661	0	8	0	8	0	0	152	152	534	0
00241Y-AM-6	AVSC HOLDING CORP INITIAL TERM LOAN 5.195% 02/22/25		01/10/2019	Various	09/26/2019	Direct	230,183	225,470	224,026	225,985	0	515	0	515	0	0	(1,959)	(1,959)	10,646	0
00241Y-AM-6	AVSC HOLDING CORP INITIAL TERM LOAN 5.195% 02/22/25		01/10/2019	Various	12/31/2019	Redemption 100.0000	1,950	1,909	1,950	1,911	0	3	0	3	0	0	39	39	50	0
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TERM LOAN 4.177% 09/18/26		09/18/2019	BARCLAYS BANK PLC	10/01/2019	BARCLAYS BANK PLC	91,820	91,590	92,394	91,595	0	4	0	4	0	0	799	799	231	0
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS TERM LOAN 4.177% 09/18/26		09/18/2019	BARCLAYS BANK PLC	10/31/2019	Redemption 100.0000	7,063	7,045	7,063	7,046	0	0	0	0	0	0	17	17	18	0
00900Y-AB-2	AIMBRIDGE ACQUISITION CO INC Initial Term Loan 5.664% 01/23/26		02/05/2019	JPMorgan Chase	09/26/2019	Direct	520,616	519,400	520,616	519,498	0	99	0	99	0	0	1,118	1,118	21,139	0
00900Y-AB-2	AIMBRIDGE ACQUISITION CO INC Initial Term Loan 5.664% 01/23/26		02/05/2019	JPMorgan Chase	09/30/2019	Redemption 100.0000	5,035	4,995	5,035	4,998	0	3	0	3	0	0	38	38	138	0
00900Y-AB-2	AIMBRIDGE ACQUISITION CO INC Initial Term Loan 5.664% 01/23/26		01/17/2019	JPMorgan Chase	10/25/2019	Tax Free Exchange	481,448	476,634	477,048	477,048	0	415	0	415	0	0	0	0	25,187	0
00900Y-AD-8	AIMBRIDGE ACQUISITION CO INC 2019 INCREMENTAL TERM LOAN 5.542% 02/02/26		10/23/2019	JPMorgan Chase	12/27/2019	Redemption 100.0000	312	311	312	311	0	0	0	0	0	0	1	1	8	0
00900Y-AD-8	AIMBRIDGE ACQUISITION CO INC 2019 INCREMENTAL TERM LOAN 5.542% 02/02/26		10/25/2019	Tax Free Exchange	12/27/2019	Redemption 100.0000	1,204	1,193	1,204	1,193	0	0	0	0	0	0	11	11	6	10
01310T-AU-3	ALBERTSON'S LLC 2017 1 TERM B6 LOAN 4.919% 06/22/23		01/07/2019	Various	08/15/2019	Redemption 100.0000	556,307	542,581	556,307	544,039	0	1,458	0	1,458	0	0	12,268	12,268	17,508	0
01310T-AU-3	ALBERTSON'S LLC 2017 1 TERM B6 LOAN 4.919% 06/22/23		01/07/2019	Various	08/26/2019	Tax Free Exchange	814,937	794,829	797,101	797,101	0	2,272	0	2,272	0	0	0	0	37,020	0
01310T-AU-3	ALBERTSON'S LLC 2017 1 TERM B6 LOAN 4.919% 06/22/23		08/26/2019	Tax Free Exchange	10/01/2019	Credit Suisse	423,392	414,671	426,038	414,913	0	242	0	242	0	0	11,125	11,125	0	5,843
01310T-AU-3	ALBERTSON'S LLC 2017 1 TERM B6 LOAN 4.919% 06/22/23		08/26/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	979	956	979	958	0	2	0	2	0	0	21	21	13	14

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CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01310T-AV-1	ALBERTSON'S LLC 2018 TERM B7 LOAN 4.799% 10/29/25		08/26/2019	Tax Free Exchange	10/01/2019	Credit Suisse	512,210	508,670	514,771	508,729	0	58	0	58	0	0	6,042	6,042	0	1,936
01310T-AV-1	ALBERTSON'S LLC 2018 TERM B7 LOAN 4.799% 10/29/25		08/26/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	235,685	230,130	235,685	230,308	0	178	0	178	0	0	5,377	5,377	930	891
02034D-AC-1	ALMONDE INC TERM B 4.736% 06/16/24		12/01/2019	Citibank	02/07/2019	Morgan Stanley	578,041	550,295	565,035	550,467	0	172	0	172	0	0	14,568	14,568	0	0
02376C-BA-2	AMERICAN AIRLINES INC TERM LOAN B 3.740% 12/15/23		08/02/2019	Direct	10/04/2019	Citibank	1,171,621	1,168,692	1,170,958	1,168,782	0	90	0	90	0	0	2,176	2,176	6,610	0
02376C-BA-2	AMERICAN AIRLINES INC TERM LOAN B 3.740% 12/15/23		08/02/2019	Direct	12/16/2019	Redemption 100.0000	8,453	8,432	8,453	8,433	0	1	0	1	0	0	20	20	109	0
02406M-AP-2	AMERICAN AXLE & MFG HOLDINGS TERM LOAN B FACILITY 4.042% 04/06/24		12/01/2019	Various	01/25/2019	JPMorgan Chase	398,974	381,733	388,430	381,774	0	41	0	41	0	0	6,656	6,656	1,461	0
03835E-AC-8	APPLOVIN CORPORATION INITIAL TERM LOAN 5.549% 08/17/25		04/17/2019	Bank of America	10/28/2019	Various	700,380	698,629	701,652	698,744	0	116	0	116	0	0	2,908	2,908	19,618	0
03835E-AC-8	APPLOVIN CORPORATION INITIAL TERM LOAN 5.549% 08/17/25		04/17/2019	Bank of America	12/31/2019	Redemption 100.0000	3,160	3,152	3,160	3,152	0	0	0	0	0	0	8	8	48	0
03836C-AH-0	AOGEN ASCENSUS INC TERM LOAN 5.445% 12/05/22		03/15/2019	Various	12/31/2019	Redemption 100.0000	9,669	9,544	9,669	9,560	0	16	0	16	0	0	109	109	293	0
03836C-AH-0	AOGEN ASCENSUS INC TERM LOAN 5.445% 12/05/22		01/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	4,757	4,771	4,757	4,769	0	(2)	0	(2)	0	0	(12)	(12)	189	25
04649V-AW-0	ASURION LLC NEW B7 TERM LOAN 4.799% 11/03/24		07/03/2019	Bank of America	09/26/2019	Direct	885,526	886,633	890,202	886,615	0	(18)	0	(18)	0	0	3,587	3,587	6,186	0
04649V-AW-0	ASURION LLC NEW B7 TERM LOAN 4.799% 11/03/24		07/03/2019	Various	12/31/2019	Redemption 100.0000	10,221	9,977	10,221	9,999	0	22	0	22	0	0	223	223	364	0
04685Y-AK-5	VVC HOLDING CORP TERM B LOAN 6.401% 02/07/26		02/07/2019	JPMorgan Chase	09/26/2019	Direct	604,804	592,708	600,268	593,573	0	865	0	865	0	0	6,695	6,695	20,706	0
04685Y-AK-5	VVC HOLDING CORP TERM B LOAN 6.401% 02/07/26		10/21/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	7,688	7,540	7,688	7,549	0	9	0	9	0	0	139	139	236	0
05277H-AB-3	AUTODATA INC INITIAL TERM LOAN 5.049% 12/12/24		12/01/2019	Various	05/30/2019	Redemption 100.0000	978,878	954,734	978,878	956,043	0	1,309	0	1,309	0	0	22,835	22,835	23,205	0
05604X-AP-1	BWAY HOLDINGS CO INITIAL TERM LOAN 5.260% 08/08/20		03/12/2019	Bank of America	12/27/2019	Redemption 100.0000	2,098	2,048	2,098	2,061	0	13	0	13	0	0	37	37	47	0
05988H-AB-3	BOXER PARENT COMPANY INC INITIAL DOLLAR TERM LOAN 6.195% 06/28/25		04/04/2019	Various	12/18/2019	Various	635,125	622,697	621,183	624,323	0	1,626	0	1,626	0	0	(3,140)	(3,140)	35,927	0
05988H-AB-3	BOXER PARENT COMPANY INC INITIAL DOLLAR TERM LOAN 6.195% 06/28/25		12/04/2019	Various	12/31/2019	Redemption 100.0000	12,205	11,933	12,205	11,949	0	16	0	16	0	0	256	256	441	0
06832E-AB-6	PROJECT DEEP BLUE HOLDINGS LLC TERM LOAN 5.014% 01/10/25		04/09/2019	GOLDMAN SACHS	09/26/2019	Direct	39,798	39,550	39,883	39,567	0	17	0	17	0	0	316	316	776	0
06832E-AB-6	PROJECT DEEP BLUE HOLDINGS LLC TERM LOAN 5.014% 01/10/25		04/09/2019	Various	11/29/2019	Redemption 100.0000	7,689	7,530	7,689	7,540	0	10	0	10	0	0	149	149	199	0
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC INITIAL TERM LOAN 5.549% 07/31/25		01/10/2019	GOLDMAN SACHS	10/01/2019	Credit Suisse	290,597	289,725	290,960	289,804	0	79	0	79	0	0	1,156	1,156	13,313	0
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC INITIAL TERM LOAN 5.549% 07/31/25		01/10/2019	GOLDMAN SACHS	09/30/2019	Redemption 100.0000	2,196	2,189	2,196	2,190	0	0	0	0	0	0	6	6	66	0
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC INITIAL TERM LOAN 5.549% 07/31/25		08/30/2019	Tax Free Exchange	10/01/2019	Credit Suisse	559,247	563,693	559,946	563,621	0	(72)	0	(72)	0	0	(3,675)	(3,675)	2,703	2,789
11284E-AB-9	BROOKFIELD WEC HOLDINGS INC INITIAL TERM LOAN 5.549% 07/31/25		08/30/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	1,409	1,420	1,409	1,420	0	0	0	0	0	0	(11)	(11)	7	7
12466C-AG-0	CD TECHNOLOGIES INC TERM B LOAN 7.711% 12/22/25		07/16/2019	Various	09/26/2019	Direct	548,927	506,204	522,167	508,751	0	2,547	0	2,547	0	0	13,416	13,416	21,613	0
12466C-AG-0	CD TECHNOLOGIES INC TERM B LOAN 7.711% 12/22/25		01/11/2019	Various	12/31/2019	Redemption 100.0000	8,182	7,304	8,182	7,352	0	48	0	48	0	0	831	831	359	0
12506K-AD-1	CBS RADIO INC TERM B1 LOAN 4.555% 11/18/24		12/01/2019	JPM	10/01/2019	JPMorgan Chase	272,887	262,312	273,910	263,474	0	1,162	0	1,162	0	0	10,435	10,435	10,294	0
12506K-AD-1	CBS RADIO INC TERM B1 LOAN 4.555% 11/18/24		12/01/2019	JPM	12/13/2019	Redemption 100.0000	285,729	274,657	285,729	275,252	0	595	0	595	0	0	10,477	10,477	5,601	0
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TERM LOAN B 5.695% 06/25/22		12/01/2019	Various	01/28/2019	Various	576,578	552,085	557,925	552,166	0	82	0	82	0	0	5,759	5,759	262	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12769L-AB-5	CAESARS RESORT COLLECTION LLC TERM LOAN 4.549% 09/18/24		11/26/2019	Citibank	12/31/2019	Redemption 100.0000	738	735	738	735	0	0	0	0	0	0	3	3	3	0
12868T-AF-9	CALCEUS ACQUISITION INC INITIAL TERM LOAN 7.387% 02/08/25		02/12/2019	JPMorgan Chase	09/26/2019	Direct	396,811	396,505	397,184	396,529	0	24	0	24	0	0	654	654	17,474	0
12868T-AF-9	CALCEUS ACQUISITION INC INITIAL TERM LOAN 7.387% 02/08/25		02/12/2019	JPMorgan Chase	11/29/2019	Redemption 100.0000	11,991	11,900	11,991	11,906	0	6	0	6	0	0	85	85	424	0
13322H-AE-6	CAMELOT FINANCE LP Term Loan B 5.049% 09/16/23		04/05/2019	Various	12/11/2019	Direct	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13322H-AE-6	CAMELOT FINANCE LP Term Loan B 5.049% 09/16/23		04/05/2019	Various	10/31/2019	Redemption 100.0000	1,019,911	1,014,611	1,019,911	1,015,167	0	556	0	556	0	0	4,745	4,745	26,815	0
14133H-AB-9	CARBONITE INC INITIAL TERM LOAN 5.659% 03/22/26		03/22/2019	BARCLAYS BANK PLC	09/26/2019	Direct	221,217	219,005	221,529	219,140	0	135	0	135	0	0	2,389	2,389	4,479	0
14133H-AB-9	CARBONITE INC INITIAL TERM LOAN 5.659% 03/22/26		03/22/2019	BARCLAYS BANK PLC	12/24/2019	Redemption 100.0000	261,625	259,009	261,625	259,197	0	189	0	189	0	0	2,428	2,428	16,572	0
15670B-AB-8	CENTURYLINK INC INITIAL TERM B LOAN 4.549% 01/31/25		11/15/2019	Bank of America	12/31/2019	Redemption 100.0000	2,226	2,228	2,226	2,228	0	0	0	0	0	0	(2)	(2)	6	0
16282F-AC-5	CHECKOUT HOLDING CORP TERM B LOAN FIRST LIEN 7.409% 04/09/21		01/23/2019	Tax Free Exchange	02/15/2019	Tax Free Exchange	152,648	69,552	69,552	69,552	0	0	0	0	0	0	0	0	2,679	1,879
17187M-AM-2	CINCINNATI BELL INC TRANCHE B TERM LOAN 5.441% 10/02/24		04/04/2019	RBC	09/26/2019	Direct	465,283	464,120	465,211	464,207	0	87	0	87	0	0	1,004	1,004	11,636	0
17187M-AM-2	CINCINNATI BELL INC TRANCHE B TERM LOAN 5.441% 10/02/24		12/04/2019	Various	12/31/2019	Redemption 100.0000	6,253	6,242	6,253	6,243	0	1	0	1	0	0	10	10	105	0
17273L-AG-2	CIRCOR INTERNATIONAL INC INITIAL TERM LOAN 5.236% 11/20/24		01/07/2019	Deutsche Bank	09/18/2019	Citibank	942,764	920,767	940,188	922,829	0	2,062	0	2,062	0	0	17,358	17,358	35,115	0
17273L-AG-2	CIRCOR INTERNATIONAL INC INITIAL TERM LOAN 5.236% 11/20/24		01/07/2019	Deutsche Bank	09/23/2019	Redemption 100.0000	133,821	131,212	133,821	131,356	0	144	0	144	0	0	2,465	2,465	3,106	0
17288Y-AB-8	CITADEL SECURITIES LP TERM LOAN 5.461% 02/20/26		06/20/2019	Bank of America	09/26/2019	Direct	982,467	979,592	986,765	979,819	0	227	0	227	0	0	6,946	6,946	25,740	0
17288Y-AB-8	CITADEL SECURITIES LP TERM LOAN 5.461% 02/20/26		06/20/2019	Bank of America	12/31/2019	Redemption 100.0000	10,448	10,400	10,448	10,403	0	3	0	3	0	0	45	45	317	0
19633F-AD-3	COLORADO BUYER INC TERM LOAN FIRST LIEN 4.718% 03/15/24		06/12/2019	Citibank	09/30/2019	Redemption 100.0000	1,020	964	1,020	965	0	1	0	1	0	0	55	55	5	0
20589K-AD-4	CONCENTRA INC TERM LOAN 4.460% 06/01/22		09/16/2019	JPMorgan Chase	12/10/2019	Redemption 100.0000	92,942	92,486	92,942	92,514	0	27	0	27	0	0	428	428	1,940	0
22207E-BG-8	COTY INC TERM B USD LOAN 4.135% 04/07/25		12/01/2019	JPMorgan Chase	09/26/2019	Direct	297,301	283,179	288,753	284,447	0	1,268	0	1,268	0	0	4,307	4,307	8,013	0
22207E-BG-8	COTY INC TERM B USD LOAN 4.135% 04/07/25		11/06/2019	Various	12/30/2019	Redemption 100.0000	5,223	4,982	5,223	4,996	0	14	0	14	0	0	227	227	91	0
24664G-AD-3	DELEK US HOLDINGS INC INITIAL LOAN 4.299% 03/13/25		05/17/2019	Wells Fargo	09/26/2019	Direct	691,084	686,560	690,738	686,820	0	260	0	260	0	0	3,918	3,918	11,786	0
24664G-AD-3	DELEK US HOLDINGS INC INITIAL LOAN 4.299% 03/13/25		05/17/2019	Wells Fargo	12/31/2019	Redemption 100.0000	8,363	8,290	8,363	8,295	0	4	0	4	0	0	68	68	157	0
26929C-AC-0	EXC HOLDINGS III CORP INITIAL USD TERM LOAN 5.445% 11/16/24		01/10/2019	Various	12/31/2019	Redemption 100.0000	7,057	6,892	7,057	6,905	0	13	0	13	0	0	152	152	255	0
26929C-AG-1	EXC HOLDINGS III CORP ADDITIONAL USD TERM LOAN 5.461% 12/02/24		02/06/2019	Various	09/26/2019	Direct	390,282	384,204	387,842	384,805	0	601	0	601	0	0	3,037	3,037	15,875	0
26929C-AG-1	EXC HOLDINGS III CORP ADDITIONAL USD TERM LOAN 5.461% 12/02/24		02/06/2019	Various	12/31/2019	Redemption 100.0000	6,586	6,347	6,586	6,366	0	19	0	19	0	0	220	220	196	0
28031F-AD-2	EDGEWATER GENERATION LLC TERM LOAN 5.549% 11/16/25		05/15/2019	Credit Suisse	11/08/2019	Various	296,708	294,409	283,575	294,551	0	142	0	142	0	0	(10,976)	(10,976)	5,639	0
28031F-AD-2	EDGEWATER GENERATION LLC TERM LOAN 5.549% 11/16/25		05/15/2019	Credit Suisse	09/30/2019	Redemption 100.0000	2,347	2,327	2,347	2,328	0	1	0	1	0	0	19	19	32	0
29373U-AC-5	ENVISION HEALTHCARE CORP INITIAL TERM LOAN 5.549% 10/10/25		08/13/2019	Various	12/31/2019	Redemption 100.0000	908	712	908	715	0	3	0	3	0	0	193	193	9	0
29426N-AE-4	EPICOR SOFTWARE TERM B LOAN 5.049% 06/01/22		01/10/2019	Piper Jeffries & Co	10/09/2019	Piper Jeffries & Co	146,613	144,634	146,064	145,039	0	405	0	405	0	0	1,024	1,024	6,202	0
29426N-AE-4	EPICOR SOFTWARE TERM B LOAN 5.049% 06/01/22		01/10/2019	Piper Jeffries & Co	12/31/2019	Redemption 100.0000	7,084	6,872	7,084	6,904	0	32	0	32	0	0	181	181	241	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29441J-AD-6	EQUIAN INITIAL TERM LOAN 5.055% 05/20/24		02/07/2019	Various	07/23/2019	Redemption 100.0000	799,716	784,267	799,716	785,543	0	1,276	0	1,276	0	0	14,173	14,173	24,767	0
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN 4.300% 07/18/24		01/09/2019	BARCLAYS BANK PLC	12/31/2019	Redemption 100.0000	3,024	2,979	3,024	2,983	0	4	0	4	0	0	41	41	91	0
31740M-AC-5	FINANCIAL & RISK US HOLD INITIAL DOLLAR TERM LOAN 5.549% 10/01/25		12/01/2019	Bank of America	02/01/2019	GOLDMAN SACHS	316,981	305,094	305,094	305,268	0	174	0	174	0	0	(174)	(174)	1,595	0
33936H-AB-8	FLEX ACQUISITION CO INC 4.691% 12/16/23		01/10/2019	Various	11/26/2019	Redemption 100.0000	93,424	90,218	93,424	90,622	0	404	0	404	0	0	2,802	2,802	3,349	0
35906E-AJ-9	FRONTIER COMMUNICATIONS CORP TERM B1 LOAN 5.549% 06/15/24		10/25/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	1,355	1,355	1,355	1,355	0	0	0	0	0	0	0	0	13	0
36249V-AG-1	GYP HOLDINGS III CORP TERM LOAN 4.549% 04/01/23		01/10/2019	RBC	09/26/2019	Direct	258,193	248,975	256,514	250,293	0	1,318	0	1,318	0	0	6,221	6,221	9,015	0
36249V-AG-1	GYP HOLDINGS III CORP TERM LOAN 4.549% 04/01/23		01/10/2019	Various	10/31/2019	Redemption 100.0000	67,653	64,880	67,653	65,268	0	389	0	389	0	0	2,384	2,384	2,488	0
37190D-AF-0	GENUINE FINANCIAL HOLDINGS LLC INITIAL TERM LOAN 5.549% 06/29/25		11/19/2019	Morgan Stanley	12/31/2019	Redemption 100.0000	808	780	808	780	0	0	0	0	0	0	28	28	4	0
37427U-AJ-9	GETTY IMAGES INC INITIAL DOLLAR TERM LOAN 6.305% 02/13/26		04/04/2019	JPMorgan Chase	11/13/2019	Various	1,802,491	1,789,795	1,786,945	1,790,649	0	854	0	854	0	0	(3,704)	(3,704)	68,419	0
37427U-AJ-9	GETTY IMAGES INC INITIAL DOLLAR TERM LOAN 6.305% 02/13/26		04/04/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	17,416	17,270	17,416	17,276	0	7	0	7	0	0	140	140	465	0
38017B-AN-6	GO DADDY OPERATING DELAYED DRAW TERM 4.049% 02/15/24		10/08/2019	Various	12/31/2019	Redemption 100.0000	433	433	433	433	0	0	0	0	0	0	0	0	1	0
38723B-AB-7	GRANITE ACQUISITION INC TERM B LOAN 5.445% 10/15/21		01/10/2019	Citibank	10/15/2019	Deutsche Bank	169,964	169,539	169,752	169,614	0	75	0	75	0	0	137	137	5,801	0
38723B-AB-7	GRANITE ACQUISITION INC TERM B LOAN 5.445% 10/15/21		01/10/2019	Citibank	12/31/2019	Redemption 100.0000	1,333	1,330	1,333	1,330	0	0	0	0	0	0	3	3	26	0
38723B-AC-5	GRANITE ACQUISITION INC TERM C LOAN 5.445% 10/15/21		01/10/2019	Citibank	10/01/2019	Deutsche Bank	36,479	36,388	36,538	36,400	0	12	0	12	0	0	138	138	876	0
39479U-AJ-2	GENESYS TELECOMMUNICATIONS INITIAL DOLLAR TERM LOAN 5.049% 12/01/23		01/08/2019	Citibank	12/31/2019	Redemption 100.0000	835	828	835	828	0	1	0	1	0	0	7	7	27	0
40416V-AB-1	HD SUPPLY INC TERM LOAN 4.914% 07/20/24		05/22/2019	JPMorgan Chase	09/25/2019	JPMorgan Chase	75,295	75,107	74,542	75,114	0	7	0	7	0	0	(572)	(572)	1,304	0
40416V-AB-1	HD SUPPLY INC TERM LOAN 4.914% 07/20/24		05/22/2019	JPMorgan Chase	08/02/2019	Redemption 100.0000	192	191	192	191	0	0	0	0	0	0	0	0	0	0
40422K-AB-7	H FOOD HOLDINGS LLC INITIAL TERM LOAN 5.487% 05/17/25		02/04/2019	GOLDMAN SACHS	12/31/2019	Redemption 100.0000	5,025	4,868	5,025	4,879	0	10	0	10	0	0	147	147	166	0
41151P-AM-7	HARBOR FREIGHT TOOLS USA, INC TERM LOAN B 4.299% 08/16/23		12/01/2019	BARCLAYS BANK PLC	10/31/2019	Redemption 100.0000	736	699	736	705	0	6	0	6	0	0	31	31	31	0
41254H-AG-4	HARGRAY COMMUNICATIONS TERM LOAN FACILITY 4.799% 05/16/24		05/10/2019	Credit Suisse	12/31/2019	Redemption 100.0000	911	905	911	905	0	0	0	0	0	0	6	6	20	0
42330E-AB-8	HELIX GENERATION LLC TERM LOAN B 5.555% 03/10/24		12/01/2019	Various	05/01/2019	Credit Suisse	400,000	377,678	388,893	378,571	0	893	0	893	0	0	10,322	10,322	5,880	0
44332E-AP-1	HUB INTERNATIONAL LTD INITIAL TERM LOAN 4.686% 04/25/25		12/01/2019	Bank of America	12/31/2019	Redemption 100.0000	4,576	4,405	4,576	4,416	0	12	0	12	0	0	160	160	139	0
44988E-AE-3	SYNEOS HEALTH INC INITIAL TERM B LOAN 3.799% 06/28/24		12/11/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	15,750	15,868	15,750	15,868	0	(1)	0	(1)	0	0	(118)	(118)	30	0
44988L-AC-1	IRB HOLDING CORP TERM B LOAN TERM B LOAN 4.990% 01/19/25		01/10/2019	Various	12/31/2019	Redemption 100.0000	8,944	8,845	8,944	8,853	0	8	0	8	0	0	90	90	253	0
46284N-AQ-2	IRON MOUNTAIN INC TERM B LOAN 3.549% 01/01/26		10/24/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	1,282	1,264	1,282	1,265	0	0	0	0	0	0	17	17	10	0
47077D-AC-4	JANE STREET GROUP LLC DOLLAR TERM LOAN 4.927% 08/08/22		12/06/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	1,010	1,008	1,010	1,008	0	0	0	0	0	0	2	2	4	0
49865N-AQ-3	KLOECKNER PENTAPLAST DOLLAR TERM LOAN 6.049% 06/29/22		12/01/2019	Goldman Sachs & Co	12/02/2019	Credit Suisse	206,152	183,475	169,071	188,654	0	5,179	0	5,179	0	0	(19,584)	(19,584)	11,107	0
49865N-AQ-3	KLOECKNER PENTAPLAST DOLLAR TERM LOAN 6.049% 06/29/22		12/01/2019	Goldman Sachs & Co	09/30/2019	Redemption 100.0000	1,749	1,556	1,749	1,577	0	20	0	20	0	0	172	172	52	0
50217U-AS-6	LTI HOLDINGS INC INITIAL TERM LOAN 5.299% 08/14/25		10/16/2019	Various	12/31/2019	Redemption 100.0000	13,030	12,541	13,030	12,573	0	32	0	32	0	0	457	457	401	0

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
54948F-AB-4	LUCID ENERGY GROUP II BORROWER INITIAL TERM LOAN 4.936% 02/06/25		12/01/2019	Piper Jeffries & Co	01/25/2019	Various	576,589	541,994	545,165	542,365	0	372	0	372	0	0	2,800	2,800	1,359	0
54948F-AB-4	LUCID ENERGY GROUP II BORROWER INITIAL TERM LOAN 4.936% 02/06/25		12/18/2019	Various	12/31/2019	Redemption 100.0000	70	60	70	60	0	0	0	0	0	0	9	9	0	0
55280F-AG-6	MA FINANCECO LLC TERM B 4.299% 04/18/24		12/01/2019	JPM	04/09/2019	Redemption 100.0000	2,732	2,608	2,732	2,613	0	5	0	5	0	0	119	119	35	0
57777P-AB-1	EOC GROUP INC INITIAL TERM LOAN 5.030% 03/15/25		01/07/2019	Piper Jeffries & Co	12/31/2019	Redemption 100.0000	2,603	2,538	2,603	2,543	0	5	0	5	0	0	60	60	91	0
57777P-AB-1	EOC GROUP INC INITIAL TERM LOAN 5.030% 03/15/25		03/25/2019	Tax Free Exchange	10/01/2019	Piper Jeffries & Co	9,965	10,015	9,716	10,010	0	(4)	0	(4)	0	0	(294)	(294)	293	45
57777P-AB-1	EOC GROUP INC INITIAL TERM LOAN 5.030% 03/15/25		03/25/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	573	572	573	572	0	0	0	0	0	0	0	0	16	3
57777P-AC-9	EOC GROUP INC DELAYED DRAW TERM LOAN 2.945% 03/15/25		01/07/2019	Piper Jeffries & Co	12/31/2019	Redemption 100.0000	50	48	50	49	0	0	0	0	0	0	1	1	0	0
627048-AQ-4	MURRAY ENERGY CORP TERM LOAN B2 9.177% 04/09/20		01/10/2019	UBS Securities Inc	09/30/2019	Redemption 100.0000	2,596	2,174	2,596	2,283	0	109	0	109	0	0	313	313	143	0
63689E-AJ-4	CIVITAS SOLUTIONS INC INITIAL TERM B LOAN 6.211% 02/05/26		02/05/2019	GOLDMAN SACHS	10/01/2019	GOLDMAN SACHS	343,724	340,286	345,442	340,547	0	261	0	261	0	0	4,895	4,895	14,244	0
63689E-AJ-4	CIVITAS SOLUTIONS INC INITIAL TERM B LOAN 6.211% 02/05/26		12/04/2019	Various	12/31/2019	Redemption 100.0000	3,933	3,901	3,933	3,903	0	2	0	2	0	0	30	30	102	0
63689E-AK-1	CIVITAS SOLUTIONS INC INITIAL TERM C LOAN 6.211% 02/05/26		02/05/2019	GOLDMAN SACHS	10/01/2019	GOLDMAN SACHS	21,403	21,189	21,510	21,205	0	16	0	16	0	0	305	305	865	0
64072U-AG-7	CSC HOLDINGS LLC JANUARY 2018 INCREMENTAL TERM 4.240% 01/12/26		08/15/2019	JPMorgan Chase	10/03/2019	Tax Free Exchange	456,856	457,427	457,423	457,423	0	(4)	0	(4)	0	0	0	0	3,269	0
64072U-AJ-1	CSC HOLDINGS LLC FEBRUARY 2019 INCREMENTAL TERM 4.986% 04/15/27		02/07/2019	JPMorgan Chase	07/15/2019	Redemption 100.0000	2,636	2,610	2,636	2,611	0	1	0	1	0	0	25	25	53	0
64072U-AJ-1	CSC HOLDINGS LLC FEBRUARY 2019 INCREMENTAL TERM 4.986% 04/15/27		02/07/2019	JPMorgan Chase	10/03/2019	Taxable Exchange	1,051,848	1,041,330	1,036,253	1,041,981	0	651	0	651	0	0	(5,727)	(5,727)	45,726	0
64119D-AH-8	NETSMART TECHNOLOGIES TERM D1 LOAN 5.549% 04/19/23		02/07/2019	UBS Securities Inc	11/19/2019	Various	97,829	96,851	96,499	97,016	0	165	0	165	0	0	(518)	(518)	5,071	0
64119D-AH-8	NETSMART TECHNOLOGIES TERM D1 LOAN 5.549% 04/19/23		02/07/2019	UBS Securities Inc	12/31/2019	Redemption 100.0000	3,685	3,648	3,685	3,651	0	4	0	4	0	0	33	33	124	0
65409Y-BE-4	GATES GLOBAL LLC NIELSEN FINANCE LLC 3.224% 10/04/23		03/22/2019	Citibank	09/26/2019	Direct	573,917	569,121	574,534	569,695	0	574	0	574	0	0	4,839	4,839	13,057	0
65409Y-BE-4	GATES GLOBAL LLC NIELSEN FINANCE LLC 3.224% 10/04/23		03/25/2019	Citibank	10/09/2019	Redemption 100.0000	8,494	8,408	8,494	8,413	0	5	0	5	0	0	81	81	100	0
68218E-AH-7	ON SEMICONDUCTOR CORP 2019 REPLACEMENT TERM B4 LOAN 3.799% 09/16/26		09/16/2019	JPMorgan Chase	10/01/2019	Deutsche Bank	222,941	222,384	224,056	222,385	0	1	0	1	0	0	1,671	1,671	0	0
68218E-AH-7	ON SEMICONDUCTOR CORP 2019 REPLACEMENT TERM B4 LOAN 3.799% 09/16/26		09/16/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	515	514	515	514	0	0	0	0	0	0	1	1	5	0
68404X-AB-2	OPTIV SECURITY INC TERM LOAN 5.049% 02/01/24		12/01/2019	Piper Jeffries & Co	09/26/2019	Piper Jeffries & Co	285,608	270,328	220,470	272,273	0	1,945	0	1,945	0	0	(51,803)	(51,803)	13,572	0
68404X-AB-2	OPTIV SECURITY INC TERM LOAN 5.049% 02/01/24		12/01/2019	Piper Jeffries & Co	09/30/2019	Redemption 100.0000	2,655	2,513	2,655	2,522	0	9	0	9	0	0	133	133	64	0
69345T-AB-1	PRO MACH GROUP INC INITIAL TERM LOAN 4.740% 03/07/25		10/30/2019	Various	12/31/2019	Redemption 100.0000	5,324	5,181	5,324	5,190	0	9	0	9	0	0	134	134	126	0
70476X-AC-9	PEARL INTERMEDIATE PARENT LLC INITIAL TERM LOAN 4.530% 02/15/25		12/01/2019	BARCLAYS BANK PLC	12/31/2019	Redemption 100.0000	2,785	2,671	2,785	2,676	0	6	0	6	0	0	108	108	51	0
70476X-AC-9	PEARL INTERMEDIATE PARENT LLC INITIAL TERM LOAN 4.530% 02/15/25		10/18/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	896	890	896	891	0	0	0	0	0	0	5	5	4	3
70476X-AD-7	PEARL INTERMEDIATE PARENT LLC DELAYED DRAW TERM LOAN 4.530% 02/15/25		12/01/2019	BARCLAYS BANK PLC	09/30/2019	Redemption 100.0000	501	481	501	481	0	1	0	1	0	0	20	20	16	0
70476X-AD-7	PEARL INTERMEDIATE PARENT LLC DELAYED DRAW TERM LOAN 4.530% 02/15/25		12/01/2019	BARCLAYS BANK PLC	10/18/2019	Tax Free Exchange	65,279	62,602	62,830	62,830	0	228	0	228	0	0	0	0	2,647	0
73172N-AB-4	POLYCONCEPT TERM LOAN 5.549% 08/16/23		11/18/2019	GOLDMAN SACHS	12/31/2019	Redemption 100.0000	204	202	204	202	0	0	0	0	0	0	2	2	1	0
74036Y-AF-5	NTHRIVE INC TERM LOAN 6.299% 10/19/22		09/19/2019	BARCLAYS BANK PLC	12/31/2019	Redemption 100.0000	1,125	1,032	1,125	1,036	0	4	0	4	0	0	89	89	12	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74339D-AB-4	PROJECT ALPHA INTERMEDIATE TERM LOAN B 5.486% 04/26/24		12/05/2019	Various	12/31/2019	Redemption 100.0000	997	995	997	995	0	0	0	0	0	0	2	2	0	0
74966F-AJ-2	RP CROWN PARENT LLC TERM LOAN B 4.549% 10/12/23		10/24/2019	JPMorgan Chase	12/30/2019	Redemption 100.0000	332	332	332	332	0	0	0	0	0	0	0	0	2	0
75008Q-AL-0	RACKSPACE HOSTING TERM B 4.902% 11/03/23		12/11/2019	Various	12/31/2019	Redemption 100.0000	237	225	237	225	0	0	0	0	0	0	12	12	0	0
75025K-AB-4	RADIATE HOLDCO, LLC TERM LOAN 4.799% 02/01/24		12/02/2019	Citibank	12/31/2019	Redemption 100.0000	955	953	955	953	0	0	0	0	0	0	2	2	0	0
76090L-AD-6	RESIDEO FUNDING INC TRANCHE B TERM LOAN 3.940% 10/04/25		11/20/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	1,573	1,563	1,573	1,563	0	0	0	0	0	0	9	9	12	0
76100L-AH-5	NEW INSIGHT HOLDINGS INC TRANCHE B TERM LOAN 7.299% 12/08/24		05/31/2019	GOLDMAN SACHS	09/26/2019	Direct	154,470	154,470	155,219	154,470	0	0	0	0	0	0	748	748	3,001	0
76100L-AH-5	NEW INSIGHT HOLDINGS INC TRANCHE B TERM LOAN 7.299% 12/08/24		05/31/2019	GOLDMAN SACHS	06/28/2019	Redemption 100.0000	392	392	392	392	0	0	0	0	0	0	0	0	0	0
78638J-AB-0	SWORDFISH MERGER SUB INITIAL TERM LOAN 4.710% 02/01/25		12/01/2019	Various	10/01/2019	GOLDMAN SACHS	546,344	524,372	524,491	526,885	0	2,513	0	2,513	0	0	(2,394)	(2,394)	26,459	0
78638J-AB-0	SWORDFISH MERGER SUB INITIAL TERM LOAN 4.710% 02/01/25		12/01/2019	Various	12/31/2019	Redemption 100.0000	9,262	8,882	9,262	8,908	0	26	0	26	0	0	354	354	264	0
79471X-AC-5	SALIENT CRGT INC TERM LOAN 7.549% 02/22/22		01/03/2019	CREDIT SUISSE SECURITIE	12/04/2019	UBS Securities Inc	512,807	505,115	479,475	507,197	0	2,082	0	2,082	0	0	(27,722)	(27,722)	38,126	0
79471X-AC-5	SALIENT CRGT INC TERM LOAN 7.549% 02/22/22		06/14/2019	Various	12/27/2019	Redemption 100.0000	22,650	22,302	22,650	22,346	0	44	0	44	0	0	304	304	927	0
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL TERM B5 LOAN 4.549% 08/14/24		12/09/2019	Various	12/31/2019	Redemption 100.0000	7,856	7,600	7,856	7,621	0	21	0	21	0	0	235	235	194	0
81271E-AB-7	SEATTLE SPINCO INC USD TRANCHE B3 TERM LOAN 4.299% 06/21/24		12/01/2019	JPM	04/09/2019	Redemption 100.0000	18,448	17,612	18,448	17,642	0	30	0	30	0	0	805	805	236	0
81733H-AB-2	SEQUA MEZZANINE HOLDINGS LLC TERM LOAN FIRST LIEN 6.718% 11/28/21		07/23/2019	BARCLAYS BANK PLC	12/31/2019	Redemption 100.0000	2,704	2,676	2,704	2,679	0	3	0	3	0	0	25	25	44	0
83417U-AH-9	GRAY TELEVISION 4.549% 02/03/23		10/25/2019	Morgan Stanley	12/31/2019	Redemption 100.0000	708	708	708	708	0	0	0	0	0	0	0	0	5	0
83420L-AK-7	SOLENIS INTERNATIONAL LP INITIAL DOLLER TERM LOAN 5.909% 06/18/25		12/01/2019	Citibank	09/26/2019	Direct	1,007,960	1,000,400	985,911	1,001,152	0	751	0	751	0	0	(15,241)	(15,241)	32,300	0
83420L-AK-7	SOLENIS INTERNATIONAL LP INITIAL DOLLER TERM LOAN 5.909% 06/18/25		12/01/2019	Citibank	06/28/2019	Redemption 100.0000	6,746	6,695	6,746	6,696	0	1	0	1	0	0	50	50	40	0
85940X-AC-5	STERLING BACKGROND CHECK INITIAL TERM LOAN 5.299% 05/28/22		11/19/2019	Various	12/31/2019	Redemption 100.0000	2,201	2,170	2,201	2,173	0	2	0	2	0	0	29	29	30	0
86088L-AB-3	STIPHOUT FINANCE BV INITIAL DOLLAR TERM LOAN 4.799% 10/26/22		11/21/2019	Various	12/31/2019	Redemption 100.0000	1,683	1,613	1,683	1,615	0	2	0	2	0	0	68	68	9	0
86845P-AC-6	SUPERMOOSE BORROWER LLC INITIAL TERM LOAN 5.549% 08/15/25		12/01/2019	Direct	10/22/2019	Direct	560,888	554,578	513,212	555,194	0	616	0	616	0	0	(41,982)	(41,982)	26,459	0
86845P-AC-6	SUPERMOOSE BORROWER LLC INITIAL TERM LOAN 5.549% 08/15/25		12/01/2019	Direct	09/30/2019	Redemption 100.0000	4,250	4,203	4,250	4,205	0	3	0	3	0	0	45	45	132	0
86880N-AU-7	SURGERY CENTER HOLDINGS INC TERM LOAN 5.049% 06/19/24		01/09/2019	Piper Jeffries & Co	09/19/2019	Piper Jeffries & Co	795,949	782,020	781,025	783,548	0	1,527	0	1,527	0	0	(2,522)	(2,522)	31,152	0
86880N-AU-7	SURGERY CENTER HOLDINGS INC TERM LOAN 5.049% 06/19/24		01/09/2019	Piper Jeffries & Co	06/28/2019	Redemption 100.0000	4,051	3,980	4,051	3,983	0	4	0	4	0	0	67	67	86	0
87242C-AB-4	ELO TOUCH SOLUTIONS INC TERM B LOAN 2.544% 12/07/25		12/01/2019	Goldman Sachs & Co	10/01/2019	GOLDMAN SACHS	403,700	383,515	398,654	385,478	0	1,963	0	1,963	0	0	13,176	13,176	25,555	0
87242C-AB-4	ELO TOUCH SOLUTIONS INC TERM B LOAN 2.544% 12/07/25		12/01/2019	Goldman Sachs & Co	12/19/2019	Redemption 100.0000	52,482	49,858	52,482	50,052	0	194	0	194	0	0	2,430	2,430	2,826	0
87247E-AQ-2	TI GROUP AUTOMOTIVE SYSTEMS INITIAL US TERM LOAN 2.177% 06/30/22		12/01/2019	JPM	03/07/2019	JPMorgan Chase	561,923	535,256	553,494	536,530	0	1,274	0	1,274	0	0	16,964	16,964	4,003	0
87247E-AQ-2	TI GROUP AUTOMOTIVE SYSTEMS INITIAL US TERM LOAN 2.177% 06/30/22		12/01/2019	JPM	03/11/2019	Redemption 100.0000	38,077	36,173	38,077	36,258	0	85	0	85	0	0	1,819	1,819	259	0
88023H-AC-4	TEMPO ACQUISITION LLC INITIAL TERM LOAN 4.799% 05/01/24		12/04/2019	Bank of America	12/31/2019	Redemption 100.0000	9,429	9,344	9,429	9,351	0	7	0	7	0	0	78	78	206	0
88516D-AB-9	THOR INDUSTRIES INC INITIAL USD TERM LOAN 5.664% 11/01/25		12/01/2019	JPMorgan Chase	10/01/2019	JPMorgan Chase	730,117	722,816	713,689	723,379	0	563	0	563	0	0	(9,689)	(9,689)	28,588	0

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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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
88516D-AB-9	THOR INDUSTRIES INC INITIAL USD TERM LOAN 5.664% 11/01/25		12/01/2019	JPMorgan Chase	12/02/2019	Redemption 100.0000	535,683	530,326	535,683	530,566	0	240	0	240	0	0	5,117	5,117	12,307	0
89341V-AV-4	TRANSACTION NETWORK SERVICES INITIAL TERM LOAN FIRST LIEN 5.909% 08/14/22		08/07/2019	Suntrust Bank	12/27/2019	Redemption 100.0000	6,543	6,451	6,543	6,466	0	15	0	15	0	0	76	76	322	0
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TERM LOAN B 5.945% 09/21/24		08/09/2019	Various	12/18/2019	Various	1,337,132	1,317,778	1,173,305	1,318,626	0	848	0	848	0	0	(145,320)	(145,320)	20,594	0
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TERM LOAN B 5.945% 09/21/24		08/12/2019	Various	12/31/2019	Redemption 100.0000	4,966	4,865	4,966	4,868	0	3	0	3	0	0	98	98	69	0
90000R-AC-5	TURBOCOMBUSTOR TECHNOLOGY TERM LOAN 6.299% 12/02/20		09/23/2019	RBC	09/26/2019	Direct	994,029	987,637	984,089	987,728	0	91	0	91	0	0	(3,639)	(3,639)	0	0
90000R-AC-5	TURBOCOMBUSTOR TECHNOLOGY TERM LOAN 6.299% 12/02/20		09/09/2019	RBC	12/31/2019	Redemption 100.0000	2,438	2,402	2,438	2,408	0	6	0	6	0	0	30	30	36	0
90350H-AF-6	US ANESTHESIA PARTNERS INC TERM LOAN 4.799% 06/23/24		06/18/2019	Various	12/17/2019	Morgan Stanley	215,105	208,103	213,148	209,181	0	1,078	0	1,078	0	0	3,967	3,967	10,888	0
90350H-AF-6	US ANESTHESIA PARTNERS INC TERM LOAN 4.799% 06/23/24		06/18/2019	Various	12/31/2019	Redemption 100.0000	5,118	5,035	5,118	5,039	0	5	0	5	0	0	79	79	92	0
90351J-AD-6	UBER TECHNOLOGIES INC TERM LOAN 5.715% 03/22/25		02/07/2019	GOLDMAN SACHS	09/26/2019	Direct	696,482	693,871	695,030	694,075	0	205	0	205	0	0	955	955	26,635	0
90351J-AD-6	UBER TECHNOLOGIES INC TERM LOAN 5.715% 03/22/25		02/07/2019	GOLDMAN SACHS	06/28/2019	Redemption 100.0000	3,518	3,504	3,518	3,505	0	0	0	0	0	0	13	13	46	0
90352U-AF-5	US SALT LLC INITIAL TERM LOAN 6.649% 01/16/26		02/06/2019	Direct	09/26/2019	Direct	176,752	174,985	177,857	175,110	0	125	0	125	0	0	2,747	2,747	7,061	0
90352U-AF-5	US SALT LLC INITIAL TERM LOAN 6.649% 01/16/26		02/06/2019	Direct	12/31/2019	Redemption 100.0000	2,120	2,099	2,120	2,100	0	1	0	1	0	0	20	20	77	0
90388H-AB-1	ULTRA RESOURCES INC LOAN 5.785% 04/12/24		12/01/2019	Bank of America	10/08/2019	Bank of America	287,576	267,086	182,611	269,793	0	2,707	0	2,707	0	0	(87,183)	(87,183)	14,167	0
90388H-AB-1	ULTRA RESOURCES INC LOAN 5.785% 04/12/24		08/27/2019	Various	12/31/2019	Redemption 100.0000	6,223	5,371	6,223	5,422	0	52	0	52	0	0	800	800	162	0
92937J-AM-5	WP CPP HOLDINGS LLC INITIAL TERM LOAN 5.686% 04/25/25		07/18/2019	Morgan Stanley	09/30/2019	Redemption 100.0000	1,362	1,355	1,362	1,355	0	0	0	0	0	0	7	7	18	0
93369P-AB-0	WAND NEWCO 3 INC. INITIAL TERM LOAN 5.204% 02/15/26		01/24/2019	Bank of America	11/22/2019	Various	901,547	892,531	906,011	893,276	0	744	0	744	0	0	12,735	12,735	34,203	0
93369P-AB-0	WAND NEWCO 3 INC. INITIAL TERM LOAN 5.204% 02/15/26		01/24/2019	Bank of America	09/30/2019	Redemption 100.0000	2,260	2,237	2,260	2,238	0	2	0	2	0	0	21	21	69	0
94847D-AB-7	WEDDINGWIRE INC INITIAL TERM LOAN 6.428% 11/08/25		12/01/2019	JPM	09/26/2019	Direct	334,461	332,789	334,879	332,932	0	143	0	143	0	0	1,947	1,947	17,123	0
94847D-AB-7	WEDDINGWIRE INC INITIAL TERM LOAN 6.428% 11/08/25		12/01/2019	JPM	12/31/2019	Redemption 100.0000	5,652	5,624	5,652	5,626	0	2	0	2	0	0	26	26	217	0
94935R-AB-9	CANYON BUYER INC INITIAL TERM LOAN 6.195% 02/07/25		03/07/2019	Credit Suisse	09/26/2019	Direct	105,073	103,812	105,172	103,902	0	89	0	89	0	0	1,270	1,270	3,511	0
94935R-AB-9	CANYON BUYER INC INITIAL TERM LOAN 6.195% 02/07/25		12/02/2019	Various	12/31/2019	Redemption 100.0000	7,011	6,935	7,011	6,939	0	4	0	4	0	0	71	71	174	0
96925H-AF-9	WILLIAM MORRIS ENDEAVOR ENTERT TERM B1 LOAN 4.677% 05/10/25		12/01/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	14,139	13,676	14,139	13,684	0	7	0	7	0	0	455	455	89	0
97381J-AB-9	WINDSTREAM SERVICES LLC DIP TERM LOAN 4.461% 03/08/21		03/08/2019	Citibank	11/15/2019	Citibank	726,435	722,803	726,181	723,634	0	832	0	832	0	0	2,547	2,547	13,343	0
97417A-AB-6	WINK HOLDCO INC TERM LOAN B3 4.799% 11/02/24		10/17/2019	GOLDMAN SACHS	12/31/2019	Redemption 100.0000	585	574	585	575	0	0	0	0	0	0	11	11	5	0
98975V-AG-1	LAKELAND TOURS LLC TERM LOAN B 5.740% 12/08/24		11/27/2019	GOLDMAN SACHS	12/31/2019	Redemption 100.0000	952	945	952	945	0	0	0	0	0	0	7	7	0	0
99AAA8-42-3	ENDO LUXEMBOURG HOLDING COMPAN TERM LOAN B FACILITY 6.049% 06/24/22		12/12/2019	JPMorgan Chase	12/31/2019	Redemption 100.0000	588	557	588	558	0	0	0	0	0	0	30	30	1	0
99AAB3-08-4	WIDE OPEN WEST FINANCE TERM LOAN 5.042% 08/19/23		11/01/2019	Various	12/31/2019	Redemption 100.0000	1,011	974	1,011	976	0	1	0	1	0	0	36	36	6	0
BL2932-36-8	HORNBLOWER SUB LLC TERM LOAN 6.461% 04/27/25		03/08/2019	UBS Securities Inc	09/06/2019	UBS Securities Inc	581,044	578,139	581,885	578,320	0	181	0	181	0	0	3,565	3,565	6,762	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
C2969T-AC-2	DENTALCORP PERFECT SMILE ULC INITIAL TERM LOAN 5.549% 05/31/25		09/24/2019	Various	12/31/2019	Redemption 100.0000	2,949	2,898	2,949	2,898	0	0	0	0	0	0	51	51	12	0
C2969T-AC-2	DENTALCORP PERFECT SMILE ULC INITIAL TERM LOAN 5.549% 05/31/25		08/30/2019	Tax Free Exchange	09/26/2019	Direct	172,220	175,403	169,529	175,335	0	(69)	0	(69)	0	0	(5,805)	(5,805)	876	859
C2969T-AC-2	DENTALCORP PERFECT SMILE ULC INITIAL TERM LOAN 5.549% 05/31/25		08/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	1,068	1,054	1,068	1,054	0	0	0	0	0	0	14	14	14	5
C8856U-AB-4	TITAN ACQUISITION LIMITED TERM LOAN 4.799% 03/16/25		12/01/2019	BARCLAYS BANK PLC	09/05/2019	Deutsche Bank	284,934	266,413	274,249	268,104	0	1,691	0	1,691	0	0	6,145	6,145	11,315	0
C8856U-AB-4	TITAN ACQUISITION LIMITED TERM LOAN 4.799% 03/16/25		12/01/2019	BARCLAYS BANK PLC	08/26/2019	Redemption 100.0000	3,360	3,142	3,360	3,154	0	12	0	12	0	0	207	207	75	0
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INITIAL TERM LOAN 4.710% 05/19/25		02/07/2019	BARCLAYS BANK PLC	09/26/2019	Direct	598,034	594,671	601,273	594,957	0	286	0	286	0	0	6,316	6,316	2,903	0
C9413P-AZ-6	BAUSCH HEALTH COMPANIES INITIAL TERM LOAN 4.710% 05/19/25		02/07/2019	BARCLAYS BANK PLC	12/30/2019	Redemption 100.0000	84,752	84,276	84,752	84,317	0	41	0	41	0	0	435	435	582	0
F9062P-AC-8	TECHNICOLOR SA TERM B 4.659% 12/06/23		12/01/2019	JPM	11/29/2019	Redemption 100.0000	2,260	2,124	2,260	2,136	0	12	0	12	0	0	124	124	78	0
L0178U-AG-1	ALTICE FINANCING S.A. MARCH 2017 REFINANCING TERM LO 4.490% 07/15/25		02/07/2019	Deutsche Bank	09/26/2019	Direct	361,549	337,144	353,595	339,118	0	1,974	0	1,974	0	0	14,476	14,476	10,600	0
L0178U-AG-1	ALTICE FINANCING S.A. MARCH 2017 REFINANCING TERM LO 4.490% 07/15/25		02/07/2019	Deutsche Bank	10/15/2019	Redemption 100.0000	4,419	4,121	4,419	4,134	0	13	0	13	0	0	285	285	81	0
L0178U-AK-2	ALTICE US FINANCE USD TERM LOAN 4.514% 01/12/26		08/23/2019	JPMorgan Chase	09/26/2019	Direct	147,544	143,117	144,408	143,166	0	49	0	49	0	0	1,242	1,242	523	0
L0178U-AK-2	ALTICE US FINANCE USD TERM LOAN 4.514% 01/12/26		08/23/2019	JPMorgan Chase	10/21/2019	Redemption 100.0000	438	424	438	424	0	0	0	0	0	0	14	14	5	0
N1603L-AD-9	BRIGHT BIDCO BV 2018 REFINANCING TERM B LOAN 5.461% 06/30/24		12/01/2019	Citibank	06/11/2019	Various	575,100	506,663	431,306	510,478	0	3,814	0	3,814	0	0	(79,172)	(79,172)	8,202	0
N1603L-AD-9	BRIGHT BIDCO BV 2018 REFINANCING TERM B LOAN 5.461% 06/30/24		12/01/2019	Citibank	03/29/2019	Redemption 100.0000	1,461	1,287	1,461	1,292	0	4	0	4	0	0	170	170	16	0
N8232N-AB-3	STARFRUIT US HOLDCO LLC INITIAL DOLLAR TERM LOAN 4.947% 09/20/25		12/05/2019	Various	12/31/2019	Redemption 100.0000	8,407	8,163	8,407	8,184	0	21	0	21	0	0	223	223	320	0
N9833R-AE-9	ZIGGO BV TERM LOAN E 4.240% 04/15/25		12/01/2019	Various	11/18/2019	Morgan Stanley	462,433	446,681	461,277	448,513	0	1,831	0	1,831	0	0	12,764	12,764	19,133	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							100,995,212	99,455,115	99,344,017	99,534,460	0	79,343	0	79,343	0	0	(190,453)	(190,453)	1,952,708	26,110
8399998. Total - Bonds							219,489,162	536,138,846	536,309,174	535,424,335	0	(714,501)	0	(714,501)	0	0	884,818	884,818	4,128,710	267,587
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								536,138,846	536,309,174	535,424,335	0	(714,501)	0	(714,501)	0	0	884,818	884,818	4,128,710	267,587

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
BRISTOL MYERS SQUIBB CO SERIES 144A			11/20/2019	Taxable Exchange	10/15/2020	2,033,014	0	(4,736)	0	0	2,000,000	2,037,750	16,678	0	3.950	1.831	AO	0	7,681
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,033,014	0	(4,736)	0	0	2,000,000	2,037,750	16,678	0	XXX	XXX	XXX	0	7,681
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,033,014	0	(4,736)	0	0	2,000,000	2,037,750	16,678	0	XXX	XXX	XXX	0	7,681
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
MURRAY ENERGY CORPORATION TERM LOAN FACILITY			10/31/2019	Direct	07/30/2020	503,593	0	3,084	0	0	515,989	500,509	367	0	12.805	17.745	MON	6,841	0
MURRAY ENERGY CORP TERM LOAN B2			09/30/2019	Direct	04/09/2020	1,760	(6,280)	0	0	0	8,040	8,040	68	0	9.177	9.282	FMAN	0	0
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						505,353	(6,280)	3,084	0	0	524,029	508,549	435	0	XXX	XXX	XXX	6,841	0
6599999. Subtotal - Unaffiliated Bank Loans						505,353	(6,280)	3,084	0	0	524,029	508,549	435	0	XXX	XXX	XXX	6,841	0
7699999. Total - Issuer Obligations						2,033,014	0	(4,736)	0	0	2,000,000	2,037,750	16,678	0	XXX	XXX	XXX	0	7,681
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						505,353	(6,280)	3,084	0	0	524,029	508,549	435	0	XXX	XXX	XXX	6,841	0
8399999. Total Bonds						2,538,367	(6,280)	(1,652)	0	0	2,524,029	2,546,299	17,113	0	XXX	XXX	XXX	6,841	7,681
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						2,538,367	(6,280)	(1,652)	0	0	XXX	2,546,299	17,113	0	XXX	XXX	XXX	6,841	7,681

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
912810-FP-8	UNITED STATES OF AMERICA BOND FIXED 5.375% 15/FEB/2031 USD 100		1	204	204	02/15/2031
912810-QK-7	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/AUG/2040 USD 100		1	441	441	08/15/2040
912810-QP-6	UNITED STATES OF AMERICA BOND FIXED 2.125% 15/FEB/2041 USD 100		1	76	76	02/15/2041
912810-QS-0	UNITED STATES OF AMERICA BOND FIXED 3.75% 15/AUG/2041 USD 100		1	168	168	08/15/2041
912810-RA-8	UNITED STATES OF AMERICA BOND FIXED .625% 15/FEB/2043 USD 100		1	194	194	02/15/2043
912810-RB-6	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2043 USD 100		1	170	170	05/15/2043
912810-RC-4	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/AUG/2043 USD 100		1	285	285	08/15/2043
912810-RE-0	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/FEB/2044 USD 100		1	423	423	02/15/2044
912810-RF-7	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/FEB/2044 USD 100		1	109	109	02/15/2044
912810-RH-3	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/AUG/2044 USD 100		1	45	45	08/15/2044
912810-RL-4	UNITED STATES OF AMERICA BOND FIXED .75% 15/FEB/2045 USD 100		1	66	66	02/15/2045
912810-RP-5	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2045 USD 100		1	4	4	11/15/2045
912810-RX-8	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2047 USD 100		1	53	53	05/15/2047
912810-SC-3	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/MAY/2048 USD 100		1	2	2	05/15/2048
912828-2F-6	UNITED STATES OF AMERICA NOTES FIXED 1.125% 31/AUG/2021 USD 100		1	664	664	08/31/2021
912828-2L-3	UNITED STATES OF AMERICA NOTES FIXED .375% 15/JUL/2027 USD 100		1	127	127	07/15/2027
912828-2N-9	UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/JUL/2024 USD 100		1	398	398	07/31/2024
912828-2P-4	UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/JUL/2022 USD 100		1	1,110	1,110	07/31/2022
912828-2U-3	UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/AUG/2024 USD 100		1	453	453	08/31/2024
912828-2Y-5	UNITED STATES OF AMERICA NOTES FIXED 2.125% 30/SEP/2024 USD 100		1	991	991	09/30/2024
912828-3F-5	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/NOV/2027 USD 100		1	1,836	1,836	11/15/2027
912828-3P-3	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/DEC/2024 USD 100		1	19	19	12/31/2024
912828-3Q-1	UNITED STATES OF AMERICA NOTES FIXED 2% 15/JAN/2021 USD 100		1	830	830	01/15/2021
912828-3R-9	UNITED STATES OF AMERICA NOTES FIXED .5% 15/JAN/2028 USD 100		1	135	135	01/15/2028
912828-3X-6	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/FEB/2021 USD 100		1	314	314	02/15/2021
912828-4H-0	UNITED STATES OF AMERICA NOTES FIXED .625% 15/APR/2023 USD 100		1	142	142	04/15/2023
912828-4Z-0	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/AUG/2025 USD 100		1	938	938	08/31/2025
912828-5F-3	UNITED STATES OF AMERICA NOTES FIXED 2.875% 15/OCT/2021 USD 100		1	531	531	10/15/2021
912828-5J-5	UNITED STATES OF AMERICA NOTES FIXED 3% 31/OCT/2025 USD 100		1	1,115	1,115	10/31/2025
912828-5M-8	UNITED STATES OF AMERICA NOTES FIXED 3.125% 15/NOV/2028 USD 100		1	230	230	11/15/2028
912828-5N-6	UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/NOV/2025 USD 100		1	521	521	11/30/2025
912828-5R-7	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/DEC/2021 USD 100		1	1,276	1,276	12/15/2021
912828-5U-0	UNITED STATES OF AMERICA NOTES FIXED 2.625% 31/DEC/2023 USD 100		1	1,151	1,151	12/31/2023
912828-5V-8	UNITED STATES OF AMERICA NOTES FIXED 2.5% 15/JAN/2022 USD 100		1	2,200	2,200	01/15/2022
912828-5Y-2	UNITED STATES OF AMERICA NOTES VARIABLE 31/JAN/2021 USD 100		1	657	657	01/31/2021
912828-6C-9	UNITED STATES OF AMERICA NOTES FIXED 2.5% 15/FEB/2022 USD 100		1	638	638	02/15/2022
912828-6D-7	UNITED STATES OF AMERICA NOTES FIXED 2.5% 28/FEB/2021 USD 100		1	571	571	02/28/2021
912828-6G-0	UNITED STATES OF AMERICA NOTES FIXED 2.375% 29/FEB/2024 USD 100		1	1,002	1,002	02/29/2024
912828-6U-9	UNITED STATES OF AMERICA NOTES FIXED 2.125% 15/MAY/2022 USD 100		1	2,179	2,179	05/15/2022
912828-6V-7	UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/MAY/2021 USD 100		1	468	468	05/31/2021
912828-B2-5	UNITED STATES OF AMERICA NOTES FIXED .625% 15/JAN/2024 USD 100		1	393	393	01/15/2024
912828-C5-7	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/MAR/2021 USD 100		1	349	349	03/31/2021
912828-D5-6	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/AUG/2024 USD 100		1	32	32	08/15/2024
912828-G3-8	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/NOV/2024 USD 100		1	30	30	11/15/2024
912828-G8-7	UNITED STATES OF AMERICA NOTES FIXED 2.125% 31/DEC/2021 USD 100		1	72	72	12/31/2021
912828-H4-5	UNITED STATES OF AMERICA NOTES FIXED .25% 15/JAN/2025 USD 100		1	522	522	01/15/2025
912828-H8-6	UNITED STATES OF AMERICA NOTES FIXED 1.5% 31/JAN/2022 USD 100		1	55	55	01/31/2022
912828-K7-4	UNITED STATES OF AMERICA NOTES FIXED 2% 15/AUG/2025 USD 100		1	812	812	08/15/2025
912828-M5-6	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/NOV/2025 USD 100		1	2,373	2,373	11/15/2025
912828-N7-1	UNITED STATES OF AMERICA NOTES FIXED .625% 15/JAN/2026 USD 100		1	770	770	01/15/2026
912828-P4-6	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/FEB/2026 USD 100		1	719	719	02/15/2026
912828-PX-2	UNITED STATES OF AMERICA NOTES FIXED 3.625% 15/FEB/2021 USD 100		1	590	590	02/15/2021
912828-Q2-9	UNITED STATES OF AMERICA NOTES FIXED 1.5% 31/MAR/2023 USD 100		1	19	19	03/31/2023
912828-Q3-7	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAR/2021 USD 100		1	212	212	03/31/2021
912828-QV-5	UNITED STATES OF AMERICA NOTES FIXED .625% 15/JUL/2021 USD 100		1	2,996	2,996	07/15/2021
912828-R3-6	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/MAY/2026 USD 100		1	576	576	05/15/2026
912828-S5-0	UNITED STATES OF AMERICA NOTES FIXED .125% 15/JUL/2026 USD 100		1	277	277	07/15/2026
912828-T3-4	UNITED STATES OF AMERICA NOTES FIXED 1.125% 30/SEP/2021 USD 100		1	484	484	09/30/2021
912828-T6-7	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/OCT/2021 USD 100		1	131	131	10/31/2021
912828-TE-0	UNITED STATES OF AMERICA NOTES FIXED .125% 15/JUL/2022 USD 100		1	84	84	07/15/2022
912828-TJ-9	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/AUG/2022 USD 100		1	973	973	08/15/2022
912828-TY-6	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/NOV/2022 USD 100		1	48	48	11/15/2022
912828-U2-4	UNITED STATES OF AMERICA NOTES FIXED 2% 15/NOV/2026 USD 100		1	809	809	11/15/2026
912828-U5-7	UNITED STATES OF AMERICA NOTES FIXED 2.125% 30/NOV/2023 USD 100		1	562	562	11/30/2023
912828-U8-1	UNITED STATES OF AMERICA NOTES FIXED 2% 31/DEC/2021 USD 100		1	374	374	12/31/2021
912828-UH-1	UNITED STATES OF AMERICA NOTES FIXED .125% 15/JAN/2023 USD 100		1	2,011	2,011	01/15/2023
912828-V4-9	UNITED STATES OF AMERICA NOTES FIXED .375% 15/JAN/2027 USD 100		1	1,231	1,231	01/15/2027
912828-V7-2	UNITED STATES OF AMERICA NOTES FIXED 1.875% 31/JAN/2022 USD 100		1	178	178	01/31/2022
912828-V9-8	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/FEB/2027 USD 100		1	625	625	02/15/2027
912828-VB-3	UNITED STATES OF AMERICA NOTES FIXED 1.75% 15/MAY/2023 USD 100		1	389	389	05/15/2023
912828-VS-6	UNITED STATES OF AMERICA NOTES FIXED 2.5% 15/AUG/2023 USD 100		1	51	51	08/15/2023
912828-W5-5	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2022 USD 100		1	802	802	02/28/2022
912828-WE-6	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/NOV/2023 USD 100		1	57	57	11/15/2023
912828-WG-1	UNITED STATES OF AMERICA NOTES FIXED 2.25% 30/APR/2021 USD 100		1	430	430	04/30/2021
912828-WU-0	UNITED STATES OF AMERICA NOTES FIXED .125% 15/JUL/2024 USD 100		1	1,157	1,157	07/15/2024
912828-WY-2	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/JUL/2021 USD 100		1	158	158	07/31/2021
912828-X4-7	UNITED STATES OF AMERICA NOTES FIXED 1.875% 30/APR/2022 USD 100		1	45	45	04/30/2022
912828-X8-8	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/MAY/2027 USD 100		1	147	147	05/15/2027
912828-XL-9	UNITED STATES OF AMERICA NOTES FIXED .375% 15/JUL/2025 USD 100		1	300	300	07/15/2025
912828-XR-6	UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/MAY/2022 USD 100		1	1,051	1,051	05/31/2022
912828-XW-5	UNITED STATES OF AMERICA NOTES FIXED 1.75% 30/JUN/2022 USD 100		1	48	48	06/30/2022
912828-XX-3	UNITED STATES OF AMERICA NOTES FIXED 2% 30/JUN/2024 USD 100		1	118	118	06/30/2024
912828-XZ-8	UNITED STATES OF AMERICA NOTES FIXED 2.75% 30/JUN/2025 USD 100		1	1,385	1,385	06/30/2025
912828-Y2-0	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/JUL/2021 USD 100		1	23	23	07/15/2021
912828-Y3-8	UNITED STATES OF AMERICA NOTES FIXED .75% 15/JUL/2028 USD 100		1	473	473	07/15/2028
912828-Y6-1	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/JUL/2023 USD 100		1	337	337	07/31/2023
912828-YP-9	UNITED STATES OF AMERICA NOTES FIXED 1.5% 31/OCT/2021 USD 100		1	678	678	10/31/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				48,692	48,692	XXX
0599999. Total - U.S. Government Bonds				48,692	48,692	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				48,692	48,692	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				48,692	48,692	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	UNITED OF OMAHA LIFE INSURANCE			7,758	7,758	01/30/2020
000000-00-0	UNITED OF OMAHA LIFE INSURANCE			102,686	102,686	01/30/2020
000000-00-0	CITIGROUP GLOBAL MARKETS INC			77,579	77,579	02/04/2020

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	CITIGROUP GLOBAL MARKETS INC			1,026,864	1,026,864	02/04/2020
000000-00-0	UNITED OF OMAHA LIFE INSURANCE			19,395	19,395	01/30/2020
000000-00-0	UNITED OF OMAHA LIFE INSURANCE			256,716	256,716	01/30/2020
000000-00-0	MORGAN STANLEY			27,153	27,153	06/29/2020
000000-00-0	MORGAN STANLEY			359,402	359,402	06/29/2020
000000-00-0	CITIGROUP GLOBAL MARKETS INC			38,790	38,790	02/04/2020
000000-00-0	CITIGROUP GLOBAL MARKETS INC			513,432	513,432	02/04/2020
000000-00-0	CITADEL CLEARING LLC			116,369	116,369	03/25/2020
000000-00-0	CITADEL CLEARING LLC			1,540,296	1,437,357	03/25/2020
86564F-E7-4	SUMITOMO MITSUI TRUST BANK LTD,NY			19,395	19,395	01/06/2020
86564F-E7-4	SUMITOMO MITSUI TRUST BANK LTD,NY			256,713	256,716	01/06/2020
90276J-HT-6	UBS AG LONDON			38,790	38,790	07/28/2020
90276J-HT-6	UBS AG LONDON			513,432	513,432	07/28/2020
912796-TS-8	UNITED STATES OF AMERICA BILL ZERO CPN 30/APR/2020 USD 100			463	463	04/30/2020
912828-5Q-9	UNITED STATES OF AMERICA NOTES FIXED 2.75% 30/NOV/2020 USD 100			1,139	1,139	11/30/2020
912828-K3-3	UNITED STATES OF AMERICA NOTES FIXED .125% 15/APR/2020 USD 100			289	289	04/15/2020
912828-M9-8	UNITED STATES OF AMERICA NOTES FIXED 1.625% 30/NOV/2020 USD 100			162	162	11/30/2020
912828-ND-8	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/MAY/2020 USD 100			577	577	05/15/2020
912828-NM-8	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/JUL/2020 USD 100			208	208	07/15/2020
912828-NT-3	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/AUG/2020 USD 100			1,300	1,300	08/15/2020
912828-XH-8	UNITED STATES OF AMERICA NOTES FIXED 1.625% 30/JUN/2020 USD 100			19	19	06/30/2020
912828-XM-7	UNITED STATES OF AMERICA NOTES FIXED 1.625% 31/JUL/2020 USD 100			140	140	07/31/2020
8999999. Total - Short-Term Invested Assets (Schedule DA type)				4,919,067	4,816,131	XXX
000000-00-0	ROYAL BANK OF CANADA			3,879	3,879	01/02/2020
000000-00-0	ROYAL BANK OF CANADA			51,343	51,343	01/02/2020
000000-00-0	SHINKIN CENTRAL BANK			19,395	19,395	01/08/2020
000000-00-0	SHINKIN CENTRAL BANK			256,716	256,716	01/08/2020
000000-00-0	UNITED OVERSEAS BANK LTD, NY			7,758	7,758	01/03/2020
000000-00-0	UNITED OVERSEAS BANK LTD, NY			102,686	102,686	01/03/2020
000000-00-0	SHINKIN CENTRAL BANK			19,395	19,395	01/06/2020
000000-00-0	SHINKIN CENTRAL BANK			256,716	256,716	01/06/2020
000000-00-0	AUSTRALIA NEW ZEALAND NY			19,395	19,395	01/13/2020
000000-00-0	AUSTRALIA NEW ZEALAND NY			256,716	256,716	01/13/2020
000000-00-0	NORINCHUKIN BANK LONDON			7,753	7,716	01/14/2020
000000-00-0	NORINCHUKIN BANK LONDON			102,618	102,125	01/14/2020
000000-00-0	KBC, BRUSSELS			7,760	7,758	03/12/2020
000000-00-0	KBC, BRUSSELS			102,710	102,686	03/12/2020
000000-00-0	DZ BANK LONDON			13,520	13,431	03/17/2020
000000-00-0	DZ BANK LONDON			13,520	13,432	03/17/2020
000000-00-0	DZ BANK LONDON			178,950	177,782	03/17/2020
000000-00-0	DZ BANK LONDON			178,950	177,791	03/17/2020
00851B-ED-3	AGRIC BK OF CHINA LTD - NY BRANCH			31,030	31,032	03/11/2020
00851B-ED-3	AGRIC BK OF CHINA LTD - NY BRANCH			410,728	410,746	03/11/2020
05586F-HB-6	BNP PARIBAS, NY			7,762	7,758	10/09/2020
05586F-HB-6	BNP PARIBAS, NY			102,741	102,686	10/09/2020
06370R-2T-5	BANK OF MONTREAL CHICAGO			27,153	27,153	09/09/2020
06370R-2T-5	BANK OF MONTREAL CHICAGO			359,401	359,402	09/09/2020
06370R-R9-2	BANK OF MONTREAL CHICAGO			7,765	7,758	07/10/2020
06370R-R9-2	BANK OF MONTREAL CHICAGO			102,781	102,686	07/10/2020
06370R-Y4-5	BANK OF MONTREAL CHICAGO			19,395	19,395	08/06/2020
06370R-Y4-5	BANK OF MONTREAL CHICAGO			256,715	256,716	08/06/2020
06417M-AC-9	BANK OF NOVA SCOTIA HOUSTON			7,758	7,782	07/10/2020
06417M-AC-9	BANK OF NOVA SCOTIA HOUSTON			102,681	103,003	07/10/2020
06417M-BN-4	BANK OF NOVA SCOTIA HOUSTON			19,388	19,395	09/08/2020
06417M-BN-4	BANK OF NOVA SCOTIA HOUSTON			256,626	256,716	09/08/2020
06742T-PK-6	BARCLAYS NEW YORK			38,787	38,790	02/05/2020
06742T-PK-6	BARCLAYS NEW YORK			513,401	513,432	02/05/2020
13606B-4Q-6	CIBC NY			27,186	27,153	08/06/2020
13606B-4Q-6	CIBC NY			359,835	359,402	08/06/2020
16706C-HZ-2	THE CHIBA BANK LTD NEW YORK BRANCH			3,879	3,879	01/15/2020
16706C-HZ-2	THE CHIBA BANK LTD NEW YORK BRANCH			51,344	51,343	01/15/2020
16955A-TQ-1	CHINA CONSTRUCTION BANK CORP NY			11,639	11,637	01/23/2020
16955A-TQ-1	CHINA CONSTRUCTION BANK CORP NY			154,057	154,030	01/23/2020
22549L-WH-4	CREDIT SUISSE NY			19,399	19,395	05/04/2020
22549L-WH-4	CREDIT SUISSE NY			256,769	256,716	05/04/2020
23341V-YE-5	DNB NOR BANK ASA NEW YORK			15,517	15,516	03/10/2020
23341V-YE-5	DNB NOR BANK ASA NEW YORK			205,392	205,373	03/10/2020
45580D-E9-1	IND AND COM BK OF CHINA LTD, NY BR			19,398	19,395	03/16/2020
45580D-E9-1	IND AND COM BK OF CHINA LTD, NY BR			256,759	256,716	03/16/2020
55379W-N3-6	MUFG Bank Ltd, New York Branch			19,395	19,395	02/24/2020
55379W-N3-6	MUFG Bank Ltd, New York Branch			256,712	256,716	02/24/2020
78012U-QD-0	ROYAL BANK OF CANADA NY			38,769	38,790	07/08/2020
78012U-QD-0	ROYAL BANK OF CANADA NY			513,162	513,432	07/08/2020
83369Y-5Q-5	SOCIETE GENERALE NEW YORK			11,633	11,637	06/19/2020
83369Y-5Q-5	SOCIETE GENERALE NEW YORK			153,971	154,030	06/19/2020
83369Y-6E-1	SOCIETE GENERALE NEW YORK			19,395	19,395	08/14/2020
83369Y-6E-1	SOCIETE GENERALE NEW YORK			256,715	256,716	08/14/2020
85325T-5W-1	STANDARD CHARTERED NY			38,787	38,790	02/10/2020
85325T-5W-1	STANDARD CHARTERED NY			513,401	513,432	02/10/2020
85325T-5X-9	STANDARD CHARTERED NY			15,516	15,516	02/26/2020
85325T-5X-9	STANDARD CHARTERED NY			205,372	205,373	02/26/2020
85325T-6D-2	STANDARD CHARTERED NY			7,758	7,758	03/13/2020
85325T-6D-2	STANDARD CHARTERED NY			102,686	102,686	03/13/2020
86958J-7M-5	SVENSKA NY			27,151	27,153	06/05/2020
86958J-7M-5	SVENSKA NY			359,383	359,402	06/05/2020
86959R-DT-4	SVENSKA NY			19,388	19,395	12/03/2020
86959R-DT-4	SVENSKA NY			256,618	256,716	12/03/2020
95001K-DE-1	WELLS FARGO BANK SAN FRANCISCO N.A.			19,395	19,395	08/20/2020
95001K-DE-1	WELLS FARGO BANK SAN FRANCISCO N.A.			256,716	256,716	08/20/2020
96130A-DX-3	WESTPAC BKG CORP, NEW YORK			19,395	19,395	10/28/2020
96130A-DX-3	WESTPAC BKG CORP, NEW YORK			256,712	256,713	10/28/2020
9099999. Total - Cash (Schedule E Part 1 type)				8,613,096	8,610,276	XXX
000000-00-0	CITIGROUP GLOBAL MARKETS LTD			5,818	5,818	01/02/2020
000000-00-0	CITIGROUP GLOBAL MARKETS LTD			11,637	11,637	01/02/2020
000000-00-0	CITIGROUP GLOBAL MARKETS LTD			77,015	77,015	01/02/2020
000000-00-0	CITIGROUP GLOBAL MARKETS LTD			154,030	154,030	01/02/2020
000000-00-0	DEUTSCHE BANK SECURITIES INC.			6,362	6,362	01/02/2020
000000-00-0	DEUTSCHE BANK SECURITIES INC.			84,214	84,214	01/02/2020
000000-00-0	CF SECURED LLC			19,395	19,395	01/02/2020
000000-00-0	CF SECURED LLC			256,716	256,716	01/02/2020
000000-00-0	CITIGROUP GLOBAL MARKETS LTD			5,431	5,431	01/02/2020
000000-00-0	CITIGROUP GLOBAL MARKETS LTD			5,818	5,818	01/02/2020
000000-00-0	CITIGROUP GLOBAL MARKETS LTD			71,880	71,880	01/02/2020
000000-00-0	CITIGROUP GLOBAL MARKETS LTD			77,015	77,015	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			2,327	2,327	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			5,431	5,431	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			9,697	9,697	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			15,904	15,904	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			30,806	30,806	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			71,880	71,880	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			128,358	128,358	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			210,507	210,507	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			38,790	38,790	01/02/2020
000000-00-0	DEUTSCHE BANK AG, LONDON BRANCH			513,432	513,432	01/02/2020
000000-00-0	CITIGROUP GLOBAL MARKETS INC			38,790	38,790	02/04/2020
000000-00-0	CITIGROUP GLOBAL MARKETS INC			513,432	513,432	02/04/2020

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
06119Q-C9-6	BANK OF CHINA, HONG KONG BRANCH			19,318	19,284	03/09/2020
06119Q-C9-6	BANK OF CHINA, HONG KONG BRANCH			255,693	255,253	03/09/2020
912796-RY-7	UNITED STATES OF AMERICA BILL ZERO CPN 30/JAN/2020 USD 100			18	18	01/30/2020
912796-SH-3	UNITED STATES OF AMERICA BILL ZERO CPN 26/MAR/2020 USD 100			417	417	03/26/2020
912796-TB-5	UNITED STATES OF AMERICA BILL ZERO CPN 16/JAN/2020 USD 100			100	100	01/16/2020
912796-TC-3	UNITED STATES OF AMERICA BILL ZERO CPN 23/JAN/2020 USD 100			407	407	01/23/2020
912796-TF-6	UNITED STATES OF AMERICA BILL ZERO CPN 13/FEB/2020 USD 100			89	89	02/13/2020
912828-3S-7	UNITED STATES OF AMERICA NOTES FIXED 2% 31/JAN/2020 USD 100			39	37	01/31/2020
912828-4C-1	UNITED STATES OF AMERICA NOTES FIXED 2.25% 31/MAR/2020 USD 100			413	413	03/31/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				2,631,179	2,630,703	XXX
9999999 - Totals				16,212,034	16,105,802	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 10,904,600 Book/Adjusted Carrying Value $ 10,799,699
2. Average balance for the year Fair Value $ 23,581,246 Book/Adjusted Carrying Value $ 23,573,575
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 14,988,093 NAIC 2 $ 1,117,709 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 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 *
Bank of America	101 S. Tryon Street, 19th Floor, Charlotte, NC 28255		0.000	0	0	(39,187,983)	XXX
Wells Fargo	150 E. 42nd Street, 39th Floor, New York, NY 10017		0.000	0	0	(103,861,942)	XXX
SunTrust Bank	303 Peachtree Street NE, 3rd Floor, Atlanta, GA 30308		0.000	0	0	3,334,940	XXX
Huntington Bank	525 Vine Street, 20th Floor, Cincinnati, OH 45202		0.000	0	0	0	XXX
Mellon	500 Ross Street, Suite 154-1320, Pittsburgh, PA 15262		0.000	0	0	(42,234,873)	XXX
JP Morgan Chase	4 New York Plaza, 13th Floor, New York, NY 10004		0.000	0	0	25,549,691	XXX
Federal Home Loan Bank (Indianapolis)	8250 Woodfield Crossing Blvd, Indianapolis, IN 46240		0.000	0	0	3,184,669	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(153,215,498)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(153,215,498)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(153,215,498)	XXX

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

1.	January	(248,752,045)	4.	April	(151,051,471)	7.	July	(128,205,620)	10.	October	(257,438,344)
2.	February	(254,281,612)	5.	May	(323,882,944)	8.	August	(367,483,025)	11.	November	(270,336,170)
3.	March	(483,014,279)	6.	June	(510,160,130)	9.	September	(356,416,715)	12.	December	(153,215,498)

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 and Accrued	9 Amount Received During Year
	TREASURY BILL		12/18/2019	1.523	02/13/2020	9,981,799	0	5,490
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,981,799	0	5,490
0599999. Total - U.S. Government Bonds						9,981,799	0	5,490
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						9,981,799	0	5,490
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						9,981,799	0	5,490
8899999 - Total Cash Equivalents						9,981,799	0	5,490

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/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	Department of Insurance requirement	452,251	481,316		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	452,251	481,316	0	0
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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