



ANNUAL STATEMENT

For the Year Ended December 31, 2019  
of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

|                                       |                                                                                                                                       |                                       |                    |                           |            |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------|--------------------|---------------------------|------------|
| NAIC Group Code.....                  | 3494, 3494                                                                                                                            | NAIC Company Code.....                | 12203              | Employer's ID Number..... | 22-2824607 |
|                                       | (Current Period) (Prior Period)                                                                                                       |                                       |                    |                           |            |
| Organized under the Laws of OH        |                                                                                                                                       | State of Domicile or Port of Entry OH |                    | Country of Domicile       | US         |
| Incorporated/Organized.....           | June 30, 1987                                                                                                                         | Commenced Business.....               | September 11, 1987 |                           |            |
| Statutory Home Office                 | 52 EAST GAY STREET .. COLUMBUS .. OH .. US .. 43215<br>(Street and Number) (City or Town, State, Country and Zip Code)                |                                       |                    |                           |            |
| Main Administrative Office            | 6641 WEST BROAD STREET, SUITE 300 .. RICHMOND .. VA .. US .. 23230<br>(Street and Number) (City or Town, State, Country and Zip Code) |                                       |                    |                           |            |
| Mail Address                          | P.O. BOX 27648 .. RICHMOND .. VA .. US .. 23261<br>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)       |                                       |                    |                           |            |
| Primary Location of Books and Records | 6641 WEST BROAD STREET, SUITE 300 .. RICHMOND .. VA .. US .. 23230<br>(Street and Number) (City or Town, State, Country and Zip Code) |                                       |                    |                           |            |
| Internet Web Site Address             | www.jamesriverins.com                                                                                                                 |                                       |                    |                           |            |
| Statutory Statement Contact           | PATRICIA AILEEN SELLS<br>(Name)                                                                                                       |                                       |                    |                           |            |
|                                       | (804) 289-2700<br>(Area Code) (Telephone Number)                                                                                      |                                       |                    |                           |            |
|                                       | Patricia.Sells@jamesriverins.com<br>(E-Mail Address)                                                                                  |                                       |                    |                           |            |
|                                       | (804) 289-2711<br>(Area Code) (Telephone Number) (Extension)                                                                          |                                       |                    |                           |            |
|                                       | (804) 420-1059<br>(Fax Number)                                                                                                        |                                       |                    |                           |            |

OFFICERS

| Name                      | Title                        | Name                     | Title                    |
|---------------------------|------------------------------|--------------------------|--------------------------|
| 1. RICHARD JOHN SCHMITZER | PRESIDENT AND CEO            | 2. PATRICIA AILEEN SELLS | TREASURER AND CONTROLLER |
| 3. PAMELA LLULL KNOWLES   | SECRETARY                    | 4. SARAH CASEY DORAN     | CHAIRPERSON OF THE BOARD |
| OTHER                     |                              |                          |                          |
| DAVID BERT ZOFFER         | SVP AND GENERAL COUNSEL      | TIMOTHY SEAN MACALEESE   | SVP AND CFO              |
| COURTENAY GRAY WARREN     | SVP AND CHIEF CLAIMS OFFICER | DONALD TODD HIERMAN      | ASSISTANT SECRETARY      |

DIRECTORS OR TRUSTEES

|                        |                    |                   |                         |
|------------------------|--------------------|-------------------|-------------------------|
| RICHARD JOHN SCHMITZER | JOHN GORDON CLARKE | SARAH CASEY DORAN | RICHARD HAMILTON SEWARD |
| TIMOTHY SEAN MACALEESE |                    |                   |                         |

State of..... VIRGINIA  
County of..... HENRICO

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

|                                   |                                |                                     |
|-----------------------------------|--------------------------------|-------------------------------------|
| (Signature)                       | (Signature)                    | (Signature)                         |
| RICHARD JOHN SCHMITZER            | PATRICIA AILEEN SELLS          | PAMELA LLULL KNOWLES                |
| 1. (Printed Name)                 | 2. (Printed Name)              | 3. (Printed Name)                   |
| PRESIDENT AND CEO                 | TREASURER AND CONTROLLER       | SECRETARY                           |
| (Title)                           | (Title)                        | (Title)                             |
| Subscribed and sworn to before me | a. Is this an original filing? | Yes [ X ] No [ ]                    |
| This _____ day of _____ 2020      | b. If no                       | 1. State the amendment number _____ |
|                                   |                                | 2. Date filed _____                 |
|                                   |                                | 3. Number of pages attached _____   |

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                    | Gross Investment Holdings |                                   | Admitted Assets as Reported in the Annual Statement |                                                       |                                 |                                      |
|------------------------------------------------------------------------------------------|---------------------------|-----------------------------------|-----------------------------------------------------|-------------------------------------------------------|---------------------------------|--------------------------------------|
|                                                                                          | 1                         | 2                                 | 3                                                   | 4                                                     | 5                               | 6                                    |
|                                                                                          | Amount                    | Percentage of Column 1<br>Line 13 | Amount                                              | Securities Lending<br>Reinvested<br>Collateral Amount | Total<br>(Col. 3 + 4)<br>Amount | Percentage<br>of Column 5<br>Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):                                                 |                           |                                   |                                                     |                                                       |                                 |                                      |
| 1.01 U.S. Governments.....                                                               | 6,058,390                 | 0.4                               | 6,058,390                                           | 0                                                     | 6,058,390                       | 0.4                                  |
| 1.02 All Other Governments.....                                                          | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....                     | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed..... | 1,000,000                 | 0.1                               | 1,000,000                                           | 0                                                     | 1,000,000                       | 0.1                                  |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....  | 46,204,627                | 2.8                               | 46,204,627                                          | 0                                                     | 46,204,627                      | 2.8                                  |
| 1.06 Industrial and Miscellaneous.....                                                   | 63,509,853                | 3.8                               | 63,509,853                                          | 0                                                     | 63,509,853                      | 3.8                                  |
| 1.07 Hybrid Securities.....                                                              | 5,926,425                 | 0.4                               | 5,926,425                                           | 0                                                     | 5,926,425                       | 0.4                                  |
| 1.08 Parent, Subsidiaries and Affiliates.....                                            | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 1.09 SVO Identified Funds.....                                                           | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 1.10 Unaffiliated Bank Loans.....                                                        | 74,858,326                | 4.5                               | 74,858,326                                          | 0                                                     | 74,858,326                      | 4.5                                  |
| 1.11 Total Long-Term Bonds.....                                                          | 197,557,621               | 11.8                              | 197,557,621                                         | 0                                                     | 197,557,621                     | 11.8                                 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1):                                     |                           |                                   |                                                     |                                                       |                                 |                                      |
| 2.01 Industrial and Misc. (Unaffiliated).....                                            | 47,531,876                | 2.8                               | 47,531,876                                          | 0                                                     | 47,531,876                      | 2.8                                  |
| 2.02 Parent, Subsidiaries and Affiliates.....                                            | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 2.03 Total Preferred Stock.....                                                          | 47,531,876                | 2.8                               | 47,531,876                                          | 0                                                     | 47,531,876                      | 2.8                                  |
| 3. Common Stocks (Schedule D, Part 2, Section 2):                                        |                           |                                   |                                                     |                                                       |                                 |                                      |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) .....                   | 807,909                   | 0.0                               | 807,909                                             | 0                                                     | 807,909                         | 0.0                                  |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) .....                             | 1,263,184                 | 0.1                               | 1,263,184                                           | 0                                                     | 1,263,184                       | 0.1                                  |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....                            | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 3.04 Parent, Subsidiaries and Affiliates Other.....                                      | 19,173,661                | 1.1                               | 19,173,661                                          | 0                                                     | 19,173,661                      | 1.1                                  |
| 3.05 Mutual Funds.....                                                                   | 4,137,462                 | 0.2                               | 4,137,462                                           | 0                                                     | 4,137,462                       | 0.2                                  |
| 3.06 Unit Investment Trusts.....                                                         | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 3.07 Closed-End Funds.....                                                               | 6,488,751                 | 0.4                               | 6,488,751                                           | 0                                                     | 6,488,751                       | 0.4                                  |
| 3.08 Total Common Stocks.....                                                            | 31,870,967                | 1.9                               | 31,870,967                                          | 0                                                     | 31,870,967                      | 1.9                                  |
| 4. Mortgage Loans Schedule B):                                                           |                           |                                   |                                                     |                                                       |                                 |                                      |
| 4.01 Farm Mortgages.....                                                                 | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 4.02 Residential Mortgages.....                                                          | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 4.03 Commercial Mortgages.....                                                           | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 4.04 Mezzanine Real Estate Loans.....                                                    | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 4.05 Total Mortgage Loans.....                                                           | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 5. Real Estate (Schedule A):                                                             |                           |                                   |                                                     |                                                       |                                 |                                      |
| 5.01 Properties Occupied by Company.....                                                 | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 5.02 Properties Held for Production of Income.....                                       | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 5.03 Properties Held for Sale.....                                                       | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 5.04 Total Real Estate.....                                                              | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 6. Cash, Cash Equivalents, and Short-Term Investments::                                  |                           |                                   |                                                     |                                                       |                                 |                                      |
| 6.01 Cash (Schedule E, Part 1).....                                                      | 112,203,201               | 6.7                               | 112,203,201                                         | 0                                                     | 112,203,201                     | 6.7                                  |
| 6.02 Cash Equivalents (Schedule E, Part 2).....                                          | 1,206,597,257             | 72.3                              | 1,206,597,257                                       | 0                                                     | 1,206,597,257                   | 72.3                                 |
| 6.03 Short-Term Investments (Schedule DA).....                                           | 60,481,740                | 3.6                               | 60,481,740                                          | 0                                                     | 60,481,740                      | 3.6                                  |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....                       | 1,379,282,198             | 82.6                              | 1,379,282,198                                       | 0                                                     | 1,379,282,198                   | 82.6                                 |
| 7. Contract Loans.....                                                                   | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 8. Derivatives (Schedule DB).....                                                        | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 9. Other Invested Assets (Schedule BA).....                                              | 13,341,310                | 0.8                               | 13,341,310                                          | 0                                                     | 13,341,310                      | 0.8                                  |
| 10. Receivables for Securities.....                                                      | 42,211                    | 0.0                               | 42,211                                              | 0                                                     | 42,211                          | 0.0                                  |
| 11. Securities Lending (Schedule DL, Part 1).....                                        | 0                         | 0.0                               | 0                                                   | XXX                                                   | XXX                             | XXX                                  |
| 12. Other Invested Assets (Page 2, Line 11).....                                         | 0                         | 0.0                               | 0                                                   | 0                                                     | 0                               | 0.0                                  |
| 13. Total Invested Assets.....                                                           | 1,669,626,183             | 100.0                             | 1,669,626,183                                       | 0                                                     | 1,669,626,183                   | 100.0                                |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |                                                                                         |             |             |
|------|-----------------------------------------------------------------------------------------|-------------|-------------|
| 1.   | Book/adjusted carrying value, December 31 of prior year.....                            |             | 26,203,415  |
| 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).....                    | 0           | 0           |
| 3.   | Capitalized deferred interest and other:                                                |             |             |
| 3.1  | Totals, Part 1, Column 16.....                                                          | 0           |             |
| 3.2  | Totals, Part 3, Column 12.....                                                          | 0           | 0           |
| 4.   | Accrual of discount.....                                                                |             | 0           |
| 5.   | Unrealized valuation increase (decrease):                                               |             |             |
| 5.1  | Totals, Part 1, Column 13.....                                                          | (1,327,550) |             |
| 5.2  | Totals, Part 3, Column 9.....                                                           | 0           | (1,327,550) |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19.....                                  |             | 0           |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16.....                            |             | 11,534,555  |
| 8.   | Deduct amortization of premium and depreciation.....                                    |             | 0           |
| 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)..... |             | 13,341,310  |
| 12.  | Deduct total nonadmitted amounts.....                                                   |             | 0           |
| 13.  | Statement value at end of current period (Line 11 minus Line 12).....                   |             | 13,341,310  |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                             |           |             |
|-----|-------------------------------------------------------------------------------------------------------------|-----------|-------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                                                |           | 235,139,647 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                                                    |           | 243,158,260 |
| 3.  | Accrual of discount.....                                                                                    |           | 318,577     |
| 4.  | Unrealized valuation increase (decrease):                                                                   |           |             |
| 4.1 | Part 1, Column 12.....                                                                                      | (758,674) |             |
| 4.2 | Part 2, Section 1, Column 15.....                                                                           | 4,959,818 |             |
| 4.3 | Part 2, Section 2, Column 13.....                                                                           | 1,113,796 |             |
| 4.4 | Part 4, Column 11.....                                                                                      | 1,564,043 | 6,878,983   |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                                                      |           | (417,050)   |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....                                |           | 204,313,577 |
| 7.  | Deduct amortization of premium.....                                                                         |           | 175,880     |
| 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.....                                                                                      | 3,034,376 |             |
| 9.2 | Part 2, Section 1, Column 17.....                                                                           | 0         |             |
| 9.3 | Part 2, Section 2, Column 14.....                                                                           | 0         |             |
| 9.4 | Part 4, Column 13.....                                                                                      | 632,650   | 3,667,026   |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2..... |           | 38,529      |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....                     |           | 276,960,463 |
| 12. | Deduct total nonadmitted amounts.....                                                                       |           | 0           |
| 13. | Statement value at end of current period (Line 11 minus Line 12).....                                       |           | 276,960,463 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description                                                                                                                                                                     |                                 | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value  | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|------------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | .....6,058,390                       | .....6,097,426   | .....6,064,506   | .....6,075,000             |
|                                                                                                                                                                                 | 2. Canada.....                  | .....0                               | .....0           | .....0           | .....0                     |
|                                                                                                                                                                                 | 3. Other Countries.....         | .....0                               | .....0           | .....0           | .....0                     |
|                                                                                                                                                                                 | 4. Totals.....                  | .....6,058,390                       | .....6,097,426   | .....6,064,506   | .....6,075,000             |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  | .....0                               | .....0           | .....0           | .....0                     |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  | .....1,000,000                       | .....1,001,910   | .....1,000,000   | .....1,000,000             |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | .....46,204,627                      | .....49,594,046  | .....46,354,066  | .....45,392,117            |
| Industrial and Miscellaneous,<br>SVO Identified Funds, Unaffiliated Bank Loans<br>and Hybrid Securities (Unaffiliated)                                                          | 8. United States.....           | .....138,577,750                     | .....140,102,940 | .....141,285,253 | .....143,977,490           |
|                                                                                                                                                                                 | 9. Canada.....                  | .....605,505                         | .....608,191     | .....610,170     | .....615,676               |
|                                                                                                                                                                                 | 10. Other Countries.....        | .....5,111,349                       | .....5,295,650   | .....5,282,660   | .....5,335,745             |
|                                                                                                                                                                                 | 11. Totals.....                 | .....144,294,604                     | .....146,006,781 | .....147,178,083 | .....149,928,911           |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 | .....0                               | .....0           | .....0           | .....0                     |
|                                                                                                                                                                                 | 13. Total Bonds.....            | .....197,557,621                     | .....202,700,163 | .....200,596,655 | .....202,396,028           |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          | .....46,476,676                      | .....46,485,476  | .....37,643,105  |                            |
|                                                                                                                                                                                 | 15. Canada.....                 | .....0                               | .....0           | .....0           |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        | .....1,055,200                       | .....1,055,200   | .....918,400     |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | .....47,531,876                      | .....47,540,676  | .....38,561,505  |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 | .....0                               | .....0           | .....0           |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | .....47,531,876                      | .....47,540,676  | .....38,561,505  |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          | .....10,582,722                      | .....10,582,722  | .....11,750,556  |                            |
|                                                                                                                                                                                 | 21. Canada.....                 | .....0                               | .....0           | .....0           |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        | .....2,114,586                       | .....2,114,586   | .....2,498,367   |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | .....12,697,308                      | .....12,697,308  | .....14,248,923  |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 | .....19,173,661                      | .....19,173,661  | .....15,000,000  |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | .....31,870,969                      | .....31,870,969  | .....29,248,923  |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | .....79,402,845                      | .....79,411,645  | .....67,810,428  |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks..... | .....276,960,466                     | .....282,111,808 | .....268,407,083 |                            |

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

SOIS

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 1.1 NAIC 1.....                                                                   | 1,266,243,250          | 3,777,680                           | 0                                     | 0                                      | 0                     | XXX                      | 1,270,020,930              | 86.9                                 | 7,098,743                              | 4.4                               | 1,270,020,930                  | 0                                   |
| 1.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 1.7 Totals.....                                                                   | 1,266,243,250          | 3,777,680                           | 0                                     | 0                                      | 0                     | XXX                      | 1,270,020,930              | 86.9                                 | 7,098,743                              | 4.4                               | 1,270,020,930                  | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 2.1 NAIC 1.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 2.7 Totals.....                                                                   | 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.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 4.1 NAIC 1.....                                                                   | 0                      | 0                                   | 1,000,000                             | 0                                      | 0                     | XXX                      | 1,000,000                  | 0.1                                  | 0                                      | 0.0                               | 1,000,000                      | 0                                   |
| 4.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 4.7 Totals.....                                                                   | 0                      | 0                                   | 1,000,000                             | 0                                      | 0                     | XXX                      | 1,000,000                  | 0.1                                  | 0                                      | 0.0                               | 1,000,000                      | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 5.1 NAIC 1.....                                                                   | 2,912,168              | 13,894,162                          | 10,142,712                            | 10,217,126                             | 5,903,343             | XXX                      | 43,069,511                 | 2.9                                  | 20,661,120                             | 12.8                              | 43,069,511                     | 0                                   |
| 5.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 3,135,116                              | 0                     | XXX                      | 3,135,116                  | 0.2                                  | 3,115,112                              | 1.9                               | 3,135,116                      | 0                                   |
| 5.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 5.7 Totals.....                                                                   | 2,912,168              | 13,894,162                          | 10,142,712                            | 13,352,242                             | 5,903,343             | XXX                      | 46,204,627                 | 3.2                                  | 23,776,232                             | 14.7                              | 46,204,627                     | 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

90IS

| NAIC Designation                               | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.7 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed (a) |
|------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|--------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 6.1 NAIC 1.....                                | 1,781,245              | 21,098,315                          | 24,632,690                            | 0                                      | 0                     | XXX                      | 47,512,250                 | 3.3                                  | 15,240,119                             | 9.4                               | 45,257,110                     | 2,255,140                           |
| 6.2 NAIC 2.....                                | 0                      | 14,007,171                          | 1,990,432                             | 0                                      | 0                     | XXX                      | 15,997,603                 | 1.1                                  | 17,021,850                             | 10.5                              | 15,997,603                     | 0                                   |
| 6.3 NAIC 3.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.4 NAIC 4.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.5 NAIC 5.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.6 NAIC 6.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 6.7 Totals.....                                | 1,781,245              | 35,105,486                          | 26,623,122                            | 0                                      | 0                     | XXX                      | 63,509,853                 | 4.3                                  | 32,261,969                             | 19.9                              | 61,254,713                     | 2,255,140                           |
| 7. Hybrid Securities                           |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 7.1 NAIC 1.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.2 NAIC 2.....                                | 5,926,425              | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 5,926,425                  | 0.4                                  | 7,530,565                              | 4.7                               | 5,926,425                      | 0                                   |
| 7.3 NAIC 3.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.4 NAIC 4.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.5 NAIC 5.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.6 NAIC 6.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 7.7 Totals.....                                | 5,926,425              | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 5,926,425                  | 0.4                                  | 7,530,565                              | 4.7                               | 5,926,425                      | 0                                   |
| 8. Parent, Subsidiaries and Affiliates         |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 8.1 NAIC 1.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.2 NAIC 2.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.3 NAIC 3.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.4 NAIC 4.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.5 NAIC 5.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.6 NAIC 6.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 8.7 Totals.....                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9. SVO Identified Funds                        |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 9.1 NAIC 1.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.2 NAIC 2.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.3 NAIC 3.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.4 NAIC 4.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.5 NAIC 5.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.6 NAIC 6.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 9.7 Totals.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | 0                        | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 10. Unaffiliated Bank Loans                    |                        |                                     |                                       |                                        |                       |                          |                            |                                      |                                        |                                   |                                |                                     |
| 10.1 NAIC 1.....                               | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 10.2 NAIC 2.....                               | 0                      | 0                                   | 0                                     | 0                                      | 0                     | XXX                      | 0                          | 0.0                                  | 0                                      | 0.0                               | 0                              | 0                                   |
| 10.3 NAIC 3.....                               | 0                      | 3,042,285                           | 2,762,663                             | 0                                      | 0                     | XXX                      | 5,804,948                  | 0.4                                  | 6,601,469                              | 4.1                               | 0                              | 5,804,948                           |
| 10.4 NAIC 4.....                               | 241,272                | 35,680,071                          | 23,581,878                            | 0                                      | 0                     | XXX                      | 59,503,221                 | 4.1                                  | 68,393,673                             | 42.3                              | 0                              | 59,503,221                          |
| 10.5 NAIC 5.....                               | 0                      | 4,572,211                           | 4,068,892                             | 0                                      | 0                     | XXX                      | 8,641,103                  | 0.6                                  | 15,288,682                             | 9.5                               | 0                              | 8,641,103                           |
| 10.6 NAIC 6.....                               | 0                      | 805,839                             | 103,215                               | 0                                      | 0                     | XXX                      | 909,054                    | 0.1                                  | 823,494                                | 0.5                               | 0                              | 909,054                             |
| 10.7 Totals.....                               | 241,272                | 44,100,406                          | 30,516,648                            | 0                                      | 0                     | XXX                      | 74,858,326                 | 5.1                                  | 91,107,318                             | 56.3                              | 0                              | 74,858,326                          |

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

|                                                             | 1                   | 2                              | 3                                | 4                                 | 5                | 6                   | 7                     | 8                               | 9                                 | 10                          | 11                       | 12                            |
|-------------------------------------------------------------|---------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|---------------------|-----------------------|---------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                                            | 1 Year<br>or Less   | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current Year | Column 7 as a<br>% of Line 11.7 | Total from Column<br>7 Prior Year | % from Col. 8<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 11. Total Bonds Current Year                                |                     |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 11.1 NAIC 1.....                                            | (d)...1,270,936,663 | .....38,770,157                | .....35,775,402                  | .....10,217,126                   | .....5,903,343   | .....0              | .....1,361,602,691    | .....93.2                       | XXX                               | XXX                         | .....1,359,347,551       | .....2,255,140                |
| 11.2 NAIC 2.....                                            | (d).....5,926,425   | .....14,007,171                | .....1,990,432                   | .....3,135,116                    | .....0           | .....0              | .....25,059,144       | .....1.7                        | XXX                               | XXX                         | .....25,059,144          | .....0                        |
| 11.3 NAIC 3.....                                            | (d).....0           | .....3,042,285                 | .....2,762,663                   | .....0                            | .....0           | .....0              | .....5,804,948        | .....0.4                        | XXX                               | XXX                         | .....0                   | .....5,804,948                |
| 11.4 NAIC 4.....                                            | (d).....241,272     | .....35,680,071                | .....23,581,878                  | .....0                            | .....0           | .....0              | .....59,503,221       | .....4.1                        | XXX                               | XXX                         | .....0                   | .....59,503,221               |
| 11.5 NAIC 5.....                                            | (d).....0           | .....4,572,211                 | .....4,068,892                   | .....0                            | .....0           | .....0              | (c).....8,641,103     | .....0.6                        | XXX                               | XXX                         | .....0                   | .....8,641,103                |
| 11.6 NAIC 6.....                                            | (d).....0           | .....805,839                   | .....103,215                     | .....0                            | .....0           | .....0              | (c).....909,054       | .....0.1                        | XXX                               | XXX                         | .....0                   | .....909,054                  |
| 11.7 Totals.....                                            | .....1,277,104,360  | .....96,877,734                | .....68,282,482                  | .....13,352,242                   | .....5,903,343   | .....0              | (b)...1,461,520,161   | .....100.0                      | XXX                               | XXX                         | .....1,384,406,695       | .....77,113,466               |
| 11.8 Line 11.7 as a % of Col. 7.....                        | .....87.4           | .....6.6                       | .....4.7                         | .....0.9                          | .....0.4         | .....0.0            | .....100.0            | XXX                             | XXX                               | XXX                         | .....94.7                | .....5.3                      |
| 12. Total Bonds Prior Year                                  |                     |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 12.1 NAIC 1.....                                            | .....730,175        | .....23,560,673                | .....8,438,883                   | .....7,124,126                    | .....3,146,125   | .....0              | XXX                   | XXX                             | .....42,999,982                   | .....26.6                   | .....41,999,983          | .....1,000,000                |
| 12.2 NAIC 2.....                                            | .....5,023,000      | .....13,034,264                | .....6,495,151                   | .....3,115,112                    | .....0           | .....0              | XXX                   | XXX                             | .....27,667,527                   | .....17.1                   | .....26,668,057          | .....999,470                  |
| 12.3 NAIC 3.....                                            | .....0              | .....249,852                   | .....6,351,617                   | .....0                            | .....0           | .....0              | XXX                   | XXX                             | .....6,601,469                    | .....4.1                    | .....0                   | .....6,601,469                |
| 12.4 NAIC 4.....                                            | .....0              | .....24,244,602                | .....44,149,071                  | .....0                            | .....0           | .....0              | XXX                   | XXX                             | .....68,393,673                   | .....42.3                   | .....0                   | .....68,393,673               |
| 12.5 NAIC 5.....                                            | .....0              | .....5,722,555                 | .....9,566,127                   | .....0                            | .....0           | .....0              | XXX                   | XXX                             | (c).....15,288,682                | .....9.5                    | .....0                   | .....15,288,682               |
| 12.6 NAIC 6.....                                            | .....0              | .....823,494                   | .....0                           | .....0                            | .....0           | .....0              | XXX                   | XXX                             | (c).....823,494                   | .....0.5                    | .....0                   | .....823,494                  |
| 12.7 Totals.....                                            | .....5,753,175      | .....67,635,440                | .....75,000,849                  | .....10,239,238                   | .....3,146,125   | .....0              | XXX                   | XXX                             | (b).....161,774,827               | .....100.0                  | .....68,668,040          | .....93,106,788               |
| 12.8 Line 12.7 as a % of Col. 9.....                        | .....3.6            | .....41.8                      | .....46.4                        | .....6.3                          | .....1.9         | .....0.0            | XXX                   | XXX                             | .....100.0                        | XXX                         | .....42.4                | .....57.6                     |
| 13. Total Publicly Traded Bonds                             |                     |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 13.1 NAIC 1.....                                            | .....1,270,936,663  | .....36,906,169                | .....35,384,250                  | .....10,217,126                   | .....5,903,343   | .....0              | .....1,359,347,551    | .....93.0                       | .....41,999,983                   | .....26.0                   | .....1,359,347,551       | XXX                           |
| 13.2 NAIC 2.....                                            | .....5,926,425      | .....14,007,171                | .....1,990,432                   | .....3,135,116                    | .....0           | .....0              | .....25,059,144       | .....1.7                        | .....26,668,057                   | .....16.5                   | .....25,059,144          | XXX                           |
| 13.3 NAIC 3.....                                            | .....0              | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | XXX                           |
| 13.4 NAIC 4.....                                            | .....0              | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | XXX                           |
| 13.5 NAIC 5.....                                            | .....0              | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | XXX                           |
| 13.6 NAIC 6.....                                            | .....0              | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....0                            | .....0.0                    | .....0                   | XXX                           |
| 13.7 Totals.....                                            | .....1,276,863,088  | .....50,913,340                | .....37,374,682                  | .....13,352,242                   | .....5,903,343   | .....0              | .....1,384,406,695    | .....94.7                       | .....68,668,040                   | .....42.4                   | .....1,384,406,695       | XXX                           |
| 13.8 Line 13.7 as a % of Col. 7.....                        | .....92.2           | .....3.7                       | .....2.7                         | .....1.0                          | .....0.4         | .....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..... | .....87.4           | .....3.5                       | .....2.6                         | .....0.9                          | .....0.4         | .....0.0            | .....94.7             | XXX                             | XXX                               | XXX                         | .....94.7                | XXX                           |
| 14. Total Privately Placed Bonds                            |                     |                                |                                  |                                   |                  |                     |                       |                                 |                                   |                             |                          |                               |
| 14.1 NAIC 1.....                                            | .....0              | .....1,863,988                 | .....391,152                     | .....0                            | .....0           | .....0              | .....2,255,140        | .....0.2                        | .....1,000,000                    | .....0.6                    | XXX                      | .....2,255,140                |
| 14.2 NAIC 2.....                                            | .....0              | .....0                         | .....0                           | .....0                            | .....0           | .....0              | .....0                | .....0.0                        | .....999,470                      | .....0.6                    | XXX                      | .....0                        |
| 14.3 NAIC 3.....                                            | .....0              | .....3,042,285                 | .....2,762,663                   | .....0                            | .....0           | .....0              | .....5,804,948        | .....0.4                        | .....6,601,469                    | .....4.1                    | XXX                      | .....5,804,948                |
| 14.4 NAIC 4.....                                            | .....241,272        | .....35,680,071                | .....23,581,878                  | .....0                            | .....0           | .....0              | .....59,503,221       | .....4.1                        | .....68,393,673                   | .....42.3                   | XXX                      | .....59,503,221               |
| 14.5 NAIC 5.....                                            | .....0              | .....4,572,211                 | .....4,068,892                   | .....0                            | .....0           | .....0              | .....8,641,103        | .....0.6                        | .....15,288,682                   | .....9.5                    | XXX                      | .....8,641,103                |
| 14.6 NAIC 6.....                                            | .....0              | .....805,839                   | .....103,215                     | .....0                            | .....0           | .....0              | .....909,054          | .....0.1                        | .....823,494                      | .....0.5                    | XXX                      | .....909,054                  |
| 14.7 Totals.....                                            | .....241,272        | .....45,964,394                | .....30,907,800                  | .....0                            | .....0           | .....0              | .....77,113,466       | .....5.3                        | .....93,106,788                   | .....57.6                   | XXX                      | .....77,113,466               |
| 14.8 Line 14.7 as a % of Col. 7.....                        | .....0.3            | .....59.6                      | .....40.1                        | .....0.0                          | .....0.0         | .....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..... | .....0.0            | .....3.1                       | .....2.1                         | .....0.0                          | .....0.0         | .....0.0            | .....5.3              | XXX                             | XXX                               | XXX                         | XXX                      | .....5.3                      |

(a) Includes \$.....2,255,140 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....1,245,212 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....1,263,962,540; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

SI08

| Distribution by Type |                                                                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.08 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|---------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 1.01                 | Issuer Obligations.....                                                                | 1,266,243,250          | 3,777,680                           | .0                                    | .0                                     | .0                    | XXX                      | 1,270,020,930              | 86.9                                  | 7,098,743                              | 4.4                               | 1,270,020,930                  | .0                              |
| 1.02                 | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 1.03                 | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 1.04                 | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 1.05                 | Totals.....                                                                            | 1,266,243,250          | 3,777,680                           | .0                                    | .0                                     | .0                    | XXX                      | 1,270,020,930              | 86.9                                  | 7,098,743                              | 4.4                               | 1,270,020,930                  | .0                              |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 2.01                 | Issuer Obligations.....                                                                | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 2.02                 | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 2.03                 | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 2.04                 | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 2.05                 | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 3.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 3.01                 | Issuer Obligations.....                                                                | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 3.02                 | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 3.03                 | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 3.04                 | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 3.05                 | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 4.01                 | Issuer Obligations.....                                                                | .0                     | .0                                  | 1,000,000                             | .0                                     | .0                    | XXX                      | 1,000,000                  | .01                                   | .0                                     | .0                                | 1,000,000                      | .0                              |
| 4.02                 | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 4.03                 | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 4.04                 | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 4.05                 | Totals.....                                                                            | .0                     | .0                                  | 1,000,000                             | .0                                     | .0                    | XXX                      | 1,000,000                  | .01                                   | .0                                     | .0                                | 1,000,000                      | .0                              |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 5.01                 | Issuer Obligations.....                                                                | .0                     | 5,295,798                           | 5,483,257                             | 11,158,168                             | 5,686,531             | XXX                      | 27,623,754                 | 1.9                                   | 20,611,679                             | 12.7                              | 27,623,754                     | .0                              |
| 5.02                 | Residential Mortgage-Backed Securities.....                                            | 2,912,168              | 8,598,364                           | 4,659,455                             | 2,194,074                              | 216,812               | XXX                      | 18,580,873                 | 1.3                                   | 3,164,553                              | 2.0                               | 18,580,873                     | .0                              |
| 5.03                 | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 5.04                 | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 5.05                 | Totals.....                                                                            | 2,912,168              | 13,894,162                          | 10,142,712                            | 13,352,242                             | 5,903,343             | XXX                      | 46,204,627                 | 3.2                                   | 23,776,232                             | 14.7                              | 46,204,627                     | .0                              |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 6.01                 | Issuer Obligations.....                                                                | .0                     | 32,220,071                          | 13,352,522                            | .0                                     | .0                    | XXX                      | 45,572,593                 | 3.1                                   | 25,936,264                             | 16.0                              | 44,317,453                     | 1,255,140                       |
| 6.02                 | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 6.03                 | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | 12,879,448                            | .0                                     | .0                    | XXX                      | 12,879,448                 | .09                                   | 1,825,855                              | 1.1                               | 12,879,448                     | .0                              |
| 6.04                 | Other Loan-Backed and Structured Securities.....                                       | 1,781,245              | 2,885,415                           | 391,152                               | .0                                     | .0                    | XXX                      | 5,057,812                  | 0.3                                   | 4,499,850                              | 2.8                               | 4,057,812                      | 1,000,000                       |
| 6.05                 | Totals.....                                                                            | 1,781,245              | 35,105,486                          | 26,623,122                            | .0                                     | .0                    | XXX                      | 63,509,853                 | 4.3                                   | 32,261,969                             | 19.9                              | 61,254,713                     | 2,255,140                       |
| 7.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 7.01                 | Issuer Obligations.....                                                                | 5,926,425              | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | 5,926,425                  | 0.4                                   | 7,530,565                              | 4.7                               | 5,926,425                      | .0                              |
| 7.02                 | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 7.03                 | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 7.04                 | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 7.05                 | Totals.....                                                                            | 5,926,425              | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | 5,926,425                  | 0.4                                   | 7,530,565                              | 4.7                               | 5,926,425                      | .0                              |
| 8.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 8.01                 | Issuer Obligations.....                                                                | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 8.02                 | Residential Mortgage-Backed Securities.....                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 8.03                 | Commercial Mortgage-Backed Securities.....                                             | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 8.04                 | Other Loan-Backed and Structured Securities.....                                       | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 8.05                 | Affiliated Bank Loans - Issued.....                                                    | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 8.06                 | Affiliated Bank Loans - Acquired.....                                                  | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |
| 8.07                 | Totals.....                                                                            | .0                     | .0                                  | .0                                    | .0                                     | .0                    | XXX                      | .0                         | .0                                    | .0                                     | .0                                | .0                             | .0                              |

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

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

| Distribution by Type |                                                          | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Column 7 as a<br>% of Line 11.08 | 9<br>Total from Column<br>7 Prior Year | 10<br>% from Col. 8<br>Prior Year | 11<br>Total<br>Publicly Traded | 12<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|--------------------------|----------------------------|---------------------------------------|----------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9.                   | <b>SVO Identified Funds</b>                              |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 9.01                 | Exchange Traded Funds Identified by the SVO.....         | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 9.02                 | Bond Mutual Funds Identified by the SVO.....             | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 9.03                 | Totals.....                                              | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 10.                  | <b>Unaffiliated Bank Loans</b>                           |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 10.01                | Unaffiliated Bank Loans - Issued.....                    | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 10.02                | Unaffiliated Bank Loans - Acquired.....                  | 241,272                | 44,100,406                          | 30,516,648                            | .....0                                 | .....0                | XXX                      | 74,858,326                 | 5.1                                   | 91,107,317                             | 56.3                              | .....0                         | 74,858,326                      |
| 10.03                | Totals.....                                              | 241,272                | 44,100,406                          | 30,516,648                            | .....0                                 | .....0                | XXX                      | 74,858,326                 | 5.1                                   | 91,107,317                             | 56.3                              | .....0                         | 74,858,326                      |
| 11.                  | <b>Total Bonds Current Year</b>                          |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 11.01                | Issuer Obligations.....                                  | 1,272,169,675          | 41,293,549                          | 19,835,779                            | 11,158,168                             | 5,686,531             | XXX                      | 1,350,143,702              | 92.4                                  | XXX                                    | XXX                               | 1,348,888,562                  | 1,255,140                       |
| 11.02                | Residential Mortgage-Backed Securities.....              | 2,912,168              | 8,598,364                           | 4,659,455                             | 2,194,074                              | 216,812               | XXX                      | 18,580,873                 | 1.3                                   | XXX                                    | XXX                               | 18,580,873                     | .....0                          |
| 11.03                | Commercial Mortgage-Backed Securities.....               | .....0                 | .....0                              | 12,879,448                            | .....0                                 | .....0                | XXX                      | 12,879,448                 | 0.9                                   | XXX                                    | XXX                               | 12,879,448                     | .....0                          |
| 11.04                | Other Loan-Backed and Structured Securities.....         | 1,781,245              | 2,885,415                           | 391,152                               | .....0                                 | .....0                | XXX                      | 5,057,812                  | 0.3                                   | XXX                                    | XXX                               | 4,057,812                      | 1,000,000                       |
| 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.....                             | 241,272                | 44,100,406                          | 30,516,648                            | .....0                                 | .....0                | XXX                      | 74,858,326                 | 5.1                                   | XXX                                    | XXX                               | .....0                         | 74,858,326                      |
| 11.08                | Totals.....                                              | 1,277,104,360          | 96,877,734                          | 68,282,482                            | 13,352,242                             | 5,903,343             | .....0                   | 1,461,520,161              | 100.0                                 | XXX                                    | XXX                               | 1,384,406,695                  | 77,113,466                      |
| 11.09                | Line 11.08 as a % of Col. 7.....                         | 87.4                   | 6.6                                 | 4.7                                   | 0.9                                    | 0.4                   | 0.0                      | 100.0                      | XXX                                   | XXX                                    | XXX                               | 94.7                           | 5.3                             |
| 12.                  | <b>Total Bonds Prior Year</b>                            |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 12.01                | Issuer Obligations.....                                  | 5,420,555              | 31,226,633                          | 11,993,088                            | 9,529,835                              | 3,007,140             | XXX                      | XXX                        | XXX                                   | 61,177,251                             | 37.8                              | 60,177,781                     | 999,470                         |
| 12.02                | Residential Mortgage-Backed Securities.....              | 332,620                | 1,111,611                           | 871,934                               | 709,403                                | 138,985               | XXX                      | XXX                        | XXX                                   | 3,164,553                              | 2.0                               | 3,164,553                      | .....0                          |
| 12.03                | Commercial Mortgage-Backed Securities.....               | .....0                 | 542,199                             | 1,283,656                             | .....0                                 | .....0                | XXX                      | XXX                        | XXX                                   | 1,825,855                              | 1.1                               | 1,825,855                      | .....0                          |
| 12.04                | Other Loan-Backed and Structured Securities.....         | .....0                 | 3,714,494                           | 785,356                               | .....0                                 | .....0                | XXX                      | XXX                        | XXX                                   | 4,499,850                              | 2.8                               | 3,499,850                      | 1,000,000                       |
| 12.05                | SVO Identified Funds.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | XXX                        | XXX                                   | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 12.06                | Affiliated Bank Loans.....                               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | XXX                        | XXX                                   | .....0                                 | .....0.0                          | .....0                         | .....0                          |
| 12.07                | Unaffiliated Bank Loans.....                             | .....0                 | 31,040,503                          | 60,066,814                            | .....0                                 | .....0                | XXX                      | XXX                        | XXX                                   | 91,107,317                             | 56.3                              | .....0                         | 91,107,318                      |
| 12.08                | Totals.....                                              | 5,753,175              | 67,635,440                          | 75,000,848                            | 10,239,238                             | 3,146,125             | .....0                   | XXX                        | XXX                                   | 161,774,826                            | 100.0                             | 68,668,039                     | 93,106,788                      |
| 12.09                | Line 12.08 as a % of Col. 9.....                         | 3.6                    | 41.8                                | 46.4                                  | 6.3                                    | 1.9                   | 0.0                      | XXX                        | XXX                                   | 100.0                                  | XXX                               | 42.4                           | 57.6                            |
| 13.                  | <b>Total Publicly Traded Bonds</b>                       |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 13.01                | Issuer Obligations.....                                  | 1,272,169,676          | 40,038,408                          | 19,835,779                            | 11,158,168                             | 5,686,531             | XXX                      | 1,348,888,562              | 92.3                                  | 60,177,781                             | 37.2                              | 1,348,888,562                  | XXX                             |
| 13.02                | Residential Mortgage-Backed Securities.....              | 2,912,168              | 8,598,364                           | 4,659,455                             | 2,194,074                              | 216,812               | XXX                      | 18,580,873                 | 1.3                                   | 3,164,553                              | 2.0                               | 18,580,873                     | XXX                             |
| 13.03                | Commercial Mortgage-Backed Securities.....               | .....0                 | .....0                              | 12,879,448                            | .....0                                 | .....0                | XXX                      | 12,879,448                 | 0.9                                   | 1,825,855                              | 1.1                               | 12,879,448                     | XXX                             |
| 13.04                | Other Loan-Backed and Structured Securities.....         | 1,781,244              | 2,276,568                           | .....0                                | .....0                                 | .....0                | XXX                      | 4,057,812                  | 0.3                                   | 3,499,850                              | 2.2                               | 4,057,812                      | XXX                             |
| 13.05                | SVO Identified Funds.....                                | XXX                    | XXX                                 | XXX                                   | XXX                                    | XXX                   | .....0                   | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | XXX                             |
| 13.06                | Affiliated Bank Loans.....                               | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | XXX                             |
| 13.07                | Unaffiliated Bank Loans.....                             | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | .....0                         | XXX                             |
| 13.08                | Totals.....                                              | 1,276,863,088          | 50,913,340                          | 37,374,682                            | 13,352,242                             | 5,903,343             | .....0                   | 1,384,406,695              | 94.7                                  | 68,668,039                             | 42.4                              | 1,384,406,695                  | XXX                             |
| 13.09                | Line 13.08 as a % of Col. 7.....                         | 92.2                   | 3.7                                 | 2.7                                   | 1.0                                    | 0.4                   | 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..... | 87.4                   | 3.5                                 | 2.6                                   | 0.9                                    | 0.4                   | 0.0                      | 94.7                       | XXX                                   | XXX                                    | XXX                               | 94.7                           | XXX                             |
| 14.                  | <b>Total Privately Placed Bonds</b>                      |                        |                                     |                                       |                                        |                       |                          |                            |                                       |                                        |                                   |                                |                                 |
| 14.01                | Issuer Obligations.....                                  | .....0                 | 1,255,140                           | .....0                                | .....0                                 | .....0                | XXX                      | 1,255,140                  | 0.1                                   | 999,470                                | 0.6                               | XXX                            | 1,255,140                       |
| 14.02                | Residential Mortgage-Backed Securities.....              | .....0                 | .....0                              | .....0                                | .....0                                 | .....0                | XXX                      | .....0                     | .....0.0                              | .....0                                 | .....0.0                          | XXX                            | .....0                          |
| 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.....         | .....0                 | 608,848                             | 391,152                               | .....0                                 | .....0                | XXX                      | 1,000,000                  | 0.1                                   | 1,000,000                              | 0.6                               | XXX                            | 1,000,000                       |
| 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.....                             | 241,272                | 44,100,406                          | 30,516,648                            | .....0                                 | .....0                | XXX                      | 74,858,326                 | 5.1                                   | 91,107,318                             | 56.3                              | XXX                            | 74,858,326                      |
| 14.08                | Totals.....                                              | 241,272                | 45,964,394                          | 30,907,800                            | .....0                                 | .....0                | .....0                   | 77,113,466                 | 5.3                                   | 93,106,788                             | 57.6                              | XXX                            | 77,113,466                      |
| 14.09                | Line 14.08 as a % of Col. 7.....                         | 0.3                    | 59.6                                | 40.1                                  | 0.0                                    | 0.0                   | 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..... | 0.0                    | 3.1                                 | 2.1                                   | 0.0                                    | 0.0                   | 0.0                      | 5.3                        | XXX                                   | XXX                                    | XXX                               | XXX                            | 5.3                             |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1          | 2          | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|------------|------------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total      | Bonds      | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 397,555    | 397,555    | 0                 | 0                                            | 0                                                        |
| 2. Cost of short-term investments acquired.....                                          | 68,055,638 | 68,055,638 | 0                 | 0                                            | 0                                                        |
| 3. Accrual of discount.....                                                              | 26,510     | 26,510     | 0                 | 0                                            | 0                                                        |
| 4. Unrealized valuation increase (decrease).....                                         | 0          | 0          | 0                 | 0                                            | 0                                                        |
| 5. Total gain (loss) on disposals.....                                                   | 134        | 134        | 0                 | 0                                            | 0                                                        |
| 6. Deduct consideration received on disposals.....                                       | 7,998,097  | 7,998,097  | 0                 | 0                                            | 0                                                        |
| 7. Deduct amortization of premium.....                                                   | 0          | 0          | 0                 | 0                                            | 0                                                        |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0          | 0          | 0                 | 0                                            | 0                                                        |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0          | 0          | 0                 | 0                                            | 0                                                        |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 60,481,740 | 60,481,740 | 0                 | 0                                            | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0          | 0          | 0                 | 0                                            | 0                                                        |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 60,481,740 | 60,481,740 | 0                 | 0                                            | 0                                                        |

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

\$10

Sch. DB - Pt. A - Verification  
NONE

Sch. DB - Pt. B - Verification  
NONE

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

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

Sch. DB - Verification  
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

|                                                                                          | 1             | 2             | 3                         | 4         |
|------------------------------------------------------------------------------------------|---------------|---------------|---------------------------|-----------|
|                                                                                          | Total         | Bonds         | Money Market Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 9,017,793     | 0             | 9,017,793                 | 0         |
| 2. Cost of cash equivalents acquired.....                                                | 4,204,071,547 | 4,123,632,525 | 80,439,022                | 0         |
| 3. Accrual of discount.....                                                              | 4,330,275     | 4,330,275     | 0                         | 0         |
| 4. Unrealized valuation increase (decrease).....                                         | 0             | 0             | 0                         | 0         |
| 5. Total gain (loss) on disposals.....                                                   | 0             | 0             | 0                         | 0         |
| 6. Deduct consideration received on disposals.....                                       | 3,010,822,358 | 2,924,482,000 | 86,340,358                | 0         |
| 7. Deduct amortization of premium.....                                                   | 0             | 0             | 0                         | 0         |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0             | 0             | 0                         | 0         |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0             | 0             | 0                         | 0         |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 1,206,597,257 | 1,203,480,800 | 3,116,457                 | 0         |
| 11. Deduct total nonadmitted amounts.....                                                | 0             | 0             | 0                         | 0         |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 1,206,597,257 | 1,203,480,800 | 3,116,457                 | 0         |

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

Sch. A - Pt. 1  
NONE

Sch. A - Pt. 2  
NONE

Sch. A - Pt. 3  
NONE

Sch. B - Pt. 1  
NONE

Sch. B - Pt. 2  
NONE

Sch. B - Pt. 3  
NONE

SCHEDULE BA - PART 1

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

| 1                                                             | 2                            | 3     | Location         |         | 6                                      | 7                                          | 8                        | 9                 | 10              | 11              | 12                                             | Change in Book/Adjusted Carrying Value   |                                                             |                                                           |                                         |                                            | 18                | 19                                   | 20                      |
|---------------------------------------------------------------|------------------------------|-------|------------------|---------|----------------------------------------|--------------------------------------------|--------------------------|-------------------|-----------------|-----------------|------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|--------------------------------------------|-------------------|--------------------------------------|-------------------------|
|                                                               |                              |       | 4                | 5       |                                        |                                            |                          |                   |                 |                 |                                                | 13                                       | 14                                                          | 15                                                        | 16                                      | 17                                         |                   |                                      |                         |
| CUSIP Identification                                          | Name or Description          | Code  | City             | State   | Name of Vendor or General Partner      | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost     | Fair Value      | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| Any Other Class of Assets - Unaffiliated                      |                              |       |                  |         |                                        |                                            |                          |                   |                 |                 |                                                |                                          |                                                             |                                                           |                                         |                                            |                   |                                      |                         |
|                                                               | AG Direct LLP.....           | ..... | Wilmington.....  | DE..... | AG Direct Lending Fund GP, LLC.....    | .....                                      | 06/04/2015               | .....1            | .....2,370,834  | .....2,370,834  | .....2,370,834                                 | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....377,588      | .....625,000                         | .....1.610              |
|                                                               | Anders Capital LLC.....      | ..... | Schulenburg..... | TX..... | Anders Capital LLC.....                | .....                                      | 11/27/2017               | .....1            | .....6,000,000  | .....6,145,634  | .....6,145,634                                 | .....(338,600)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....1,058,600    | .....0                               | .....20.000             |
|                                                               | Eagle Point Partners LP..... | ..... | Greenwich.....   | CT..... | Eagle Point Credit Management LLC..... | .....                                      | 09/01/2015               | .....1            | .....5,664,516  | .....4,824,841  | .....4,824,841                                 | .....(988,950)                           | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....1,981,328    | .....0                               | .....3.640              |
| 4699999. Total - Any Other Class of Asset - Unaffiliated..... |                              |       |                  |         |                                        |                                            |                          |                   | .....14,035,350 | .....13,341,309 | .....13,341,309                                | .....(1,327,550)                         | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....3,417,516    | .....625,000                         | XXX                     |
| 4899999. Subtotal - Unaffiliated.....                         |                              |       |                  |         |                                        |                                            |                          |                   | .....14,035,350 | .....13,341,309 | .....13,341,309                                | .....(1,327,550)                         | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....3,417,516    | .....625,000                         | XXX                     |
| 5099999. Totals.....                                          |                              |       |                  |         |                                        |                                            |                          |                   | .....14,035,350 | .....13,341,309 | .....13,341,309                                | .....(1,327,550)                         | .....0                                                      | .....0                                                    | .....0                                  | .....0                                     | .....3,417,516    | .....625,000                         | 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 |

NONE

SCHEDULE BA - PART 3

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

| 1                                                              | 2                            | Location        |       | 5                                       | 6                        | 7             | 8                                                          | Change in Book/Adjusted Carrying Value   |                                                             |                                                           |                                         |                                        |                                           | 15                                                         | 16             | 17                                       | 18                               | 19                            | 20                |
|----------------------------------------------------------------|------------------------------|-----------------|-------|-----------------------------------------|--------------------------|---------------|------------------------------------------------------------|------------------------------------------|-------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|----------------------------------------|-------------------------------------------|------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|-------------------|
|                                                                |                              | 3               | 4     |                                         |                          |               |                                                            | 9                                        | 10                                                          | 11                                                        | 12                                      | 13                                     | 14                                        |                                                            |                |                                          |                                  |                               |                   |
| CUSIP Identification                                           | Name or Description          | City            | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration  | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| Any Other Class of Assets - Unaffiliated                       |                              |                 |       |                                         |                          |               |                                                            |                                          |                                                             |                                                           |                                         |                                        |                                           |                                                            |                |                                          |                                  |                               |                   |
|                                                                | Eagle Point Partners LP..... | Greenwich.....  | CT..  | Distribution.....                       | 09/01/2015.              | 09/30/2019.   | .....12,156,486                                            | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....12,156,486                                            | ....10,175,158 | .....0                                   | .....0                           | .....0                        | .....0            |
|                                                                | AG Direct LLP.....           | Wilmington..... | DE..  | Distribution.....                       | 06/04/2015.              | 10/31/2019.   | .....1,736,985                                             | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....1,736,985                                             | .....1,359,397 | .....0                                   | .....0                           | .....0                        | .....0            |
| 4699999. Total - Any Other Class of Assets - Unaffiliated..... |                              |                 |       |                                         |                          |               | .....13,893,471                                            | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....13,893,471                                            | ....11,534,555 | .....0                                   | .....0                           | .....0                        | .....0            |
| 4899999. Subtotal - Unaffiliated.....                          |                              |                 |       |                                         |                          |               | .....13,893,471                                            | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....13,893,471                                            | ....11,534,555 | .....0                                   | .....0                           | .....0                        | .....0            |
| 5099999. Totals.....                                           |                              |                 |       |                                         |                          |               | .....13,893,471                                            | .....0                                   | .....0                                                      | .....0                                                    | .....0                                  | .....0                                 | .....0                                    | .....13,893,471                                            | ....11,534,555 | .....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  | n  | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost     | Rate Used to Obtain Fair Value | Fair Value      | Par Value       | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of    | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired    | Stated Contractual Maturity Date |
| U.S. Government - Issuer Obligations                                                                                                                                                                               |                                                                                            |   |                                     |       |    |           |                                            |                 |                                |                 |                 |                              |                                          |                                           |                                                           |                                            |            |                   |           |                               |                         |             |                                  |
| 912828                                                                                                                                                                                                             | 2S                                                                                         | 8 | UNITED STATES TREASURY NOTE.....    | SD..  | .. | .....     | 1                                          | .....1,865,717  | ...100.078                     | .....1,891,477  | .....1,890,000  | .....1,876,596               | .....0                                   | .....4,855                                | .....0                                                    | .....0                                     | .....1.625 | .....1.890        | FA.....   | .....10,378                   | .....30,713             | 09/27/2017. | 08/31/2022.                      |
| 912828                                                                                                                                                                                                             | L6                                                                                         | 5 | UNITED STATES TREASURY NOTE.....    | SD..  | .. | .....     | 1                                          | .....904,187    | ...99.796                      | .....898,172    | .....900,000    | .....900,643                 | .....0                                   | .....(852)                                | .....0                                                    | .....0                                     | .....1.375 | .....1.270        | MS.....   | .....3,144                    | .....12,375             | 10/02/2015. | 09/30/2020.                      |
| 912828                                                                                                                                                                                                             | M8                                                                                         | 0 | UNITED STATES TREASURY NOTE.....    | SD..  | .. | .....     | 1                                          | .....1,895,159  | ...101.125                     | .....1,931,488  | .....1,910,000  | .....1,901,084               | .....0                                   | .....2,933                                | .....0                                                    | .....0                                     | .....2.000 | .....2.160        | MN.....   | .....3,340                    | .....38,200             | 12/15/2017. | 11/30/2022.                      |
| 912828                                                                                                                                                                                                             | N4                                                                                         | 8 | UNITED STATES TREASURY NOTE.....    | SD..  | .. | .....     | 1                                          | .....1,399,443  | ...100.093                     | .....1,376,289  | .....1,375,000  | .....1,380,067               | .....0                                   | .....(5,012)                              | .....0                                                    | .....0                                     | .....1.750 | .....1.370        | JD.....   | .....66                       | .....24,063             | 01/20/2016. | 12/31/2020.                      |
| 0199999                                                                                                                                                                                                            | U.S. Government - Issuer Obligations.....                                                  |   |                                     |       |    |           |                                            | .....6,064,506  | XXX                            | .....6,097,426  | .....6,075,000  | .....6,058,390               | .....0                                   | .....1,924                                | .....0                                                    | .....0                                     | XXX        | XXX               | XXX       | .....16,928                   | .....105,351            | XXX         | XXX                              |
| 0599999                                                                                                                                                                                                            | Total - U.S. Government.....                                                               |   |                                     |       |    |           |                                            | .....6,064,506  | XXX                            | .....6,097,426  | .....6,075,000  | .....6,058,390               | .....0                                   | .....1,924                                | .....0                                                    | .....0                                     | XXX        | XXX               | XXX       | .....16,928                   | .....105,351            | XXX         | XXX                              |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                                      |                                                                                            |   |                                     |       |    |           |                                            |                 |                                |                 |                 |                              |                                          |                                           |                                                           |                                            |            |                   |           |                               |                         |             |                                  |
| 082329                                                                                                                                                                                                             | KT                                                                                         | 9 | BENSALEM TWP PA.....                |       | .. | .....     | 1FE                                        | .....1,000,000  | ...100.191                     | .....1,001,910  | .....1,000,000  | .....1,000,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....2.380 | .....2.380        | JD.....   | .....0                        | .....0                  | 12/19/2019. | 06/01/2025.                      |
| 1899999                                                                                                                                                                                                            | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations..... |   |                                     |       |    |           |                                            | .....1,000,000  | XXX                            | .....1,001,910  | .....1,000,000  | .....1,000,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | XXX        | XXX               | XXX       | .....0                        | .....0                  | XXX         | XXX                              |
| 2499999                                                                                                                                                                                                            | Total - U.S. Political Subdivisions of States, Territories & Possessions.....              |   |                                     |       |    |           |                                            | .....1,000,000  | XXX                            | .....1,001,910  | .....1,000,000  | .....1,000,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | XXX        | XXX               | XXX       | .....0                        | .....0                  | XXX         | XXX                              |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations                     |                                                                                            |   |                                     |       |    |           |                                            |                 |                                |                 |                 |                              |                                          |                                           |                                                           |                                            |            |                   |           |                               |                         |             |                                  |
| 040484                                                                                                                                                                                                             | VW                                                                                         | 4 | ARIZONA BRD OF RGTS UNIV ARIZO..... |       | .. | .....1    | 1FE                                        | .....1,260,000  | ...100.008                     | .....1,260,101  | .....1,260,000  | .....1,260,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....2.732 | .....2.730        | JD.....   | .....0                        | .....0                  | 12/18/2019. | 06/01/2031.                      |
| 10741M                                                                                                                                                                                                             | BL                                                                                         | 7 | BREVARD CNTY FL LOCAL OPTIONAL..... |       | .. | .....2    | 1FE                                        | .....1,139,030  | ...120.295                     | .....1,202,950  | .....1,000,000  | .....1,099,794               | .....0                                   | .....(13,365)                             | .....0                                                    | .....0                                     | .....5.000 | .....3.300        | FA.....   | .....20,833                   | .....50,000             | 11/30/2016. | 08/01/2027.                      |
| 130685                                                                                                                                                                                                             | 2D                                                                                         | 1 | CALIFORNIA ST PUBLIC WKS BRD L..... |       | .. | .....2    | 1FE                                        | .....2,079,760  | ...108.836                     | .....2,176,720  | .....2,000,000  | .....2,021,153               | .....0                                   | .....(8,748)                              | .....0                                                    | .....0                                     | .....5.000 | .....4.500        | AO.....   | .....25,000                   | .....100,000            | 03/23/2012. | 04/01/2028.                      |
| 198504                                                                                                                                                                                                             | B6                                                                                         | 8 | COLUMBIA SC WTRWKS & SWR SYS.....   |       | .. | .....1    | 1FE                                        | .....1,170,000  | ...98.338                      | .....1,150,555  | .....1,170,000  | .....1,170,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....3.256 | .....3.250        | FA.....   | .....2,751                    | .....0                  | 11/21/2019. | 02/01/2043.                      |
| 517039                                                                                                                                                                                                             | VU                                                                                         | 4 | LAREDO TX WTRWKS SWR SYS REVEN..... |       | .. | .....2    | 1FE                                        | .....1,088,870  | ...109.877                     | .....1,098,770  | .....1,000,000  | .....1,088,542               | .....0                                   | .....(328)                                | .....0                                                    | .....0                                     | .....4.000 | .....2.780        | MS.....   | .....1,333                    | .....0                  | 12/04/2019. | 03/01/2044.                      |
| 531127                                                                                                                                                                                                             | AC                                                                                         | 2 | LIBERTY DEV CORP NY REVENUE.....    |       | .. | .....1    | 1FE                                        | .....3,382,995  | ...136.077                     | .....4,762,695  | .....3,500,000  | .....3,408,591               | .....0                                   | .....3,576                                | .....0                                                    | .....0                                     | .....5.250 | .....5.500        | AO.....   | .....45,938                   | .....183,750            | 04/05/2011. | 10/01/2035.                      |
| 544445                                                                                                                                                                                                             | BT                                                                                         | 5 | LOS ANGELES CA DEPT OF ARPTS A..... |       | .. | .....2    | 1FE                                        | .....572,890    | ...119.239                     | .....596,195    | .....500,000    | .....552,077                 | .....0                                   | .....(7,264)                              | .....0                                                    | .....0                                     | .....5.000 | .....3.180        | MN.....   | .....3,194                    | .....25,000             | 01/06/2017. | 05/15/2029.                      |
| 597495                                                                                                                                                                                                             | BV                                                                                         | 1 | MIDLAND CNTY TX FRESH WTR SPLY..... |       | .. | .....1    | 1FE                                        | .....1,000,000  | ...100.368                     | .....1,003,680  | .....1,000,000  | .....1,000,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....3.310 | .....3.310        | MS.....   | .....1,839                    | .....0                  | 11/21/2019. | 09/15/2040.                      |
| 603827                                                                                                                                                                                                             | ZH                                                                                         | 2 | MINNEAPOLIS-SAINT PAUL MN META..... |       | .. | .....1    | 1FE                                        | .....283,573    | ...114.449                     | .....286,123    | .....250,000    | .....270,088                 | .....0                                   | .....(4,676)                              | .....0                                                    | .....0                                     | .....5.000 | .....2.850        | JJ.....   | .....6,250                    | .....12,500             | 01/10/2017. | 01/01/2024.                      |
| 64990F                                                                                                                                                                                                             | PV                                                                                         | 0 | NEW YORK ST DORM AUTH ST PERSO..... |       | .. | .....2    | 1FE                                        | .....2,245,720  | ...112.192                     | .....2,243,840  | .....2,000,000  | .....2,245,720               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....4.000 | .....2.600        | FA.....   | .....0                        | .....0                  | 12/19/2019. | 02/15/2047.                      |
| 67919P                                                                                                                                                                                                             | PP                                                                                         | 2 | OKLAHOMA ST WTR RESOURCE BRD R..... |       | .. | .....1    | 1FE                                        | .....1,000,000  | ...100.076                     | .....1,000,760  | .....1,000,000  | .....1,000,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....1.730 | .....1.730        | AO.....   | .....577                      | .....0                  | 12/04/2019. | 04/01/2022.                      |
| 76222F                                                                                                                                                                                                             | EA                                                                                         | 2 | RHODE ISLAND INFRASTRUCTURE BA..... |       | .. | .....1    | 1FE                                        | .....1,505,000  | ...99.431                      | .....1,496,437  | .....1,505,000  | .....1,505,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....2.168 | .....2.160        | AO.....   | .....1,178                    | .....0                  | 12/05/2019. | 10/01/2025.                      |
| 79560Q                                                                                                                                                                                                             | DC                                                                                         | 9 | SALT LAKE CITY UT SALES TAX RE..... |       | .. | .....2    | 1FE                                        | .....717,210    | ...121.286                     | .....727,716    | .....600,000    | .....689,677                 | .....0                                   | .....(11,358)                             | .....0                                                    | .....0                                     | .....5.000 | .....2.670        | FA.....   | .....12,500                   | .....30,000             | 06/23/2017. | 02/01/2036.                      |
| 79575E                                                                                                                                                                                                             | AR                                                                                         | 9 | SALT VERDE AZ FINANCIAL CORP S..... |       | .. | .....1    | 2FE                                        | .....2,995,510  | ...129.556                     | .....4,534,460  | .....3,500,000  | .....3,135,116               | .....0                                   | .....20,004                               | .....0                                                    | .....0                                     | .....5.000 | .....6.250        | JD.....   | .....14,583                   | .....175,000            | 04/05/2011. | 12/01/2032.                      |
| 79765R                                                                                                                                                                                                             | 4R                                                                                         | 7 | SAN FRANCISCO CITY & CNTY CA P..... |       | .. | .....1    | 1FE                                        | .....580,000    | ...99.961                      | .....579,774    | .....580,000    | .....580,000                 | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....2.371 | .....2.370        | MN.....   | .....0                        | .....0                  | 12/13/2019. | 11/01/2026.                      |
| 87638Q                                                                                                                                                                                                             | FT                                                                                         | 1 | TARRANT CNTY TX CULTURAL EDU F..... |       | .. | .....2    | 1FE                                        | .....2,020,940  | ...107.243                     | .....2,144,860  | .....2,000,000  | .....2,004,556               | .....0                                   | .....(2,272)                              | .....0                                                    | .....0                                     | .....5.000 | .....4.870        | MN.....   | .....12,778                   | .....100,000            | 06/08/2011. | 11/15/2030.                      |
| 91335V                                                                                                                                                                                                             | KF                                                                                         | 2 | UNIV OF PITTSBURGH PA OF THE C..... |       | .. | .....1    | 1FE                                        | .....1,057,070  | ...105.639                     | .....1,056,390  | .....1,000,000  | .....1,056,710               | .....0                                   | .....(360)                                | .....0                                                    | .....0                                     | .....3.246 | .....2.180        | MS.....   | .....9,558                    | .....0                  | 12/13/2019. | 09/15/2025.                      |
| 914119                                                                                                                                                                                                             | V7                                                                                         | 4 | UNIV OF CINCINNATI OH RECPTS.....   |       | .. | .....2    | 1FE                                        | .....1,000,000  | ...97.978                      | .....979,780    | .....1,000,000  | .....1,000,000               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....3.254 | .....3.250        | JD.....   | .....1,717                    | .....0                  | 11/21/2019. | 06/01/2039.                      |
| 919112                                                                                                                                                                                                             | DT                                                                                         | 6 | VALDOSTA & LOWNDES CNTY GA HOS..... |       | .. | .....2    | 1FE                                        | .....2,672,950  | ...106.772                     | .....2,669,300  | .....2,500,000  | .....2,536,730               | .....0                                   | .....(19,856)                             | .....0                                                    | .....0                                     | .....5.000 | .....4.120        | AO.....   | .....31,250                   | .....125,000            | 02/17/2012. | 10/01/2041.                      |
| 2599999                                                                                                                                                                                                            | U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....                    |   |                                     |       |    |           |                                            | .....27,771,518 | XXX                            | .....30,971,106 | .....27,365,000 | .....27,623,754              | .....0                                   | .....(44,647)                             | .....0                                                    | .....0                                     | XXX        | XXX               | XXX       | .....191,279                  | .....801,250            | XXX         | XXX                              |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities |                                                                                            |   |                                     |       |    |           |                                            |                 |                                |                 |                 |                              |                                          |                                           |                                                           |                                            |            |                   |           |                               |                         |             |                                  |
| 3132D5                                                                                                                                                                                                             | 4L                                                                                         | 3 | UMBS - POOL SB8027.....             |       | .. | .....4    | 1FE                                        | .....2,974,313  | ...102.525                     | .....2,973,244  | .....2,900,000  | .....2,974,313               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....3.000 | .....2.370        | MON...    | .....7,250                    | .....0                  | 12/13/2019. | 01/01/2035.                      |
| 31339S                                                                                                                                                                                                             | PS                                                                                         | 8 | UMBS - POOL QA3133.....             |       | .. | .....4    | 1FE                                        | .....3,483,046  | ...102.966                     | .....3,481,383  | .....3,381,085  | .....3,483,046               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....3.500 | .....2.700        | MON...    | .....9,862                    | .....0                  | 11/21/2019. | 09/01/2049.                      |
| 3140JH                                                                                                                                                                                                             | JW                                                                                         | 4 | UMBS - POOL BN1176.....             |       | .. | .....4    | 1FE                                        | .....1,225,537  | ...106.479                     | .....1,250,439  | .....1,174,343  | .....1,223,931               | .....0                                   | .....(12,947)                             | .....0                                                    | .....0                                     | .....4.500 | .....2.790        | MON...    | .....4,404                    | .....35,230             | 03/13/2019. | 11/01/2048.                      |
| 3140Q9                                                                                                                                                                                                             | 5B                                                                                         | 5 | UMBS - POOL CA2641.....             |       | .. | .....4    | 1FE                                        | .....1,082,642  | ...105.702                     | .....1,097,475  | .....1,038,272  | .....1,082,642               | .....0                                   | .....(12,330)                             | .....0                                                    | .....0                                     | .....4.500 | .....3.320        | MON...    | .....3,894                    | .....31,148             | 03/14/2019. | 11/01/2048.                      |
| 3140QB                                                                                                                                                                                                             | JC                                                                                         | 3 | UMBS - POOL CA3858.....             |       | .. | .....4    | 1FE                                        | .....4,952,076  | ...104.522                     | .....4,955,370  | .....4,740,955  | .....4,952,076               | .....0                                   | .....0                                    | .....0                                                    | .....0                                     | .....3.500 | .....2.560        | MON...    | .....13,828                   | .....0                  | 12/13/2019. | 07/01/2049.                      |
| 3140X4                                                                                                                                                                                                             | TF                                                                                         | 3 | UMBS - POOL FM1449.....             |       | .. | .....4    | 1FE                                        | .....1,436,207  | ...102.955                     | .....1,433,850  | .....1,392,686  | .....1,436,207               | .....0                                   | .....(621)                                | .....0                                                    | .....0                                     | .....3.500 | .....2.890        | MON...    | .....4,062                    | .....4,062              | 10/24/2019. | 09/01/2049.                      |
| 31418D                                                                                                                                                                                                             | HD                                                                                         | 7 | UMBS - POOL MA3827.....             |       | .. | .....4    | 1FE                                        | .....3,428,727  | ...100.923                     | .....3,431,179  | .....3,399,776  | .....3,428,658               | .....0                                   | .....(69)                                 | .....0                                                    | .....0                                     | .....2.500 | .....2.270        | MON...    | .....7,083                    | .....0                  | 11/21/2019. | 11/01/2034.                      |
| 2699999                                                                                                                                                                                                            | U.S. Special Revenue - Residential Mortgage-Backed Securities.....                         |   |                                     |       |    |           |                                            | .....18,582,548 | XXX                            | .....18,622,940 | .....18,027,117 | .....18,580,873              | .....0                                   | .....(25,967)                             | .....0                                                    | .....0                                     | XXX        | XXX               | XXX       | .....50,383                   | .....70,440             | XXX         | XXX                              |

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  |
|                                                                                         |    |   |                                              | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol |           | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value |            | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |     |
| CUSIP Identification                                                                    |    |   | Description                                  |                                 |              |                                                                  | Code      |                                      |            |            |                                 |            |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |            |                                           |     |
| 31999999. Total - U.S. Special Revenue & Special Assessment Obligations.....            |    |   |                                              |                                 |              |                                                                  |           |                                      | 46,354,066 | XXX        | 49,594,046                      | 45,392,117 | 46,204,627                                        | 0                                               | (70,614)                                                               | 0                                                   | 0       | XXX                  | XXX          | XXX                                 | 241,662                    | 871,690    | XXX                                       | XXX |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations                          |    |   |                                              |                                 |              |                                                                  |           |                                      |            |            |                                 |            |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |            |                                           |     |
| 110122                                                                                  | BZ | 0 | BRISTOL-MYERS SQUIBB CO.....                 |                                 | 1            | 1FE                                                              | 498,060   | 103.105                              | 515,527    | 500,000    | 498,301                         | 0          | 241                                               | 0                                               | 0                                                                      | 2.900                                               | 2.980   | JJ.....              | 9,063        | 0                                   | 05/07/2019                 | 07/26/2024 |                                           |     |
| 125523                                                                                  | AF | 7 | CIGNA CORP.....                              |                                 | 1            | 2FE                                                              | 999,470   | 104.381                              | 1,043,814  | 1,000,000  | 999,573                         | 0          | 103                                               | 0                                               | 0                                                                      | 3.750                                               | 3.760   | JJ.....              | 17,292       | 31,042                              | 09/06/2018                 | 07/15/2023 |                                           |     |
| 26442C                                                                                  | AS | 3 | DUKE ENERGY CAROLINAS.....                   |                                 | 1            | 1FE                                                              | 1,712,008 | 103.092                              | 1,804,122  | 1,750,000  | 1,715,479                       | 0          | 3,472                                             | 0                                               | 0                                                                      | 2.950                                               | 3.270   | JD.....              | 4,302        | 51,625                              | 03/19/2019                 | 12/01/2026 |                                           |     |
| 31428X                                                                                  | BV | 7 | FEDEX CORP.....                              |                                 | 1            | 2FE                                                              | 1,990,340 | 99.242                               | 1,984,842  | 2,000,000  | 1,990,432                       | 0          | 92                                                | 0                                               | 0                                                                      | 3.100                                               | 3.150   | FA.....              | 27,039       | 0                                   | 12/02/2019                 | 08/05/2029 |                                           |     |
| 360271                                                                                  | AJ | 9 | FULTON FINANCIAL CORP.....                   |                                 |              | 2FE                                                              | 2,492,700 | 106.684                              | 2,667,120  | 2,500,000  | 2,495,889                       | 0          | 738                                               | 0                                               | 0                                                                      | 4.500                                               | 4.530   | MN.....              | 14,375       | 112,500                             | 06/08/2015                 | 11/15/2024 |                                           |     |
| 370334                                                                                  | CD | 4 | GENERAL MILLS INC.....                       |                                 | 1            | 2FE                                                              | 499,930   | 101.529                              | 507,645    | 500,000    | 499,969                         | 0          | 23                                                | 0                                               | 0                                                                      | 3.200                                               | 3.200   | AO.....              | 3,333        | 16,000                              | 04/03/2018                 | 04/16/2021 |                                           |     |
| 38143U                                                                                  | 8F | 1 | GOLDMAN SACHS GROUP INC.....                 |                                 | 2            | 1FE                                                              | 985,470   | 100.937                              | 1,009,375  | 1,000,000  | 992,710                         | 0          | 6,125                                             | 0                                               | 0                                                                      | 2.875                                               | 3.520   | FA.....              | 10,063       | 28,750                              | 10/23/2018                 | 02/25/2021 |                                           |     |
| 42824C                                                                                  | BE | 8 | HP ENTERPRISE CO.....                        |                                 | 1            | 2FE                                                              | 1,000,510 | 99.998                               | 999,986    | 1,000,000  | 1,000,507                       | 0          | (3)                                               | 0                                               | 0                                                                      | 2.250                                               | 2.230   | AO.....              | 6,750        | 0                                   | 12/13/2019                 | 04/01/2023 |                                           |     |
| 459200                                                                                  | JY | 8 | IBM CORP.....                                |                                 | 1            | 1FE                                                              | 4,138,880 | 103.594                              | 4,143,780  | 4,000,000  | 4,137,712                       | 0          | (1,168)                                           | 0                                               | 0                                                                      | 3.000                                               | 2.170   | MN.....              | 15,333       | 0                                   | 12/13/2019                 | 05/15/2024 |                                           |     |
| 46647P                                                                                  | AM | 8 | JPMORGAN CHASE & CO.....                     |                                 | 1            | 1FE                                                              | 975,930   | 106.064                              | 1,060,646  | 1,000,000  | 977,915                         | 0          | 1,985                                             | 0                                               | 0                                                                      | 3.509                                               | 3.830   | JJ.....              | 15,401       | 17,545                              | 02/21/2019                 | 01/23/2029 |                                           |     |
| 59217G                                                                                  | CT | 4 | MET LIFE GLOB FUNDING I.....                 |                                 |              | 1FE                                                              | 758,243   | 105.876                              | 794,076    | 750,000    | 756,840                         | 0          | (1,403)                                           | 0                                               | 0                                                                      | 3.600                                               | 3.350   | JJ.....              | 12,750       | 13,500                              | 02/01/2019                 | 01/11/2024 |                                           |     |
| 61746B                                                                                  | DQ | 6 | MORGAN STANLEY.....                          |                                 | 1            | 1FE                                                              | 765,608   | 106.128                              | 795,962    | 750,000    | 763,163                         | 0          | (2,444)                                           | 0                                               | 0                                                                      | 3.875                                               | 3.430   | AO.....              | 5,005        | 29,063                              | 02/07/2019                 | 04/29/2024 |                                           |     |
| 68245J                                                                                  | AB | 6 | ONEBEACON US HOLDINGS IN.....                |                                 | 1            | 1FE                                                              | 3,027,510 | 103.424                              | 3,102,744  | 3,000,000  | 3,009,146                       | 0          | (2,940)                                           | 0                                               | 0                                                                      | 4.600                                               | 4.480   | MN.....              | 19,933       | 138,000                             | 11/07/2012                 | 11/09/2022 |                                           |     |
| 693304                                                                                  | AT | 4 | PECO ENERGY CO.....                          |                                 | 1            | 1FE                                                              | 1,457,880 | 104.578                              | 1,568,681  | 1,500,000  | 1,465,270                       | 0          | 5,308                                             | 0                                               | 0                                                                      | 3.150                                               | 3.590   | AO.....              | 9,975        | 47,250                              | 08/08/2018                 | 10/15/2025 |                                           |     |
| 749607                                                                                  | AC | 1 | RLI CORP.....                                |                                 | 1            | 2FE                                                              | 5,026,350 | 106.139                              | 5,306,965  | 5,000,000  | 5,011,233                       | 0          | (2,709)                                           | 0                                               | 0                                                                      | 4.875                                               | 4.800   | MS.....              | 71,771       | 243,750                             | 09/26/2013                 | 09/15/2023 |                                           |     |
| 828807                                                                                  | DF | 1 | SIMON PROPERTY GROUP LP.....                 |                                 | 1            | 1FE                                                              | 989,300   | 98.186                               | 981,869    | 1,000,000  | 989,584                         | 0          | 284                                               | 0                                               | 0                                                                      | 2.450                                               | 2.570   | MS.....              | 7,350        | 0                                   | 09/04/2019                 | 09/13/2029 |                                           |     |
| 89214P                                                                                  | BD | 0 | TOWNEBANK/PORTSMOUTH VA.....                 |                                 | 2            | 2FE                                                              | 4,000,000 | 101.330                              | 4,053,212  | 4,000,000  | 4,000,000                       | 0          | 0                                                 | 0                                               | 0                                                                      | 4.500                                               | 4.500   | JJ.....              | 75,500       | 180,000                             | 07/12/2017                 | 07/30/2027 |                                           |     |
| 91324P                                                                                  | DR | 0 | UNITEDHEALTH GROUP INC.....                  |                                 | 1            | 1FE                                                              | 3,027,060 | 101.355                              | 3,040,653  | 3,000,000  | 3,026,872                       | 0          | (188)                                             | 0                                               | 0                                                                      | 2.375                                               | 2.170   | FA.....              | 30,875       | 0                                   | 12/16/2019                 | 08/15/2024 |                                           |     |
| 95000U                                                                                  | 2C | 6 | WELLS FARGO & COMPANY.....                   |                                 | 1            | 1FE                                                              | 2,030,620 | 105.379                              | 2,107,580  | 2,000,000  | 2,025,558                       | 0          | (5,062)                                           | 0                                               | 0                                                                      | 3.750                                               | 3.400   | JJ.....              | 32,708       | 37,500                              | 02/21/2019                 | 01/24/2024 |                                           |     |
| 976826                                                                                  | BM | 8 | WISCONSIN POWER & LIGHT.....                 |                                 | 1            | 1FE                                                              | 6,215,440 | 102.663                              | 6,159,780  | 6,000,000  | 6,213,842                       | 0          | (1,598)                                           | 0                                               | 0                                                                      | 3.000                                               | 2.560   | JJ.....              | 93,500       | 0                                   | 12/13/2019                 | 07/01/2029 |                                           |     |
| 614810                                                                                  | AB | 5 | MONTPELIER RE HOLDINGS L.....                | D                               | 1            | 1FE                                                              | 3,008,010 | 106.175                              | 3,185,250  | 3,000,000  | 3,002,598                       | 0          | (859)                                             | 0                                               | 0                                                                      | 4.700                                               | 4.660   | AO.....              | 29,767       | 141,000                             | 10/02/2012                 | 10/15/2022 |                                           |     |
| 32999999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....           |    |   |                                              |                                 |              |                                                                  |           |                                      | 45,599,319 | XXX        | 46,833,629                      | 45,250,000 | 45,572,593                                        | 0                                               | (3)                                                                    | 0                                                   | 0       | XXX                  | XXX          | XXX                                 | 512,085                    | 1,087,525  | XXX                                       | XXX |
| Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities       |    |   |                                              |                                 |              |                                                                  |           |                                      |            |            |                                 |            |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |            |                                           |     |
| 065404                                                                                  | BB | 0 | BANK 18-BN10 A5.....                         |                                 | 2            | 1FM                                                              | 5,446,484 | 107.845                              | 5,392,250  | 5,000,000  | 5,441,426                       | 0          | (5,058)                                           | 0                                               | 0                                                                      | 3.688                                               | 2.450   | MON...               | 15,367       | 15,367                              | 11/21/2019                 | 02/15/2061 |                                           |     |
| 06540X                                                                                  | BF | 7 | BANK 19-BN22 A3.....                         |                                 | 2            | 1FM                                                              | 1,514,987 | 99.670                               | 1,495,050  | 1,500,000  | 1,514,799                       | 0          | (188)                                             | 0                                               | 0                                                                      | 2.726                                               | 2.590   | MON...               | 3,408        | 3,407                               | 10/25/2019                 | 11/15/2062 |                                           |     |
| 08162C                                                                                  | AD | 2 | BENCHMARK MORTGAGE TRUST 18-B6 A4.....       |                                 | 2            | 1FM                                                              | 3,130,662 | 112.015                              | 3,096,095  | 2,764,000  | 3,129,177                       | 0          | (1,485)                                           | 0                                               | 0                                                                      | 4.261                                               | 2.530   | MON...               | 9,815        | 0                                   | 12/13/2019                 | 10/10/2051 |                                           |     |
| 125039                                                                                  | AF | 4 | CD COMMERCIAL MORTGAGE TRUST 17-CD6 A5.....  |                                 | 2            | 1FM                                                              | 1,287,418 | 105.307                              | 1,316,338  | 1,250,000  | 1,280,075                       | 0          | (3,580)                                           | 0                                               | 0                                                                      | 3.456                                               | 3.080   | MON...               | 3,600        | 43,200                              | 11/13/2017                 | 11/13/2050 |                                           |     |
| 95001X                                                                                  | BA | 3 | WELLS FARGO COMMERCIAL MORTGAG 19-C50 A..... |                                 | 2            | 1FM                                                              | 1,514,904 | 104.764                              | 1,571,460  | 1,500,000  | 1,513,971                       | 0          | (933)                                             | 0                                               | 0                                                                      | 3.466                                               | 3.330   | MON...               | 4,333        | 30,328                              | 04/29/2019                 | 05/15/2052 |                                           |     |
| 34999999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....       |    |   |                                              |                                 |              |                                                                  |           |                                      | 12,894,455 | XXX        | 12,871,193                      | 12,014,000 | 12,879,448                                        | 0                                               | (11,244)                                                               | 0                                                   | 0       | XXX                  | XXX          | XXX                                 | 36,523                     | 92,302     | XXX                                       | XXX |
| Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |    |   |                                              |                                 |              |                                                                  |           |                                      |            |            |                                 |            |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |            |                                           |     |
| 26251L                                                                                  | AC | 8 | DRYDEN SENIOR LOAN FUND 18-64A A.....        |                                 | 2            | 1FE                                                              | 1,000,000 | 98.708                               | 987,081    | 1,000,000  | 1,000,000                       | 0          | 0                                                 | 0                                               | 0                                                                      | 2.973                                               | 3.120   | JAJO...              | 6,194        | 35,485                              | 03/20/2018                 | 04/18/2031 |                                           |     |
| 36256G                                                                                  | AD | 1 | GM FINANCIAL AUTOMOBILE LEASIN 18-3 A3.....  |                                 | 2            | 1FE                                                              | 499,961   | 100.491                              | 502,459    | 500,000    | 499,990                         | 0          | 24                                                | 0                                               | 0                                                                      | 3.180                                               | 3.180   | MON...               | 486          | 15,900                              | 09/18/2018                 | 06/21/2021 |                                           |     |
| 38013F                                                                                  | AD | 3 | GM FINANCIAL SECURITIZED TERM 18-4 A3.....   |                                 | 2            | 1FE                                                              | 3,560,156 | 101.692                              | 3,559,226  | 3,500,000  | 3,557,822                       | 0          | (2,334)                                           | 0                                               | 0                                                                      | 3.210                                               | 1.910   | MON...               | 4,681        | 9,363                               | 12/10/2019                 | 10/16/2023 |                                           |     |
| 35999999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities..... |    |   |                                              |                                 |              |                                                                  |           |                                      | 5,060,117  | XXX        | 5,048,766                       | 5,000,000  | 5,057,812                                         | 0                                               | (2,310)                                                                | 0                                                   | 0       | XXX                  | XXX          | XXX                                 | 11,361                     | 60,748     | XXX                                       | XXX |
| 38999999. Total - Industrial & Miscellaneous (Unaffiliated).....                        |    |   |                                              |                                 |              |                                                                  |           |                                      | 63,553,891 | XXX        | 64,753,588                      | 62,264,000 | 63,509,853                                        | 0                                               | (13,557)                                                               | 0                                                   | 0       | XXX                  | XXX          | XXX                                 | 559,969                    | 1,240,575  | XXX                                       | XXX |
| Hybrid Securities - Issuer Obligations                                                  |    |   |                                              |                                 |              |                                                                  |           |                                      |            |            |                                 |            |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |            |                                           |     |
| 46625H                                                                                  | HA | 1 | JPMORGAN CHASE & CO.....                     |                                 | 2            | 2FE                                                              | 3,552,400 | 100.625                              | 3,445,400  | 3,424,000  | 3,424,000                       | 0          | 0                                                 | 0                                               | 0                                                                      | 5.405                                               | 7.180   | JAJO...              | 32,390       | 208,241                             | 08/24/2011                 | 12/29/2049 |                                           |     |
| 59156R                                                                                  | BP | 2 | METLIFE INC.....                             |                                 | 2            | 2FE                                                              | 2,521,875 | 101.250                              | 2,531,250  | 2,500,000  | 2,502,425                       | 0          | (5,140)                                           | 0                                               | 0                                                                      | 5.250                                               | 5.030   | JD.....              | 5,833        | 131,250                             | 11/23/2015                 | 12/29/2049 |                                           |     |
| 42999999. Hybrid Securities - Issuer Obligations.....                                   |    |   |                                              |                                 |              |                                                                  |           |                                      | 6,074,275  | XXX        | 5,976,650                       | 5,924,000  | 5,926,425                                         | 0                                               | (5,140)                                                                | 0                                                   | 0       | XXX                  | XXX          | XXX                                 | 38,223                     | 339,491    | XXX                                       | XXX |

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  | n | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
|                                         |             |       |   |           |                                            |             |                                |            |           |                              |                                          |                                           |                                                           |                                            |          |                   |           |                               |                         |          |                                  |
| 4899999. Total - Hybrid Securities..... |             |       |   |           |                                            | 6,074,275   | XXX                            | 5,976,650  | 5,924,000 | 5,926,425                    | .0                                       | (5,140)                                   | .0                                                        | .0                                         | XXX      | XXX               | XXX       | 38,223                        | 339,491                 | XXX      | XXX                              |

Unaffiliated Bank Loans - Acquired

|        |    |   |                                             |       |    |        |     |                |              |                |                |                |                |              |                |        |             |              |          |             |              |             |             |
|--------|----|---|---------------------------------------------|-------|----|--------|-----|----------------|--------------|----------------|----------------|----------------|----------------|--------------|----------------|--------|-------------|--------------|----------|-------------|--------------|-------------|-------------|
| 00076V | AQ | 3 | ABG INTERMEDIATE HOLDINGS 2 TL B.....       | ..    | .. | .....2 | 4FE | .....651,859   | ...100.208   | .....657,456   | .....656,092   | .....653,536   | .....29,489    | .....767     | .....0         | .....0 | .....5.299  | .....5.460   | MON...   | .....97     | .....39,175  | 10/30/2018. | 09/27/2024. |
| 00187U | AE | 8 | AP EXHAUST ACQUISITION LLC TL B.....        | ..... | .. | .....6 | FE  | .....72,623    | ..44.167     | .....72,623    | .....164,428   | .....72,623    | .....15,143    | .....610     | .....90,939    | .....0 | .....6.901  | .....7.410   | FMAN.    | .....1,576  | .....12,445  | 05/09/2017. | 05/10/2024. |
| 00215K | AB | 2 | ASP CHROMAFLO INTERMEDIATE HOLD TL 2L.....  | ..... | .. | .....2 | 5FE | .....132,883   | .....96.000  | .....129,312   | .....134,700   | .....129,312   | .....(1,723)   | .....(575)   | .....0         | .....0 | .....9.799  | .....10.140  | MON..... | .....37     | .....15,165  | 03/23/2017. | 11/18/2024. |
| 00215P | AC | 9 | ASP MCS ACQUISITION TL B.....               | ..... | .. | .....6 | FE  | .....223,030   | .....46.400  | .....236,560   | .....509,828   | .....223,030   | .....94,955    | .....0       | .....287,529   | .....0 | .....6.637  | .....29.910  | MJSD..   | .....1,786  | .....34,621  | 05/12/2017. | 05/20/2024. |
| 00216U | AC | 7 | ASP UNIFRAX HOLDINGS INC TL B.....          | ..... | .. | .....2 | 4FE | .....704,173   | .....91.225  | .....658,853   | .....722,229   | .....658,853   | .....(46,484)  | .....1,296   | .....0         | .....0 | .....5.694  | .....6.210   | MJSD..   | .....114    | .....21,783  | 06/12/2019. | 12/12/2025. |
| 00241Y | AQ | 7 | AVSC HOLDING CORP TL 2L.....                | ..... | .. | .....2 | 5FE | .....598,180   | .....94.000  | .....566,538   | .....602,700   | .....566,538   | .....(12,937)  | .....883     | .....0         | .....0 | .....9.159  | .....9.270   | FMAN.    | .....9,354  | .....59,881  | 02/23/2018. | 09/01/2025. |
| 00241Y | AR | 5 | AVSC HOLDING CORP TL B.....                 | ..... | .. | .....2 | 4FE | .....469,361   | .....99.750  | .....477,703   | .....478,900   | .....469,645   | .....0         | .....285     | .....0         | .....0 | .....6.486  | .....6.930   | JAJO...  | .....6,730  | .....6       | 11/15/2019. | 10/15/2026. |
| 00769E | AS | 9 | ADVANTAGE SALES & MARKETING TL B.....       | ..... | .. | .....2 | 4FE | .....971,994   | .....96.575  | .....957,860   | .....991,830   | .....957,860   | .....82,409    | .....4,373   | .....0         | .....0 | .....5.049  | .....5.450   | MON...   | .....139    | .....55,667  | 08/01/2017. | 07/23/2021. |
| 00769E | AW | 0 | ADVANTAGE SALES & MARKETING TL B2.....      | ..... | .. | .....2 | 4FE | .....979,230   | .....96.458  | .....973,758   | .....1,009,515 | .....973,758   | .....78,546    | .....6,110   | .....0         | .....0 | .....5.049  | .....5.630   | MON..... | .....142    | .....56,660  | 04/26/2017. | 07/23/2021. |
| 00900Y | AD | 8 | AIMBRIDGE ACQUISITION CO INC TL B 1L.....   | ..... | .. | .....2 | 4FE | .....228,553   | .....100.750 | .....230,844   | .....229,126   | .....228,598   | .....0         | .....44      | .....0         | .....0 | .....5.542  | .....5.650   | MON...   | .....176    | .....1,821   | 10/23/2019. | 02/02/2026. |
| 00956F | AM | 2 | AIRX HOLDINGS INC TL.....                   | ..... | .. | .....2 | 4FE | .....745,550   | .....97.750  | .....735,948   | .....752,888   | .....735,299   | .....23,228    | .....1,283   | .....0         | .....0 | .....6.299  | .....6.530   | MON...   | .....132    | .....48,436  | 09/03/2019. | 04/28/2025. |
| 01373Y | AB | 8 | ALCHEMY US HOLDCO 1 LLC TL B.....           | ..... | .. | .....2 | 4FE | .....505,433   | .....98.063  | .....502,170   | .....512,089   | .....502,170   | .....(4,144)   | .....839     | .....0         | .....0 | .....7.239  | .....7.570   | MON...   | .....1,648  | .....41,641  | 06/06/2019. | 10/10/2025. |
| 01860Y | AJ | 1 | ALLIANCE HEALTHCARE SERVICES TL B.....      | ..... | .. | .....2 | 4FE | .....1,795,226 | .....92.000  | .....1,668,291 | .....1,813,360 | .....1,668,291 | .....(108,664) | .....3,088   | .....0         | .....0 | .....6.299  | .....6.470   | MON...   | .....317    | .....124,394 | 10/20/2017. | 10/24/2023. |
| 03167D | AH | 7 | AMNEAL PHARMACEUTICALS LLC TL B.....        | ..... | .. | .....2 | 4FE | .....115,518   | .....89.550  | .....136,330   | .....152,239   | .....116,447   | .....0         | .....1,020   | .....0         | .....0 | .....5.312  | .....11.250  | MON..... | .....22     | .....1,080   | 10/17/2019. | 05/04/2025. |
| 04761P | AF | 2 | ATKINS NUTRITIONALS HOLDINGS TL B.....      | ..... | .. | .....2 | 4FE | .....152,733   | .....100.625 | .....154,459   | .....153,500   | .....152,747   | .....0         | .....15      | .....0         | .....0 | .....5.734  | .....5.920   | JAJO...  | .....1,345  | .....0       | 11/04/2019. | 07/07/2024. |
| 05349U | BC | 5 | AVAYA INC TL B.....                         | ..... | .. | .....2 | 4FE | .....891,339   | .....97.950  | .....882,235   | .....900,699   | .....882,235   | .....10,578    | .....2,831   | .....0         | .....0 | .....5.989  | .....6.250   | MON...   | .....2,398  | .....61,653  | 12/12/2018. | 12/15/2024. |
| 05543C | AC | 0 | BOBS DISCOUNT FURNITURE TL.....             | ..... | .. | .....2 | 4FE | .....186,205   | .....96.000  | .....179,655   | .....187,141   | .....179,655   | .....6,713     | .....310     | .....0         | .....0 | .....7.049  | .....7.170   | MON...   | .....37     | .....14,261  | 06/12/2018. | 08/14/2023. |
| 05850D | AB | 7 | BALL METALPACK FINCO LLC TL B 2L.....       | ..... | .. | .....2 | 5FE | .....271,241   | .....79.833  | .....220,100   | .....275,700   | .....220,100   | .....(51,745)  | .....1,198   | .....0         | .....0 | .....10.658 | .....10.960  | FMAN.    | .....2,694  | .....28,442  | 07/30/2018. | 07/31/2026. |
| 05850F | AB | 2 | BALL METALPACK FINCO LLC TL B.....          | ..... | .. | .....2 | 4FE | .....1,291,645 | .....87.750  | .....1,139,114 | .....1,298,136 | .....1,139,114 | .....(119,648) | .....2,847   | .....0         | .....0 | .....6.408  | .....6.480   | FMAN.    | .....7,626  | .....82,925  | 07/26/2018. | 07/31/2025. |
| 08948E | AB | 3 | BIG RIVER STEEL LLC TL B.....               | ..... | .. | .....2 | 4FE | .....648,763   | .....99.750  | .....653,678   | .....655,316   | .....650,013   | .....6,757     | .....(3,837) | .....0         | .....0 | .....6.944  | .....7.180   | MJSD..   | .....126    | .....49,530  | 08/15/2017. | 08/23/2023. |
| 10524M | AN | 7 | BRAND ENERGY TL.....                        | ..... | .. | .....2 | 4FE | .....1,166,215 | .....99.625  | .....1,173,578 | .....1,177,995 | .....1,173,578 | .....56,335    | .....1,269   | .....0         | .....0 | .....6.293  | .....6.350   | JAJO...  | .....17,709 | .....78,941  | 06/16/2017. | 06/21/2024. |
| 10566U | AC | 2 | BRAVE PARENT HOLDINGS INC TL.....           | ..... | .. | .....2 | 4FE | .....831,960   | .....97.417  | .....812,857   | .....834,410   | .....812,857   | .....9,519     | .....228     | .....0         | .....0 | .....5.927  | .....6.010   | JAJO...  | .....8,518  | .....45,509  | 10/01/2018. | 04/18/2025. |
| 11823L | AH | 8 | HERCULES (BUCKEYE) MERGER SUB LLC TL.....   | ..... | .. | .....2 | 3FE | .....213,428   | .....100.792 | .....216,199   | .....214,500   | .....213,428   | .....0         | .....0       | .....0         | .....0 | .....4.530  | .....4.680   | MON...   | .....794    | .....391     | 10/16/2019. | 11/01/2026. |
| 12509E | AB | 6 | CCS-CMGC HOLDINGS INC TL.....               | ..... | .. | .....2 | 4FE | .....635,399   | .....97.500  | .....625,772   | .....641,817   | .....625,772   | .....4,877     | .....1,592   | .....0         | .....0 | .....7.299  | .....7.550   | MON...   | .....130    | .....47,579  | 09/25/2018. | 10/01/2025. |
| 15672U | AC | 2 | CERENCE INC TL B.....                       | ..... | .. | .....2 | 4FE | .....435,690   | .....94.750  | .....439,166   | .....463,500   | .....436,659   | .....0         | .....969     | .....0         | .....0 | .....7.780  | .....9.400   | MON...   | .....2,971  | .....5,587   | 09/27/2019. | 10/01/2024. |
| 16308T | AB | 7 | DAIRYLAND USA CORP(CHEFS WAREHOUSE) TL..... | ..... | .. | .....2 | 4FE | .....758,928   | .....99.875  | .....757,979   | .....758,928   | .....757,979   | .....6,011     | .....0       | .....0         | .....0 | .....5.300  | .....5.620   | MON..... | .....112    | .....44,529  | 12/13/2017. | 06/22/2022. |
| 17026C | AC | 1 | CHLOE OX PARENT LLC TL B.....               | ..... | .. | .....2 | 4FE | .....1,372,868 | .....99.375  | .....1,362,670 | .....1,371,240 | .....1,362,670 | .....(10,024)  | .....(189)   | .....0         | .....0 | .....6.444  | .....6.560   | MJSD..   | .....245    | .....96,690  | 07/12/2018. | 12/23/2024. |
| 20038G | AB | 4 | COMFORT HOLDING (INNOCOR) TL.....           | ..... | .. | .....2 | 5FE | .....1,109,798 | .....99.313  | .....1,113,307 | .....1,121,008 | .....1,113,307 | .....66,450    | .....(2,668) | .....0         | .....0 | .....6.549  | .....6.700   | MON...   | .....204    | .....79,741  | 01/25/2018. | 02/05/2024. |
| 20363A | AF | 3 | COMMUNITY CARE HEALTH NETWORK TL.....       | ..... | .. | .....2 | 4FE | .....731,990   | .....98.500  | .....722,818   | .....733,825   | .....722,818   | .....10,971    | .....38      | .....0         | .....0 | .....6.549  | .....6.630   | MON...   | .....134    | .....52,229  | 02/09/2018. | 02/17/2025. |
| 21038K | AE | 7 | CONSTELLIS HOLDINGS LLC TL B.....           | ..... | .. | .....2 | 6FE | .....510,185   | .....40.000  | .....510,185   | .....1,275,463 | .....510,185   | .....63,152    | .....0       | .....764,646   | .....0 | .....6.927  | .....34.020  | JAJO...  | .....15,216 | .....81,167  | 04/18/2017. | 04/21/2024. |
| 21038K | AG | 2 | CONSTELLIS HOLDINGS LLC TL 2L.....          | ..... | .. | .....2 | 6FE | .....103,215   | .....7.500   | .....103,215   | .....1,376,200 | .....103,215   | .....71,852    | .....0       | .....1,269,146 | .....0 | .....10.927 | .....147.600 | JAJO...  | .....25,899 | .....133,933 | 04/18/2017. | 04/21/2025. |
| 22051U | AM | 7 | VERTIV INTERMEDIATE TL B.....               | ..... | .. | .....2 | 4FE | .....726,970   | .....99.661  | .....746,912   | .....749,453   | .....741,987   | .....60,861    | .....2,872   | .....0         | .....0 | .....5.927  | .....6.220   | JAJO...  | .....7,650  | .....45,302  | 09/30/2016. | 11/30/2023. |
| 23243F | AB | 1 | CYANCO INTERMEDIATE CORP TL.....            | ..... | .. | .....2 | 4FE | .....865,840   | .....100.125 | .....869,095   | .....868,010   | .....867,854   | .....29,572    | .....1,376   | .....0         | .....0 | .....5.299  | .....5.350   | MON...   | .....128    | .....50,713  | 03/08/2018. | 03/16/2025. |
| 24022K | AB | 5 | DCERT BUYER INC TL 1L.....                  | ..... | .. | .....2 | 4FE | .....811,466   | .....100.225 | .....815,330   | .....813,500   | .....811,483   | .....0         | .....17      | .....0         | .....0 | .....5.799  | .....5.910   | MON...   | .....131    | .....8,984   | 08/08/2019. | 10/16/2026. |
| 24701P | AC | 0 | DELIVER BUYER INC TL B.....                 | ..... | .. | .....2 | 4FE | .....724,943   | .....100.438 | .....735,063   | .....731,857   | .....729,803   | .....14,620    | .....(1,109) | .....0         | .....0 | .....6.944  | .....7.040   | MJSD..   | .....141    | .....59,874  | 05/11/2018. | 05/01/2024. |
| 25277B | AB | 4 | DIAMOND SPORTS GROUP LLC TL B.....          | ..... | .. | .....2 | 3FE | .....619,129   | .....99.792  | .....620,946   | .....622,241   | .....619,266   | .....0         | .....144     | .....0         | .....0 | .....5.030  | .....5.180   | MON...   | .....696    | .....10,825  | 07/18/2019. | 08/24/2026. |
| 28031F | AD | 2 | EDGEWATER GENERATION LLC TL B.....          | ..... | .. | .....2 | 3FE | .....495,622   | .....95.500  | .....475,101   | .....497,487   | .....475,101   | .....(20,521)  | .....9       | .....0         | .....0 | .....5.549  | .....5.680   | MON..... | .....77     | .....9,026   | 08/01/2019. | 12/13/2025. |
| 29216J | AC | 1 | EMPLOYBRIDGE LLC TL B.....                  | ..... | .. | .....2 | 4FE | .....784,500   | .....98.083  | .....775,962   | .....791,128   | .....775,962   | .....(782)     | .....2,944   | .....0         | .....0 | .....6.444  | .....6.560   | MJSD..   | .....142    | .....55,785  | 12/12/2018. | 04/18/2025. |
| 29279E | AB | 8 | ELECTRICAL COMPONENTS INTERNATIONAL TL..... | ..... | .. | .....2 | 4FE | .....983,146   | .....92.000  | .....913,631   | .....993,077   | .....913,631   | .....(48,453)  | .....3,823   | .....0         | .....0 | .....6.194  | .....6.370   | MJSD..   | .....171    | .....67,508  | 06/22/2018. | 06/26/2025. |

**SCHEDULE D - PART 1**

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

E10.3

| 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 |   |  | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 29279E | AF                   | 9 |  |       |                                 | 2            | 5FE         | 907,382                              | 86.000     | 830,158   | 965,300                         | (87,286)                                          | 10,062                                          | 0                                                                      | 0                                                   | 10.444   | 11.590               | MJSD         | 280                                 | 107,214                    | 06/22/2018. | 06/26/2026.                               |
| 29373U | AC                   | 5 |  |       |                                 | 2            | 4FE         | 938,248                              | 85.050     | 799,979   | 940,599                         | (75,522)                                          | 1,096                                           | 0                                                                      | 0                                                   | 5.549    | 5.630                | MON          | 145                                 | 57,371                     | 09/28/2018. | 10/10/2025.                               |
| 31850F | AT                   | 9 |  |       |                                 |              | 4FE         | 1,074,401                            | 98.875     | 1,073,045 | 1,085,254                       | (1,073,045)                                       | 1,849                                           | 0                                                                      | 0                                                   | 6.806    | 7.040                | JAJO         | 18,261                              | 66,572                     | 01/03/2017. | 01/05/2024.                               |
| 34721H | AB                   | 5 |  |       |                                 | 2            | 4FE         | 232,534                              | 96.250     | 234,238   | 243,364                         | 4,962                                             | 2,129                                           | 0                                                                      | 0                                                   | 5.908    | 6.980                | JAJO         | 3,644                               | 13,423                     | 11/15/2018. | 10/19/2023.                               |
| 36165Y | AB                   | 6 |  |       |                                 | 2            | 4FE         | 550,749                              | 97.167     | 551,698   | 567,783                         | (2,254)                                           | 2,716                                           | 0                                                                      | 0                                                   | 6.299    | 6.910                | MON          | 99                                  | 41,979                     | 06/29/2018. | 08/01/2025.                               |
| 37249U | AN                   | 6 |  |       |                                 | 2            | 4FE         | 742,011                              | 100.438    | 752,083   | 748,803                         | 16,076                                            | 1,365                                           | 0                                                                      | 0                                                   | 5.562    | 5.760                | MON          | 116                                 | 43,486                     | 06/12/2019. | 07/02/2025.                               |
| 37610G | AB                   | 4 |  |       |                                 | 2            | 4FE         | 337,867                              | 100.250    | 342,133   | 341,280                         | 2,776                                             | 1,350                                           | 0                                                                      | 0                                                   | 6.299    | 6.500                | MON          | 60                                  | 23,728                     | 08/10/2018. | 08/29/2025.                               |
| 38019U | AB                   | 8 |  |       |                                 | 2            | 4FE         | 500,029                              | 95.833     | 484,033   | 505,080                         | (5,992)                                           | 1,084                                           | 0                                                                      | 0                                                   | 8.299    | 8.500                | MON          | 116                                 | 44,890                     | 12/21/2017. | 12/22/2024.                               |
| 38750B | AB                   | 3 |  |       |                                 | 2            | 3FE         | 1,082,763                            | 99.000     | 1,082,763 | 1,093,700                       | (108)                                             | 108                                             | 0                                                                      | 0                                                   | 5.549    | 5.790                | MON          | 169                                 | 7,597                      | 11/01/2019. | 11/09/2026.                               |
| 40426B | AC                   | 1 |  |       |                                 | 2            | 4FE         | 590,527                              | 100.208    | 594,729   | 593,494                         | 20,280                                            | (790)                                           | 0                                                                      | 0                                                   | 5.799    | 5.900                | MON          | 96                                  | 38,108                     | 09/30/2016. | 10/05/2023.                               |
| 40435Y | AB                   | 2 |  |       |                                 | 2            | 4FE         | 1,056,772                            | 99.375     | 1,055,444 | 1,062,083                       | 23,856                                            | 1,401                                           | 0                                                                      | 0                                                   | 5.299    | 5.410                | MON          | 156                                 | 62,785                     | 03/16/2018. | 03/20/2025.                               |
| 42329D | AF                   | 4 |  |       |                                 | 2            | 4FE         | 79,481                               | 95.000     | 79,691    | 83,885                          | 0                                                 | 133                                             | 0                                                                      | 0                                                   | 5.694    | 7.050                | MJSD         | 13                                  | 842                        | 10/21/2019. | 09/30/2024.                               |
| 43455J | AS                   | 7 |  |       |                                 |              | 5FE         | 663,727                              | 96.250     | 662,008   | 687,800                         | (16,365)                                          | 3,623                                           | 0                                                                      | 0                                                   | 11.299   | 11.800               | MON          | 216                                 | 82,188                     | 11/09/2016. | 11/21/2024.                               |
| 43455J | AT                   | 5 |  |       |                                 | 2            | 4FE         | 137,972                              | 99.375     | 138,357   | 139,228                         | 1,648                                             | 271                                             | 0                                                                      | 0                                                   | 5.799    | 5.930                | MON          | 22                                  | 8,873                      | 08/13/2018. | 11/21/2023.                               |
| 44325H | AB                   | 4 |  |       |                                 | 2            | 4FE         | 1,238,304                            | 99.375     | 1,239,864 | 1,247,662                       | 54,125                                            | 2,542                                           | 0                                                                      | 0                                                   | 5.299    | 5.400                | MON          | 184                                 | 72,927                     | 06/27/2017. | 06/30/2024.                               |
| 44958A | AJ                   | 6 |  |       |                                 | 2            | 4FE         | 305,165                              | 100.300    | 307,619   | 306,699                         | 7,725                                             | 550                                             | 0                                                                      | 0                                                   | 5.799    | 5.910                | MON          | 49                                  | 19,439                     | 05/21/2018. | 05/23/2025.                               |
| 45321N | AB                   | 2 |  |       |                                 | 2            | 5FE         | 484,110                              | 85.500     | 418,095   | 489,000                         | (67,083)                                          | 1,068                                           | 0                                                                      | 0                                                   | 9.736    | 10.020               | JAJO         | 10,315                              | 37,790                     | 11/20/2018. | 01/11/2027.                               |
| 46049B | AB                   | 7 |  |       |                                 | 2            | 4FE         | 258,430                              | 82.000     | 238,104   | 290,371                         | (21,786)                                          | 1,862                                           | 0                                                                      | 0                                                   | 6.780    | 9.850                | MON          | 1,619                               | 5,539                      | 08/13/2019. | 05/01/2024.                               |
| 46049B | AD                   | 3 |  |       |                                 | 2            | 5FE         | 253,655                              | 67.000     | 175,205   | 261,500                         | (73,816)                                          | 596                                             | 0                                                                      | 0                                                   | 10.780   | 11.580               | MON          | 2,330                               | 29,936                     | 04/20/2018. | 05/01/2025.                               |
| 46184G | AB                   | 1 |  |       |                                 | 2            | 4FE         | 182,108                              | 96.500     | 183,650   | 190,311                         | 0                                                 | 238                                             | 0                                                                      | 0                                                   | 4.927    | 5.890                | JAJO         | 1,615                               | 769                        | 09/20/2019. | 03/28/2025.                               |
| 47117F | AK                   | 3 |  |       |                                 | 2            | 5FE         | 226,031                              | 64.000     | 226,031   | 353,174                         | 10,802                                            | 2,445                                           | 117,875                                                                | 0                                                   | 9.944    | 11.550               | MJSD         | 98                                  | 37,436                     | 07/31/2015. | 06/30/2022.                               |
| 48234K | AC                   | 6 |  |       |                                 | 2            | 4FE         | 147,997                              | 83.000     | 122,004   | 146,993                         | (21,843)                                          | (204)                                           | 0                                                                      | 0                                                   | 6.549    | 6.650                | MON          | 27                                  | 10,800                     | 10/19/2016. | 10/20/2023.                               |
| 50226B | AD                   | 0 |  |       |                                 | 2            | 4FE         | 509,096                              | 92.042     | 473,315   | 514,238                         | (15,739)                                          | 554                                             | 0                                                                      | 0                                                   | 7.735    | 7.860                | MON          | 2,210                               | 44,015                     | 04/21/2017. | 05/01/2023.                               |
| 51187G | AC                   | 6 |  |       |                                 | 2            | 4FE         | 1,017,186                            | 99.625     | 1,015,717 | 1,019,540                       | 25,298                                            | (248)                                           | 0                                                                      | 0                                                   | 6.148    | 6.240                | MJSD         | 2,438                               | 66,680                     | 06/15/2018. | 12/16/2024.                               |
| 53226D | AD                   | 0 |  |       |                                 | 2            | 4FE         | 1,277,088                            | 100.250    | 1,286,715 | 1,283,506                       | 12,835                                            | (3,608)                                         | 0                                                                      | 0                                                   | 6.427    | 6.520                | JAJO         | 14,207                              | 91,572                     | 11/20/2017. | 11/29/2024.                               |
| 53226G | AG                   | 6 |  |       |                                 | 2            | 3FE         | 1,451,811                            | 91.550     | 1,337,584 | 1,461,042                       | (43,905)                                          | 2,411                                           | 0                                                                      | 0                                                   | 5.549    | 5.800                | MON          | 225                                 | 88,977                     | 11/15/2018. | 01/30/2024.                               |
| 53226G | AH                   | 4 |  |       |                                 | 2            | 3FE         | 81,889                               | 91.550     | 75,442    | 82,405                          | (2,475)                                           | 112                                             | 0                                                                      | 0                                                   | 5.549    | 5.810                | MON          | 13                                  | 5,026                      | 11/15/2018. | 01/30/2024.                               |
| 55292H | AB                   | 9 |  |       |                                 | 2            | 4FE         | 864,479                              | 94.250     | 816,814   | 866,646                         | (21,194)                                          | 84                                              | 0                                                                      | 0                                                   | 6.280    | 6.410                | MON          | 4,471                               | 55,147                     | 07/13/2018. | 11/30/2025.                               |
| 55303B | AC                   | 7 |  |       |                                 | 2            | 5FE         | 858,726                              | 99.563     | 863,609   | 867,400                         | 73,146                                            | 1,129                                           | 0                                                                      | 0                                                   | 9.299    | 9.490                | MON          | 224                                 | 87,545                     | 08/16/2017. | 09/15/2025.                               |
| 55336C | AB                   | 8 |  |       |                                 | 2            | 4FE         | 766,916                              | 99.750     | 797,202   | 799,200                         | 0                                                 | 366                                             | 0                                                                      | 0                                                   | 7.213    | 8.080                | MON          | 4,197                               | 3,572                      | 11/06/2019. | 11/06/2026.                               |
| 56388V | AC                   | 9 |  |       |                                 | 2            | 4FE         | 319,712                              | 100.125    | 323,345   | 322,942                         | 0                                                 | 212                                             | 0                                                                      | 0                                                   | 5.944    | 6.150                | MJSD         | 53                                  | 7,614                      | 07/25/2019. | 08/06/2026.                               |
| 57810J | AC                   | 2 |  |       |                                 | 2            | 4FE         | 1,077,988                            | 93.000     | 1,016,999 | 1,093,547                       | (46,406)                                          | 765                                             | 0                                                                      | 0                                                   | 6.299    | 6.730                | MON          | 191                                 | 50,001                     | 09/04/2019. | 02/28/2025.                               |
| 60935Q | AJ                   | 5 |  |       |                                 | 2            | 4FE         | 413,410                              | 90.000     | 377,735   | 419,705                         | (36,219)                                          | 575                                             | 0                                                                      | 0                                                   | 7.799    | 8.350                | MON          | 91                                  | 16,473                     | 06/11/2019. | 06/30/2023.                               |
| 62871N | AK                   | 1 |  |       |                                 | 2            | 4FE         | 496,542                              | 100.000    | 499,037   | 499,037                         | 25,576                                            | (487)                                           | 0                                                                      | 0                                                   | 4.944    | 5.030                | MJSD         | 69                                  | 27,599                     | 06/19/2017. | 07/01/2024.                               |
| 62924D | AB                   | 0 |  |       |                                 | 2            | 4FE         | 1,497,344                            | 99.125     | 1,498,965 | 1,512,197                       | 14,186                                            | (4,722)                                         | 0                                                                      | 0                                                   | 6.799    | 6.960                | MON          | 286                                 | 114,015                    | 06/28/2016. | 04/19/2023.                               |
| 67U54B | AC                   | 0 |  |       |                                 | 2            | 4FE         | 753,792                              | 97.125     | 748,029   | 770,171                         | 12,468                                            | 1,695                                           | 0                                                                      | 0                                                   | 6.299    | 6.680                | MON          | 135                                 | 51,639                     | 07/23/2019. | 10/26/2023.                               |
| 68162R | AC                   | 5 |  |       |                                 | 2            | 4FE         | 1,131,605                            | 84.514     | 964,794   | 1,141,579                       | (82,497)                                          | 2,055                                           | 0                                                                      | 0                                                   | 5.927    | 6.000                | JAJO         | 11,653                              | 74,977                     | 08/28/2018. | 10/10/2024.                               |
| 68162R | AD                   | 3 |  |       |                                 | 2            | 4FE         | 20,069                               | 83.594     | 16,797    | 20,094                          | (1,513)                                           | (17)                                            | 0                                                                      | 0                                                   | 5.427    | 5.480                | JAJO         | 188                                 | 1,218                      | 03/28/2018. | 10/10/2024.                               |
| 68347R | AF                   | 6 |  |       |                                 |              | 4FE         | 1,083,843                            | 92.000     | 1,283,860 | 1,395,500                       | 166,762                                           | 0                                               | 312,801                                                                | 0                                                   | 7.159    | 16.840               | FMAN         | 13,045                              | 98,811                     | 12/11/2013. | 11/27/2022.                               |
| 69361C | AJ                   | 0 |  |       |                                 | 2            | 4FE         | 471,652                              | 99.083     | 472,048   | 476,416                         | 8,264                                             | 503                                             | 0                                                                      | 0                                                   | 5.489    | 5.720                | MON          | 1,162                               | 29,094                     | 10/05/2017. | 10/11/2024.                               |
| 71913Y | AC                   | 6 |  |       |                                 | 2            | 4FE         | 321,803                              | 93.333     | 301,678   | 323,227                         | (14,477)                                          | 176                                             | 0                                                                      | 0                                                   | 5.494    | 5.630                | MON          | 691                                 | 13,887                     | 07/19/2019. | 03/01/2025.                               |

**SCHEDULE D - PART 1**

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

E10.4

| 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  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation<br>and<br>Admini-<br>strative<br>Symbol | Rate Used<br>to Obtain<br>Fair Value | Fair Value   | Par Value      | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of     | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired    | Stated<br>Contractual<br>Maturity<br>Date |
| 72913G | AG                   | 4 | PLH GROUP INC TL B.....                      | ..... | ..                              | .....2       | ....4FE                                                          | .....338,904                         | .....96.000  | .....335,410   | .....349,385                    | .....(5,858)                                      | .....2,897                                      | .....0                                                                 | .....0                                              | .....7.893  | .....8.670           | FMAN.        | .....4,213                          | .....30,469                | 08/01/2018. | 08/07/2023.                               |
| 74045B | AC                   | 1 | PREGIS TOPCO CORP TL B.....                  | ..... | ..                              | .....2       | ....4FE                                                          | .....732,221                         | .....99.969  | .....735,672   | .....735,900                    | .....0                                            | .....456                                        | .....0                                                                 | .....0                                              | .....5.799  | .....5.960           | MON...       | .....119                            | .....18,280                | 07/25/2019. | 07/31/2026.                               |
| 74274L | AC                   | 1 | PRIORITY PAYMENT SYSTEMS TL.....             | ..... | ..                              | .....        | ....4FE                                                          | .....796,990                         | .....97.500  | .....792,924   | .....813,256                    | .....(9,449)                                      | .....2,426                                      | .....0                                                                 | .....0                                              | .....6.800  | .....7.280           | MON...       | .....154                            | .....59,957                | 12/28/2016. | 01/03/2023.                               |
| 76100L | AH                   | 5 | RESEARCH NOW GROUP INC TL B.....             | ..... | ..                              | .....2       | ....4FE                                                          | .....299,618                         | .....99.850  | .....313,805   | .....314,277                    | .....0                                            | .....1,879                                      | .....0                                                                 | .....0                                              | .....7.409  | .....8.260           | FMAN.        | .....3,946                          | .....21,194                | 01/02/2018. | 12/20/2024.                               |
| 78411E | AC                   | 2 | SPECIALTYCARE INC TL.....                    | ..... | ..                              | .....2       | ....4FE                                                          | .....98,485                          | .....96.875  | .....95,887    | .....98,980                     | .....(207)                                        | .....85                                         | .....0                                                                 | .....0                                              | .....5.280  | .....5.390           | MON...       | .....462                            | .....6,177                 | 08/18/2017. | 09/01/2023.                               |
| 78662T | AB                   | 7 | SAGE BORROWCO LLC TL B.....                  | ..... | ..                              | .....2       | ....4FE                                                          | .....427,315                         | .....100.625 | .....434,329   | .....431,631                    | .....0                                            | .....578                                        | .....0                                                                 | .....0                                              | .....6.549  | .....6.790           | MON...       | .....79                             | .....15,474                | 06/06/2019. | 06/20/2026.                               |
| 82087U | AH                   | 0 | SHEARERS FOODS LLC TL.....                   | ..... | ..                              | .....2       | ....4FE                                                          | .....1,214,567                       | .....99.875  | .....1,216,089 | .....1,217,611                  | .....0                                            | .....253                                        | .....0                                                                 | .....0                                              | .....6.049  | .....6.240           | MON...       | .....205                            | .....15,329                | 09/27/2019. | 03/31/2022.                               |
| 84763N | AB                   | 6 | KPEX HOLDINGS INC (SPECTRUM PLASTIC) T.....  | ..... | ..                              | .....2       | ....4FE                                                          | .....368,419                         | .....92.250  | .....340,291   | .....368,880                    | .....(9,981)                                      | .....(162)                                      | .....0                                                                 | .....0                                              | .....5.049  | .....5.130           | MON...       | .....52                             | .....20,630                | 01/26/2018. | 01/31/2025.                               |
| 85772E | AB                   | 2 | PERFORM CONTENT SERVICES LTD/STATS TL B..... | ..... | ..                              | .....2       | ....4FE                                                          | .....226,863                         | .....97.000  | .....222,421   | .....229,300                    | .....(4,587)                                      | .....146                                        | .....0                                                                 | .....0                                              | .....7.300  | .....7.530           | FA.....      | .....6,603                          | .....3,949                 | 12/18/2019. | 07/10/2026.                               |
| 86736L | AD                   | 9 | SUNGARD AS NEW HOLDINGS III EXIT TL 2L.....  | ..... | ..                              | .....        | ....5FE                                                          | .....332,453                         | .....59.000  | .....337,507   | .....572,045                    | .....0                                            | .....6,533                                      | .....191,440                                                           | .....0                                              | .....5.890  | .....9.280           | FMAN.        | .....5,335                          | .....22,360                | 05/09/2019. | 11/03/2022.                               |
| 86736L | AD                   | 5 | SUNGARD AS NEW HOLDINGS III TL DD PIK E..... | ..... | ..                              | .....        | ....4FE                                                          | .....84,893                          | .....91.500  | .....77,677    | .....84,893                     | .....(7,216)                                      | .....0                                          | .....0                                                                 | .....0                                              | .....9.390  | .....8.990           | FMAN.        | .....1,262                          | .....16,041                | 05/03/2019. | 02/03/2022.                               |
| 87164G | AM                   | 5 | SYNIVERSE HOLDINGS INC TL.....               | ..... | ..                              | .....2       | ....4FE                                                          | .....646,537                         | .....92.946  | .....607,000   | .....653,068                    | .....23,559                                       | .....1,168                                      | .....0                                                                 | .....0                                              | .....6.845  | .....7.090           | FMAN.        | .....5,837                          | .....44,349                | 02/09/2018. | 03/09/2023.                               |
| 87164G | AN                   | 3 | SYNIVERSE HOLDINGS INC TL 2L.....            | ..... | ..                              | .....2       | ....5FE                                                          | .....772,781                         | .....74.000  | .....585,021   | .....790,569                    | .....(77,834)                                     | .....2,730                                      | .....0                                                                 | .....0                                              | .....10.845 | .....11.450          | FMAN.        | .....11,194                         | .....82,903                | 08/23/2018. | 03/11/2024.                               |
| 87256F | AB                   | 0 | TKC HOLDINGS INC TL B.....                   | ..... | ..                              | .....2       | ....4FE                                                          | .....652,612                         | .....92.278  | .....605,153   | .....655,794                    | .....(15,414)                                     | .....(1,206)                                    | .....0                                                                 | .....0                                              | .....5.550  | .....5.690           | MON...       | .....101                            | .....39,999                | 12/11/2017. | 02/01/2023.                               |
| 87256F | AE                   | 4 | TKC HOLDINGS INC TL 2L.....                  | ..... | ..                              | .....2       | ....5FE                                                          | .....587,307                         | .....90.000  | .....532,681   | .....591,868                    | .....(46,745)                                     | .....(260)                                      | .....0                                                                 | .....0                                              | .....9.800  | .....10.080          | MON...       | .....161                            | .....54,733                | 08/01/2019. | 02/01/2024.                               |
| 87264N | AB                   | 3 | TPF II POWER LLC TL B.....                   | ..... | ..                              | .....2       | ....3FE                                                          | .....195,438                         | .....100.078 | .....197,068   | .....196,915                    | .....3,357                                        | .....269                                        | .....0                                                                 | .....0                                              | .....5.549  | .....5.790           | MON...       | .....30                             | .....12,613                | 11/29/2018. | 10/02/2023.                               |
| 87403U | AB                   | 9 | TAILWIND SMITH COOPER INTERMEDIATE TL.....   | ..... | ..                              | .....2       | ....4FE                                                          | .....734,098                         | .....95.500  | .....714,459   | .....748,125                    | .....(20,245)                                     | .....641                                        | .....0                                                                 | .....0                                              | .....6.800  | .....7.240           | MON...       | .....141                            | .....19,894                | 08/01/2019. | 05/28/2026.                               |
| 87583F | AF                   | 5 | TANK HOLDING CORP TL B.....                  | ..... | ..                              | .....2       | ....4FE                                                          | .....451,862                         | .....100.300 | .....454,924   | .....453,563                    | .....0                                            | .....34                                         | .....0                                                                 | .....0                                              | .....6.787  | .....6.930           | MJSD..       | .....1,197                          | .....2,773                 | 10/17/2019. | 03/26/2026.                               |
| 88065V | AC                   | 2 | TENSAR CORP LLC TL.....                      | ..... | ..                              | .....2       | ....4FE                                                          | .....944,479                         | .....94.750  | .....909,720   | .....960,127                    | .....(25,092)                                     | .....1,089                                      | .....0                                                                 | .....0                                              | .....6.694  | .....6.650           | MJSD..       | .....179                            | .....70,135                | 10/18/2017. | 07/09/2021.                               |
| 89609U | AE                   | 1 | TRICO GROUP LLC TL B2.....                   | ..... | ..                              | .....2       | ....4FE                                                          | .....852,722                         | .....98.938  | .....860,884   | .....870,125                    | .....7,013                                        | .....4,263                                      | .....0                                                                 | .....0                                              | .....8.944  | .....9.330           | MJSD..       | .....216                            | .....100,265               | 02/01/2018. | 02/02/2024.                               |
| 89677U | AB                   | 4 | BIOPLAN USA INC TL B.....                    | ..... | ..                              | .....        | ....4FE                                                          | .....465,763                         | .....87.000  | .....478,118   | .....549,561                    | .....(42,299)                                     | .....15,268                                     | .....0                                                                 | .....0                                              | .....6.549  | .....9.770           | MON...       | .....100                            | .....39,092                | 11/14/2017. | 09/23/2021.                               |
| 89778P | AB                   | 3 | TRUCK HERO INC TL.....                       | ..... | ..                              | .....2       | ....4FE                                                          | .....598,170                         | .....97.250  | .....587,597   | .....604,213                    | .....3,754                                        | .....550                                        | .....0                                                                 | .....0                                              | .....5.549  | .....5.700           | MON...       | .....93                             | .....37,267                | 05/16/2017. | 04/22/2024.                               |
| 89778P | AE                   | 7 | TRUCK HERO INC TL 2L.....                    | ..... | ..                              | .....2       | ....5FE                                                          | .....462,950                         | .....95.000  | .....446,500   | .....470,000                    | .....(12,935)                                     | .....1,185                                      | .....0                                                                 | .....0                                              | .....10.049 | .....10.270          | MON...       | .....131                            | .....50,667                | 05/16/2017. | 04/21/2025.                               |
| 90116E | AB                   | 7 | TWEDDLE GROUP INC TL B.....                  | ..... | ..                              | .....2       | ....5Z                                                           | .....149,799                         | .....90.500  | .....135,568   | .....149,799                    | .....(11,235)                                     | .....0                                          | .....0                                                                 | .....0                                              | .....6.299  | .....6.490           | MON...       | .....26                             | .....10,710                | 09/17/2018. | 09/17/2023.                               |
| 90276D | AB                   | 5 | UGI ENERGY SERVICES LLC TL B.....            | ..... | ..                              | .....2       | ....3FE                                                          | .....371,952                         | .....100.500 | .....375,691   | .....373,822                    | .....0                                            | .....162                                        | .....0                                                                 | .....0                                              | .....5.549  | .....5.690           | MON...       | .....58                             | .....8,156                 | 08/08/2019. | 08/13/2026.                               |
| 90350H | AF                   | 6 | US ANESTHESIA PARTNERS INC TL.....           | ..... | ..                              | .....2       | ....4FE                                                          | .....311,343                         | .....99.625  | .....325,703   | .....326,929                    | .....0                                            | .....948                                        | .....0                                                                 | .....0                                              | .....4.799  | .....5.990           | MON...       | .....44                             | .....3,887                 | 11/14/2019. | 06/23/2024.                               |
| 91678H | AB                   | 8 | UPSTREAM NEWCO INC TL.....                   | ..... | ..                              | .....2       | ....4FE                                                          | .....259,596                         | .....100.500 | .....262,205   | .....260,900                    | .....0                                            | .....7                                          | .....0                                                                 | .....0                                              | .....6.299  | .....6.460           | MON...       | .....46                             | .....1,754                 | 10/24/2019. | 11/20/2026.                               |
| 91822U | AG                   | 3 | VC GB HOLDINGS INC TL.....                   | ..... | ..                              | .....2       | ....4FE                                                          | .....290,316                         | .....99.000  | .....296,837   | .....299,835                    | .....0                                            | .....1,388                                      | .....0                                                                 | .....0                                              | .....4.799  | .....5.600           | MON...       | .....40                             | .....11,103                | 10/21/2019. | 02/28/2024.                               |
| 92346N | AB                   | 5 | VERIFONE SYSTEMS INC TL.....                 | ..... | ..                              | .....2       | ....4FE                                                          | .....1,002,387                       | .....98.482  | .....992,131   | .....1,007,424                  | .....19,094                                       | .....1,957                                      | .....0                                                                 | .....0                                              | .....5.898  | .....6.020           | FMAN.        | .....6,933                          | .....66,463                | 08/09/2018. | 08/20/2025.                               |
| 92484P | AF                   | 3 | STARFISH-V MERGER SUB INC TL B.....          | ..... | ..                              | .....2       | ....4FE                                                          | .....687,847                         | .....95.750  | .....660,264   | .....689,571                    | .....(21,549)                                     | .....1,733                                      | .....0                                                                 | .....0                                              | .....7.951  | .....7.840           | FMAN.        | .....5,026                          | .....43,502                | 11/01/2018. | 08/16/2024.                               |
| 92531S | BC                   | 6 | VERTAFORE INC TL 2L.....                     | ..... | ..                              | .....2       | ....5FE                                                          | .....550,539                         | .....98.667  | .....548,687   | .....556,100                    | .....16,897                                       | .....1,409                                      | .....0                                                                 | .....0                                              | .....9.049  | .....9.280           | MON...       | .....140                            | .....54,058                | 06/04/2018. | 07/02/2026.                               |
| 94862T | AW                   | 4 | WEIGHT WATCHERS INTERNATIONAL TL B.....      | ..... | ..                              | .....2       | ....3FE                                                          | .....1,413,723                       | .....100.125 | .....1,444,378 | .....1,442,575                  | .....0                                            | .....13,396                                     | .....0                                                                 | .....0                                              | .....6.720  | .....6.900           | MJSD..       | .....269                            | .....106,558               | 11/20/2017. | 11/29/2024.                               |
| 97654Q | AE                   | 7 | WIRECO WORLDGROUP INC TL B.....              | ..... | ..                              | .....2       | ....4FE                                                          | .....1,062,228                       | .....94.750  | .....1,016,627 | .....1,072,958                  | .....(39,021)                                     | .....(7,436)                                    | .....0                                                                 | .....0                                              | .....6.799  | .....7.180           | MON...       | .....203                            | .....79,043                | 07/21/2016. | 09/29/2023.                               |
| 97654Y | AB                   | 6 | WIREPATH HOME SYSTEMS LLC TL B.....          | ..... | ..                              | .....2       | ....4FE                                                          | .....1,096,938                       | .....86.000  | .....943,367   | .....1,096,938                  | .....(120,663)                                    | .....0                                          | .....0                                                                 | .....0                                              | .....5.944  | .....6.080           | MJSD..       | .....181                            | .....76,716                | 11/21/2018. | 08/05/2024.                               |
| 98932T | AC                   | 7 | ZELIS PAYMENTS BUYER INC TL B.....           | ..... | ..                              | .....2       | ....4FE                                                          | .....380,160                         | .....100.417 | .....385,601   | .....384,000                    | .....0                                            | .....92                                         | .....0                                                                 | .....0                                              | .....6.549  | .....6.820           | MON...       | .....70                             | .....6,180                 | 09/27/2019. | 09/30/2026.                               |
| BL2386 | 28                   | 4 | INTERNAP CORP TL.....                        | ..... | ..                              | .....2       | ....5FE                                                          | .....924,544                         | .....61.333  | .....571,167   | .....931,255                    | .....(354,763)                                    | .....4,827                                      | .....0                                                                 | .....0                                              | .....8.040  | .....8.050           | MON...       | .....1,872                          | .....92,013                | 02/07/2018. | 04/06/2022.                               |
| BL2785 | 54                   | 3 | PRODUCTION RESOURCE GROUP LLC TL B.....      | ..... | ..                              | .....        | ....4Z                                                           | .....896,086                         | .....94.000  | .....868,372   | .....923,800                    | .....(35,585)                                     | .....5,734                                      | .....0                                                                 | .....0                                              | .....8.900  | .....9.600           | FMAN.        | .....9,364                          | .....94,712                | 08/15/2018. | 08/21/2024.                               |
| G4001C | AB                   | 3 | FLEET US BIDCO INC TL B.....                 | ..... | ..                              | .....2       | ....4FE                                                          | .....127,361                         | .....100.500 | .....128,318   | .....127,680                    | .....0                                            | .....32                                         | .....0                                                                 | .....0                                              | .....5.235  | .....5.330           | MJSD..       | .....1,597                          | .....0                     | 09/24/2019. | 10/07/2026.                               |
| LX1847 | 84                   | 2 | CONSTELLIS HOLDINGS PRIORITY 1L.....         | ..... | ..                              | .....        | ....4Z                                                           | .....241,272                         | .....100.000 | .....241,272   | .....241,272                    | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....11.737 | .....11.730          | MJSD..       | .....1,180                          | .....0                     | 12/17/2019. | 12/16/2020.                               |
| N8003H | AC                   | 1 | SIGMA US CORP TL B2.....                     | ..... | ..                              | .....2       | ....4FE                                                          | .....691,514                         | .....100.000 | .....696,739   | .....696,739                    | .....0                                            | .....40                                         | .....0                                                                 | .....0                                              | .....4.909  | .....5.130           | JAJO...      | .....8,956                          | .....1,276                 | 10/10/2019. | 07/02/2025.                               |
| 74274X | AC                   | 5 | SANDVINE CORP TL.....                        | ..... | A                               | .....2       | ....4FE                                                          | .....404,879                         | .....98.417  | .....400,472   | .....406,913                    | .....2,956                                        | .....790                                        | .....0                                                                 | .....0                                              | .....6.299  | .....6.450           | MON...       | .....71                             | .....30,054                | 10/31/2018. | 10/31/2025.                               |

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  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Desig-<br>nation<br>and<br>Admini-<br>strative<br>Symbol | Actual Cost      | Rate Used<br>to Obtain<br>Fair Value | Fair Value       | Par Value        | Book/Adjusted<br>Carrying Value        | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of | Effective<br>Rate of | When<br>Paid | Admitted<br>Amount Due &<br>Accrued | Amount Rec.<br>During Year | Acquired       | Stated<br>Contractual<br>Maturity<br>Date |             |
| C2088H               | AB | 6                                                        | CAN AM CONSTRUCTION INC/CANADA TL B..... |  |  |  |       | .....                           | A            | .....2                                                           | .....4FE         | .....205,291                         | .....99.500      | .....207,719     | .....208,763                           | .....205,034                                      | .....(349)                                      | .....907                                                               | .....0                                              | .....0  | .....6.804           | .....7.310   | MON...                              | .....39                    | .....4,092     | 12/04/2019.                               | 07/01/2024. |
| 44928Q               | AE | 9                                                        | IBC CAPITAL LTD TL B1.....               |  |  |  |       | .....                           | D            | .....2                                                           | .....4FE         | .....565,802                         | .....99.875      | .....566,511     | .....567,220                           | .....566,511                                      | .....20,496                                     | .....778                                                               | .....0                                              | .....0  | .....5.648           | .....5.710   | MJSD..                              | .....1,246                 | .....36,289    | 06/08/2018.                               | 09/11/2023. |
| 64911C               | AB | 3                                                        | VAC GERMANY HOLDING GMBH TL B.....       |  |  |  |       | .....                           | D            | .....2                                                           | .....4FE         | .....830,167                         | .....84.000      | .....700,845     | .....834,339                           | .....700,845                                      | .....(127,813)                                  | .....(1,491)                                                           | .....0                                              | .....0  | .....5.944           | .....6.060   | MJSD..                              | .....138                   | .....54,602    | 02/26/2018.                               | 03/08/2025. |
| L3434L               | AC | 4                                                        | EVERGREEN SKILLS LUX SARL TL.....        |  |  |  |       | .....                           | D            | .....2                                                           | .....5FE         | .....321,134                         | .....76.458      | .....283,813     | .....371,201                           | .....283,813                                      | .....(25,402)                                   | .....10,280                                                            | .....0                                              | .....0  | .....6.946           | .....9.990   | JAJO...                             | .....4,441                 | .....22,386    | 05/05/2016.                               | 04/28/2021. |
| P6981X               | AD | 2                                                        | MRO HOLDINGS INC TL B.....               |  |  |  |       | .....                           | D            | .....                                                            | .....4FE         | .....557,547                         | .....99.333      | .....559,230     | .....562,985                           | .....557,582                                      | .....0                                          | .....61                                                                | .....0                                              | .....0  | .....6.944           | .....7.180   | MJSD..                              | .....109                   | .....8,764     | 10/11/2019.                               | 06/04/2026. |
| 6499999.             |    | Unaffiliated Bank Loans - Acquired.....                  |                                          |  |  |  | ..... |                                 |              |                                                                  | .....77,549,917  | XXX                                  | .....75,276,543  | .....81,740,914  | .....74,858,326                        | .....(758,674)                                    | .....148,187                                    | .....3,034,376                                                         | .....0                                              | .....0  | XXX                  | XXX          | XXX                                 | .....296,602               | .....5,062,321 | XXX                                       | XXX         |
| 6599999.             |    | Total - Unaffiliated Bank Loans.....                     |                                          |  |  |  | ..... |                                 |              |                                                                  | .....77,549,917  | XXX                                  | .....75,276,543  | .....81,740,914  | .....74,858,326                        | .....(758,674)                                    | .....148,187                                    | .....3,034,376                                                         | .....0                                              | .....0  | XXX                  | XXX          | XXX                                 | .....296,602               | .....5,062,321 | XXX                                       | XXX         |
| Totals               |    |                                                          |                                          |  |  |  |       |                                 |              |                                                                  |                  |                                      |                  |                  |                                        |                                                   |                                                 |                                                                        |                                                     |         |                      |              |                                     |                            |                |                                           |             |
| 7699999.             |    | Total - Issuer Obligations.....                          |                                          |  |  |  | ..... |                                 |              |                                                                  | .....86,509,618  | XXX                                  | .....90,880,721  | .....85,614,000  | .....86,181,162                        | .....0                                            | .....(47,866)                                   | .....0                                                                 | .....0                                              | .....0  | XXX                  | XXX          | XXX                                 | .....758,515               | .....2,333,617 | XXX                                       | XXX         |
| 7799999.             |    | Total - Residential Mortgage-Backed Securities.....      |                                          |  |  |  | ..... |                                 |              |                                                                  | .....18,582,548  | XXX                                  | .....18,622,940  | .....18,027,117  | .....18,580,873                        | .....0                                            | .....(25,967)                                   | .....0                                                                 | .....0                                              | .....0  | XXX                  | XXX          | XXX                                 | .....50,383                | .....70,440    | XXX                                       | XXX         |
| 7899999.             |    | Total - Commercial Mortgage-Backed Securities.....       |                                          |  |  |  | ..... |                                 |              |                                                                  | .....12,894,455  | XXX                                  | .....12,871,193  | .....12,014,000  | .....12,879,448                        | .....0                                            | .....(11,244)                                   | .....0                                                                 | .....0                                              | .....0  | XXX                  | XXX          | XXX                                 | .....36,523                | .....92,302    | XXX                                       | XXX         |
| 7999999.             |    | Total - Other Loan-Backed and Structured Securities..... |                                          |  |  |  | ..... |                                 |              |                                                                  | .....5,060,117   | XXX                                  | .....5,048,766   | .....5,000,000   | .....5,057,812                         | .....0                                            | .....(2,310)                                    | .....0                                                                 | .....0                                              | .....0  | XXX                  | XXX          | XXX                                 | .....11,361                | .....60,748    | XXX                                       | XXX         |
| 8299999.             |    | Total - Unaffiliated Bank Loans.....                     |                                          |  |  |  | ..... |                                 |              |                                                                  | .....77,549,917  | XXX                                  | .....75,276,543  | .....81,740,914  | .....74,858,326                        | .....(758,674)                                    | .....148,187                                    | .....3,034,376                                                         | .....0                                              | .....0  | XXX                  | XXX          | XXX                                 | .....296,602               | .....5,062,321 | XXX                                       | XXX         |
| 8399999.             |    | Grand Total - Bonds.....                                 |                                          |  |  |  | ..... |                                 |              |                                                                  | .....200,596,655 | XXX                                  | .....202,700,163 | .....202,396,031 | .....197,557,621                       | .....(758,674)                                    | .....60,800                                     | .....3,034,376                                                         | .....0                                              | .....0  | XXX                  | XXX          | XXX                                 | .....1,153,384             | .....7,619,428 | 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                                                  |                                                                |                  |             |
|                                                                                        |             |   | F<br>or<br>ei<br>gn                      | Rate per<br>Share Used<br>to Obtain<br>Fair Value |                     |                        |                   |                                  |                                                   |             |                 |                        |                                   |                                       |                                                   |                                                 |                                                                        |                                            |                                                     |                                                                |                  | Fair Value  |
| CUSIP Identification                                                                   | Description |   | Code                                     | gn                                                | Number of<br>Shares | Par Value per<br>Share | Rate per<br>Share | Book/Adjusting<br>Carrying Value | Rate per<br>Share Used<br>to Obtain<br>Fair Value | Fair Value  | Actual Cost     | Declared but<br>Unpaid | Amount<br>Received<br>During Year | Nonadmitted<br>Declared but<br>Unpaid | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(15+16-17) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | NAIC<br>Desig<br>nation<br>and<br>Admini<br>strative<br>Symbol | Date<br>Acquired |             |
| Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred                        |             |   |                                          |                                                   |                     |                        |                   |                                  |                                                   |             |                 |                        |                                   |                                       |                                                   |                                                 |                                                                        |                                            |                                                     |                                                                |                  |             |
| 060505                                                                                 | 19          | 5 | BANK OF AMERICA CORP 5.875%.....         | .....                                             | .....               | 75,000.000             | .....25.00        | .....0.000                       | .....2,031,000                                    | .....27.080 | .....2,031,000  | .....1,856,100         | .....27,539                       | .....89,961                           | .....0                                            | .....163,900                                    | .....0                                                                 | .....0                                     | .....163,900                                        | .....0                                                         | 2FE.....         | 01/22/2019. |
| 060505                                                                                 | 68          | 2 | BANK OF AMERICA CORP 7.25%.....          | .....                                             | .....               | 8,000.000              | .....1,000.00     | .....0.000                       | .....11,592,000                                   | ..1,449.000 | .....11,592,000 | .....8,059,520         | .....145,000                      | .....580,000                          | .....0                                            | .....1,572,000                                  | .....0                                                                 | .....0                                     | .....1,572,000                                      | .....0                                                         | 2FE.....         | 06/02/2011. |
| 48127X                                                                                 | 54          | 2 | JPMORGAN CHASE & CO 6.1%.....            | .....                                             | .....               | 17,500.000             | .....25.00        | .....0.000                       | .....450,450                                      | .....25.740 | .....450,450    | .....471,625           | .....0                            | .....26,688                           | .....0                                            | .....3,500                                      | .....0                                                                 | .....0                                     | .....3,500                                          | .....0                                                         | 2FE.....         | 11/02/2017. |
| 48128B                                                                                 | 64          | 8 | JPMORGAN CHASE & CO 6.00%.....           | .....                                             | .....               | 55,000.000             | .....25.00        | .....0.000                       | .....1,547,700                                    | .....28.140 | .....1,547,700  | .....1,381,600         | .....0                            | .....70,355                           | .....0                                            | .....166,100                                    | .....0                                                                 | .....0                                     | .....166,100                                        | .....0                                                         | 2FE.....         | 01/22/2019. |
| 48128B                                                                                 | 65          | 5 | JPMORGAN CHASE & CO 5.75%.....           | .....                                             | .....               | 20,000.000             | .....25.00        | .....0.000                       | .....546,600                                      | .....27.330 | .....546,600    | .....494,000           | .....0                            | .....28,750                           | .....0                                            | .....47,300                                     | .....0                                                                 | .....0                                     | .....47,300                                         | .....0                                                         | 2FE.....         | 12/07/2018. |
| 665859                                                                                 | 87          | 2 | NORTHERN TRUST CORP 5.85%.....           | .....                                             | .....               | 119,000.000            | .....25.00        | .....0.000                       | .....2,976,190                                    | .....25.010 | .....2,976,190  | .....3,139,890         | .....43,509                       | .....174,038                          | .....0                                            | .....23,800                                     | .....0                                                                 | .....0                                     | .....23,800                                         | .....0                                                         | 2FE.....         | 12/01/2015. |
| 693475                                                                                 | 83          | 2 | PNC FINANCIAL SERVICES 5.375%.....       | .....                                             | .....               | 23,200.000             | .....25.00        | .....0.000                       | .....594,152                                      | .....25.610 | .....594,152    | .....568,168           | .....0                            | .....31,175                           | .....0                                            | .....57,768                                     | .....0                                                                 | .....0                                     | .....57,768                                         | .....0                                                         | 2FE.....         | 03/13/2015. |
| 89832Q                                                                                 | 83          | 6 | TRUIST FINANCIAL CORP 5.625%.....        | .....                                             | .....               | 22,500.000             | .....25.00        | .....0.000                       | .....604,800                                      | .....26.880 | .....604,800    | .....612,450           | .....0                            | .....31,641                           | .....0                                            | .....75,825                                     | .....0                                                                 | .....0                                     | .....75,825                                         | .....0                                                         | 2FE.....         | 07/21/2016. |
| 89832Q                                                                                 | 84          | 4 | TRUIST FINANCIAL CORP 5.20%.....         | .....                                             | .....               | 120,000.000            | .....25.00        | .....0.000                       | .....3,050,400                                    | .....25.420 | .....3,050,400  | .....3,003,600         | .....0                            | .....156,000                          | .....0                                            | .....393,600                                    | .....0                                                                 | .....0                                     | .....393,600                                        | .....0                                                         | 2FE.....         | 05/07/2013. |
| 902973                                                                                 | 79          | 1 | US BANCORP 5.15%.....                    | .....                                             | .....               | 5,950.000              | .....25.00        | .....0.000                       | .....154,284                                      | .....25.930 | .....154,284    | .....147,917           | .....1,915                        | .....7,661                            | .....0                                            | .....17,850                                     | .....0                                                                 | .....0                                     | .....17,850                                         | .....0                                                         | 1FE.....         | 03/25/2015. |
| 902973                                                                                 | 83          | 3 | US BANCORP 6.5%.....                     | .....                                             | .....               | 140,000.000            | .....25.00        | .....0.000                       | .....3,866,800                                    | .....27.620 | .....3,866,800  | .....3,621,800         | .....56,875                       | .....227,500                          | .....0                                            | .....159,600                                    | .....0                                                                 | .....0                                     | .....159,600                                        | .....0                                                         | 2FE.....         | 02/16/2012. |
| 949746                                                                                 | 80          | 4 | WELLS FARGO & COMPANY 7.5%.....          | .....                                             | .....               | 11,750.000             | .....1,000.00     | .....0.000                       | .....17,037,500                                   | ..1,450.000 | .....17,037,500 | .....12,261,635        | .....0                            | .....881,250                          | .....0                                            | .....2,210,175                                  | .....0                                                                 | .....0                                     | .....2,210,175                                      | .....0                                                         | 2FE.....         | 06/01/2011. |
| G68603                                                                                 | 13          | 6 | PARTNERRE LTD 6.5%.....                  | .....                                             | D                   | 40,000.000             | .....25.00        | .....0.000                       | .....1,055,200                                    | .....26.380 | .....1,055,200  | .....918,400           | .....0                            | .....65,000                           | .....0                                            | .....68,400                                     | .....0                                                                 | .....0                                     | .....68,400                                         | .....0                                                         | 2FE.....         | 05/02/2016. |
| 8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....  |             |   |                                          |                                                   |                     |                        |                   |                                  | .....45,507,076                                   | XXX         | .....45,507,076 | .....36,536,705        | .....274,838                      | .....2,370,019                        | .....0                                            | .....4,959,818                                  | .....0                                                                 | .....0                                     | .....4,959,818                                      | .....0                                                         | XXX              | XXX         |
| Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred                       |             |   |                                          |                                                   |                     |                        |                   |                                  |                                                   |             |                 |                        |                                   |                                       |                                                   |                                                 |                                                                        |                                            |                                                     |                                                                |                  |             |
| 084423                                                                                 | 40          | 9 | BERKLEY (WR) CORPORATION 5.625 04/3..... | .....                                             | .....               | 80,000.000             | .....25.00        | .....0.000                       | .....2,024,800                                    | .....25.420 | .....2,033,600  | .....2,024,800         | .....0                            | .....112,500                          | .....0                                            | .....0                                          | .....0                                                                 | .....0                                     | .....0                                              | .....0                                                         | 2FE.....         | 05/07/2013. |
| 8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred..... |             |   |                                          |                                                   |                     |                        |                   |                                  | .....2,024,800                                    | XXX         | .....2,033,600  | .....2,024,800         | .....0                            | .....112,500                          | .....0                                            | .....0                                          | .....0                                                                 | .....0                                     | .....0                                              | .....0                                                         | XXX              | XXX         |
| 8999999. Total - Preferred Stocks.....                                                 |             |   |                                          |                                                   |                     |                        |                   |                                  | .....47,531,876                                   | XXX         | .....47,540,676 | .....38,561,505        | .....274,838                      | .....2,482,519                        | .....0                                            | .....4,959,818                                  | .....0                                                                 | .....0                                     | .....4,959,818                                      | .....0                                                         | XXX              | XXX         |

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                                                                 | 2           |   |                                          | Codes   |         | 5                | 6                            | Fair Value                               |                 | 9               | Dividends           |                             |                                 | Change in Book/Adjusted Carrying Value   |                                                           |                                   |                                            | 17            | 18               |
|---------------------------------------------------------------------------------------------------|-------------|---|------------------------------------------|---------|---------|------------------|------------------------------|------------------------------------------|-----------------|-----------------|---------------------|-----------------------------|---------------------------------|------------------------------------------|-----------------------------------------------------------|-----------------------------------|--------------------------------------------|---------------|------------------|
|                                                                                                   |             |   |                                          | 3       | 4       |                  |                              | 7                                        | 8               |                 | 10                  | 11                          | 12                              | 13                                       | 14                                                        | 15                                | 16                                         |               |                  |
| CUSIP Identification                                                                              | Description |   |                                          | Code    | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value      | Actual Cost     | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired | NAIC Designation |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded                       |             |   |                                          |         |         |                  |                              |                                          |                 |                 |                     |                             |                                 |                                          |                                                           |                                   |                                            |               |                  |
| 99C020                                                                                            | 81          | 7 | EXPRO FINSERVICES SARL.....              | .....   | ...     | .....58,757.000  | .....807,909                 | .....13.750                              | .....807,909    | .....1,204,519  | .....0              | .....0                      | .....0                          | .....(396,610)                           | .....0                                                    | .....(396,610)                    | .....0                                     | 02/05/2018.   | .....            |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded..... |             |   |                                          | .....   | ...     | .....807,909     | XXX                          | .....807,909                             | .....1,204,519  | .....0          | .....0              | .....0                      | .....(396,610)                  | .....0                                   | .....(396,610)                                            | .....0                            | XXX                                        | XXX           |                  |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other                                 |             |   |                                          |         |         |                  |                              |                                          |                 |                 |                     |                             |                                 |                                          |                                                           |                                   |                                            |               |                  |
| 31337#                                                                                            | 10          | 5 | FEDERAL HOME LOAN BANK - CINCINNATI..... | RF..... | ...     | .....12,134.000  | .....1,213,400               | .....100.000                             | .....1,213,400  | .....1,213,400  | .....0              | .....46,931                 | .....0                          | .....0                                   | .....0                                                    | .....0                            | .....0                                     | 04/11/2019.   | .....            |
| 99C020                                                                                            | 93          | 2 | TWEDDLE GROUP INC.....                   | .....   | ...     | .....1,351.000   | .....16,280                  | .....12.050                              | .....16,280     | .....108,080    | .....0              | .....0                      | .....0                          | .....(64,780)                            | .....0                                                    | .....(64,780)                     | .....0                                     | 09/17/2018.   | .....            |
| 99C021                                                                                            | 16          | 1 | SUNGARD AS NEW HOLDINGS III EQUITY.....  | .....   | ...     | .....8,376.000   | .....33,504                  | .....4.000                               | .....33,504     | .....279,160    | .....0              | .....0                      | .....0                          | .....(245,656)                           | .....0                                                    | .....(245,656)                    | .....0                                     | 05/09/2019.   | .....            |
| 9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....           |             |   |                                          | .....   | ...     | .....1,263,184   | XXX                          | .....1,263,184                           | .....1,600,640  | .....0          | .....46,931         | .....0                      | .....(310,436)                  | .....0                                   | .....(310,436)                                            | .....0                            | XXX                                        | XXX           |                  |
| Common Stocks - Parent, Subsidiaries and Affiliates Other                                         |             |   |                                          |         |         |                  |                              |                                          |                 |                 |                     |                             |                                 |                                          |                                                           |                                   |                                            |               |                  |
| 47036*                                                                                            | 10          | 9 | James River Casualty Company.....        | .....   | ...     | .....10,000.000  | .....19,173,661              | .....1,917.370                           | .....19,173,661 | .....15,000,000 | .....0              | .....0                      | .....0                          | .....1,277,170                           | .....0                                                    | .....1,277,170                    | .....0                                     | 08/26/2009.   | .....            |
| 9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....                   |             |   |                                          | .....   | ...     | .....19,173,661  | XXX                          | .....19,173,661                          | .....15,000,000 | .....0          | .....0              | .....0                      | .....1,277,170                  | .....0                                   | .....1,277,170                                            | .....0                            | XXX                                        | XXX           |                  |
| Common Stocks - Mutual Funds                                                                      |             |   |                                          |         |         |                  |                              |                                          |                 |                 |                     |                             |                                 |                                          |                                                           |                                   |                                            |               |                  |
| 46625H                                                                                            | 36          | 5 | JPMORGAN ALERIAN MLP INDEX.....          | .....   | ...     | .....92,750.000  | .....2,022,876               | .....21.810                              | .....2,022,878  | .....2,502,432  | .....0              | .....167,887                | .....0                          | .....(47,303)                            | .....0                                                    | .....(47,303)                     | .....0                                     | 10/27/2017.   | 1.....           |
| 902641                                                                                            | 64          | 6 | ETRACS ALERIAN INFRASTRUCTUR.....        | .....   | C       | .....108,887.000 | .....2,114,586               | .....19.420                              | .....2,114,586  | .....2,498,367  | .....0              | .....168,960                | .....0                          | .....(38,110)                            | .....0                                                    | .....(38,110)                     | .....0                                     | 11/28/2017.   | 1.....           |
| 9499999. Total - Common Stocks - Mutual Funds.....                                                |             |   |                                          | .....   | ...     | .....4,137,462   | XXX                          | .....4,137,464                           | .....5,000,799  | .....0          | .....336,847        | .....0                      | .....(85,413)                   | .....0                                   | .....(85,413)                                             | .....0                            | XXX                                        | XXX           |                  |
| Common Stocks - Closed-End Funds                                                                  |             |   |                                          |         |         |                  |                              |                                          |                 |                 |                     |                             |                                 |                                          |                                                           |                                   |                                            |               |                  |
| 04010L                                                                                            | 10          | 3 | ARES CAPITAL CORP.....                   | .....   | ...     | .....136,600.000 | .....2,547,590               | .....18.650                              | .....2,547,590  | .....2,458,817  | .....0              | .....229,488                | .....0                          | .....419,362                             | .....0                                                    | .....419,362                      | .....0                                     | 03/27/2013.   | .....            |
| 092533                                                                                            | 10          | 8 | BLACKROCK KELSO CAPITAL CORP.....        | .....   | ...     | .....245,900.000 | .....1,220,894               | .....4.965                               | .....1,220,894  | .....1,531,957  | .....34,426         | .....167,212                | .....0                          | .....(79,918)                            | .....0                                                    | .....(79,918)                     | .....0                                     | 04/01/2013.   | .....            |
| 38173M                                                                                            | 10          | 2 | GOLUB CAPITAL BDC INC.....               | .....   | ...     | .....147,400.000 | .....2,720,267               | .....18.455                              | .....2,720,267  | .....2,452,191  | .....0              | .....209,308                | .....0                          | .....289,641                             | .....0                                                    | .....289,641                      | .....0                                     | 04/10/2013.   | .....            |
| 9699999. Total - Common Stocks - Closed-End Funds.....                                            |             |   |                                          | .....   | ...     | .....6,488,751   | XXX                          | .....6,488,751                           | .....6,442,965  | .....34,426     | .....606,008        | .....0                      | .....629,085                    | .....0                                   | .....629,085                                              | .....0                            | XXX                                        | XXX           |                  |
| 9799999. Total - Common Stock.....                                                                |             |   |                                          | .....   | ...     | .....31,870,967  | XXX                          | .....31,870,969                          | .....29,248,923 | .....34,426     | .....989,786        | .....0                      | .....1,113,796                  | .....0                                   | .....1,113,796                                            | .....0                            | XXX                                        | XXX           |                  |
| 9899999. Total Common and Preferred Stock.....                                                    |             |   |                                          | .....   | ...     | .....79,402,843  | XXX                          | .....79,411,645                          | .....67,810,428 | .....309,264    | .....3,472,305      | .....0                      | .....6,073,614                  | .....0                                   | .....6,073,614                                            | .....0                            | XXX                                        | XXX           |                  |

**SCHEDULE D - PART 3**

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

| 1                                                                          | 2           |   |                                               | 3       | 4               | 5                              | 6                         | 7           | 8          | 9                                       |
|----------------------------------------------------------------------------|-------------|---|-----------------------------------------------|---------|-----------------|--------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification                                                       | Description |   |                                               | Foreign | Date Acquired   | Name of Vendor                 | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Political Subdivisions of States                              |             |   |                                               |         |                 |                                |                           |             |            |                                         |
| 082329                                                                     | KT          | 9 | BENSALEM TWP PA.....                          |         | 12/19/2019..... | RBC CAPITAL MARKETS.....       |                           | 1,000,000   | 1,000,000  | .0                                      |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States.....        |             |   |                                               |         |                 |                                |                           | 1,000,000   | 1,000,000  | .0                                      |
| Bonds - U.S. Special Revenue and Special Assessment                        |             |   |                                               |         |                 |                                |                           |             |            |                                         |
| 040484                                                                     | VW          | 4 | ARIZONA BRD OF RGTS UNIV ARIZO.....           |         | 12/18/2019..... | BANK OF AMERICA.....           |                           | 1,260,000   | 1,260,000  | .0                                      |
| 198504                                                                     | B6          | 8 | COLUMBIA SC WTRWKS & SWR SYS.....             |         | 11/21/2019..... | RAYMOND JAMES.....             |                           | 1,170,000   | 1,170,000  | .0                                      |
| 3132D5                                                                     | 4L          | 3 | UMBS - POOL SB8027.....                       |         | 12/13/2019..... | CANTOR FITZGERALD LLC.....     |                           | 2,974,313   | 2,900,000  | .3,867                                  |
| 31339S                                                                     | PS          | 8 | UMBS - POOL QA3133.....                       |         | 11/21/2019..... | SUNTRUST CAPITAL MARKETS.....  |                           | 3,483,046   | 3,381,085  | .3,616                                  |
| 3140JH                                                                     | JW          | 4 | UMBS - POOL BN1176.....                       |         | 03/13/2019..... | JP MORGAN SECURITIES INC.....  |                           | 1,523,467   | 1,459,828  | .1,642                                  |
| 3140Q9                                                                     | 5B          | 5 | UMBS - POOL CA2641.....                       |         | 03/14/2019..... | SUNTRUST CAPITAL MARKETS.....  |                           | 1,421,851   | 1,363,579  | .1,534                                  |
| 3140QB                                                                     | JC          | 3 | UMBS - POOL CA3858.....                       |         | 12/13/2019..... | CITIGROUP GLOBAL MARKETS.....  |                           | 4,952,076   | 4,740,955  | .6,914                                  |
| 3140X4                                                                     | TF          | 3 | UMBS - POOL FM1449.....                       |         | 10/24/2019..... | JP MORGAN SECURITIES INC.....  |                           | 1,456,692   | 1,412,550  | .1,648                                  |
| 31418D                                                                     | HD          | 7 | UMBS - POOL MA3827.....                       |         | 11/21/2019..... | KEY BANC CAPITAL MARKETS.....  |                           | 3,428,727   | 3,399,776  | .3,778                                  |
| 517039                                                                     | VU          | 4 | LAREDO TX WTRWKS SWR SYS REVEN.....           |         | 12/04/2019..... | JP MORGAN SECURITIES INC.....  |                           | 1,088,870   | 1,000,000  | .0                                      |
| 597495                                                                     | BV          | 1 | MIDLAND CNTY TX FRESH WTR SPLY.....           |         | 11/21/2019..... | WELLS FARGO FINANCIAL.....     |                           | 1,000,000   | 1,000,000  | .0                                      |
| 64990F                                                                     | PV          | 0 | NEW YORK ST DORM AUTH ST PERSO.....           |         | 12/19/2019..... | MORGAN STANLEY & CO.....       |                           | 2,245,720   | 2,000,000  | .0                                      |
| 67919P                                                                     | PP          | 2 | OKLAHOMA ST WTR RESOURCE BRD R.....           |         | 12/04/2019..... | BANK OF AMERICA.....           |                           | 1,000,000   | 1,000,000  | .0                                      |
| 76222F                                                                     | EA          | 2 | RHODE ISLAND INFRASTRUCTURE BA.....           |         | 12/05/2019..... | RAYMOND JAMES.....             |                           | 1,505,000   | 1,505,000  | .0                                      |
| 79765R                                                                     | 4R          | 7 | SAN FRANCISCO CITY & CNTY CA P.....           |         | 12/13/2019..... | MORGAN STANLEY & CO.....       |                           | .580,000    | .580,000   | .0                                      |
| 91335V                                                                     | KF          | 2 | UNIV OF PITTSBURGH PA OF THE C.....           |         | 12/13/2019..... | RAYMOND JAMES.....             |                           | 1,057,070   | 1,000,000  | .8,295                                  |
| 914119                                                                     | V7          | 4 | UNIV OF CINCINNATI OH RECPTS.....             |         | 11/21/2019..... | WELLS FARGO FINANCIAL.....     |                           | 1,000,000   | 1,000,000  | .0                                      |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments..... |             |   |                                               |         |                 |                                |                           | 31,146,832  | 30,172,773 | .31,294                                 |
| Bonds - Industrial and Miscellaneous                                       |             |   |                                               |         |                 |                                |                           |             |            |                                         |
| 065404                                                                     | BB          | 0 | BANK 18-BN10 A5.....                          |         | 11/21/2019..... | WELLS FARGO FINANCIAL.....     |                           | 5,446,484   | 5,000,000  | .12,293                                 |
| 06540X                                                                     | BF          | 7 | BANK 19-BN22 A3.....                          |         | 10/25/2019..... | WELLS FARGO FINANCIAL.....     |                           | 1,514,987   | 1,500,000  | .1,590                                  |
| 08162C                                                                     | AD          | 2 | BENCHMARK MORTGAGE TRUST 18-B6 A4.....        |         | 12/13/2019..... | DEUTSCHE BANK.....             |                           | 3,130,662   | 2,764,000  | .5,234                                  |
| 110122                                                                     | BZ          | 0 | BRISTOL-MYERS SQUIBB CO.....                  |         | 05/07/2019..... | MORGAN STANLEY & CO.....       |                           | .996,120    | 1,000,000  | .0                                      |
| 26442C                                                                     | AS          | 3 | DUKE ENERGY CAROLINAS.....                    |         | 03/19/2019..... | WELLS FARGO FINANCIAL.....     |                           | 1,712,008   | 1,750,000  | .15,774                                 |
| 31428X                                                                     | BV          | 7 | FEDEX CORP.....                               |         | 12/02/2019..... | MORGAN STANLEY & CO.....       |                           | 1,990,340   | 2,000,000  | .22,389                                 |
| 38013F                                                                     | AD          | 3 | GM FINANCIAL SECURITIZED TERM 18-4 A3.....    |         | 12/10/2019..... | BANK OF AMERICA.....           |                           | 3,560,156   | 3,500,000  | .8,114                                  |
| 42824C                                                                     | BE          | 8 | HP ENTERPRISE CO.....                         |         | 12/13/2019..... | BANK OF AMERICA.....           |                           | 1,000,510   | 1,000,000  | .5,875                                  |
| 459200                                                                     | JY          | 8 | IBM CORP.....                                 |         | 12/13/2019..... | PARIBAS CORPORATION.....       |                           | 4,138,880   | 4,000,000  | .10,667                                 |
| 46647P                                                                     | AM          | 8 | JPMORGAN CHASE & CO.....                      |         | 02/21/2019..... | JP MORGAN SECURITIES INC.....  |                           | .975,930    | 1,000,000  | .3,119                                  |
| 59217G                                                                     | CT          | 4 | MET LIFE GLOB FUNDING I.....                  |         | 02/01/2019..... | MIZUHO SECURITIES USA LLC..... |                           | .758,243    | .750,000   | .1,800                                  |
| 61746B                                                                     | DQ          | 6 | MORGAN STANLEY.....                           |         | 02/07/2019..... | MORGAN STANLEY & CO.....       |                           | .765,608    | .750,000   | .8,234                                  |
| 828807                                                                     | DF          | 1 | SIMON PROPERTY GROUP LP.....                  |         | 09/04/2019..... | BANK OF AMERICA.....           |                           | .989,300    | 1,000,000  | .0                                      |
| 91324P                                                                     | DR          | 0 | UNITEDHEALTH GROUP INC.....                   |         | 12/16/2019..... | MARKETAXESS.....               |                           | 3,027,060   | 3,000,000  | .28,302                                 |
| 95000U                                                                     | 2C          | 6 | WELLS FARGO & COMPANY.....                    |         | 02/21/2019..... | VARIOUS.....                   |                           | 2,030,620   | 2,000,000  | .5,417                                  |
| 95001X                                                                     | BA          | 3 | WELLS FARGO COMMERCIAL MORTGAG 19-C50 A4..... |         | 04/29/2019..... | WELLS FARGO FINANCIAL.....     |                           | 1,514,904   | 1,500,000  | .1,877                                  |
| 976826                                                                     | BM          | 8 | WISCONSIN POWER & LIGHT.....                  |         | 12/13/2019..... | VARIOUS.....                   |                           | 6,215,440   | 6,000,000  | .79,167                                 |
| 3899999. Total - Bonds - Industrial and Miscellaneous.....                 |             |   |                                               |         |                 |                                |                           | 39,767,252  | 38,514,000 | .209,852                                |
| Bonds - Unaffiliated Bank Loans                                            |             |   |                                               |         |                 |                                |                           |             |            |                                         |
| 00216U                                                                     | AC          | 7 | ASP UNIFRAX HOLDINGS INC TL B.....            |         | 06/12/2019..... | MORGAN STANLEY & CO.....       |                           | .709,508    | .727,700   | .0                                      |
| 00241Y                                                                     | AR          | 5 | AVSC HOLDING CORP TL B.....                   |         | 11/15/2019..... | JP MORGAN SECURITIES INC.....  |                           | .469,361    | .478,900   | .0                                      |
| 00900Y                                                                     | AD          | 8 | AIMBRIDGE ACQUISITION CO INC TL B 1L.....     |         | 10/23/2019..... | JP MORGAN SECURITIES INC.....  |                           | .229,126    | .229,700   | .0                                      |
| 00956F                                                                     | AM          | 2 | AIRX HOLDINGS INC TL.....                     |         | 09/03/2019..... | JEFFERIES & COMPANY INC.....   |                           | .101,171    | .104,300   | .0                                      |
| 01373Y                                                                     | AB          | 8 | ALCHEMY US HOLDCO 1 LLC TL B.....             |         | 06/06/2019..... | GOLDMAN SACHS.....             |                           | .66,533     | .66,700    | .0                                      |

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SCHEDULE D - PART 3

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

| 1                    |    |   | 2                                             | 3       | 4               | 5                               | 6                         | 7           | 8         | 9                                       |
|----------------------|----|---|-----------------------------------------------|---------|-----------------|---------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification |    |   | Description                                   | Foreign | Date Acquired   | Name of Vendor                  | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 03167D               | AH | 7 | AMNEAL PHARMACEUTICALS LLC TL B.....          |         | 10/17/2019..... | JP MORGAN SECURITIES INC.....   |                           | 506,511     | 668,400   | 0                                       |
| 03835E               | AC | 8 | APPLOVIN CORP TL B.....                       |         | 12/13/2018..... | BANK OF AMERICA.....            |                           | 116,939     | 117,823   | 0                                       |
| 04761P               | AF | 2 | ATKINS NUTRITIONALS HOLDINGS TL B.....        |         | 11/04/2019..... | BARCLAYS CAPITAL.....           |                           | 152,733     | 153,500   | 0                                       |
| 04765B               | AG | 7 | ATKORE INTERNATIONAL INC TL.....              |         | 11/28/2018..... | DEUTSCHE BANK.....              |                           | 252,135     | 256,300   | 0                                       |
| 05349U               | BC | 5 | AVAYA INC TL B.....                           |         | 12/12/2018..... | BARCLAYS CAPITAL.....           |                           | 76,929      | 78,100    | 0                                       |
| 08078U               | AE | 3 | BELRON FINANCE US LLC TL B.....               |         | 10/25/2019..... | BANK OF AMERICA.....            |                           | 248,278     | 248,900   | 0                                       |
| 09259H               | AB | 7 | BLACKSTONE CQP HOLDCO LP TL B.....            |         | 06/07/2019..... | MORGAN STANLEY & CO.....        |                           | 204,986     | 205,500   | 0                                       |
| 11823L               | AH | 8 | HERCULES (BUCKEYE) MERGER SUB LLC TL.....     |         | 10/16/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 665,854     | 669,200   | 0                                       |
| 15672U               | AC | 2 | CERENCE INC TL B.....                         |         | 09/27/2019..... | BARCLAYS CAPITAL.....           |                           | 435,690     | 463,500   | 0                                       |
| 24022K               | AB | 5 | DCERT BUYER INC TL 1L.....                    |         | 08/08/2019..... | JP MORGAN SECURITIES INC.....   |                           | 811,466     | 813,500   | 0                                       |
| 25277B               | AB | 4 | DIAMOND SPORTS GROUP LLC TL B.....            |         | 07/18/2019..... | CHASE MANHATTAN BANK.....       |                           | 797,990     | 802,000   | 0                                       |
| 28031F               | AD | 2 | EDGEWATER GENERATION LLC TL B.....            |         | 08/01/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 498,125     | 500,000   | 0                                       |
| 29102T               | AB | 8 | EMERALD TOPCO INC TL B.....                   |         | 07/23/2019..... | BARCLAYS CAPITAL.....           |                           | 641,775     | 645,000   | 0                                       |
| 37249U               | AN | 6 | GENTIVA HEALTH SERVICES INC TL.....           |         | 06/12/2019..... | JP MORGAN SECURITIES INC.....   |                           | 79,900      | 80,000    | 0                                       |
| 38750B               | AB | 3 | GRANITE GENERATION LLC TL B.....              |         | 11/01/2019..... | MORGAN STANLEY & CO.....        |                           | 1,082,763   | 1,093,700 | 0                                       |
| 42329D               | AF | 4 | ASP MWI MERGER SUB INC (HELIX) TL.....        |         | 10/21/2019..... | ROYAL BANK OF CANADA.....       |                           | 79,685      | 84,100    | 0                                       |
| 45321N               | AB | 2 | IMPERVA INC TL 2L.....                        |         | 11/20/2018..... | GOLDMAN SACHS.....              |                           | 484,110     | 489,000   | 0                                       |
| 46049B               | AB | 7 | INTERNATIONAL TEXTILE GROUP TL.....           |         | 08/13/2019..... | BANK OF AMERICA.....            |                           | 261,786     | 294,142   | 0                                       |
| 46184G               | AB | 1 | LUX HOLDCO III (INVISTUS) TL.....             |         | 09/20/2019..... | VARIOUS.....                    |                           | 183,035     | 191,279   | 0                                       |
| 46269K               | AJ | 3 | IRIDIUM SATELLITE LLC TL B.....               |         | 10/18/2019..... | DEUTSCHE BANK.....              |                           | 122,087     | 122,700   | 0                                       |
| 55336C               | AB | 8 | MI WINDOWS & DOORS INC TL 1L.....             |         | 11/06/2019..... | VARIOUS.....                    |                           | 809,856     | 844,400   | 0                                       |
| 56388V               | AC | 9 | MANNINGTON MILLS INC TL B.....                |         | 07/25/2019..... | ROYAL BANK OF CANADA.....       |                           | 320,514     | 323,751   | 0                                       |
| 57810J               | AC | 2 | MAYFIELD AGENCY BORROWER INC TL B.....        |         | 09/04/2019..... | BANK OF AMERICA.....            |                           | 525,285     | 540,923   | 0                                       |
| 60935Q               | AJ | 5 | MONEYGRAM INTERNATIONAL INC TL B.....         |         | 06/11/2019..... | BANK OF AMERICA.....            |                           | 415,487     | 421,814   | 0                                       |
| 65343U               | AC | 6 | NEXUS BUYER LLC (PROMONTORY) TL B.....        |         | 10/30/2019..... | MORGAN STANLEY & CO.....        |                           | 133,927     | 134,600   | 0                                       |
| 67U54B               | AC | 0 | OAK PARENT INC TL.....                        |         | 07/23/2019..... | ANTARES CAPITAL LP.....         |                           | 31,287      | 31,600    | 0                                       |
| 71913Y               | AC | 6 | PHOENIX SERVICES MERGER SUB LLC TL.....       |         | 07/19/2019..... | BARCLAYS CAPITAL.....           |                           | 153,106     | 153,682   | 0                                       |
| 74045B               | AC | 1 | PREGIS TOPCO CORP TL B.....                   |         | 07/25/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 732,221     | 735,900   | 0                                       |
| 78662T               | AB | 7 | SAGE BORROWCO LLC TL B.....                   |         | 06/06/2019..... | DEUTSCHE BANK.....              |                           | 429,462     | 433,800   | 0                                       |
| 82087U               | AH | 0 | SHEARERS FOODS LLC TL.....                    |         | 09/27/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 1,217,883   | 1,220,935 | 0                                       |
| 85772E               | AB | 2 | PERFORM CONTENT SERVICES LTD/STATS TL B.....  |         | 12/18/2019..... | MORGAN STANLEY & CO.....        |                           | 226,863     | 229,300   | 0                                       |
| 86736L               | AB | 9 | SUNGARD AS NEW HOLDINGS III EXIT TL 2L.....   |         | 11/05/2019..... | VARIOUS.....                    |                           | 518,211     | 572,045   | 0                                       |
| 86736L               | AD | 5 | SUNGARD AS NEW HOLDINGS III TL DD PIK EX..... |         | 05/03/2019..... | DIRECT.....                     |                           | 96,485      | 96,485    | 0                                       |
| 86737R               | AD | 1 | SUNGARD AVAIL SERV CAP TL B.....              |         | 04/17/2019..... | JP MORGAN SECURITIES INC.....   |                           | 48,603      | 124,623   | 0                                       |
| 87256F               | AE | 4 | TKC HOLDINGS INC TL 2L.....                   |         | 08/01/2019..... | JEFFERIES & COMPANY INC.....    |                           | 104,630     | 106,765   | 0                                       |
| 87403U               | AB | 9 | TAILWIND SMITH COOPER INTERMEDIATE TL.....    |         | 08/01/2019..... | JP MORGAN SECURITIES INC.....   |                           | 735,938     | 750,000   | 0                                       |
| 87583F               | AF | 5 | TANK HOLDING CORP TL B.....                   |         | 10/17/2019..... | ROYAL BANK OF CANADA.....       |                           | 452,995     | 454,700   | 0                                       |
| 89705D               | AD | 4 | TRONOX PIGMENTS HOLLAND TL B.....             |         | 12/17/2018..... | BARCLAYS CAPITAL.....           |                           | 559,324     | 568,563   | 0                                       |
| 90276D               | AB | 5 | UGI ENERGY SERVICES LLC TL B.....             |         | 08/08/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 373,822     | 375,700   | 0                                       |
| 90350H               | AF | 6 | US ANESTHESIA PARTNERS INC TL.....            |         | 11/14/2019..... | VARIOUS.....                    |                           | 312,578     | 328,236   | 0                                       |
| 91678H               | AB | 8 | UPSTREAM NEWCO INC TL.....                    |         | 10/24/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 259,596     | 260,900   | 0                                       |
| 91822U               | AG | 3 | VC GB HOLDINGS INC TL.....                    |         | 10/21/2019..... | VARIOUS.....                    |                           | 292,900     | 302,500   | 0                                       |
| 98932T               | AC | 7 | ZELIS PAYMENTS BUYER INC TL B.....            |         | 09/27/2019..... | MORGAN STANLEY & CO.....        |                           | 380,160     | 384,000   | 0                                       |
| BL2386               | 28 | 4 | INTERNAP CORP TL.....                         |         | 12/23/2019..... | CAPITALIZED INTEREST.....       |                           | 4,461       | 4,461     | 0                                       |
| G4001C               | AB | 3 | FLEET US BIDCO INC TL B.....                  |         | 09/24/2019..... | JP MORGAN SECURITIES INC.....   |                           | 127,680     | 128,000   | 0                                       |
| LX1847               | 84 | 2 | CONSTELLIS HOLDINGS PRIORITY 1L.....          |         | 12/17/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 241,272     | 241,272   | 0                                       |

SCHEDULE D - PART 3

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

| 1                                                                   | 2                                                                                | 3       | 4               | 5                               | 6                         | 7           | 8           | 9                                       |
|---------------------------------------------------------------------|----------------------------------------------------------------------------------|---------|-----------------|---------------------------------|---------------------------|-------------|-------------|-----------------------------------------|
| CUSIP Identification                                                | Description                                                                      | Foreign | Date Acquired   | Name of Vendor                  | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends |
| N8003H AC 1                                                         | SIGMA US CORP TL B2.....                                                         |         | 10/10/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 693,269     | 698,508     | 0                                       |
| C2088H AB 6                                                         | CAN AM CONSTRUCTION INC/CANADA TL B.....                                         | A.....  | 12/04/2019..... | MORGAN STANLEY & CO.....        |                           | 239,997     | 244,318     | 0                                       |
| 46611V AU 9                                                         | JBS USA LUX SA TL B.....                                                         | D.....  | 03/15/2019..... | CREDIT SUISSE FIRST BOSTON..... |                           | 260,262     | 260,262     | 0                                       |
| P6981X AD 2                                                         | MRO HOLDINGS INC TL B.....                                                       | D.....  | 10/11/2019..... | ROYAL BANK OF CANADA.....       |                           | 560,228     | 565,700     | 0                                       |
| 8299999                                                             | Total - Bonds - Unaffiliated Bank Loans.....                                     |         |                 |                                 |                           | 20,536,778  | 21,121,687  | 0                                       |
| 8399997                                                             | Total - Bonds - Part 3.....                                                      |         |                 |                                 |                           | 92,450,862  | 90,808,460  | 241,146                                 |
| 8399998                                                             | Total - Bonds - Summary Item from Part 5.....                                    |         |                 |                                 |                           | 147,218,138 | 143,505,296 | 965,883                                 |
| 8399999                                                             | Total - Bonds.....                                                               |         |                 |                                 |                           | 239,669,000 | 234,313,756 | 1,207,029                               |
| Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred |                                                                                  |         |                 |                                 |                           |             |             |                                         |
| 060505 19 5                                                         | BANK OF AMERICA CORP 5.875%.....                                                 |         | 01/22/2019..... | BANK OF AMERICA.....            | 55,000.000                | 1,371,700   | 0.00        | 0                                       |
| 48128B 64 8                                                         | JPMORGAN CHASE & CO 6.00%.....                                                   |         | 01/22/2019..... | JANNEY MONTGOMERY SCOTT.....    | 55,000.000                | 1,381,600   | 0.00        | 0                                       |
| 8499999                                                             | Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred..... |         |                 |                                 |                           | 2,753,300   | XXX         | 0                                       |
| 8999997                                                             | Total - Preferred Stocks - Part 3.....                                           |         |                 |                                 |                           | 2,753,300   | XXX         | 0                                       |
| 8999999                                                             | Total - Preferred Stocks.....                                                    |         |                 |                                 |                           | 2,753,300   | XXX         | 0                                       |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other   |                                                                                  |         |                 |                                 |                           |             |             |                                         |
| 31337# 10 5                                                         | FEDERAL HOME LOAN BANK - CINCINNATI.....                                         |         | 04/11/2019..... | FEDERAL HOME LOAN BANK.....     | 4,568.000                 | 456,800     | XXX         | 0                                       |
| 99C021 16 1                                                         | SUNGARD AS NEW HOLDINGS III EQUITY.....                                          |         | 05/09/2019..... | VARIOUS.....                    | 8,376.000                 | 279,160     | XXX         | 0                                       |
| 9199999                                                             | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....   |         |                 |                                 |                           | 735,960     | XXX         | 0                                       |
| 9799997                                                             | Total - Common Stocks - Part 3.....                                              |         |                 |                                 |                           | 735,960     | XXX         | 0                                       |
| 9799999                                                             | Total - Common Stocks.....                                                       |         |                 |                                 |                           | 735,960     | XXX         | 0                                       |
| 9899999                                                             | Total - Preferred and Common Stocks.....                                         |         |                 |                                 |                           | 3,489,260   | XXX         | 0                                       |
| 9999999                                                             | Total - Bonds, Preferred and Common Stocks.....                                  |         |                 |                                 |                           | 243,158,260 | XXX         | 1,207,029                               |

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                               |
|-----------------------------------------------------|----|---|-------------------------------------------------------------------|----|-------------|------------------------------------|---------------|-------------------|--|--|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                                                     |    |   |                                                                   |    |             | F<br>o<br>r<br>e<br>i<br>g<br>n    |               |                   |  |  |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
|                                                     |    |   |                                                                   |    |             |                                    | Disposal Date | Name of Purchaser |  |  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| CUSIP Identification                                |    |   | Description                                                       |    |             |                                    |               |                   |  |  |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| Bonds - U.S. Government                             |    |   |                                                                   |    |             |                                    |               |                   |  |  |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 912828                                              | 2S | 8 | UNITED STATES TREASURY NOTE.....                                  | .. | 06/11/2019. | NW CAPITAL MARKETS INC.....        |               |                   |  |  |                           | 356,891       | 360,000   | 355,375     | 356,522                                 | 0                                        | 408                                       | 0                                                         | 408                                  | 0                                          | 356,930                                       | 0                                        | (39)                             | (39)                          | 4,578                                                | 08/31/2022.                      |
| 912828                                              | M8 | 0 | UNITED STATES TREASURY NOTE.....                                  | .. | 06/11/2019. | HSBC SECURITIES USA INC.....       |               |                   |  |  |                           | 290,928       | 290,000   | 287,747     | 288,201                                 | 0                                        | 197                                       | 0                                                         | 197                                  | 0                                          | 288,398                                       | 0                                        | 2,530                            | 2,530                         | 3,090                                                | 11/30/2022.                      |
| 0599999.                                            |    |   | Total - Bonds - U.S. Government.....                              |    |             |                                    |               |                   |  |  |                           | 647,819       | 650,000   | 643,122     | 644,723                                 | 0                                        | 605                                       | 0                                                         | 605                                  | 0                                          | 645,328                                       | 0                                        | 2,491                            | 2,491                         | 7,668                                                | XXX                              |
| Bonds - U.S. Special Revenue and Special Assessment |    |   |                                                                   |    |             |                                    |               |                   |  |  |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 31294K                                              | ZF | 5 | FEDERAL HOME LN MTG CORP #E01642.....                             | .. | 05/01/2019. | PAYDOWN.....                       |               |                   |  |  |                           | 4,151         | 4,151     | 4,131       | 4,142                                   | 0                                        | 9                                         | 0                                                         | 9                                    | 0                                          | 4,151                                         | 0                                        | 0                                | 0                             | 48                                                   | 05/01/2019.                      |
| 31294K                                              | ZT | 5 | FEDERAL HOME LN MTG CORP #E01654.....                             | .. | 06/01/2019. | PAYDOWN.....                       |               |                   |  |  |                           | 2,359         | 2,359     | 2,348       | 2,354                                   | 0                                        | 5                                         | 0                                                         | 5                                    | 0                                          | 2,359                                         | 0                                        | 0                                | 0                             | 30                                                   | 06/01/2019.                      |
| 3138ET                                              | DZ | 6 | UMBS - POOL AL8219.....                                           | .. | 06/11/2019. | VARIOUS.....                       |               |                   |  |  |                           | 174,677       | 168,114   | 180,354     | 180,354                                 | 0                                        | (979)                                     | 0                                                         | (979)                                | 0                                          | 179,375                                       | 0                                        | (4,698)                          | (4,698)                       | 3,455                                                | 02/01/2046.                      |
| 3140E8                                              | LU | 0 | UMBS - POOL BA3938.....                                           | .. | 06/11/2019. | VARIOUS.....                       |               |                   |  |  |                           | 1,122,220     | 1,098,896 | 1,154,185   | 1,151,115                               | 0                                        | (7,936)                                   | 0                                                         | (7,936)                              | 0                                          | 1,143,178                                     | 0                                        | (20,958)                         | (20,958)                      | 19,472                                               | 01/01/2046.                      |
| 3140H5                                              | AW | 1 | UMBS - POOL BJ3620.....                                           | .. | 05/14/2019. | VARIOUS.....                       |               |                   |  |  |                           | 1,447,851     | 1,400,503 | 1,469,872   | 1,467,628                               | 0                                        | (2,916)                                   | 0                                                         | (2,916)                              | 0                                          | 1,464,712                                     | 0                                        | (16,861)                         | (16,861)                      | 25,373                                               | 01/01/2048.                      |
| 3140JH                                              | JW | 4 | UMBS - POOL BN1176.....                                           | .. | 12/01/2019. | PAYDOWN.....                       |               |                   |  |  |                           | 285,485       | 285,485   | 297,930     | 0                                       | (1,104)                                  | 0                                         | (1,104)                                                   | 0                                    | 285,485                                    | 0                                             | 0                                        | 0                                | 5,291                         | 11/01/2048.                                          |                                  |
| 3140Q9                                              | 5B | 5 | UMBS - POOL CA2641.....                                           | .. | 12/01/2019. | PAYDOWN.....                       |               |                   |  |  |                           | 325,307       | 325,307   | 339,209     | 0                                       | (1,571)                                  | 0                                         | (1,571)                                                   | 0                                    | 325,307                                    | 0                                             | 0                                        | 0                                | 6,056                         | 11/01/2048.                                          |                                  |
| 3140X4                                              | TF | 3 | UMBS - POOL FM1449.....                                           | .. | 12/01/2019. | PAYDOWN.....                       |               |                   |  |  |                           | 19,864        | 19,864    | 20,485      | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 19,864                                     | 0                                             | 0                                        | 0                                | 58                            | 09/01/2049.                                          |                                  |
| 31418B                                              | 3T | 1 | UMBS - POOL MA2609.....                                           | .. | 06/11/2019. | VARIOUS.....                       |               |                   |  |  |                           | 350,501       | 342,632   | 358,961     | 358,961                                 | 0                                        | (1,114)                                   | 0                                                         | (1,114)                              | 0                                          | 357,846                                       | 0                                        | (7,345)                          | (7,345)                       | 6,168                                                | 05/01/2046.                      |
| 386545                                              | LN | 5 | GRAND VLY MI ST UNIV REVENUE.....                                 | .. | 06/11/2019. | PIPER SANDLER COMPANIES.....       |               |                   |  |  |                           | 291,513       | 250,000   | 293,523     | 287,284                                 | 0                                        | (2,645)                                   | 0                                                         | (2,645)                              | 0                                          | 284,639                                       | 0                                        | 6,874                            | 6,874                         | 6,632                                                | 12/01/2027.                      |
| 584521                                              | EF | 1 | MED CENTER GA HOSP AUTH.....                                      | .. | 05/14/2019. | MESIROW FINANCIAL INC.....         |               |                   |  |  |                           | 1,561,545     | 1,500,000 | 1,318,275   | 1,460,262                               | 0                                        | 9,064                                     | 0                                                         | 9,064                                | 0                                          | 1,469,325                                     | 0                                        | 92,220                           | 92,220                        | 59,375                                               | 08/01/2045.                      |
| 677561                                              | FV | 9 | OHIO ST HOSP FAC REVENUE.....                                     | .. | 01/01/2019. | PREREFUNDED.....                   |               |                   |  |  |                           | 2,000,000     | 2,000,000 | 2,068,340   | 2,000,000                               | 0                                        | 0                                         | 0                                                         | 0                                    | 2,000,000                                  | 0                                             | 0                                        | 0                                | 55,000                        | 01/01/2039.                                          |                                  |
| 76221U                                              | DA | 1 | RHODE ISLAND ST INFRASTRUCTURE.....                               | .. | 06/11/2019. | FHN FINANCIAL CAPITAL MARKETS..... |               |                   |  |  |                           | 555,170       | 500,000   | 562,945     | 546,944                                 | 0                                        | (2,875)                                   | 0                                                         | (2,875)                              | 0                                          | 544,069                                       | 0                                        | 11,101                           | 11,101                        | 13,944                                               | 10/01/2032.                      |
| 930876                                              | CW | 5 | WAKE CNTY NC LIMITED OBLIG.....                                   | .. | 06/11/2019. | VINING SPARKS.....                 |               |                   |  |  |                           | 560,705       | 500,000   | 571,110     | 555,450                                 | 0                                        | (2,854)                                   | 0                                                         | (2,854)                              | 0                                          | 552,596                                       | 0                                        | 8,109                            | 8,109                         | 10,611                                               | 12/01/2032.                      |
| 3199999.                                            |    |   | Total - Bonds - U.S. Special Revenue and Special Assessments..... |    |             |                                    |               |                   |  |  |                           | 8,701,348     | 8,397,311 | 8,641,668   | 8,014,494                               | 0                                        | (14,916)                                  | 0                                                         | (14,916)                             | 0                                          | 8,632,906                                     | 0                                        | 68,442                           | 68,442                        | 211,513                                              | XXX                              |
| Bonds - Industrial and Miscellaneous                |    |   |                                                                   |    |             |                                    |               |                   |  |  |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 02153L                                              | AA | 2 | ALTERRA FINANCE LLC.....                                          | .. | 10/18/2019. | CALLED BY ISSUER at 103.853.....   |               |                   |  |  |                           | 1,038,529     | 1,000,000 | 1,005,670   | 1,001,257                               | 0                                        | (557)                                     | 0                                                         | (557)                                | 0                                          | 1,000,700                                     | 0                                        | (700)                            | (700)                         | 104,154                                              | 09/30/2020.                      |
| 02582J                                              | JK | 7 | AMERICAN EXPRESS CREDIT ACCOUN 18-9 A.....                        | .. | 05/14/2019. | WELLS FARGO FINANCIAL.....         |               |                   |  |  |                           | 997,109       | 1,000,000 | 1,000,000   | 1,000,000                               | 0                                        | 0                                         | 0                                                         | 0                                    | 1,000,000                                  | 0                                             | (2,891)                                  | (2,891)                          | 11,925                        | 04/15/2026.                                          |                                  |
| 06051G                                              | FW | 4 | BANK OF AMERICA CORP.....                                         | .. | 05/14/2019. | MARKETAXESS.....                   |               |                   |  |  |                           | 2,498,625     | 2,500,000 | 2,452,225   | 2,454,762                               | 0                                        | 7,153                                     | 0                                                         | 7,153                                | 0                                          | 2,461,916                                     | 0                                        | 36,709                           | 36,709                        | 37,734                                               | 04/19/2021.                      |
| 110122                                              | BZ | 0 | BRISTOL-MYERS SQUIBB CO.....                                      | .. | 06/11/2019. | MARKETAXESS.....                   |               |                   |  |  |                           | 508,370       | 500,000   | 498,060     | 0                                       | 28                                       | 0                                         | 28                                                        | 0                                    | 498,088                                    | 0                                             | 10,282                                   | 10,282                           | 1,047                         | 07/26/2024.                                          |                                  |
| 17305E                                              | GN | 9 | CITIBANK CREDIT CARD ISSUANCE 18-A4 A4.....                       | .. | 05/14/2019. | WELLS FARGO FINANCIAL.....         |               |                   |  |  |                           | 995,742       | 1,000,000 | 1,000,000   | 1,000,000                               | 0                                        | 0                                         | 0                                                         | 0                                    | 1,000,000                                  | 0                                             | (4,258)                                  | (4,258)                          | 12,496                        | 06/07/2025.                                          |                                  |
| 43815H                                              | AC | 1 | HONDA AUTO RECEIVABLES OWNER T 18-3 A3.....                       | .. | 06/11/2019. | PARIBAS CORPORATION.....           |               |                   |  |  |                           | 1,009,063     | 1,000,000 | 999,863     | 999,884                                 | 0                                        | 29                                        | 0                                                         | 29                                   | 0                                          | 999,913                                       | 0                                        | 9,150                            | 9,150                         | 14,012                                               | 08/22/2022.                      |
| 46640N                                              | AE | 8 | JPMBB COMMERCIAL MORTGAGE SECU 13-C15 A5.....                     | .. | 06/11/2019. | JP MORGAN SECURITIES INC.....      |               |                   |  |  |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 949746                                              | SP | 7 | WELLS FARGO & COMPANY.....                                        | .. | 02/13/2019. | WELLS FARGO FINANCIAL.....         |               |                   |  |  |                           | 530,410       | 500,000   | 561,328     | 542,199                                 | 0                                        | (3,898)                                   | 0                                                         | (3,898)                              | 0                                          | 538,301                                       | 0                                        | (7,891)                          | (7,891)                       | 10,959                                               | 11/15/2045.                      |
| 3899999.                                            |    |   | Total - Bonds - Industrial and Miscellaneous.....                 |    |             |                                    |               |                   |  |  |                           | 1,005,490     | 1,000,000 | 1,011,170   | 1,009,647                               | 0                                        | (391)                                     | 0                                                         | (391)                                | 0                                          | 1,009,256                                     | 0                                        | (3,766)                          | (3,766)                       | 9,273                                                | 02/11/2022.                      |
|                                                     |    |   |                                                                   |    |             |                                    |               |                   |  |  |                           | 8,583,338     | 8,500,000 | 8,528,316   | 8,007,749                               | 0                                        | 2,364                                     | 0                                                         | 2,364                                | 0                                          | 8,508,174                                     | 0                                        | 36,635                           | 36,635                        | 201,600                                              | XXX                              |
| Bonds - Hybrid Securities                           |    |   |                                                                   |    |             |                                    |               |                   |  |  |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 46625H                                              | HA | 1 | JPMORGAN CHASE & CO.....                                          | .. | 10/30/2019. | CALLED BY ISSUER at 100.000.....   |               |                   |  |  |                           | 1,599,000     | 1,599,000 | 1,658,963   | 1,599,000                               | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 1,599,000                                     | 0                                        | 0                                | 0                             | 97,248                                               | 12/29/2049.                      |
| 4899999.                                            |    |   | Total - Bonds - Hybrid Securities.....                            |    |             |                                    |               |                   |  |  |                           | 1,599,000     | 1,599,000 | 1,658,963   | 1,599,000                               | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 1,599,000                                     | 0                                        | 0                                | 0                             | 97,248                                               | XXX                              |
| Bonds - Unaffiliated Bank Loans                     |    |   |                                                                   |    |             |                                    |               |                   |  |  |                           |               |           |             |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |                                  |
| 00076V                                              | AQ | 3 | ABG INTERMEDIATE HOLDINGS 2 TL B.....                             | .. | 03/29/2019. | SINK FUND PAYMENT.....             |               |                   |  |  |                           | 1,665         | 1,665     | 1,654       | 1,588                                   | 75                                       | 2                                         | 0                                                         | 77                                   | 0                                          | 1,665                                         | 0                                        | 0                                | 0                             | 27                                                   | 09/27/2024.                      |
| 00187U                                              | AE | 8 | AP EXHAUST ACQUISITION LLC TL B.....                              | .. | 12/31/2019. | VARIOUS.....                       |               |                   |  |  |                           | 31,618        | 31,618    | 30,986      | 28,633                                  | 2,912                                    | 73                                        | 0                                                         | 2,985                                | 0                                          | 31,618                                        | 0                                        | 0                                | 0                             | 2,337                                                | 05/10/2024.                      |
| 00215K                                              | AB | 2 | ASP CHROMAFLO INTERMEDIATE HOLD TL 2L.....                        | .. | 12/31/2019. | SINK FUND PAYMENT.....             |               |                   |  |  |                           | 209,533       | 209,533   | 206,706     | 205,739                                 | 3,871                                    | (76)                                      | 0                                                         | 3,795                                | 0                                          | 209,533                                       | 0                                        | 0                                | 0                             | 6,787                                                | 11/18/2024.                      |
| 00215N                                              | AF | 7 | ATS (GREENLIGHT MERGER CORP) TL B.....                            | .. | 03/29/2019. | VARIOUS.....                       |               |                   |  |  |                           | 1,866,578     | 1,861,533 | 1,852,225   | 1,808,014                               | 45,966                                   | 2,862                                     | 0                                                         | 48,828                               | 0                                          | 1,856,842                                     | 0                                        | 9,736                            | 9,736                         | 28,832                                               | 02/28/2025.                      |
| 00215P                                              | AC | 9 | ASP MCS ACQUISITION TL B.....                                     | .. | 12/31/2019. | VARIOUS.....                       |               |                   |  |  |                           | 5,229         | 5,229     | 4,474       | 3,523                                   | 974                                      | (3)                                       | 0                                                         | 971                                  | 0                                          | 4,494                                         | 0                                        | 735                              | 735                           | 230                                                  | 05/20/2024.                      |
| 00216U                                              | AC | 7 | ASP UNIFRAX HOLDINGS INC TL B.....                                | .. | 12/31/2019. | VARIOUS.....                       |               |                   |  |  |                           | 283,495       | 284,471   | 282,940     | 264,004                                 | 13,608                                   | 6                                         | 0                                                         | 13,614                               | 0                                          | 283,085                                       | 0                                        | 410                              | 410                           | 690                                                  | 12/12/2025.                      |
| 00769E                                              | AS | 9 | ADVANTAGE SALES & MARKETING TL B.....                             | .. | 12/31/2019. | SINK FUND PAYMENT.....             |               |                   |  |  |                           | 10,468        | 10,468    | 10,259      | 9,271                                   | 1,168                                    | 29                                        | 0                                                         | 1,197                                | 0                                          | 10,468                                        | 0                                        | 0                                | 0                             | 371                                                  | 07/23/2021.                      |

SCHEDULE D - PART 4

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

| 1                    | 2           |   | 3                               | 4             | 5                             | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------|---|---------------------------------|---------------|-------------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |             |   |                                 |               |                               |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser             | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 00769E               | AW          | 0 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 10,354        | 10,354    | 10,043      | 9,229                                   | 1,085                                    | 39                                        | 0                                                         | 1,124                                | 0                                          | 10,354                                        | 0                                        | 0                                | 0                             | 367                                                  | 07/23/2021.                      |
| 00900Y               | AD          | 8 |                                 | 12/27/2019.   | SINK FUND PAYMENT.....        |                           | 574           | 574       | 573         | 0                                       | 0                                        | 2                                         | 0                                                         | 2                                    | 0                                          | 574                                           | 0                                        | 0                                | 0                             | 5                                                    | 02/02/2026.                      |
| 00956F               | AM          | 2 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 7,117         | 7,117     | 7,058       | 6,220                                   | 363                                      | 8                                         | 0                                                         | 371                                  | 0                                          | 7,117                                         | 0                                        | 0                                | 0                             | 296                                                  | 04/28/2025.                      |
| 01373Y               | AB          | 8 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 12,711        | 12,711    | 12,541      | 11,434                                  | 2                                        | 16                                        | 0                                                         | 18                                   | 0                                          | 12,711                                        | 0                                        | 0                                | 0                             | 664                                                  | 10/10/2025.                      |
| 01860Y               | AJ          | 1 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 47,720        | 47,720    | 47,243      | 46,883                                  | 785                                      | 53                                        | 0                                                         | 838                                  | 0                                          | 47,720                                        | 0                                        | 0                                | 0                             | 2,062                                                | 10/24/2023.                      |
| 01957T               | AC          | 1 |                                 | 07/12/2019.   | SINK FUND PAYMENT.....        |                           | 462,300       | 462,300   | 459,989     | 440,341                                 | 19,794                                   | 2,166                                     | 0                                                         | 21,960                               | 0                                          | 462,300                                       | 0                                        | 0                                | 0                             | 16,663                                               | 07/10/2026.                      |
| 03167D               | AH          | 7 |                                 | 12/31/2019.   | VARIOUS.....                  |                           | 2,508,773     | 2,624,105 | 2,489,536   | 1,993,757                               | 107,355                                  | 3,351                                     | 0                                                         | 110,706                              | 0                                          | 2,495,547                                     | 0                                        | 13,227                           | 13,227                        | 35,254                                               | 05/04/2025.                      |
| 03834X               | AF          | 0 |                                 | 05/02/2019.   | VARIOUS.....                  |                           | 207,205       | 206,433   | 205,400     | 200,240                                 | 6,193                                    | 0                                         | 0                                                         | 6,193                                | 0                                          | 206,433                                       | 0                                        | 772                              | 772                           | 5,504                                                | 08/08/2024.                      |
| 03835E               | AC          | 8 |                                 | 03/29/2019.   | VARIOUS.....                  |                           | 651,564       | 648,323   | 644,786     | 636,829                                 | 8,294                                    | 455                                       | 0                                                         | 8,749                                | 0                                          | 645,578                                       | 0                                        | 5,986                            | 5,986                         | 9,845                                                | 08/15/2025.                      |
| 04765B               | AG          | 7 |                                 | 03/18/2019.   | VARIOUS.....                  |                           | 254,422       | 256,300   | 252,135     | 252,135                                 | 0                                        | 229                                       | 0                                                         | 229                                  | 0                                          | 252,365                                       | 0                                        | 2,057                            | 2,057                         | 2,978                                                | 12/22/2023.                      |
| 05349U               | BC          | 5 |                                 | 11/07/2019.   | SINK FUND PAYMENT.....        |                           | 93,547        | 93,547    | 92,574      | 91,039                                  | 2,297                                    | 210                                       | 0                                                         | 2,507                                | 0                                          | 93,547                                        | 0                                        | 0                                | 0                             | 5,241                                                | 12/15/2024.                      |
| 05543C               | AC          | 0 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 1,980         | 1,980     | 1,970       | 1,832                                   | 146                                      | 2                                         | 0                                                         | 148                                  | 0                                          | 1,980                                         | 0                                        | 0                                | 0                             | 95                                                   | 08/14/2023.                      |
| 05850F               | AB          | 2 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 13,179        | 13,179    | 13,113      | 12,782                                  | 381                                      | 16                                        | 0                                                         | 397                                  | 0                                          | 13,179                                        | 0                                        | 0                                | 0                             | 519                                                  | 07/31/2025.                      |
| 08078U               | AE          | 3 |                                 | 12/09/2019.   | JP MORGAN SECURITIES INC..... |                           | 250,145       | 248,900   | 248,278     | 0                                       | 0                                        | 18                                        | 0                                                         | 18                                   | 0                                          | 248,296                                       | 0                                        | 1,848                            | 1,848                         | 0                                                    | 10/30/2026.                      |
| 08948E               | AB          | 3 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 6,704         | 6,704     | 6,637       | 6,652                                   | 69                                       | (17)                                      | 0                                                         | 52                                   | 0                                          | 6,704                                         | 0                                        | 0                                | 0                             | 319                                                  | 08/23/2023.                      |
| 09259H               | AB          | 7 |                                 | 06/10/2019.   | VARIOUS.....                  |                           | 206,271       | 205,500   | 204,986     | 0                                       | 0                                        | 4                                         | 0                                                         | 4                                    | 0                                          | 204,990                                       | 0                                        | 1,281                            | 1,281                         | 202                                                  | 09/30/2024.                      |
| 10524M               | AN          | 7 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 12,082        | 12,082    | 11,961      | 11,459                                  | 616                                      | 8                                         | 0                                                         | 624                                  | 0                                          | 12,082                                        | 0                                        | 0                                | 0                             | 530                                                  | 06/21/2024.                      |
| 10566U               | AC          | 2 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 8,471         | 8,471     | 8,446       | 8,162                                   | 304                                      | 5                                         | 0                                                         | 309                                  | 0                                          | 8,471                                         | 0                                        | 0                                | 0                             | 277                                                  | 04/18/2025.                      |
| 11284E               | AB          | 9 |                                 | 03/29/2019.   | VARIOUS.....                  |                           | 829,836       | 828,800   | 824,656     | 801,126                                 | 24,225                                   | 1,047                                     | 0                                                         | 25,272                               | 0                                          | 826,399                                       | 0                                        | 3,437                            | 3,437                         | 12,558                                               | 08/01/2025.                      |
| 11823L               | AH          | 8 |                                 | 11/04/2019.   | VARIOUS.....                  |                           | 457,542       | 454,700   | 452,427     | 0                                       | 0                                        | 0                                         | 0                                                         | 0                                    | 0                                          | 452,427                                       | 0                                        | 5,115                            | 5,115                         | 828                                                  | 11/01/2026.                      |
| 12509E               | AB          | 6 |                                 | 12/31/2019.   | VARIOUS.....                  |                           | 6,483         | 6,483     | 6,418       | 6,307                                   | 166                                      | 10                                        | 0                                                         | 176                                  | 0                                          | 6,483                                         | 0                                        | 0                                | 0                             | 313                                                  | 10/01/2025.                      |
| 12653P               | AB          | 5 |                                 | 01/04/2019.   | SINK FUND PAYMENT.....        |                           | 1,490,510     | 1,490,510 | 1,483,057   | 1,477,006                               | 8,262                                    | 5,242                                     | 0                                                         | 13,504                               | 0                                          | 1,490,510                                     | 0                                        | 0                                | 0                             | 1,039                                                | 04/10/2025.                      |
| 12654N               | AC          | 7 |                                 | 07/25/2019.   | VARIOUS.....                  |                           | 227,414       | 229,700   | 229,126     | 224,819                                 | 4,346                                    | 182                                       | 0                                                         | 4,528                                | 0                                          | 229,347                                       | 0                                        | (1,933)                          | (1,933)                       | 9,185                                                | 11/17/2025.                      |
| 14076C               | AG          | 8 |                                 | 02/11/2019.   | SINK FUND PAYMENT.....        |                           | 669,299       | 669,299   | 667,759     | 662,606                                 | 6,680                                    | 13                                        | 0                                                         | 6,693                                | 0                                          | 669,299                                       | 0                                        | 0                                | 0                             | 6,483                                                | 03/14/2022.                      |
| 16308T               | AB          | 7 |                                 | 04/09/2019.   | SINK FUND PAYMENT.....        |                           | 5,150         | 5,150     | 5,150       | 5,103                                   | 47                                       | 0                                         | 0                                                         | 47                                   | 0                                          | 5,150                                         | 0                                        | 0                                | 0                             | 103                                                  | 06/22/2022.                      |
| 17026C               | AC          | 1 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 13,957        | 13,957    | 13,973      | 13,958                                  | 0                                        | (1)                                       | 0                                                         | (1)                                  | 0                                          | 13,957                                        | 0                                        | 0                                | 0                             | 620                                                  | 12/23/2024.                      |
| 20038G               | AB          | 4 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 11,527        | 11,527    | 11,412      | 10,812                                  | 730                                      | (15)                                      | 0                                                         | 715                                  | 0                                          | 11,527                                        | 0                                        | 0                                | 0                             | 516                                                  | 02/05/2024.                      |
| 20038G               | AE          | 8 |                                 | 06/12/2019.   | SINK FUND PAYMENT.....        |                           | 474,200       | 474,200   | 455,232     | 443,377                                 | 19,067                                   | 11,756                                    | 0                                                         | 30,823                               | 0                                          | 474,200                                       | 0                                        | 0                                | 0                             | 26,827                                               | 02/03/2025.                      |
| 20363A               | AF          | 3 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 7,450         | 7,450     | 7,431       | 7,228                                   | 221                                      | 1                                         | 0                                                         | 222                                  | 0                                          | 7,450                                         | 0                                        | 0                                | 0                             | 334                                                  | 02/17/2025.                      |
| 20589M               | AP          | 3 |                                 | 09/20/2019.   | SINK FUND PAYMENT.....        |                           | 1,129,700     | 1,129,700 | 1,107,106   | 1,110,413                               | 0                                        | 19,287                                    | 0                                                         | 19,287                               | 0                                          | 1,129,700                                     | 0                                        | 0                                | 0                             | 92,514                                               | 06/01/2023.                      |
| 21038K               | AE          | 7 |                                 | 12/31/2019.   | VARIOUS.....                  |                           | 9,786         | 9,786     | 9,688       | 9,308                                   | 485                                      | (6)                                       | 0                                                         | 479                                  | 0                                          | 9,786                                         | 0                                        | 0                                | 0                             | 252                                                  | 04/21/2024.                      |
| 23243F               | AB          | 1 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 28,019        | 28,019    | 27,949      | 27,018                                  | 955                                      | 47                                        | 0                                                         | 1,002                                | 0                                          | 28,019                                        | 0                                        | 0                                | 0                             | 810                                                  | 03/16/2025.                      |
| 24347U               | AB          | 1 |                                 | 04/10/2019.   | SINK FUND PAYMENT.....        |                           | 612,210       | 612,210   | 616,002     | 584,660                                 | 32,211                                   | (4,661)                                   | 0                                                         | 27,550                               | 0                                          | 612,210                                       | 0                                        | 0                                | 0                             | 29,616                                               | 06/15/2023.                      |
| 24701P               | AC          | 0 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 7,506         | 7,506     | 7,435       | 7,360                                   | 150                                      | (4)                                       | 0                                                         | 146                                  | 0                                          | 7,506                                         | 0                                        | 0                                | 0                             | 404                                                  | 05/01/2024.                      |
| 25277B               | AB          | 4 |                                 | 12/31/2019.   | VARIOUS.....                  |                           | 180,428       | 179,760   | 178,861     | 0                                       | 0                                        | 13                                        | 0                                                         | 13                                   | 0                                          | 178,881                                       | 0                                        | 1,546                            | 1,546                         | 9                                                    | 08/24/2026.                      |
| 28031F               | AD          | 2 |                                 | 12/31/2019.   | VARIOUS.....                  |                           | 561,510       | 560,813   | 559,407     | 545,040                                 | 11,878                                   | 179                                       | 0                                                         | 12,057                               | 0                                          | 559,610                                       | 0                                        | 1,901                            | 1,901                         | 8,705                                                | 12/13/2025.                      |
| 28253P               | AC          | 3 |                                 | 03/07/2019.   | VARIOUS.....                  |                           | 162,006       | 160,800   | 160,398     | 157,182                                 | 3,266                                    | 63                                        | 0                                                         | 3,329                                | 0                                          | 160,512                                       | 0                                        | 1,494                            | 1,494                         | 2,945                                                | 10/01/2025.                      |
| 29102T               | AB          | 8 |                                 | 08/08/2019.   | VARIOUS.....                  |                           | 643,388       | 645,000   | 641,775     | 0                                       | 0                                        | 1                                         | 0                                                         | 1                                    | 0                                          | 641,776                                       | 0                                        | 1,611                            | 1,611                         | 3,454                                                | 07/24/2026.                      |
| 29216J               | AC          | 1 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 42,194        | 42,194    | 41,840      | 41,463                                  | 628                                      | 102                                       | 0                                                         | 730                                  | 0                                          | 42,194                                        | 0                                        | 0                                | 0                             | 1,876                                                | 04/18/2025.                      |
| 29279E               | AB          | 8 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 10,082        | 10,082    | 9,981       | 9,787                                   | 269                                      | 25                                        | 0                                                         | 294                                  | 0                                          | 10,082                                        | 0                                        | 0                                | 0                             | 432                                                  | 06/26/2025.                      |
| 29373U               | AC          | 5 |                                 | 12/31/2019.   | SINK FUND PAYMENT.....        |                           | 9,501         | 9,501     | 9,477       | 8,845                                   | 649                                      | 7                                         | 0                                                         | 656                                  | 0                                          | 9,501                                         | 0                                        | 0                                | 0                             | 366                                                  | 10/10/2025.                      |
| 31850F               | AT          | 9 |                                 | 12/05/2019.   | SINK FUND PAYMENT.....        |                           | 89,002        | 89,002    | 88,112      | 88,542                                  | 298                                      | 162                                       | 0                                                         | 460                                  | 0                                          | 89,002                                        | 0                                        | 0                                | 0                             | 3,988                                                | 01/05/2024.                      |

**SCHEDULE D - PART 4**

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

E14.2

| 1                    | 2                                         |  | 3                               | 4             | 5                         | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                           |                                                           |                                      |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                   | 21                               |
|----------------------|-------------------------------------------|--|---------------------------------|---------------|---------------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|----------------------------------|
|                      |                                           |  |                                 |               |                           |                           |               |           |             |                                         | 11                                       | 12                                        | 13                                                        | 14                                   | 15                                         |                                               |                                          |                                  |                               |                                                      |                                  |
| CUSIP Identification | Description                               |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser         | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 34555Q AF 7          | FOREST CITY ENTERPRISES TL B.....         |  | ..                              | 03/29/2019.   | VARIOUS.....              | .....                     | 823,631       | 817,500   | 815,456     | 795,697                                 | 19,798                                   | .....                                     | 335                                                       | .....                                | 20,133                                     | 815,831                                       | .....                                    | 7,800                            | 7,800                         | 15,543                                               | 12/08/2025.                      |
| 34721H AB 5          | FORT DEARBOORN (FORTRESS) TL.....         |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 2,509         | 2,509     | 2,397       | 2,437                                   | .....                                    | 59                                        | .....                                                     | 72                                   | .....                                      | 2,509                                         | .....                                    | .....                            | .....                         | 77                                                   | 10/19/2023.                      |
| 36165Y AB 6          | GC EOS BUYER INC TL B.....                |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 5,750         | 5,750     | 5,577       | 5,734                                   | .....                                    | 16                                        | .....                                                     | 16                                   | .....                                      | 5,750                                         | .....                                    | .....                            | .....                         | 271                                                  | 08/01/2025.                      |
| 37249U AN 6          | GENTIVA HEALTH SERVICES INC TL.....       |  | ..                              | 12/31/2019.   | VARIOUS.....              | .....                     | 173,850       | 173,643   | 171,910     | 167,658                                 | 4,164                                    | 171                                       | .....                                                     | 4,335                                | .....                                      | 172,396                                       | .....                                    | 1,455                            | 1,455                         | 5,259                                                | 07/02/2025.                      |
| 37610G AB 4          | RECORDED BOOKS INC TL.....                |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 3,456         | 3,456     | 3,421       | 3,420                                   | 28                                       | 8                                         | .....                                                     | 36                                   | .....                                      | 3,456                                         | .....                                    | .....                            | .....                         | 152                                                  | 08/29/2025.                      |
| 37956K AB 7          | GLOBAL APPLIANCE INC (SHARK NINJA) TL B.. |  | ..                              | 08/01/2019.   | VARIOUS.....              | .....                     | 1,009,502     | 1,011,299 | 1,001,186   | 953,149                                 | 53,257                                   | 1,128                                     | .....                                                     | 54,385                               | .....                                      | 1,007,534                                     | .....                                    | 1,969                            | 1,969                         | 37,229                                               | 09/29/2024.                      |
| 38019U AB 8          | GO WIRELESS INC TL B.....                 |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 28,060        | 28,060    | 27,779      | 27,314                                  | 709                                      | 38                                        | .....                                                     | 747                                  | .....                                      | 28,060                                        | .....                                    | .....                            | .....                         | 1,565                                                | 12/22/2024.                      |
| 40420L AE 1          | HOUGHTON INTL TL.....                     |  | ..                              | 08/01/2019.   | SINK FUND PAYMENT.....    | .....                     | 532,994       | 532,994   | 519,104     | 527,664                                 | 2,307                                    | 3,023                                     | .....                                                     | 5,330                                | .....                                      | 532,994                                       | .....                                    | .....                            | .....                         | 34,644                                               | 12/21/2020.                      |
| 40426B AC 1          | HENRY CO LLC TL B.....                    |  | ..                              | 12/31/2019.   | VARIOUS.....              | .....                     | 147,856       | 147,680   | 146,941     | 142,638                                 | 5,046                                    | (4)                                       | .....                                                     | 5,042                                | .....                                      | 147,680                                       | .....                                    | 177                              | 177                           | 3,315                                                | 10/05/2023.                      |
| 40435Y AB 2          | PATRIOT CONTAINER CORP TL.....            |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 10,810        | 10,810    | 10,756      | 10,518                                  | 282                                      | 9                                         | .....                                                     | 291                                  | .....                                      | 10,810                                        | .....                                    | .....                            | .....                         | 406                                                  | 03/20/2025.                      |
| 42329D AF 4          | ASP MWI MERGER SUB INC (HELIX) TL.....    |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 215           | 215       | 203         | .....                                   | .....                                    | .....                                     | .....                                                     | .....                                | .....                                      | 215                                           | .....                                    | .....                            | .....                         | 2                                                    | 09/30/2024.                      |
| 43455J AT 5          | HOFFMASTER GROUP INC TL.....              |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 1,435         | 1,435     | 1,422       | 1,411                                   | 22                                       | 2                                         | .....                                                     | 24                                   | .....                                      | 1,435                                         | .....                                    | .....                            | .....                         | 58                                                   | 11/21/2023.                      |
| 44325H AB 4          | VIVID SEATS (HOYA MIDCO LLC) TL B.....    |  | ..                              | 04/24/2019.   | SINK FUND PAYMENT.....    | .....                     | 14,104        | 14,104    | 13,998      | 13,373                                  | 683                                      | 48                                        | .....                                                     | 731                                  | .....                                      | 14,104                                        | .....                                    | .....                            | .....                         | 265                                                  | 06/30/2024.                      |
| 44958A AJ 6          | IG INVESTMENTS HOLDINGS LLC TL.....       |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 3,114         | 3,114     | 3,098       | 3,031                                   | 78                                       | 4                                         | .....                                                     | 82                                   | .....                                      | 3,114                                         | .....                                    | .....                            | .....                         | 122                                                  | 05/23/2025.                      |
| 46049B AB 7          | INTERNATIONAL TEXTILE GROUP TL.....       |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 3,771         | 3,771     | 3,356       | .....                                   | .....                                    | 13                                        | .....                                                     | 13                                   | .....                                      | 3,771                                         | .....                                    | .....                            | .....                         | 40                                                   | 05/01/2024.                      |
| 46184G AB 1          | LUX HOLDCO III (INVISTUS) TL.....         |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 968           | 968       | 927         | .....                                   | .....                                    | 1                                         | .....                                                     | 1                                    | .....                                      | 968                                           | .....                                    | .....                            | .....                         | 3                                                    | 03/28/2025.                      |
| 46269K AJ 3          | IRIDIUM SATELLITE LLC TL B.....           |  | ..                              | 10/18/2019.   | VARIOUS.....              | .....                     | 123,314       | 122,700   | 122,087     | .....                                   | .....                                    | 3                                         | .....                                                     | 3                                    | .....                                      | 122,089                                       | .....                                    | 1,224                            | 1,224                         | 94                                                   | 11/04/2026.                      |
| 471117F AG 2         | JASON INC TL.....                         |  | ..                              | 07/24/2019.   | VARIOUS.....              | .....                     | 1,036,151     | 1,138,031 | 1,120,488   | 1,096,300                               | 39,987                                   | 729                                       | 71,150                                                    | (30,434)                             | .....                                      | 1,065,866                                     | .....                                    | (29,715)                         | (29,715)                      | 45,375                                               | 06/30/2021.                      |
| 47214D AK 0          | JAZZ ACQUISITION (WENCOR) TL.....         |  | ..                              | 06/19/2019.   | SINK FUND PAYMENT.....    | .....                     | 1,448,806     | 1,448,806 | 1,408,259   | 1,358,256                               | 75,804                                   | 14,746                                    | .....                                                     | 90,550                               | .....                                      | 1,448,806                                     | .....                                    | .....                            | .....                         | 42,405                                               | 06/19/2021.                      |
| 48234K AC 6          | K&N PARENT INC TL.....                    |  | ..                              | 12/31/2019.   | VARIOUS.....              | .....                     | 67,781        | 68,113    | 68,579      | 66,752                                  | 1,362                                    | (1)                                       | .....                                                     | 1,361                                | .....                                      | 68,113                                        | .....                                    | (333)                            | (333)                         | 1,296                                                | 10/20/2023.                      |
| 49460Y BF 1          | KINETIC CONCEPTS INC TL B.....            |  | ..                              | 04/11/2019.   | VARIOUS.....              | .....                     | 854,074       | 853,010   | 848,745     | 817,823                                 | 35,187                                   | .....                                     | .....                                                     | 35,187                               | .....                                      | 853,010                                       | .....                                    | 1,064                            | 1,064                         | 15,940                                               | 02/02/2024.                      |
| 50226B AD 0          | LSF9 ATLANTIS HOLDINGS LLC TL.....        |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 13,713        | 13,713    | 13,576      | 13,053                                  | 648                                      | 12                                        | .....                                                     | 660                                  | .....                                      | 13,713                                        | .....                                    | .....                            | .....                         | 737                                                  | 05/01/2023.                      |
| 51187G AC 6          | WORLDSTRIDES TL B.....                    |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 10,377        | 10,377    | 10,353      | 10,072                                  | 294                                      | 11                                        | .....                                                     | 305                                  | .....                                      | 10,377                                        | .....                                    | .....                            | .....                         | 432                                                  | 12/16/2024.                      |
| 53226D AD 0          | LIGHTHOUSE NETWORK LLC TL B.....          |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 13,097        | 13,097    | 13,032      | 12,986                                  | 131                                      | (20)                                      | .....                                                     | 111                                  | .....                                      | 13,097                                        | .....                                    | .....                            | .....                         | 587                                                  | 11/29/2024.                      |
| 53226G AG 6          | LIGHTSTONE GENERATION LLC TL B.....       |  | ..                              | 03/29/2019.   | SINK FUND PAYMENT.....    | .....                     | 73,238        | 73,238    | 72,775      | 69,543                                  | 3,673                                    | 21                                        | .....                                                     | 3,694                                | .....                                      | 73,238                                        | .....                                    | .....                            | .....                         | 722                                                  | 01/30/2024.                      |
| 55292H AB 9          | MLN US HOLDCO LLC TL.....                 |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 8,754         | 8,754     | 8,732       | 8,483                                   | 270                                      | 1                                         | .....                                                     | 271                                  | .....                                      | 8,754                                         | .....                                    | .....                            | .....                         | 356                                                  | 11/30/2025.                      |
| 55336C AB 8          | MI WINDOWS & DOORS INC TL 1L.....         |  | ..                              | 12/12/2019.   | ROYAL BANK OF CANADA..... | .....                     | 45,200        | 45,200    | 42,940      | .....                                   | .....                                    | 11                                        | .....                                                     | 11                                   | .....                                      | 42,951                                        | .....                                    | 2,249                            | 2,249                         | .....                                                | 11/06/2026.                      |
| 56388V AC 9          | MANNINGTON MILLS INC TL B.....            |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 809           | 809       | 801         | .....                                   | .....                                    | 1                                         | .....                                                     | 1                                    | .....                                      | 809                                           | .....                                    | .....                            | .....                         | 19                                                   | 08/06/2026.                      |
| 57810J AC 2          | MAYFIELD AGENCY BORROWER INC TL B.....    |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 8,368         | 8,368     | 8,289       | 5,482                                   | 155                                      | 2                                         | .....                                                     | 157                                  | .....                                      | 8,368                                         | .....                                    | .....                            | .....                         | 279                                                  | 02/28/2025.                      |
| 58943P AP 7          | MEREDITH CORP TL B.....                   |  | ..                              | 03/18/2019.   | VARIOUS.....              | .....                     | 282,991       | 282,991   | 282,991     | 274,266                                 | 8,725                                    | .....                                     | .....                                                     | 8,725                                | .....                                      | 282,991                                       | .....                                    | .....                            | .....                         | 3,709                                                | 01/31/2025.                      |
| 59564H AC 0          | AL MIDCOAST HOLDINGS LLC TL B.....        |  | ..                              | 12/23/2019.   | SINK FUND PAYMENT.....    | .....                     | 782,938       | 782,938   | 775,108     | 758,228                                 | 18,139                                   | 6,571                                     | .....                                                     | 24,710                               | .....                                      | 782,938                                       | .....                                    | .....                            | .....                         | 61,597                                               | 08/01/2025.                      |
| 60935Q AJ 5          | MONEYGRAM INTERNATIONAL INC TL B.....     |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 2,109         | 2,109     | 2,077       | .....                                   | .....                                    | 2                                         | .....                                                     | 2                                    | .....                                      | 2,109                                         | .....                                    | .....                            | .....                         | 62                                                   | 06/30/2023.                      |
| 60945L AS 4          | MONITRONICS INTERNATIONAL INC TL B2.....  |  | ..                              | 11/06/2018.   | VARIOUS.....              | .....                     | 894,450       | 931,818   | 919,356     | 823,494                                 | 108,324                                  | .....                                     | .....                                                     | 108,324                              | .....                                      | 931,818                                       | .....                                    | (37,368)                         | (37,368)                      | (6,269)                                              | 09/30/2022.                      |
| 62871N AK 1          | NAB HOLDINGS LLC TL B.....                |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 5,079         | 5,079     | 5,054       | 4,821                                   | 260                                      | (3)                                       | .....                                                     | 257                                  | .....                                      | 5,079                                         | .....                                    | .....                            | .....                         | 178                                                  | 07/01/2024.                      |
| 62908H AD 7          | NEP/NCP HOLDCO INC TL B.....              |  | ..                              | 03/29/2019.   | VARIOUS.....              | .....                     | 96,300        | 96,300    | 96,059      | 92,027                                  | 4,058                                    | 40                                        | .....                                                     | 4,098                                | .....                                      | 96,126                                        | .....                                    | 174                              | 174                           | 1,457                                                | 10/20/2025.                      |
| 62924D AB 0          | NMSC HOLDINGS INC TL B.....               |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 3,918         | 3,918     | 3,879       | 3,871                                   | 59                                       | (12)                                      | .....                                                     | 47                                   | .....                                      | 3,918                                         | .....                                    | .....                            | .....                         | 295                                                  | 04/19/2023.                      |
| 64200P AG 3          | NEW ARCLIN US HOLDING TL.....             |  | ..                              | 03/19/2019.   | VARIOUS.....              | .....                     | 844,724       | 850,037   | 838,807     | 813,553                                 | 27,124                                   | 709                                       | .....                                                     | 27,833                               | .....                                      | 841,387                                       | .....                                    | 3,337                            | 3,337                         | 12,805                                               | 02/14/2024.                      |
| 65343U AC 6          | NEXUS BUYER LLC (PROMONTORY) TL B.....    |  | ..                              | 11/05/2019.   | VARIOUS.....              | .....                     | 134,474       | 134,600   | 133,927     | .....                                   | .....                                    | 1                                         | .....                                                     | 1                                    | .....                                      | 133,928                                       | .....                                    | 546                              | 546                           | 215                                                  | 11/09/2026.                      |
| 67U54B AC 0          | OAK PARENT INC TL.....                    |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 34,825        | 34,825    | 34,070      | 33,086                                  | 1,406                                    | 147                                       | .....                                                     | 1,553                                | .....                                      | 34,825                                        | .....                                    | .....                            | .....                         | 1,131                                                | 10/26/2023.                      |
| 68162R AC 5          | WEST CORP (OLYMPUS) TL.....               |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 11,649        | 11,649    | 11,547      | 10,693                                  | 942                                      | 14                                        | .....                                                     | 956                                  | .....                                      | 11,649                                        | .....                                    | .....                            | .....                         | 543                                                  | 10/10/2024.                      |
| 68162R AD 3          | WEST CORP TL B1.....                      |  | ..                              | 12/31/2019.   | SINK FUND PAYMENT.....    | .....                     | 204           | 204       | 204         | 186                                     | 18                                       | .....                                     | .....                                                     | 18                                   | .....                                      | 204                                           | .....                                    | .....                            | .....                         | 9                                                    | 10/10/2024.                      |
| 68347R AF 6          | OPAL ACQUISITION INC TL B.....            |  | ..                              | 12/31/2019.   | VARIOUS.....              | .....                     | 87,731        | 101,093   | 98,996      | 87,868                                  | 12,081                                   | .....                                     | .....                                                     | 12,081                               | .....                                      | 99,949                                        | .....                                    | (12,217)                         | (12,217)                      | 5,110                                                | 11/27/2022.                      |

SCHEDULE D - PART 4

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

E14.3

| 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                                                  |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
|                      |             |   |                                               |                                 |                  |                        |                              |                |                |                |                                               | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                     |                                                   |                                        |                                     |                                                                     |                                           |
| CUSIP Identification | Description |   |                                               | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser      | Number of<br>Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year<br>Book/Adjusted<br>Carrying Value |                                                   |                                                    |                                                                           |                                            |                                                     | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest /<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 69361C               | AJ          | 0 | PSC INDUSTRIAL OUTSOURCING LP TL B.....       | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....4,861     | .....4,861     | .....4,813     | .....4,762                                    | .....96                                           | .....4                                             | .....0                                                                    | .....100                                   | .....0                                              | .....4,861                                          | .....0                                            | .....0                                 | .....0                              | .....188                                                            | 10/11/2024.                               |
| 71677H               | AG          | 0 | PETSMART INC TL B.....                        | ..                              | 07/22/2019.      | VARIOUS.....           | .....                        | .....996,882   | .....1,018,824 | .....1,009,654 | .....802,324                                  | .....216,135                                      | .....365                                           | .....0                                                                    | .....216,500                               | .....0                                              | .....1,018,824                                      | .....0                                            | .....(21,942)                          | .....(21,942)                       | .....44,026                                                         | 03/11/2022.                               |
| 71913Y               | AC          | 6 | PHOENIX SERVICES MERGER SUB LLC TL.....       | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....2,356     | .....2,356     | .....2,345     | .....1,671                                    | .....60                                           | .....1                                             | .....0                                                                    | .....61                                    | .....0                                              | .....2,356                                          | .....0                                            | .....0                                 | .....0                              | .....76                                                             | 03/01/2025.                               |
| 72913G               | AG          | 4 | PLH GROUP INC TL B.....                       | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....23,505    | .....23,505    | .....22,800    | .....23,333                                   | .....59                                           | .....113                                           | .....0                                                                    | .....172                                   | .....0                                              | .....23,505                                         | .....0                                            | .....0                                 | .....0                              | .....1,289                                                          | 08/07/2023.                               |
| 74274L               | AC          | 1 | PRIORITY PAYMENT SYSTEMS TL.....              | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....8,007     | .....8,007     | .....7,847     | .....7,969                                    | .....21                                           | .....17                                            | .....0                                                                    | .....38                                    | .....0                                              | .....8,007                                          | .....0                                            | .....0                                 | .....0                              | .....382                                                            | 01/03/2023.                               |
| 76100L               | AH          | 5 | RESEARCH NOW GROUP INC TL B.....              | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....3,207     | .....3,207     | .....3,057     | .....3,194                                    | .....0                                            | .....13                                            | .....0                                                                    | .....13                                    | .....0                                              | .....3,207                                          | .....0                                            | .....0                                 | .....0                              | .....129                                                            | 12/20/2024.                               |
| 78411E               | AC          | 2 | SPECIALTYCARE INC TL.....                     | ..                              | 10/01/2019.      | SINK FUND PAYMENT..... | .....                        | .....1,010     | .....1,010     | .....1,005     | .....0                                        | .....29                                           | .....0                                             | .....0                                                                    | .....29                                    | .....0                                              | .....1,010                                          | .....0                                            | .....0                                 | .....0                              | .....38                                                             | 09/01/2023.                               |
| 78662T               | AB          | 7 | SAGE BORROWCO LLC TL B.....                   | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....2,169     | .....2,169     | .....2,147     | .....0                                        | .....0                                            | .....3                                             | .....0                                                                    | .....3                                     | .....0                                              | .....2,169                                          | .....0                                            | .....0                                 | .....0                              | .....59                                                             | 06/20/2026.                               |
| 82087U               | AH          | 0 | SHEARERS FOODS LLC TL.....                    | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....1,015,666 | .....1,015,666 | .....1,007,558 | .....965,947                                  | .....40,588                                       | .....5,808                                         | .....0                                                                    | .....46,396                                | .....0                                              | .....1,015,666                                      | .....0                                            | .....0                                 | .....0                              | .....50,868                                                         | 03/31/2022.                               |
| 83547U               | AG          | 4 | SONNEBORN US LLC TL.....                      | ..                              | 02/01/2019.      | SINK FUND PAYMENT..... | .....                        | .....188,207   | .....188,207   | .....187,737   | .....186,325                                  | .....1,882                                        | .....0                                             | .....0                                                                    | .....1,882                                 | .....0                                              | .....188,207                                        | .....0                                            | .....0                                 | .....0                              | .....1,059                                                          | 12/10/2020.                               |
| 83547U               | AH          | 2 | SONNEBORN BV LLC TL.....                      | ..                              | 02/01/2019.      | SINK FUND PAYMENT..... | .....                        | .....33,213    | .....33,213    | .....33,130    | .....32,881                                   | .....332                                          | .....0                                             | .....0                                                                    | .....332                                   | .....0                                              | .....33,213                                         | .....0                                            | .....0                                 | .....0                              | .....187                                                            | 12/10/2020.                               |
| 84763N               | AB          | 6 | KPEX HOLDINGS INC (SPECTRUM PLASTIC) TL.....  | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....3,754     | .....3,754     | .....3,750     | .....3,568                                    | .....188                                          | .....(1)                                           | .....0                                                                    | .....187                                   | .....0                                              | .....3,754                                          | .....0                                            | .....0                                 | .....0                              | .....133                                                            | 01/31/2025.                               |
| 86736L               | AD          | 5 | SUNGARD AS NEW HOLDINGS III TL DD PIK EX..... | ..                              | 05/29/2019.      | VARIOUS.....           | .....                        | .....11,245    | .....11,593    | .....11,593    | .....0                                        | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                              | .....11,593                                         | .....0                                            | .....(348)                             | .....(348)                          | .....1,502                                                          | 02/03/2022.                               |
| 86737R               | AD          | 1 | SUNGARD AVAIL SERV CAP TL B.....              | ..                              | 05/09/2019.      | VARIOUS.....           | .....                        | .....904,729   | .....1,901,111 | .....1,806,414 | .....1,501,132                                | .....271,212                                      | .....1,589                                         | .....533,470                                                              | .....(260,669)                             | .....0                                              | .....1,289,067                                      | .....0                                            | .....(384,338)                         | .....(384,338)                      | .....40,939                                                         | 09/30/2021.                               |
| 87164G               | AM          | 5 | SYNIVERSE HOLDINGS INC TL.....                | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....6,647     | .....6,647     | .....6,581     | .....5,975                                    | .....663                                          | .....9                                             | .....0                                                                    | .....672                                   | .....0                                              | .....6,647                                          | .....0                                            | .....0                                 | .....0                              | .....299                                                            | 03/09/2023.                               |
| 87256F               | AB          | 0 | TKC HOLDINGS INC TL B.....                    | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....14,526    | .....14,526    | .....14,455    | .....13,776                                   | .....752                                          | .....(3)                                           | .....0                                                                    | .....749                                   | .....0                                              | .....14,526                                         | .....0                                            | .....0                                 | .....0                              | .....423                                                            | 02/01/2023.                               |
| 87256F               | AE          | 4 | TKC HOLDINGS INC TL 2L.....                   | ..                              | 04/04/2019.      | SINK FUND PAYMENT..... | .....                        | .....97        | .....97        | .....97        | .....95                                       | .....2                                            | .....0                                             | .....0                                                                    | .....2                                     | .....0                                              | .....97                                             | .....0                                            | .....0                                 | .....0                              | .....3                                                              | 02/01/2024.                               |
| 87264N               | AB          | 3 | TPF II POWER LLC TL B.....                    | ..                              | 09/30/2019.      | VARIOUS.....           | .....                        | .....95,116    | .....95,173    | .....94,459    | .....92,922                                   | .....1,622                                        | .....80                                            | .....0                                                                    | .....1,702                                 | .....0                                              | .....94,624                                         | .....0                                            | .....492                               | .....492                            | .....2,625                                                          | 10/02/2023.                               |
| 87403U               | AB          | 9 | TAILWIND SMITH COOPER INTERMEDIATE TL.....    | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....1,875     | .....1,875     | .....1,840     | .....0                                        | .....0                                            | .....2                                             | .....0                                                                    | .....2                                     | .....0                                              | .....1,875                                          | .....0                                            | .....0                                 | .....0                              | .....50                                                             | 05/28/2026.                               |
| 87583F               | AF          | 5 | TANK HOLDING CORP TL B.....                   | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....1,137     | .....1,137     | .....1,132     | .....0                                        | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                              | .....1,137                                          | .....0                                            | .....0                                 | .....0                              | .....7                                                              | 03/26/2026.                               |
| 89609U               | AE          | 1 | TRICO GROUP LLC TL B2.....                    | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....33,901    | .....33,901    | .....33,223    | .....33,503                                   | .....273                                          | .....125                                           | .....0                                                                    | .....398                                   | .....0                                              | .....33,901                                         | .....0                                            | .....0                                 | .....0                              | .....2,968                                                          | 02/02/2024.                               |
| 89677U               | AB          | 4 | BIOPLAN USA INC TL B.....                     | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....5,770     | .....5,770     | .....4,890     | .....5,657                                    | .....14                                           | .....98                                            | .....0                                                                    | .....112                                   | .....0                                              | .....5,770                                          | .....0                                            | .....0                                 | .....0                              | .....258                                                            | 09/23/2021.                               |
| 89705D               | AD          | 4 | TRONOX PIGMENTS HOLLAND TL B.....             | ..                              | 03/29/2019.      | VARIOUS.....           | .....                        | .....568,563   | .....568,563   | .....559,324   | .....559,324                                  | .....0                                            | .....1,103                                         | .....0                                                                    | .....1,103                                 | .....0                                              | .....560,427                                        | .....0                                            | .....8,136                             | .....8,136                          | .....7,722                                                          | 09/23/2024.                               |
| 89778P               | AB          | 3 | TRUCK HERO INC TL.....                        | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....6,197     | .....6,197     | .....6,135     | .....6,008                                    | .....185                                          | .....4                                             | .....0                                                                    | .....189                                   | .....0                                              | .....6,197                                          | .....0                                            | .....0                                 | .....0                              | .....243                                                            | 04/22/2024.                               |
| 90116E               | AB          | 7 | TWEDDLE GROUP INC TL B.....                   | ..                              | 11/29/2019.      | VARIOUS.....           | .....                        | .....38,648    | .....38,648    | .....38,648    | .....37,875                                   | .....773                                          | .....0                                             | .....0                                                                    | .....773                                   | .....0                                              | .....38,648                                         | .....0                                            | .....0                                 | .....0                              | .....1,057                                                          | 09/17/2023.                               |
| 90276D               | AB          | 5 | UGI ENERGY SERVICES LLC TL B.....             | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....1,879     | .....1,879     | .....1,869     | .....0                                        | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                              | .....1,879                                          | .....0                                            | .....0                                 | .....0                              | .....28                                                             | 08/13/2026.                               |
| 90343K               | AR          | 3 | US SILICA CO TL B.....                        | ..                              | 04/03/2019.      | VARIOUS.....           | .....                        | .....487,822   | .....516,199   | .....513,618   | .....449,739                                  | .....64,731                                       | .....153                                           | .....28,030                                                               | .....36,854                                | .....0                                              | .....486,593                                        | .....0                                            | .....1,230                             | .....1,230                          | .....9,415                                                          | 05/01/2025.                               |
| 90349Y               | AF          | 3 | US ECOLOGY TL B.....                          | ..                              | 11/01/2019.      | SINK FUND PAYMENT..... | .....                        | .....787,742   | .....787,742   | .....779,864   | .....780,360                                  | .....1,305                                        | .....6,076                                         | .....0                                                                    | .....7,381                                 | .....0                                              | .....787,742                                        | .....0                                            | .....0                                 | .....0                              | .....51,724                                                         | 11/02/2026.                               |
| 90350H               | AF          | 6 | US ANESTHESIA PARTNERS INC TL.....            | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....1,307     | .....1,307     | .....1,236     | .....0                                        | .....0                                            | .....3                                             | .....0                                                                    | .....3                                     | .....0                                              | .....1,307                                          | .....0                                            | .....0                                 | .....0                              | .....13                                                             | 06/23/2024.                               |
| 91822U               | AF          | 5 | VC GB HOLDINGS INC TL 2L.....                 | ..                              | 08/30/2019.      | SINK FUND PAYMENT..... | .....                        | .....499,356   | .....499,356   | .....491,866   | .....484,375                                  | .....13,318                                       | .....1,663                                         | .....0                                                                    | .....14,981                                | .....0                                              | .....499,356                                        | .....0                                            | .....0                                 | .....0                              | .....22,029                                                         | 02/28/2025.                               |
| 91822U               | AG          | 3 | VC GB HOLDINGS INC TL.....                    | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....2,665     | .....2,665     | .....2,584     | .....2,399                                    | .....0                                            | .....8                                             | .....0                                                                    | .....8                                     | .....0                                              | .....2,665                                          | .....0                                            | .....0                                 | .....0                              | .....67                                                             | 02/28/2024.                               |
| 92346N               | AB          | 5 | VERIFONE SYSTEMS INC TL.....                  | ..                              | 10/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....10,176    | .....10,176    | .....10,125    | .....9,815                                    | .....326                                          | .....36                                            | .....0                                                                    | .....362                                   | .....0                                              | .....10,176                                         | .....0                                            | .....0                                 | .....0                              | .....257                                                            | 08/20/2025.                               |
| 92484P               | AF          | 3 | STARFISH-V MERGER SUB INC TL B.....           | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....6,983     | .....6,983     | .....6,966     | .....6,896                                    | .....79                                           | .....8                                             | .....0                                                                    | .....87                                    | .....0                                              | .....6,983                                          | .....0                                            | .....0                                 | .....0                              | .....292                                                            | 08/16/2024.                               |
| 948627               | AW          | 4 | WEIGHT WATCHERS INTERNATIONAL TL B.....       | ..                              | 12/30/2019.      | SINK FUND PAYMENT..... | .....                        | .....198,550   | .....198,550   | .....194,579   | .....196,889                                  | .....0                                            | .....1,661                                         | .....0                                                                    | .....1,661                                 | .....0                                              | .....198,550                                        | .....0                                            | .....0                                 | .....0                              | .....7,494                                                          | 11/29/2024.                               |
| 97654Q               | AE          | 7 | WIRECO WORLDGROUP INC TL B.....               | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....11,090    | .....11,090    | .....10,979    | .....11,023                                   | .....75                                           | .....(8)                                           | .....0                                                                    | .....67                                    | .....0                                              | .....11,090                                         | .....0                                            | .....0                                 | .....0                              | .....514                                                            | 09/29/2023.                               |
| 97654Y               | AB          | 6 | WIREPATH HOME SYSTEMS LLC TL B.....           | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....11,108    | .....11,108    | .....11,108    | .....10,775                                   | .....333                                          | .....0                                             | .....0                                                                    | .....333                                   | .....0                                              | .....11,108                                         | .....0                                            | .....0                                 | .....0                              | .....494                                                            | 08/05/2024.                               |
| BL2386               | 28          | 4 | INTERNAP CORP TL.....                         | ..                              | 12/17/2019.      | SINK FUND PAYMENT..... | .....                        | .....11,649    | .....11,649    | .....11,565    | .....11,551                                   | .....46                                           | .....52                                            | .....0                                                                    | .....98                                    | .....0                                              | .....11,649                                         | .....0                                            | .....0                                 | .....0                              | .....783                                                            | 04/06/2022.                               |
| BL2945               | 96          | 4 | APTEAN INC 2L.....                            | ..                              | 04/23/2019.      | SINK FUND PAYMENT..... | .....                        | .....1,157,400 | .....1,157,400 | .....1,140,039 | .....1,146,787                                | .....10,613                                       | .....0                                             | .....0                                                                    | .....10,613                                | .....0                                              | .....1,157,400                                      | .....0                                            | .....0                                 | .....0                              | .....44,561                                                         | 12/20/2023.                               |
| G4001C               | AB          | 3 | FLEET US BIDCO INC TL B.....                  | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....320       | .....320       | .....319       | .....0                                        | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                              | .....320                                            | .....0                                            | .....0                                 | .....0                              | .....0                                                              | 10/07/2026.                               |
| N8003H               | AC          | 1 | SIGMA US CORP TL B2.....                      | ..                              | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....1,768     | .....1,768     | .....1,755     | .....0                                        | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                              | .....1,768                                          | .....0                                            | .....0                                 | .....0                              | .....3                                                              | 07/02/2025.                               |
| 74274X               | AC          | 5 | SANDVINE CORP TL.....                         | A                               | 12/31/2019.      | VARIOUS.....           | .....                        | .....22,958    | .....23,005    | .....22,890    | .....22,444                                   | .....464                                          | .....34                                            | .....0                                                                    | .....498                                   | .....0                                              | .....22,943                                         | .....0                                            | .....15                                | .....15                             | .....1,286                                                          | 10/31/2025.                               |
| C2088H               | AB          | 6 | CAN AM CONSTRUCTION INC/CANADA TL B.....      | A                               | 12/31/2019.      | SINK FUND PAYMENT..... | .....                        | .....35,555    | .....35,555    | .....34,706    | .....0                                        | .....0                                            | .....33                                            | .....0                                                                    | .....33                                    | .....0                                              | .....35,555                                         | .....0                                            | .....0                                 | .....0                              | .....741                                                            | 07/01/2024.                               |

SCHEDULE D - PART 4

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

| 1                                                                   |  |  | 2                                                                                |  |  | 3  | 4                               |               | 5                                   |                   | 6 |                           | 7                |               | 8                |           | 9                |             | 10              |                                         | Change in Book/Adjusted Carrying Value |                                          |                                           |                                                           |                                      | 16           |                                            | 17               |                                               | 18             |                                          | 19             |                                  | 20             |                               | 21             |                                                      |              |                                  |     |  |
|---------------------------------------------------------------------|--|--|----------------------------------------------------------------------------------|--|--|----|---------------------------------|---------------|-------------------------------------|-------------------|---|---------------------------|------------------|---------------|------------------|-----------|------------------|-------------|-----------------|-----------------------------------------|----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------|--------------------------------------------|------------------|-----------------------------------------------|----------------|------------------------------------------|----------------|----------------------------------|----------------|-------------------------------|----------------|------------------------------------------------------|--------------|----------------------------------|-----|--|
|                                                                     |  |  |                                                                                  |  |  |    | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date |                                     | Name of Purchaser |   | Number of Shares of Stock |                  | Consideration |                  | Par Value |                  | Actual Cost |                 | Prior Year Book/Adjusted Carrying Value |                                        | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) |              | Total Foreign Exchange Change in B./A.C.V. |                  | Book/Adjusted Carrying Value at Disposal Date |                | Foreign Exchange Gain (Loss) on Disposal |                | Realized Gain (Loss) on Disposal |                | Total Gain (Loss) on Disposal |                | Bond Interest / Stock Dividends Received During Year |              | Stated Contractual Maturity Date |     |  |
| CUSIP Identification                                                |  |  | Description                                                                      |  |  |    |                                 |               |                                     |                   |   |                           |                  |               |                  |           |                  |             |                 |                                         |                                        |                                          |                                           |                                                           |                                      |              |                                            |                  |                                               |                |                                          |                |                                  |                |                               |                |                                                      |              |                                  |     |  |
| 44928Q AE 9                                                         |  |  | IBC CAPITAL LTD TL B1.....                                                       |  |  | D  | 12/31/2019.                     |               | VARIOUS.....                        |                   |   |                           | .....47,035      |               | .....47,138      |           | .....47,020      |             | .....45,315     |                                         | .....1,753                             | .....43                                  | .....0                                    | .....1,796                                                |                                      | .....0       |                                            | .....47,111      |                                               | .....0         |                                          | .....(76)      |                                  | .....(76)      |                               | .....1,583     |                                                      | 09/11/2023.  |                                  |     |  |
| 46611V AT 2                                                         |  |  | JBS USA LUX SA TL B.....                                                         |  |  | D  | 05/01/2019.                     |               | SINK FUND PAYMENT.....              |                   |   |                           | .....260,262     |               | .....260,262     |           | .....257,087     |             | .....249,852    |                                         | .....7,255                             | .....3,156                               | .....0                                    | .....10,411                                               |                                      | .....0       |                                            | .....260,262     |                                               | .....0         |                                          | .....0         |                                  | .....4,805     |                               | 10/30/2022.    |                                                      |              |                                  |     |  |
| 46611V AU 9                                                         |  |  | JBS USA LUX SA TL B.....                                                         |  |  | D  | 05/15/2019.                     |               | CREDIT SUISSE FIRST BOSTON.....     |                   |   |                           | .....259,612     |               | .....260,262     |           | .....260,262     |             | .....0          |                                         | .....0                                 | .....0                                   | .....0                                    | .....0                                                    |                                      | .....0       |                                            | .....260,262     |                                               | .....0         |                                          | .....(651)     |                                  | .....(651)     |                               | .....(619)     |                                                      | 05/01/2026.  |                                  |     |  |
| 64911C AB 3                                                         |  |  | VAC GERMANY HOLDING GMBH TL B.....                                               |  |  | D  | 12/31/2019.                     |               | SINK FUND PAYMENT.....              |                   |   |                           | .....8,492       |               | .....8,492       |           | .....8,450       |             | .....8,468      |                                         | .....27                                | .....(3)                                 | .....0                                    | .....24                                                   |                                      | .....0       |                                            | .....8,492       |                                               | .....0         |                                          | .....0         |                                  | .....0         |                               | .....351       |                                                      | 03/08/2025.  |                                  |     |  |
| BL2465 21 1                                                         |  |  | ARCHROMA FINANCE SARL TL B2.....                                                 |  |  | D  | 02/01/2019.                     |               | PRIOR PERIOD INCOME.....            |                   |   |                           | .....0           |               | .....0           |           | .....0           |             | .....0          |                                         | .....0                                 | .....0                                   | .....0                                    | .....0                                                    |                                      | .....0       |                                            | .....0           |                                               | .....0         |                                          | .....0         |                                  | .....8,414     |                               | 08/12/2024.    |                                                      |              |                                  |     |  |
| L2968E AB 8                                                         |  |  | ENDO LUXEMBOURG TL B.....                                                        |  |  | D  | 12/18/2018.                     |               | VARIOUS.....                        |                   |   |                           | .....593,001     |               | .....611,390     |           | .....608,333     |             | .....574,706    |                                         | .....36,683                            | .....0                                   | .....0                                    | .....36,683                                               |                                      | .....0       |                                            | .....611,390     |                                               | .....0         |                                          | .....(18,388)  |                                  | .....(18,388)  |                               | .....160       |                                                      | 04/29/2024.  |                                  |     |  |
| L3434L AC 4                                                         |  |  | EVERGREEN SKILLS LUX SARL TL.....                                                |  |  | D  | 10/31/2019.                     |               | SINK FUND PAYMENT.....              |                   |   |                           | .....3,918       |               | .....3,918       |           | .....3,389       |             | .....3,347      |                                         | .....510                               | .....61                                  | .....0                                    | .....571                                                  |                                      | .....0       |                                            | .....3,918       |                                               | .....0         |                                          | .....0         |                                  | .....0         |                               | .....131       |                                                      | 04/28/2021.  |                                  |     |  |
| P6981X AD 2                                                         |  |  | MRO HOLDINGS INC TL B.....                                                       |  |  | D  | 12/31/2019.                     |               | SINK FUND PAYMENT.....              |                   |   |                           | .....729,078     |               | .....729,078     |           | .....721,789     |             | .....719,099    |                                         | .....4,353                             | .....2,910                               | .....0                                    | .....7,263                                                |                                      | .....0       |                                            | .....729,078     |                                               | .....0         |                                          | .....0         |                                  | .....0         |                               | .....28,373    |                                                      | 06/04/2026.  |                                  |     |  |
| 8299999.                                                            |  |  | Total - Bonds - Unaffiliated Bank Loans.....                                     |  |  |    |                                 |               |                                     |                   |   |                           | .....33,610,518  |               | .....34,933,360  |           | .....34,396,479  |             | .....30,329,675 |                                         | .....1,432,628                         | .....95,914                              | .....632,650                              | .....895,892                                              |                                      | .....0       |                                            | .....34,036,805  |                                               | .....0         |                                          | .....(426,285) |                                  | .....(426,285) |                               | .....951,736   |                                                      | XXX          |                                  |     |  |
| 8399997.                                                            |  |  | Total - Bonds - Part 4.....                                                      |  |  |    |                                 |               |                                     |                   |   |                           | .....53,142,023  |               | .....54,079,671  |           | .....53,868,548  |             | .....48,595,641 |                                         | .....1,432,628                         | .....83,967                              | .....632,650                              | .....883,945                                              |                                      | .....0       |                                            | .....53,422,213  |                                               | .....0         |                                          | .....(318,717) |                                  | .....(318,717) |                               | .....1,469,765 |                                                      | XXX          |                                  |     |  |
| 8399998.                                                            |  |  | Total - Bonds - Summary Item from Part 5.....                                    |  |  |    |                                 |               |                                     |                   |   |                           | .....147,259,054 |               | .....143,505,296 |           | .....147,218,138 |             | .....0          |                                         | .....0                                 | .....(2,070)                             | .....0                                    | .....(2,070)                                              |                                      | .....0       |                                            | .....147,216,067 |                                               | .....0         |                                          | .....42,987    |                                  | .....42,987    |                               | .....990,462   |                                                      | XXX          |                                  |     |  |
| 8399999.                                                            |  |  | Total - Bonds.....                                                               |  |  |    |                                 |               |                                     |                   |   |                           | .....200,401,077 |               | .....197,584,967 |           | .....201,086,686 |             | .....48,595,641 |                                         | .....1,432,628                         | .....81,897                              | .....632,650                              | .....881,875                                              |                                      | .....0       |                                            | .....200,638,280 |                                               | .....0         |                                          | .....(275,730) |                                  | .....(275,730) |                               | .....2,460,227 |                                                      | XXX          |                                  |     |  |
| Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred |  |  |                                                                                  |  |  |    |                                 |               |                                     |                   |   |                           |                  |               |                  |           |                  |             |                 |                                         |                                        |                                          |                                           |                                                           |                                      |              |                                            |                  |                                               |                |                                          |                |                                  |                |                               |                |                                                      |              |                                  |     |  |
| 054937 20 6                                                         |  |  | BB&T CORPORATION 5.85%.....                                                      |  |  | .. | 09/01/2019.                     |               | SECURITY CALLED BY ISSUER at 25.000 |                   |   |                           | .....23,000.000  |               | .....575,000     |           | .....25.00       |             | .....584,920    |                                         | .....562,810                           |                                          | .....22,110                               | .....0                                                    | .....0                               | .....22,110  |                                            | .....0           |                                               | .....584,920   |                                          | .....0         |                                  | .....(9,920)   |                               | .....(9,920)   |                                                      | .....25,228  |                                  | XXX |  |
| 481246 70 0                                                         |  |  | JPMORGAN CHASE & CO.....                                                         |  |  | .. | 09/01/2019.                     |               | SECURITY CALLED BY ISSUER at 25.000 |                   |   |                           | .....3,500.000   |               | .....87,500      |           | .....25.00       |             | .....90,195     |                                         | .....88,795                            |                                          | .....1,400                                | .....0                                                    | .....0                               | .....1,400   |                                            | .....0           |                                               | .....90,195    |                                          | .....0         |                                  | .....(2,695)   |                               | .....(2,695)   |                                                      | .....4,134   |                                  | XXX |  |
| 857477 88 9                                                         |  |  | STATE STREET CORP 6.00%.....                                                     |  |  | .. | 12/15/2019.                     |               | SECURITY CALLED BY ISSUER at 25.000 |                   |   |                           | .....130,000.000 |               | .....3,250,000   |           | .....25.00       |             | .....3,378,705  |                                         | .....3,270,800                         |                                          | .....107,905                              | .....0                                                    | .....0                               | .....107,905 |                                            | .....0           |                                               | .....3,378,705 |                                          | .....0         |                                  | .....(128,705) |                               | .....(128,705) |                                                      | .....195,000 |                                  | XXX |  |
| 8499999.                                                            |  |  | Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred..... |  |  |    |                                 |               |                                     |                   |   |                           | .....3,912,500   |               | XXX              |           | .....4,053,820   |             | .....3,922,405  |                                         | .....131,415                           | .....0                                   | .....0                                    | .....131,415                                              |                                      | .....0       |                                            | .....4,053,820   |                                               | .....0         |                                          | .....(141,320) |                                  | .....(141,320) |                               | .....224,362   |                                                      | XXX          |                                  |     |  |
| 8999997.                                                            |  |  | Total - Preferred Stocks - Part 4.....                                           |  |  |    |                                 |               |                                     |                   |   |                           | .....3,912,500   |               | XXX              |           | .....4,053,820   |             | .....3,922,405  |                                         | .....131,415                           | .....0                                   | .....0                                    | .....131,415                                              |                                      | .....0       |                                            | .....4,053,820   |                                               | .....0         |                                          | .....(141,320) |                                  | .....(141,320) |                               | .....224,362   |                                                      | XXX          |                                  |     |  |
| 8999999.                                                            |  |  | Total - Preferred Stocks.....                                                    |  |  |    |                                 |               |                                     |                   |   |                           | .....3,912,500   |               | XXX              |           | .....4,053,820   |             | .....3,922,405  |                                         | .....131,415                           | .....0                                   | .....0                                    | .....131,415                                              |                                      | .....0       |                                            | .....4,053,820   |                                               | .....0         |                                          | .....(141,320) |                                  | .....(141,320) |                               | .....224,362   |                                                      | XXX          |                                  |     |  |
| 9899999.                                                            |  |  | Total - Preferred and Common Stocks.....                                         |  |  |    |                                 |               |                                     |                   |   |                           | .....3,912,500   |               | XXX              |           | .....4,053,820   |             | .....3,922,405  |                                         | .....131,415                           | .....0                                   | .....0                                    | .....131,415                                              |                                      | .....0       |                                            | .....4,053,820   |                                               | .....0         |                                          | .....(141,320) |                                  | .....(141,320) |                               | .....224,362   |                                                      | XXX          |                                  |     |  |
| 9999999.                                                            |  |  | Total - Bonds, Preferred and Common Stocks.....                                  |  |  |    |                                 |               |                                     |                   |   |                           | .....204,313,577 |               | XXX              |           | .....205,140,506 |             | .....52,518,046 |                                         | .....1,564,043                         | .....81,897                              | .....632,650                              | .....1,013,290                                            |                                      | .....0       |                                            | .....204,692,100 |                                               | .....0         |                                          | .....(417,050) |                                  | .....(417,050) |                               | .....2,684,589 |                                                      | XXX          |                                  |     |  |

**SCHEDULE D - PART 5**

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

| 1                                                                 | 2           |   |                                        | 3                               | 4                | 5                                          |  | 6                | 7                                          |  | 8                                                      | 9               | 10              | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                      | 21                                                  |  |
|-------------------------------------------------------------------|-------------|---|----------------------------------------|---------------------------------|------------------|--------------------------------------------|--|------------------|--------------------------------------------|--|--------------------------------------------------------|-----------------|-----------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------|-----------------------------------------------------|--|
|                                                                   |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  |                                                        |                 |                 |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                         |                                                     |  |
| CUSIP Identification                                              | Description |   |                                        | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                             |  | Disposal<br>Date | Name of Purchaser                          |  | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |  |
| Bonds - U.S. Government                                           |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  |                                                        |                 |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                         |                                                     |  |
| 912828                                                            | 2P          | 4 | UNITED STATES TREASURY NOTE.....       | ..                              | 05/28/2019       | BARCLAYS CAPITAL.....                      |  | 05/28/2019       | BARCLAYS CAPITAL.....                      |  | .....2,000,000                                         | .....1,985,625  | .....1,985,625  | .....1,985,625                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....12,120                                             | .....12,120                                         |  |
| 912828                                                            | T6          | 7 | UNITED STATES TREASURY NOTE.....       | ..                              | 11/27/2019       | BANK OF AMERICA.....                       |  | 11/27/2019       | BANK OF AMERICA.....                       |  | .....1,000,000                                         | .....992,969    | .....992,969    | .....992,969                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....927                                                | .....927                                            |  |
| Total - Bonds - U.S. Government.....                              |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  | .....3,000,000                                         | .....2,978,594  | .....2,978,594  | .....2,978,594                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....13,047                                             | .....13,047                                         |  |
| Bonds - U.S. States, Territories and Possessions                  |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  |                                                        |                 |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                         |                                                     |  |
| 686053                                                            | BR          | 9 | OREGON ST SCH BRDS ASSN SHORT-.....    | ..                              | 02/27/2019       | MORGAN STANLEY & CO.....                   |  | 02/27/2019       | MORGAN STANLEY & CO.....                   |  | .....2,000,000                                         | .....2,220,500  | .....2,220,500  | .....2,220,500                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....17,385                                             | .....17,385                                         |  |
| Total - Bonds - U.S. States, Territories & Possessions.....       |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  | .....2,000,000                                         | .....2,220,500  | .....2,220,500  | .....2,220,500                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....17,385                                             | .....17,385                                         |  |
| Bonds - U.S. Political Subdivisions of States                     |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  |                                                        |                 |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                         |                                                     |  |
| 137087                                                            | PC          | 0 | CANAL WINCHESTER OH LOCAL SCHD.....    | ..                              | 11/27/2019       | RBC DAIN RAUSCHER INCORPORATED.....        |  | 11/27/2019       | RBC DAIN RAUSCHER INCORPORATED.....        |  | .....600,000                                           | .....625,716    | .....625,716    | .....625,716                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....8,601                                              | .....8,601                                          |  |
| 137087                                                            | PE          | 6 | CANAL WINCHESTER OH LOCAL SCHD.....    | ..                              | 11/27/2019       | RBC DAIN RAUSCHER INCORPORATED.....        |  | 11/27/2019       | RBC DAIN RAUSCHER INCORPORATED.....        |  | .....750,000                                           | .....795,653    | .....795,653    | .....795,653                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....11,851                                             | .....11,851                                         |  |
| 607114                                                            | 3H          | 6 | MOBILE AL.....                         | ..                              | 11/27/2019       | RAYMOND JAMES.....                         |  | 11/27/2019       | RAYMOND JAMES.....                         |  | .....500,000                                           | .....520,260    | .....520,260    | .....520,260                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....4,001                                              | .....4,001                                          |  |
| 797646                                                            | T3          | 0 | SAN FRANCISCO CITY & CNTY CA.....      | ..                              | 11/27/2019       | FHN FINANCIAL CAPITAL MARKETS.....         |  | 11/27/2019       | FHN FINANCIAL CAPITAL MARKETS.....         |  | .....500,000                                           | .....505,020    | .....505,020    | .....505,020                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....4,928                                              | .....4,928                                          |  |
| 815626                                                            | GQ          | 3 | SEDGWICK CNTY KS UNIF SCH DIST.....    | ..                              | 11/27/2019       | R.W. BAIRD.....                            |  | 11/27/2019       | R.W. BAIRD.....                            |  | .....500,000                                           | .....624,695    | .....624,695    | .....624,695                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....4,838                                              | .....4,838                                          |  |
| Total - Bonds - U.S. Political Subdivisions of States.....        |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  | .....2,850,000                                         | .....3,071,344  | .....3,071,344  | .....3,071,344                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....34,219                                             | .....34,219                                         |  |
| Bonds - U.S. Special Revenue and Special Assessment               |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  |                                                        |                 |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                         |                                                     |  |
| 04780N                                                            | MF          | 1 | ATLANTA GA DEV AUTH.....               | ..                              | 11/27/2019       | MESIROW FINANCIAL INC.....                 |  | 11/27/2019       | MESIROW FINANCIAL INC.....                 |  | .....750,000                                           | .....774,495    | .....774,495    | .....774,495                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....11,689                                             | .....11,689                                         |  |
| 20281P                                                            | KG          | 6 | CMWLTH FING AUTH PA.....               | ..                              | 11/27/2019       | MORGAN STANLEY & CO.....                   |  | 11/27/2019       | MORGAN STANLEY & CO.....                   |  | .....1,250,000                                         | .....1,412,513  | .....1,412,513  | .....1,412,513                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....25,324                                             | .....25,324                                         |  |
| 20281P                                                            | KL          | 5 | CMWLTH FING AUTH PA.....               | ..                              | 05/28/2019       | MORGAN STANLEY & CO.....                   |  | 05/28/2019       | MORGAN STANLEY & CO.....                   |  | .....2,250,000                                         | .....2,414,880  | .....2,414,880  | .....2,414,880                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....44,405                                             | .....44,405                                         |  |
| 31329Q                                                            | N6          | 4 | UMBS - POOL ZA6713.....                | ..                              | 08/29/2019       | WELLS FARGO FINANCIAL.....                 |  | 08/29/2019       | WELLS FARGO FINANCIAL.....                 |  | .....1,878,679                                         | .....1,944,978  | .....1,944,978  | .....1,944,978                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....5,114                                              | .....5,114                                          |  |
| 31339S                                                            | VL          | 6 | UMBS - POOL QA3319.....                | ..                              | 11/27/2019       | SUNTRUST CAPITAL MARKETS.....              |  | 11/27/2019       | SUNTRUST CAPITAL MARKETS.....              |  | .....1,845,938                                         | .....1,919,860  | .....1,919,860  | .....1,919,860                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....4,666                                              | .....4,666                                          |  |
| 3140J9                                                            | RT          | 0 | UMBS - POOL BM4997.....                | ..                              | 04/03/2019       | SUNTRUST CAPITAL MARKETS.....              |  | 06/11/2019       | VARIOUS.....                               |  | .....969,974                                           | .....971,035    | .....980,828    | .....971,014                                   | .....0                                            | .....(21)                                          | .....0                                                                    | .....(21)                                  | .....0                                                 | .....0                                               | .....9,814                             | .....9,814                          | .....5,703                                              | .....727                                            |  |
| 3140Q7                                                            | SW          | 8 | UMBS - POOL CA0532.....                | ..                              | 11/27/2019       | JP MORGAN SECURITIES INC.....              |  | 11/27/2019       | JP MORGAN SECURITIES INC.....              |  | .....1,441,897                                         | .....1,500,429  | .....1,500,429  | .....1,500,429                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....3,645                                              | .....3,645                                          |  |
| 44244C                                                            | YA          | 9 | HOUSTON TX UTILITY SYS REVENUE.....    | ..                              | 11/27/2019       | CITIGROUP GLOBAL MARKETS.....              |  | 11/27/2019       | CITIGROUP GLOBAL MARKETS.....              |  | .....1,500,000                                         | .....1,469,865  | .....1,469,865  | .....1,469,865                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....1,492                                              | .....1,492                                          |  |
| 53945C                                                            | HE          | 3 | LOS ANGELES CA WSTWTR SYS REVE.....    | ..                              | 11/27/2019       | BARCLAYS CAPITAL.....                      |  | 11/27/2019       | BARCLAYS CAPITAL.....                      |  | .....500,000                                           | .....528,485    | .....528,485    | .....528,485                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....8,296                                              | .....8,296                                          |  |
| 576000                                                            | KW          | 2 | MASSACHUSETTS ST SCH BLDG AUTH.....    | ..                              | 11/27/2019       | RBC DAIN RAUSCHER INCORPORATED.....        |  | 11/27/2019       | RBC DAIN RAUSCHER INCORPORATED.....        |  | .....1,000,000                                         | .....1,199,940  | .....1,199,940  | .....1,199,940                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....24,606                                             | .....24,606                                         |  |
| 613741                                                            | GN          | 1 | MONTGOMERY CNTY VA ECON DEV<br>AU..... | ..                              | 11/27/2019       | PERFORMANCE TRUST CAPITAL<br>PARTNERS..... |  | 11/27/2019       | PERFORMANCE TRUST CAPITAL<br>PARTNERS..... |  | .....710,000                                           | .....731,286    | .....731,286    | .....731,286                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....9,629                                              | .....9,629                                          |  |
| 64990C                                                            | ZL          | 8 | NEW YORK ST DORM AUTH<br>REVENUES..... | ..                              | 02/27/2019       | WELLS FARGO FINANCIAL.....                 |  | 02/27/2019       | WELLS FARGO FINANCIAL.....                 |  | .....2,000,000                                         | .....2,000,100  | .....2,000,100  | .....2,000,100                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....8,496                                              | .....8,496                                          |  |
| 71884A                                                            | XZ          | 7 | PHOENIX AZ CIVIC IMPT CORP EXC.....    | ..                              | 11/27/2019       | WELLS FARGO FINANCIAL.....                 |  | 11/27/2019       | WELLS FARGO FINANCIAL.....                 |  | .....1,005,000                                         | .....1,032,035  | .....1,032,035  | .....1,032,035                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....11,420                                             | .....11,420                                         |  |
| 73209G                                                            | AV          | 2 | POMONA CA REVENUE.....                 | ..                              | 11/27/2019       | FHN FINANCIAL CAPITAL MARKETS.....         |  | 11/27/2019       | FHN FINANCIAL CAPITAL MARKETS.....         |  | .....500,000                                           | .....522,335    | .....522,335    | .....522,335                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....1,282                                              | .....1,282                                          |  |
| 73474T                                                            | AC          | 4 | PORT OF MORROW OR<br>TRANSMISSION..... | ..                              | 11/27/2019       | JEFFERIES & COMPANY INC.....               |  | 11/27/2019       | JEFFERIES & COMPANY INC.....               |  | .....1,000,000                                         | .....1,055,360  | .....1,055,360  | .....1,055,360                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....8,053                                              | .....8,053                                          |  |
| 88275F                                                            | PA          | 1 | TEXAS ST DEPT OF HSG & CMNTY A.....    | ..                              | 08/29/2019       | RAMIREZ & CO INC.....                      |  | 08/29/2019       | RAMIREZ & CO INC.....                      |  | .....1,827,808                                         | .....1,855,024  | .....1,855,024  | .....1,855,024                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....4,407                                              | .....4,407                                          |  |
| 914440                                                            | LC          | 4 | UNIV OF MASSACHUSETTS MA BLDG.....     | ..                              | 11/27/2019       | JANNEY MONTGOMERY SCOTT.....               |  | 11/27/2019       | JANNEY MONTGOMERY SCOTT.....               |  | .....500,000                                           | .....565,345    | .....565,345    | .....565,345                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....1,643                                              | .....1,643                                          |  |
| 927781                                                            | TS          | 3 | VIRGINIA ST CLG BLDG AUTH EDUC.....    | ..                              | 08/29/2019       | JP MORGAN SECURITIES INC.....              |  | 08/29/2019       | JP MORGAN SECURITIES INC.....              |  | .....1,800,000                                         | .....1,831,752  | .....1,831,752  | .....1,831,752                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....8,050                                              | .....8,050                                          |  |
| Total - Bonds - U.S. Special Revenue and Special Assessments..... |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  | .....22,729,296                                        | .....23,729,717 | .....23,739,510 | .....23,729,696                                | .....0                                            | .....(21)                                          | .....0                                                                    | .....(21)                                  | .....0                                                 | .....0                                               | .....9,814                             | .....9,814                          | .....187,920                                            | .....182,944                                        |  |
| Bonds - Industrial and Miscellaneous                              |             |   |                                        |                                 |                  |                                            |  |                  |                                            |  |                                                        |                 |                 |                                                |                                                   |                                                    |                                                                           |                                            |                                                        |                                                      |                                        |                                     |                                                         |                                                     |  |
| 02665W                                                            | BP          | 5 | AMERICAN HONDA FINANCE.....            | ..                              | 05/28/2019       | JP MORGAN SECURITIES INC.....              |  | 05/28/2019       | JP MORGAN SECURITIES INC.....              |  | .....3,750,000                                         | .....3,778,065  | .....3,778,065  | .....3,778,065                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....30,813                                             | .....30,813                                         |  |
| 03522A                                                            | AG          | 5 | ANHEUSER-BUSCH CO/INBEV.....           | ..                              | 08/29/2019       | EXCHANGE.....                              |  | 08/29/2019       | EXCHANGE.....                              |  | .....1,000,000                                         | .....1,072,086  | .....1,072,086  | .....1,072,086                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....2,839                                              | .....2,839                                          |  |
| 040555                                                            | CQ          | 5 | ARIZONA PUBLIC SERVICE.....            | ..                              | 05/28/2019       | WELLS FARGO FINANCIAL.....                 |  | 05/28/2019       | WELLS FARGO FINANCIAL.....                 |  | .....3,000,000                                         | .....3,058,626  | .....3,058,626  | .....3,058,626                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....45,504                                             | .....45,504                                         |  |



**SCHEDULE D - PART 5**

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

| 1                    | 2                                                 |  | 3                               | 4                | 5                             | 6                | 7                             | 8                                                      | 9                | 10               | 11                                             | Change in Book/Adjusted Carrying Value            |                                                    |                                                                           |                                            |                                                        | 17                                                   | 18                                     | 19                                  | 20                                                      | 21                                                  |
|----------------------|---------------------------------------------------|--|---------------------------------|------------------|-------------------------------|------------------|-------------------------------|--------------------------------------------------------|------------------|------------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------------|--------------------------------------------|--------------------------------------------------------|------------------------------------------------------|----------------------------------------|-------------------------------------|---------------------------------------------------------|-----------------------------------------------------|
|                      |                                                   |  |                                 |                  |                               |                  |                               |                                                        |                  |                  |                                                | 12                                                | 13                                                 | 14                                                                        | 15                                         | 16                                                     |                                                      |                                        |                                     |                                                         |                                                     |
| CUSIP Identification | Description                                       |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                | Disposal<br>Date | Name of Purchaser             | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost      | Consideration    | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 61766E BD 6          | MORGAN STANLEY BAML TRUST 16 C29 A3               |  | ..                              | 05/28/2019       | MORGAN STANLEY & CO.....      | 05/28/2019       | MORGAN STANLEY & CO.....      | .....2,500,000                                         | .....2,511,000   | .....2,511,000   | .....2,511,000                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....5,734                                              | .....5,734                                          |
| 641062 AD 6          | NESTLE HOLDINGS INC.....                          |  | ..                              | 11/27/2019       | BANK OF AMERICA.....          | 11/27/2019       | BANK OF AMERICA.....          | .....500,000                                           | .....526,058     | .....526,058     | .....526,058                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....2,931                                              | .....2,931                                          |
| 66989H AJ 7          | NOVARTIS CAPITAL CORP.....                        |  | ..                              | 08/29/2019       | BANK OF AMERICA.....          | 08/29/2019       | BANK OF AMERICA.....          | .....2,500,000                                         | .....2,644,968   | .....2,644,968   | .....2,644,968                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....20,625                                             | .....20,625                                         |
| 67021C AK 3          | NSTAR ELECTRIC CO.....                            |  | ..                              | 08/29/2019       | BANK OF AMERICA.....          | 08/29/2019       | BANK OF AMERICA.....          | .....2,500,000                                         | .....2,629,183   | .....2,629,183   | .....2,629,183                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....23,472                                             | .....23,472                                         |
| 693304 AT 4          | PECO ENERGY CO.....                               |  | ..                              | 11/27/2019       | SCOTIA CAPITAL INC.....       | 11/27/2019       | SCOTIA CAPITAL INC.....       | .....1,000,000                                         | .....1,043,604   | .....1,043,604   | .....1,043,604                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....3,675                                              | .....3,675                                          |
| 74005P BP 8          | PRAXAIR INC.....                                  |  | ..                              | 08/29/2019       | DEUTSCHE BANK.....            | 08/29/2019       | DEUTSCHE BANK.....            | .....2,500,000                                         | .....2,508,080   | .....2,508,080   | .....2,508,080                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....24,219                                             | .....24,219                                         |
| 747525 AE 3          | QUALCOMM INC.....                                 |  | ..                              | 05/28/2019       | JP MORGAN SECURITIES INC..... | 05/28/2019       | JP MORGAN SECURITIES INC..... | .....3,500,000                                         | .....3,526,509   | .....3,526,509   | .....3,526,509                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....2,333                                              | .....2,333                                          |
| 771196 BB 7          | ROCHE HOLDINGS INC.....                           |  | ..                              | 11/27/2019       | US BANCORP.....               | 11/27/2019       | US BANCORP.....               | .....1,000,000                                         | .....1,016,670   | .....1,016,670   | .....1,016,670                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....4,632                                              | .....4,632                                          |
| 797440 BU 7          | SAN DIEGO G & E.....                              |  | ..                              | 08/29/2019       | CITIGROUP GLOBAL MARKETS..... | 08/29/2019       | CITIGROUP GLOBAL MARKETS..... | .....3,250,000                                         | .....3,292,637   | .....3,292,637   | .....3,292,637                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....23,472                                             | .....23,472                                         |
| 863667 AG 6          | STRYKER CORP.....                                 |  | ..                              | 11/27/2019       | BARCLAYS CAPITAL.....         | 11/27/2019       | BARCLAYS CAPITAL.....         | .....1,500,000                                         | .....1,732,407   | .....1,732,407   | .....1,732,407                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....2,188                                              | .....2,188                                          |
| 87612E BE 5          | TARGET CORP.....                                  |  | ..                              | 11/27/2019       | JEFFERIES & COMPANY INC.....  | 11/27/2019       | JEFFERIES & COMPANY INC.....  | .....1,000,000                                         | .....1,026,432   | .....1,026,432   | .....1,026,432                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....2,917                                              | .....2,917                                          |
| 89238T AE 3          | TOYOTA AUTO RECEIVABLES OWNER 18-B A4             |  | ..                              | 11/27/2019       | BANK OF AMERICA.....          | 11/27/2019       | BANK OF AMERICA.....          | .....500,000                                           | .....511,993     | .....511,993     | .....511,993                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....518                                                | .....518                                            |
| 911312 BK 1          | UNITED PARCEL SERVICE.....                        |  | ..                              | 11/27/2019       | US BANCORP.....               | 11/27/2019       | US BANCORP.....               | .....1,000,000                                         | .....1,017,622   | .....1,017,622   | .....1,017,622                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....3,889                                              | .....3,889                                          |
| 91481C AB 6          | UNIVERSITY OF PENNSYLVAN.....                     |  | ..                              | 11/27/2019       | BANK OF AMERICA.....          | 11/27/2019       | BANK OF AMERICA.....          | .....1,350,000                                         | .....1,410,855   | .....1,410,855   | .....1,410,855                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....15,331                                             | .....15,331                                         |
| 92826C AD 4          | VISA INC.....                                     |  | ..                              | 05/28/2019       | VARIOUS.....                  | 05/28/2019       | VARIOUS.....                  | .....3,000,000                                         | .....3,066,327   | .....3,066,327   | .....3,066,327                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....43,050                                             | .....43,050                                         |
| 92890K AZ 8          | WF-RBS COMMERCIAL MORTGAGE TR 14 C22 A4           |  | ..                              | 11/27/2019       | WELLS FARGO FINANCIAL.....    | 11/27/2019       | WELLS FARGO FINANCIAL.....    | .....500,000                                           | .....525,790     | .....525,790     | .....525,790                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....1,260                                              | .....1,260                                          |
| 95000Y AY 1          | WELLS FARGO COMMERCIAL MORTGAG 17-C40 A4          |  | ..                              | 11/27/2019       | WELLS FARGO FINANCIAL.....    | 11/27/2019       | WELLS FARGO FINANCIAL.....    | .....3,750,000                                         | .....3,845,038   | .....3,845,038   | .....3,845,038                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....9,699                                              | .....9,699                                          |
| 95709T AL 4          | WESTAR ENERGY INC.....                            |  | ..                              | 08/29/2019       | WELLS FARGO FINANCIAL.....    | 08/29/2019       | WELLS FARGO FINANCIAL.....    | .....2,250,000                                         | .....2,365,697   | .....2,365,697   | .....2,365,697                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....17,875                                             | .....17,875                                         |
| 98162Y AE 3          | WORLD OMNI AUTO RECEIVABLES TR 19-A A4            |  | ..                              | 11/27/2019       | BANK OF AMERICA.....          | 11/27/2019       | BANK OF AMERICA.....          | .....1,000,000                                         | .....1,036,764   | .....1,036,764   | .....1,036,764                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....1,073                                              | .....1,073                                          |
| 89352H AM 1          | TRANSCANADA PIPELINES.....                        |  | A                               | 05/28/2019       | MORGAN STANLEY & CO.....      | 05/28/2019       | MORGAN STANLEY & CO.....      | .....2,500,000                                         | .....2,657,608   | .....2,657,608   | .....2,657,608                                 | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....27,943                                             | .....27,943                                         |
| 822582 BD 3          | SHELL INTERNATIONAL FIN.....                      |  | D                               | 11/27/2019       | HSBC SECURITIES USA INC.....  | 11/27/2019       | HSBC SECURITIES USA INC.....  | .....500,000                                           | .....527,577     | .....527,577     | .....527,577                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....0                                 | .....0                              | .....722                                                | .....722                                            |
| 89686Q AA 4          | TRIVIUM PACKAGING FIN.....                        |  | D                               | 07/19/2019       | DIRECT.....                   | 07/19/2019       | DIRECT.....                   | .....231,000                                           | .....231,000     | .....235,620     | .....231,000                                   | .....0                                            | .....0                                             | .....0                                                                    | .....0                                     | .....0                                                 | .....0                                               | .....4,620                             | .....4,620                          | .....0                                                  | .....0                                              |
| 3899999.             | Total - Bonds - Industrial and Miscellaneous..... |  |                                 |                  |                               |                  |                               | .....112,926,000                                       | .....115,217,983 | .....115,249,106 | .....115,215,933                               | .....0                                            | .....(2,049)                                       | .....0                                                                    | .....(2,049)                               | .....0                                                 | .....0                                               | .....33,173                            | .....33,173                         | .....737,891                                            | .....718,288                                        |
| 8399998.             | Total - Bonds.....                                |  |                                 |                  |                               |                  |                               | .....143,505,296                                       | .....147,218,138 | .....147,259,054 | .....147,216,067                               | .....0                                            | .....(2,070)                                       | .....0                                                                    | .....(2,070)                               | .....0                                                 | .....0                                               | .....42,987                            | .....42,987                         | .....990,462                                            | .....965,883                                        |
| 9999999.             | Total - Bonds, Preferred and Common Stocks.....   |  |                                 |                  |                               |                  |                               |                                                        | .....147,218,138 | .....147,259,054 | .....147,216,067                               | .....0                                            | .....(2,070)                                       | .....0                                                                    | .....(2,070)                               | .....0                                                 | .....0                                               | .....42,987                            | .....42,987                         | .....990,462                                            | .....965,883                                        |

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1                                                                        | 2                                                                   | 3       | 4                       | 5               | 6                     | 7                                                                                                         | 8                                         | 9                               | 10                 | Stock of Such Company<br>Owned by Insurer on Statement Date |                  |
|--------------------------------------------------------------------------|---------------------------------------------------------------------|---------|-------------------------|-----------------|-----------------------|-----------------------------------------------------------------------------------------------------------|-------------------------------------------|---------------------------------|--------------------|-------------------------------------------------------------|------------------|
|                                                                          |                                                                     |         |                         |                 |                       |                                                                                                           |                                           |                                 |                    | 11                                                          | 12               |
| CUSIP Identification                                                     | Description<br>Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC<br>Company<br>Code | ID Number       | NAIC Valuation Method | Do Insurer's Assets<br>Include Intangible<br>Assets Connected with<br>Holding of Such<br>Company's Stock? | Total Amount of Such<br>Intangible Assets | Book/Adjusted Carrying<br>Value | Nonadmitted Amount | Number of Shares                                            | % of Outstanding |
| Common Stocks - U.S. Property and Casualty Insurer                       |                                                                     |         |                         |                 |                       |                                                                                                           |                                           |                                 |                    |                                                             |                  |
| 47036* 10 9                                                              | James River Casualty Company.....                                   | .....   | 13685.....              | 20-8946040..... | .....8bi              | .....NO                                                                                                   | .....0                                    | .....19,173,659                 | .....0             | .....10,000,000.000                                         | .....100.0       |
| 1199999. Total - Common Stocks - U.S. Property and Casualty Insurer..... |                                                                     |         |                         |                 |                       |                                                                                                           | .....0                                    | .....19,173,659                 | .....0             | XXX                                                         | XXX              |
| 1899999. Total - Common Stocks.....                                      |                                                                     |         |                         |                 |                       |                                                                                                           | .....0                                    | .....19,173,659                 | .....0             | XXX                                                         | XXX              |
| 1999999. Total - Preferred and Common Stock.....                         |                                                                     |         |                         |                 |                       |                                                                                                           | .....0                                    | .....19,173,659                 | .....0             | XXX                                                         | XXX              |

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

E16

SCHEDULE D - PART 6 - SECTION 2

| 1                    | 2                          | 3                                                                        | 4                                                                                       | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date |                  |
|----------------------|----------------------------|--------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|---------------------------------------------------------------------------|------------------|
|                      |                            |                                                                          |                                                                                         | 5                                                                         | 6                |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1<br>Which Controls Lower-Tier Company | Total Amount of Intangible Assets<br>Included in Amount Shown in<br>Column 8, Section 1 | Number of Shares                                                          | % of Outstanding |

NONE

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   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor           | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value       | Actual Cost     | Amount Due<br>and Accrued<br>December 31<br>of Current<br>Year on Bond<br>Not in Default | Nonadmitted<br>Due and<br>Accrued | Rate of   | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| U.S. Government Bonds - Issuer Obligations               |  |        |                                 |                  |                          |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                 |                 |                                                                                          |                                   |           |                      |              |                                   |                                 |
| TREASURY BILL.....                                       |  | @..... | ..                              | 09/27/2019.      | PARIBAS CORPORATION..... | 02/06/2020.      | .....1,347,590                  | .....0                                            | .....6,225                                      | .....0                                                                 | .....0                                              | .....1,350,000  | .....1,341,365  | .....0                                                                                   | .....0                            | .....0.00 | .....1.80            | N/A.....     | .....0                            | .....0                          |
| TREASURY BILL.....                                       |  | @..... | ..                              | 12/30/2019.      | VARIOUS.....             | 04/02/2020.      | .....59,134,150                 | .....0                                            | .....5,602                                      | .....0                                                                 | .....0                                              | .....59,360,000 | .....59,128,548 | .....0                                                                                   | .....0                            | .....0.00 | .....1.50            | N/A.....     | .....0                            | .....0                          |
| 0199999. U.S. Government Bonds - Issuer Obligations..... |  |        |                                 |                  |                          |                  | .....60,481,740                 | .....0                                            | .....11,827                                     | .....0                                                                 | .....0                                              | .....60,710,000 | .....60,469,913 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....0                            | .....0                          |
| 0599999. Total - U.S. Government Bonds.....              |  |        |                                 |                  |                          |                  | .....60,481,740                 | .....0                                            | .....11,827                                     | .....0                                                                 | .....0                                              | .....60,710,000 | .....60,469,913 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....0                            | .....0                          |
| Total Bonds                                              |  |        |                                 |                  |                          |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                 |                 |                                                                                          |                                   |           |                      |              |                                   |                                 |
| 7699999. Subtotals - Issuer Obligations.....             |  |        |                                 |                  |                          |                  | .....60,481,740                 | .....0                                            | .....11,827                                     | .....0                                                                 | .....0                                              | .....60,710,000 | .....60,469,913 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....0                            | .....0                          |
| 8399999. Subtotals - Bonds.....                          |  |        |                                 |                  |                          |                  | .....60,481,740                 | .....0                                            | .....11,827                                     | .....0                                                                 | .....0                                              | .....60,710,000 | .....60,469,913 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....0                            | .....0                          |
| 9199999. Total - Short-Term Investments.....             |  |        |                                 |                  |                          |                  | .....60,481,740                 | .....0                                            | .....11,827                                     | .....0                                                                 | .....0                                              | .....XXX.....   | .....60,469,913 | .....0                                                                                   | .....0                            | XXX       | XXX                  | XXX          | .....0                            | .....0                          |

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

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

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

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

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

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

Sch. DB - Pt. E  
NONE

Sch. DL - Pt. 1  
NONE

Sch. DL - Pt. 2  
NONE

SCHEDULE E - PART 1 - CASH

| 1                                         | 2    | 3                | 4                                       | 5                                                      | 6                | 7   |
|-------------------------------------------|------|------------------|-----------------------------------------|--------------------------------------------------------|------------------|-----|
| Depository                                | Code | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance          | *   |
| Open Depositories                         |      |                  |                                         |                                                        |                  |     |
| Keybank, N.A.....                         |      | .....0.00        | .....0                                  | .....199,523                                           | .....111,957,426 | XXX |
| Federal Home Loan Bank of Cincinatti..... |      | .....0.00        | .....0                                  | .....0                                                 | .....35,963      | XXX |
| US Bank of Boston.....                    |      | .....0.00        | .....0                                  | .....0                                                 | .....209,812     | XXX |
| 0199999 Total - Open Depositories.....    | XXX  | XXX              | .....0                                  | .....199,523                                           | .....112,203,201 | XXX |
| 0399999 Total Cash on Deposit.....        | XXX  | XXX              | .....0                                  | .....199,523                                           | .....112,203,201 | XXX |
| 0599999 Total Cash.....                   | XXX  | XXX              | .....0                                  | .....199,523                                           | .....112,203,201 | XXX |

|                                                                                     |                  |               |                  |                   |                  |                   |                  |
|-------------------------------------------------------------------------------------|------------------|---------------|------------------|-------------------|------------------|-------------------|------------------|
| TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR |                  |               |                  |                   |                  |                   |                  |
| 1. January.....                                                                     | .....105,016,665 | 4. April..... | .....57,175,209  | 7. July.....      | .....119,025,219 | 10. October.....  | .....187,400,160 |
| 2. February.....                                                                    | .....71,067,992  | 5. May.....   | .....(9,257,555) | 8. August.....    | .....124,978,327 | 11. November..... | .....139,396,125 |
| 3. March.....                                                                       | .....44,911,362  | 6. June.....  | .....91,581,318  | 9. September..... | .....158,564,532 | 12. December..... | .....112,203,201 |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP                                                | 2<br>Description                                                       | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|-----------------------------------------------------------|------------------------------------------------------------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| U.S. Government Bonds - Issuer Obligations                |                                                                        |           |                    |                       |                    |                                   |                                       |                                  |
|                                                           | TREASURY BILL.....                                                     |           | 11/26/2019.....    | .....1.57             | 01/21/2020.....    | .....300,797,828                  | .....0                                | .....471,913                     |
|                                                           | TREASURY BILL.....                                                     |           | 12/03/2019.....    | .....1.52             | 01/28/2020.....    | .....279,125,061                  | .....0                                | .....341,491                     |
|                                                           | TREASURY BILL.....                                                     |           | 12/10/2019.....    | .....1.52             | 02/04/2020.....    | .....372,765,106                  | .....0                                | .....344,812                     |
|                                                           | TREASURY BILL.....                                                     |           | 12/17/2019.....    | .....1.53             | 02/11/2020.....    | .....250,792,805                  | .....0                                | .....159,950                     |
| 0199999.                                                  | U.S. Government Bonds - Issuer Obligations.....                        |           |                    |                       |                    | .....1,203,480,800                | .....0                                | .....1,318,166                   |
| 0599999.                                                  | Total - U.S. Government Bonds.....                                     |           |                    |                       |                    | .....1,203,480,800                | .....0                                | .....1,318,166                   |
| Total Bonds                                               |                                                                        |           |                    |                       |                    |                                   |                                       |                                  |
| 7699999.                                                  | Subtotals - Issuer Obligations.....                                    |           |                    |                       |                    | .....1,203,480,800                | .....0                                | .....1,318,166                   |
| 8399999.                                                  | Subtotals - Bonds.....                                                 |           |                    |                       |                    | .....1,203,480,800                | .....0                                | .....1,318,166                   |
| Exempt Money Market Mutual Funds as Identified by the SVO |                                                                        |           |                    |                       |                    |                                   |                                       |                                  |
| 60934N 50 0                                               | FEDERATED TREASURY OBLIGA-IS.....                                      |           | 12/16/2019.....    | .....0.000            |                    | .....184,312                      | .....0                                | .....0                           |
| 94975H 31 2                                               | WELLS FARGO ADV TR PL MM-SVC.....                                      |           | 12/18/2019.....    | .....0.000            |                    | .....2,932,145                    | .....0                                | .....2,844                       |
| 8599999.                                                  | Total - Exempt Money Market Mutual Funds as Identified by the SVO..... |           |                    |                       |                    | .....3,116,457                    | .....0                                | .....2,844                       |
| 8899999.                                                  | Total - Cash Equivalents.....                                          |           |                    |                       |                    | .....1,206,597,257                | .....0                                | .....1,321,010                   |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|              |                                | 1                  | 2                                                                   | Deposits for the<br>Benefit of All Policyholders |            | All Other Special Deposits       |            |
|--------------|--------------------------------|--------------------|---------------------------------------------------------------------|--------------------------------------------------|------------|----------------------------------|------------|
|              |                                |                    |                                                                     | 3                                                | 4          | 5                                | 6          |
| States, Etc. |                                | Type of<br>Deposit | Purpose of Deposit                                                  | Book/Adjusting<br>Carrying Value                 | Fair Value | Book/Adjusting<br>Carrying Value | Fair Value |
| 1.           | Alabama.....                   | AL                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 2.           | Alaska.....                    | AK                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 3.           | Arizona.....                   | AZ                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 4.           | Arkansas.....                  | AR                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 5.           | California.....                | CA                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 6.           | Colorado.....                  | CO                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 7.           | Connecticut.....               | CT                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 8.           | Delaware.....                  | DE                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 9.           | District of Columbia.....      | DC                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 10.          | Florida.....                   | FL                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 11.          | Georgia.....                   | GA                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 12.          | Hawaii.....                    | HI                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 13.          | Idaho.....                     | ID                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 14.          | Illinois.....                  | IL                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 15.          | Indiana.....                   | IN                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 16.          | Iowa.....                      | IA                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 17.          | Kansas.....                    | KS                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 18.          | Kentucky.....                  | KY                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 19.          | Louisiana.....                 | LA                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 20.          | Maine.....                     | ME                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 21.          | Maryland.....                  | MD                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 22.          | Massachusetts.....             | MA                 | COLLATERAL SECURITIES FOR THE MA DOI.....                           | 0                                                | .0         | 699,719                          | .698,859   |
| 23.          | Michigan.....                  | MI                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 24.          | Minnesota.....                 | MN                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 25.          | Mississippi.....               | MS                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 26.          | Missouri.....                  | MO                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 27.          | Montana.....                   | MT                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 28.          | Nebraska.....                  | NE                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 29.          | Nevada.....                    | NV                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 30.          | New Hampshire.....             | NH                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 31.          | New Jersey.....                | NJ                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 32.          | New Mexico.....                | NM                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 33.          | New York.....                  | NY                 | COLLATERAL SECURITIES FOR THE NY DOI.....                           | 0                                                | .0         | 2,784,205                        | .2,808,777 |
| 34.          | North Carolina.....            | NC                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 35.          | North Dakota.....              | ND                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 36.          | Ohio.....                      | OH                 | COLLATERAL SECURITIES FOR THE OH DOI,COLLATERAL SECURITES FOR THE C | 2,574,466                                        | 2,589,789  | .0                               | 0          |
| 37.          | Oklahoma.....                  | OK                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 38.          | Oregon.....                    | OR                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 39.          | Pennsylvania.....              | PA                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 40.          | Rhode Island.....              | RI                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 41.          | South Carolina.....            | SC                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 42.          | South Dakota.....              | SD                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 43.          | Tennessee.....                 | TN                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 44.          | Texas.....                     | TX                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 45.          | Utah.....                      | UT                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 46.          | Vermont.....                   | VT                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 47.          | Virginia.....                  | VA                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 48.          | Washington.....                | WA                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 49.          | West Virginia.....             | WV                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 50.          | Wisconsin.....                 | WI                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 51.          | Wyoming.....                   | WY                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 52.          | American Samoa.....            | AS                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 53.          | Guam.....                      | GU                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 54.          | Puerto Rico.....               | PR                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 55.          | US Virgin Islands.....         | VI                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 56.          | Northern Mariana Islands.....  | MP                 |                                                                     | 0                                                | .0         | .0                               | 0          |
| 57.          | Canada.....                    | CAN                |                                                                     | 0                                                | .0         | .0                               | 0          |
| 58.          | Aggregate Alien and Other..... | OT                 | XXX                                                                 | 0                                                | .0         | .0                               | 0          |
| 59.          | Total.....                     | XXX                | XXX                                                                 | 2,574,466                                        | 2,589,789  | 3,483,924                        | 3,507,636  |

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

2019 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

|                                                                                                  |      |                                                                                                  |      |
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