*66311201920100100*

# ANNUAL STATEMENT

**For the Year Ended December 31, 2019**

of the Condition and Affairs of the

# MOTORISTS LIFE INSURANCE COMPANY

NAIC Group Code.....0291, 0291 (Current Period) (Prior Period) NAIC Company Code..... 66311 Employer's ID Number..... 31-0717055

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

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... October 27, 1965 Commenced Business..... January 24, 1967

Statutory Home Office 471 East Broad Street .. Columbus .. OH .. US .. 43215
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street .. Columbus .. OH .. US .. 43215 614-225-8211
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 471 East Broad Street .. Columbus .. OH .. US .. 43215
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street .. Columbus .. OH .. US .. 43215 614-225-8211
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address encova.com

Statutory Statement Contact Amy E Kuhlman 614-225-8285
(Name) (Area Code) (Telephone Number) (Extension)

accounting@encova.com 614-225-8330
(E-Mail Address) (Fax Number)

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Thomas Joseph Obrokta, Jr # | Chief Executive Officer | 2. Marchelle Elaine Moore | Secretary |
| 3. James Christopher Howat | Treasurer | 4. Michael Joseph Agan | President |

## OTHER

Gregory Arthur Burton Executive Chair

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Michael Joseph Agan | Gregory Arthur Burton | Yvette McGee Brown | Sandra Werth Harbecht |
| David Lynn Kaufman | Thomas Joseph Obrokta, Jr | Charles Donovan Stapleton | Michael Lee Wiseman |

State of........ Ohio
County of..... Franklin

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) |
| Thomas Joseph Obrokta, Jr | Marchelle Elaine Moore | James Christopher Howat |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| Chief Executive Officer | Secretary | Treasurer |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 7th day of February 2020

a. Is this an original filing? Yes [ X ] No [ ]
b. If no 1. State the amendment number
2. Date filed
3. Number of pages attached

# SUMMARY INVESTMENT SCHEDULE

| | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| Investment Categories | Amount | Percentage of Column 1 Line 13 | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. Governments | 19,138,743 | 3.4 | 19,138,743 | | 19,138,743 | 3.4 |
| 1.02 All Other Governments | | 0.0 | | | 0 | 0.0 |
| 1.03 U.S. States, Territories and Possessions, etc., Guaranteed | 12,781,022 | 2.3 | 12,781,022 | | 12,781,022 | 2.3 |
| 1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | 13,203,783 | 2.3 | 13,203,783 | | 13,203,783 | 2.3 |
| 1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed | 158,396,716 | 28.0 | 158,396,716 | | 158,396,716 | 28.0 |
| 1.06 Industrial and Miscellaneous | 307,274,501 | 54.3 | 307,274,501 | | 307,274,501 | 54.3 |
| 1.07 Hybrid Securities | | 0.0 | | | 0 | 0.0 |
| 1.08 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 1.09 SVO Identified Funds | | 0.0 | | | 0 | 0.0 |
| 1.10 Unaffiliated Bank Loans | | 0.0 | | | 0 | 0.0 |
| 1.11 Total Long-Term Bonds | 510,794,765 | 90.2 | 510,794,765 | 0 | 510,794,765 | 90.3 |
| 2. Preferred Stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and Misc. (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 2.02 Parent, Subsidiaries and Affiliates | | 0.0 | | | 0 | 0.0 |
| 2.03 Total Preferred Stock | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 3. Common Stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 3.02 Industrial and Miscellaneous Other (Unaffiliated) | | 0.0 | | | 0 | 0.0 |
| 3.03 Parent, Subsidiaries and Affiliates Publicly Traded | | 0.0 | | | 0 | 0.0 |
| 3.04 Parent, Subsidiaries and Affiliates Other | | 0.0 | | | 0 | 0.0 |
| 3.05 Mutual Funds | | 0.0 | | | 0 | 0.0 |
| 3.06 Unit Investment Trusts | | 0.0 | | | 0 | 0.0 |
| 3.07 Closed-End Funds | | 0.0 | | | 0 | 0.0 |
| 3.08 Total Common Stocks | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 4. Mortgage Loans Schedule B): | | | | | | |
| 4.01 Farm Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.02 Residential Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.03 Commercial Mortgages | | 0.0 | | | 0 | 0.0 |
| 4.04 Mezzanine Real Estate Loans | | 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 |
| 5.02 Properties Held for Production of Income | | 0.0 | | | 0 | 0.0 |
| 5.03 Properties Held for Sale | | 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) | 988,728 | 0.2 | 988,728 | | 988,728 | 0.2 |
| 6.02 Cash Equivalents (Schedule E, Part 2) | 27,814,955 | 4.9 | 27,814,955 | | 27,814,955 | 4.9 |
| 6.03 Short-Term Investments (Schedule DA) | | 0.0 | | | 0 | 0.0 |
| 6.04 Total Cash, Cash Equivalents, and Short-Term Investments | 28,803,683 | 5.1 | 28,803,683 | 0 | 28,803,683 | 5.1 |
| 7. Contract Loans | 17,163,331 | 3.0 | 16,952,536 | | 16,952,536 | 3.0 |
| 8. Derivatives (Schedule DB) | | 0.0 | | | 0 | 0.0 |
| 9. Other Invested Assets (Schedule BA) | 9,305,751 | 1.6 | 9,000,000 | | 9,000,000 | 1.6 |
| 10. Receivables for Securities | 5,000 | 0.0 | 5,000 | | 5,000 | 0.0 |
| 11. Securities Lending (Schedule DL, Part 1) | | 0.0 | | XXX | XXX | XXX |
| 12. Other Invested Assets (Page 2, Line 11) | | 0.0 | | | 0 | 0.0 |
| 13. Total Invested Assets | 566,072,530 | 100.0 | 565,555,983 | 0 | 565,555,983 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 306,334 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 3,015,896 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 5,984,104 | 9,000,000 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | (583) | |
| | 5.2 Totals, Part 3, Column 9 | | (583) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | | |
| | 9.2 Totals, Part 3, Column 14 | | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 9,305,751 |
| 12. | Deduct total nonadmitted amounts | | 305,751 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 9,000,000 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 528,592,495 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 149,259,967 |
| 3. | Accrual of discount | | 438,741 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | | |
| | 4.4 Part 4, Column 11 | (5,240,034) | (5,240,034) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 8,840,759 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 169,872,939 |
| 7. | Deduct amortization of premium | | 1,241,641 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | | 0 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2 | | 17,416 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 510,794,765 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 510,794,765 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 19,138,743 | 19,438,244 | 19,146,045 | 19,300,635 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 19,138,743 | 19,438,244 | 19,146,045 | 19,300,635 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 12,781,022 | 15,972,051 | 12,878,234 | 12,375,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 13,203,783 | 14,525,276 | 13,406,706 | 13,000,000 |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals | 158,396,716 | 171,218,105 | 159,586,524 | 149,208,143 |
| Industrial and Miscellaneous, | 8. United States | 279,094,129 | 301,976,968 | 280,778,167 | 273,607,573 |
| SVO Identified Funds, Unaffiliated Bank Loans | 9. Canada | 1,594,933 | 1,781,588 | 1,617,269 | 1,485,000 |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | 26,585,440 | 28,138,874 | 26,763,637 | 26,008,000 |
| | 11. Totals | 307,274,501 | 331,897,430 | 309,159,073 | 301,100,573 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 510,794,765 | 553,051,106 | 514,176,582 | 494,984,351 |
| **PREFERRED STOCKS** | 14. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | 20. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 0 | 0 | 0 | |
| | **26. Total Stocks** | 0 | 0 | 0 | |
| | **27. Total Bonds and Stocks** | 510,794,765 | 553,051,106 | 514,176,582 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 11,121,056 | 7,016,412 | 10,806,664 | 185,708 | 459 | XXX | 29,130,298 | 5.6 | 19,953,659 | 3.8 | 29,130,298 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals | 11,121,056 | 7,016,412 | 10,806,664 | 185,708 | 459 | XXX | 29,130,298 | 5.6 | 19,953,659 | 3.8 | 29,130,298 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | 935,983 | | 3,232,964 | 8,612,075 | | XXX | 12,781,022 | 2.5 | 10,864,351 | 2.1 | 12,781,022 | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 935,983 | 0 | 3,232,964 | 8,612,075 | 0 | XXX | 12,781,022 | 2.5 | 10,864,351 | 2.1 | 12,781,022 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | 4,813,646 | 2,350,000 | 3,605,851 | 2,434,286 | | XXX | 13,203,783 | 2.5 | 13,370,073 | 2.5 | 13,203,783 | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 4,813,646 | 2,350,000 | 3,605,851 | 2,434,286 | 0 | XXX | 13,203,783 | 2.5 | 13,370,073 | 2.5 | 13,203,783 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 14,359,427 | 30,876,381 | 40,141,841 | 34,003,003 | 39,016,063 | XXX | 158,396,716 | 30.4 | 193,277,753 | 36.8 | 158,396,716 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 14,359,427 | 30,876,381 | 40,141,841 | 34,003,003 | 39,016,063 | XXX | 158,396,716 | 30.4 | 193,277,753 | 36.8 | 158,396,716 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 7,535,206 | 40,016,616 | 95,487,617 | 15,229,330 | 89,576,344 | XXX | 247,845,113 | 47.6 | 224,339,342 | 42.7 | 205,826,620 | 42,018,493 |
| 6.2 NAIC 2 | 978,233 | 7,476,464 | 168,067 | 12,047,424 | 21,226,946 | XXX | 41,897,134 | 8.0 | 48,308,636 | 9.2 | 36,365,849 | 5,531,285 |
| 6.3 NAIC 3 | | 6,728,207 | 6,691,649 | 472,446 | | XXX | 13,892,302 | 2.7 | 13,599,757 | 2.6 | 7,629,842 | 6,262,459 |
| 6.4 NAIC 4 | 241,632 | 2,442,720 | 955,601 | | | XXX | 3,639,953 | 0.7 | 1,358,025 | 0.3 | 496,854 | 3,143,099 |
| 6.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 419,454 | 0.1 | | |
| 6.7 Totals | 8,755,071 | 56,664,007 | 103,302,934 | 27,749,199 | 110,803,289 | XXX | 307,274,501 | 59.0 | 288,025,214 | 54.8 | 250,319,165 | 56,955,336 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Unaffiliated Bank Loans** | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 38,765,318 | 80,259,408 | 153,274,937 | 60,464,402 | 128,592,866 | 0 | 461,356,931 | 88.6 | XXX | XXX | 419,338,439 | 42,018,493 |
| 11.2 NAIC 2 | (d) 978,233 | 7,476,464 | 168,067 | 12,047,424 | 21,226,946 | 0 | 41,897,134 | 8.0 | XXX | XXX | 36,365,849 | 5,531,285 |
| 11.3 NAIC 3 | (d) 0 | 6,728,207 | 6,691,649 | 472,446 | 0 | 0 | 13,892,302 | 2.7 | XXX | XXX | 7,629,842 | 6,262,459 |
| 11.4 NAIC 4 | (d) 241,632 | 2,442,720 | 955,601 | 0 | 0 | 0 | 3,639,953 | 0.7 | XXX | XXX | 496,854 | 3,143,099 |
| 11.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 39,985,184 | 96,906,799 | 161,090,254 | 72,984,271 | 149,819,812 | 0 | (b) 520,786,320 | 100.0 | XXX | XXX | 463,830,984 | 56,955,336 |
| 11.8 Line 11.7 as a % of Col. 7 | 7.7 | 18.6 | 30.9 | 14.0 | 28.8 | 0.0 | 100.0 | XXX | XXX | XXX | 89.1 | 10.9 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 42,827,695 | 100,180,071 | 116,512,996 | 68,564,594 | 133,719,823 | | XXX | XXX | 461,805,179 | 87.9 | 421,908,099 | 39,897,080 |
| 12.2 NAIC 2 | 702,438 | 11,337,687 | 2,374,851 | 13,241,187 | 20,652,473 | | XXX | XXX | 48,308,636 | 9.2 | 42,856,840 | 5,451,796 |
| 12.3 NAIC 3 | | 842,608 | 12,757,150 | | | | XXX | XXX | 13,599,757 | 2.6 | 10,070,510 | 3,529,247 |
| 12.4 NAIC 4 | | 462,885 | 895,140 | | | | XXX | XXX | 1,358,025 | 0.3 | 688,893 | 669,132 |
| 12.5 NAIC 5 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.6 NAIC 6 | | 21,231 | 201,937 | 196,286 | | | XXX | XXX | (c) 419,454 | 0.1 | 419,454 | |
| 12.7 Totals | 43,530,133 | 112,844,482 | 132,742,074 | 82,002,066 | 154,372,296 | 0 | XXX | XXX | (b) 525,491,051 | 100.0 | 475,943,796 | 49,547,255 |
| 12.8 Line 12.7 as a % of Col. 9 | 8.3 | 21.5 | 25.3 | 15.6 | 29.4 | 0.0 | XXX | XXX | 100.0 | XXX | 90.6 | 9.4 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 32,601,538 | 63,441,251 | 146,954,657 | 56,510,875 | 119,830,118 | | 419,338,439 | 80.5 | 421,908,099 | 80.3 | 419,338,439 | XXX |
| 13.2 NAIC 2 | 850,964 | 5,846,325 | | 10,811,755 | 18,856,804 | | 36,365,849 | 7.0 | 42,856,840 | 8.2 | 36,365,849 | XXX |
| 13.3 NAIC 3 | | 2,889,392 | 4,740,451 | | | | 7,629,842 | 1.5 | 10,070,510 | 1.9 | 7,629,842 | XXX |
| 13.4 NAIC 4 | | 240,852 | 256,002 | | | | 496,854 | 0.1 | 688,893 | 0.1 | 496,854 | XXX |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 419,454 | 0.1 | 0 | XXX |
| 13.7 Totals | 33,452,502 | 72,417,820 | 151,951,109 | 67,322,630 | 138,686,923 | 0 | 463,830,984 | 89.1 | 475,943,796 | 90.6 | 463,830,984 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 7.2 | 15.6 | 32.8 | 14.5 | 29.9 | 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 | 6.4 | 13.9 | 29.2 | 12.9 | 26.6 | 0.0 | 89.1 | XXX | XXX | XXX | 89.1 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | 6,163,781 | 16,818,158 | 6,320,280 | 3,953,526 | 8,762,748 | | 42,018,493 | 8.1 | 39,897,080 | 7.6 | XXX | 42,018,493 |
| 14.2 NAIC 2 | 127,269 | 1,630,138 | 168,067 | 1,235,669 | 2,370,141 | | 5,531,285 | 1.1 | 5,451,796 | 1.0 | XXX | 5,531,285 |
| 14.3 NAIC 3 | | 3,838,815 | 1,951,198 | 472,446 | | | 6,262,459 | 1.2 | 3,529,247 | 0.7 | XXX | 6,262,459 |
| 14.4 NAIC 4 | 241,632 | 2,201,868 | 699,599 | | | | 3,143,099 | 0.6 | 669,132 | 0.1 | XXX | 3,143,099 |
| 14.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 6,532,682 | 24,488,979 | 9,139,145 | 5,661,641 | 11,132,889 | 0 | 56,955,336 | 10.9 | 49,547,255 | 9.4 | XXX | 56,955,336 |
| 14.8 Line 14.7 as a % of Col. 7 | 11.5 | 43.0 | 16.0 | 9.9 | 19.5 | 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 | 1.3 | 4.7 | 1.8 | 1.1 | 2.1 | 0.0 | 10.9 | XXX | XXX | XXX | XXX | 10.9 |

(a) Includes $.....56,955,336 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....1,825,944 current year of bonds with Z designations and $.....820,000 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 $.....9,991,556; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.08 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 9,991,556 | 4,990,863 | 9,836,091 | | | XXX | 24,818,509 | 4.8 | 11,484,064 | 2.2 | 24,818,509 | |
| 1.02 Residential Mortgage-Backed Securities | 580,559 | 1,469,955 | 691,083 | 185,708 | 459 | XXX | 2,927,763 | 0.6 | 6,710,917 | 1.3 | 2,927,763 | |
| 1.03 Commercial Mortgage-Backed Securities | 214,563 | 555,594 | 279,490 | | | XXX | 1,049,647 | 0.2 | 1,758,678 | 0.3 | 1,049,647 | |
| 1.04 Other Loan-Backed and Structured Securities | 334,379 | | | | | XXX | 334,379 | 0.1 | | 0.0 | 334,379 | |
| 1.05 Totals | 11,121,056 | 7,016,412 | 10,806,664 | 185,708 | 459 | XXX | 29,130,298 | 5.6 | 19,953,659 | 3.8 | 29,130,298 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 935,983 | | 3,232,964 | 8,612,075 | | XXX | 12,781,022 | 2.5 | 10,864,351 | 2.1 | 12,781,022 | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.05 Totals | 935,983 | 0 | 3,232,964 | 8,612,075 | 0 | XXX | 12,781,022 | 2.5 | 10,864,351 | 2.1 | 12,781,022 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 4,813,646 | 2,350,000 | 3,605,851 | 2,434,286 | | XXX | 13,203,783 | 2.5 | 13,370,073 | 2.5 | 13,203,783 | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.05 Totals | 4,813,646 | 2,350,000 | 3,605,851 | 2,434,286 | 0 | XXX | 13,203,783 | 2.5 | 13,370,073 | 2.5 | 13,203,783 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 9,045,812 | 12,862,543 | 19,662,007 | 29,248,998 | 38,781,446 | XXX | 109,600,805 | 21.0 | 115,658,885 | 22.0 | 109,600,805 | |
| 5.02 Residential Mortgage-Backed Securities | 5,313,615 | 16,763,838 | 20,479,835 | 3,830,502 | 234,618 | XXX | 46,622,407 | 9.0 | 74,990,279 | 14.3 | 46,622,407 | |
| 5.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.04 Other Loan-Backed and Structured Securities | | 1,250,000 | | 923,503 | | XXX | 2,173,503 | 0.4 | 2,628,589 | 0.5 | 2,173,503 | |
| 5.05 Totals | 14,359,427 | 30,876,381 | 40,141,841 | 34,003,003 | 39,016,063 | XXX | 158,396,716 | 30.4 | 193,277,753 | 36.8 | 158,396,716 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 2,248,113 | 33,551,686 | 44,840,116 | 24,850,782 | 108,620,574 | XXX | 214,111,270 | 41.1 | 203,118,114 | 38.7 | 186,829,781 | 27,281,489 |
| 6.02 Residential Mortgage-Backed Securities | 263,460 | 814,004 | 679,104 | 838,066 | 1,468,064 | XXX | 4,062,696 | 0.8 | 1,271,906 | 0.2 | 1,108,034 | 2,954,663 |
| 6.03 Commercial Mortgage-Backed Securities | 5,015,231 | 11,803,921 | 55,009,985 | | | XXX | 71,829,137 | 13.8 | 63,728,006 | 12.1 | 61,844,105 | 9,985,032 |
| 6.04 Other Loan-Backed and Structured Securities | 1,228,268 | 10,494,396 | 2,773,730 | 2,060,352 | 714,651 | XXX | 17,271,398 | 3.3 | 19,907,190 | 3.8 | 537,246 | 16,734,152 |
| 6.05 Totals | 8,755,071 | 56,664,007 | 103,302,934 | 27,749,199 | 110,803,289 | XXX | 307,274,501 | 59.0 | 288,025,214 | 54.8 | 250,319,165 | 56,955,336 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.05 Affiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.06 Affiliated Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.08 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.02 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.03 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Unaffiliated Bank Loans** | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.02 Unaffiliated Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 10.03 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 27,035,109 | 53,755,092 | 81,177,028 | 65,146,140 | 147,402,020 | XXX | 374,515,390 | 71.9 | XXX | XXX | 347,233,900 | 27,281,489 |
| 11.02 Residential Mortgage-Backed Securities | 6,157,633 | 19,047,796 | 21,850,021 | 4,854,275 | 1,703,141 | XXX | 53,612,866 | 10.3 | XXX | XXX | 50,658,204 | 2,954,663 |
| 11.03 Commercial Mortgage-Backed Securities | 5,229,794 | 12,359,515 | 55,289,475 | 0 | 0 | XXX | 72,878,784 | 14.0 | XXX | XXX | 62,893,752 | 9,985,032 |
| 11.04 Other Loan-Backed and Structured Securities | 1,562,648 | 11,744,396 | 2,773,730 | 2,983,856 | 714,651 | XXX | 19,779,280 | 3.8 | XXX | XXX | 3,045,128 | 16,734,152 |
| 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 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.08 Totals | 39,985,184 | 96,906,799 | 161,090,254 | 72,984,271 | 149,819,812 | 0 | 520,786,320 | 100.0 | XXX | XXX | 463,830,984 | 56,955,336 |
| 11.09 Line 11.08 as a % of Col. 7 | 7.7 | 18.6 | 30.9 | 14.0 | 28.8 | 0.0 | 100.0 | XXX | XXX | XXX | 89.1 | 10.9 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 30,980,155 | 49,878,889 | 61,163,353 | 62,443,770 | 150,029,320 | XXX | XXX | XXX | 354,495,487 | 67.5 | 334,778,742 | 19,716,745 |
| 12.02 Residential Mortgage-Backed Securities | 8,432,912 | 33,031,797 | 23,078,897 | 17,640,249 | 789,248 | XXX | XXX | XXX | 82,973,102 | 15.8 | 82,973,102 | |
| 12.03 Commercial Mortgage-Backed Securities | 1,560,287 | 18,710,176 | 41,982,821 | 1,414,607 | 1,818,792 | XXX | XXX | XXX | 65,486,683 | 12.5 | 55,468,026 | 10,018,658 |
| 12.04 Other Loan-Backed and Structured Securities | 2,556,779 | 11,223,620 | 6,517,002 | 503,441 | 1,734,936 | XXX | XXX | XXX | 22,535,778 | 4.3 | 2,723,926 | 19,811,853 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | |
| 12.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.07 Unaffiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.08 Totals | 43,530,133 | 112,844,482 | 132,742,074 | 82,002,066 | 154,372,296 | 0 | XXX | XXX | 525,491,051 | 100.0 | 475,943,796 | 49,547,255 |
| 12.09 Line 12.08 as a % of Col. 9 | 8.3 | 21.5 | 25.3 | 15.6 | 29.4 | 0.0 | XXX | XXX | 100.0 | XXX | 90.6 | 9.4 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 26,793,477 | 43,634,974 | 76,065,464 | 62,288,163 | 138,451,822 | XXX | 347,233,900 | 66.7 | 334,778,742 | 63.7 | 347,233,900 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 6,083,302 | 18,750,472 | 21,478,365 | 4,110,964 | 235,101 | XXX | 50,658,204 | 9.7 | 82,973,102 | 15.8 | 50,658,204 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 214,563 | 8,271,909 | 54,407,280 | | | XXX | 62,893,752 | 12.1 | 55,468,026 | 10.6 | 62,893,752 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 361,160 | 1,760,465 | | 923,503 | | XXX | 3,045,128 | 0.6 | 2,723,926 | 0.5 | 3,045,128 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.08 Totals | 33,452,502 | 72,417,820 | 151,951,109 | 67,322,630 | 138,686,923 | 0 | 463,830,984 | 89.1 | 475,943,796 | 90.6 | 463,830,984 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 7.2 | 15.6 | 32.8 | 14.5 | 29.9 | 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 | 6.4 | 13.9 | 29.2 | 12.9 | 26.6 | 0.0 | 89.1 | XXX | XXX | XXX | 89.1 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 241,632 | 10,120,118 | 5,111,564 | 2,857,977 | 8,950,198 | XXX | 27,281,489 | 5.2 | 19,716,745 | 3.8 | XXX | 27,281,489 |
| 14.02 Residential Mortgage-Backed Securities | 74,331 | 297,325 | 371,656 | 743,311 | 1,468,040 | XXX | 2,954,663 | 0.6 | 0 | 0.0 | XXX | 2,954,663 |
| 14.03 Commercial Mortgage-Backed Securities | 5,015,231 | 4,087,606 | 882,195 | | | XXX | 9,985,032 | 1.9 | 10,018,658 | 1.9 | XXX | 9,985,032 |
| 14.04 Other Loan-Backed and Structured Securities | 1,201,488 | 9,983,931 | 2,773,730 | 2,060,352 | 714,651 | XXX | 16,734,152 | 3.2 | 19,811,853 | 3.8 | XXX | 16,734,152 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals | 6,532,682 | 24,488,979 | 9,139,145 | 5,661,641 | 11,132,889 | 0 | 56,955,336 | 10.9 | 49,547,255 | 9.4 | XXX | 56,955,336 |
| 14.09 Line 14.08 as a % of Col. 7 | 11.5 | 43.0 | 16.0 | 9.9 | 19.5 | 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 | 1.3 | 4.7 | 1.8 | 1.1 | 2.1 | 0.0 | 10.9 | XXX | XXX | XXX | XXX | 10.9 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | | | | |
| 2. Cost of short-term investments acquired | 29,249,030 | 29,249,030 | | | |
| 3. Accrual of discount | 250,970 | 250,970 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 0 | | | | |
| 6. Deduct consideration received on disposals | 29,500,000 | 29,500,000 | | | |
| 7. Deduct amortization of premium | 0 | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0 | 0 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 | 0 | 0 | 0 |

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

## 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<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 12,912,081 | 11,484,064 | 1,428,017 | |
| 2. Cost of cash equivalents acquired | 282,633,462 | 38,432,203 | 244,201,259 | |
| 3. Accrual of discount | 93,742 | 93,742 | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 193 | 193 | | |
| 6. Deduct consideration received on disposals | 267,824,522 | 40,018,647 | 227,805,876 | |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 27,814,955 | 9,991,556 | 17,823,400 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 27,814,955 | 9,991,556 | 17,823,400 | 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** | | | | | | | | | | | | | | | | | | | |
| | Voya Commercial Mortgage Lending Fund L.P. | | Wilmington | DE | Voya Commercial Mortgage Lending Fund L.P. | | 10/15/2019 | | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | | 21,000,000 | 6.040 |
| 4699999. Total - Any Other Class of Asset - Unaffiliated | | | | | | | | | 9,000,000 | 9,000,000 | 9,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 21,000,000 | XXX |
| **Any Other Class of Assets - Affiliated** | | | | | | | | | | | | | | | | | | | |
| | Broad Street Brokerage Insurance Agency, LLC | | Columbus | OH | | | 12/27/2001 | | 319,290 | 305,751 | 305,751 | (583) | | | | | | | 100.000 |
| 4799999. Total - Any Other Class of Asset - Affiliated | | | | | | | | | 319,290 | 305,751 | 305,751 | (583) | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4899999. Subtotal - Unaffiliated | | | | | | | | | 9,000,000 | 9,000,000 | 9,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 21,000,000 | XXX |
| 4999999. Subtotal - Affiliated | | | | | | | | | 319,290 | 305,751 | 305,751 | (583) | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5099999. Totals | | | | | | | | | 9,319,290 | 9,305,751 | 9,305,751 | (583) | 0 | 0 | 0 | 0 | 0 | 21,000,000 | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location 3 | Location 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| **Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated** | | | | | | | | | | |
| | Voya Commercial Mortgage Lending Fund L.P. | Wilmington | DE | Voya Commercial Mortgage Lending Fund L.P. | 10/15/2019. | | 3,015,896 | 5,984,104 | | 6.040 |
| 2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated | | | | | | | 3,015,896 | 5,984,104 | 0 | XXX |
| 4899999. Subtotal - Unaffiliated | | | | | | | 3,015,896 | 5,984,104 | 0 | XXX |
| 5099999. Totals | | | | | | | 3,015,896 | 5,984,104 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |

# NONE

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 YS 3 | UNITED STATES TREASURY | | | | 1 | 9,835,587 | 98.570 | 9,857,000 | 10,000,000 | 9,836,091 | | 504 | | | 1.750 | 1.933 | MN | 22,596 | | 12/19/2019 | 11/15/2029 |
| 912828 YT 1 | UNITED STATES TREASURY | | | | 1 | 4,990,837 | 99.867 | 4,993,350 | 5,000,000 | 4,990,863 | | 26 | | | 1.500 | 1.597 | MN | 6,557 | | 12/30/2019 | 11/30/2021 |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 14,826,424 | XXX | 14,850,350 | 15,000,000 | 14,826,954 | 0 | 530 | 0 | 0 | XXX | XXX | XXX | 29,154 | 0 | XXX | XXX |
| **U.S. Government - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 36179T 4P 7 | G2 MA5330 - RMBS | | | 4 | 1 | 697,775 | 103.884 | 708,492 | 682,003 | 696,643 | | (469) | | | 4.000 | 3.191 | MON | 2,273 | 27,238 | 07/25/2018 | 07/20/2048 |
| 36200K NJ 2 | GN 603493 - RMBS | | | 4 | 1 | 275,463 | 111.186 | 299,125 | 269,032 | 273,350 | | (190) | | | 5.500 | 4.988 | MON | 1,233 | 13,509 | 01/21/2004 | 03/15/2033 |
| 36200N AC 5 | GN 604903 - RMBS | | | 4 | 1 | 85,217 | 111.168 | 92,905 | 83,571 | 84,687 | | 25 | | | 5.500 | 5.106 | MON | 383 | 4,193 | 09/21/2004 | 01/15/2034 |
| 36201S VT 3 | GN 592026 - RMBS | | | 4 | 1 | 133,236 | 109.405 | 142,363 | 130,125 | 131,793 | | 70 | | | 5.500 | 5.117 | MON | 596 | 6,639 | 02/01/2004 | 06/15/2033 |
| 36201Y LG 9 | GN 607027 - RMBS | | | 4 | 1 | 237,883 | 108.226 | 250,637 | 231,586 | 236,032 | | (270) | | | 5.500 | 4.935 | MON | 1,061 | 11,608 | 01/20/2004 | 01/15/2034 |
| 36205X D5 0 | GN 403424 - RMBS | | | 4 | 1 | 123,881 | 112.122 | 135,655 | 120,989 | 123,076 | | (64) | | | 5.500 | 4.986 | MON | 555 | 6,049 | 02/01/2004 | 10/15/2033 |
| 3620A2 KL 9 | GN 716799 - RMBS | | | 4 | 1 | 76,858 | 111.284 | 82,489 | 74,125 | 77,178 | | (198) | | | 5.000 | 4.000 | MON | 309 | 3,205 | 03/30/2009 | 04/15/2039 |
| 3620AD NY 4 | GN 726807 - RMBS | | | 4 | 1 | 180,383 | 111.306 | 196,000 | 176,091 | 181,352 | | (228) | | | 5.000 | 4.274 | MON | 734 | 7,352 | 08/19/2009 | 09/15/2039 |
| 36241K V8 8 | GN 782439 - RMBS | | | 4 | 1 | 38,696 | 111.426 | 41,533 | 37,274 | 38,774 | | (90) | | | 5.000 | 4.002 | MON | 155 | 1,592 | 01/08/2009 | 10/15/2038 |
| 36290R V3 4 | GN 615434 - RMBS | | | 4 | 1 | 71,551 | 107.240 | 75,262 | 70,180 | 71,747 | | 210 | | | 5.500 | 4.864 | MON | 322 | 2,231 | 12/01/2004 | 08/15/2033 |
| 36290S P5 4 | GN 616144 - RMBS | | | 4 | 1 | 158,298 | 112.158 | 172,845 | 154,108 | 156,987 | | (197) | | | 5.500 | 4.950 | MON | 706 | 7,850 | 01/20/2004 | 12/15/2033 |
| 36291B D5 3 | GN 623024 - RMBS | | | 4 | 1 | 77,030 | 107.441 | 80,571 | 74,991 | 76,536 | | (3) | | | 5.500 | 4.877 | MON | 344 | 3,722 | 01/20/2004 | 01/15/2034 |
| 36291K BU 0 | GN 630151 - RMBS | | | 4 | 1 | 37,822 | 107.570 | 39,900 | 37,092 | 37,738 | | 83 | | | 5.500 | 4.996 | MON | 170 | 1,656 | 09/14/2004 | 07/15/2034 |
| 36291P BC 9 | GN 633735 - RMBS | | | 4 | 1 | 505,363 | 110.434 | 548,746 | 496,900 | 503,715 | | (137) | | | 5.500 | 5.112 | MON | 2,277 | 23,437 | 10/05/2004 | 10/15/2034 |
| 36291T AQ 1 | GN 637315 - RMBS | | | 4 | 1 | 158,722 | 110.786 | 172,078 | 155,324 | 158,474 | | (125) | | | 5.500 | 4.925 | MON | 712 | 7,346 | 12/06/2004 | 12/15/2034 |
| 36295Q CN 8 | GN 676977 - RMBS | | | 4 | 1 | 79,467 | 111.271 | 85,421 | 76,768 | 79,680 | | (127) | | | 5.000 | 4.050 | MON | 320 | 3,252 | 04/17/2009 | 05/15/2038 |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities | | | | | | 2,937,644 | XXX | 3,124,021 | 2,870,161 | 2,927,763 | 0 | (1,712) | 0 | 0 | XXX | XXX | XXX | 12,151 | 130,878 | XXX | XXX |
| **U.S. Government - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 38376G M8 0 | GNR 1158 C - CMBS | | | 4 | 1 | 1,048,448 | 102.403 | 1,122,305 | 1,095,968 | 1,049,647 | | (2,980) | | | 3.548 | 3.769 | MON | 3,240 | 38,391 | 04/05/2011 | 08/16/2051 |
| 0399999. U.S. Government - Commercial Mortgage-Backed Securities | | | | | | 1,048,448 | XXX | 1,122,305 | 1,095,968 | 1,049,647 | 0 | (2,980) | 0 | 0 | XXX | XXX | XXX | 3,240 | 38,391 | XXX | XXX |
| **U.S. Government - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 64908Q AA 9 | NEW VALLEY GENERATION V - ABS | | | 1 | 1 | 333,530 | 102.111 | 341,568 | 334,507 | 334,379 | | 82 | | | 4.929 | 4.980 | JJ | 7,603 | 6,009 | 10/05/2005 | 01/15/2021 |
| 0499999. U.S. Government - Other Loan-Backed and Structured Securities | | | | | | 333,530 | XXX | 341,568 | 334,507 | 334,379 | 0 | 82 | 0 | 0 | XXX | XXX | XXX | 7,603 | 6,009 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 19,146,045 | XXX | 19,438,244 | 19,300,635 | 19,138,743 | 0 | (4,079) | 0 | 0 | XXX | XXX | XXX | 52,147 | 175,278 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 13063A 5G 5 | CALIFORNIA ST | | | 1 | 1FE | 2,292,436 | 160.402 | 3,528,844 | 2,200,000 | 2,278,032 | | (1,833) | | | 7.550 | 7.206 | AO | 41,525 | 166,100 | 04/27/2009 | 04/01/2039 |
| 13063B BU 5 | CALIFORNIA ST | | | 1 | 1FE | 711,000 | 153.612 | 768,060 | 500,000 | 704,594 | | (6,406) | | | 7.350 | 4.022 | MN | 6,125 | 36,750 | 03/15/2019 | 11/01/2039 |
| 20772G F4 5 | CONNECTICUT ST | | | 1 | 1FE | 2,000,000 | 128.775 | 2,575,500 | 2,000,000 | 2,000,000 | | | | | 5.850 | 5.849 | MS | 34,450 | 117,000 | 04/17/2008 | 03/15/2032 |
| 419791 YW 2 | HAWAII ST | | | 1 | 1FE | 1,910,165 | 122.349 | 2,324,631 | 1,900,000 | 1,906,113 | | (508) | | | 5.510 | 5.465 | FA | 43,621 | 104,690 | 02/10/2010 | 02/01/2029 |
| 57582P UE 8 | MASSACHUSETTS (COMMONWEALTH OF) | | | 1 | 1FE | 2,300,000 | 129.791 | 2,985,193 | 2,300,000 | 2,300,000 | | | | | 5.456 | 5.456 | JJ | 62,744 | 125,488 | 12/01/2009 | 12/01/2039 |
| 605580 5X 3 | MISSISSIPPI ST | | | 1 | 1FE | 1,465,037 | 124.109 | 1,613,417 | 1,300,000 | 1,413,913 | | (8,107) | | | 5.245 | 4.230 | MN | 11,364 | 68,185 | 01/20/2012 | 11/01/2034 |
| 649791 QC 7 | NEW YORK ST | | | 1,2 | 1FE | 742,350 | 100.327 | 752,453 | 750,000 | 742,386 | | 36 | | | 3.110 | 3.187 | FA | 3,952 | | 11/08/2019 | 02/15/2037 |
| 68609T NP 9 | OREGON ST | | | 1,2 | 1FE | 500,000 | 95.802 | 479,010 | 500,000 | 500,000 | | | | | 2.986 | 2.986 | MN | 2,322 | | 10/09/2019 | 11/01/2038 |
| 70914P PQ 9 | PENNSYLVANIA (COMMONWEALTH OF) | | | 2 | 1FE | 957,246 | 102.156 | 944,943 | 925,000 | 935,983 | | (19,862) | | | 5.850 | 8.771 | JJ | 24,952 | 54,113 | 12/03/2018 | 07/15/2030 |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations | | | | | | 12,878,234 | XXX | 15,972,051 | 12,375,000 | 12,781,022 | 0 | (36,679) | 0 | 0 | XXX | XXX | XXX | 231,056 | 672,326 | XXX | XXX |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | 12,878,234 | XXX | 15,972,051 | 12,375,000 | 12,781,022 | 0 | (36,679) | 0 | 0 | XXX | XXX | XXX | 231,056 | 672,326 | XXX | XXX |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Interest 16 | Interest 17 | Interest 18 | Interest 19 | Interest 20 | Dates 21 | Dates 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 05914F FF 2 | BALTIMORE CNTY MD | | | 1 | 1FE | 1,709,928 | 121.158 | 2,059,686 | 1,700,000 | 1,705,851 | | (504) | | | 5.500 | 5.450 | MN | 15,583 | 93,500 | 10/28/2009. | 11/01/2028. |
| 115117 MP 5 | BROWARD CNTY FLA WTR & SWR UTIL REV | | | 1 | 1FE | 498,715 | 101.205 | 506,025 | 500,000 | 498,715 | | 0 | | | 3.338 | 3.358 | AO | 1,252 | | 11/08/2019. | 10/01/2037. |
| 189849 MT 6 | COACHELLA VALLEY CALIF UNI SCH DIST | | | 2 | 1FE | 500,000 | 98.994 | 494,970 | 500,000 | 500,000 | | | | | 3.240 | 3.240 | FA | 3,330 | | 10/04/2019. | 08/01/2037. |
| 235308 QK 2 | DALLAS TEX INDPT SCH DIST | | | | 1FE | 506,250 | 100.330 | 501,650 | 500,000 | 500,100 | | (807) | | | 4.450 | 4.282 | FA | 8,406 | 22,250 | 11/16/2010. | 02/15/2020. |
| 438670 WS 6 | HONOLULU HAWAII CITY & CNTY | | | 1,2 | 1FE | 750,000 | 103.694 | 777,705 | 750,000 | 750,000 | | | | | 6.338 | 6.337 | JD | 3,961 | 47,535 | 12/03/2010. | 12/01/2032. |
| 442331 3L 6 | HOUSTON TEX | | | 2 | 1 | 157,252 | 100.744 | 141,042 | 140,000 | 140,409 | | (2,432) | | | 6.319 | 4.506 | MS | 2,949 | 8,847 | 12/09/2011. | 03/01/2030. |
| 442331 3M 4 | HOUSTON TEX | | | 2 | 1FE | 179,717 | 100.733 | 161,173 | 160,000 | 160,468 | | (2,780) | | | 6.319 | 4.506 | MS | 3,370 | 10,110 | 12/09/2011. | 03/01/2030. |
| 486063 MG 2 | KATY TEX INDPT SCH DIST | | | 1,2 | 1FE | 750,000 | 100.491 | 753,683 | 750,000 | 750,000 | | | | | 5.999 | 5.998 | FA | 16,997 | 44,993 | 12/03/2010. | 02/15/2030. |
| 64966H YM 6 | NEW YORK N Y | | | 1 | 1FE | 607,120 | 132.947 | 664,735 | 500,000 | 602,808 | | (4,312) | | | 5.968 | 4.203 | MS | 9,947 | 29,840 | 01/02/2019. | 03/01/2036. |
| 64966J AS 5 | NEW YORK N Y | | | 2 | 1FE | 1,242,396 | 104.202 | 1,250,424 | 1,200,000 | 1,205,165 | | (5,329) | | | 6.646 | 6.155 | JD | 6,646 | 79,752 | 03/29/2011. | 12/01/2031. |
| 64972G VZ 4 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | | 2 | 1Z | 134,580 | 101.796 | 122,155 | 120,000 | 120,944 | | (6) | | | 6.124 | 4.341 | JD | 327 | | 03/14/2012. | 06/15/2042. |
| 64972G WB 6 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | | 2 | 1FE | 482,245 | 101.796 | 437,723 | 430,000 | 433,382 | | (20) | | | 6.124 | 4.341 | JD | 1,170 | | 03/14/2012. | 06/15/2042. |
| 662523 WY 1 | NORTH SLOPE BORO ALASKA | | | 1 | 1FE | 801,540 | 101.632 | 762,240 | 750,000 | 753,178 | | (6,227) | | | 5.126 | 4.251 | JD | 107 | 19,223 | 10/26/2010. | 06/30/2020. |
| 718814 ZZ 2 | PHOENIX ARIZ | | | 1 | 1FE | 836,963 | 121.132 | 908,490 | 750,000 | 832,763 | | (4,060) | | | 5.269 | 4.242 | JJ | 19,759 | 39,518 | 12/13/2018. | 07/01/2034. |
| 815626 GQ 3 | SEDGWICK CNTY KANS UNI SCH DIST NO 259 W | | | 1 | 1FE | 1,900,000 | 123.620 | 2,348,780 | 1,900,000 | 1,900,000 | | | | | 6.220 | 6.219 | AO | 29,545 | 118,180 | 05/06/2009. | 10/01/2028. |
| 83412P CN 0 | SOLANO CALIF CMNTY COLLEGE DIST | | | 2 | 1FE | 2,350,000 | 112.119 | 2,634,797 | 2,350,000 | 2,350,000 | | | | | 5.500 | 5.500 | FA | 53,854 | 129,250 | 06/06/2013. | 08/01/2040. |
| 1899999. | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | 13,406,706 | XXX | 14,525,276 | 13,000,000 | 13,203,783 | 0 | (26,477) | 0 | 0 | XXX | XXX | XXX | 177,203 | 642,997 | XXX | XXX |
| 2499999. | Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | 13,406,706 | XXX | 14,525,276 | 13,000,000 | 13,203,783 | 0 | (26,477) | 0 | 0 | XXX | XXX | XXX | 177,203 | 642,997 | 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** | | | | | | | | | | | | | | | | | | | | | |
| 007110 AB 5 | ADMINISTRATORS OF THE TULANE EDL FD LA R | | | 2 | 1FE | 802,125 | 106.202 | 849,616 | 800,000 | 800,814 | | (225) | | | 5.000 | 4.966 | AO | 10,000 | 40,000 | 03/07/2013. | 10/01/2047. |
| 007110 AD 1 | ADMINISTRATORS OF THE TULANE EDL FD LA R | | | 2 | 1FE | 379,596 | 106.708 | 426,832 | 400,000 | 381,175 | | 272 | | | 5.250 | 5.584 | FA | 7,933 | 21,000 | 06/20/2013. | 02/15/2048. |
| 010831 BE 4 | ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE | | | 1 | 1FE | 1,889,069 | 157.256 | 2,122,956 | 1,350,000 | 1,858,358 | | (10,870) | | | 7.046 | 4.513 | JD | 7,927 | 95,121 | 01/11/2017. | 12/01/2044. |
| 02765U CR 3 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1FE | 3,261,975 | 138.798 | 3,469,950 | 2,500,000 | 3,222,822 | | (18,466) | | | 6.053 | 4.105 | FA | 57,167 | 151,325 | 10/24/2017. | 02/15/2043. |
| 02765U DN 1 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1FE | 1,450,442 | 137.974 | 1,579,802 | 1,145,000 | 1,429,540 | | (5,408) | | | 5.939 | 4.366 | FA | 25,689 | 68,002 | 10/11/2017. | 02/15/2047. |
| 03255M QB 6 | ANAHEIM CALIF PUB FING AUTH REV | | | 1 | 1FE | 2,238,303 | 137.007 | 2,397,623 | 1,750,000 | 2,207,527 | | (14,184) | | | 5.685 | 3.845 | AO | 24,872 | 99,488 | 10/11/2017. | 10/01/2040. |
| 040484 WA 1 | ARIZONA BRD REGENTS UNIV ARIZ SYS REV | | | 1 | 1FE | 500,000 | 99.899 | 499,495 | 500,000 | 500,000 | | | | | 3.111 | 3.111 | JD | | | 12/18/2019. | 06/01/2038. |
| 052414 ME 6 | AUSTIN TEX ELEC UTIL SYS REV | | | 1 | 1FE | 1,000,000 | 111.233 | 1,112,330 | 1,000,000 | 1,000,000 | | | | | 5.086 | 5.085 | MN | 6,499 | 50,860 | 06/11/2010. | 11/15/2025. |
| 052414 MG 1 | AUSTIN TEX ELEC UTIL SYS REV | | | 1 | 1FE | 1,214,480 | 132.368 | 1,323,680 | 1,000,000 | 1,208,755 | | (5,725) | | | 5.720 | 4.207 | MN | 7,309 | 57,200 | 01/18/2019. | 11/15/2040. |
| 130685 C8 1 | CALIFORNIA ST PUB WKS BRD LEASE REV | | | 1 | 1FE | 4,361,206 | 142.752 | 4,560,926 | 3,195,000 | 4,290,681 | | (48,780) | | | 7.804 | 4.629 | MS | 83,113 | 249,338 | 12/17/2018. | 03/01/2035. |
| 130795 Z6 7 | CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV | | | 1 | 1FE | 599,337 | 143.095 | 643,928 | 450,000 | 576,805 | | (3,405) | | | 7.550 | 5.276 | MN | 4,341 | 33,975 | 02/14/2012. | 05/15/2040. |
| 155675 BZ 3 | CENTRAL UTAH WTR CONSERVANCY DIST WTR CO | | | 2 | 1FE | 1,500,000 | 100.901 | 1,513,515 | 1,500,000 | 1,500,000 | | | | | 5.550 | 5.549 | AO | 20,813 | 83,250 | 05/27/2010. | 10/01/2029. |
| 167593 AN 2 | CHICAGO ILL O HARE INTL ARPT REV | | | 1 | 1FE | 644,780 | 143.781 | 718,905 | 500,000 | 640,916 | | (3,864) | | | 6.395 | 4.283 | JJ | 15,988 | 15,988 | 02/08/2019. | 01/01/2040. |
| 167725 AC 4 | CHICAGO ILL TRAN AUTH SALES & TRANSFER T | | | 1 | 1FE | 2,039,354 | 135.092 | 2,249,282 | 1,665,000 | 1,989,177 | | (8,271) | | | 6.899 | 5.342 | JD | 9,572 | 114,868 | 12/04/2012. | 12/01/2040. |
| 16772P BC 9 | CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE | | | 2 | 1FE | 312,453 | 105.867 | 317,601 | 300,000 | 302,863 | | (1,396) | | | 5.250 | 4.723 | JD | 1,313 | 15,750 | 11/30/2011. | 12/01/2036. |
| 196632 GY 3 | COLORADO SPRINGS COLO UTILS REV | | | 1 | 1FE | 1,270,000 | 123.636 | 1,570,177 | 1,270,000 | 1,270,000 | | | | | 5.913 | 5.912 | MN | 9,595 | 75,095 | 11/06/2009. | 11/15/2029. |
| 199112 JB 0 | COLUMBUS GA BLDG AUTH LEASE REV | | | 2 | 1FE | 1,302,093 | 100.000 | 1,300,000 | 1,300,000 | 1,300,000 | | (315) | | | 5.875 | 5.850 | JJ | 38,187 | 76,375 | 03/24/2011. | 01/01/2029. |
| 20281P KG 6 | COMMONWEALTH FING AUTH PA REV | | | 1 | 1FE | 1,750,000 | 109.753 | 1,920,678 | 1,750,000 | 1,750,000 | | | | | 4.144 | 4.145 | JD | 6,043 | 72,520 | 10/20/2016. | 06/01/2038. |
| 207758 KH 5 | CONNECTICUT ST SPL TAX OBLIG REV | | | 1 | 1FE | 341,739 | 121.652 | 364,956 | 300,000 | 327,174 | | (2,121) | | | 5.740 | 4.592 | JD | 1,435 | 17,220 | 12/21/2011. | 12/01/2029. |
| 24917D AG 8 | DENVER COLO CITY & CNTY DEDICATED TAX RE | | | 2 | 1FE | 300,000 | 106.881 | 320,643 | 300,000 | 300,000 | | | | | 3.818 | 3.818 | FA | 4,773 | 11,454 | 03/24/2016. | 08/01/2032. |
| 249182 AQ 9 | DENVER COLO CITY & CNTY ARPT REV | | | 1 | 1FE | 2,565,970 | 137.568 | 3,026,496 | 2,200,000 | 2,515,659 | | (8,857) | | | 6.414 | 5.243 | MN | 18,030 | 141,108 | 06/13/2013. | 11/15/2039. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 25477G DB 8 | DISTRICT COLUMBIA INCOME TAX REV | | | 1 | 1FE | 708,794 | 125.148 | 769,660 | 615,000 | 701,399 | | (7,033) | | | 5.541 | 3.825 | JD | 2,840 | 34,077 | 12/11/2018. | 12/01/2029. |
| 261172 NW 6 | DOWNTOWN SAVANNAH AUTH GA REV | | | 2 | 1FE | 991,410 | 102.568 | 1,025,680 | 1,000,000 | 991,859 | | 167 | | | 4.050 | 4.101 | FA | 16,875 | 40,500 | 11/18/2016. | 08/01/2046. |
| 29270C WJ 0 | ENERGY NORTHWEST WASH ELEC REV | | | 1 | 1FE | 750,000 | 115.239 | 864,293 | 750,000 | 750,000 | | | | | 5.710 | 5.710 | JJ | 21,413 | 42,825 | 12/15/2010. | 07/01/2024. |
| 3133XG AY 0 | FEDERAL HOME LOAN BANKS | SD | | | 1 | 546,890 | 140.567 | 702,835 | 500,000 | 536,732 | | (1,422) | | | 5.500 | 4.849 | JJ | 12,681 | 27,500 | 06/30/2011. | 07/15/2036. |
| 349507 AR 4 | FORT WORTH TEX SPL TAX REV | | | 2 | 1FE | 500,000 | 105.235 | 526,175 | 500,000 | 500,000 | | | | | 4.088 | 4.087 | MS | 6,813 | 20,440 | 06/21/2017. | 03/01/2037. |
| 362848 UR 2 | GAINESVILLE FLA UTILS SYS REV IAM COML P | | | 1 | 1FE | 500,000 | 107.953 | 539,765 | 500,000 | 500,000 | | | | | 3.875 | 3.875 | AO | 4,844 | 9,095 | 04/03/2019. | 10/01/2047. |
| 41978C AS 4 | HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE | | | 1,2 | 1FE | 750,000 | 104.199 | 781,493 | 750,000 | 750,000 | | | | | 4.144 | 4.144 | JJ | 15,540 | 31,080 | 07/13/2017. | 07/01/2047. |
| 438701 RC 0 | HONOLULU HAWAII CITY & CNTY WASTEWTR SYS | | | 2 | 1FE | 675,000 | 101.380 | 684,315 | 675,000 | 675,000 | | | | | 4.643 | 4.643 | JJ | 15,670 | 31,340 | 10/27/2010. | 07/01/2022. |
| 45203H AL 6 | ILLINOIS FIN AUTH REV | | | 2 | 1FE | 544,346 | 104.754 | 576,147 | 550,000 | 548,865 | | 954 | | | 5.500 | 5.693 | FA | 11,428 | 30,250 | 05/11/2011. | 08/15/2041. |
| 452252 FK 0 | ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R | | | 1 | 1FE | 2,068,803 | 132.098 | 2,641,960 | 2,000,000 | 2,053,031 | | (2,322) | | | 5.851 | 5.582 | JD | 9,752 | 117,020 | 12/05/2011. | 12/01/2034. |
| 454898 QY 6 | INDIANA MUN PWR AGY PWR SUPPLY SYS REV | | | 1 | 1FE | 363,591 | 130.450 | 391,350 | 300,000 | 356,877 | | (1,537) | | | 5.594 | 4.258 | JJ | 8,391 | 16,782 | 04/01/2015. | 01/01/2042. |
| 46613C WG 6 | JEA FLA ELEC SYS REV | | | 1 | 1FE | 200,379 | 126.573 | 215,174 | 170,000 | 194,996 | | (1,124) | | | 6.406 | 4.986 | AO | 2,723 | 10,890 | 09/05/2014. | 10/01/2034. |
| 485424 NF 8 | KANSAS ST DEPT TRANSN HWY REV | | | 1 | 1FE | 536,345 | 118.148 | 590,740 | 500,000 | 534,793 | | (1,548) | | | 4.596 | 3.994 | MS | 7,660 | 22,980 | 12/28/2018. | 09/01/2035. |
| 485428 ZY 5 | KANSAS ST DEV FIN AUTH REV | | | 1 | 1FE | 1,509,416 | 124.261 | 1,665,097 | 1,340,000 | 1,501,155 | | (7,883) | | | 5.501 | 4.363 | MN | 12,286 | 73,713 | 12/13/2018. | 05/01/2034. |
| 544652 6F 2 | LOS ANGELES CALIF WASTEWTR SYS REV | | | 1 | 1FE | 376,128 | 138.131 | 414,393 | 300,000 | 366,919 | | (2,043) | | | 5.813 | 4.178 | JD | 1,453 | 17,439 | 02/10/2015. | 06/01/2040. |
| 544712 2H 4 | LOS ANGELES CNTY CALIF MET TRANSN AUTH S | | | 1 | 1FE | 1,748,950 | 129.114 | 1,904,432 | 1,475,000 | 1,740,961 | | (7,989) | | | 5.735 | 4.350 | JD | 7,049 | 84,591 | 01/18/2019. | 06/01/2039. |
| 546540 RN 7 | LOUISIANA ST UNIV & AGRIC & MECHANICAL C | | | 2 | 1FE | 737,310 | 98.073 | 735,548 | 750,000 | 737,327 | | 17 | | | 3.280 | 3.395 | JJ | 888 | | 12/06/2019. | 07/01/2040. |
| 56052E 5X 2 | MAINE ST HSG AUTH MTG PUR | | | 2 | 1FE | 220,000 | 103.039 | 226,686 | 220,000 | 220,000 | | | | | 3.843 | 3.843 | MN | 1,080 | 8,434 | 03/07/2013. | 11/15/2027. |
| 57419R D7 7 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | | 2 | 1FE | 2,375,000 | 102.073 | 2,424,234 | 2,375,000 | 2,375,000 | | | | | 3.797 | 3.798 | MS | 30,060 | 92,499 | 08/25/2016. | 03/01/2039. |
| 574300 JP 5 | MARYLAND ST TRANSN AUTH TRANSN FACS PROJ | | | 1 | 1FE | 733,941 | 122.725 | 797,713 | 650,000 | 727,929 | | (5,805) | | | 5.604 | 4.182 | JJ | 18,213 | 36,426 | 12/13/2018. | 07/01/2030. |
| 575832 TX 8 | MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ | | | 1 | 1FE | 1,900,000 | 131.804 | 2,504,276 | 1,900,000 | 1,900,000 | | | | | 5.932 | 5.931 | MN | 18,785 | 112,708 | 12/09/2009. | 05/01/2040. |
| 576000 XQ 1 | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED | | | 1,2 | 1FE | 1,000,000 | 99.970 | 999,700 | 1,000,000 | 1,000,000 | | | | | 3.395 | 3.395 | AO | 3,867 | | 11/07/2019. | 10/15/2040. |
| 576051 WJ 1 | MASSACHUSETTS ST WTR RES AUTH IAM COML P | | | 2 | 1FE | 500,000 | 96.608 | 483,040 | 500,000 | 500,000 | | | | | 3.104 | 3.104 | FA | 2,587 | | 10/10/2019. | 08/01/2039. |
| 592481 CA 1 | METROPOLITAN ST LOUIS MO SWR DIST WASTEW | | | 1 | 1FE | 488,165 | 134.706 | 518,618 | 385,000 | 470,258 | | (2,820) | | | 5.856 | 4.175 | MN | 3,758 | 22,546 | 10/22/2012. | 05/01/2039. |
| 59333P 2M 9 | MIAMI-DADE CNTY FLA AVIATION REV | | | 2 | 1FE | 470,645 | 103.496 | 517,480 | 500,000 | 472,974 | | 2,241 | | | 3.354 | 4.030 | AO | 4,193 | 16,770 | 12/14/2018. | 10/01/2029. |
| 593791 EM 4 | MIAMI UNIV OHIO GEN RCPTS | | | 1 | 1FE | 1,022,168 | 137.423 | 1,099,384 | 800,000 | 974,449 | | (7,333) | | | 6.772 | 4.779 | MS | 18,059 | 54,176 | 06/07/2012. | 09/01/2035. |
| 60637B CR 9 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | | 2 | 1FE | 483,816 | 99.094 | 479,432 | 483,816 | 483,816 | | | | | 2.550 | 2.550 | MON | 1,028 | 11,238 | 03/15/2013. | 10/01/2034. |
| 646139 X8 3 | NEW JERSEY ST TPK AUTH TPK REV | | | 1 | 1FE | 703,410 | 152.504 | 762,520 | 500,000 | 698,333 | | (5,077) | | | 7.102 | 4.232 | JJ | 17,755 | 17,755 | 02/11/2019. | 01/01/2041. |
| 64971Q RM 7 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 2 | 1FE | 949,590 | 106.545 | 958,905 | 900,000 | 910,815 | | (5,554) | | | 5.000 | 4.310 | MN | 7,500 | 45,000 | 12/01/2011. | 11/01/2038. |
| 64972F L3 8 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | | 2 | 1FE | 1,238,809 | 101.886 | 1,095,275 | 1,075,000 | 1,085,660 | | (22,813) | | | 6.491 | 4.258 | JD | 3,101 | 69,778 | 04/17/2012. | 06/15/2042. |
| 64972H RB 0 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 1 | 1FE | 1,300,590 | 138.233 | 1,382,330 | 1,000,000 | 1,279,701 | | (7,962) | | | 6.828 | 4.691 | JJ | 31,485 | 68,280 | 03/30/2017. | 07/15/2040. |
| 64986D ER 2 | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | | | 1,2 | 1FE | 1,250,000 | 106.400 | 1,330,000 | 1,250,000 | 1,250,000 | | | | | 3.766 | 3.766 | JD | 2,092 | 47,075 | 04/06/2017. | 06/15/2033. |
| 64990C ZX 2 | NEW YORK STATE DORMITORY AUTHORITY | | | 1,2 | 1FE | 2,000,000 | 106.464 | 2,129,280 | 2,000,000 | 2,000,000 | | | | | 4.148 | 4.148 | JJ | 41,480 | 82,960 | 05/17/2017. | 07/01/2047. |
| 64990F RC 0 | NEW YORK STATE DORMITORY AUTHORITY | | | 1 | 1FE | 500,000 | 100.365 | 501,825 | 500,000 | 500,000 | | | | | 3.190 | 3.190 | FA | | | 12/19/2019. | 02/15/2043. |
| 658308 AD 3 | NORTH CAROLINA TPK AUTH MONROE CONNECTOR | | | 1 | 1FE | 500,000 | 106.388 | 531,940 | 500,000 | 500,000 | | | | | 4.450 | 4.450 | JJ | 11,125 | 22,250 | 10/15/2010. | 01/01/2023. |
| 663903 DM 1 | NORTHEAST OHIO REGL SWR DIST WASTEWTR RE | | | 2 | 1FE | 2,264,386 | 103.669 | 2,125,215 | 2,050,000 | 2,074,742 | | (27,242) | | | 6.038 | 4.606 | MN | 15,816 | 123,779 | 12/20/2011. | 11/15/2040. |
| 677561 JU 7 | OHIO ST HOSP FAC REV | | | 1 | 1FE | 2,000,000 | 106.313 | 2,126,260 | 2,000,000 | 2,000,000 | | | | | 3.700 | 3.700 | JJ | 37,000 | 74,000 | 08/09/2017. | 01/01/2043. |
| 67884F 7C 4 | OKLAHOMA DEV FIN AUTH LEASE REV | | | 2 | 1FE | 1,045,000 | 105.165 | 1,098,974 | 1,045,000 | 1,045,000 | | | | | 4.100 | 4.100 | JD | 3,570 | 42,845 | 10/05/2017. | 12/01/2042. |
| 684273 HC 2 | ORANGE CNTY CALIF LOC TRANSN AUTH SALES | | | 1 | 1FE | 3,884,520 | 144.540 | 4,336,200 | 3,000,000 | 3,859,752 | | (23,099) | | | 6.908 | 4.745 | FA | 78,291 | 207,240 | 11/29/2018. | 02/15/2041. |
| 696583 HH 9 | PALM BEACH FLA REV | | | 2 | 1FE | 487,805 | 97.322 | 486,610 | 500,000 | 487,805 | | | | | 3.000 | 3.187 | JJ | | | 12/19/2019. | 01/01/2037. |
| 709221 TF 2 | PENNSYLVANIA ST TPK COMMN OIL FRANCHISE | | | 1 | 1FE | 942,712 | 129.624 | 1,036,992 | 800,000 | 916,074 | | (4,079) | | | 5.848 | 4.646 | JD | 3,899 | 46,784 | 06/07/2012. | 12/01/2037. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 709223 VZ 1 | PENNSYLVANIA ST TPK COMMN TPK REV | | | 1 | 1FE | 625,180 | 134.658 | 673,290 | 500,000 | 621,467 | | (3,713) | | | 6.105 | 4.280 | JD | 2,544 | 30,525 | 01/04/2019 | 12/01/2039 |
| 73358W AH 7 | PORT AUTH N Y & N J | | | | 1FE | 1,000,000 | 116.946 | 1,169,460 | 1,000,000 | 1,000,000 | | | | | 5.859 | 5.858 | JD | 4,883 | 58,590 | 06/18/2009 | 12/01/2024 |
| 73358W RQ 9 | PORT AUTH N Y & N J | | | 2 | 1FE | 2,308,224 | 110.723 | 2,325,183 | 2,100,000 | 2,233,010 | | (26,149) | | | 5.310 | 3.790 | FA | 46,463 | 111,510 | 06/22/2017 | 08/01/2046 |
| 73358W TZ 7 | PORT AUTH N Y & N J | | | 2 | 1FE | 1,050,000 | 108.601 | 1,140,311 | 1,050,000 | 1,050,000 | | | | | 4.426 | 4.426 | AO | 9,811 | 46,473 | 10/08/2014 | 10/15/2034 |
| 744434 EC 1 | PUBLIC PWR GENERATION AGY NEB REV | | | 1 | 1FE | 2,389,257 | 136.545 | 2,662,628 | 1,950,000 | 2,352,457 | | (9,923) | | | 7.242 | 5.564 | JJ | 70,610 | 141,219 | 12/16/2015 | 01/01/2041 |
| 751100 MQ 8 | RALEIGH N C COMB ENTERPRISE SYS REV | | | 1,2 | 1FE | 1,670,547 | 98.840 | 1,655,570 | 1,675,000 | 1,670,545 | | (1) | | | 3.241 | 3.258 | MS | 5,278 | | 11/08/2019 | 03/01/2043 |
| 768874 SG 5 | RIVERSIDE CALIF ELEC REV | | | 1 | 1FE | 1,458,440 | 159.901 | 1,599,010 | 1,000,000 | 1,427,599 | | (12,349) | | | 7.605 | 4.432 | AO | 19,013 | 76,050 | 05/24/2017 | 10/01/2040 |
| 786005 PM 4 | SACRAMENTO CALIF MUN UTIL DIST ELEC REV | | | 1 | 1FE | 1,761,803 | 135.745 | 2,307,665 | 1,700,000 | 1,749,392 | | (1,938) | | | 6.322 | 6.028 | MN | 13,733 | 107,474 | 06/06/2013 | 05/15/2036 |
| 786005 PN 2 | SACRAMENTO CALIF MUN UTIL DIST ELEC REV | | | 1 | 1FE | 878,892 | 133.626 | 935,382 | 700,000 | 842,567 | | (5,841) | | | 6.156 | 4.398 | MN | 5,506 | 43,092 | 12/04/2012 | 05/15/2036 |
| 796166 CF 1 | SAN ANGELO TEX WTRKS & SWR SYS REV | | | 2 | 1FE | 1,000,000 | 103.610 | 1,036,100 | 1,000,000 | 1,000,000 | | | | | 4.261 | 4.261 | FA | 16,097 | 42,610 | 05/18/2017 | 02/15/2037 |
| 796166 CG 9 | SAN ANGELO TEX WTRKS & SWR SYS REV | | | 2 | 1FE | 750,000 | 103.463 | 775,973 | 750,000 | 750,000 | | | | | 4.401 | 4.401 | FA | 12,470 | 33,008 | 05/18/2017 | 02/15/2046 |
| 79642B LE 1 | SAN ANTONIO TEX WTR REV | | | 1 | 1FE | 500,000 | 100.849 | 504,245 | 500,000 | 500,000 | | | | | 3.970 | 3.969 | MN | 2,536 | 19,850 | 11/12/2010 | 05/15/2020 |
| 79765R 5A 3 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | | 1,2 | 1FE | 500,000 | 99.736 | 498,680 | 500,000 | 500,000 | | | | | 3.303 | 3.302 | MN | | | 12/13/2019 | 11/01/2039 |
| 79765R 5F 2 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | | 2 | 1FE | 501,795 | 100.823 | 504,115 | 500,000 | 501,795 | | | | | 3.523 | 3.478 | MN | | | 12/16/2019 | 11/01/2041 |
| 79765R SV 2 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | | 1 | 1FE | 2,518,400 | 129.813 | 2,596,260 | 2,000,000 | 2,481,577 | | (14,144) | | | 6.000 | 4.247 | MN | 20,000 | 120,000 | 04/18/2017 | 11/01/2040 |
| 802498 UV 5 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | | | 2 | 1FE | 500,000 | 98.553 | 492,765 | 500,000 | 500,000 | | | | | 2.944 | 2.944 | FA | 2,249 | | 10/08/2019 | 08/01/2036 |
| 837147 6A 0 | SOUTH CAROLINA ST PUB SVC AUTH REV | | | 1 | 1FE | 60,671 | 114.047 | 68,428 | 60,000 | 60,410 | | (33) | | | 6.224 | 6.000 | JJ | 2,023 | 4,786 | 05/19/2009 | 01/01/2029 |
| 843375 ZR 0 | SOUTHERN MINN MUN PWR AGY PWR SUPPLY SYS | | | 1 | 1FE | 602,730 | 132.648 | 663,240 | 500,000 | 577,939 | | (3,978) | | | 5.826 | 4.330 | JJ | 14,565 | 29,130 | 11/28/2012 | 01/01/2034 |
| 864784 BK 8 | SUFFOLK CNTY N Y WTR AUTH WTRWKS REV | | | 1 | 1FE | 970,610 | 131.049 | 1,310,490 | 1,000,000 | 977,661 | | 884 | | | 5.500 | 5.720 | JD | 4,583 | 55,000 | 11/09/2009 | 06/01/2035 |
| 875287 LG 7 | TAMPA FLA UTIL TAX | | | 1 | 1FE | 1,466,421 | 117.603 | 1,722,884 | 1,465,000 | 1,465,740 | | (74) | | | 5.750 | 5.742 | AO | 21,059 | 84,238 | 12/02/2010 | 10/01/2027 |
| 882117 7C 2 | TEXAS A & M UNIV PERM UNIV FD | | | 2 | 1FE | 483,145 | 97.389 | 486,945 | 500,000 | 483,157 | | 12 | | | 3.100 | 3.279 | JJ | 603 | | 12/18/2019 | 07/01/2049 |
| 88213A NZ 4 | TEXAS A & M UNIV REVS | | | 1,2 | 1FE | 1,000,000 | 107.620 | 1,076,200 | 1,000,000 | 1,000,000 | | | | | 4.077 | 4.077 | MN | 5,210 | 32,390 | 01/09/2019 | 05/15/2039 |
| 89602N VL 5 | TRIBOROUGH BRDG & TUNL AUTH N Y REVS | | | 1 | 1FE | 542,245 | 123.008 | 615,040 | 500,000 | 530,696 | | (1,689) | | | 5.450 | 4.805 | MN | 3,482 | 27,250 | 12/12/2011 | 11/15/2032 |
| 91412G DZ 5 | UNIVERSITY CALIF REVS | | | 1 | 1FE | 363,660 | 134.047 | 402,141 | 300,000 | 356,513 | | (1,145) | | | 5.946 | 4.671 | MN | 2,279 | 17,838 | 10/25/2012 | 05/15/2045 |
| 91412G N4 3 | UNIVERSITY CALIF REVS | | | 1 | 1FE | 2,500,000 | 106.628 | 2,665,700 | 2,500,000 | 2,500,000 | | | | | 3.702 | 3.702 | MN | 11,826 | 92,550 | 06/23/2016 | 05/15/2039 |
| 91412G QL 2 | UNIVERSITY CALIF REVS | | | 2 | 1FE | 1,050,000 | 105.289 | 1,105,535 | 1,050,000 | 1,050,000 | | | | | 4.062 | 4.062 | MN | 5,450 | 42,651 | 02/28/2013 | 05/15/2033 |
| 914440 KJ 0 | UNIVERSITY MASS BLDG AUTH PROJ REV | | | 2 | 1FE | 70,000 | 100.343 | 70,240 | 70,000 | 70,000 | | | | | 6.423 | 6.422 | MN | 749 | 6,632 | 10/15/2009 | 05/01/2029 |
| 914440 LF 7 | UNIVERSITY MASS BLDG AUTH PROJ REV | | | 1 | 1FE | 686,880 | 119.034 | 892,755 | 750,000 | 711,066 | | 3,307 | | | 4.950 | 5.707 | MN | 6,188 | 37,125 | 12/01/2010 | 11/01/2028 |
| 914440 LJ 9 | UNIVERSITY MASS BLDG AUTH PROJ REV | | | 1 | 1FE | 1,768,256 | 129.135 | 1,930,568 | 1,495,000 | 1,748,515 | | (7,472) | | | 5.450 | 4.219 | MN | 13,580 | 81,478 | 03/30/2017 | 11/01/2040 |
| 914455 KA 7 | UNIVERSITY MICH TAXABLE IAM COML PAPER N | | | 1 | 1FE | 1,584,612 | 132.783 | 2,058,137 | 1,550,000 | 1,579,069 | | (772) | | | 5.593 | 5.439 | AO | 21,673 | 86,692 | 03/23/2011 | 04/01/2040 |
| 914716 VS 1 | UNIVERSITY N C CHARLOTTE REV | | | 1 | 1FE | 865,000 | 106.510 | 921,312 | 865,000 | 865,000 | | | | | 5.229 | 5.228 | AO | 11,308 | 45,231 | 11/18/2010 | 04/01/2022 |
| 915200 TT 6 | UNIVERSITY VT & ST AGRIC COLLEGE | | | 1 | 1FE | 355,563 | 150.585 | 451,755 | 300,000 | 349,202 | | (954) | | | 6.428 | 5.238 | AO | 4,821 | 19,284 | 01/17/2012 | 10/01/2044 |
| 917567 EX 3 | UTAH TRAN AUTH SALES TAX REV | | | 1,2 | 1FE | 500,000 | 101.526 | 507,630 | 500,000 | 500,000 | | | | | 3.443 | 3.443 | JD | 1,674 | | 11/07/2019 | 12/15/2042 |
| 917567 EY 1 | UTAH TRAN AUTH SALES TAX REV | | | 1,2 | 1FE | 500,000 | 100.661 | 503,305 | 500,000 | 500,000 | | | | | 3.393 | 3.393 | JD | 1,649 | | 11/07/2019 | 12/15/2036 |
| 92812U Q4 3 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG | | | | 1FE | 270,937 | 101.671 | 275,464 | 270,937 | 270,937 | | | | | 3.500 | 3.500 | MON | 158 | 9,070 | 11/24/2014 | 10/25/2037 |
| 92818M C3 2 | VIRGINIA ST RES AUTH CLEAN WTR REV | | | 2 | 1Z | 490,000 | 102.055 | 500,070 | 490,000 | 490,000 | | | | | 4.380 | 4.377 | MN | 3,577 | 14,126 | 11/05/2010 | 11/01/2023 |
| 92818M C4 0 | VIRGINIA ST RES AUTH CLEAN WTR REV | | | 2 | 1Z | 1,215,000 | 102.268 | 1,242,556 | 1,215,000 | 1,215,000 | | | | | 4.630 | 4.627 | MN | 9,376 | 37,156 | 11/05/2010 | 11/01/2024 |
| 92818M D4 9 | VIRGINIA ST RES AUTH CLEAN WTR REV | | | 2 | 1FE | 20,000 | 102.221 | 20,444 | 20,000 | 20,000 | | | | | 4.380 | 4.379 | MN | 146 | 876 | 11/05/2010 | 11/01/2023 |
| 92818M D5 6 | VIRGINIA ST RES AUTH CLEAN WTR REV | | | 2 | 1FE | 55,000 | 102.392 | 56,316 | 55,000 | 55,000 | | | | | 4.630 | 4.629 | MN | 424 | 2,547 | 11/05/2010 | 11/01/2024 |
| 977100 EL 6 | WISCONSIN ST GEN FD ANNUAL APPROPRIATION | | | 2 | 1FE | 2,500,000 | 106.910 | 2,672,750 | 2,500,000 | 2,500,000 | | | | | 3.954 | 3.953 | MN | 16,475 | 98,850 | 01/12/2017 | 05/01/2036 |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 110,824,106 | XXX | 120,367,873 | 100,664,753 | 109,600,805 | 0 | (358,892) | 0 | 0 | XXX | XXX | XXX | 1,267,713 | 4,958,300 | 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 | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. 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** | | | | | | | | | | | | | | | | | | | | | |
| 3131WQ 2W 6 | FH ZJ0789 - RMBS | | | 4 | 1 | 390,514 | 107.234 | 418,568 | 390,331 | 389,895 | | 32 | | | 4.000 | 3.998 | MON | 1,301 | 6,506 | 12/07/2010 | 12/01/2040 |
| 3131WQ 5C 7 | FH ZJ0843 - RMBS | | | 4 | 1 | 238,591 | 107.252 | 262,750 | 244,984 | 238,384 | | (57) | | | 4.000 | 4.573 | MON | 817 | 4,083 | 12/16/2010 | 12/01/2040 |
| 3131WR K2 0 | FH ZJ1213 - RMBS | | | 4 | 1 | 123,064 | 107.248 | 125,512 | 117,029 | 123,083 | | 65 | | | 4.000 | 2.908 | MON | 390 | 1,950 | 10/25/2013 | 02/01/2041 |
| 3131X4 2U 8 | FH ZK1687 - RMBS | | | 4 | 1 | 27,715 | 104.243 | 29,169 | 27,982 | 27,783 | | 12 | | | 4.000 | 4.298 | MON | 93 | 373 | 06/04/2009 | 07/01/2024 |
| 3131X4 LN 3 | FH ZK1233 - RMBS | | | 4 | 1 | 26,613 | 103.236 | 27,875 | 27,002 | 26,755 | | 25 | | | 4.500 | 5.044 | MON | 101 | 405 | 05/21/2008 | 06/01/2023 |
| 3131X4 LP 8 | FH ZK1234 - RMBS | | | 4 | 1 | 43,759 | 103.296 | 47,131 | 45,627 | 44,868 | | 32 | | | 4.500 | 5.496 | MON | 171 | 684 | 06/20/2008 | 06/01/2023 |
| 3131X5 D5 8 | FH ZK1924 - RMBS | | | 4 | 1 | 59,679 | 105.389 | 60,585 | 57,487 | 58,366 | | (103) | | | 4.500 | 3.506 | MON | 216 | 862 | 11/04/2009 | 10/01/2024 |
| 3131XG 2M 9 | FH ZL1680 - RMBS | | | 4 | 1 | 214,624 | 108.613 | 224,616 | 206,804 | 214,043 | | 214 | | | 4.500 | 3.690 | MON | 776 | 3,878 | 06/21/2011 | 07/01/2041 |
| 3131XG JU 3 | FH ZL1175 - RMBS | | | 4 | 1 | 121,029 | 107.585 | 128,413 | 119,360 | 121,279 | | 252 | | | 4.500 | 4.102 | MON | 448 | 1,790 | 04/14/2011 | 04/01/2041 |
| 3131XG NZ 7 | FH ZL1308 - RMBS | | | 4 | 1 | 247,103 | 107.243 | 265,498 | 247,567 | 246,410 | | (14) | | | 4.000 | 4.076 | MON | 825 | 4,126 | 05/04/2011 | 05/01/2041 |
| 3131XG ZE 1 | FH ZL1641 - RMBS | | | 4 | 1 | 223,288 | 105.288 | 226,530 | 215,153 | 226,388 | | 3,296 | | | 4.500 | 3.339 | MON | 807 | 4,034 | 06/21/2011 | 07/01/2041 |
| 3131XM FM 2 | FH ZL5572 - RMBS | | | 4 | 1 | 240,873 | 107.028 | 247,366 | 231,122 | 239,338 | | 349 | | | 4.000 | 3.206 | MON | 770 | 3,852 | 02/14/2014 | 04/01/2043 |
| 3131XN 6U 2 | FH ZL7183 - RMBS | | | 4 | 1 | 173,244 | 106.803 | 175,983 | 164,773 | 173,179 | | 299 | | | 4.000 | 2.892 | MON | 549 | 2,746 | 10/29/2013 | 10/01/2043 |
| 31329K XH 2 | FH ZA2480 - RMBS | | | 4 | 1 | 12,037,016 | 102.648 | 12,783,195 | 12,453,428 | 12,028,129 | | (10,242) | | | 3.000 | 3.780 | MON | 31,134 | 186,801 | 11/30/2018 | 11/01/2037 |
| 31329P QT 3 | FH ZA5866 - RMBS | | | 4 | 1 | 10,762,662 | 104.534 | 11,091,205 | 10,610,142 | 10,762,112 | | 13,413 | | | 4.000 | 3.562 | MON | 35,367 | 176,836 | 11/16/2018 | 12/01/2038 |
| 3132A1 UC 6 | FH ZS1479 - RMBS | | | 4 | 1 | 48,811 | 110.255 | 57,539 | 52,187 | 48,682 | | 90 | | | 5.000 | 7.071 | MON | 217 | 870 | 06/13/2007 | 01/01/2035 |
| 3132A5 U5 2 | FH ZS5104 - RMBS | | | 4 | 1 | 3,263 | 103.236 | 3,516 | 3,405 | 3,377 | | 6 | | | 4.500 | 5.912 | MON | 13 | 51 | 08/23/2007 | 06/01/2021 |
| 3132A5 WA 9 | FH ZS5141 - RMBS | | | 4 | 1 | 8,515 | 103.236 | 9,049 | 8,765 | 8,705 | | 11 | | | 4.500 | 5.446 | MON | 33 | 131 | 11/13/2007 | 06/01/2021 |
| 3132A5 XA 8 | FH ZS5173 - RMBS | | | 4 | 1 | 2,975 | 103.236 | 3,206 | 3,105 | 3,074 | | 5 | | | 4.500 | 5.796 | MON | 12 | 47 | 08/23/2007 | 09/01/2021 |
| 3132A5 XW 0 | FH ZS5193 - RMBS | | | 4 | 1 | 250 | 103.236 | 262 | 254 | 253 | | 0 | | | 4.500 | 4.788 | MON | 1 | 4 | 12/06/2007 | 05/01/2020 |
| 3132A6 HV 8 | FH ZS5644 - RMBS | | | 4 | 1 | 17,967 | 104.029 | 19,508 | 18,752 | 18,366 | | 25 | | | 4.500 | 5.882 | MON | 70 | 281 | 08/19/2008 | 07/01/2023 |
| 31371J 3J 1 | FN 253801 - RMBS | | | 4 | 1 | 5,994 | 109.952 | 6,318 | 5,746 | 5,771 | | (20) | | | 6.000 | 4.751 | MON | 29 | 172 | 11/01/2002 | 05/01/2021 |
| 31371M GC 5 | FN 255895 - RMBS | | | 4 | 1 | 91,220 | 108.419 | 109,338 | 100,848 | 91,083 | | 1,947 | | | 4.500 | 7.260 | MON | 378 | 3,910 | 07/18/2008 | 09/01/2035 |
| 3137A6 5E 8 | FHR 3792D KL - CMO/RMBS | | | 4 | 1 | 2,400,391 | 105.546 | 2,638,657 | 2,500,000 | 2,467,828 | | 9,349 | | | 3.500 | 3.970 | MON | 7,292 | 87,500 | 06/22/2011 | 01/15/2026 |
| 3137A6 SU 7 | FHR 3812A AK - CMO/RMBS | | | 4 | 1 | 1,629,502 | 101.848 | 1,717,023 | 1,685,873 | 1,671,430 | | 4,489 | | | 3.500 | 3.955 | MON | 4,917 | 58,433 | 06/22/2011 | 02/15/2026 |
| 3137A8 Q9 2 | FHR 3841H AB - CMO/RMBS | | | 4 | 1 | 53,858 | 100.271 | 52,143 | 52,002 | 52,080 | | (79) | | | 4.000 | 2.863 | MON | 173 | 310 | 05/18/2011 | 01/15/2037 |
| 3137FG PN 9 | FHR 4809B VH - CMO/RMBS | | | 4 | 1 | 5,140,625 | 105.792 | 5,289,621 | 5,000,000 | 5,127,559 | | (13,066) | | | 4.000 | 3.630 | MON | 16,667 | 166,667 | 02/06/2019 | 10/15/2038 |
| 3137FK 2W 5 | FHR 4849A AV - CMO/RMBS | | | 4 | 1 | 7,254,891 | 103.275 | 7,280,902 | 7,050,000 | 7,231,401 | | (23,490) | | | 4.000 | 3.547 | MON | 23,500 | 235,000 | 02/07/2019 | 03/15/2039 |
| 3137FK LM 6 | FHR 4858C EK - CMO/RMBS | | | 4 | 1 | 2,522,734 | 105.534 | 2,585,580 | 2,450,000 | 2,518,032 | | (4,702) | | | 4.000 | 3.700 | MON | 8,167 | 81,667 | 02/07/2019 | 01/15/2049 |
| 3138AE MZ 3 | FN AI1275 - RMBS | | | 4 | 1 | 111,614 | 108.610 | 119,432 | 109,964 | 112,408 | | (92) | | | 4.500 | 3.955 | MON | 412 | 3,965 | 04/14/2011 | 05/01/2041 |
| 3138AK EK 1 | FN AI5537 - RMBS | | | 4 | 1 | 232,165 | 108.604 | 241,934 | 222,767 | 231,170 | | (1,242) | | | 4.500 | 3.617 | MON | 835 | 9,161 | 06/02/2011 | 06/01/2041 |
| 31393R TE 0 | FHR 2631E DA - CMO/RMBS | | | 4 | 1 | 50,894 | 103.599 | 53,191 | 51,343 | 51,032 | | 27 | | | 3.625 | 3.826 | MON | 155 | 1,565 | 08/10/2009 | 06/15/2033 |
| 31402C V7 4 | FN 725238 - RMBS | | | 4 | 1 | 41,583 | 110.204 | 47,454 | 43,060 | 41,672 | | 270 | | | 5.000 | 5.896 | MON | 179 | 1,859 | 05/11/2007 | 03/01/2034 |
| 31407N QM 8 | FN 835760 - RMBS | | | 4 | 1 | 23,445 | 108.387 | 27,043 | 24,950 | 23,349 | | 319 | | | 4.500 | 6.251 | MON | 94 | 948 | 03/01/2008 | 09/01/2035 |
| 3140HL W9 3 | FN BK6971 - RMBS | | | 4 | 1 | 932,315 | 104.134 | 957,984 | 919,953 | 931,959 | | (324) | | | 4.000 | 3.511 | MON | 3,067 | 36,798 | 12/10/2018 | 06/01/2048 |
| 31410G CW 1 | FN 888485 - RMBS | | | 4 | 1 | 18,936 | 108.393 | 21,842 | 20,151 | 19,006 | | 210 | | | 4.500 | 6.015 | MON | 76 | 806 | 03/01/2008 | 06/01/2037 |
| 31412U AJ 9 | FN 934809 - RMBS | | | 4 | 1 | 55,739 | 103.588 | 55,762 | 53,830 | 54,504 | | (142) | | | 4.500 | 3.547 | MON | 202 | 1,960 | 09/18/2009 | 03/01/2024 |
| 31412U L7 3 | FN 935150 - RMBS | | | 4 | 1 | 48,478 | 103.236 | 48,093 | 46,585 | 47,478 | | (153) | | | 4.500 | 3.153 | MON | 175 | 1,592 | 10/06/2009 | 04/01/2024 |
| 31413E XV 2 | FN 943592 - RMBS | | | 4 | 1 | 32,176 | 105.265 | 36,044 | 34,241 | 33,166 | | 210 | | | 4.500 | 5.239 | MON | 128 | 1,526 | 03/01/2008 | 07/01/2037 |
| 31414S NF 6 | FN 974790 - RMBS | | | 4 | 1 | 29,020 | 103.872 | 30,296 | 29,166 | 29,053 | | 57 | | | 4.500 | 4.606 | MON | 109 | 866 | 04/09/2008 | 04/01/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 31415P D6 2 | FN 984925 - RMBS | | | 4 | 1 | 12,844 | 103.763 | 13,504 | 13,014 | 12,916 | | 33 | | | 4.500 | 4.900 | MON | 49 | 368 | 05/21/2008. | 06/01/2023. |
| 31416T JN 0 | FN AA9268 - RMBS | | | 4 | 1 | 47,593 | 104.307 | 50,073 | 48,005 | 47,724 | | 114 | | | 4.000 | 4.220 | MON | 160 | 1,453 | 05/28/2009. | 07/01/2024. |
| 31418C WW 0 | FN MA3360 - RMBS | | | 4 | 1 | 820,203 | 104.225 | 851,133 | 816,631 | 819,314 | | (509) | | | 3.500 | 3.361 | MON | 2,382 | 28,470 | 05/10/2018. | 05/01/2038. |
| 2699999. | U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | 46,567,775 | XXX | 48,440,840 | 46,523,390 | 46,622,407 | 0 | (19,086) | 0 | 0 | XXX | XXX | XXX | 143,256 | 1,125,308 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 196711 LZ 6 | COLORADO ST CTFS PARTN | | | 1 | 1FE | 944,644 | 138.361 | 1,065,380 | 770,000 | 923,503 | | (4,559) | | | 6.450 | 4.865 | MS | 14,624 | 49,665 | 12/18/2014. | 09/15/2039. |
| 702528 JD 3 | PASCO CNTY FLA SCH BRD CTFS PARTN | | | 1,2 | 1FE | 1,250,000 | 107.521 | 1,344,013 | 1,250,000 | 1,250,000 | | | | | 5.000 | 5.000 | JD | 5,208 | 62,500 | 11/21/2014. | 12/01/2037. |
| 2899999. | U.S. Special Revenue - Other Loan-Backed and Structured Securities | | | | | 2,194,644 | XXX | 2,409,392 | 2,020,000 | 2,173,503 | 0 | (4,559) | 0 | 0 | XXX | XXX | XXX | 19,832 | 112,165 | XXX | XXX |
| 3199999. | Total - U.S. Special Revenue & Special Assessment Obligations | | | | | 159,586,524 | XXX | 171,218,105 | 149,208,143 | 158,396,716 | 0 | (382,538) | 0 | 0 | XXX | XXX | XXX | 1,430,800 | 6,195,772 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 00164V AE 3 | AMC NETWORKS INC | | | 1,2 | 3FE | 484,829 | 100.375 | 471,763 | 470,000 | 484,268 | | (560) | | | 4.750 | 4.214 | FA | 9,302 | | 09/09/2019. | 08/01/2025. |
| 009279 AC 4 | AIRBUS GROUP SE | | C | 1,2 | 1FE | 2,610,675 | 110.840 | 2,771,000 | 2,500,000 | 2,605,191 | | (2,266) | | | 3.950 | 3.701 | AO | 22,219 | 98,750 | 06/15/2017. | 04/10/2047. |
| 010392 FG 8 | ALABAMA POWER CO | | | 1 | 1FE | 995,380 | 107.403 | 1,074,030 | 1,000,000 | 996,115 | | 107 | | | 4.100 | 4.127 | JJ | 18,906 | 41,000 | 01/10/2012. | 01/15/2042. |
| 010392 FJ 2 | ALABAMA POWER CO | | | 1 | 1FE | 1,495,500 | 106.488 | 1,597,320 | 1,500,000 | 1,496,145 | | 103 | | | 3.850 | 3.867 | JD | 4,813 | 57,750 | 11/27/2012. | 12/01/2042. |
| 010392 FS 2 | ALABAMA POWER CO | | | 1,2 | 1FE | 2,160,990 | 115.901 | 2,607,773 | 2,250,000 | 2,162,698 | | 1,513 | | | 4.300 | 4.544 | JJ | 44,613 | 101,319 | 11/29/2018. | 07/15/2048. |
| 019736 AE 7 | ALLISON TRANSMISSION INC | | | 1,2 | 3FE | 487,375 | 103.750 | 487,625 | 470,000 | 486,814 | | (561) | | | 4.750 | 4.183 | AO | 5,581 | 11,163 | 09/12/2019. | 10/01/2027. |
| 0258M0 EL 9 | AMERICAN EXPRESS CREDIT CORP | | | 2 | 1FE | 4,548,735 | 106.232 | 5,046,020 | 4,750,000 | 4,576,396 | | 20,129 | | | 3.300 | 3.877 | MN | 25,254 | 156,750 | 12/10/2018. | 05/03/2027. |
| 02665W BP 5 | AMERICAN HONDA FINANCE CORP | | | 1 | 1FE | 483,585 | 103.105 | 515,525 | 500,000 | 486,548 | | 2,963 | | | 2.900 | 3.608 | FA | 5,438 | 14,500 | 01/02/2019. | 02/16/2024. |
| 030981 AK 0 | AMERIGAS PARTNERS LP | | | 1,2 | 3FE | 467,571 | 108.000 | 507,600 | 470,000 | 468,746 | | 632 | | | 5.500 | 5.543 | MN | 2,944 | 23,925 | 09/06/2019. | 05/20/2025. |
| 035229 CJ 0 | ANHEUSER-BUSCH COMPANIES, INC | | | 1 | 2FE | 2,541,920 | 133.630 | 2,672,600 | 2,000,000 | 2,330,193 | | (18,332) | | | 6.800 | 5.020 | FA | 56,667 | 136,000 | 06/23/2003. | 08/20/2032. |
| 037411 AY 1 | APACHE CORP | | | 1,2 | 2FE | 2,410,700 | 104.233 | 2,084,660 | 2,000,000 | 2,343,498 | | (9,813) | | | 5.250 | 4.049 | FA | 43,750 | 105,000 | 02/28/2012. | 02/01/2042. |
| 040555 CN 2 | ARIZONA PUBLIC SERVICE CO | | | 1,2 | 1FE | 1,899,523 | 114.827 | 2,009,473 | 1,750,000 | 1,891,984 | | (4,189) | | | 4.500 | 3.934 | AO | 19,688 | 78,750 | 01/11/2018. | 04/01/2042. |
| 05567L T3 1 | BNP PARIBAS SA | | C | | 1FE | 925,174 | 103.172 | 876,962 | 850,000 | 861,981 | | (11,133) | | | 5.000 | 3.604 | JJ | 19,597 | 42,500 | 10/08/2013. | 01/15/2021. |
| 057224 AZ 0 | BAKER HUGHES INC | | | 1 | 1FE | 2,379,580 | 117.823 | 2,356,460 | 2,000,000 | 2,313,816 | | (9,574) | | | 5.125 | 4.003 | MS | 30,181 | 102,500 | 03/01/2012. | 09/15/2040. |
| 06051G FX 2 | BANK OF AMERICA CORP | | | 1 | 1FE | 1,490,760 | 106.355 | 1,595,325 | 1,500,000 | 1,493,207 | | 945 | | | 3.500 | 3.581 | AO | 10,500 | 52,500 | 05/10/2017. | 04/19/2026. |
| 06051G GL 7 | BANK OF AMERICA CORP | | | 1,2,5 | 1FE | 1,424,115 | 106.926 | 1,603,890 | 1,500,000 | 1,432,215 | | 6,632 | | | 3.705 | 4.359 | AO | 10,343 | 55,575 | 10/10/2018. | 04/24/2028. |
| 06051G GR 4 | BANK OF AMERICA CORP | | | 1,2,5 | 1FE | 1,663,953 | 106.008 | 1,855,140 | 1,750,000 | 1,671,330 | | 7,378 | | | 3.593 | 4.226 | JJ | 27,946 | 62,878 | 01/07/2019. | 07/21/2028. |
| 081331 AC 4 | BELVOIR LAND LLC | | | | 1FE | 1,478,445 | 116.657 | 1,749,855 | 1,500,000 | 1,485,997 | | 875 | | | 5.170 | 5.257 | JD | 3,447 | 77,550 | 04/29/2005. | 12/15/2035. |
| 08576P AA 9 | BERRY GLOBAL INC | | | 1,2 | 4FE | 223,949 | 102.720 | 241,392 | 235,000 | 225,927 | | 1,208 | | | 4.500 | 5.244 | FA | 3,995 | 9,000 | 09/04/2019. | 02/15/2026. |
| 100743 AK 9 | BOSTON GAS CO | | | 1,2 | 1FE | 960,340 | 103.414 | 1,034,140 | 1,000,000 | 963,981 | | 3,641 | | | 3.150 | 3.699 | FA | 13,125 | 15,750 | 02/06/2019. | 08/01/2027. |
| 10373Q AE 0 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1FE | 4,748,535 | 113.105 | 5,089,725 | 4,500,000 | 4,728,484 | | (20,051) | | | 4.234 | 3.544 | MN | 29,109 | 190,530 | 02/04/2019. | 11/06/2028. |
| 110122 BN 7 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1FE | 1,494,640 | 108.102 | 1,621,530 | 1,500,000 | 1,496,786 | | 538 | | | 3.875 | 3.917 | FA | 21,958 | 59,625 | 09/29/2015. | 08/15/2025. |
| 114259 AP 9 | BROOKLYN UNION GAS CO | | | 1,2 | 1FE | 773,715 | 114.703 | 860,273 | 750,000 | 773,295 | | (420) | | | 4.504 | 4.303 | MS | 10,416 | 33,780 | 01/30/2019. | 03/10/2046. |
| 114259 AQ 7 | BROOKLYN UNION GAS CO | | | 1,2 | 1FE | 1,519,245 | 112.075 | 1,681,125 | 1,500,000 | 1,518,808 | | (354) | | | 4.273 | 4.196 | MS | 18,872 | 64,095 | 07/18/2018. | 03/15/2048. |
| 115637 AL 4 | BROWN-FORMAN CORP | | | 1,2 | 1FE | 1,892,160 | 105.864 | 2,117,280 | 2,000,000 | 1,906,927 | | 2,405 | | | 3.750 | 4.063 | JJ | 34,583 | 75,000 | 03/11/2013. | 01/15/2043. |
| 115637 AS 9 | BROWN-FORMAN CORP | | | 1,2 | 1FE | 1,493,295 | 106.665 | 1,599,975 | 1,500,000 | 1,494,842 | | 871 | | | 3.500 | 3.572 | AO | 11,083 | 52,500 | 03/22/2018. | 04/15/2025. |
| 12189L AK 7 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1FE | 1,031,300 | 116.248 | 1,162,480 | 1,000,000 | 1,029,172 | | (787) | | | 4.375 | 4.172 | MS | 14,583 | 43,750 | 03/06/2017. | 09/01/2042. |
| 12189L BC 4 | BURLINGTON NORTHERN SANTA FE LLC | | | 1,2 | 1FE | 1,496,175 | 113.415 | 1,701,225 | 1,500,000 | 1,496,225 | | 69 | | | 4.050 | 4.065 | JD | 2,700 | 60,750 | 02/26/2018. | 06/15/2048. |
| 1248EP CB 7 | CCO HOLDINGS LLC | | | 2 | 3FE | 503,545 | 107.000 | 502,900 | 470,000 | 502,644 | | (901) | | | 5.375 | 4.196 | JD | 2,105 | 13,193 | 11/14/2019. | 06/01/2029. |
| 126408 HK 2 | CSX CORP | | | 1,2 | 2FE | 1,494,960 | 113.608 | 1,704,120 | 1,500,000 | 1,495,142 | | 87 | | | 4.300 | 4.320 | MS | 21,500 | 64,500 | 02/15/2018. | 03/01/2048. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | 4 | 5 | 6 | 7 | Fair Value 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 126650 CN 8 | CVS HEALTH CORP |  |  | 1,2 | 2FE | 1,494,525 | 118.632 | 1,779,480 | 1,500,000 | 1,494,911 |  | 95 |  |  | 5.125 | 5.149 | JJ | 34,380 | 76,875 | 07/13/2015 | 07/20/2045 |
| 156700 BB 1 | CENTURYLINK INC |  |  | 1,2 | 4FE | 235,000 | 101.763 | 239,143 | 235,000 | 235,000 |  |  |  |  | 5.125 | 5.124 | FA | 502 |  | 12/09/2019 | 12/15/2026 |
| 16411Q AE 1 | CHENIERE ENERGY PARTNERS LP |  |  | 1,2 | 3FE | 479,488 | 102.595 | 482,197 | 470,000 | 479,413 |  | (75) |  |  | 4.500 | 4.345 | AO | 6,404 |  | 09/25/2019 | 10/01/2029 |
| 172967 FT 3 | CITIGROUP INC |  |  |  | 1FE | 1,266,213 | 104.849 | 1,310,613 | 1,250,000 | 1,254,002 |  | (1,842) |  |  | 4.500 | 4.334 | JJ | 26,094 | 56,250 | 03/21/2012 | 01/14/2022 |
| 185899 AC 5 | CLEVELAND-CLIFFS INC |  |  | 1,2 | 4FE | 226,709 | 96.000 | 225,600 | 235,000 | 226,964 |  | 255 |  |  | 5.875 | 6.463 | JD | 1,151 | 7,593 | 09/25/2019 | 06/01/2027 |
| 19123M AA 1 | COCA-COLA EUROPEAN PARTNERS PLC |  | C | 1 | 2FE | 402,562 | 100.907 | 403,628 | 400,000 | 400,760 |  | (1,052) |  |  | 3.500 | 3.224 | MS | 4,122 | 14,000 | 03/20/2018 | 09/15/2020 |
| 191241 AD 0 | COCA-COLA FEMSA SAB DE CV |  | C | 1 | 1FE | 1,067,360 | 100.246 | 1,002,460 | 1,000,000 | 1,001,394 |  | (11,258) |  |  | 4.625 | 3.465 | FA | 17,472 | 46,250 | 07/25/2013 | 02/15/2020 |
| 19416Q EK 2 | COLGATE-PALMOLIVE CO |  |  | 1,2 | 1FE | 993,180 | 114.965 | 1,149,650 | 1,000,000 | 993,497 |  | 133 |  |  | 3.700 | 3.738 | FA | 15,417 | 37,000 | 07/24/2017 | 08/01/2047 |
| 199575 AV 3 | OHIO POWER CO |  |  | 1 | 1FE | 1,175,970 | 127.654 | 1,276,540 | 1,000,000 | 1,152,852 |  | (6,552) |  |  | 5.850 | 4.486 | AO | 14,625 | 58,500 | 03/31/2016 | 10/01/2035 |
| 20030N BP 5 | COMCAST CORP |  |  | 1,2 | 1FE | 1,104,360 | 117.303 | 1,173,030 | 1,000,000 | 1,093,518 |  | (4,586) |  |  | 4.400 | 3.593 | FA | 16,622 | 44,000 | 07/24/2017 | 08/15/2035 |
| 20030N BQ 3 | COMCAST CORP |  |  | 1,2 | 1FE | 3,243,793 | 120.232 | 3,907,540 | 3,250,000 | 3,244,158 |  | 117 |  |  | 4.600 | 4.612 | FA | 56,478 | 149,500 | 06/11/2015 | 08/15/2045 |
| 208251 AE 8 | CONOCO INC |  |  | 1 | 1FE | 2,555,000 | 135.993 | 2,719,860 | 2,000,000 | 2,283,711 |  | (23,446) |  |  | 6.950 | 5.020 | AO | 29,344 | 139,000 | 06/17/2003 | 04/15/2029 |
| 20826F AC 0 | CONOCOPHILLIPS CO |  |  | 1,2 | 1FE | 969,120 | 117.399 | 1,173,990 | 1,000,000 | 971,712 |  | 609 |  |  | 4.300 | 4.490 | MN | 5,494 | 43,000 | 06/19/2015 | 11/15/2044 |
| 210518 DC 7 | CONSUMERS ENERGY CO |  |  | 1,2 | 1FE | 1,528,250 | 110.588 | 1,658,820 | 1,500,000 | 1,526,016 |  | (2,249) |  |  | 3.800 | 3.563 | MN | 7,283 | 57,317 | 02/06/2019 | 11/15/2028 |
| 224044 CF 2 | COX COMMUNICATIONS INC |  |  | 1,2 | 2FE | 883,410 | 110.775 | 1,107,750 | 1,000,000 | 899,534 |  | 4,076 |  |  | 4.800 | 5.809 | FA | 20,000 | 48,000 | 08/31/2015 | 02/01/2035 |
| 23636T AA 8 | DANONE SA |  | C | 1 | 2FE | 1,442,025 | 102.249 | 1,533,735 | 1,500,000 | 1,481,229 |  | 7,199 |  |  | 3.000 | 3.537 | JD | 2,000 | 45,000 | 01/28/2014 | 06/15/2022 |
| 25243Y AU 3 | DIAGEO CAPITAL PLC |  | C | 1,2 | 1FE | 459,805 | 102.134 | 510,670 | 500,000 | 484,275 |  | 4,369 |  |  | 2.625 | 3.638 | AO | 2,260 | 13,125 | 11/13/2013 | 04/29/2023 |
| 25243Y AY 5 | DIAGEO CAPITAL PLC |  | C | 1,2 | 1FE | 650,091 | 105.351 | 684,782 | 650,000 | 650,094 |  | (1) |  |  | 3.500 | 3.496 | MS | 6,509 | 22,750 | 12/10/2018 | 09/18/2023 |
| 25245B AA 5 | DIAGEO INVESTMENT CORP |  |  | 1 | 1FE | 3,716,975 | 115.266 | 4,034,310 | 3,500,000 | 3,691,815 |  | (5,071) |  |  | 4.250 | 3.881 | MN | 20,660 | 148,750 | 02/05/2019 | 05/11/2042 |
| 25277L AA 4 | DIAMOND SPORTS GROUP LLC |  |  | 1,2 | 3FE | 483,942 | 101.155 | 475,429 | 470,000 | 483,251 |  | (691) |  |  | 5.375 | 4.837 | FA | 10,456 |  | 09/05/2019 | 08/15/2026 |
| 254687 CK 0 | WALT DISNEY CO |  |  | 1 | 1FE | 448,574 | 103.055 | 463,748 | 450,000 | 449,810 |  | 161 |  |  | 4.500 | 4.536 | FA | 7,650 | 20,700 | 05/25/2011 | 02/15/2021 |
| 25468P CL 8 | WALT DISNEY CO | SD |  | 1 | 1FE | 499,665 | 102.800 | 514,000 | 500,000 | 499,945 |  | 37 |  |  | 3.750 | 3.758 | JD | 1,563 | 18,750 | 05/18/2011 | 06/01/2021 |
| 25470D AS 8 | DISCOVERY COMMUNICATIONS LLC |  |  | 1,2 | 2FE | 983,510 | 113.019 | 1,130,190 | 1,000,000 | 984,529 |  | 525 |  |  | 5.000 | 5.134 | MS | 14,028 | 50,000 | 02/12/2018 | 09/20/2037 |
| 26442C AM 6 | DUKE ENERGY CAROLINAS LLC |  |  | 1,2 | 1FE | 998,310 | 114.345 | 1,143,450 | 1,000,000 | 998,586 |  | 38 |  |  | 4.250 | 4.260 | JD | 1,889 | 42,500 | 12/05/2011 | 12/15/2041 |
| 26442E AG 5 | DUKE ENERGY OHIO INC |  |  | 1,2 | 1FE | 1,497,180 | 116.605 | 1,749,075 | 1,500,000 | 1,497,274 |  | 94 |  |  | 4.300 | 4.311 | FA | 26,875 | 36,371 | 01/03/2019 | 02/01/2049 |
| 26443C AA 1 | DUKE UNIVERSITY HEALTH SYSTEM INC |  |  | 1,2 | 1FE | 3,496,608 | 111.678 | 3,908,730 | 3,500,000 | 3,496,795 |  | 64 |  |  | 3.920 | 3.925 | JD | 11,433 | 137,200 | 07/13/2017 | 06/01/2047 |
| 29250R AU 0 | ENBRIDGE ENERGY PARTNERS LP |  |  | 1,2 | 2FE | 1,494,150 | 103.058 | 1,545,870 | 1,500,000 | 1,498,823 |  | 652 |  |  | 4.200 | 4.248 | MS | 18,550 | 64,500 | 09/15/2011 | 09/15/2021 |
| 29261A AA 8 | ENCOMPASS HEALTH CORP |  |  | 1,2 | 4FE | 240,875 | 103.625 | 243,519 | 235,000 | 240,852 |  | (23) |  |  | 4.500 | 4.319 | FA | 3,026 |  | 11/07/2019 | 02/01/2028 |
| 29736R AG 5 | ESTEE LAUDER COMPANIES INC |  |  | 1,2 | 1FE | 1,385,588 | 118.070 | 1,475,875 | 1,250,000 | 1,375,247 |  | (2,989) |  |  | 4.375 | 3.753 | JD | 2,431 | 54,688 | 05/05/2016 | 06/15/2045 |
| 30251G AW 7 | FMG RESOURCES (AUGUST 2006) PTY LTD |  | C | 1,2 | 3FE | 473,707 | 106.250 | 499,375 | 470,000 | 473,468 |  | (223) |  |  | 5.125 | 4.919 | MN | 3,078 | 22,294 | 09/05/2019 | 05/15/2024 |
| 31428X BG 0 | FEDEX CORP |  |  | 1,2 | 2FE | 1,493,415 | 102.862 | 1,542,930 | 1,500,000 | 1,493,853 |  | 119 |  |  | 4.550 | 4.577 | AO | 17,063 | 68,250 | 03/21/2016 | 04/01/2046 |
| 337932 AJ 6 | FIRSTENERGY CORP |  |  | 1,2 | 2FE | 1,196,980 | 118.963 | 1,189,630 | 1,000,000 | 1,196,130 |  | (850) |  |  | 4.850 | 3.697 | JJ | 22,364 |  | 10/10/2019 | 07/15/2047 |
| 341081 EU 7 | FLORIDA POWER & LIGHT CO |  |  | 1 | 1FE | 2,107,683 | 125.905 | 2,203,338 | 1,750,000 | 2,022,049 |  | (12,212) |  |  | 5.400 | 4.050 | MS | 31,500 | 94,500 | 12/14/2011 | 09/01/2035 |
| 341081 FQ 5 | FLORIDA POWER & LIGHT CO |  |  | 1,2 | 1FE | 1,491,900 | 114.124 | 1,711,860 | 1,500,000 | 1,492,487 |  | 142 |  |  | 3.950 | 3.980 | MS | 19,750 | 59,250 | 02/26/2018 | 03/01/2048 |
| 343498 AA 9 | FLOWERS FOODS INC |  |  | 1,2 | 2FE | 1,746,666 | 104.187 | 1,823,273 | 1,750,000 | 1,749,118 |  | 365 |  |  | 4.375 | 4.399 | AO | 19,141 | 76,563 | 03/30/2012 | 04/01/2022 |
| 35671D CC 7 | FREEPORT-MCMORAN INC |  |  | 1,2 | 3FE | 466,996 | 105.000 | 493,500 | 470,000 | 467,119 |  | 123 |  |  | 5.000 | 5.097 | MS | 8,878 |  | 09/05/2019 | 09/01/2027 |
| 38141G GS 7 | GOLDMAN SACHS GROUP INC |  |  |  | 1FE | 1,294,975 | 107.352 | 1,341,900 | 1,250,000 | 1,261,457 |  | (5,129) |  |  | 5.750 | 5.275 | JJ | 31,345 | 71,875 | 03/21/2012 | 01/24/2022 |
| 382550 BG 5 | GOODYEAR TIRE & RUBBER CO |  |  | 1,2 | 3FE | 439,357 | 103.500 | 486,450 | 470,000 | 443,749 |  | 2,699 |  |  | 4.875 | 5.835 | MS | 6,746 | 21,206 | 09/05/2019 | 03/15/2027 |
| 404119 BW 8 | HCA INC |  |  | 1,2 | 3FE | 485,545 | 115.625 | 543,438 | 470,000 | 484,875 |  | (670) |  |  | 5.875 | 5.396 | FA | 11,505 | 11,815 | 09/05/2019 | 02/01/2029 |
| 404280 BK 4 | HSBC HOLDINGS PLC |  | C | 2,5 | 1FE | 1,000,000 | 106.997 | 1,069,970 | 1,000,000 | 1,000,000 |  |  |  |  | 4.041 | 4.041 | MS | 12,123 | 40,410 | 03/06/2017 | 03/13/2028 |
| 404530 AA 5 | HACKENSACK MERIDIAN HEALTH INC |  |  | 1,2 | 1FE | 991,040 | 117.842 | 1,178,420 | 1,000,000 | 991,399 |  | 86 |  |  | 4.500 | 4.548 | JJ | 22,500 | 45,000 | 04/06/2017 | 07/01/2057 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 423012 AG 8 | HEINEKEN NV | | C | 1,2 | 2FE | 2,044,460 | 112.139 | 2,242,780 | 2,000,000 | 2,042,410 | | (843) | | | 4.350 | 4.217 | MS | 22,233 | 87,000 | 05/16/2017. | 03/29/2047. |
| 432833 AF 8 | HILTON DOMESTIC OPERATING COMPANY INC | | | 1,2 | 3FE | 479,221 | 105.941 | 497,923 | 470,000 | 478,922 | | (299) | | | 4.875 | 4.595 | JJ | 12,156 | | 09/06/2019. | 01/15/2030. |
| 438516 AR 7 | HONEYWELL INTERNATIONAL INC | | | 1 | 1FE | 903,998 | 133.451 | 1,000,883 | 750,000 | 869,997 | | (5,021) | | | 5.700 | 4.317 | MS | 12,588 | 42,750 | 03/16/2012. | 03/15/2036. |
| 438516 BA 3 | HONEYWELL INTERNATIONAL INC | | | 1 | 1FE | 1,246,838 | 103.047 | 1,288,088 | 1,250,000 | 1,249,564 | | 357 | | | 4.250 | 4.281 | MS | 17,708 | 53,125 | 02/14/2011. | 03/01/2021. |
| 44328M AK 0 | HSBC BANK PLC | | C | | 1FE | 318,231 | 102.749 | 308,247 | 300,000 | 302,383 | | (2,183) | | | 4.750 | 3.969 | JJ | 6,413 | 14,250 | 08/18/2011. | 01/19/2021. |
| 444454 AF 9 | HUGHES SATELLITE SYSTEMS CORP | | | 1 | 4FE | 256,686 | 111.000 | 260,850 | 235,000 | 256,002 | | (684) | | | 6.625 | 5.014 | FA | 6,487 | | 09/25/2019. | 08/01/2026. |
| 451102 BX 4 | ICAHN ENTERPRISES LP | | | 1,2 | 3FE | 471,594 | 101.875 | 478,813 | 470,000 | 471,582 | | (12) | | | 5.250 | 5.192 | MN | 1,302 | | 12/09/2019. | 05/15/2027. |
| 452308 AQ 2 | ILLINOIS TOOL WORKS INC | | | 1,2 | 1FE | 2,270,860 | 127.072 | 2,541,440 | 2,000,000 | 2,212,282 | | (6,164) | | | 4.875 | 4.120 | MS | 28,708 | 97,500 | 03/01/2012. | 09/15/2041. |
| 459200 HP 9 | INTERNATIONAL BUSINESS MACHINES CORP | | | 1 | 1FE | 736,733 | 104.733 | 785,498 | 750,000 | 739,564 | | 2,682 | | | 3.375 | 3.794 | FA | 10,547 | 25,313 | 12/10/2018. | 08/01/2023. |
| 46284V AC 5 | IRON MOUNTAIN INC | | | 1,2 | 3FE | 470,250 | 103.250 | 485,275 | 470,000 | 470,351 | | 101 | | | 4.875 | 4.901 | MS | 6,746 | 11,456 | 09/06/2019. | 09/15/2027. |
| 46625H JC 5 | JPMORGAN CHASE & CO | | | | 1FE | 753,315 | 103.852 | 778,890 | 750,000 | 750,662 | | (386) | | | 4.350 | 4.293 | FA | 12,325 | 32,625 | 12/07/2011. | 08/15/2021. |
| 46625H JD 3 | JPMORGAN CHASE & CO | | | | 1FE | 1,563,720 | 105.002 | 1,575,030 | 1,500,000 | 1,515,501 | | (7,077) | | | 4.500 | 3.973 | JJ | 29,438 | 67,500 | 03/21/2012. | 01/24/2022. |
| 46647P AM 8 | JPMORGAN CHASE & CO | | | 1,2,5 | 1FE | 2,434,375 | 106.292 | 2,657,300 | 2,500,000 | 2,439,392 | | 5,017 | | | 3.509 | 3.829 | JJ | 38,502 | 43,863 | 02/05/2019. | 01/23/2029. |
| 478160 AL 8 | JOHNSON & JOHNSON | | | | 1FE | 411,600 | 124.829 | 499,316 | 400,000 | 407,185 | | (377) | | | 4.950 | 4.767 | MN | 2,530 | 19,800 | 06/23/2003. | 05/15/2033. |
| 478160 AL 8 | JOHNSON & JOHNSON | SD | | | 1FE | 1,646,400 | 124.829 | 1,997,264 | 1,600,000 | 1,628,792 | | (1,509) | | | 4.950 | 4.766 | MN | 10,120 | 79,200 | 06/23/2003. | 05/15/2033. |
| 48305Q AD 5 | KAISER FOUNDATION HOSPITALS | | | 1,2 | 1FE | 2,228,648 | 114.213 | 2,569,793 | 2,250,000 | 2,229,650 | | 391 | | | 4.150 | 4.206 | MN | 15,563 | 93,375 | 04/25/2017. | 05/01/2047. |
| 48666K AY 5 | KB HOME | | | 1,2 | 3FE | 473,350 | 102.307 | 480,843 | 470,000 | 473,307 | | (43) | | | 4.800 | 4.706 | MN | 3,572 | | 10/22/2019. | 11/15/2029. |
| 494368 BG 7 | KIMBERLY-CLARK CORP | | | 1 | 1FE | 1,237,800 | 132.444 | 1,324,440 | 1,000,000 | 1,197,081 | | (5,878) | | | 5.300 | 3.921 | MS | 17,667 | 53,000 | 02/14/2012. | 03/01/2041. |
| 494550 AT 3 | KINDER MORGAN ENERGY PARTNERS, L.P | | | 1 | 2FE | 920,390 | 121.072 | 1,210,720 | 1,000,000 | 930,570 | | 2,606 | | | 5.800 | 6.527 | MS | 17,078 | 58,000 | 09/02/2015. | 03/15/2035. |
| 49456B AQ 4 | KINDER MORGAN INC | | | 1,2 | 2FE | 997,590 | 116.125 | 1,161,250 | 1,000,000 | 997,655 | | 36 | | | 5.200 | 5.216 | MS | 17,333 | 52,000 | 02/22/2018. | 03/01/2048. |
| 50076Q AR 7 | KRAFT FOODS GROUP INC | | | | 2FE | 1,494,738 | 124.944 | 1,561,800 | 1,250,000 | 1,460,090 | | (6,154) | | | 6.875 | 5.447 | JJ | 37,001 | 85,938 | 06/25/2013. | 01/26/2039. |
| 552953 CF 6 | MGM RESORTS INTERNATIONAL | | | 1,2 | 3FE | 479,710 | 111.000 | 521,700 | 470,000 | 479,238 | | (472) | | | 5.500 | 5.158 | AO | 5,457 | 13,284 | 09/06/2019. | 04/15/2027. |
| 55303X AG 0 | MGM GROWTH PROPERTIES OPERATING PARTNERS | | | 1,2 | 3FE | 527,334 | 111.500 | 524,050 | 470,000 | 525,338 | | (1,996) | | | 5.750 | 3.780 | FA | 11,260 | | 09/25/2019. | 02/01/2027. |
| 55342U AH 7 | MPT OPERATING PARTNERSHIP LP | | | 1,2 | 3FE | 490,222 | 106.000 | 498,200 | 470,000 | 489,192 | | (1,030) | | | 5.000 | 4.282 | AO | 4,961 | 11,750 | 09/05/2019. | 10/15/2027. |
| 55907R AA 6 | MAGELLAN MIDSTREAM PARTNERS LP | | | 1 | 2FE | 505,740 | 102.464 | 512,320 | 500,000 | 500,766 | | (678) | | | 4.250 | 4.104 | FA | 8,854 | 21,250 | 06/09/2011. | 02/01/2021. |
| 58013M EN 0 | MCDONALDS CORPMCDYUSUS | | | 1 | 2FE | 697,703 | 101.567 | 761,753 | 750,000 | 705,914 | | 1,205 | | | 3.700 | 4.107 | FA | 10,483 | 27,750 | 03/27/2012. | 02/15/2042. |
| 58013M EZ 3 | MCDONALD'S CORP | | | 1,2 | 2FE | 1,598,010 | 118.604 | 1,779,060 | 1,500,000 | 1,587,890 | | (3,983) | | | 4.700 | 4.181 | JD | 4,308 | 70,500 | 05/09/2017. | 12/09/2035. |
| 582839 AH 9 | MEAD JOHNSON NUTRITION CO | | | 1,2 | 1FE | 999,580 | 109.312 | 1,093,120 | 1,000,000 | 999,743 | | 38 | | | 4.125 | 4.130 | MN | 5,271 | 41,250 | 10/29/2015. | 11/15/2025. |
| 585055 BT 2 | MEDTRONIC INC | | | 1 | 1FE | 748,070 | 118.408 | 847,801 | 716,000 | 744,373 | | (1,329) | | | 4.375 | 4.024 | MS | 9,223 | 39,845 | 02/02/2017. | 03/15/2035. |
| 586054 AA 6 | MEMORIAL SLOAN-KETTERING CANCER CENTER | | | 1 | 1FE | 305,796 | 125.664 | 376,992 | 300,000 | 305,006 | | (120) | | | 5.000 | 4.877 | JJ | 7,500 | 15,000 | 01/06/2012. | 07/01/2042. |
| 59217G AX 7 | METROPOLITAN LIFE GLOBAL FUNDING I | | | | 1FE | 673,218 | 102.895 | 720,265 | 700,000 | 689,861 | | 3,125 | | | 3.000 | 3.509 | JJ | 9,975 | 21,000 | 03/19/2014. | 01/10/2023. |
| 595620 AU 9 | MIDAMERICAN ENERGY CO | | | 1,2 | 1FE | 1,490,850 | 120.053 | 1,800,795 | 1,500,000 | 1,491,008 | | 158 | | | 4.250 | 4.286 | JJ | 29,396 | 32,938 | 01/07/2019. | 07/15/2049. |
| 604059 AE 5 | 3M CO | | | 1 | 1FE | 3,059,375 | 127.110 | 3,177,750 | 2,500,000 | 2,759,757 | | (25,590) | | | 6.375 | 4.814 | FA | 60,208 | 159,375 | 06/19/2003. | 02/15/2028. |
| 61747W AF 6 | MORGAN STANLEY | | | 1 | 1FE | 1,724,280 | 103.857 | 1,817,498 | 1,750,000 | 1,746,256 | | 3,304 | | | 5.750 | 5.960 | JJ | 43,604 | 100,625 | 03/21/2012. | 01/25/2021. |
| 62886E AV 0 | NCR CORP | | | 1,2 | 4FE | 253,753 | 108.512 | 255,003 | 235,000 | 253,121 | | (632) | | | 6.125 | 4.850 | MS | 5,198 | | 09/09/2019. | 09/01/2029. |
| 629377 CH 3 | NRG ENERGY INC | | | 1,2 | 3FE | 479,046 | 108.125 | 508,188 | 470,000 | 478,689 | | (357) | | | 5.250 | 4.956 | JD | 1,097 | 14,462 | 09/05/2019. | 06/15/2029. |
| 64110L AS 5 | NETFLIX INC | | | 1 | 3FE | 497,241 | 103.870 | 488,189 | 470,000 | 496,441 | | (800) | | | 4.875 | 4.068 | AO | 4,837 | 11,456 | 09/10/2019. | 04/15/2028. |
| 644188 BF 0 | NEW ENGLAND POWER CO | | | 1,2 | 1FE | 1,489,890 | 105.048 | 1,575,720 | 1,500,000 | 1,490,280 | | 192 | | | 3.800 | 3.838 | JD | 4,117 | 57,000 | 11/30/2017. | 12/05/2047. |
| 649322 AA 2 | NEW YORK AND PRESBYTERIAN HOSPITAL | | | 1 | 1FE | 200,000 | 111.673 | 223,346 | 200,000 | 200,000 | | | | | 4.024 | 4.024 | FA | 3,353 | 8,048 | 01/29/2015. | 08/01/2045. |
| 649322 AA 2 | NEW YORK AND PRESBYTERIAN HOSPITAL | SD | | 1 | 1FE | 100,000 | 112.376 | 112,376 | 100,000 | 100,000 | | | | | 4.024 | 4.024 | FA | 1,677 | 4,024 | 01/29/2015. | 08/01/2045. |
| 649322 AD 6 | NEW YORK AND PRESBYTERIAN HOSPITAL | SD | | 1 | 1FE | 2,499,900 | 110.384 | 2,759,600 | 2,500,000 | 2,500,008 | | (0) | | | 4.063 | 4.063 | FA | 42,323 | 101,575 | 06/21/2016. | 08/01/2056. |

# SCHEDULE D - PART 1

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

| 1 | | | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | | | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 65342Q | AK | 8 | NEXTERA ENERGY OPERATING PARTNERS LP | | | 1,2 | 3FE | 474,112 | 104.125 | 489,388 | 470,000 | 473,806 | | (306) | | | 4.250 | 4.042 | JJ | 10,209 | | 09/04/2019 | 07/15/2024 |
| 654106 | AD | 5 | NIKE INC | | | 1,2 | 1FE | 2,492,725 | 108.426 | 2,710,650 | 2,500,000 | 2,493,750 | | 168 | | | 3.625 | 3.641 | MN | 15,104 | 90,625 | 04/23/2013 | 05/01/2043 |
| 65473Q | BG | 7 | NISOURCE FINANCE CORP | | | 1,2 | 2FE | 1,997,840 | 105.461 | 2,109,220 | 2,000,000 | 1,997,964 | | 39 | | | 3.950 | 3.956 | MS | 19,969 | 79,000 | 09/05/2017 | 03/30/2048 |
| 655844 | BH | 0 | NORFOLK SOUTHERN CORP | | | 1 | 2FE | 2,403,140 | 118.510 | 2,370,200 | 2,000,000 | 2,400,976 | | (2,164) | | | 4.837 | 3.511 | AO | 24,185 | | 10/24/2019 | 10/01/2041 |
| 655844 | BY | 3 | NORFOLK SOUTHERN CORP | | | 1,2 | 2FE | 1,493,115 | 113.058 | 1,695,870 | 1,500,000 | 1,493,548 | | 209 | | | 4.150 | 4.159 | FA | 21,269 | 62,250 | 02/13/2018 | 02/28/2048 |
| 667274 | AC | 8 | NORTHWELL HEALTHCARE INC | | | 1,2 | 1FE | 4,533,750 | 107.577 | 4,840,965 | 4,500,000 | 4,532,335 | | (640) | | | 4.260 | 4.215 | MN | 31,950 | 191,700 | 10/18/2017 | 11/01/2047 |
| 678858 | BS | 9 | OKLAHOMA GAS AND ELECTRIC CO | | | 1,2 | 1FE | 747,615 | 103.777 | 778,328 | 750,000 | 747,724 | | 45 | | | 3.850 | 3.868 | FA | 10,908 | 28,875 | 08/08/2017 | 08/15/2047 |
| 680665 | AL | 0 | OLIN CORP | | | 1,2 | 3FE | 474,500 | 105.620 | 496,414 | 470,000 | 474,399 | | (101) | | | 5.625 | 5.504 | FA | 12,117 | | 09/05/2019 | 08/01/2029 |
| 68235P | AF | 5 | ONE GAS INC | | | 1,2 | 1FE | 4,180,640 | 118.958 | 4,758,320 | 4,000,000 | 4,176,349 | | (4,100) | | | 4.658 | 4.357 | FA | 77,633 | 186,320 | 12/04/2018 | 02/01/2044 |
| 68245X | AJ | 8 | 1011778 BC UNLIMITED LIABILITY CO | | C | 1,2 | 4FE | 237,644 | 100.250 | 235,588 | 235,000 | 237,635 | | (9) | | | 4.375 | 4.209 | MN | 1,199 | | 12/18/2019 | 01/15/2028 |
| 69073T | AR | 4 | OWENS-BROCKWAY GLASS CONTAINER INC | | | 1 | 4FE | 243,162 | 106.750 | 250,863 | 235,000 | 241,352 | | (1,191) | | | 5.875 | 5.046 | FA | 5,216 | 12,338 | 09/04/2019 | 08/15/2023 |
| 693304 | AS | 6 | PECO ENERGY CO | | | 1,2 | 1FE | 2,011,440 | 112.818 | 2,256,360 | 2,000,000 | 2,011,287 | | (153) | | | 4.150 | 4.113 | AO | 20,750 | 83,000 | 02/05/2019 | 10/01/2044 |
| 69351U | AN | 3 | PPL ELECTRIC UTILITIES CORP | | | 1,2 | 1FE | 2,405,400 | 125.182 | 2,503,640 | 2,000,000 | 2,337,282 | | (10,062) | | | 5.200 | 4.006 | JJ | 47,956 | 104,000 | 03/06/2012 | 07/15/2041 |
| 69352P | AM | 5 | PPL CAPITAL FUNDING INC | | | 1,2 | 2FE | 740,940 | 102.408 | 768,060 | 750,000 | 741,323 | | 167 | | | 4.000 | 4.070 | MS | 8,833 | 30,000 | 09/06/2017 | 09/15/2047 |
| 69353R | FG | 8 | PNC BANK NA | | | 2 | 1FE | 704,393 | 104.328 | 782,460 | 750,000 | 709,538 | | 4,346 | | | 3.100 | 3.908 | AO | 4,263 | 23,250 | 10/23/2018 | 10/25/2027 |
| 713448 | DV | 7 | PEPSICO INC | | | 1,2 | 1FE | 995,670 | 115.687 | 1,156,870 | 1,000,000 | 995,881 | | 82 | | | 4.000 | 4.025 | MN | 6,556 | 40,000 | 04/27/2017 | 05/02/2047 |
| 720186 | AG | 0 | PIEDMONT NATURAL GAS CO INC | | | 1,2 | 1FE | 999,520 | 112.414 | 1,124,140 | 1,000,000 | 999,575 | | 10 | | | 4.650 | 4.653 | FA | 19,375 | 46,500 | 07/29/2013 | 08/01/2043 |
| 737446 | AP | 9 | POST HOLDINGS INC | | | 1,2 | 4FE | 236,999 | 106.630 | 250,581 | 235,000 | 236,944 | | (55) | | | 5.500 | 5.380 | JD | 574 | 5,816 | 09/04/2019 | 12/15/2029 |
| 740816 | AH | 6 | PRESIDENT AND FELLOWS OF HARVARD COLLEGE | | | 1 | 1FE | 645,659 | 129.229 | 691,375 | 535,000 | 642,996 | | (2,663) | | | 4.875 | 3.500 | AO | 5,506 | 26,081 | 03/25/2019 | 10/15/2040 |
| 742741 | AA | 9 | PROCTER & GAMBLE PROFIT SHARING TRUST AN | | | | 1FE | 196,479 | 102.806 | 152,968 | 148,793 | 154,122 | | (3,559) | | | 9.360 | 4.479 | JJ | 6,964 | 1,517 | 07/06/2004 | 01/01/2021 |
| 74456Q | AP | 1 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1 | 1FE | 868,350 | 122.294 | 917,205 | 750,000 | 840,695 | | (4,089) | | | 5.250 | 4.182 | JJ | 19,688 | 39,375 | 03/22/2012 | 07/01/2035 |
| 74456Q | BT | 2 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1FE | 999,270 | 108.428 | 1,084,280 | 1,000,000 | 999,295 | | 14 | | | 3.600 | 3.604 | JD | 3,000 | 36,000 | 12/04/2017 | 12/01/2047 |
| 74456Q | BU | 9 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1FE | 1,245,250 | 108.609 | 1,357,613 | 1,250,000 | 1,245,920 | | 410 | | | 3.700 | 3.746 | MN | 7,708 | 46,250 | 05/02/2018 | 05/01/2028 |
| 755111 | BU | 4 | RAYTHEON CO | | | 1 | 1FE | 1,123,630 | 125.379 | 1,253,790 | 1,000,000 | 1,102,675 | | (3,067) | | | 4.875 | 4.134 | AO | 10,292 | 48,750 | 02/28/2012 | 10/15/2040 |
| 75625Q | AB | 5 | RECKITT BENCKISER TREASURY SERVICES PLC | | C | 1,2 | 1FE | 1,614,944 | 104.190 | 1,667,040 | 1,600,000 | 1,605,961 | | (1,570) | | | 3.625 | 3.511 | MS | 16,111 | 58,000 | 09/26/2013 | 09/21/2023 |
| 78442F | EQ | 7 | NAVIENT CORP | | | 1 | 3FE | 478,032 | 106.750 | 501,725 | 470,000 | 478,058 | | (128) | | | 5.500 | 4.881 | JJ | 11,202 | 12,375 | 09/25/2019 | 01/25/2023 |
| 78466C | AC | 0 | SS&C TECHNOLOGIES INC | | | 1,2 | 4FE | 246,398 | 106.750 | 250,863 | 235,000 | 246,228 | | (169) | | | 5.500 | 4.983 | MS | 3,267 | 6,534 | 09/25/2019 | 09/30/2027 |
| 797440 | BQ | 6 | SAN DIEGO GAS & ELECTRIC CO | | | 1,2 | 1FE | 746,108 | 107.578 | 806,835 | 750,000 | 746,688 | | 87 | | | 4.300 | 4.331 | AO | 8,062 | 32,250 | 03/19/2012 | 04/01/2042 |
| 81211K | AY | 6 | SEALED AIR CORP | | | 1,2 | 3FE | 471,038 | 101.250 | 475,875 | 470,000 | 471,027 | | (11) | | | 4.000 | 3.967 | JD | 1,828 | | 11/12/2019 | 12/01/2027 |
| 822582 | AN | 2 | SHELL INTERNATIONAL FINANCE BV | | C | 1 | 1FE | 2,508,503 | 135.070 | 3,039,075 | 2,250,000 | 2,473,708 | | (6,479) | | | 5.500 | 4.731 | MS | 33,000 | 123,750 | 12/11/2013 | 03/25/2040 |
| 82620K | AT | 0 | SIEMENS FINANCIERINGSMAATSCHAPPIJ NV | | C | 1 | 1FE | 521,220 | 119.144 | 595,720 | 500,000 | 520,214 | | (407) | | | 4.200 | 3.956 | MS | 6,125 | 21,000 | 05/22/2017 | 03/16/2047 |
| 82967N | BA | 5 | SIRIUS XM RADIO INC | | | 1,2 | 3FE | 473,849 | 105.500 | 495,850 | 470,000 | 473,631 | | (218) | | | 5.000 | 4.813 | FA | 9,792 | 10,000 | 09/04/2019 | 08/01/2027 |
| 842400 | FT | 5 | SOUTHERN CALIFORNIA EDISON CO | | | 1,2 | 2FE | 1,004,750 | 99.430 | 994,300 | 1,000,000 | 1,003,937 | | (116) | | | 3.900 | 3.873 | JD | 3,250 | 39,000 | 11/21/2011 | 12/01/2041 |
| 84756N | AB | 5 | SPECTRA ENERGY PARTNERS LP | | | 1,2 | 2FE | 299,901 | 102.998 | 308,994 | 300,000 | 299,983 | | 11 | | | 4.600 | 4.604 | JD | 613 | 14,100 | 06/06/2011 | 06/15/2021 |
| 84756N | AD | 1 | SPECTRA ENERGY PARTNERS LP | | | 1,2 | 2FE | 498,825 | 108.893 | 544,465 | 500,000 | 499,455 | | 114 | | | 4.750 | 4.779 | MS | 6,993 | 24,250 | 09/16/2013 | 03/15/2024 |
| 84762L | AV | 7 | SPECTRUM BRANDS INC | | | 1,2 | 4FE | 243,824 | 103.250 | 242,638 | 235,000 | 243,808 | | (16) | | | 5.000 | 4.588 | AO | 3,166 | | 12/18/2019 | 10/01/2029 |
| 85172F | AR | 0 | SPRINGLEAF FINANCE CORP | | | 1,2 | 3FE | 473,438 | 104.380 | 490,586 | 470,000 | 473,397 | | (41) | | | 5.375 | 5.276 | MN | 3,789 | | 11/06/2019 | 11/15/2029 |
| 85771P | AE | 2 | EQUINOR ASA | | C | 1 | 1FE | 2,224,320 | 115.901 | 2,318,020 | 2,000,000 | 2,188,731 | | (5,569) | | | 4.250 | 3.622 | MN | 8,972 | 85,000 | 11/14/2012 | 11/23/2041 |
| 86614R | AL | 1 | SUMMIT MATERIALS LLC | | | 1,2 | 4FE | 241,827 | 102.750 | 241,463 | 235,000 | 241,632 | | (195) | | | 5.125 | 4.375 | JD | 1,004 | 6,022 | 11/07/2019 | 06/01/2025 |
| 87612B | BJ | 0 | TARGA RESOURCES PARTNERS LP | | | 1,2 | 3FE | 500,550 | 106.250 | 499,375 | 470,000 | 498,727 | | (1,823) | | | 5.875 | 4.307 | AO | 5,829 | 13,806 | 09/10/2019 | 04/15/2026 |
| 87612E | BF | 2 | TARGET CORP | | | 1 | 1FE | 994,200 | 109.401 | 1,094,010 | 1,000,000 | 994,630 | | 120 | | | 3.625 | 3.657 | AO | 7,653 | 36,250 | 04/04/2016 | 04/15/2046 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | 4 | 5 | 6 | 7 | Fair Value 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 88033G CX 6 | TENET HEALTHCARE CORP. | | | 1,2 | 4FE | 254,458 | 107.625 | 252,919 | 235,000 | 254,289 | | (169) | | | 6.250 | 3.585 | JJ | 6,120 | | 12/18/2019. | 02/01/2027. |
| 88104L AG 8 | TERRAFORM POWER OPERATING LLC. | | | 1,2 | 3FE | 472,475 | 101.750 | 478,225 | 470,000 | 472,446 | | (29) | | | 4.750 | 4.682 | JJ | 4,651 | | 10/11/2019. | 01/15/2030. |
| 88732J AW 8 | SPECTRUM MANAGEMENT HOLDING COMPANY LLC. | | | 1 | 2FE | 467,595 | 100.187 | 450,842 | 450,000 | 450,204 | | (2,382) | | | 5.000 | 4.451 | FA | 9,375 | 22,500 | 05/24/2011. | 02/01/2020. |
| 89153V AG 4 | TOTAL CAPITAL INTERNATIONAL SA. | | C | 1 | 1FE | 1,012,590 | 106.337 | 1,063,370 | 1,000,000 | 1,005,669 | | (1,284) | | | 3.700 | 3.548 | JJ | 17,061 | 37,000 | 02/11/2014. | 01/15/2024. |
| 89153V AQ 2 | TOTAL CAPITAL INTERNATIONAL SA. | | C | 1,2 | 1FE | 1,000,000 | 108.422 | 1,084,220 | 1,000,000 | 1,000,000 | | | | | 3.455 | 3.455 | FA | 12,668 | 17,275 | 02/11/2019. | 02/19/2029. |
| 89236T EW 1 | TOYOTA MOTOR CREDIT CORP. | | | 1 | 1FE | 1,496,385 | 106.575 | 1,598,625 | 1,500,000 | 1,497,195 | | 476 | | | 3.400 | 3.439 | AO | 10,908 | 51,000 | 04/10/2018. | 04/14/2025. |
| 89236T FS 9 | TOYOTA MOTOR CREDIT CORP. | | | 1 | 1FE | 1,499,595 | 104.994 | 1,574,910 | 1,500,000 | 1,499,669 | | 74 | | | 3.350 | 3.356 | JJ | 24,148 | 25,125 | 01/03/2019. | 01/08/2024. |
| 89352H AB 5 | TRANSCANADA PIPELINES LTD. | | C | 1 | 2FE | 1,379,625 | 123.680 | 1,546,000 | 1,250,000 | 1,357,297 | | (4,184) | | | 5.850 | 5.067 | MS | 21,531 | 73,125 | 12/10/2013. | 03/15/2036. |
| 893647 BE 6 | TRANSDIGM INC. | | | 1,2 | 4FE | 252,942 | 108.261 | 254,413 | 235,000 | 251,858 | | (1,084) | | | 6.250 | 4.175 | MS | 4,325 | | 09/25/2019. | 03/15/2026. |
| 904764 AH 0 | UNILEVER CAPITAL CORP. | | | 1 | 1FE | 1,225,734 | 136.276 | 1,539,919 | 1,130,000 | 1,191,590 | | (3,263) | | | 5.900 | 5.310 | MN | 8,519 | 66,670 | 05/25/2005. | 11/15/2032. |
| 904764 AH 0 | UNILEVER CAPITAL CORP. | SD. | | 1 | 1FE | 130,166 | 122.306 | 146,767 | 120,000 | 126,548 | | (347) | | | 5.900 | 5.309 | MN | 905 | 10,529 | 05/25/2005. | 11/15/2032. |
| 907818 EN 4 | UNION PACIFIC CORP. | | | 1,2 | 1FE | 3,142,890 | 109.970 | 3,299,100 | 3,000,000 | 3,135,950 | | (2,913) | | | 4.000 | 3.731 | AO | 25,333 | 120,000 | 06/27/2017. | 04/15/2047. |
| 911312 AN 6 | UNITED PARCEL SERVICE INC. | | | 1,2 | 1FE | 1,166,060 | 119.332 | 1,193,320 | 1,000,000 | 1,136,327 | | (4,315) | | | 4.875 | 3.899 | MN | 6,229 | 48,750 | 02/23/2012. | 11/15/2040. |
| 911312 AZ 9 | UNITED PARCEL SERVICE INC. | | | 1,2 | 1FE | 1,486,845 | 99.756 | 1,496,340 | 1,500,000 | 1,487,716 | | 274 | | | 3.400 | 3.447 | MN | 6,517 | 51,000 | 10/19/2016. | 11/15/2046. |
| 911365 BG 8 | UNITED RENTALS (NORTH AMERICA) INC. | | | 1,2 | 3FE | 482,486 | 104.123 | 489,378 | 470,000 | 481,897 | | (589) | | | 4.875 | 4.463 | JJ | 10,565 | 9,750 | 09/05/2019. | 01/15/2028. |
| 913017 BJ 7 | UNITED TECHNOLOGIES CORP. | | | 1 | 2FE | 1,275,213 | 128.509 | 1,606,363 | 1,250,000 | 1,267,603 | | (731) | | | 5.400 | 5.265 | MN | 11,250 | 67,500 | 05/26/2005. | 05/01/2035. |
| 913017 BK 4 | UNITED TECHNOLOGIES CORP. | | | 1 | 2FE | 933,090 | 136.206 | 1,021,545 | 750,000 | 893,583 | | (5,860) | | | 6.050 | 4.400 | JD | 3,781 | 45,375 | 03/14/2012. | 06/01/2036. |
| 913017 CJ 6 | UNITED TECHNOLOGIES CORP. | | | 1,2 | 2FE | 1,491,435 | 108.977 | 1,634,655 | 1,500,000 | 1,491,955 | | 171 | | | 3.750 | 3.782 | MN | 9,375 | 56,250 | 10/27/2016. | 11/01/2046. |
| 91324P CQ 3 | UNITEDHEALTH GROUP INC. | | | 1 | 1FE | 1,116,030 | 121.472 | 1,214,720 | 1,000,000 | 1,103,452 | | (4,834) | | | 4.625 | 3.741 | JJ | 21,326 | 46,250 | 04/18/2017. | 07/15/2035. |
| 91324P DQ 2 | UNITEDHEALTH GROUP INC. | | | 1,2 | 1FE | 3,535,445 | 119.609 | 4,246,120 | 3,550,000 | 3,535,683 | | 230 | | | 4.450 | 4.475 | JD | 7,021 | 157,097 | 12/13/2018. | 12/15/2048. |
| 92343V BR 4 | VERIZON COMMUNICATIONS INC. | | | 1 | 2FE | 1,295,788 | 111.191 | 1,445,483 | 1,300,000 | 1,298,181 | | 434 | | | 5.150 | 5.192 | MS | 19,713 | 66,950 | 09/11/2013. | 09/15/2023. |
| 949746 SH 5 | WELLS FARGO & CO. | | | | 1FE | 3,833,080 | 102.490 | 4,099,600 | 4,000,000 | 3,874,354 | | 16,050 | | | 3.000 | 3.523 | AO | 22,667 | 120,000 | 05/09/2017. | 10/23/2026. |
| 958102 AM 7 | WESTERN DIGITAL CORP. | | | 1,2 | 3FE | 456,085 | 104.250 | 489,975 | 470,000 | 457,510 | | 1,425 | | | 4.750 | 5.256 | FA | 8,434 | 9,500 | 09/05/2019. | 02/15/2026. |
| 976656 CE 6 | WISCONSIN ELECTRIC POWER CO. | | | 1,2 | 1FE | 1,792,836 | 101.561 | 1,828,098 | 1,800,000 | 1,793,901 | | 167 | | | 3.650 | 3.672 | JD | 2,920 | 65,700 | 12/05/2012. | 12/15/2042. |
| 983130 AV 7 | WYNN LAS VEGAS LLC. | | | 1,2 | 4FE | 249,100 | 107.000 | 251,450 | 235,000 | 248,339 | | (761) | | | 5.500 | 4.210 | MS | 4,308 | | 09/05/2019. | 03/01/2025. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 215,812,593 | XXX | 234,275,446 | 208,504,793 | 214,111,270 | 0 | (196,736) | 0 | 0 | XXX | XXX | XXX | 2,536,577 | 8,342,820 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 52523K AG 9 | LXS 0617 F41 - RMBS. | | | 4 | 1FM | 498,989 | 101.272 | 1,066,652 | 1,053,253 | 744,268 | | 31,424 | | | 6.230 | 21.800 | MON | 5,468 | 51,144 | 10/04/2006. | 11/25/2036. |
| 73316P CL 2 | POPLR 052 M2 - RMBS. | | | 4 | 1FM | 370,231 | 75.094 | 587,346 | 782,153 | 363,766 | | (40,186) | | | 5.717 | 10.148 | MON | 3,726 | 28,034 | 08/21/2006. | 04/25/2035. |
| 89178B AA 2 | TPMT 194 A1 - RMBS. | | | 4 | 1FE | 2,954,704 | 100.575 | 2,943,161 | 2,926,334 | 2,954,663 | | (42) | | | 2.900 | 2.851 | MON | 7,072 | 14,144 | 11/04/2019. | 10/27/2059. |
| 3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 3,823,924 | XXX | 4,597,160 | 4,761,739 | 4,062,696 | 0 | (8,804) | 0 | 0 | XXX | XXX | XXX | 16,266 | 93,321 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 03063N AK 3 | ACRE 10ART B - CMBS. | | | 4 | 1FM | 499,997 | 102.053 | 510,265 | 500,000 | 499,782 | | (10) | | | 6.031 | 6.100 | MON | 1,675 | 30,155 | 12/09/2010. | 01/14/2029. |
| 05357H AJ 9 | AVMT 13AVM C - CMBS. | | | 4 | 1FM | 994,709 | 100.676 | 1,006,757 | 1,000,000 | 998,875 | | 697 | | | 3.743 | 3.908 | MON | 3,119 | 37,947 | 12/10/2013. | 12/07/2032. |
| 05526Q AA 4 | BAMLL 15200P A - CMBS. | | | 4 | 1FM | 973,398 | 103.684 | 1,036,844 | 1,000,000 | 979,064 | | 3,593 | | | 3.218 | 3.674 | MON | 2,682 | 32,180 | 05/09/2018. | 04/15/2033. |
| 06035R AU 0 | BANK 18BK14 AS - CMBS. | | | 4 | 1FM | 2,832,475 | 111.365 | 3,062,530 | 2,750,000 | 2,823,303 | | (7,274) | | | 4.481 | 4.128 | MON | 10,269 | 123,228 | 09/18/2018. | 09/17/2060. |
| 065403 BF 3 | BANK 19BN17 AS - CMBS. | | | 4 | 1FM | 1,802,357 | 107.203 | 1,876,047 | 1,750,000 | 1,798,897 | | (3,459) | | | 3.976 | 3.626 | MON | 5,798 | 46,387 | 03/21/2019. | 04/17/2052. |
| 065405 AF 9 | BANK 19BN16 AS - CMBS. | | | 4 | 1FM | 1,029,953 | 109.087 | 1,090,869 | 1,000,000 | 1,027,664 | | (2,289) | | | 4.267 | 3.913 | MON | 3,556 | 35,558 | 02/01/2019. | 02/16/2052. |
| 06540T AC 4 | BANK 18BK11 A2 - CMBS. | | | 4 | 1FM | 1,009,998 | 108.600 | 1,085,997 | 1,000,000 | 1,008,130 | | (1,170) | | | 3.784 | 3.662 | MON | 3,153 | 37,840 | 04/13/2018. | 03/17/2061. |
| 06540X BF 7 | BANK 19BN22 A3 - CMBS. | | | 4 | 1FM | 2,777,475 | 100.703 | 2,769,330 | 2,750,000 | 2,777,131 | | (344) | | | 2.726 | 2.612 | MON | 6,247 | 6,247 | 10/25/2019. | 11/17/2062. |
| 08162T BA 0 | BMARK 18B7 A3 - CMBS. | | | 4 | 1FM | 1,009,958 | 112.120 | 1,121,196 | 1,000,000 | 1,008,872 | | (1,002) | | | 4.241 | 4.131 | MON | 3,534 | 42,410 | 11/09/2018. | 05/16/2053. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 08162V AG 3 | BMARK 19B10 AM - CMBS | | | 4 | 1FM | 1,802,462 | 108.304 | 1,895,319 | 1,750,000 | 1,799,083 | | (3,379) | | | 3.979 | 3.628 | MON | 5,803 | 46,422 | 03/21/2019 | 03/17/2062 |
| 12508G AX 4 | CCUBS 17C1 AS - CMBS | | | 4 | 1FM | 1,029,928 | 106.229 | 1,062,292 | 1,000,000 | 1,024,226 | | (2,736) | | | 3.907 | 3.558 | MON | 3,256 | 39,070 | 11/21/2017 | 11/18/2050 |
| 12514M BF 1 | CD 16CD1 B - CMBS | | | 4 | 1FM | 2,574,897 | 99.591 | 2,489,766 | 2,500,000 | 2,551,345 | | (7,165) | | | 3.077 | 2.740 | MON | 6,410 | 76,925 | 08/10/2016 | 08/12/2049 |
| 12626L BP 6 | COMM 13CR11 B - CMBS | | | 4 | 1FM | 2,532,568 | 106.948 | 2,406,328 | 2,250,000 | 2,390,759 | | (38,370) | | | 5.109 | 3.371 | MON | 9,579 | 116,704 | 04/19/2016 | 08/12/2050 |
| 17322A AD 4 | CGCMT 14GC19 A4 - CMBS | | | 4 | 1FM | 2,018,326 | 106.310 | 2,073,050 | 1,950,000 | 1,973,013 | | (5,502) | | | 4.023 | 3.708 | MON | 6,538 | 78,449 | 04/09/2014 | 03/12/2047 |
| 17322A AG 7 | CGCMT 14GC19 B - CMBS | | | 4 | 1FM | 308,998 | 107.951 | 323,852 | 300,000 | 303,966 | | (914) | | | 4.805 | 4.458 | MON | 1,201 | 14,415 | 02/28/2014 | 03/12/2047 |
| 23312L AT 5 | DBJPM 16C1 AM - CMBS | | | 4 | 1FM | 2,059,980 | 103.767 | 2,075,334 | 2,000,000 | 2,038,926 | | (5,840) | | | 3.539 | 3.194 | MON | 5,898 | 70,780 | 03/31/2016 | 05/12/2049 |
| 23312V AJ 5 | DBJPM 16C3 B - CMBS | | | 4 | 1FM | 1,029,932 | 100.938 | 1,009,377 | 1,000,000 | 1,020,470 | | (2,852) | | | 3.264 | 2.926 | MON | 2,720 | 32,640 | 07/26/2016 | 08/12/2049 |
| 350910 AN 5 | FTST 064TS A - CMBS | | | 4 | 1FM | 1,762,620 | 102.287 | 1,755,302 | 1,716,050 | 1,720,234 | | (4,568) | | | 5.401 | 5.155 | MON | 5,149 | 92,293 | 04/14/2011 | 12/13/2028 |
| 36250S AE 9 | GSMS 18GS10 A5 - CMBS | | | 4 | 1FM | 3,604,879 | 111.080 | 3,887,814 | 3,500,000 | 3,591,557 | | (9,416) | | | 4.155 | 3.806 | MON | 12,119 | 145,425 | 07/18/2018 | 07/12/2051 |
| 36252S AZ 0 | GSMS 19GC38 AS - CMBS | | | 4 | 1FM | 1,802,360 | 108.854 | 1,904,936 | 1,750,000 | 1,798,479 | | (3,881) | | | 4.158 | 3.812 | MON | 6,064 | 60,638 | 02/13/2019 | 02/12/2052 |
| 36253P AG 7 | GSMS 17GS6 AS - CMBS | | | 4 | 1FM | 4,377,479 | 105.059 | 4,465,023 | 4,250,000 | 4,347,350 | | (11,802) | | | 3.638 | 3.296 | MON | 12,885 | 154,615 | 05/19/2017 | 05/12/2050 |
| 46361T AG 7 | ICOT 13IRV B - CMBS | | | 4 | 1FM | 1,400,391 | 101.890 | 1,528,352 | 1,500,000 | 1,459,167 | | 10,845 | | | 3.279 | 4.102 | MON | 2,869 | 48,258 | 01/10/2014 | 05/15/2048 |
| 46361T AJ 1 | ICOT 13IRV C - CMBS | | | 4 | 1FM | 965,004 | 100.928 | 1,009,281 | 1,000,000 | 974,775 | | 4,567 | | | 3.279 | 3.415 | MON | 1,913 | 32,172 | 05/07/2013 | 05/15/2048 |
| 46638U AK 2 | JPMCC 12C8 B - CMBS | | | 4 | 1FM | 1,076,242 | 102.879 | 1,080,231 | 1,050,000 | 1,057,013 | | (2,870) | | | 3.977 | 3.685 | MON | 3,480 | 41,755 | 09/27/2012 | 10/17/2045 |
| 46639N AV 3 | JPMBB 13C12 B - CMBS | | | 4 | 1FM | 1,795,538 | 104.805 | 1,886,489 | 1,800,000 | 1,796,817 | | 294 | | | 4.100 | 4.194 | MON | 6,150 | 74,824 | 06/14/2013 | 07/17/2045 |
| 46645U AY 3 | JPMCC 16JP4 B - CMBS | | | 4 | 1FM | 5,149,980 | 105.679 | 5,283,946 | 5,000,000 | 5,108,007 | | (13,889) | | | 4.053 | 3.702 | MON | 16,886 | 202,630 | 12/05/2016 | 12/17/2049 |
| 61691R AH 9 | MSC 18H4 AS - CMBS | | | 4 | 1FM | 3,347,277 | 112.034 | 3,641,104 | 3,250,000 | 3,338,701 | | (8,491) | | | 4.621 | 4.268 | MON | 12,515 | 150,183 | 12/14/2018 | 12/15/2051 |
| 67087M AA 4 | OBP 10OBP CTF - CMBS | | | 4 | 1FM | 1,999,988 | 99.916 | 1,998,318 | 2,000,000 | 1,996,619 | | 254 | | | 4.646 | 4.670 | MON | 7,744 | 92,924 | 06/25/2010 | 07/15/2045 |
| 90276Y AH 6 | UBSCM 19C16 AS - CMBS | | | 4 | 1FM | 1,029,999 | 106.413 | 1,064,125 | 1,000,000 | 1,028,096 | | (1,903) | | | 3.887 | 3.536 | MON | 3,239 | 25,915 | 03/27/2019 | 04/17/2052 |
| 90278L BB 4 | UBSCM 18C15 AS - CMBS | | | 4 | 1FM | 4,634,998 | 112.017 | 5,040,771 | 4,500,000 | 4,623,148 | | (11,837) | | | 4.672 | 4.317 | MON | 17,519 | 210,231 | 12/18/2018 | 12/15/2051 |
| 90353K BB 4 | UBSCM 18C13 AS - CMBS | | | 4 | 1FM | 1,029,997 | 110.969 | 1,109,690 | 1,000,000 | 1,026,763 | | (2,649) | | | 4.585 | 4.230 | MON | 3,821 | 45,853 | 09/21/2018 | 10/17/2051 |
| 91830M AJ 5 | VNDO 13PENN C - CMBS | | | 4 | 1FM | 298,879 | 100.862 | 302,585 | 300,000 | 299,503 | | 85 | | | 4.079 | 4.076 | MON | 1,020 | 12,006 | 12/05/2013 | 12/14/2029 |
| 92890P AH 7 | WFRBS 13C14 B - CMBS | | | 4 | 1FM | 514,972 | 102.058 | 510,292 | 500,000 | 505,003 | | (1,502) | | | 3.841 | 3.504 | MON | 1,600 | 16,004 | 05/22/2013 | 06/15/2046 |
| 92938V AT 2 | WFRBS 14C19 B - CMBS | | | 4 | 1FM | 617,966 | 106.621 | 639,728 | 600,000 | 608,399 | | (1,913) | | | 4.723 | 4.350 | MON | 2,361 | 28,338 | 03/10/2014 | 03/15/2047 |
| 95000A AZ 0 | WFCM 15P2 B - CMBS | | | 4 | 1FM | 2,317,478 | 105.760 | 2,379,603 | 2,250,000 | 2,292,039 | | (6,403) | | | 4.255 | 3.903 | MON | 7,978 | 95,737 | 12/08/2015 | 12/17/2048 |
| 95001R AW 9 | WFCM 18C48 A4 - CMBS | | | 4 | 1FM | 5,049,955 | 110.440 | 5,522,020 | 5,000,000 | 5,044,792 | | (5,040) | | | 4.037 | 3.925 | MON | 16,821 | 201,850 | 12/07/2018 | 01/17/2052 |
| 95001W BE 7 | WFCM 19C49 AS - CMBS | | | 4 | 1FM | 3,195,922 | 108.711 | 3,373,291 | 3,103,000 | 3,189,169 | | (6,753) | | | 4.244 | 3.892 | MON | 10,974 | 98,769 | 02/21/2019 | 03/15/2052 |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities | | | | | | 72,259,334 | XXX | 75,278,051 | 70,569,050 | 71,829,137 | 0 | (154,890) | 0 | 0 | XXX | XXX | XXX | 234,546 | 2,697,775 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 04248N AA 1 | ARMYHW 051 1A - ABS | | | 1 | 1FE | 1,429,441 | 121.811 | 1,741,217 | 1,429,441 | 1,429,441 | | | | | 5.524 | 5.524 | JD | 3,509 | 77,502 | 04/13/2005 | 06/15/2050 |
| 05377R CR 3 | AESOP 171 B - ABS | | | 4 | 1FE | 2,249,065 | 101.715 | 2,288,577 | 2,250,000 | 2,249,538 | | 174 | | | 3.410 | 3.443 | MON | 2,344 | 76,725 | 03/08/2017 | 09/20/2023 |
| 05588U AA 0 | HGVGI 19A A - ABS | | | 4 | 1FE | 430,926 | 102.041 | 439,831 | 431,035 | 430,931 | | 6 | | | 3.280 | 3.282 | N/A | 236 | 10,045 | 04/03/2019 | 09/26/2033 |
| 08763Q AA 0 | BTNY2 2 A1 - CDO | | C | 4 | 1FE | 1,250,000 | 100.000 | 1,250,000 | 1,250,000 | 1,250,000 | | | | | 3.015 | 3.019 | JAJO | 6,596 | 45,733 | 06/05/2018 | 04/30/2031 |
| 12189P AF 9 | BNSF RAILWAY CO PASS THROUGH TRUST - ABS | | | 4 | 1FE | 43,000 | 101.538 | 36,394 | 35,843 | 37,360 | | (467) | | | 7.570 | (5.727) | JJ | 1,349 | (9,031) | 02/10/2005 | 01/02/2021 |
| 25755T AL 4 | DPABS 191 A2 - ABS | | | 4 | 2FE | 1,000,000 | 100.017 | 1,000,170 | 1,000,000 | 1,000,000 | | | | | 3.668 | 3.668 | N/A | 4,279 | | 11/06/2019 | 10/25/2049 |
| 284157 AA 2 | EHGVT 14A A - ABS | | | 4 | 1FE | 93,666 | 100.066 | 93,729 | 93,668 | 93,666 | | 0 | | | 2.530 | 2.544 | MON | 40 | 1,384 | 10/22/2014 | 02/25/2027 |
| 43284B AA 0 | HGVT 18A A - ABS | | | 4 | 1FE | 787,284 | 102.847 | 809,715 | 787,302 | 787,286 | | 74 | | | 3.540 | 3.567 | MON | 465 | 27,880 | 09/11/2018 | 02/25/2032 |
| 501673 AA 5 | LAAF 1 AR - ABS | | | 4 | 2FE | 108,111 | 105.584 | 114,149 | 108,111 | 108,111 | | | | | 7.656 | 7.652 | JD | 368 | 1,164 | 04/13/1999 | 12/15/2026 |
| 82652K AA 2 | SRFC 171 A - ABS | | | 4 | 1FE | 229,652 | 100.723 | 231,327 | 229,667 | 229,654 | | 1 | | | 2.910 | 2.911 | MON | 204 | 5,697 | 03/13/2017 | 03/20/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 82652N AA 6 | SRFC 193 A - ABS | | | 4 | 1FE | 931,432 | 99.998 | 931,432 | 931,447 | 931,432 | | 0 | | | 2.340 | 2.352 | MON... | 666 | 3,512 | 10/17/2019. | 08/20/2036. |
| 85172N AA 0 | SLFT 16A A - ABS | | | 4 | 1FE | 210,876 | 100.037 | 210,558 | 210,480 | 210,528 | | (60) | | | 2.900 | 2.830 | MON... | 271 | 6,059 | 02/01/2017. | 11/15/2029. |
| 85572V AA 8 | STARR 192 A - ABS | | C | 4 | 1FE | 1,987,971 | 99.999 | 1,987,971 | 1,988,000 | 1,987,968 | | (2) | | | 3.536 | 3.536 | MON... | 2,929 | 2,343 | 11/27/2019. | 11/15/2044. |
| 88433R AC 6 | WINDR 172 A - CDO | | C | 4 | 1FE | 3,250,000 | 99.380 | 3,229,850 | 3,250,000 | 3,250,000 | | | | | 3.196 | 3.207 | JAJO.. | 20,773 | 123,360 | 05/12/2017. | 07/22/2030. |
| 88576N AB 4 | HENDR 061 A2 - ABS | | | 4 | 1FE | 1,261,952 | 108.897 | 1,382,984 | 1,269,996 | 1,275,597 | | (319) | | | 5.560 | 5.511 | MON... | 3,138 | 68,785 | 03/14/2006. | 03/15/2047. |
| 92347Y AC 8 | VZOT 19A B - ABS | | | 4 | 1FE | 499,847 | 101.667 | 508,335 | 500,000 | 499,886 | | 39 | | | 3.020 | 3.049 | MON... | 461 | 11,619 | 03/05/2019. | 09/20/2023. |
| 92912V AN 5 | VOYA 142R A1R - CDO | | | 4 | 1FE | 1,500,000 | 99.369 | 1,490,535 | 1,500,000 | 1,500,000 | | | | | 3.252 | 3.198 | JAJO.. | 10,298 | 57,440 | 04/03/2017. | 04/17/2030. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 17,263,222 | XXX | 17,746,773 | 17,264,991 | 17,271,398 | 0 | (554) | 0 | 0 | XXX | XXX | XXX | 57,928 | 510,216 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 309,159,073 | XXX | 331,897,430 | 301,100,573 | 307,274,501 | 0 | (360,985) | 0 | 0 | XXX | XXX | XXX | 2,845,317 | 11,644,132 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | 367,748,062 | XXX | 399,990,996 | 349,544,545 | 364,523,834 | 0 | (618,256) | 0 | 0 | XXX | XXX | XXX | 4,241,701 | 14,616,442 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 53,329,343 | XXX | 56,162,021 | 54,155,290 | 53,612,866 | 0 | (29,601) | 0 | 0 | XXX | XXX | XXX | 171,673 | 1,349,507 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 73,307,781 | XXX | 76,400,356 | 71,665,018 | 72,878,784 | 0 | (157,870) | 0 | 0 | XXX | XXX | XXX | 237,786 | 2,736,166 | XXX | XXX |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 19,791,396 | XXX | 20,497,733 | 19,619,498 | 19,779,280 | 0 | (5,031) | 0 | 0 | XXX | XXX | XXX | 85,363 | 628,390 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 514,176,582 | XXX | 553,051,106 | 494,984,351 | 510,794,765 | 0 | (810,758) | 0 | 0 | XXX | XXX | XXX | 4,736,523 | 19,330,504 | XXX | XXX |

## Sch. D - Pt. 2 - Sn. 1
## NONE

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | |
| 912828 YS 3 | UNITED STATES TREASURY | | 12/19/2019 | BARCLAYS CAPITAL INC. | | 9,835,587 | 10,000,000 | 16,827 |
| 912828 YT 1 | UNITED STATES TREASURY | | 12/30/2019 | NOMURA SECURITIES INTL INC. | | 4,990,837 | 5,000,000 | 6,148 |
| 0599999. Total - Bonds - U.S. Government | | | | | | 14,826,424 | 15,000,000 | 22,974 |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | |
| 13063B BU 5 | CALIFORNIA ST | | 03/15/2019 | GOLDMAN | | 711,000 | 500,000 | 14,088 |
| 649791 QC 7 | NEW YORK ST | | 11/08/2019 | MORGAN STANLEY CO. | | 742,350 | 750,000 | 842 |
| 68609T NP 9 | OREGON ST | | 10/09/2019 | MORGAN STANLEY CO. | | 500,000 | 500,000 | |
| 1799999. Total - Bonds - U.S. States, Territories & Possessions | | | | | | 1,953,350 | 1,750,000 | 14,930 |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | |
| 115117 MP 5 | BROWARD CNTY FLA WTR & SWR UTIL REV | | 11/08/2019 | Jefferies | | 498,715 | 500,000 | |
| 189849 MT 6 | COACHELLA VALLEY CALIF UNI SCH DIST | | 10/04/2019 | RAYMOND JAMES & ASSOCIATES | | 500,000 | 500,000 | |
| 64966H YM 6 | NEW YORK N Y | | 01/02/2019 | RAYMOND JAMES & ASSOCIATES | | 607,120 | 500,000 | 10,195 |
| 64972G VZ 4 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 12/31/2019 | VARIOUS | | 120,950 | 120,000 | 327 |
| 64972G WB 6 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 12/31/2019 | VARIOUS | | 433,402 | 430,000 | 1,170 |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States | | | | | | 2,160,187 | 2,050,000 | 11,692 |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | |
| 040484 WA 1 | ARIZONA BRD REGENTS UNIV ARIZ SYS REV | | 12/18/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 500,000 | 500,000 | |
| 052414 MG 1 | AUSTIN TEX ELEC UTIL SYS REV | | 01/18/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 1,214,480 | 1,000,000 | 10,804 |
| 167593 AN 2 | CHICAGO ILL O HARE INTL ARPT REV | | 02/08/2019 | MORGAN STANLEY CO. | | 644,780 | 500,000 | 3,642 |
| 3131WQ 2W 6 | FH ZJ0789 - RMBS | | 07/12/2019 | VARIOUS | | 442,661 | 443,192 | 542 |
| 3131WQ 5C 7 | FH ZJ0843 - RMBS | | 07/12/2019 | VARIOUS | | 258,714 | 265,814 | 325 |
| 3131WR K2 0 | FH ZJ1213 - RMBS | | 07/22/2019 | VARIOUS | | 132,743 | 126,281 | 295 |
| 3131X4 2U 8 | FH ZK1687 - RMBS | | 08/09/2019 | VARIOUS | | 30,331 | 30,561 | 27 |
| 3131X4 LN 3 | FH ZK1233 - RMBS | | 08/09/2019 | VARIOUS | | 29,798 | 30,100 | 30 |
| 3131X4 LP 8 | FH ZK1234 - RMBS | | 08/09/2019 | VARIOUS | | 53,407 | 54,350 | 54 |
| 3131X5 D5 8 | FH ZK1924 - RMBS | | 08/09/2019 | VARIOUS | | 63,181 | 62,120 | 62 |
| 3131XG 2M 9 | FH ZL1680 - RMBS | | 07/22/2019 | VARIOUS | | 235,575 | 227,835 | 598 |
| 3131XG JU 3 | FH ZL1175 - RMBS | | 08/12/2019 | VARIOUS | | 145,621 | 143,615 | 197 |
| 3131XG NZ 7 | FH ZL1308 - RMBS | | 07/22/2019 | VARIOUS | | 272,471 | 273,734 | 639 |
| 3131XG ZE 1 | FH ZL1641 - RMBS | | 07/22/2019 | VARIOUS | | 340,775 | 328,648 | 863 |
| 3131XM FM 2 | FH ZL5572 - RMBS | | 07/23/2019 | VARIOUS | | 266,792 | 258,011 | 631 |
| 3131XN 6U 2 | FH ZL7183 - RMBS | | 07/23/2019 | VARIOUS | | 191,842 | 182,847 | 447 |
| 31329K XH 2 | FH ZA2480 - RMBS | | 07/01/2019 | WELLS FARGO SECURITIES LLC | | 13,568,068 | 14,035,865 | 23,393 |
| 31329P QT 3 | FH ZA5866 - RMBS | | 07/12/2019 | FIRST TENNESSEE BANK N.A. MEMPHIS | | 12,944,634 | 12,777,768 | 15,617 |
| 3132A1 UC 6 | FH ZS1479 - RMBS | | 08/09/2019 | VARIOUS | | 51,096 | 54,877 | 61 |
| 3132A5 U5 2 | FH ZS5104 - RMBS | | 08/09/2019 | VARIOUS | | 5,698 | 5,757 | 6 |
| 3132A5 WA 9 | FH ZS5141 - RMBS | | 08/09/2019 | VARIOUS | | 14,175 | 14,290 | 14 |
| 3132A5 XA 8 | FH ZS5173 - RMBS | | 08/09/2019 | VARIOUS | | 4,365 | 4,417 | 4 |
| 3132A5 XW 0 | FH ZS5193 - RMBS | | 08/09/2019 | VARIOUS | | 3,454 | 3,466 | 3 |
| 3132A6 HV 8 | FH ZS5644 - RMBS | | 08/09/2019 | VARIOUS | | 21,581 | 22,064 | 22 |
| 3137FG PN 9 | FHR 4809B VH - CMO/RMBS | | 02/06/2019 | PERSHING DIV OF DLJ SEC LNDING | | 5,140,625 | 5,000,000 | 5,556 |
| 3137FK 2W 5 | FHR 4849A AV - CMO/RMBS | | 02/07/2019 | NOMURA SECURITIES INTL INC. | | 7,254,891 | 7,050,000 | 8,617 |
| 3137FK LM 6 | FHR 4858C EK - CMO/RMBS | | 02/07/2019 | BONY MELLON/BMO CAP MKTS | | 2,522,734 | 2,450,000 | 2,994 |
| 362848 UR 2 | GAINESVILLE FLA UTILS SYS REV IAM COML P | | 04/03/2019 | BARCLAYS CAPITAL INC. | | 500,000 | 500,000 | |
| 544712 2H 4 | LOS ANGELES CNTY CALIF MET TRANSN AUTH S | | 01/18/2019 | VARIOUS | | 1,748,950 | 1,475,000 | 12,219 |
| 546540 RN 7 | LOUISIANA ST UNIV & AGRIC & MECHANICAL C | | 12/06/2019 | RAYMOND JAMES & ASSOCIATES | | 737,310 | 750,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 576000 XQ 1 | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED | | 11/07/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC | | 1,000,000 | 1,000,000 | |
| 576051 WJ 1 | MASSACHUSETTS ST WTR RES AUTH IAM COML P | | 10/10/2019 | CITIGROUP GLOBAL MARKETS INC | | 500,000 | 500,000 | |
| 646139 X8 3 | NEW JERSEY ST TPK AUTH TPK REV | | 02/11/2019 | CITIGROUP GLOBAL MARKETS, INC./CORRESPON | | 703,410 | 500,000 | 4,143 |
| 64990F RC 0 | NEW YORK STATE DORMITORY AUTHORITY | | 12/19/2019 | MORGAN STANLEY CO | | 500,000 | 500,000 | |
| 696583 HH 9 | PALM BEACH FLA REV | | 12/19/2019 | PERSHING DIV OF DLJ SEC LNDING | | 487,805 | 500,000 | |
| 709223 VZ 1 | PENNSYLVANIA ST TPK COMMN TPK REV | | 01/04/2019 | MORGAN STANLEY CO | | 625,180 | 500,000 | 3,137 |
| 751100 MQ 8 | RALEIGH N C COMB ENTERPRISE SYS REV | | 11/08/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC | | 1,670,547 | 1,675,000 | |
| 79765R 5A 3 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | 12/13/2019 | MORGAN STANLEY CO | | 500,000 | 500,000 | |
| 79765R 5F 2 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | 12/16/2019 | MORGAN STANLEY CO | | 501,795 | 500,000 | |
| 802498 UV 5 | SANTA MONICA-MALIBU UNI SCH DIST CALIF | | 10/08/2019 | RAYMOND JAMES & ASSOCIATES | | 500,000 | 500,000 | |
| 882117 7C 2 | TEXAS A & M UNIV PERM UNIV FD | | 12/18/2019 | MORGAN STANLEY CO | | 483,145 | 500,000 | 129 |
| 88213A NZ 4 | TEXAS A & M UNIV REVS | | 01/09/2019 | MORGAN STANLEY CO | | 1,000,000 | 1,000,000 | |
| 917567 EX 3 | UTAH TRAN AUTH SALES TAX REV | | 11/07/2019 | WELLS FARGO BANK, N.A./SIG | | 500,000 | 500,000 | |
| 917567 EY 1 | UTAH TRAN AUTH SALES TAX REV | | 11/07/2019 | WELLS FARGO BANK, N.A./SIG | | 500,000 | 500,000 | |
| 92818M C3 2 | VIRGINIA ST RES AUTH CLEAN WTR REV | | 12/02/2019 | VARIOUS | | 255,000 | 255,000 | 1,132 |
| 92818M C4 0 | VIRGINIA ST RES AUTH CLEAN WTR REV | | 12/02/2019 | VARIOUS | | 630,000 | 630,000 | 2,959 |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 59,697,633 | 58,630,612 | 99,163 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 00164V AE 3 | AMC NETWORKS INC | | 09/09/2019 | WELLS FARGO SECURITIES LLC | | 536,406 | 520,000 | 2,744 |
| 019736 AE 7 | ALLISON TRANSMISSION INC | | 09/12/2019 | VARIOUS | | 539,000 | 520,000 | 11,268 |
| 02665W BP 5 | AMERICAN HONDA FINANCE CORP | C | 01/02/2019 | WELLS FARGO SECURITIES LLC | | 483,585 | 500,000 | 5,558 |
| 030981 AK 0 | AMERIGAS PARTNERS LP | | 09/06/2019 | WELLS FARGO SECURITIES LLC | | 74,571 | 70,000 | 1,176 |
| 05588U AA 0 | HGVGI 19A A - ABS | | 04/03/2019 | MERRILL LYNCH PIERCE FENNER | | 499,873 | 500,000 | |
| 06051G GR 4 | BANK OF AMERICA CORP | | 01/07/2019 | MERRILL LYNCH PIERCE FENNER | | 1,663,953 | 1,750,000 | 29,343 |
| 065403 BF 3 | BANK 19BN17 AS - CMBS | | 03/21/2019 | MORGAN STANLEY CO | | 1,802,357 | 1,750,000 | 580 |
| 065405 AF 9 | BANK 19BN16 AS - CMBS | | 02/01/2019 | WELLS FARGO SECURITIES LLC | | 1,029,953 | 1,000,000 | 2,371 |
| 06540X BF 7 | BANK 19BN22 A3 - CMBS | | 10/25/2019 | WELLS FARGO SECURITIES LLC | | 2,777,475 | 2,750,000 | 2,915 |
| 08162V AG 3 | BMARK 19B10 AM - CMBS | | 03/21/2019 | DEUTSCHE BANK SECURITIES, INC | | 1,802,462 | 1,750,000 | 1,934 |
| 08576P AA 9 | BERRY GLOBAL INC | | 09/04/2019 | MORGAN STANLEY CO | | 34,825 | 35,000 | 92 |
| 100743 AK 9 | BOSTON GAS CO | C | 02/06/2019 | MORGAN STANLEY CO | | 960,340 | 1,000,000 | 613 |
| 10373Q AE 0 | BP CAPITAL MARKETS AMERICA INC | C | 02/04/2019 | GOLDMAN | | 4,748,535 | 4,500,000 | 47,633 |
| 114259 AP 9 | BROOKLYN UNION GAS CO | C | 01/30/2019 | MORGAN STANLEY CO | | 773,715 | 750,000 | 13,231 |
| 1248EP CB 7 | CCO HOLDINGS LLC | | 11/14/2019 | VARIOUS | | 503,545 | 470,000 | 9,679 |
| 156700 BB 1 | CENTURYLINK INC | | 12/09/2019 | Citigroup (SSB) | | 235,000 | 235,000 | |
| 16411Q AE 1 | CHENIERE ENERGY PARTNERS LP | | 09/25/2019 | RBC CAPITAL MARKETS | | 479,488 | 470,000 | 647 |
| 185899 AC 5 | CLEVELAND-CLIFFS INC | | 09/25/2019 | JP MORGAN SECURITIES LLC | | 226,709 | 235,000 | 5,139 |
| 210518 DC 7 | CONSUMERS ENERGY CO | | 02/06/2019 | PERSHING DIV OF DLJ SEC LNDING | | 1,029,490 | 1,000,000 | 8,972 |
| 25245B AA 5 | DIAGEO INVESTMENT CORP | C | 02/05/2019 | RBC CAPITAL MARKETS | | 1,565,415 | 1,500,000 | 15,229 |
| 25277L AA 4 | DIAMOND SPORTS GROUP LLC | | 09/05/2019 | VARIOUS | | 535,255 | 520,000 | 387 |
| 25755T AL 4 | DPABS 191 A2 - ABS | | 11/06/2019 | PERSHING DIV OF DLJ SEC LNDING | | 1,000,000 | 1,000,000 | |
| 26442E AG 5 | DUKE ENERGY OHIO INC | | 01/03/2019 | CREDIT SUISSE SECURITIES (USA) | | 1,497,180 | 1,500,000 | |
| 29261A AA 8 | ENCOMPASS HEALTH CORP | | 11/07/2019 | RBC CAPITAL MARKETS | | 240,875 | 235,000 | 1,586 |
| 30251G AW 7 | FMG RESOURCES (AUGUST 2006) PTY LTD | C | 09/05/2019 | PERSHING DIV OF DLJ SEC LNDING | | 73,893 | 70,000 | 1,136 |
| 337932 AJ 6 | FIRSTENERGY CORP | | 10/10/2019 | VARIOUS | | 1,196,980 | 1,000,000 | 12,125 |
| 35671D CC 7 | FREEPORT-MCMORAN INC | | 09/05/2019 | VARIOUS | | 516,996 | 520,000 | 233 |
| 36252S AZ 0 | GS MORTGAGE SECURITIES TRUST 2019-GC38 - | | 02/13/2019 | GOLDMAN | | 1,802,360 | 1,750,000 | 5,255 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 382550 BG 5 | GOODYEAR TIRE & RUBBER CO. | | 09/05/2019 | CREDIT SUISSE SECURITIES (USA) | | 67,921 | 70,000 | 1,649 |
| 404119 BW 8 | HCA INC. | | 09/05/2019 | VARIOUS | | 535,545 | 520,000 | 434 |
| 432833 AE 1 | HILTON DOMESTIC OPERATING COMPANY INC. | | 09/06/2019 | VARIOUS | | 529,221 | 520,000 | 758 |
| 444454 AF 9 | HUGHES SATELLITE SYSTEMS CORP. | | 09/25/2019 | JP MORGAN SECURITIES LLC | | 256,686 | 235,000 | 2,422 |
| 451102 BX 4 | ICAHN ENTERPRISES LP | | 12/09/2019 | Jefferies | | 471,594 | 470,000 | |
| 46284V AC 5 | IRON MOUNTAIN INC. | | 09/06/2019 | VARIOUS | | 520,063 | 520,000 | 7,935 |
| 46647P AM 8 | JPMORGAN CHASE & CO. | | 02/05/2019 | JP MORGAN SECURITIES LLC | | 2,434,375 | 2,500,000 | 3,412 |
| 48666K AY 5 | KB HOME | | 10/22/2019 | VARIOUS | | 473,350 | 470,000 | |
| 552953 CF 6 | MGM RESORTS INTERNATIONAL | | 09/06/2019 | VARIOUS | | 529,710 | 520,000 | 1,604 |
| 55303X AG 0 | MGM GROWTH PROPERTIES OPERATING PARTNERS | | 09/25/2019 | VARIOUS | | 527,334 | 470,000 | 3,539 |
| 55342U AH 7 | MPT OPERATING PARTNERSHIP LP | | 09/05/2019 | VARIOUS | | 542,097 | 520,000 | 6,150 |
| 595620 AU 9 | MIDAMERICAN ENERGY CO. | | 01/07/2019 | MIZUHO SECURITIES USA/FIXED INCOME | | 1,490,850 | 1,500,000 | |
| 62886E AV 0 | NCR CORP. | | 09/09/2019 | PERSHING DIV OF DLJ SEC LNDING | | 280,748 | 260,000 | 885 |
| 629377 CH 3 | NRG ENERGY INC. | | 09/05/2019 | VARIOUS | | 529,046 | 520,000 | 1,174 |
| 64110L AS 5 | NETFLIX INC. | | 09/10/2019 | SG AMERICAS SECURITIES, LLC | | 550,139 | 520,000 | 10,351 |
| 65342Q AK 8 | NEXTERA ENERGY OPERATING PARTNERS LP | | 09/04/2019 | VARIOUS | | 524,112 | 520,000 | 570 |
| 655844 BH 0 | NORFOLK SOUTHERN CORP. | | 10/24/2019 | US BANCORP INVESTMENTS INC. | | 2,403,140 | 2,000,000 | 7,256 |
| 680665 AL 0 | OLIN CORP. | | 09/05/2019 | VARIOUS | | 524,500 | 520,000 | 580 |
| 68245X AJ 8 | 1011778 BC UNLIMITED LIABILITY CO. | C | 12/18/2019 | TORONTO DOMINION SECS USA INC. | | 237,644 | 235,000 | 885 |
| 69073T AR 4 | OWENS-BROCKWAY GLASS CONTAINER INC. | | 09/04/2019 | MORGAN STANLEY CO. | | 37,406 | 35,000 | 120 |
| 693304 AS 6 | PECO ENERGY CO. | | 02/05/2019 | PERSHING DIV OF DLJ SEC LNDING | | 2,011,440 | 2,000,000 | 29,050 |
| 73316P CL 2 | POPLR 052 M2 - RMBS | | 11/01/2019 | Direct | | 796 | 796 | |
| 737446 AP 9 | POST HOLDINGS INC. | | 09/04/2019 | VARIOUS | | 261,999 | 260,000 | 337 |
| 740816 AH 6 | PRESIDENT AND FELLOWS OF HARVARD COLLEGE | | 03/25/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 645,659 | 535,000 | 11,737 |
| 78442F EQ 7 | NAVIENT CORP. | | 09/25/2019 | VARIOUS | | 256,461 | 245,000 | 2,208 |
| 78466C AC 0 | SS&C TECHNOLOGIES INC. | | 09/25/2019 | Jefferies | | 246,398 | 235,000 | 6,427 |
| 81211K AY 6 | SEALED AIR CORP. | | 11/12/2019 | JP MORGAN SECURITIES LLC | | 471,038 | 470,000 | |
| 82652N AA 6 | SRFC 193 A - ABS | | 10/17/2019 | BANC OF AMERICA/FIXED INCOME | | 999,983 | 1,000,000 | |
| 82967N BA 5 | SIRIUS XM RADIO INC. | | 09/04/2019 | VARIOUS | | 523,849 | 520,000 | 4,090 |
| 84762L AV 7 | SPECTRUM BRANDS INC. | | 12/18/2019 | JP MORGAN SECURITIES LLC | | 243,824 | 235,000 | 2,807 |
| 85172F AR 0 | SPRINGLEAF FINANCE CORP. | | 11/06/2019 | RBC CAPITAL MARKETS | | 473,438 | 470,000 | 37 |
| 85572V AA 8 | STARR 192 A - ABS | C | 12/01/2019 | GOLDMAN | | 1,999,970 | 2,000,000 | |
| 86614R AL 1 | SUMMIT MATERIALS LLC | | 11/07/2019 | Citigroup (SSB) | | 241,827 | 235,000 | 5,386 |
| 87612B BJ 0 | TARGA RESOURCES PARTNERS LP | | 09/10/2019 | GOLDMAN | | 553,800 | 520,000 | 12,475 |
| 88033G CX 6 | TENET HEALTHCARE CORP. | | 12/18/2019 | BARCLAYS CAPITAL INC. | | 254,458 | 235,000 | 5,671 |
| 88104L AG 8 | TERRAFORM POWER OPERATING LLC | | 10/11/2019 | VARIOUS | | 472,475 | 470,000 | |
| 89153V AQ 2 | TOTAL CAPITAL INTERNATIONAL SA | C | 02/11/2019 | MORGAN STANLEY CO. | | 1,000,000 | 1,000,000 | |
| 89178B AA 2 | TPMT 194 A1 - RMBS | | 11/04/2019 | BANC OF AMERICA/FIXED INCOME | | 3,029,085 | 3,000,000 | 8,942 |
| 89236T FS 9 | TOYOTA MOTOR CREDIT CORP. | C | 01/03/2019 | JP MORGAN SECURITIES LLC | | 1,499,595 | 1,500,000 | |
| 893647 BE 6 | TRANSDIGM INC. | | 09/25/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 252,942 | 235,000 | 490 |
| 90276Y AH 6 | UBSCM 19C16 AS - CMBS | | 04/01/2019 | UBS SECURITIES LLC/CMO | | 1,029,999 | 1,000,000 | 1,620 |
| 911365 BG 8 | UNITED RENTALS (NORTH AMERICA) INC. | | 09/05/2019 | VARIOUS | | 533,611 | 520,000 | 10,445 |
| 92347Y AC 8 | VZOT 19A B - ABS | | 03/05/2019 | Citigroup (SSB) | | 499,847 | 500,000 | |
| 95001W BE 7 | WFCM 2019-C49 - CMBS | | 02/21/2019 | WELLS FARGO SECURITIES LLC | | 3,195,922 | 3,103,000 | 1,463 |
| 958102 AM 7 | WESTERN DIGITAL CORP. | | 09/05/2019 | VARIOUS | | 504,070 | 520,000 | 2,775 |
| 983130 AV 7 | WYNN LAS VEGAS LLC | | 09/05/2019 | Citigroup (SSB) | | 551,200 | 520,000 | 636 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 63,849,401 | 62,153,796 | 336,165 |
| 8399997. Total - Bonds - Part 3 | | | | | | 142,486,995 | 139,584,408 | 484,925 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 6,659,578 | 6,540,000 | 41,808 |
| 8399999. Total - Bonds | | | | | | 149,146,573 | 146,124,408 | 526,733 |
| 9799998. Total - Common Stocks - Summary Item from Part 5 | | | | | | 113,395 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 113,395 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 113,395 | XXX | 0 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 149,259,967 | XXX | 526,733 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 36179T 4P 7 | G2 MA5330 - RMBS | | 12/01/2019. | Paydown | | 301,208 | 301,208 | 308,174 | 307,881 | | (6,673) | | (6,673) | | 301,208 | | | 0 | 8,123 | 07/20/2048. |
| 36179T Z5 7 | G2 MA5264 - RMBS | | 04/01/2019. | VARIOUS | | 1,206,602 | 1,173,341 | 1,201,071 | 1,199,402 | | (821) | | (821) | | 1,198,580 | | 8,022 | 8,022 | 11,271 | 06/20/2048. |
| 36200K NJ 2 | GN 603493 - RMBS | | 12/01/2019. | Paydown | | 31,636 | 31,636 | 32,392 | 32,169 | | (552) | | (552) | | 31,636 | | 0 | 0 | 2,329 | 03/15/2033. |
| 36200N AC 5 | GN 604903 - RMBS | | 12/01/2019. | Paydown | | 14,614 | 14,614 | 14,902 | 14,807 | | (202) | | (202) | | 14,614 | | | 0 | 1,032 | 01/15/2034. |
| 36201S VT 3 | GN 592026 - RMBS | | 12/01/2019. | Paydown | | 53,304 | 53,304 | 54,578 | 53,959 | | (655) | | (655) | | 53,304 | | (0) | (0) | 1,693 | 06/15/2033. |
| 36201Y LG 9 | GN 607027 - RMBS | | 12/01/2019. | Paydown | | 12,450 | 12,450 | 12,788 | 12,703 | | (254) | | (254) | | 12,450 | | 0 | 0 | 1,502 | 01/15/2034. |
| 36205X D5 0 | GN 403424 - RMBS | | 12/01/2019. | Paydown | | 18,112 | 18,112 | 18,545 | 18,434 | | (323) | | (323) | | 18,112 | | (0) | (0) | 1,260 | 10/15/2033. |
| 3620A2 KL 9 | GN 716799 - RMBS | | 12/01/2019. | Paydown | | 10,675 | 10,675 | 11,069 | 11,144 | | (473) | | (473) | | 10,675 | | (0) | (0) | 811 | 04/15/2039. |
| 3620AD NY 4 | GN 726807 - RMBS | | 12/01/2019. | Paydown | | 18,203 | 18,203 | 18,646 | 18,771 | | (582) | | (582) | | 18,203 | | 0 | 0 | 1,660 | 09/15/2039. |
| 36241K V8 8 | GN 782439 - RMBS | | 12/01/2019. | Paydown | | 6,410 | 6,410 | 6,654 | 6,684 | | (277) | | (277) | | 6,410 | | (0) | (0) | 409 | 10/15/2038. |
| 36241L L3 8 | GN 783046 - RMBS | | 04/01/2019. | VARIOUS | | 1,917,533 | 1,858,232 | 1,934,594 | 1,943,366 | | (845) | | (845) | | 1,942,522 | | (24,989) | (24,989) | 10,698 | 08/15/2040. |
| 36290R V3 4 | GN 615434 - RMBS | | 12/01/2019. | Paydown | | 38,514 | 38,514 | 39,266 | 39,259 | | (748) | | (748) | | 38,514 | | (0) | (0) | 1,889 | 08/15/2033. |
| 36290S P5 4 | GN 616144 - RMBS | | 12/01/2019. | Paydown | | 16,139 | 16,139 | 16,578 | 16,461 | | (326) | | (326) | | 16,139 | | (0) | (0) | 927 | 12/15/2033. |
| 36291B D5 3 | GN 623024 - RMBS | | 12/01/2019. | Paydown | | 35,678 | 35,678 | 36,648 | 36,415 | | (737) | | (737) | | 35,678 | | | 0 | 2,084 | 01/15/2034. |
| 36291K BU 0 | GN 630151 - RMBS | | 12/01/2019. | Paydown | | 14,186 | 14,186 | 14,465 | 14,403 | | (222) | | (222) | | 14,186 | | | 0 | 802 | 07/15/2034. |
| 36291P BC 9 | GN 633735 - RMBS | | 12/01/2019. | Paydown | | 23,654 | 23,654 | 24,057 | 23,985 | | (331) | | (331) | | 23,654 | | | 0 | 4,603 | 10/15/2034. |
| 36291T AQ 1 | GN 637315 - RMBS | | 12/01/2019. | Paydown | | 14,381 | 14,381 | 14,695 | 14,684 | | (303) | | (303) | | 14,381 | | | 0 | 1,741 | 12/15/2034. |
| 36295Q CN 8 | GN 676977 - RMBS | | 12/01/2019. | Paydown | | 16,199 | 16,199 | 16,769 | 16,843 | | (655) | | (655) | | 16,199 | | (0) | (0) | 1,032 | 05/15/2038. |
| 38376G BE 9 | GNR 09105 C - CMBS | | 04/01/2019. | Paydown | | 362,805 | 362,805 | 362,465 | 362,428 | | 377 | | 377 | | 362,805 | | 0 | 0 | 4,112 | 03/16/2051. |
| 38376G M8 0 | GNR 1158 C - CMBS | | 12/01/2019. | Paydown | | 357,771 | 357,771 | 342,259 | 343,623 | | 14,149 | | 14,149 | | 357,771 | | 0 | 0 | 6,301 | 08/16/2051. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 4,470,074 | 4,377,512 | 4,480,614 | 4,487,420 | 0 | (454) | 0 | (454) | 0 | 4,487,040 | 0 | (16,966) | (16,966) | 64,280 | XXX |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | | | | | | | | | | | | | |
| 234667 JA 2 | DALLAS CNTY TEX HOSP DIST | | 11/04/2019. | Call @ 100.00 | | 2,300,000 | 2,300,000 | 2,300,000 | 2,300,000 | | | | 0 | | 2,300,000 | | | 0 | 173,079 | 08/15/2034. |
| 662523 WY 1 | NORTH SLOPE BORO ALASKA | | 04/01/2019. | Adjustment | | | | | | | | | 0 | | | | | 0 | 19,223 | 06/30/2020. |
| 2499999. | Total - Bonds - U.S. Political Subdivisions of States | | | | | 2,300,000 | 2,300,000 | 2,300,000 | 2,300,000 | 0 | 0 | 0 | 0 | 0 | 2,300,000 | 0 | 0 | 0 | 192,302 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 010869 BZ 7 | ALAMEDA CORRIDOR TRANSN AUTH CALIF REV | | 11/01/2019. | VARIOUS | | 220,000 | 220,000 | 251,669 | 222,239 | | (2,239) | | (2,239) | | 220,000 | | | 0 | 14,300 | 10/01/2019. |
| 172311 GB 2 | CINCINNATI OHIO WTR SYS REV | | 12/01/2019. | Call @ 100.00 | | 1,800,000 | 1,800,000 | 1,857,690 | 1,806,772 | | (6,772) | | (6,772) | | 1,800,000 | | | 0 | 116,244 | 12/01/2034. |
| 18085P LL 6 | CLARK CNTY NEV ARPT REV | | 07/01/2019. | Call @ 100.00 | | 1,550,000 | 1,550,000 | 1,766,721 | 1,567,586 | | (17,587) | | (17,587) | | 1,550,000 | | | 0 | 106,656 | 07/01/2042. |
| 235241 LT 1 | DALLAS TEX AREA RAPID TRAN SALES TAX REV | | 06/01/2019. | Call @ 100.00 | | 1,170,000 | 1,170,000 | 1,358,313 | 1,183,305 | | (13,305) | | (13,305) | | 1,170,000 | | | 0 | 36,557 | 12/01/2034. |
| 3128M1 L7 2 | FH G12250 - RMBS | | 09/01/2019. | VARIOUS | | 11,358 | 11,413 | 10,937 | 11,264 | | 94 | | 94 | | 11,358 | | (0) | (0) | 273 | 06/01/2021. |
| 3128M1 PS 2 | FH G12333 - RMBS | | 09/01/2019. | VARIOUS | | 28,445 | 28,552 | 27,736 | 28,265 | | 180 | | 180 | | 28,445 | | | 0 | 676 | 06/01/2021. |
| 3128M1 Q7 7 | FH G12378 - RMBS | | 09/01/2019. | VARIOUS | | 7,496 | 7,546 | 7,228 | 7,433 | | 63 | | 63 | | 7,496 | | 0 | 0 | 187 | 09/01/2021. |
| 3128M1 R6 8 | FH G12409 - RMBS | | 09/01/2019. | VARIOUS | | 13,871 | 13,882 | 13,652 | 13,819 | | 53 | | 53 | | 13,871 | | | 0 | 266 | 05/01/2020. |
| 3128M4 UQ 4 | FH G02991 - RMBS | | 09/01/2019. | VARIOUS | | 56,318 | 60,064 | 56,179 | 55,514 | | 804 | | 804 | | 56,318 | | 0 | 0 | 1,990 | 01/01/2035. |
| 3128MB X6 9 | FH G13201 - RMBS | | 09/01/2019. | VARIOUS | | 28,349 | 28,822 | 27,615 | 28,119 | | 230 | | 230 | | 28,349 | | | 0 | 799 | 07/01/2023. |
| 3128MJ S8 4 | FH G08542 - RMBS | | 04/01/2019. | VARIOUS | | 820,091 | 796,133 | 816,384 | 823,774 | | (433) | | (433) | | 823,340 | | (3,250) | (3,250) | 7,647 | 08/01/2043. |
| 3128P8 E8 0 | FH C91959 - RMBS | | 07/01/2019. | Paydown | | 14,581,562 | 15,040,639 | 14,537,718 | 14,537,995 | | 33,579 | | 33,579 | | 14,581,562 | | | 0 | 32,527 | 11/01/2037. |
| 3128P8 FQ 9 | FH C91975 - RMBS | | 04/01/2019. | VARIOUS | | 1,844,476 | 1,872,977 | 1,842,834 | 1,844,038 | | 284 | | 284 | | 1,844,322 | | 154 | 154 | 7,940 | 02/01/2038. |

# SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/Adjusted Carrying Value | 11 Unrealized Valuation Increase (Decrease) | 12 Current Year's (Amortization) / Accretion | 13 Current Year's Other-Than-Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Book/Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest / Stock Dividends Received During Year | 21 Stated Contractual Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | Change in Book/Adjusted Carrying Value | | | | | | | | | | |
| 3128P8 HC 8 | FH C92027 - RMBS | | 08/01/2019. | VARIOUS | | 14,116,012 | 13,941,340 | 14,141,746 | 14,139,568 | | (23,557) | | (23,557) | | 14,116,012 | | | 0 | 332,059 | 12/01/2038. |
| 3128PL CL 4 | FH J08175 - RMBS | | 09/01/2019. | VARIOUS | | 35,861 | 36,148 | 35,629 | 35,748 | | 114 | | 114 | | 35,861 | | | 0 | 1,036 | 06/01/2023. |
| 3128PL CS 9 | FH J08181 - RMBS | | 09/01/2019. | VARIOUS | | 62,554 | 63,470 | 60,871 | 62,231 | | 323 | | 323 | | 62,554 | | | 0 | 1,839 | 06/01/2023. |
| 3128PP H5 5 | FH J10252 - RMBS | | 09/01/2019. | VARIOUS | | 43,964 | 44,178 | 43,757 | 43,839 | | 124 | | 124 | | 43,964 | | | 0 | 1,079 | 07/01/2024. |
| 3128PQ FE 6 | FH J11065 - RMBS | | 09/01/2019. | VARIOUS | | 77,809 | 76,717 | 79,642 | 78,270 | | (461) | | (461) | | 77,809 | | | 0 | 2,172 | 10/01/2024. |
| 312943 7E 7 | FH A95393 - RMBS | | 08/01/2019. | VARIOUS | | 477,013 | 477,255 | 477,479 | 477,057 | | (44) | | (44) | | 477,013 | | | 0 | 11,453 | 12/01/2040. |
| 312944 FE 6 | FH A95565 - RMBS | | 08/01/2019. | VARIOUS | | 280,540 | 287,467 | 279,965 | 279,350 | | 1,190 | | 1,190 | | 280,540 | | | 0 | 6,835 | 12/01/2040. |
| 312945 V5 4 | FH A96936 - RMBS | | 08/01/2019. | VARIOUS | | 145,335 | 138,792 | 145,948 | 146,660 | | (1,325) | | (1,325) | | 145,335 | | 0 | 0 | 3,418 | 02/01/2041. |
| 3131WQ 2W 6 | FH ZJ0789 - RMBS | | 12/01/2019. | Paydown | | 52,861 | 52,861 | 52,886 | | | 63 | | 63 | | 52,861 | | (0) | (0) | 527 | 12/01/2040. |
| 3131WQ 5C 7 | FH ZJ0843 - RMBS | | 12/01/2019. | Paydown | | 20,830 | 20,830 | 20,286 | | | 556 | | 556 | | 20,830 | | | 0 | 273 | 12/01/2040. |
| 3131WR K2 0 | FH ZJ1213 - RMBS | | 12/01/2019. | Paydown | | 9,252 | 9,252 | 9,729 | | | (473) | | (473) | | 9,252 | | | 0 | 93 | 02/01/2041. |
| 3131X4 2U 8 | FH ZK1687 - RMBS | | 12/01/2019. | Paydown | | 2,579 | 2,579 | 2,555 | | | 19 | | 19 | | 2,579 | | | 0 | 21 | 07/01/2024. |
| 3131X4 LN 3 | FH ZK1233 - RMBS | | 12/01/2019. | Paydown | | 3,098 | 3,098 | 3,054 | | | 31 | | 31 | | 3,098 | | | 0 | 29 | 06/01/2023. |
| 3131X4 LP 8 | FH ZK1234 - RMBS | | 12/01/2019. | Paydown | | 8,723 | 8,723 | 8,366 | | | 151 | | 151 | | 8,723 | | | 0 | 104 | 06/01/2023. |
| 3131X5 D5 8 | FH ZK1924 - RMBS | | 12/01/2019. | Paydown | | 4,633 | 4,633 | 4,810 | | | (79) | | (79) | | 4,633 | | | 0 | 44 | 10/01/2024. |
| 3131XG 2M 9 | FH ZL1680 - RMBS | | 12/01/2019. | Paydown | | 21,031 | 21,031 | 21,826 | | | (714) | | (714) | | 21,031 | | | 0 | 218 | 07/01/2041. |
| 3131XG JU 3 | FH ZL1175 - RMBS | | 12/01/2019. | Paydown | | 24,255 | 24,255 | 24,594 | | | (339) | | (339) | | 24,255 | | 0 | 0 | 270 | 04/01/2041. |
| 3131XG NZ 7 | FH ZL1308 - RMBS | | 12/01/2019. | Paydown | | 26,168 | 26,168 | 26,119 | | | 121 | | 121 | | 26,168 | | 0 | 0 | 413 | 05/01/2041. |
| 3131XG ZE 1 | FH ZL1641 - RMBS | | 12/01/2019. | Paydown | | 113,496 | 113,496 | 117,787 | | | (4,188) | | (4,188) | | 113,496 | | | 0 | 1,688 | 07/01/2041. |
| 3131XM FM 2 | FH ZL5572 - RMBS | | 12/01/2019. | Paydown | | 26,888 | 26,888 | 28,023 | | | (915) | | (915) | | 26,888 | | 0 | 0 | 306 | 04/01/2043. |
| 3131XN 6U 2 | FH ZL7183 - RMBS | | 12/01/2019. | Paydown | | 18,074 | 18,074 | 19,003 | | | (889) | | (889) | | 18,074 | | | 0 | 223 | 10/01/2043. |
| 31329K XH 2 | FH ZA2480 - RMBS | | 12/01/2019. | Paydown | | 1,582,437 | 1,582,437 | 1,529,524 | | | 62,729 | | 62,729 | | 1,582,437 | | 0 | 0 | 224,745 | 11/01/2037. |
| 31329P QT 3 | FH ZA5866 - RMBS | | 12/01/2019. | Paydown | | 2,167,627 | 2,167,627 | 2,198,786 | | | (28,307) | | (28,307) | | 2,167,627 | | | 0 | 20,617 | 12/01/2038. |
| 3132A1 UC 6 | FH ZS1479 - RMBS | | 12/01/2019. | Paydown | | 2,689 | 2,689 | 2,515 | | | 185 | | 185 | | 2,689 | | 0 | 0 | 30 | 01/01/2035. |
| 3132A5 U5 2 | FH ZS5104 - RMBS | | 12/01/2019. | Paydown | | 2,351 | 2,351 | 2,253 | | | 24 | | 24 | | 2,351 | | | 0 | 21 | 06/01/2021. |
| 3132A5 WA 9 | FH ZS5141 - RMBS | | 12/01/2019. | Paydown | | 5,524 | 5,524 | 5,366 | | | 44 | | 44 | | 5,524 | | | 0 | 51 | 06/01/2021. |
| 3132A5 XA 8 | FH ZS5173 - RMBS | | 12/01/2019. | Paydown | | 1,311 | 1,311 | 1,256 | | | 15 | | 15 | | 1,311 | | | 0 | 12 | 09/01/2021. |
| 3132A5 XW 0 | FH ZS5193 - RMBS | | 12/01/2019. | Paydown | | 3,212 | 3,213 | 3,159 | | | 12 | | 12 | | 3,213 | | (0) | (0) | 28 | 05/01/2020. |
| 3132A6 HV 8 | FH ZS5644 - RMBS | | 12/01/2019. | Paydown | | 3,312 | 3,312 | 3,173 | | | 73 | | 73 | | 3,312 | | | 0 | 30 | 07/01/2023. |
| 3132GD BF 8 | FH Q00038 - RMBS | | 09/01/2019. | VARIOUS | | 158,809 | 156,724 | 158,916 | 159,335 | | (527) | | (527) | | 158,809 | | (0) | (0) | 4,596 | 04/01/2041. |
| 3132GD VA 7 | FH Q00609 - RMBS | | 08/01/2019. | VARIOUS | | 277,584 | 278,672 | 278,149 | 277,553 | | 31 | | 31 | | 277,584 | | | 0 | 7,094 | 05/01/2041. |
| 3132GF EQ 6 | FH Q01943 - RMBS | | 08/01/2019. | VARIOUS | | 345,814 | 333,469 | 346,078 | 347,964 | | (2,150) | | (2,150) | | 345,814 | | | 0 | 9,562 | 07/01/2041. |
| 3132GF KH 9 | FH Q02096 - RMBS | | 08/01/2019. | VARIOUS | | 255,725 | 247,834 | 257,205 | 257,384 | | (1,659) | | (1,659) | | 255,725 | | | 0 | 6,815 | 07/01/2041. |
| 3132J8 UR 9 | FH Q17391 - RMBS | | 08/01/2019. | VARIOUS | | 280,978 | 272,022 | 283,498 | 282,747 | | (1,768) | | (1,768) | | 280,978 | | 0 | 0 | 6,801 | 04/01/2043. |
| 3132JM 2E 8 | FH Q20773 - RMBS | | 04/01/2019. | VARIOUS | | 565,718 | 551,367 | 578,074 | 582,920 | | (115) | | (115) | | 582,805 | | (17,087) | (17,087) | 3,182 | 08/01/2043. |
| 3132JP 3K 6 | FH Q22602 - RMBS | | 04/01/2019. | VARIOUS | | 735,078 | 717,423 | 739,731 | 743,951 | | (117) | | (117) | | 743,834 | | (8,755) | (8,755) | 4,140 | 10/01/2043. |
| 3132JP P9 7 | FH Q22248 - RMBS | | 08/01/2019. | VARIOUS | | 207,833 | 198,721 | 208,936 | 209,759 | | (1,926) | | (1,926) | | 207,833 | | | 0 | 4,930 | 10/01/2043. |
| 31371J 3J 1 | FN 253801 - RMBS | | 12/01/2019. | Paydown | | 5,055 | 5,055 | 5,273 | 5,096 | | (44) | | (44) | | 5,055 | | (0) | (0) | 336 | 05/01/2021. |
| 31371M GC 5 | FN 255895 - RMBS | | 12/01/2019. | Paydown | | 17,622 | 17,622 | 15,940 | 15,575 | | 2,050 | | 2,050 | | 17,622 | | (0) | (0) | 1,138 | 09/01/2035. |
| 3137A6 SU 7 | FHR 3812A AK - CMO/RMBS | | 12/01/2019. | Paydown | | 603,394 | 603,394 | 583,218 | 596,618 | | 6,776 | | 6,776 | | 603,394 | | (0) | (0) | 12,712 | 02/15/2026. |
| 3137A8 Q9 2 | FHR 3841H AB - CMO/RMBS | | 12/01/2019. | Paydown | | 130,506 | 130,506 | 135,165 | 130,977 | | (502) | | (502) | | 130,506 | | | 0 | 4,854 | 01/15/2037. |
| 3138AE MZ 3 | FN AI1275 - RMBS | | 12/01/2019. | Paydown | | 20,005 | 20,005 | 20,305 | 20,467 | | (463) | | (463) | | 20,005 | | 0 | 0 | 1,620 | 05/01/2041. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3138AK EK 1 | FN AI5537 - RMBS | | 12/01/2019. | Paydown | | 30,634 | 30,634 | 31,926 | 31,961 | | (1,329) | | (1,329) | | 30,634 | | | 0 | 1,600 | 06/01/2041. |
| 3138WB CU 7 | FN AS1882 - RMBS | | 05/28/2019. | VARIOUS | | 10,125,626 | 9,716,594 | 9,926,108 | 9,926,901 | | (15,479) | | (15,479) | | 9,911,422 | | 214,204 | 214,204 | 164,331 | 03/01/2044. |
| 3138Y1 4T 9 | FN AX0833 - RMBS | | 04/01/2019. | VARIOUS | | 569,186 | 568,128 | 590,587 | 590,931 | | (180) | | (180) | | 590,752 | | (21,565) | (21,565) | 2,864 | 09/01/2044. |
| 3138YN BT 3 | FN AY8149 - RMBS | | 04/01/2019. | VARIOUS | | 2,157,127 | 2,135,193 | 2,175,144 | 2,172,884 | | (225) | | (225) | | 2,172,659 | | (15,532) | (15,532) | 10,570 | 07/01/2035. |
| 31393M RL 7 | FHR 2586D HK - CMO/RMBS | | 04/01/2019. | Paydown | | 2,857 | 2,857 | 2,759 | 2,848 | | 9 | | 9 | | 2,857 | | 0 | 0 | 14 | 02/15/2023. |
| 31393R TE 0 | FHR 2631E DA - CMO/RMBS | | 12/01/2019. | Paydown | | 13,487 | 13,487 | 13,369 | 13,398 | | 91 | | 91 | | 13,487 | | 0 | 0 | 552 | 06/15/2033. |
| 31402C V7 4 | FN 725238 - RMBS | | 12/01/2019. | Paydown | | 8,977 | 8,977 | 8,670 | 8,631 | | 350 | | 350 | | 8,977 | | 0 | 0 | 534 | 03/01/2034. |
| 31407N QM 8 | FN 835760 - RMBS | | 12/01/2019. | Paydown | | 5,213 | 5,213 | 4,898 | 4,811 | | 405 | | 405 | | 5,213 | | | 0 | 301 | 09/01/2035. |
| 3140HL W9 3 | FN BK6971 - RMBS | | 12/01/2019. | Paydown | | 309,403 | 309,403 | 313,560 | 313,550 | | (4,147) | | (4,147) | | 309,403 | | 0 | 0 | 9,187 | 06/01/2048. |
| 3140J7 XC 4 | FN BM3374 - RMBS | | 04/01/2019. | VARIOUS | | 18,898,335 | 19,153,790 | 18,722,829 | 18,723,083 | | 4,569 | | 4,569 | | 18,727,652 | | 170,683 | 170,683 | 81,153 | 01/01/2038. |
| 31410G CW 1 | FN 888485 - RMBS | | 12/01/2019. | Paydown | | 3,949 | 3,949 | 3,711 | 3,684 | | 267 | | 267 | | 3,949 | | 0 | 0 | 183 | 06/01/2037. |
| 31412U AJ 9 | FN 934809 - RMBS | | 12/01/2019. | Paydown | | 19,890 | 19,890 | 20,595 | 20,194 | | (312) | | (312) | | 19,890 | | | 0 | 1,015 | 03/01/2024. |
| 31412U L7 3 | FN 935150 - RMBS | | 12/01/2019. | Paydown | | 26,320 | 26,320 | 27,389 | 26,912 | | (595) | | (595) | | 26,320 | | | 0 | 1,211 | 04/01/2024. |
| 31413E XV 2 | FN 943592 - RMBS | | 12/01/2019. | Paydown | | 1,141 | 1,141 | 1,072 | 1,098 | | 43 | | 43 | | 1,141 | | 0 | 0 | 43 | 07/01/2037. |
| 31414S NF 6 | FN 974790 - RMBS | | 12/01/2019. | Paydown | | 14,309 | 14,309 | 14,237 | 14,225 | | 85 | | 85 | | 14,309 | | | 0 | 816 | 04/01/2023. |
| 31415P D6 2 | FN 984925 - RMBS | | 12/01/2019. | Paydown | | 5,771 | 5,771 | 5,695 | 5,708 | | 72 | | 72 | | 5,771 | | (0) | (0) | 352 | 06/01/2023. |
| 31416T JN 0 | FN AA9268 - RMBS | | 12/01/2019. | Paydown | | 17,927 | 17,927 | 17,773 | 17,778 | | 150 | | 150 | | 17,927 | | 0 | 0 | 831 | 07/01/2024. |
| 31418C WW 0 | FN MA3360 - RMBS | | 12/01/2019. | Paydown | | 139,343 | 139,343 | 139,953 | 139,888 | | (545) | | (545) | | 139,343 | | | 0 | 3,231 | 05/01/2038. |
| 41422E BT 9 | HARRIS CNTY TEX MET TRAN AUTH SALES & US | | 11/01/2019. | Call @ 100.00 | | 1,900,000 | 1,900,000 | 1,951,145 | 1,908,823 | | (9,103) | | (9,103) | | 1,899,721 | | 279 | 279 | 130,625 | 11/01/2038. |
| 46263R HE 8 | IPS MULTI-SCH BLDG CORP IND | | 07/15/2019. | Call @ 100.00 | | 1,100,000 | 1,100,000 | 1,100,000 | 1,100,000 | | | | 0 | | 1,100,000 | | | 0 | 63,041 | 07/15/2029. |
| 56052E 5X 2 | MAINE ST HSG AUTH MTG PUR | | 04/01/2019. | Call @ 100.00 | | | | | | | | | 0 | | | | | 0 | 21 | 11/15/2027. |
| 57419R D7 7 | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C | | 01/29/2019. | Call @ 100.00 | | 125,000 | 125,000 | 125,000 | 125,000 | | | | 0 | | 125,000 | | | 0 | | 03/01/2039. |
| 60637B CR 9 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 12/01/2019. | VARIOUS | | 138,058 | 138,058 | 138,058 | 138,058 | | | | 0 | | 138,058 | | | 0 | 3,165 | 10/01/2034. |
| 63968A M4 4 | NEBRASKA PUB PWR DIST REV | | 03/19/2019. | PERSHING DIV OF DLJ SEC LNDING | | 977,940 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | (22,060) | (22,060) | 23,487 | 01/01/2030. |
| 64908Q AA 9 | NEW VALLEY GENERATION V - ABS | | 04/01/2019. | Paydown | | 116,303 | 116,302 | 115,962 | 116,229 | | 73 | | 73 | | 116,302 | | 1 | 1 | 13,346 | 01/15/2021. |
| 64972F T4 8 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | 12/31/2019. | VARIOUS | | 554,352 | 550,000 | 616,825 | 563,578 | | (9,226) | | (9,226) | | 554,352 | | | 0 | 35,179 | 06/15/2042. |
| 64985H ZA 8 | NEW YORK ST ENVIRONMENTAL FACS CORP REV | | 03/19/2019. | JANNEY MONTGOMERY SCOTT INC. | | 988,290 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | (11,710) | (11,710) | 19,414 | 01/15/2026. |
| 744434 EC 1 | PUBLIC PWR GENERATION AGY NEB REV | | 04/01/2019. | Call @ 100.00 | | | | | | | | | 0 | | | | | 0 | 1,811 | 01/01/2041. |
| 786134 VB 9 | SACRAMENTO CNTY CALIF SANTN DIST FING AU | | 06/06/2019. | Stifel Nicolaus & Co. | | 101,232 | 100,000 | 100,000 | 100,000 | | | | 0 | | 100,000 | | 1,232 | 1,232 | 1,475 | 12/01/2021. |
| 837147 6A 0 | SOUTH CAROLINA ST PUB SVC AUTH REV | | 12/04/2019. | VARIOUS | | 2,172,355 | 1,840,000 | 1,860,590 | 1,911,981 | | (805) | | (805) | | 1,852,800 | | 319,555 | 319,555 | 146,781 | 01/01/2029. |
| 91412F 7X 9 | THE REGENTS OF THE UNIVERSITY OF CALIFOR | | 05/15/2019. | Call @ 100.00 | | 625,000 | 625,000 | 633,306 | 625,474 | | (474) | | (474) | | 625,000 | | | 0 | 19,594 | 05/15/2031. |
| 91417K ND 9 | UNIVERSITY COLO ENTERPRISE SYS REV | | 06/01/2019. | Call @ 100.00 | | 1,900,000 | 1,900,000 | 1,900,000 | 1,900,000 | | | | 0 | | 1,900,000 | | | 0 | 59,508 | 06/01/2036. |
| 914440 KJ 0 | UNIVERSITY MASS BLDG AUTH PROJ REV | | 04/02/2019. | Call @ 100.00 | | 1,330,000 | 1,330,000 | 1,330,000 | 1,330,000 | | | | 0 | | 1,330,000 | | | 0 | 40,577 | 05/01/2029. |
| 91739R BA 4 | UTAH COUNTY UTAH TRANSN SALES TAX REV | | 12/01/2019. | Call @ 100.00 | | 2,300,000 | 2,300,000 | 2,300,000 | 2,300,000 | | | | 0 | | 2,300,000 | | | 0 | 149,730 | 12/01/2034. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 92812U Q4 3 | VIRGINIA ST HSG DEV AUTH COMWLTH MTG | .. | 12/25/2019. | VARIOUS | | 41,527 | 41,527 | 41,527 | 41,527 | | | | 0 | | 41,527 | | | 0 | 1,267 | 10/25/2037. |
| 92818M D4 9 | VIRGINIA ST RES AUTH CLEAN WTR REV | .. | 12/02/2019. | VARIOUS | | 255,000 | 255,000 | 255,000 | 255,000 | | | | 0 | | 255,000 | | | 0 | 8,469 | 11/01/2023. |
| 92818M D5 6 | VIRGINIA ST RES AUTH CLEAN WTR REV | .. | 12/02/2019. | VARIOUS | | 630,000 | 630,000 | 630,000 | 630,000 | | | | 0 | | 630,000 | | | 0 | 22,058 | 11/01/2024. |
| 940093 Z4 2 | WASHINGTON ST UNIV REVS | .. | 10/01/2019. | Call @ 100.00 | | 1,750,000 | 1,750,000 | 1,754,586 | 1,750,621 | | (621) | | (621) | | 1,750,000 | | | 0 | 110,495 | 10/01/2029. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 94,430,080 | 94,172,372 | 94,407,549 | 89,837,969 | 0 | (37,906) | 0 | (37,906) | 0 | 93,823,931 | 0 | 606,149 | 606,149 | 2,132,304 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 00164V AD 5 | AMC NETWORKS INC | .. | 09/09/2019. | Citigroup (SSB) | | 464,076 | 450,000 | 439,871 | 440,874 | | 1,061 | | 1,061 | | 441,935 | | 22,141 | 22,141 | 21,250 | 04/01/2024. |
| 00164V AE 3 | AMC NETWORKS INC | .. | 09/25/2019. | PERSHING DIV OF DLJ SEC LNDING | | 51,655 | 50,000 | 51,578 | | | (9) | | (9) | | 51,569 | | 86 | 86 | 369 | 08/01/2025. |
| 019736 AD 9 | ALLISON TRANSMISSION INC | .. | 09/10/2019. | CREDIT SUISSE SECURITIES (USA) | | 460,800 | 450,000 | 446,198 | 446,555 | | 365 | | 365 | | 446,920 | | 13,880 | 13,880 | 21,313 | 10/01/2024. |
| 019736 AE 7 | ALLISON TRANSMISSION INC | .. | 09/25/2019. | Citigroup (SSB) | | 51,490 | 50,000 | 51,625 | | | (5) | | (5) | | 51,620 | | (130) | (130) | 1,161 | 10/01/2027. |
| 02005N BF 6 | ALLY FINANCIAL INC | .. | 05/17/2019. | VARIOUS | | 483,563 | 450,000 | 465,885 | 464,719 | | (700) | | (700) | | 464,019 | | 19,544 | 19,544 | 12,961 | 11/20/2025. |
| 030981 AK 0 | AMERIGAS PARTNERS LP | .. | 09/25/2019. | TORONTO DOMINION SECS USA INC | | 53,760 | 50,000 | 49,125 | 49,193 | | 79 | | 79 | | 49,272 | | 4,488 | 4,488 | 2,345 | 05/20/2025. |
| 03674X AJ 5 | ANTERO RESOURCES CORP | .. | 10/29/2019. | VARIOUS | | 308,813 | 450,000 | 434,250 | 434,334 | | 1,813 | | 1,813 | | 436,147 | | (127,334) | (127,334) | 26,014 | 03/01/2025. |
| 04248N AA 1 | ARMYHW 051 1A - ABS | .. | 12/15/2019. | Paydown | | 17,254 | 17,254 | 17,254 | 17,254 | | | | 0 | | 17,254 | | | 0 | 2,178 | 06/15/2050. |
| 045054 AD 5 | ASHTEAD CAPITAL INC | C | 04/01/2019. | WELLS FARGO SECURITIES LLC | | 442,125 | 450,000 | 426,794 | 428,603 | | 694 | | 694 | | 429,297 | | 12,828 | 12,828 | 11,756 | 08/15/2025. |
| 05588U AA 0 | HGVGI 19A A - ABS | .. | 12/26/2019. | Paydown | | 68,965 | 68,965 | 68,947 | | | 18 | | 18 | | 68,965 | | (0) | (0) | 837 | 09/26/2033. |
| 058498 AV 8 | BALL CORP | .. | 09/06/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 497,043 | 450,000 | 450,536 | 450,529 | | (42) | | (42) | | 450,487 | | 46,556 | 46,556 | 21,633 | 03/15/2026. |
| 075887 AX 7 | BECTON DICKINSON AND CO | .. | 06/05/2019. | Not Available | | 1,070,930 | 1,000,000 | 1,245,570 | 1,210,790 | | (2,737) | | (2,737) | | 1,208,053 | | (137,123) | (137,123) | 58,194 | 11/12/2040. |
| 08161C AE 1 | BMARK 18B2 A5 - CMBS | .. | 06/06/2019. | JP MORGAN SECURITIES LLC | | 5,352,734 | 5,000,000 | 5,149,975 | 5,138,289 | | (6,237) | | (6,237) | | 5,132,052 | | 220,682 | 220,682 | 101,900 | 02/17/2051. |
| 08576P AA 9 | BERRY GLOBAL INC | .. | 09/25/2019. | PERSHING DIV OF DLJ SEC LNDING | | 24,695 | 25,000 | 23,641 | 23,737 | | 110 | | 110 | | 23,847 | | 848 | 848 | 1,256 | 02/15/2026. |
| 118230 AJ 0 | BUCKEYE PARTNERS LP | .. | 05/21/2019. | Stifel Nicolaus & Co | | 507,500 | 500,000 | 524,140 | 505,708 | | (1,175) | | (1,175) | | 504,533 | | 2,967 | 2,967 | 19,771 | 02/01/2021. |
| 12189P AF 9 | BNSF RAILWAY CO PASS THROUGH TRUST - ABS | .. | 08/01/2019. | Paydown | | 54,493 | 54,493 | 65,376 | 57,510 | | (3,017) | | (3,017) | | 54,493 | | | 0 | 13,895 | 01/02/2021. |
| 1248EP BG 7 | CCO HOLDINGS LLC | .. | 09/09/2019. | RBC CAPITAL MARKETS | | 233,955 | 225,000 | 221,963 | 222,047 | | 275 | | 275 | | 222,322 | | 11,633 | 11,633 | 10,414 | 05/01/2025. |
| 131347 CK 0 | CALPINE CORP | .. | 05/08/2019. | RBC CAPITAL MARKETS | | 447,188 | 450,000 | 435,875 | 436,821 | | 507 | | 507 | | 437,328 | | 9,860 | 9,860 | 10,434 | 06/01/2026. |
| 14310G AN 0 | CGMS 133R AAR - CDO | .. | 01/17/2019. | BARCLAYS CAPITAL INC | | 2,330,730 | 2,350,000 | 2,350,000 | 2,350,000 | | | | 0 | | 2,350,000 | | (19,270) | (19,270) | 23,014 | 10/15/2030. |
| 23918K AR 9 | DAVITA HEALTHCARE PARTNERS INC | .. | 12/18/2019. | VARIOUS | | 231,143 | 225,000 | 213,995 | 214,858 | | 1,283 | | 1,283 | | 216,141 | | 15,002 | 15,002 | 12,493 | 05/01/2025. |
| 25179M AK 9 | DEVON ENERGY CORP | .. | 07/26/2019. | VARIOUS | | 467,416 | 450,000 | 477,792 | 457,440 | | (1,818) | | (1,818) | | 455,622 | | (5,622) | (5,622) | 36,016 | 07/15/2021. |
| 25277L AA 4 | DIAMOND SPORTS GROUP LLC | .. | 09/25/2019. | Citigroup (SSB) | | 51,858 | 50,000 | 51,313 | | | (24) | | (24) | | 51,289 | | 569 | 569 | 411 | 08/15/2026. |
| 26442E AA 8 | DUKE ENERGY OHIO INC | .. | 04/01/2019. | Maturity @ 100.00 | | 1,000,000 | 1,000,000 | 999,600 | 999,987 | | 13 | | 13 | | 1,000,000 | | | 0 | 27,250 | 04/01/2019. |
| 26875P AD 3 | EOG RESOURCES INC | .. | 06/01/2019. | Maturity @ 100.00 | | 1,000,000 | 1,000,000 | 998,160 | 999,903 | | 97 | | 97 | | 1,000,000 | | | 0 | 28,125 | 06/01/2019. |
| 284157 AA 2 | EHGVT 14A A - ABS | .. | 12/25/2019. | Paydown | | 56,751 | 56,751 | 56,750 | 56,750 | | 1 | | 1 | | 56,751 | | | 0 | 1,756 | 02/25/2027. |
| 29273V AD 2 | ENERGY TRANSFER EQUITY LP | .. | 03/25/2019. | VARIOUS | | 465,013 | 450,000 | 465,750 | 465,666 | | (653) | | (653) | | 465,013 | | | 0 | 18,359 | 01/15/2024. |
| 30251G AW 7 | FMG RESOURCES (AUGUST 2006) PTY LTD | C | 09/25/2019. | PERSHING DIV OF DLJ SEC LNDING | | 52,111 | 50,000 | 51,625 | 51,369 | | (178) | | (178) | | 51,192 | | 919 | 919 | 2,221 | 05/15/2024. |
| 350910 AN 5 | FTST 064TS A - CMBS | .. | 12/11/2019. | Paydown | | 45,983 | 45,983 | 47,231 | 46,217 | | (235) | | (235) | | 45,983 | | | 0 | 1,744 | 12/13/2028. |
| 35671D CC 7 | FREEPORT-MCMORAN INC | .. | 09/25/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 50,297 | 50,000 | 50,000 | | | | | 0 | | 50,000 | | 297 | 297 | 292 | 09/01/2027. |
| 36164Q NA 2 | GE CAPITAL INTERNATIONAL FUNDING CO | .. | 07/17/2019. | WELLS FARGO SECURITIES LLC | | 2,900,037 | 2,964,000 | 2,963,881 | 2,964,103 | | (2) | | (2) | | 2,964,100 | | (64,064) | (64,064) | 88,755 | 11/15/2035. |
| 361841 AJ 8 | GLP CAPITAL LP | .. | 06/25/2019. | Citigroup (SSB) | | 483,678 | 450,000 | 450,000 | 450,000 | | | | 0 | | 450,000 | | 33,678 | 33,678 | 13,519 | 06/01/2025. |
| 369604 BH 5 | GENERAL ELECTRIC CO | .. | 07/17/2019. | WELLS FARGO SECURITIES LLC | | 1,448,970 | 1,500,000 | 1,674,630 | 1,668,737 | | (2,206) | | (2,206) | | 1,666,531 | | (217,561) | (217,561) | 57,750 | 03/11/2044. |
| 382550 BG 5 | GOODYEAR TIRE & RUBBER CO | .. | 09/25/2019. | PERSHING DIV OF DLJ SEC LNDING | | 48,994 | 50,000 | 46,430 | 46,641 | | 239 | | 239 | | 46,880 | | 2,114 | 2,114 | 2,519 | 03/15/2027. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 404119 BW 8 | HCA INC. | | 09/25/2019 | JP MORGAN SECURITIES LLC | | 56,885 | 50,000 | 50,000 | | | | | 0 | | 50,000 | | 6,885 | 6,885 | 1,934 | 02/01/2029 |
| 404121 AH 8 | HCA INC. | | 01/18/2019 | Citigroup (SSB) | | 454,671 | 450,000 | 450,519 | 450,503 | | (3) | | (3) | | 450,500 | | 4,171 | 4,171 | 10,078 | 09/01/2026 |
| 421924 BT 7 | HEALTHSOUTH CORP | | 11/07/2019 | VARIOUS | | 235,970 | 225,000 | 231,143 | 230,702 | | (615) | | (615) | | 230,087 | | 5,883 | 5,883 | 14,806 | 09/15/2025 |
| 432833 AD 3 | HILTON DOMESTIC OPERATING COMPANY INC | | 06/13/2019 | RBC CAPITAL MARKETS | | 464,063 | 450,000 | 443,250 | 443,280 | | 377 | | 377 | | 443,656 | | 20,406 | 20,406 | 14,478 | 05/01/2026 |
| 432833 AE 1 | HILTON DOMESTIC OPERATING COMPANY INC | | 09/25/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 52,642 | 50,000 | 50,000 | | | | | 0 | | 50,000 | | 2,642 | 2,642 | 657 | 01/15/2030 |
| 43284B AA 0 | HGVT 18A A - ABS | | 12/25/2019 | Paydown | | 165,392 | 165,392 | 165,388 | 165,373 | | 19 | | 19 | | 165,392 | | 0 | 0 | 3,366 | 02/25/2032 |
| 451102 BQ 9 | ICAHN ENTERPRISES LP | | 06/26/2019 | PERSHING DIV OF DLJ SEC LNDING | | 460,260 | 450,000 | 452,745 | 452,595 | | (148) | | (148) | | 452,447 | | 7,813 | 7,813 | 15,380 | 12/15/2025 |
| 460599 AB 9 | INTERNATIONAL GAME TECHNOLOGY PLC | C | 03/28/2019 | SG AMERICAS SECURITIES, LLC | | 468,504 | 450,000 | 474,323 | 469,759 | | (1,763) | | (1,763) | | 467,996 | | 508 | 508 | 17,656 | 02/15/2022 |
| 46284V AC 5 | IRON MOUNTAIN INC | | 09/25/2019 | PERSHING DIV OF DLJ SEC LNDING | | 51,109 | 50,000 | 49,813 | | | 8 | | 8 | | 49,821 | | 1,288 | 1,288 | 1,300 | 09/15/2027 |
| 48250N AA 3 | KFC HOLDING CO | | 05/09/2019 | Jefferies | | 228,443 | 225,000 | 224,685 | 224,723 | | 16 | | 16 | | 224,739 | | 3,703 | 3,703 | 5,063 | 06/01/2024 |
| 501673 AA 5 | LAAF 1 AR - ABS | | 12/15/2019 | Paydown | | 46,603 | 46,603 | 46,603 | 46,603 | | | | 0 | | 46,603 | | (0) | (0) | 10,681 | 12/15/2026 |
| 513075 BH 3 | LAMAR MEDIA CORP | | 03/26/2019 | MORGAN STANLEY CO | | 461,295 | 450,000 | 462,910 | 462,122 | | (713) | | (713) | | 461,409 | | (114) | (114) | 16,998 | 01/15/2024 |
| 52523K AG 9 | LXS 0617 F41 - RMBS | | 12/01/2019 | Paydown | | 206,467 | 206,467 | 97,816 | 139,716 | | 66,860 | | 66,860 | | 206,467 | | | 0 | 6,758 | 11/25/2036 |
| 539830 AT 6 | LOCKHEED MARTIN CORP | | 11/15/2019 | Maturity @ 100.00 | | 150,000 | 150,000 | 155,673 | 150,669 | | (669) | | (669) | | 150,000 | | | 0 | 6,375 | 11/15/2019 |
| 552953 CF 6 | MGM RESORTS INTERNATIONAL | | 09/25/2019 | PERSHING DIV OF DLJ SEC LNDING | | 54,700 | 50,000 | 50,000 | | | | | 0 | | 50,000 | | 4,700 | 4,700 | 1,276 | 04/15/2027 |
| 55303X AC 9 | MGM GROWTH PROPERTIES OPERATING PARTNERS | | 09/09/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 247,221 | 225,000 | 229,973 | 229,474 | | (541) | | (541) | | 228,933 | | 18,288 | 18,288 | 10,898 | 05/01/2024 |
| 55342U AH 7 | MPT OPERATING PARTNERSHIP LP | | 09/25/2019 | PERSHING DIV OF DLJ SEC LNDING | | 52,606 | 50,000 | 51,875 | | | (40) | | (40) | | 51,835 | | 771 | 771 | 1,125 | 10/15/2027 |
| 55354G AD 2 | MSCI INC | | 07/19/2019 | PERSHING DIV OF DLJ SEC LNDING | | 466,880 | 450,000 | 448,853 | 448,958 | | 65 | | 65 | | 449,023 | | 17,857 | 17,857 | 20,900 | 08/01/2026 |
| 553894 AA 4 | MVWOT 161 A - ABS | | 12/01/2019 | VARIOUS | | 1,188,170 | 1,193,051 | 1,192,923 | 1,192,939 | | 38 | | 38 | | 1,192,977 | | (4,807) | (4,807) | 21,061 | 12/20/2033 |
| 585055 AW 6 | MEDTRONIC INC | C | 03/01/2019 | Adjustment | | 814,890 | 750,000 | 748,778 | 748,928 | | 5 | | 5 | | 748,933 | | 65,957 | 65,957 | 16,500 | 03/15/2042 |
| 585055 BC 9 | MEDTRONIC INC | C | 07/02/2019 | Not Available | | 309,360 | 300,000 | 299,418 | 299,676 | | 30 | | 30 | | 299,706 | | 9,654 | 9,654 | 17,972 | 03/15/2024 |
| 585055 BT 2 | MEDTRONIC INC | C | 07/02/2019 | Not Available | | 322,002 | 284,000 | 296,720 | 295,781 | | (275) | | (275) | | 295,507 | | 26,496 | 26,496 | 10,251 | 03/15/2035 |
| 626717 AJ 1 | MURPHY OIL CORP | | 06/07/2019 | UBS SECURITIES LLC | | 450,000 | 450,000 | 454,635 | 454,328 | | (243) | | (243) | | 454,085 | | (4,085) | (4,085) | 21,275 | 08/15/2025 |
| 62886E AS 7 | NCR CORP | | 08/09/2019 | PERSHING DIV OF DLJ SEC LNDING | | 231,685 | 225,000 | 233,483 | 232,106 | | (880) | | (880) | | 231,226 | | 458 | 458 | 9,483 | 12/15/2023 |
| 62886E AV 0 | NCR CORP | | 09/25/2019 | PERSHING DIV OF DLJ SEC LNDING | | 26,392 | 25,000 | 26,995 | | | (10) | | (10) | | 26,985 | | (593) | (593) | 153 | 09/01/2029 |
| 629377 CH 3 | NRG ENERGY INC | | 09/25/2019 | PERSHING DIV OF DLJ SEC LNDING | | 53,923 | 50,000 | 50,000 | | | | | 0 | | 50,000 | | 3,923 | 3,923 | 970 | 06/15/2029 |
| 62947Q AT 5 | NXP BV | C | 03/26/2019 | WELLS FARGO SECURITIES LLC | | 466,160 | 450,000 | 456,723 | 455,735 | | (368) | | (368) | | 455,368 | | 10,792 | 10,792 | 5,955 | 06/15/2022 |
| 64110L AL 0 | NETFLIX INC | | 09/10/2019 | JP MORGAN SECURITIES LLC | | 500,103 | 450,000 | 463,921 | 463,346 | | (1,293) | | (1,293) | | 462,054 | | 38,049 | 38,049 | 24,014 | 02/15/2025 |
| 64110L AS 5 | NETFLIX INC | | 09/25/2019 | MORGAN STANLEY CO | | 50,735 | 50,000 | 52,898 | | | (11) | | (11) | | 52,887 | | (2,152) | (2,152) | 1,097 | 04/15/2028 |
| 651290 AQ 1 | NEWFIELD EXPLORATION CO | | 03/26/2019 | MIZUHO SECURITIES USA/FIXED INCOME | | 490,640 | 450,000 | 477,946 | 475,335 | | (978) | | (978) | | 474,358 | | 16,282 | 16,282 | 18,773 | 07/01/2024 |
| 65342Q AK 8 | NEXTERA ENERGY OPERATING PARTNERS LP | | 09/25/2019 | PERSHING DIV OF DLJ SEC LNDING | | 51,643 | 50,000 | 50,000 | | | | | 0 | | 50,000 | | 1,643 | 1,643 | 531 | 07/15/2024 |
| 654902 AE 5 | NOKIA OYJ | C | 06/26/2019 | GOLDMAN | | 460,688 | 450,000 | 418,050 | 419,915 | | 1,398 | | 1,398 | | 421,313 | | 39,374 | 39,374 | 10,719 | 06/12/2027 |
| 680665 AJ 5 | OLIN CORP | | 07/12/2019 | JP MORGAN SECURITIES LLC | | 449,438 | 450,000 | 444,330 | 444,675 | | 263 | | 263 | | 444,938 | | 4,500 | 4,500 | 19,283 | 09/15/2027 |
| 680665 AL 0 | OLIN CORP | | 09/25/2019 | PERSHING DIV OF DLJ SEC LNDING | | 52,299 | 50,000 | 50,000 | | | | | 0 | | 50,000 | | 2,299 | 2,299 | 555 | 08/01/2029 |
| 69073T AR 4 | OWENS-BROCKWAY GLASS CONTAINER INC. | | 09/25/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | | 26,675 | 25,000 | 25,720 | 25,642 | | (93) | | (93) | | 25,549 | | 1,126 | 1,126 | 1,640 | 08/15/2023 |
| 73316P CL 2 | POPLR 052 M2 - RMBS | | 10/01/2019 | Paydown | | | 31,588 | 14,936 | 16,298 | | 15,290 | | 15,290 | | 31,588 | | (31,588) | (31,588) | 872 | 04/25/2035 |
| 737446 AP 9 | POST HOLDINGS INC | | 09/25/2019 | HSBC SECURITIES | | 26,118 | 25,000 | 25,000 | | | | | 0 | | 25,000 | | 1,118 | 1,118 | 321 | 12/15/2029 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 742741 AA 9 | PROCTER & GAMBLE PROFIT SHARING TRUST AN | .. | 08/01/2019. | Paydown |  | 88,026 | 88,026 | 116,237 | 93,284 |  | (5,258) |  | (5,258) |  | 88,026 |  |  | 0 | 18,638 | 01/01/2021. |
| 797440 BF 0 | SAN DIEGO GAS & ELECTRIC CO | .. | 02/13/2019. | PERSHING DIV OF DLJ SEC LNDING |  | 1,481,704 | 1,400,000 | 1,421,994 | 1,416,014 |  | (78) |  | (78) |  | 1,415,936 |  | 65,768 | 65,768 | 18,725 | 05/15/2035. |
| 81727T AA 6 | SENSATA TECHNOLOGIES UK FINANCING CO PLC | C | 11/01/2019. | VARIOUS |  | 479,217 | 450,000 | 459,563 | 459,537 |  | (839) |  | (839) |  | 458,698 |  | 20,519 | 20,519 | 32,726 | 02/15/2026. |
| 82652D AA 8 | SRFC 142 A - ABS | .. | 04/01/2019. | Paydown |  | 53,153 | 53,153 | 53,145 | 53,148 |  | 5 |  | 5 |  | 53,153 |  |  | 0 | 91 | 06/20/2031. |
| 82652K AA 2 | SRFC 171 A - ABS | .. | 12/20/2019. | Paydown |  | 122,168 | 122,168 | 122,160 | 122,160 |  | 8 |  | 8 |  | 122,168 |  |  | 0 | 2,783 | 03/20/2034. |
| 82652N AA 6 | SRFC 193 A - ABS | .. | 12/20/2019. | Paydown |  | 68,553 | 68,553 | 68,551 |  |  | 1 |  | 1 |  | 68,553 |  |  | 0 | 180 | 08/20/2036. |
| 82967N BA 5 | SIRIUS XM RADIO INC | .. | 09/25/2019. | JP MORGAN SECURITIES LLC |  | 51,779 | 50,000 | 50,000 |  |  |  |  | 0 |  | 50,000 |  | 1,779 | 1,779 | 1,639 | 08/01/2027. |
| 85172F AN 9 | SPRINGLEAF FINANCE CORP | .. | 05/07/2019. | MORGAN STANLEY CO |  | 237,938 | 225,000 | 226,125 | 226,084 |  | (41) |  | (41) |  | 226,043 |  | 11,894 | 11,894 | 10,420 | 03/15/2026. |
| 85172N AA 0 | SLFT 16A A - ABS | .. | 12/15/2019. | Paydown |  | 766,242 | 766,242 | 767,683 | 766,631 |  | (389) |  | (389) |  | 766,242 |  |  | 0 | 11,037 | 11/15/2029. |
| 85572V AA 8 | STARR 192 A - ABS | C | 12/15/2019. | Paydown |  | 12,000 | 12,000 | 12,000 |  |  | 0 |  | 0 |  | 12,000 |  |  | 0 | 14 | 11/15/2044. |
| 858119 BH 2 | STEEL DYNAMICS INC | .. | 08/02/2019. | CANTOR FITZGERALD + CO |  | 451,125 | 450,000 | 429,323 | 430,926 |  | 1,450 |  | 1,450 |  | 432,376 |  | 18,749 | 18,749 | 16,552 | 09/15/2025. |
| 87264A AN 5 | T-MOBILE USA INC | C | 03/26/2019. | UBS SECURITIES LLC |  | 468,590 | 450,000 | 472,343 | 468,414 |  | (1,435) |  | (1,435) |  | 466,979 |  | 1,611 | 1,611 | 16,495 | 03/01/2025. |
| 87612B BJ 0 | TARGA RESOURCES PARTNERS LP | .. | 09/25/2019. | BANC OF AMERICA/FIXED INCOME |  | 53,235 | 50,000 | 53,250 |  |  | (26) |  | (26) |  | 53,224 |  | 11 | 11 | 1,322 | 04/15/2026. |
| 88576N AB 4 | HENDR 061 A2 - ABS | .. | 12/15/2019. | Paydown |  | 156,439 | 156,439 | 155,448 | 157,168 |  | (729) |  | (729) |  | 156,439 |  |  | 0 | 6,996 | 03/15/2047. |
| 88947E AT 7 | TOLL BROTHERS FINANCE CORP | .. | 09/05/2019. | Citigroup (SSB) |  | 469,125 | 450,000 | 417,285 | 419,050 |  | 1,859 |  | 1,859 |  | 420,909 |  | 48,216 | 48,216 | 20,880 | 02/15/2028. |
| 89178B AA 2 | TPMT 194 A1 - RMBS | .. | 12/01/2019. | Paydown |  | 73,666 | 73,666 | 74,380 |  |  | (714) |  | (714) |  | 73,666 |  | 0 | 0 | 250 | 10/27/2059. |
| 89837L AA 3 | TRUSTEES OF PRINCETON UNIVERSITY | .. | 04/01/2019. | VARIOUS |  | 500,000 | 500,000 | 498,100 | 499,961 |  | 39 |  | 39 |  | 500,000 |  |  | 0 | 12,375 | 03/01/2019. |
| 907818 DT 2 | UNION PACIFIC CORP | .. | 10/28/2019. | Citigroup (SSB) |  | 1,813,680 | 1,500,000 | 1,730,940 | 1,717,435 |  | (4,453) |  | (4,453) |  | 1,712,982 |  | 100,698 | 100,698 | 89,992 | 02/01/2044. |
| 911312 AK 2 | UNITED PARCEL SERVICE INC | .. | 04/01/2019. | Maturity @ 100.00 |  | 1,000,000 | 1,000,000 | 1,001,460 | 1,000,046 |  | (46) |  | (46) |  | 1,000,000 |  |  | 0 | 25,625 | 04/01/2019. |
| 911365 BG 8 | UNITED RENTALS (NORTH AMERICA) INC | .. | 09/25/2019. | PERSHING DIV OF DLJ SEC LNDING |  | 51,985 | 50,000 | 51,125 |  |  | (26) |  | (26) |  | 51,099 |  | 886 | 886 | 1,706 | 01/15/2028. |
| 911365 BK 9 | UNITED RENTALS (NORTH AMERICA) INC | .. | 06/26/2019. | RBC CAPITAL MARKETS |  | 487,125 | 450,000 | 450,000 | 450,000 |  |  |  | 0 |  | 450,000 |  | 37,125 | 37,125 | 19,338 | 12/15/2026. |
| 92047W AB 7 | VALVOLINE INC | .. | 05/09/2019. | PERSHING DIV OF DLJ SEC LNDING |  | 433,800 | 450,000 | 433,404 | 434,702 |  | 716 |  | 716 |  | 435,418 |  | (1,618) | (1,618) | 14,656 | 08/15/2025. |
| 92343E AH 5 | VERISIGN INC | .. | 09/10/2019. | BANC OF AMERICA/FIXED INCOME |  | 495,563 | 450,000 | 460,823 | 459,915 |  | (1,005) |  | (1,005) |  | 458,910 |  | 36,653 | 36,653 | 22,378 | 04/01/2025. |
| 92348P AC 6 | VZOT 172 C - ABS | .. | 11/19/2019. | WELLS FARGO SECURITIES LLC |  | 2,503,906 | 2,500,000 | 2,499,751 | 2,499,876 |  | 60 |  | 60 |  | 2,499,936 |  | 3,971 | 3,971 | 54,707 | 12/20/2021. |
| 92890P AH 7 | WFRBS 13C14 B - CMBS | .. | 04/01/2019. | Adjustment |  |  |  |  |  |  |  |  | 0 |  |  |  |  | 0 | 3,201 | 06/15/2046. |
| 958102 AM 7 | WESTERN DIGITAL CORP | .. | 09/25/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. |  | 51,521 | 50,000 | 47,985 |  |  | 125 |  | 125 |  | 48,110 |  | 3,411 | 3,411 | 1,465 | 02/15/2026. |
| 983130 AV 7 | WYNN LAS VEGAS LLC | .. | 09/19/2019. | BANC OF AMERICA/FIXED INCOME |  | 299,250 | 285,000 | 302,100 |  |  | (113) |  | (113) |  | 301,987 |  | (2,737) | (2,737) | 958 | 03/01/2025. |
| 983793 AD 2 | XPO LOGISTICS INC | .. | 04/01/2019. | VARIOUS |  | 149,555 | 147,000 | 152,082 | 151,124 |  | (281) |  | (281) |  | 150,842 |  | (1,287) | (1,287) | 2,734 | 06/15/2022. |
| 98389B AM 2 | XCEL ENERGY INC | .. | 12/23/2019. | Call @ 100.00 |  | 435,000 | 435,000 | 447,197 | 436,511 |  | (1,511) |  | (1,511) |  | 435,000 |  |  | 0 | 22,603 | 05/15/2020. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous |  |  |  |  | 44,772,987 | 43,516,795 | 44,358,249 | 42,799,804 | 0 | 50,562 | 0 | 50,562 | 0 | 44,289,691 | 0 | 465,880 | 465,880 | 1,423,543 | XXX |
| 8399997. | Total - Bonds - Part 4 |  |  |  |  | 145,973,141 | 144,366,679 | 145,546,412 | 139,425,193 | 0 | 12,203 | 0 | 12,203 | 0 | 144,900,662 | 0 | 1,055,063 | 1,055,063 | 3,812,428 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 |  |  |  |  | 6,805,258 | 6,540,000 | 6,659,578 |  |  | (4,345) |  | (4,345) |  | 6,655,233 |  | 150,025 | 150,025 | 155,391 | XXX |
| 8399999. | Total - Bonds |  |  |  |  | 152,778,398 | 150,906,679 | 152,205,990 | 139,425,193 | 0 | 7,858 | 0 | 7,858 | 0 | 151,555,895 | 0 | 1,205,087 | 1,205,087 | 3,967,819 | XXX |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded** |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 001055 10 2 | AFLAC ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 230.000 | 11,256 | XXX | 5,563 | 10,479 | (4,916) |  |  | (4,916) |  | 5,563 |  | 5,693 | 5,693 | 62 | XXX |
| 00130H 10 5 | AES ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 258.000 | 4,665 | XXX | 2,453 | 3,731 | (1,277) |  |  | (1,277) |  | 2,453 |  | 2,211 | 2,211 | 35 | XXX |
| 00206R 10 2 | AT&T ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,170.000 | 69,460 | XXX | 50,184 | 61,932 | (11,748) |  |  | (11,748) |  | 50,184 |  | 19,276 | 19,276 | 2,213 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 002824 10 0 | ABBOTT LABORATORIES ORD | | 05/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 6,007.998 | 465,550 | XXX | 223,575 | 434,559 | (210,984) | | | (210,984) | | 223,575 | | 241,975 | 241,975 | 3,845 | XXX |
| 00287Y 10 9 | ABBVIE ORD | | 05/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 489.000 | 39,618 | XXX | 10,460 | 45,081 | (34,621) | | | (34,621) | | 10,460 | | 29,158 | 29,158 | 1,046 | XXX |
| 003654 10 0 | ABIOMED ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 8.000 | 2,178 | XXX | 3,328 | 2,600 | 728 | | | 728 | | 3,328 | | (1,150) | (1,150) | | XXX |
| 00507V 10 9 | ACTIVISION BLIZZARD ORD | | 05/09/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 295.000 | 13,493 | XXX | 13,679 | 13,738 | (59) | | | (59) | | 13,679 | | (186) | (186) | 109 | XXX |
| 00724F 10 1 | ADOBE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 174.000 | 47,364 | XXX | 5,356 | 39,366 | (34,010) | | | (34,010) | | 5,356 | | 42,008 | 42,008 | | XXX |
| 00751Y 10 6 | ADVANCE AUTO PARTS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 30.000 | 5,442 | XXX | 2,697 | 4,724 | (2,027) | | | (2,027) | | 2,697 | | 2,745 | 2,745 | 4 | XXX |
| 007903 10 7 | ADVANCED MICRO DEVICES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 325.000 | 8,879 | XXX | 4,170 | 6,000 | (1,830) | | | (1,830) | | 4,170 | | 4,709 | 4,709 | | XXX |
| 008252 10 8 | AFFILIATED MANAGERS GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2.000 | 222 | XXX | 289 | 195 | 94 | | | 94 | | 289 | | (67) | (67) | 1 | XXX |
| 00846U 10 1 | AGILENT TECHNOLOGIES ORD | | 04/24/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 8,843 | XXX | 2,656 | 7,421 | (4,765) | | | (4,765) | | 2,656 | | 6,187 | 6,187 | 36 | XXX |
| 009158 10 6 | AIR PRODUCTS AND CHEMICALS ORD | | 05/13/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 90.000 | 17,452 | XXX | 6,157 | 14,405 | (8,247) | | | (8,247) | | 6,157 | | 11,295 | 11,295 | 203 | XXX |
| 00971T 10 1 | AKAMAI TECHNOLOGIES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 57.000 | 4,368 | XXX | 994 | 3,482 | (2,487) | | | (2,487) | | 994 | | 3,374 | 3,374 | | XXX |
| 011659 10 9 | ALASKA AIR GROUP ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 13.000 | 781 | XXX | 802 | 791 | 11 | | | 11 | | 802 | | (21) | (21) | 5 | XXX |
| 012653 10 1 | ALBEMARLE ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 3,701 | XXX | 4,202 | 3,468 | 734 | | | 734 | | 4,202 | | (501) | (501) | 32 | XXX |
| 013872 10 6 | ALCOA ORD | | 04/01/2019. | Adjustment | | (0) | XXX | | | | | | 0 | | | | (0) | (0) | | XXX |
| 015271 10 9 | ALEXANDRIA REAL ESTATE EQ REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 41.000 | 5,890 | XXX | 4,831 | 4,725 | 106 | | | 106 | | 4,831 | | 1,059 | 1,059 | 80 | XXX |
| 015351 10 9 | ALEXION PHARMACEUTICALS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 88.000 | 12,098 | XXX | 10,772 | 8,568 | 2,204 | | | 2,204 | | 10,772 | | 1,326 | 1,326 | | XXX |
| 016255 10 1 | ALIGN TECHNOLOGY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 30.000 | 8,776 | XXX | 5,257 | 6,283 | (1,026) | | | (1,026) | | 5,257 | | 3,519 | 3,519 | | XXX |
| 018581 10 8 | ALLIANCE DATA SYSTEMS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 1,640 | XXX | 2,038 | 1,501 | 537 | | | 537 | | 2,038 | | (398) | (398) | 6 | XXX |
| 020002 10 1 | ALLSTATE ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 130.000 | 12,530 | XXX | 3,905 | 10,742 | (6,837) | | | (6,837) | | 3,905 | | 8,625 | 8,625 | 125 | XXX |
| 02079K 10 7 | ALPHABET CL C ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100.000 | 122,106 | XXX | 26,058 | 103,561 | (77,502) | | | (77,502) | | 26,058 | | 96,048 | 96,048 | | XXX |
| 02079K 30 5 | ALPHABET CL A ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 325.000 | 398,611 | XXX | 150,676 | 339,612 | (188,936) | | | (188,936) | | 150,676 | | 247,935 | 247,935 | | XXX |
| 02209S 10 3 | ALTRIA GROUP ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 707.000 | 40,249 | XXX | 19,383 | 34,919 | (15,536) | | | (15,536) | | 19,383 | | 20,866 | 20,866 | 1,131 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 023135 10 6 | AMAZON COM ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 136.000 | 250,896 | XXX | 19,078 | 204,268 | (185,190) | | | (185,190) | | 19,078 | | 231,818 | 231,818 | | XXX |
| 023608 10 2 | AMEREN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 74.000 | 5,329 | XXX | 3,797 | 4,827 | (1,030) | | | (1,030) | | 3,797 | | 1,533 | 1,533 | 35 | XXX |
| 02376R 10 2 | AMERICAN AIRLINES GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 68.000 | 2,294 | XXX | 2,445 | 2,183 | 262 | | | 262 | | 2,445 | | (151) | (151) | 7 | XXX |
| 025537 10 1 | AMERICAN ELECTRIC POWER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 200.000 | 16,850 | XXX | 5,052 | 14,948 | (9,896) | | | (9,896) | | 5,052 | | 11,798 | 11,798 | 134 | XXX |
| 025816 10 9 | AMERICAN EXPRESS ORD | | 05/10/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 265.000 | 29,288 | XXX | 5,490 | 25,260 | (19,770) | | | (19,770) | | 5,490 | | 23,798 | 23,798 | 207 | XXX |
| 026874 78 4 | AMERICAN INTERNATIONAL GROUP ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 396.000 | 18,132 | XXX | 12,513 | 15,606 | (3,093) | | | (3,093) | | 12,513 | | 5,619 | 5,619 | 127 | XXX |
| 03027X 10 0 | AMERICAN TOWER REIT | | 04/26/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 170.000 | 33,333 | XXX | 7,482 | 26,892 | (19,411) | | | (19,411) | | 7,482 | | 25,851 | 25,851 | 296 | XXX |
| 030420 10 3 | AMERICAN WATER WORKS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 34.000 | 3,534 | XXX | 2,326 | 3,086 | (760) | | | (760) | | 2,326 | | 1,208 | 1,208 | 15 | XXX |
| 03073E 10 5 | AMERISOURCEBERGEN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 56.000 | 4,262 | XXX | 1,351 | 4,166 | (2,815) | | | (2,815) | | 1,351 | | 2,910 | 2,910 | 22 | XXX |
| 03076C 10 6 | AMERIPRISE FINANCE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 7,063 | XXX | 1,168 | 5,219 | (4,051) | | | (4,051) | | 1,168 | | 5,895 | 5,895 | 45 | XXX |
| 031100 10 0 | AMETEK ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 5,136 | XXX | 2,728 | 4,062 | (1,334) | | | (1,334) | | 2,728 | | 2,408 | 2,408 | 8 | XXX |
| 031162 10 0 | AMGEN ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 243.000 | 46,458 | XXX | 13,513 | 47,305 | (33,792) | | | (33,792) | | 13,513 | | 32,945 | 32,945 | 352 | XXX |
| 032095 10 1 | AMPHENOL CL A ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 119.000 | 12,361 | XXX | 2,903 | 9,641 | (6,738) | | | (6,738) | | 2,903 | | 9,458 | 9,458 | 55 | XXX |
| 032511 10 7 | ANADARKO PETROLEUM ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 220.000 | 13,695 | XXX | 9,283 | 9,645 | (362) | | | (362) | | 9,283 | | 4,412 | 4,412 | 66 | XXX |
| 032654 10 5 | ANALOG DEVICES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 138.000 | 15,584 | XXX | 3,792 | 11,845 | (8,053) | | | (8,053) | | 3,792 | | 11,792 | 11,792 | 75 | XXX |
| 036752 10 3 | ANTHEM ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 85.000 | 22,343 | XXX | 4,228 | 22,324 | (18,096) | | | (18,096) | | 4,228 | | 18,115 | 18,115 | 68 | XXX |
| 037411 10 5 | APACHE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 129.000 | 4,636 | XXX | 4,862 | 3,386 | 1,476 | | | 1,476 | | 4,862 | | (226) | (226) | 32 | XXX |
| 03748R 75 4 | APARTMENT INVST MGT CL A REIT ORD | | 04/15/2019. | VARIOUS | 80.490 | 4,095 | XXX | 835 | 3,642 | (2,807) | | | (2,807) | | 835 | | 3,260 | 3,260 | 162 | XXX |
| 037833 10 0 | APPLE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,390.000 | 476,126 | XXX | 83,676 | 376,999 | (293,323) | | | (293,323) | | 83,676 | | 392,450 | 392,450 | 1,745 | XXX |
| 038222 10 5 | APPLIED MATERIAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 418.000 | 17,848 | XXX | 4,560 | 13,685 | (9,125) | | | (9,125) | | 4,560 | | 13,288 | 13,288 | 84 | XXX |
| 039483 10 2 | ARCHER DANIELS MIDLAND ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 220.000 | 9,532 | XXX | 9,359 | 9,013 | 345 | | | 345 | | 9,359 | | 174 | 174 | 77 | XXX |
| 03965L 10 0 | ARCONIC ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 172.000 | 3,533 | XXX | 2,935 | 2,900 | 36 | | | 36 | | 2,935 | | 597 | 597 | 10 | XXX |

# SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease) | 12 Current Year's (Amortization) / Accretion | 13 Current Year's Other-Than-Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Book/Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest / Stock Dividends Received During Year | 21 Stated Contractual Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 052769 10 6 | AUTODESK ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 69.000 | 11,920 | XXX | 3,849 | 8,874 | (5,025) | | | (5,025) | | 3,849 | | 8,071 | 8,071 | | XXX |
| 053015 10 3 | AUTOMATIC DATA PROCESSING ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 134.000 | 21,931 | XXX | 4,402 | 17,570 | (13,168) | | | (13,168) | | 4,402 | | 17,529 | 17,529 | 212 | XXX |
| 053332 10 2 | AUTOZONE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 7,452 | XXX | 2,630 | 5,868 | (3,238) | | | (3,238) | | 2,630 | | 4,822 | 4,822 | | XXX |
| 053484 10 1 | AVALONBAY COMMUNITIES REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 55.000 | 11,226 | XXX | 3,664 | 9,573 | (5,909) | | | (5,909) | | 3,664 | | 7,562 | 7,562 | 164 | XXX |
| 054937 10 7 | BB AND T ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 285.000 | 13,845 | XXX | 8,360 | 12,346 | (3,986) | | | (3,986) | | 8,360 | | 5,485 | 5,485 | 115 | XXX |
| 05722G 10 0 | BAKER HUGHES CL A ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 146.000 | 3,787 | XXX | 4,438 | 3,139 | 1,299 | | | 1,299 | | 4,438 | | (651) | (651) | 26 | XXX |
| 058498 10 6 | BALL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 74.000 | 4,316 | XXX | 2,677 | 3,403 | (726) | | | (726) | | 2,677 | | 1,639 | 1,639 | 7 | XXX |
| 060505 10 4 | BANK OF AMERICA ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,892.000 | 86,267 | XXX | 27,356 | 71,259 | (43,903) | | | (43,903) | | 27,356 | | 58,911 | 58,911 | 434 | XXX |
| 064058 10 0 | BANK OF NEW YORK MELLON ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 242.000 | 12,727 | XXX | 6,593 | 11,391 | (4,798) | | | (4,798) | | 6,593 | | 6,133 | 6,133 | 68 | XXX |
| 071813 10 9 | BAXTER INTERNATIONAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 159.000 | 12,656 | XXX | 3,559 | 10,465 | (6,906) | | | (6,906) | | 3,559 | | 9,097 | 9,097 | 60 | XXX |
| 075887 10 9 | BECTON DICKINSON ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 81.000 | 19,941 | XXX | 6,496 | 18,251 | (11,755) | | | (11,755) | | 6,496 | | 13,445 | 13,445 | 62 | XXX |
| 084670 70 2 | BERKSHIRE HATHWAY CL B ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,809.000 | 379,394 | XXX | 277,355 | 369,362 | (92,007) | | | (92,007) | | 277,355 | | 102,039 | 102,039 | | XXX |
| 086516 10 1 | BEST BUY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 118.000 | 8,641 | XXX | 3,815 | 6,249 | (2,434) | | | (2,434) | | 3,815 | | 4,826 | 4,826 | 59 | XXX |
| 09062X 10 3 | BIOGEN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 85.000 | 19,750 | XXX | 3,511 | 25,578 | (22,067) | | | (22,067) | | 3,511 | | 16,239 | 16,239 | | XXX |
| 09247X 10 1 | BLACKROCK ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 59.000 | 26,659 | XXX | 11,699 | 23,176 | (11,477) | | | (11,477) | | 11,699 | | 14,959 | 14,959 | 195 | XXX |
| 093671 10 5 | H&R BLOCK ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 80.000 | 2,084 | XXX | 953 | 2,030 | (1,077) | | | (1,077) | | 953 | | 1,131 | 1,131 | 40 | XXX |
| 097023 10 5 | BOEING ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 165.000 | 61,948 | XXX | 7,041 | 53,213 | (46,172) | | | (46,172) | | 7,041 | | 54,907 | 54,907 | 339 | XXX |
| 09857L 10 8 | BOOKING HOLDINGS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 18.000 | 33,231 | XXX | 3,756 | 31,004 | (27,247) | | | (27,247) | | 3,756 | | 29,475 | 29,475 | | XXX |
| 099724 10 6 | BORGWARNER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3,744.000 | 164,246 | XXX | 158,579 | 130,067 | 28,512 | | | 28,512 | | 158,579 | | 5,667 | 5,667 | 636 | XXX |
| 101121 10 1 | BOSTON PROPERTIES REIT ORD | | 04/30/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 61.000 | 8,359 | XXX | 7,422 | 6,866 | 556 | | | 556 | | 7,422 | | 937 | 937 | 116 | XXX |
| 101137 10 7 | BOSTON SCIENTIFIC ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 535.000 | 20,223 | XXX | 3,066 | 18,907 | (15,841) | | | (15,841) | | 3,066 | | 17,157 | 17,157 | | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 10922N 10 3 | BRIGHTHOUSE FINANCIAL ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,974.998 | 79,512 | XXX | 104,887 | 60,198 | 44,689 | | | 44,689 | | 104,887 | | (25,375) | (25,375) | | XXX |
| 110122 10 8 | BRISTOL MYERS SQUIBB ORD. | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 597.000 | 27,754 | XXX | 14,811 | 31,032 | (16,221) | | | (16,221) | | 14,811 | | 12,943 | 12,943 | 490 | XXX |
| 110448 10 7 | BRITISH AMERICAN TOBACCO ADR REP ORD. | C | 05/13/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 0.997 | 41 | XXX | 69 | 32 | 37 | | | 37 | | 69 | | (28) | (28) | 1 | XXX |
| 11135F 10 1 | BROADCOM ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 129.000 | 40,813 | XXX | 7,674 | 32,802 | (25,128) | | | (25,128) | | 7,674 | | 33,140 | 33,140 | 342 | XXX |
| 11282X 10 3 | BROOKFIELD PROPERTY REIT CL A ORD. | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 78.000 | 1,647 | XXX | 1,576 | 1,256 | 320 | | | 320 | | 1,576 | | 72 | 72 | 26 | XXX |
| 115637 20 9 | BROWN FORMAN CL B ORD. | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100.000 | 5,368 | XXX | 1,387 | 4,758 | (3,371) | | | (3,371) | | 1,387 | | 3,981 | 3,981 | 33 | XXX |
| 124857 20 2 | CBS CL B ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 175.000 | 9,056 | XXX | 1,433 | 7,651 | (6,218) | | | (6,218) | | 1,433 | | 7,623 | 7,623 | 63 | XXX |
| 12503M 10 8 | CBOE GLOBAL MARKETS ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 46.000 | 4,493 | XXX | 4,259 | 4,500 | (242) | | | (242) | | 4,259 | | 235 | 235 | 14 | XXX |
| 125269 10 0 | CF INDUSTRIES HOLDINGS ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 90.000 | 3,857 | XXX | 2,086 | 3,916 | (1,830) | | | (1,830) | | 2,086 | | 1,771 | 1,771 | 27 | XXX |
| 12541W 20 9 | CH ROBINSON WORLDWIDE ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 47.000 | 4,271 | XXX | 3,328 | 3,952 | (624) | | | (624) | | 3,328 | | 943 | 943 | 24 | XXX |
| 125523 10 0 | CIGNA ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 156.004 | 25,554 | XXX | 10,940 | 29,628 | (18,689) | | | (18,689) | | 10,940 | | 14,614 | 14,614 | 6 | XXX |
| 12572Q 10 5 | CME GROUP CL A ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 108.000 | 18,726 | XXX | 11,048 | 20,317 | (9,269) | | | (9,269) | | 11,048 | | 7,678 | 7,678 | 270 | XXX |
| 125896 10 0 | CMS ENERGY ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 130.000 | 7,132 | XXX | 1,539 | 6,455 | (4,915) | | | (4,915) | | 1,539 | | 5,592 | 5,592 | 50 | XXX |
| 126408 10 3 | CSX ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 218.000 | 16,537 | XXX | 5,797 | 13,544 | (7,747) | | | (7,747) | | 5,797 | | 10,740 | 10,740 | 52 | XXX |
| 126650 10 0 | CVS HEALTH ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3,240.000 | 175,637 | XXX | 238,288 | 212,285 | 26,003 | | | 26,003 | | 238,288 | | (62,651) | (62,651) | 1,620 | XXX |
| 127097 10 3 | CABOT OIL & GAS ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 153.000 | 4,184 | XXX | 2,126 | 3,420 | (1,293) | | | (1,293) | | 2,126 | | 2,058 | 2,058 | 11 | XXX |
| 127387 10 8 | CADENCE DESIGN SYSTEMS ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 114.000 | 7,416 | XXX | 4,905 | 4,957 | (51) | | | (51) | | 4,905 | | 2,510 | 2,510 | | XXX |
| 13057Q 20 6 | CALIFORNIA RESOURCES ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1.000 | 28 | XXX | 2 | 17 | (15) | | | (15) | | 2 | | 25 | 25 | | XXX |
| 134429 10 9 | CAMPBELL SOUP ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 78.000 | 3,107 | XXX | 3,126 | 2,573 | 553 | | | 553 | | 3,126 | | (20) | (20) | 55 | XXX |
| 14040H 10 5 | CAPITAL ONE FINANCIAL ORD. | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 157.000 | 13,638 | XXX | 6,081 | 11,868 | (5,786) | | | (5,786) | | 6,081 | | 7,557 | 7,557 | 63 | XXX |
| 14149Y 10 8 | CARDINAL HEALTH ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 126.000 | 5,931 | XXX | 6,689 | 5,620 | 1,070 | | | 1,070 | | 6,689 | | (759) | (759) | 120 | XXX |
| 143130 10 2 | CARMAX ORD. | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 68.000 | 5,101 | XXX | 2,283 | 4,266 | (1,982) | | | (1,982) | | 2,283 | | 2,818 | 2,818 | | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 143658 30 0 | CARNIVAL ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 130.000 | 6,985 | XXX | 4,556 | 6,409 | (1,853) | | | (1,853) | | 4,556 | | 2,429 | 2,429 | 65 | XXX |
| 149123 10 1 | CATERPILLAR ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 203.000 | 28,468 | XXX | 13,455 | 25,795 | (12,341) | | | (12,341) | | 13,455 | | 15,013 | 15,013 | 175 | XXX |
| 151020 10 4 | CELGENE ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 264.000 | 25,103 | XXX | 6,980 | 16,920 | (9,940) | | | (9,940) | | 6,980 | | 18,123 | 18,123 | | XXX |
| 15135B 10 1 | CENTENE ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 114.000 | 6,066 | XXX | 3,901 | 6,572 | (2,671) | | | (2,671) | | 3,901 | | 2,165 | 2,165 | | XXX |
| 15189T 10 7 | CENTERPOINT ENERGY ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 190.000 | 5,793 | XXX | 3,418 | 5,364 | (1,946) | | | (1,946) | | 3,418 | | 2,375 | 2,375 | 55 | XXX |
| 156700 10 6 | CENTURYLINK ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 419.998 | 5,023 | XXX | 7,842 | 6,363 | 1,479 | | | 1,479 | | 7,842 | | (2,819) | (2,819) | 105 | XXX |
| 156782 10 4 | CERNER ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 120.000 | 7,614 | XXX | 3,982 | 6,293 | (2,311) | | | (2,311) | | 3,982 | | 3,632 | 3,632 | | XXX |
| 16119P 10 8 | CHARTER COMMUNICATIONS CL A ORD | .. | 04/17/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 451.000 | 161,153 | XXX | 88,354 | 128,521 | (40,167) | | | (40,167) | | 88,354 | | 72,798 | 72,798 | | XXX |
| 166764 10 0 | CHEVRON ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 685.000 | 82,287 | XXX | 41,743 | 74,521 | (32,779) | | | (32,779) | | 41,743 | | 40,545 | 40,545 | 815 | XXX |
| 169656 10 5 | CHIPOTLE MEXICAN GRILL ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 11.000 | 7,835 | XXX | 3,165 | 4,750 | (1,585) | | | (1,585) | | 3,165 | | 4,670 | 4,670 | | XXX |
| 171340 10 2 | CHURCH AND DWIGHT ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 95.000 | 7,007 | XXX | 4,372 | 6,247 | (1,875) | | | (1,875) | | 4,372 | | 2,635 | 2,635 | 22 | XXX |
| 171798 10 1 | CIMAREX ENERGY ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,739.000 | 120,997 | XXX | 190,518 | 107,209 | 83,309 | | | 83,309 | | 190,518 | | (69,521) | (69,521) | 313 | XXX |
| 172062 10 1 | CINCINNATI FINANCIAL ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 90.000 | 7,841 | XXX | 2,616 | 6,968 | (4,352) | | | (4,352) | | 2,616 | | 5,224 | 5,224 | 98 | XXX |
| 17275R 10 2 | CISCO SYSTEMS ORD | .. | 04/24/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,640.000 | 92,740 | XXX | 26,732 | 71,061 | (44,329) | | | (44,329) | | 26,732 | | 66,008 | 66,008 | 1,115 | XXX |
| 172908 10 5 | CINTAS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 10,411 | XXX | 2,271 | 8,400 | (6,129) | | | (6,129) | | 2,271 | | 8,140 | 8,140 | | XXX |
| 172967 42 4 | CITIGROUP ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 5,803.000 | 390,940 | XXX | 273,078 | 302,104 | (29,026) | | | (29,026) | | 273,078 | | 117,862 | 117,862 | 2,611 | XXX |
| 174610 10 5 | CITIZENS FINANCIAL GROUP ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 248.000 | 8,541 | XXX | 4,829 | 7,373 | (2,544) | | | (2,544) | | 4,829 | | 3,712 | 3,712 | 79 | XXX |
| 177376 10 0 | CITRIX SYSTEMS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 5,112 | XXX | 943 | 5,123 | (4,180) | | | (4,180) | | 943 | | 4,168 | 4,168 | 18 | XXX |
| 189054 10 9 | CLOROX ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 6,950 | XXX | 3,238 | 6,936 | (3,698) | | | (3,698) | | 3,238 | | 3,712 | 3,712 | 43 | XXX |
| 191216 10 0 | COCA-COLA ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,278.000 | 60,052 | XXX | 27,195 | 60,513 | (33,318) | | | (33,318) | | 27,195 | | 32,857 | 32,857 | 511 | XXX |
| 192446 10 2 | COGNIZANT TECHNOLOGY SOLUTN CL A ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 197.000 | 14,639 | XXX | 5,977 | 12,506 | (6,529) | | | (6,529) | | 5,977 | | 8,662 | 8,662 | 39 | XXX |
| 194162 10 3 | COLGATE PALMOLIVE ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 250.000 | 17,175 | XXX | 6,663 | 14,880 | (8,217) | | | (8,217) | | 6,663 | | 10,512 | 10,512 | 105 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 20030N 10 1 | COMCAST CL A ORD | .. | 04/24/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 5,290.000 | 220,959 | XXX | 78,785 | 180,125 | (101,339) | | | (101,339) | | 78,785 | | 142,173 | 142,173 | 2,116 | XXX |
| 200340 10 7 | COMERICA ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 3,947 | XXX | 1,338 | 3,435 | (2,097) | | | (2,097) | | 1,338 | | 2,609 | 2,609 | 64 | XXX |
| 205887 10 2 | CONAGRA BRANDS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 2,105 | XXX | 1,296 | 1,495 | (199) | | | (199) | | 1,296 | | 808 | 808 | 15 | XXX |
| 20605P 10 1 | CONCHO RESOURCES ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 6,926 | XXX | 6,054 | 6,167 | (113) | | | (113) | | 6,054 | | 872 | 872 | 8 | XXX |
| 20825C 10 4 | CONOCOPHILLIPS ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 484.000 | 32,103 | XXX | 20,911 | 30,177 | (9,266) | | | (9,266) | | 20,911 | | 11,192 | 11,192 | 148 | XXX |
| 209115 10 4 | CONSOLIDATED EDISON ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 5,922 | XXX | 2,713 | 5,352 | (2,639) | | | (2,639) | | 2,713 | | 3,209 | 3,209 | 52 | XXX |
| 21036P 10 8 | CONSTELLATION BRANDS CL A ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 260.000 | 49,636 | XXX | 45,126 | 41,813 | 3,313 | | | 3,313 | | 45,126 | | 4,509 | 4,509 | 192 | XXX |
| 219350 10 5 | CORNING ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 307.000 | 10,729 | XXX | 6,392 | 9,274 | (2,882) | | | (2,882) | | 6,392 | | 4,337 | 4,337 | 61 | XXX |
| 22160K 10 5 | COSTCO WHOLESALE ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 142.000 | 34,977 | XXX | 7,628 | 28,927 | (21,299) | | | (21,299) | | 7,628 | | 27,348 | 27,348 | 81 | XXX |
| 222070 20 3 | COTY CL A ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 191.000 | 2,135 | XXX | 2,567 | 1,253 | 1,314 | | | 1,314 | | 2,567 | | (432) | (432) | 24 | XXX |
| 22822V 10 1 | CROWN CASTLE INTERNATIONAL REIT ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 14,013 | XXX | 5,814 | 11,949 | (6,135) | | | (6,135) | | 5,814 | | 8,199 | 8,199 | 124 | XXX |
| 231021 10 6 | CUMMINS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 11,547 | XXX | 1,990 | 9,355 | (7,365) | | | (7,365) | | 1,990 | | 9,557 | 9,557 | 80 | XXX |
| 23331A 10 9 | D R HORTON ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 4,995 | XXX | 778 | 3,813 | (3,035) | | | (3,035) | | 778 | | 4,217 | 4,217 | 17 | XXX |
| 233331 10 7 | DTE ENERGY ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 6,222 | XXX | 2,408 | 5,515 | (3,107) | | | (3,107) | | 2,408 | | 3,814 | 3,814 | 95 | XXX |
| 23355L 10 6 | DXC TECHNOLOGY ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.002 | 7,231 | XXX | 5,000 | 5,849 | (848) | | | (848) | | 5,000 | | 2,231 | 2,231 | 42 | XXX |
| 235851 10 2 | DANAHER ORD | .. | 04/26/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 210.000 | 27,402 | XXX | 6,135 | 21,655 | (15,520) | | | (15,520) | | 6,135 | | 21,267 | 21,267 | 69 | XXX |
| 237194 10 5 | DARDEN RESTAURANTS ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 1,158 | XXX | 251 | 999 | (748) | | | (748) | | 251 | | 908 | 908 | 15 | XXX |
| 23918K 10 8 | DAVITA ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 20.000 | 1,103 | XXX | 534 | 1,029 | (495) | | | (495) | | 534 | | 569 | 569 | | XXX |
| 244199 10 5 | DEERE ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 114.000 | 18,522 | XXX | 6,258 | 17,005 | (10,748) | | | (10,748) | | 6,258 | | 12,265 | 12,265 | 173 | XXX |
| 247361 70 2 | Delta Air Lines, Inc. | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 255.000 | 14,647 | XXX | 5,970 | 12,725 | (6,755) | | | (6,755) | | 5,970 | | 8,677 | 8,677 | 89 | XXX |
| 24906P 10 9 | DENTSPLY SIRONA ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 512 | XXX | 305 | 372 | (67) | | | (67) | | 305 | | 207 | 207 | 2 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 25179M 10 3 | DEVON ENERGY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 5,995.000 | 195,193 | XXX | 229,869 | 135,127 | 94,741 | | | 94,741 | | 229,869 | | (34,675) | (34,675) | 480 | XXX |
| 253868 10 3 | DIGITAL REALTY REIT ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 82.000 | 9,995 | XXX | 8,977 | 8,737 | 240 | | | 240 | | 8,977 | | 1,018 | 1,018 | 171 | XXX |
| 254687 10 6 | WALT DISNEY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,647.000 | 217,449 | XXX | 69,060 | 180,594 | (111,533) | | | (111,533) | | 69,060 | | 148,389 | 148,389 | 1,449 | XXX |
| 254709 10 8 | DISCOVER FINANCIAL SERVICES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3,992.000 | 302,587 | XXX | 234,783 | 235,448 | (666) | | | (666) | | 234,783 | | 67,805 | 67,805 | 1,597 | XXX |
| 25470F 10 4 | DISCOVERY SRS A ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 105.000 | 3,154 | XXX | 2,116 | 2,598 | (481) | | | (481) | | 2,116 | | 1,038 | 1,038 | | XXX |
| 25470F 30 2 | DISCOVERY SRS C ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 89.000 | 2,487 | XXX | 2,118 | 2,054 | 64 | | | 64 | | 2,118 | | 369 | 369 | | XXX |
| 25470M 10 9 | DISH NETWORK CL A ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 93.000 | 3,182 | XXX | 3,147 | 2,322 | 825 | | | 825 | | 3,147 | | 35 | 35 | | XXX |
| 256677 10 5 | DOLLAR GENERAL ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 85.000 | 10,526 | XXX | 4,294 | 9,187 | (4,893) | | | (4,893) | | 4,294 | | 6,232 | 6,232 | 52 | XXX |
| 256746 10 8 | DOLLAR TREE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 95.000 | 10,146 | XXX | 3,973 | 8,580 | (4,608) | | | (4,608) | | 3,973 | | 6,173 | 6,173 | | XXX |
| 25746U 10 9 | DOMINION ENERGY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 210.000 | 16,098 | XXX | 9,162 | 15,007 | (5,845) | | | (5,845) | | 9,162 | | 6,937 | 6,937 | 193 | XXX |
| 260003 10 8 | DOVER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 40.000 | 3,871 | XXX | 1,032 | 2,838 | (1,806) | | | (1,806) | | 1,032 | | 2,839 | 2,839 | 19 | XXX |
| 26078J 10 0 | DOWDUPONT ORD | | 04/02/2019. | VARIOUS | 800.000 | 16,966 | XXX | 16,966 | 42,784 | (25,818) | | | (25,818) | | 16,966 | | | 0 | 304 | XXX |
| 264411 50 5 | DUKE REALTY REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 142.000 | 4,345 | XXX | 3,654 | 3,678 | (24) | | | (24) | | 3,654 | | 691 | 691 | 31 | XXX |
| 26441C 20 4 | DUKE ENERGY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 220.000 | 19,894 | XXX | 12,055 | 18,986 | (6,931) | | | (6,931) | | 12,055 | | 7,839 | 7,839 | 204 | XXX |
| 26875P 10 1 | EOG RESOURCES ORD | | 04/30/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 227.000 | 23,178 | XXX | 12,980 | 19,797 | (6,817) | | | (6,817) | | 12,980 | | 10,198 | 10,198 | 100 | XXX |
| 26884L 10 9 | EQT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 83.000 | 1,790 | XXX | 2,187 | 1,568 | 619 | | | 619 | | 2,187 | | (397) | (397) | 2 | XXX |
| 269246 40 1 | E TRADE FINANCIAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 134.000 | 6,561 | XXX | 3,337 | 5,880 | (2,543) | | | (2,543) | | 3,337 | | 3,224 | 3,224 | 19 | XXX |
| 277432 10 0 | EASTMAN CHEMICAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 952.000 | 79,900 | XXX | 71,236 | 69,601 | 1,635 | | | 1,635 | | 71,236 | | 8,664 | 8,664 | 1,180 | XXX |
| 278642 10 3 | EBAY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 375.000 | 13,582 | XXX | 1,850 | 10,526 | (8,677) | | | (8,677) | | 1,850 | | 11,733 | 11,733 | 53 | XXX |
| 278865 10 0 | ECOLAB ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 130.000 | 23,888 | XXX | 6,148 | 19,156 | (13,008) | | | (13,008) | | 6,148 | | 17,741 | 17,741 | 120 | XXX |
| 281020 10 7 | EDISON INTERNATIONAL ORD | | 04/30/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 160.000 | 10,430 | XXX | 5,565 | 9,083 | (3,518) | | | (3,518) | | 5,565 | | 4,865 | 4,865 | 196 | XXX |
| 28176E 10 8 | EDWARDS LIFESCIENCES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100.000 | 18,922 | XXX | 3,914 | 15,317 | (11,404) | | | (11,404) | | 3,914 | | 15,008 | 15,008 | | XXX |
| 285512 10 9 | ELECTRONIC ARTS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 87.000 | 8,512 | XXX | 1,264 | 6,865 | (5,601) | | | (5,601) | | 1,264 | | 7,248 | 7,248 | | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 291011 10 4 | EMERSON ELECTRIC ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 251.000 | 18,019 | XXX | 12,703 | 14,997 | (2,295) | | | (2,295) | | 12,703 | | 5,316 | 5,316 | 123 | XXX |
| 29364G 10 3 | ENTERGY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 83.000 | 7,888 | XXX | 5,289 | 7,144 | (1,855) | | | (1,855) | | 5,289 | | 2,599 | 2,599 | 76 | XXX |
| 294429 10 5 | EQUIFAX ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 8,831 | XXX | 2,568 | 6,519 | (3,952) | | | (3,952) | | 2,568 | | 6,263 | 6,263 | 27 | XXX |
| 29444U 70 0 | EQUINIX REIT ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 15.996 | 7,360 | XXX | 3,925 | 5,640 | (1,715) | | | (1,715) | | 3,925 | | 3,435 | 3,435 | 39 | XXX |
| 294600 10 1 | EQUITRANS MIDSTREAM ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 66.000 | 1,399 | XXX | 1,820 | 1,321 | 499 | | | 499 | | 1,820 | | (421) | (421) | 27 | XXX |
| 29476L 10 7 | EQUITY RESIDENTIAL REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 4,655 | XXX | 2,027 | 3,961 | (1,934) | | | (1,934) | | 2,027 | | 2,629 | 2,629 | 66 | XXX |
| 297178 10 5 | ESSEX PROPERTY REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25.000 | 7,217 | XXX | 5,738 | 6,130 | (392) | | | (392) | | 5,738 | | 1,479 | 1,479 | 95 | XXX |
| 30040W 10 8 | EVERSOURCE ENERGY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 7,785 | XXX | 3,859 | 7,154 | (3,296) | | | (3,296) | | 3,859 | | 3,926 | 3,926 | 59 | XXX |
| 30161N 10 1 | EXELON ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 347.000 | 17,412 | XXX | 9,761 | 15,650 | (5,888) | | | (5,888) | | 9,761 | | 7,651 | 7,651 | 126 | XXX |
| 30212P 30 3 | EXPEDIA GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 49.000 | 6,146 | XXX | 6,013 | 5,520 | 493 | | | 493 | | 6,013 | | 134 | 134 | 16 | XXX |
| 30225T 10 2 | EXTRA SPACE STORAGE REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 53.000 | 5,388 | XXX | 3,826 | 4,795 | (970) | | | (970) | | 3,826 | | 1,563 | 1,563 | 46 | XXX |
| 30231G 10 2 | EXXON MOBIL ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,372.000 | 110,636 | XXX | 68,729 | 93,557 | (24,828) | | | (24,828) | | 68,729 | | 41,907 | 41,907 | 1,125 | XXX |
| 302491 30 3 | FMC ORD | | 03/01/2019. | VARIOUS | 20.000 | 783 | XXX | 783 | 1,479 | (697) | | | (697) | | 783 | | | 0 | 8 | XXX |
| 30303M 10 2 | FACEBOOK CL A ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,761.000 | 316,339 | XXX | 215,283 | 230,849 | (15,566) | | | (15,566) | | 215,283 | | 101,056 | 101,056 | | XXX |
| 311900 10 4 | FASTENAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 80.000 | 5,501 | XXX | 1,573 | 4,183 | (2,610) | | | (2,610) | | 1,573 | | 3,927 | 3,927 | 34 | XXX |
| 31428X 10 6 | FEDEX ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 107.000 | 20,990 | XXX | 6,864 | 17,262 | (10,398) | | | (10,398) | | 6,864 | | 14,126 | 14,126 | 139 | XXX |
| 315616 10 2 | F5 NETWORKS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 24.000 | 3,998 | XXX | 2,753 | 3,889 | (1,136) | | | (1,136) | | 2,753 | | 1,246 | 1,246 | | XXX |
| 31620M 10 6 | FIDELITY NATIONAL INFORMATN SVCS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 80.000 | 9,050 | XXX | 1,456 | 8,204 | (6,748) | | | (6,748) | | 1,456 | | 7,594 | 7,594 | 28 | XXX |
| 316773 10 0 | FIFTH THIRD BANCORP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 371.000 | 10,061 | XXX | 6,667 | 8,730 | (2,063) | | | (2,063) | | 6,667 | | 3,394 | 3,394 | 163 | XXX |
| 33616C 10 0 | FIRST REPUBLIC BANK ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,161.000 | 117,978 | XXX | 106,500 | 100,891 | 5,609 | | | 5,609 | | 106,500 | | 11,478 | 11,478 | 209 | XXX |
| 337738 10 8 | FISERV ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 156.000 | 13,500 | XXX | 4,558 | 11,464 | (6,907) | | | (6,907) | | 4,558 | | 8,942 | 8,942 | | XXX |
| 337932 10 7 | FIRSTENERGY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 166.000 | 6,851 | XXX | 5,158 | 6,233 | (1,076) | | | (1,076) | | 5,158 | | 1,693 | 1,693 | 63 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 339041 10 5 | FLEETCOR TECHNOLOGIES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 36.000 | 9,056 | XXX | 7,536 | 6,686 | 850 | | | 850 | | 7,536 | | 1,520 | 1,520 | | XXX |
| 343412 10 2 | FLUOR ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 55.000 | 2,227 | XXX | 2,076 | 1,771 | 305 | | | 305 | | 2,076 | | 152 | 152 | 23 | XXX |
| 344849 10 4 | FOOT LOCKER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 49.000 | 3,087 | XXX | 2,198 | 2,607 | (409) | | | (409) | | 2,198 | | 890 | 890 | 17 | XXX |
| 345370 86 0 | FORD MOTOR ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,483.000 | 13,821 | XXX | 5,224 | 11,345 | (6,121) | | | (6,121) | | 5,224 | | 8,597 | 8,597 | 222 | XXX |
| 34959J 10 8 | FORTIVE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 105.000 | 9,220 | XXX | 1,960 | 7,104 | (5,145) | | | (5,145) | | 1,960 | | 7,260 | 7,260 | 7 | XXX |
| 354613 10 1 | FRANKLIN RESOURCES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 128.000 | 4,467 | XXX | 4,132 | 3,796 | 335 | | | 335 | | 4,132 | | 335 | 335 | 67 | XXX |
| 35671D 85 7 | FREEPORT MCMORAN ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 538.000 | 7,360 | XXX | 6,758 | 5,547 | 1,212 | | | 1,212 | | 6,758 | | 601 | 601 | 54 | XXX |
| 363576 10 9 | ARTHUR J GALLAGHER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 42.000 | 3,385 | XXX | 2,139 | 3,095 | (956) | | | (956) | | 2,139 | | 1,246 | 1,246 | 18 | XXX |
| 364760 10 8 | GAP ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 1,307 | XXX | 876 | 1,288 | (413) | | | (413) | | 876 | | 432 | 432 | 24 | XXX |
| 366505 10 5 | GARRETT MOTION ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 97.000 | 1,719 | XXX | 1,002 | 1,197 | (195) | | | (195) | | 1,002 | | 717 | 717 | | XXX |
| 369550 10 8 | GENERAL DYNAMICS ORD | | 05/10/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 118.000 | 20,294 | XXX | 9,067 | 18,551 | (9,484) | | | (9,484) | | 9,067 | | 11,227 | 11,227 | 230 | XXX |
| 369604 10 3 | GENERAL ELECTRIC ORD | | 04/01/2019. | VARIOUS | 3,136.000 | 43,506 | XXX | 43,506 | 23,740 | 19,766 | | | 19,766 | | 43,506 | | | 0 | 31 | XXX |
| 370334 10 4 | GENERAL MILLS ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 240.000 | 12,410 | XXX | 8,493 | 9,346 | (853) | | | (853) | | 8,493 | | 3,917 | 3,917 | 235 | XXX |
| 37045V 10 0 | GENERAL MOTORS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 331.000 | 13,094 | XXX | 9,814 | 11,072 | (1,258) | | | (1,258) | | 9,814 | | 3,281 | 3,281 | 126 | XXX |
| 372460 10 5 | GENUINE PARTS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100.000 | 11,273 | XXX | 3,796 | 9,602 | (5,806) | | | (5,806) | | 3,796 | | 7,477 | 7,477 | 148 | XXX |
| 375558 10 3 | GILEAD SCIENCES ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,333.000 | 87,203 | XXX | 76,996 | 83,379 | (6,383) | | | (6,383) | | 76,996 | | 10,207 | 10,207 | 840 | XXX |
| 37940X 10 2 | GLOBAL PAYMENTS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 57.000 | 7,883 | XXX | 4,632 | 5,878 | (1,247) | | | (1,247) | | 4,632 | | 3,251 | 3,251 | 1 | XXX |
| 38141G 10 4 | GOLDMAN SACHS GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 148.000 | 29,585 | XXX | 19,473 | 24,723 | (5,251) | | | (5,251) | | 19,473 | | 10,112 | 10,112 | 118 | XXX |
| 382550 10 1 | GOODYEAR TIRE AND RUBBER ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 4,766.000 | 94,937 | XXX | 99,522 | 97,274 | 2,248 | | | 2,248 | | 99,522 | | (4,585) | (4,585) | 763 | XXX |
| 384802 10 4 | WW GRAINGER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 20.000 | 6,095 | XXX | 4,179 | 5,647 | (1,469) | | | (1,469) | | 4,179 | | 1,917 | 1,917 | 27 | XXX |
| 40412C 10 1 | HCA HEALTHCARE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 74.000 | 9,404 | XXX | 5,054 | 9,209 | (4,155) | | | (4,155) | | 5,054 | | 4,350 | 4,350 | 30 | XXX |
| 40414L 10 9 | HCP REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 188.000 | 5,790 | XXX | 4,286 | 5,251 | (965) | | | (965) | | 4,286 | | 1,504 | 1,504 | 70 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 40434L 10 5 | HP ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 693.000 | 13,991 | XXX | 6,354 | 14,179 | (7,825) | | | (7,825) | | 6,354 | | 7,638 | 7,638 | 222 | XXX |
| 406216 10 1 | HALLIBURTON ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 315.000 | 9,853 | XXX | 9,866 | 8,373 | 1,493 | | | 1,493 | | 9,866 | | (13) | (13) | 57 | XXX |
| 410345 10 2 | HANESBRANDS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 4,427.000 | 81,809 | XXX | 107,656 | 55,470 | 52,186 | | | 52,186 | | 107,656 | | (25,847) | (25,847) | 664 | XXX |
| 413875 10 5 | HARRIS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 11,599 | XXX | 3,310 | 9,426 | (6,116) | | | (6,116) | | 3,310 | | 8,289 | 8,289 | 48 | XXX |
| 416515 10 4 | HARTFORD FINANCIAL SERVICES GRUP ORD. | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,661.000 | 135,016 | XXX | 123,322 | 118,281 | 5,040 | | | 5,040 | | 123,322 | | 11,695 | 11,695 | 1,597 | XXX |
| 418056 10 7 | HASBRO ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 5,274 | XXX | 1,729 | 4,875 | (3,146) | | | (3,146) | | 1,729 | | 3,545 | 3,545 | 38 | XXX |
| 423452 10 1 | HELMERICH AND PAYNE ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 43.000 | 2,585 | XXX | 1,864 | 2,061 | (197) | | | (197) | | 1,864 | | 721 | 721 | 31 | XXX |
| 427866 10 8 | HERSHEY FOODS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 5,836 | XXX | 1,895 | 5,359 | (3,464) | | | (3,464) | | 1,895 | | 3,941 | 3,941 | 36 | XXX |
| 42809H 10 7 | HESS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 106.000 | 6,946 | XXX | 4,072 | 4,293 | (221) | | | (221) | | 4,072 | | 2,874 | 2,874 | 27 | XXX |
| 42824C 10 9 | HEWLETT PACKARD ENTERPRISE ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 539.000 | 8,883 | XXX | 3,184 | 7,120 | (3,936) | | | (3,936) | | 3,184 | | 5,698 | 5,698 | 121 | XXX |
| 43300A 20 3 | HILTON WORLDWIDE HOLDINGS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 88.000 | 7,758 | XXX | 6,750 | 6,318 | 432 | | | 432 | | 6,750 | | 1,007 | 1,007 | 13 | XXX |
| 436106 10 8 | HOLLYFRONTIER ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 40.000 | 1,939 | XXX | 2,803 | 2,045 | 758 | | | 758 | | 2,803 | | (864) | (864) | 13 | XXX |
| 436440 10 1 | HOLOGIC ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 15.000 | 705 | XXX | 547 | 617 | (69) | | | (69) | | 547 | | 158 | 158 | | XXX |
| 437076 10 2 | HOME DEPOT ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 400.000 | 81,938 | XXX | 9,208 | 68,728 | (59,520) | | | (59,520) | | 9,208 | | 72,730 | 72,730 | 544 | XXX |
| 438516 10 6 | HONEYWELL INTERNATIONAL ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 973.000 | 157,613 | XXX | 86,413 | 128,553 | (42,139) | | | (42,139) | | 86,413 | | 71,200 | 71,200 | 798 | XXX |
| 44107P 10 4 | HOST HOTELS & RESORTS REIT ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 293.000 | 5,570 | XXX | 5,589 | 4,884 | 705 | | | 705 | | 5,589 | | (20) | (20) | 132 | XXX |
| 444859 10 2 | HUMANA ORD | | 04/26/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 12,699 | XXX | 1,864 | 14,324 | (12,460) | | | (12,460) | | 1,864 | | 10,835 | 10,835 | 53 | XXX |
| 446150 10 4 | HUNTINGTON BANCSHARES ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 220.000 | 2,959 | XXX | 803 | 2,622 | (1,819) | | | (1,819) | | 803 | | 2,156 | 2,156 | 62 | XXX |
| 44967H 10 1 | ILG ORD | | 04/01/2019 | Adjustment | | (0) | XXX | | | | | | 0 | | | | (0) | (0) | | XXX |
| 44980X 10 9 | IPG PHOTONICS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 15.000 | 2,538 | XXX | 2,483 | 1,699 | 783 | | | 783 | | 2,483 | | 56 | 56 | | XXX |
| 45168D 10 4 | IDEXX LABORATORIES ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 35.000 | 7,882 | XXX | 5,447 | 6,511 | (1,063) | | | (1,063) | | 5,447 | | 2,435 | 2,435 | | XXX |
| 452308 10 9 | ILLINOIS TOOL ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 83.000 | 12,915 | XXX | 3,891 | 10,515 | (6,625) | | | (6,625) | | 3,891 | | 9,025 | 9,025 | 166 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 452327 10 9 | ILLUMINA ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 46.000 | 15,415 | XXX | 5,910 | 13,797 | (7,887) | | | (7,887) | | 5,910 | | 9,505 | 9,505 | | XXX |
| 45337C 10 2 | INCYTE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 5,470 | XXX | 4,614 | 4,451 | 163 | | | 163 | | 4,614 | | 855 | 855 | | XXX |
| 45688C 10 7 | INGEVITY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1.000 | 113 | XXX | 26 | 84 | (58) | | | (58) | | 26 | | 87 | 87 | | XXX |
| 458140 10 0 | INTEL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,527.000 | 85,923 | XXX | 22,386 | 71,662 | (49,276) | | | (49,276) | | 22,386 | | 63,537 | 63,537 | 481 | XXX |
| 45866F 10 4 | INTERCONTINENTAL EXCHANGE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 195.000 | 15,333 | XXX | 3,215 | 14,689 | (11,474) | | | (11,474) | | 3,215 | | 12,117 | 12,117 | 54 | XXX |
| 459200 10 1 | INTERNATIONAL BUSINESS MACHINES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 285.000 | 41,008 | XXX | 26,867 | 32,396 | (5,529) | | | (5,529) | | 26,867 | | 14,141 | 14,141 | 447 | XXX |
| 460146 10 3 | INTERNATIONAL PAPER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 180.000 | 8,472 | XXX | 2,095 | 7,265 | (5,170) | | | (5,170) | | 2,095 | | 6,378 | 6,378 | 90 | XXX |
| 460690 10 0 | INTERPUBLIC GROUP OF COMPANIES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 175.000 | 3,838 | XXX | 693 | 3,610 | (2,917) | | | (2,917) | | 693 | | 3,145 | 3,145 | 41 | XXX |
| 461202 10 3 | INTUIT ORD | | 04/18/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 28,695 | XXX | 5,664 | 21,654 | (15,990) | | | (15,990) | | 5,664 | | 23,031 | 23,031 | 103 | XXX |
| 46120E 60 2 | INTUITIVE SURGICAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 25,955 | XXX | 4,173 | 21,551 | (17,378) | | | (17,378) | | 4,173 | | 21,782 | 21,782 | | XXX |
| 46266C 10 5 | IQVIA HOLDINGS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 59.000 | 8,323 | XXX | 5,931 | 6,854 | (923) | | | (923) | | 5,931 | | 2,392 | 2,392 | | XXX |
| 46284V 10 1 | IRON MOUNTAIN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 104.000 | 3,802 | XXX | 2,346 | 3,371 | (1,025) | | | (1,025) | | 2,346 | | 1,457 | 1,457 | 127 | XXX |
| 46625H 10 0 | JPMORGAN CHASE ORD | | 04/30/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,943.000 | 323,517 | XXX | 121,097 | 287,296 | (166,198) | | | (166,198) | | 121,097 | | 202,420 | 202,420 | 4,709 | XXX |
| 469814 10 7 | JACOBS ENGINEERING GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 5.000 | 382 | XXX | 264 | 292 | (28) | | | (28) | | 264 | | 118 | 118 | 1 | XXX |
| 47233W 10 9 | JEFFERIES FINANCIAL GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 119.000 | 2,397 | XXX | 2,063 | 2,066 | (2) | | | (2) | | 2,063 | | 333 | 333 | 15 | XXX |
| 478160 10 4 | JOHNSON & JOHNSON ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 875.000 | 119,444 | XXX | 50,346 | 112,919 | (62,573) | | | (62,573) | | 50,346 | | 69,098 | 69,098 | 788 | XXX |
| 48203R 10 4 | JUNIPER NETWORKS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 120.000 | 3,311 | XXX | 2,101 | 3,229 | (1,128) | | | (1,128) | | 2,101 | | 1,210 | 1,210 | 23 | XXX |
| 482480 10 0 | KLA TENCOR ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 80.000 | 9,779 | XXX | 1,743 | 7,159 | (5,416) | | | (5,416) | | 1,743 | | 8,036 | 8,036 | 60 | XXX |
| 485170 30 2 | KANSAS CITY SOUTHERN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 26.000 | 3,058 | XXX | 2,295 | 2,482 | (187) | | | (187) | | 2,295 | | 763 | 763 | 19 | XXX |
| 487836 10 8 | KELLOGG ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 87.000 | 5,075 | XXX | 4,728 | 4,960 | (232) | | | (232) | | 4,728 | | 348 | 348 | 49 | XXX |
| 49271V 10 0 | KEURIG DR PEPPER ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 1,194 | XXX | 1,477 | 1,154 | 323 | | | 323 | | 1,477 | | (283) | (283) | 14 | XXX |
| 493267 10 8 | KEYCORP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 454.000 | 7,559 | XXX | 6,374 | 6,710 | (336) | | | (336) | | 6,374 | | 1,185 | 1,185 | 77 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 494368 10 3 | KIMBERLY CLARK ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,158.000 | 142,419 | XXX | 91,235 | 131,943 | (40,708) | | | (40,708) | | 91,235 | | 51,185 | 51,185 | 2,351 | XXX |
| 49446R 10 9 | KIMCO REALTY REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 169.000 | 3,022 | XXX | 2,391 | 2,476 | (85) | | | (85) | | 2,391 | | 630 | 630 | 95 | XXX |
| 49456B 10 1 | KINDER MORGAN CL P ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 764.000 | 15,112 | XXX | 13,523 | 11,750 | 1,772 | | | 1,772 | | 13,523 | | 1,589 | 1,589 | 153 | XXX |
| 500255 10 4 | KOHL'S ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 56.000 | 3,914 | XXX | 2,131 | 3,715 | (1,584) | | | (1,584) | | 2,131 | | 1,783 | 1,783 | 38 | XXX |
| 500754 10 6 | KRAFT HEINZ ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 238.000 | 7,885 | XXX | 8,704 | 10,244 | (1,540) | | | (1,540) | | 8,704 | | (819) | (819) | 95 | XXX |
| 501044 10 1 | KROGER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 420.000 | 10,693 | XXX | 4,311 | 11,550 | (7,239) | | | (7,239) | | 4,311 | | 6,382 | 6,382 | 59 | XXX |
| 501797 10 4 | L BRANDS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 80.000 | 2,018 | XXX | 803 | 2,054 | (1,250) | | | (1,250) | | 803 | | 1,214 | 1,214 | 24 | XXX |
| 502413 10 7 | L3 TECHNOLOGIES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 2,144 | XXX | 677 | 1,737 | (1,060) | | | (1,060) | | 677 | | 1,467 | 1,467 | 9 | XXX |
| 50540R 40 9 | LABORATORY CORPRTN OF AMER HLDGS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 7,158 | XXX | 3,823 | 5,686 | (1,863) | | | (1,863) | | 3,823 | | 3,334 | 3,334 | | XXX |
| 512807 10 8 | LAM RESEARCH ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 30.000 | 5,784 | XXX | 1,427 | 4,085 | (2,658) | | | (2,658) | | 1,427 | | 4,357 | 4,357 | 33 | XXX |
| 513272 10 4 | LAMB WESTON HOLDINGS ORD | | 04/17/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 0.997 | 71 | XXX | 16 | 73 | (58) | | | (58) | | 16 | | 55 | 55 | 0 | XXX |
| 518439 10 4 | ESTEE LAUDER CL A ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 65.000 | 10,861 | XXX | 1,582 | 8,457 | (6,874) | | | (6,874) | | 1,582 | | 9,278 | 9,278 | 28 | XXX |
| 524660 10 7 | LEGGETT & PLATT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100.000 | 4,319 | XXX | 2,229 | 3,584 | (1,355) | | | (1,355) | | 2,229 | | 2,090 | 2,090 | 76 | XXX |
| 526057 10 4 | LENNAR CL A ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 3,579 | XXX | 597 | 2,741 | (2,144) | | | (2,144) | | 597 | | 2,982 | 2,982 | 3 | XXX |
| 532457 10 8 | ELI LILLY ORD | | 04/15/2019. | VARIOUS | 293.000 | 35,291 | XXX | 10,463 | 33,906 | (23,443) | | | (23,443) | | 10,463 | | 24,828 | 24,828 | 189 | XXX |
| 534187 10 9 | LINCOLN NATIONAL ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100.000 | 6,449 | XXX | 4,628 | 5,131 | (503) | | | (503) | | 4,628 | | 1,821 | 1,821 | 74 | XXX |
| 539830 10 9 | LOCKHEED MARTIN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 81.000 | 25,004 | XXX | 5,663 | 21,209 | (15,546) | | | (15,546) | | 5,663 | | 19,341 | 19,341 | 178 | XXX |
| 540424 10 8 | LOEWS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,559.000 | 125,798 | XXX | 101,686 | 116,486 | (14,800) | | | (14,800) | | 101,686 | | 24,112 | 24,112 | 160 | XXX |
| 548661 10 7 | LOWE'S COMPANIES ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 333.000 | 39,017 | XXX | 9,466 | 30,756 | (21,290) | | | (21,290) | | 9,466 | | 29,551 | 29,551 | 160 | XXX |
| 55261F 10 4 | M&T BANK ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 9,822 | XXX | 3,907 | 8,588 | (4,680) | | | (4,680) | | 3,907 | | 5,915 | 5,915 | 60 | XXX |
| 552953 10 1 | MGM RESORTS INTERNATIONAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 195.000 | 5,318 | XXX | 5,608 | 4,731 | 878 | | | 878 | | 5,608 | | (291) | (291) | 25 | XXX |
| 554382 10 1 | MACERICH REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 42.000 | 1,806 | XXX | 2,405 | 1,818 | 588 | | | 588 | | 2,405 | | (600) | (600) | 32 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 55616P 10 4 | MACYS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 109.000 | 2,679 | XXX | 2,316 | 3,246 | (930) | | | (930) | | 2,316 | | 363 | 363 | 82 | XXX |
| 565849 10 6 | MARATHON OIL ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 334.000 | 5,801 | XXX | 4,654 | 4,790 | (136) | | | (136) | | 4,654 | | 1,147 | 1,147 | 17 | XXX |
| 56585A 10 2 | MARATHON PETROLEUM ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 302.996 | 18,340 | XXX | 3,062 | 17,880 | (14,818) | | | (14,818) | | 3,062 | | 15,278 | 15,278 | 161 | XXX |
| 571748 10 2 | MARSH & MCLENNAN ORD | .. | 05/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,018.000 | 191,444 | XXX | 96,683 | 160,936 | (64,253) | | | (64,253) | | 96,683 | | 94,761 | 94,761 | 1,675 | XXX |
| 571903 20 2 | MARRIOTT INTERNATIONAL CL A ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 88.000 | 11,823 | XXX | 3,509 | 9,553 | (6,044) | | | (6,044) | | 3,509 | | 8,314 | 8,314 | 36 | XXX |
| 573284 10 6 | MARTIN MARIETTA MATERIALS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 29.000 | 6,137 | XXX | 4,515 | 4,984 | (470) | | | (470) | | 4,515 | | 1,623 | 1,623 | 14 | XXX |
| 574599 10 6 | MASCO ORD | .. | 05/13/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 2,836 | XXX | 545 | 2,047 | (1,502) | | | (1,502) | | 545 | | 2,291 | 2,291 | 17 | XXX |
| 57636Q 10 4 | MASTERCARD CL A ORD | .. | 05/09/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 340.000 | 81,306 | XXX | 6,395 | 64,141 | (57,746) | | | (57,746) | | 6,395 | | 74,911 | 74,911 | 224 | XXX |
| 577081 10 2 | MATTEL ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 137.000 | 1,806 | XXX | 1,882 | 1,369 | 514 | | | 514 | | 1,882 | | (77) | (77) | | XXX |
| 579780 20 6 | MCCORMICK ORD | .. | 04/22/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 10,848 | XXX | 2,710 | 9,747 | (7,037) | | | (7,037) | | 2,710 | | 8,138 | 8,138 | 80 | XXX |
| 580135 10 1 | MCDONALD'S ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 304.000 | 58,318 | XXX | 13,789 | 53,981 | (40,193) | | | (40,193) | | 13,789 | | 44,530 | 44,530 | 353 | XXX |
| 58155Q 10 3 | MCKESSON ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 77.000 | 9,024 | XXX | 4,530 | 8,506 | (3,976) | | | (3,976) | | 4,530 | | 4,494 | 4,494 | 60 | XXX |
| 58933Y 10 5 | MERCK & CO ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,000.000 | 78,518 | XXX | 33,901 | 76,410 | (42,509) | | | (42,509) | | 33,901 | | 44,617 | 44,617 | 1,100 | XXX |
| 59156R 10 8 | METLIFE ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 5,485.000 | 248,136 | XXX | 258,505 | 225,214 | 33,291 | | | 33,291 | | 258,505 | | (10,369) | (10,369) | 2,304 | XXX |
| 594837 30 4 | MICRO FOCUS INTERNATIONAL ADR | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 0.999 | 25 | XXX | 12 | 17 | (5) | | | (5) | | 12 | | 13 | 13 | 1 | XXX |
| 594918 10 4 | MICROSOFT ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 4,557.000 | 551,568 | XXX | 150,774 | 462,854 | (312,081) | | | (312,081) | | 150,774 | | 400,794 | 400,794 | 2,096 | XXX |
| 595017 10 4 | MICROCHIP TECHNOLOGY ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 67.000 | 6,404 | XXX | 6,400 | 4,819 | 1,581 | | | 1,581 | | 6,400 | | 5 | 5 | 24 | XXX |
| 595112 10 3 | MICRON TECHNOLOGY ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 370.000 | 15,469 | XXX | 4,810 | 11,740 | (6,930) | | | (6,930) | | 4,810 | | 10,659 | 10,659 | | XXX |
| 59522J 10 3 | MID AMERICA APT COMMUNITI REIT ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 17.000 | 1,869 | XXX | 1,647 | 1,627 | 20 | | | 20 | | 1,647 | | 221 | 221 | 33 | XXX |
| 608190 10 4 | MOHAWK INDUSTRIES ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 1,316 | XXX | 1,791 | 1,170 | 621 | | | 621 | | 1,791 | | (475) | (475) | | XXX |
| 60871R 20 9 | MOLSON COORS BREWING NONVTG CL B ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 74.000 | 4,472 | XXX | 4,357 | 4,156 | 201 | | | 201 | | 4,357 | | 115 | 115 | 30 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 609207 10 5 | MONDELEZ INTERNATIONAL CL A ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 592.000 | 29,759 | XXX | 11,369 | 23,698 | (12,328) | | | (12,328) | | 11,369 | | 18,390 | 18,390 | 308 | XXX |
| 61174X 10 9 | MONSTER BEVERAGE ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 144.000 | 7,784 | XXX | 3,440 | 7,088 | (3,648) | | | (3,648) | | 3,440 | | 4,345 | 4,345 | | XXX |
| 615369 10 5 | MOODYS ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 32.000 | 6,054 | XXX | 643 | 4,481 | (3,838) | | | (3,838) | | 643 | | 5,411 | 5,411 | 16 | XXX |
| 617446 44 8 | MORGAN STANLEY ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,755.000 | 126,920 | XXX | 75,227 | 109,236 | (34,009) | | | (34,009) | | 75,227 | | 51,693 | 51,693 | 827 | XXX |
| 61945C 10 3 | MOSAIC ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 138.000 | 3,673 | XXX | 2,769 | 4,031 | (1,262) | | | (1,262) | | 2,769 | | 904 | 904 | 3 | XXX |
| 620076 30 7 | MOTOROLA SOLUTIONS ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 10,049 | XXX | 5,034 | 8,053 | (3,019) | | | (3,019) | | 5,034 | | 5,015 | 5,015 | 80 | XXX |
| 629377 50 8 | NRG ENERGY ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 146.000 | 6,173 | XXX | 1,692 | 5,782 | (4,089) | | | (4,089) | | 1,692 | | 4,481 | 4,481 | 4 | XXX |
| 62944T 10 5 | NVR ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 41.000 | 122,944 | XXX | 107,646 | 99,917 | 7,729 | | | 7,729 | | 107,646 | | 15,298 | 15,298 | | XXX |
| 631103 10 8 | NASDAQ ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 80.000 | 7,077 | XXX | 2,054 | 6,526 | (4,471) | | | (4,471) | | 2,054 | | 5,022 | 5,022 | 35 | XXX |
| 637071 10 1 | NATIONAL OILWELL VARCO ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 128.000 | 3,522 | XXX | 4,799 | 3,290 | 1,510 | | | 1,510 | | 4,799 | | (1,277) | (1,277) | 6 | XXX |
| 640268 10 8 | NEKTAR THERAPEUTICS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 64.000 | 2,143 | XXX | 2,968 | 2,104 | 865 | | | 865 | | 2,968 | | (826) | (826) | | XXX |
| 64110D 10 4 | NETAPP ORD | | 04/24/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 8,376 | XXX | 2,005 | 6,564 | (4,558) | | | (4,558) | | 2,005 | | 6,371 | 6,371 | 88 | XXX |
| 64110L 10 6 | NETFLIX ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 154.000 | 53,723 | XXX | 6,727 | 41,220 | (34,492) | | | (34,492) | | 6,727 | | 46,996 | 46,996 | | XXX |
| 651290 10 8 | NEWFIELD EXPLORATION ORD | | 04/01/2019 | VARIOUS | 75.000 | 1,897 | XXX | 1,897 | 1,100 | 797 | | | 797 | | 1,897 | | | 0 | | XXX |
| 651639 10 6 | NEWMONT GOLDCORP ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 122.000 | 4,411 | XXX | 2,879 | 4,227 | (1,349) | | | (1,349) | | 2,879 | | 1,533 | 1,533 | 17 | XXX |
| 65249B 10 9 | NEWS CL A ORD | | 04/17/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 176.000 | 2,205 | XXX | 874 | 1,998 | (1,124) | | | (1,124) | | 874 | | 1,331 | 1,331 | 18 | XXX |
| 65339F 10 1 | NEXTERA ENERGY ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 170.000 | 32,495 | XXX | 7,941 | 29,549 | (21,609) | | | (21,609) | | 7,941 | | 24,554 | 24,554 | 213 | XXX |
| 654106 10 3 | NIKE CL B ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 512.000 | 44,451 | XXX | 6,999 | 37,960 | (30,961) | | | (30,961) | | 6,999 | | 37,452 | 37,452 | 225 | XXX |
| 65473P 10 5 | NISOURCE ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 160.000 | 4,475 | XXX | 657 | 4,056 | (3,399) | | | (3,399) | | 657 | | 3,818 | 3,818 | 32 | XXX |
| 655044 10 5 | NOBLE ENERGY ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 191.000 | 5,052 | XXX | 4,893 | 3,583 | 1,310 | | | 1,310 | | 4,893 | | 158 | 158 | 21 | XXX |
| 655844 10 8 | NORFOLK SOUTHERN ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 140.000 | 27,119 | XXX | 7,007 | 20,936 | (13,929) | | | (13,929) | | 7,007 | | 20,112 | 20,112 | 120 | XXX |
| 665859 10 4 | NORTHERN TRUST ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 68.000 | 6,394 | XXX | 3,419 | 5,684 | (2,265) | | | (2,265) | | 3,419 | | 2,975 | 2,975 | 78 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 666807 10 2 | NORTHROP GRUMMAN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 14,010 | XXX | 2,533 | 12,245 | (9,712) | | | (9,712) | | 2,533 | | 11,477 | 11,477 | 60 | XXX |
| 670346 10 5 | NUCOR ORD | | 05/10/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 133.000 | 7,699 | XXX | 6,307 | 6,891 | (584) | | | (584) | | 6,307 | | 1,392 | 1,392 | 106 | XXX |
| 67066G 10 4 | NVIDIA ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 199.000 | 36,753 | XXX | 1,962 | 26,567 | (24,604) | | | (24,604) | | 1,962 | | 34,790 | 34,790 | 32 | XXX |
| 67103H 10 7 | O'REILLY AUTOMOTIVE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 18,389 | XXX | 1,746 | 15,495 | (13,749) | | | (13,749) | | 1,746 | | 16,644 | 16,644 | | XXX |
| 674599 10 5 | OCCIDENTAL PETROLEUM ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 258.000 | 16,344 | XXX | 14,421 | 15,836 | (1,415) | | | (1,415) | | 14,421 | | 1,923 | 1,923 | 402 | XXX |
| 681919 10 6 | OMNICOM GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 94.000 | 7,228 | XXX | 2,200 | 6,885 | (4,685) | | | (4,685) | | 2,200 | | 5,028 | 5,028 | 118 | XXX |
| 682680 10 3 | ONEOK ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 93.000 | 6,517 | XXX | 3,997 | 5,017 | (1,021) | | | (1,021) | | 3,997 | | 2,520 | 2,520 | 80 | XXX |
| 68389X 10 5 | ORACLE ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 888.000 | 48,502 | XXX | 16,291 | 40,093 | (23,803) | | | (23,803) | | 16,291 | | 32,211 | 32,211 | 382 | XXX |
| 69331C 10 8 | PG&E ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 93.000 | 2,205 | XXX | 3,624 | 2,209 | 1,415 | | | 1,415 | | 3,624 | | (1,419) | (1,419) | | XXX |
| 693475 10 5 | PNC FINANCIAL SERVICES GROUP ORD | | 05/06/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,077.000 | 141,138 | XXX | 98,092 | 125,912 | (27,820) | | | (27,820) | | 98,092 | | 43,046 | 43,046 | 2,046 | XXX |
| 693506 10 7 | PPG INDUSTRIES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 120.000 | 13,975 | XXX | 4,242 | 12,268 | (8,026) | | | (8,026) | | 4,242 | | 9,733 | 9,733 | 58 | XXX |
| 69351T 10 6 | PPL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 207.000 | 6,597 | XXX | 5,726 | 5,864 | (139) | | | (139) | | 5,726 | | 871 | 871 | 170 | XXX |
| 693718 10 8 | PACCAR ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100.000 | 7,035 | XXX | 2,576 | 5,714 | (3,138) | | | (3,138) | | 2,576 | | 4,459 | 4,459 | 232 | XXX |
| 701094 10 4 | PARKER HANNIFIN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 987.000 | 185,404 | XXX | 68,164 | 147,201 | (79,038) | | | (79,038) | | 68,164 | | 117,241 | 117,241 | 750 | XXX |
| 704326 10 7 | PAYCHEX ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 128.000 | 10,542 | XXX | 8,312 | 8,339 | (27) | | | (27) | | 8,312 | | 2,229 | 2,229 | 72 | XXX |
| 70450Y 10 3 | PAYPAL HOLDINGS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 375.000 | 40,548 | XXX | 2,860 | 31,534 | (28,673) | | | (28,673) | | 2,860 | | 37,688 | 37,688 | | XXX |
| 713448 10 8 | PEPSICO ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,046.000 | 252,983 | XXX | 188,971 | 226,042 | (37,071) | | | (37,071) | | 188,971 | | 64,011 | 64,011 | 3,795 | XXX |
| 714046 10 9 | PERKINELMER ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 6,942 | XXX | 1,681 | 5,499 | (3,818) | | | (3,818) | | 1,681 | | 5,262 | 5,262 | 5 | XXX |
| 715347 10 0 | PERSPECTA ORD | | 04/01/2019. | Adjustment | | (0) | XXX | | | | | | 0 | | | | (0) | (0) | | XXX |
| 717081 10 3 | PFIZER ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7,165.000 | 301,497 | XXX | 170,315 | 312,752 | (142,438) | | | (142,438) | | 170,315 | | 131,182 | 131,182 | 2,579 | XXX |
| 718172 10 9 | PHILIP MORRIS INTERNATIONAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,503.000 | 215,704 | XXX | 231,924 | 167,100 | 64,823 | | | 64,823 | | 231,924 | | (16,219) | (16,219) | 5,707 | XXX |
| 718546 10 4 | PHILLIPS 66 ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 184.000 | 17,706 | XXX | 4,988 | 15,852 | (10,864) | | | (10,864) | | 4,988 | | 12,718 | 12,718 | 147 | XXX |
| 723484 10 1 | PINNACLE WEST ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 5,748 | XXX | 1,928 | 5,112 | (3,184) | | | (3,184) | | 1,928 | | 3,821 | 3,821 | 44 | XXX |

# SCHEDULE D - PART 4

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 723787 10 7 | PIONEER NATURAL RESOURCE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 41.000 | 6,877 | XXX | 3,326 | 5,392 | (2,066) | | | (2,066) | | 3,326 | | 3,551 | 3,551 | 13 | XXX |
| 74144T 10 8 | T ROWE PRICE GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 6,296 | XXX | 2,860 | 5,539 | (2,679) | | | (2,679) | | 2,860 | | 3,436 | 3,436 | 46 | XXX |
| 74251V 10 2 | PRINCIPAL FINANCIAL GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 543 | XXX | 70 | 442 | (372) | | | (372) | | 70 | | 473 | 473 | 5 | XXX |
| 742718 10 9 | PROCTER & GAMBLE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,800.000 | 296,010 | XXX | 204,497 | 257,376 | (52,879) | | | (52,879) | | 204,497 | | 91,513 | 91,513 | 2,008 | XXX |
| 743315 10 3 | PROGRESSIVE ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 225.000 | 16,256 | XXX | 4,887 | 13,574 | (8,687) | | | (8,687) | | 4,887 | | 11,369 | 11,369 | 588 | XXX |
| 74340W 10 3 | PROLOGIS REIT | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 213.000 | 15,702 | XXX | 7,036 | 12,507 | (5,472) | | | (5,472) | | 7,036 | | 8,666 | 8,666 | 113 | XXX |
| 744320 10 2 | PRUDENTIAL FINANCIAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 175.000 | 17,732 | XXX | 12,919 | 14,271 | (1,352) | | | (1,352) | | 12,919 | | 4,813 | 4,813 | 175 | XXX |
| 744573 10 6 | PUBLIC SERVICE ENTERPRISE GROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 197.000 | 11,816 | XXX | 8,721 | 10,254 | (1,533) | | | (1,533) | | 8,721 | | 3,095 | 3,095 | 93 | XXX |
| 74460D 10 9 | PUBLIC STORAGE REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 70.000 | 15,437 | XXX | 6,564 | 14,169 | (7,605) | | | (7,605) | | 6,564 | | 8,874 | 8,874 | 140 | XXX |
| 745867 10 1 | PULTEGROUP ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 55.000 | 1,622 | XXX | 1,099 | 1,429 | (331) | | | (331) | | 1,099 | | 523 | 523 | 12 | XXX |
| 74736K 10 1 | QORVO ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 3,819 | XXX | 3,795 | 3,037 | 759 | | | 759 | | 3,795 | | 24 | 24 | | XXX |
| 747525 10 3 | QUALCOMM ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 530.000 | 30,299 | XXX | 22,263 | 30,162 | (7,899) | | | (7,899) | | 22,263 | | 8,036 | 8,036 | 329 | XXX |
| 74762E 10 2 | QUANTA SERVICES ORD | | 04/19/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 120.000 | 4,828 | XXX | 2,825 | 3,612 | (787) | | | (787) | | 2,825 | | 2,002 | 2,002 | 10 | XXX |
| 74834L 10 0 | QUEST DIAGNOSTICS ORD | | 04/22/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 90.000 | 8,188 | XXX | 4,471 | 7,494 | (3,023) | | | (3,023) | | 4,471 | | 3,717 | 3,717 | 95 | XXX |
| 751212 10 1 | RALPH LAUREN CL A ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 19.000 | 2,416 | XXX | 1,653 | 1,966 | (313) | | | (313) | | 1,653 | | 763 | 763 | 24 | XXX |
| 755111 50 7 | RAYTHEON ORD | | 05/09/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 120.000 | 21,930 | XXX | 6,283 | 18,402 | (12,119) | | | (12,119) | | 6,283 | | 15,646 | 15,646 | 217 | XXX |
| 756109 10 4 | REALTY INCOME REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 113.000 | 8,065 | XXX | 5,701 | 7,124 | (1,423) | | | (1,423) | | 5,701 | | 2,364 | 2,364 | 101 | XXX |
| 756577 10 2 | RED HAT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 90.000 | 16,407 | XXX | 2,569 | 15,808 | (13,239) | | | (13,239) | | 2,569 | | 13,838 | 13,838 | | XXX |
| 758849 10 3 | REGENCY CENTERS REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 59.000 | 4,034 | XXX | 3,323 | 3,462 | (139) | | | (139) | | 3,323 | | 711 | 711 | 35 | XXX |
| 75886F 10 7 | REGENERON PHARMACEUTICALS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 28.000 | 10,514 | XXX | 6,243 | 10,458 | (4,215) | | | (4,215) | | 6,243 | | 4,270 | 4,270 | | XXX |
| 7591EP 10 0 | REGIONS FINANCIAL ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 251.000 | 3,828 | XXX | 2,340 | 3,358 | (1,019) | | | (1,019) | | 2,340 | | 1,488 | 1,488 | 70 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 760759 10 0 | REPUBLIC SERVICES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 145.000 | 11,465 | XXX | 4,635 | 10,453 | (5,819) | | | (5,819) | | 4,635 | | 6,830 | 6,830 | 109 | XXX |
| 761152 10 7 | RESMED ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 55.000 | 5,670 | XXX | 4,262 | 6,263 | (2,001) | | | (2,001) | | 4,262 | | 1,408 | 1,408 | 20 | XXX |
| 76118Y 10 4 | RESIDEO TECHNOLOGIES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 161.997 | 3,282 | XXX | 2,833 | 3,329 | (496) | | | (496) | | 2,833 | | 449 | 449 | | XXX |
| 770323 10 3 | ROBERT HALF ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 3,014 | XXX | 937 | 2,574 | (1,637) | | | (1,637) | | 937 | | 2,077 | 2,077 | 14 | XXX |
| 773903 10 9 | ROCKWELL AUTOMAT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 11,159 | XXX | 1,934 | 9,029 | (7,094) | | | (7,094) | | 1,934 | | 9,225 | 9,225 | 58 | XXX |
| 776696 10 6 | ROPER TECHNOLOGIES ORD | | 04/22/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 17,571 | XXX | 4,716 | 13,326 | (8,610) | | | (8,610) | | 4,716 | | 12,854 | 12,854 | 46 | XXX |
| 778296 10 3 | ROSS STORES ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 144.000 | 14,112 | XXX | 3,075 | 11,981 | (8,906) | | | (8,906) | | 3,075 | | 11,037 | 11,037 | 37 | XXX |
| 78409V 10 4 | S&P GLOBAL ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 23,810 | XXX | 3,477 | 18,693 | (15,216) | | | (15,216) | | 3,477 | | 20,333 | 20,333 | 63 | XXX |
| 78410G 10 4 | SBA COMMUNICATIONS CL A REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 28.000 | 5,687 | XXX | 4,128 | 4,533 | (405) | | | (405) | | 4,128 | | 1,559 | 1,559 | | XXX |
| 78440X 10 1 | SL GREEN RLTY REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 32.000 | 2,878 | XXX | 3,083 | 2,531 | 553 | | | 553 | | 3,083 | | (205) | (205) | 54 | XXX |
| 79466L 30 2 | SALESFORCE.COM ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 254.000 | 40,659 | XXX | 9,244 | 34,790 | (25,546) | | | (25,546) | | 9,244 | | 31,415 | 31,415 | | XXX |
| 806407 10 2 | HENRY SCHEIN ORD | | 02/07/2019. | VARIOUS | 61.000 | 4,404 | XXX | 4,404 | 4,790 | (386) | | | (386) | | 4,404 | | | 0 | | XXX |
| 806857 10 8 | SCHLUMBERGER ORD | C | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 475.000 | 22,035 | XXX | 29,609 | 17,138 | 12,471 | | | 12,471 | | 29,609 | | (7,574) | (7,574) | 475 | XXX |
| 808513 10 5 | CHARLES SCHWAB ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 450.000 | 20,259 | XXX | 6,732 | 18,689 | (11,957) | | | (11,957) | | 6,732 | | 13,527 | 13,527 | 77 | XXX |
| 81211K 10 0 | SEALED AIR ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 100.000 | 4,639 | XXX | 1,494 | 3,484 | (1,990) | | | (1,990) | | 1,494 | | 3,145 | 3,145 | 16 | XXX |
| 816851 10 9 | SEMPRA ENERGY ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 80.000 | 10,284 | XXX | 4,485 | 8,655 | (4,170) | | | (4,170) | | 4,485 | | 5,799 | 5,799 | 149 | XXX |
| 824348 10 6 | SHERWIN WILLIAMS ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 32.000 | 14,200 | XXX | 2,098 | 12,591 | (10,492) | | | (10,492) | | 2,098 | | 12,102 | 12,102 | 36 | XXX |
| 828806 10 9 | SIMON PROP GRP REIT ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 107.000 | 19,740 | XXX | 7,712 | 17,975 | (10,263) | | | (10,263) | | 7,712 | | 12,028 | 12,028 | 219 | XXX |
| 83088M 10 2 | SKYWORKS SOLUTIONS ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 28.000 | 2,528 | XXX | 2,030 | 1,877 | 154 | | | 154 | | 2,030 | | 497 | 497 | 11 | XXX |
| 832696 40 5 | JM SMUCKER ORD | | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 27.000 | 3,218 | XXX | 2,340 | 2,524 | (184) | | | (184) | | 2,340 | | 878 | 878 | 23 | XXX |
| 833034 10 1 | SNAP ON ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 30.000 | 4,692 | XXX | 1,442 | 4,359 | (2,917) | | | (2,917) | | 1,442 | | 3,250 | 3,250 | 29 | XXX |
| 842587 10 7 | SOUTHERN ORD | | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 310.000 | 16,340 | XXX | 10,554 | 13,615 | (3,061) | | | (3,061) | | 10,554 | | 5,786 | 5,786 | 186 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 844741 10 8 | SOUTHWEST AIRLINES ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 256.000 | 13,383 | XXX | 2,926 | 11,899 | (8,973) | | | (8,973) | | 2,926 | | 10,457 | 10,457 | 82 | XXX |
| 854502 10 1 | STANLEY BLACK AND DECKER ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 51.000 | 7,476 | XXX | 1,489 | 6,107 | (4,618) | | | (4,618) | | 1,489 | | 5,988 | 5,988 | 34 | XXX |
| 855244 10 9 | STARBUCKS ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 476.000 | 36,247 | XXX | 2,251 | 30,654 | (28,403) | | | (28,403) | | 2,251 | | 33,995 | 33,995 | 171 | XXX |
| 857477 10 3 | STATE STREET ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 137.000 | 9,605 | XXX | 6,487 | 8,641 | (2,153) | | | (2,153) | | 6,487 | | 3,117 | 3,117 | 129 | XXX |
| 858912 10 8 | STERICYCLE ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 50.000 | 2,879 | XXX | 2,755 | 1,835 | 921 | | | 921 | | 2,755 | | 124 | 124 | | XXX |
| 863667 10 1 | STRYKER ORD | | 04/30/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 120.000 | 23,209 | XXX | 6,044 | 18,810 | (12,766) | | | (12,766) | | 6,044 | | 17,164 | 17,164 | 125 | XXX |
| 867914 10 3 | SUNTRUST BANKS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 117.000 | 7,267 | XXX | 4,930 | 5,901 | (971) | | | (971) | | 4,930 | | 2,336 | 2,336 | 59 | XXX |
| 871503 10 8 | SYMANTEC ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 251.000 | 6,124 | XXX | 4,460 | 4,743 | (282) | | | (282) | | 4,460 | | 1,664 | 1,664 | 19 | XXX |
| 87165B 10 3 | SYNCHRONY FINANCIAL ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 235.001 | 7,741 | XXX | 6,095 | 5,513 | 581 | | | 581 | | 6,095 | | 1,646 | 1,646 | 49 | XXX |
| 871829 10 7 | SYSCO ORD | | 04/26/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 181.000 | 12,601 | XXX | 6,065 | 11,341 | (5,277) | | | (5,277) | | 6,065 | | 6,536 | 6,536 | 141 | XXX |
| 872540 10 9 | TJX ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 4,568.000 | 247,718 | XXX | 100,334 | 204,372 | (104,038) | | | (104,038) | | 100,334 | | 147,384 | 147,384 | 891 | XXX |
| 874054 10 9 | TAKE TWO INTERACTIVE SOFTWARE ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 32.000 | 2,964 | XXX | 3,628 | 3,294 | 334 | | | 334 | | 3,628 | | (664) | (664) | | XXX |
| 876030 10 7 | TAPESTRY ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 109.000 | 3,520 | XXX | 3,599 | 3,679 | (80) | | | (80) | | 3,599 | | (80) | (80) | 37 | XXX |
| 87612E 10 6 | TARGET ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 186.000 | 15,246 | XXX | 8,986 | 12,293 | (3,307) | | | (3,307) | | 8,986 | | 6,261 | 6,261 | 119 | XXX |
| 87901J 10 5 | TEGNA ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,952.000 | 47,880 | XXX | 41,507 | 32,088 | 9,419 | | | 9,419 | | 41,507 | | 6,374 | 6,374 | 413 | XXX |
| 882508 10 4 | TEXAS INSTRUMENTS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,553.000 | 178,716 | XXX | 130,317 | 146,759 | (16,441) | | | (16,441) | | 130,317 | | 48,398 | 48,398 | 1,196 | XXX |
| 883203 10 1 | TEXTRON ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 106.000 | 5,448 | XXX | 4,071 | 4,875 | (803) | | | (803) | | 4,071 | | 1,377 | 1,377 | 4 | XXX |
| 883556 10 2 | THERMO FISHER SCIENTIFIC ORD | | 04/16/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 802.000 | 222,590 | XXX | 109,247 | 179,480 | (70,233) | | | (70,233) | | 109,247 | | 113,344 | 113,344 | 289 | XXX |
| 88579Y 10 1 | 3M ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 169.000 | 36,473 | XXX | 11,203 | 32,201 | (20,998) | | | (20,998) | | 11,203 | | 25,270 | 25,270 | 243 | XXX |
| 886547 10 8 | TIFFANY ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 20.000 | 2,117 | XXX | 431 | 1,610 | (1,179) | | | (1,179) | | 431 | | 1,686 | 1,686 | 22 | XXX |
| 89055F 10 3 | TOPBUILD ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1.000 | 72 | XXX | 5 | 45 | (40) | | | (40) | | 5 | | 67 | 67 | | XXX |
| 891027 10 4 | TORCHMARK ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 3,875 | XXX | 879 | 3,354 | (2,475) | | | (2,475) | | 879 | | 2,996 | 2,996 | 15 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 891906 10 9 | TOTAL SYSTEM SERVICES ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 53.000 | 5,279 | XXX | 742 | 4,308 | (3,566) | | | (3,566) | | 742 | | 4,537 | 4,537 | 14 | XXX |
| 893641 10 0 | TRANSDIGM GROUP ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 15.000 | 6,872 | XXX | 4,457 | 5,101 | (644) | | | (644) | | 4,457 | | 2,415 | 2,415 | | XXX |
| 89417E 10 9 | TRAVELERS COMPANIES ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 170.000 | 23,252 | XXX | 10,055 | 20,358 | (10,302) | | | (10,302) | | 10,055 | | 13,197 | 13,197 | 131 | XXX |
| 896945 20 1 | TRIPADVISOR ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 43.000 | 2,254 | XXX | 1,883 | 2,319 | (436) | | | (436) | | 1,883 | | 371 | 371 | | XXX |
| 90130A 10 1 | TWENTY FIRST CENTURY FOX CL A ORD | | 03/19/2019 | VARIOUS | 393.000 | 19,673 | XXX | 3,164 | 18,911 | (15,747) | | | (15,747) | | 3,164 | | 16,510 | 16,510 | | XXX |
| 90130A 20 0 | TWENTY FIRST CENTURY FOX CL B ORD | | 03/19/2019 | VARIOUS | 131.000 | 6,516 | XXX | 3,432 | 6,259 | (2,827) | | | (2,827) | | 3,432 | | 3,083 | 3,083 | | XXX |
| 90184L 10 2 | TWITTER ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 33.000 | 1,145 | XXX | 1,456 | 948 | 507 | | | 507 | | 1,456 | | (311) | (311) | | XXX |
| 902494 10 3 | TYSON FOODS CL A ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 140.000 | 9,996 | XXX | 1,315 | 7,476 | (6,161) | | | (6,161) | | 1,315 | | 8,681 | 8,681 | 53 | XXX |
| 902653 10 4 | UDR REIT ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 106.000 | 4,846 | XXX | 3,818 | 4,200 | (382) | | | (382) | | 3,818 | | 1,028 | 1,028 | 71 | XXX |
| 902973 30 4 | US BANCORP ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 595.000 | 29,678 | XXX | 14,590 | 27,192 | (12,602) | | | (12,602) | | 14,590 | | 15,088 | 15,088 | 440 | XXX |
| 90384S 30 3 | ULTA BEAUTY ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 7.000 | 2,477 | XXX | 1,429 | 1,714 | (285) | | | (285) | | 1,429 | | 1,049 | 1,049 | | XXX |
| 904311 10 7 | UNDER ARMOUR CL A ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 74.000 | 1,621 | XXX | 1,399 | 1,308 | 91 | | | 91 | | 1,399 | | 222 | 222 | | XXX |
| 907818 10 8 | UNION PACIFIC ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 280.000 | 46,933 | XXX | 8,116 | 38,704 | (30,589) | | | (30,589) | | 8,116 | | 38,817 | 38,817 | 246 | XXX |
| 910047 10 9 | UNITED CONTINENTAL HOLDINGS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,913.000 | 161,664 | XXX | 127,726 | 160,175 | (32,449) | | | (32,449) | | 127,726 | | 33,938 | 33,938 | | XXX |
| 911312 10 6 | UNITED PARCEL SERVICE CL B ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 239.000 | 27,157 | XXX | 16,828 | 23,310 | (6,482) | | | (6,482) | | 16,828 | | 10,329 | 10,329 | 229 | XXX |
| 911363 10 9 | UNITED RENTAL ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 44.000 | 5,516 | XXX | 2,757 | 4,511 | (1,754) | | | (1,754) | | 2,757 | | 2,758 | 2,758 | | XXX |
| 913017 10 9 | UNITED TECHNOLOGIES ORD | | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,103.000 | 282,932 | XXX | 152,622 | 223,927 | (71,305) | | | (71,305) | | 152,622 | | 130,310 | 130,310 | 1,546 | XXX |
| 91324P 10 2 | UNITEDHEALTH GRP ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 347.000 | 79,874 | XXX | 9,230 | 86,445 | (77,214) | | | (77,214) | | 9,230 | | 70,644 | 70,644 | 312 | XXX |
| 913903 10 0 | UNIVERSAL HEALTH SERVICES CL B ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 34.000 | 4,513 | XXX | 3,434 | 3,963 | (529) | | | (529) | | 3,434 | | 1,079 | 1,079 | 3 | XXX |
| 91529Y 10 6 | UNUM ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 89.000 | 3,287 | XXX | 3,147 | 2,615 | 532 | | | 532 | | 3,147 | | 140 | 140 | 23 | XXX |
| 918204 10 8 | VF ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,705.000 | 155,476 | XXX | 78,377 | 121,635 | (43,257) | | | (43,257) | | 78,377 | | 77,098 | 77,098 | 870 | XXX |
| 91913Y 10 0 | VALERO ENERGY ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 118.000 | 10,341 | XXX | 7,655 | 8,846 | (1,192) | | | (1,192) | | 7,655 | | 2,687 | 2,687 | 106 | XXX |
| 92220P 10 5 | VARIAN MEDICAL SYSTEMS ORD | | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 10.000 | 1,410 | XXX | 417 | 1,133 | (716) | | | (716) | | 417 | | 994 | 994 | | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 92276F 10 0 | VENTAS REIT ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 90.000 | 5,588 | XXX | 3,332 | 5,273 | (1,941) | | | (1,941) | | 3,332 | | 2,256 | 2,256 | 143 | XXX |
| 92343E 10 2 | VERISIGN ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 60.000 | 11,342 | XXX | 1,132 | 8,897 | (7,765) | | | (7,765) | | 1,132 | | 10,210 | 10,210 | | XXX |
| 92343V 10 4 | VERIZON COMMUNICATIONS ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,316.000 | 77,248 | XXX | 41,130 | 73,986 | (32,855) | | | (32,855) | | 41,130 | | 36,117 | 36,117 | 1,586 | XXX |
| 92345Y 10 6 | VERISK ANALYTICS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,137.000 | 156,721 | XXX | 96,329 | 123,978 | (27,650) | | | (27,650) | | 96,329 | | 60,392 | 60,392 | 284 | XXX |
| 92532F 10 0 | VERTEX PHARMACEUTICALS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 81.000 | 14,781 | XXX | 6,677 | 13,423 | (6,746) | | | (6,746) | | 6,677 | | 8,104 | 8,104 | | XXX |
| 92553P 20 1 | VIACOM CL B ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 138.000 | 4,134 | XXX | 3,665 | 3,547 | 119 | | | 119 | | 3,665 | | 469 | 469 | 55 | XXX |
| 92826C 83 9 | VISA CL A ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 628.000 | 100,748 | XXX | 13,274 | 82,858 | (69,585) | | | (69,585) | | 13,274 | | 87,474 | 87,474 | 157 | XXX |
| 929042 10 9 | VORNADO REALTY REIT ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 68.000 | 4,617 | XXX | 4,485 | 4,218 | 267 | | | 267 | | 4,485 | | 133 | 133 | 45 | XXX |
| 929160 10 9 | VULCAN MATERIALS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 39.000 | 4,762 | XXX | 1,696 | 3,853 | (2,157) | | | (2,157) | | 1,696 | | 3,065 | 3,065 | 12 | XXX |
| 92939U 10 6 | WEC ENERGY GROUP ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 45.000 | 3,495 | XXX | 1,675 | 3,117 | (1,442) | | | (1,442) | | 1,675 | | 1,820 | 1,820 | 27 | XXX |
| 931142 10 3 | WALMART ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 420.000 | 43,016 | XXX | 19,969 | 39,123 | (19,154) | | | (19,154) | | 19,969 | | 23,046 | 23,046 | 441 | XXX |
| 931427 10 8 | WALGREEN BOOTS ALLIANCE ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 299.000 | 16,214 | XXX | 7,376 | 20,431 | (13,054) | | | (13,054) | | 7,376 | | 8,838 | 8,838 | 132 | XXX |
| 94106L 10 9 | WASTE MANAGEMENT ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 75.000 | 7,819 | XXX | 2,556 | 6,674 | (4,118) | | | (4,118) | | 2,556 | | 5,263 | 5,263 | 38 | XXX |
| 941848 10 3 | WATERS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 20.000 | 4,978 | XXX | 1,147 | 3,773 | (2,626) | | | (2,626) | | 1,147 | | 3,832 | 3,832 | | XXX |
| 949746 10 1 | WELLS FARGO ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,693.000 | 79,163 | XXX | 54,635 | 78,013 | (23,378) | | | (23,378) | | 54,635 | | 24,528 | 24,528 | 762 | XXX |
| 95040Q 10 4 | WELLTOWER ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 131.000 | 10,013 | XXX | 6,563 | 9,093 | (2,529) | | | (2,529) | | 6,563 | | 3,450 | 3,450 | 114 | XXX |
| 958102 10 5 | WESTERN DIGITAL ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 91.999 | 4,770 | XXX | 2,914 | 3,401 | (487) | | | (487) | | 2,914 | | 1,856 | 1,856 | 92 | XXX |
| 959802 10 9 | WESTERN UNION ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 110.000 | 2,108 | XXX | 1,550 | 1,877 | (326) | | | (326) | | 1,550 | | 557 | 557 | 22 | XXX |
| 96145D 10 5 | WESTROCK ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 105.000 | 4,066 | XXX | 4,485 | 3,965 | 520 | | | 520 | | 4,485 | | (419) | (419) | 48 | XXX |
| 962166 10 4 | WEYERHAEUSER REIT | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 300.000 | 8,121 | XXX | 7,867 | 6,558 | 1,309 | | | 1,309 | | 7,867 | | 254 | 254 | 102 | XXX |
| 963320 10 6 | WHIRLPOOL ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 30.000 | 4,091 | XXX | 3,032 | 3,206 | (174) | | | (174) | | 3,032 | | 1,059 | 1,059 | 35 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 969457 10 0 | WILLIAMS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 285.000 | 8,128 | XXX | 6,800 | 6,284 | 516 | | | 516 | | 6,800 | | 1,328 | 1,328 | 108 | XXX |
| 981558 10 9 | WORLDPAY CL A ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,258.000 | 142,667 | XXX | 40,461 | 96,149 | (55,688) | | | (55,688) | | 40,461 | | 102,206 | 102,206 | | XXX |
| 983134 10 7 | WYNN RESORTS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 23.000 | 3,262 | XXX | 2,182 | 2,275 | (92) | | | (92) | | 2,182 | | 1,079 | 1,079 | 17 | XXX |
| 98389B 10 0 | XCEL ENERGY ORD | .. | 04/22/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 240.000 | 13,385 | XXX | 5,899 | 11,825 | (5,926) | | | (5,926) | | 5,899 | | 7,485 | 7,485 | 188 | XXX |
| 983919 10 1 | XILINX ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 88.000 | 11,796 | XXX | 3,077 | 7,495 | (4,418) | | | (4,418) | | 3,077 | | 8,720 | 8,720 | 32 | XXX |
| 98419M 10 0 | XYLEM ORD | .. | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 62.000 | 5,075 | XXX | 1,680 | 4,137 | (2,456) | | | (2,456) | | 1,680 | | 3,395 | 3,395 | 15 | XXX |
| 988498 10 1 | YUM BRANDS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 63.000 | 6,403 | XXX | 2,341 | 5,791 | (3,450) | | | (3,450) | | 2,341 | | 4,062 | 4,062 | 26 | XXX |
| 98956P 10 2 | ZIMMER BIOMET HOLDINGS ORD | .. | 04/30/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 68.000 | 8,696 | XXX | 4,324 | 7,053 | (2,729) | | | (2,729) | | 4,324 | | 4,373 | 4,373 | 33 | XXX |
| 989701 10 7 | ZIONS BANCORPORATION ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 93.000 | 4,430 | XXX | 2,548 | 3,789 | (1,241) | | | (1,241) | | 2,548 | | 1,882 | 1,882 | 28 | XXX |
| 98978V 10 3 | ZOETIS CL A ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 117.000 | 11,846 | XXX | 2,094 | 10,008 | (7,915) | | | (7,915) | | 2,094 | | 9,752 | 9,752 | 19 | XXX |
| G0084W 10 1 | ADIENT ORD | D | 04/01/2019. | Adjustment | | (0) | XXX | | | | | | 0 | | | | (0) | (0) | | XXX |
| G0176J 10 9 | ALLEGION ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 43.000 | 4,044 | XXX | 1,298 | 3,428 | (2,130) | | | (2,130) | | 1,298 | | 2,747 | 2,747 | 12 | XXX |
| G0177J 10 8 | ALLERGAN ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 105.000 | 15,075 | XXX | 14,435 | 14,034 | 401 | | | 401 | | 14,435 | | 639 | 639 | 78 | XXX |
| G0408V 10 2 | AON CL A ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 95.000 | 16,715 | XXX | 4,712 | 13,809 | (9,097) | | | (9,097) | | 4,712 | | 12,003 | 12,003 | 38 | XXX |
| G0750C 10 8 | AXALTA COATING SYSTEMS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,935.000 | 80,740 | XXX | 83,007 | 68,738 | 14,269 | | | 14,269 | | 83,007 | | (2,267) | (2,267) | | XXX |
| G1151C 10 1 | ACCENTURE CL A ORD | C | 05/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 216.000 | 38,726 | XXX | 12,858 | 30,458 | (17,600) | | | (17,600) | | 12,858 | | 25,868 | 25,868 | 315 | XXX |
| G1890L 10 7 | CAPRI HOLDINGS LTD | D | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 56.000 | 2,692 | XXX | 2,132 | 2,124 | 9 | | | 9 | | 2,132 | | 560 | 560 | | XXX |
| G29183 10 3 | EATON ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 158.000 | 13,209 | XXX | 8,239 | 10,848 | (2,609) | | | (2,609) | | 8,239 | | 4,969 | 4,969 | 112 | XXX |
| G47567 10 5 | IHS MARKIT ORD | D | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 143.000 | 7,882 | XXX | 6,271 | 6,860 | (589) | | | (589) | | 6,271 | | 1,611 | 1,611 | | XXX |
| G47791 10 1 | INGERSOLL RAND ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 130.000 | 14,816 | XXX | 5,172 | 11,860 | (6,688) | | | (6,688) | | 5,172 | | 9,643 | 9,643 | 69 | XXX |
| G4863A 10 8 | INTERNATIONAL GAME TECHNOLOGY ORD | C | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1.000 | 14 | XXX | 20 | 15 | 5 | | | 5 | | 20 | | (6) | (6) | 0 | XXX |
| G491BT 10 8 | INVESCO ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 200.000 | 4,212 | XXX | 4,703 | 3,348 | 1,355 | | | 1,355 | | 4,703 | | (491) | (491) | 60 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| G51502 10 5 | JOHNSON CONTROLS INTERNATIONAL ORD | D | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 314.005 | 11,489 | XXX | 8,487 | 9,310 | (823) | | | (823) | | 8,487 | | 3,002 | 3,002 | 163 | XXX |
| G5494J 10 3 | LINDE ORD | D | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 959.000 | 172,741 | XXX | 122,875 | 149,642 | (26,767) | | | (26,767) | | 122,875 | | 49,866 | 49,866 | 839 | XXX |
| G5960L 10 3 | MEDTRONIC ORD | C | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2,606.000 | 226,352 | XXX | 202,118 | 237,042 | (34,924) | | | (34,924) | | 202,118 | | 24,234 | 24,234 | 2,606 | XXX |
| G6095L 10 9 | APTIV ORD | D | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 145.000 | 13,008 | XXX | 4,699 | 8,928 | (4,228) | | | (4,228) | | 4,699 | | 8,308 | 8,308 | 32 | XXX |
| G66721 10 4 | NORWEGIAN CRUISE LINE HOLDINGS ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 84.000 | 4,927 | XXX | 4,113 | 3,561 | 553 | | | 553 | | 4,113 | | 814 | 814 | | XXX |
| G7945M 10 7 | SEAGATE TECHNOLOGY ORD | C | 05/01/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 44.000 | 2,173 | XXX | 1,213 | 1,698 | (485) | | | (485) | | 1,213 | | 960 | 960 | 55 | XXX |
| G7S00T 10 4 | PENTAIR ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 17.000 | 678 | XXX | 340 | 642 | (302) | | | (302) | | 340 | | 338 | 338 | 3 | XXX |
| G87110 10 5 | TECHNIPFMC ORD | D | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 97.000 | 2,368 | XXX | 2,894 | 1,899 | 995 | | | 995 | | 2,894 | | (527) | (527) | 13 | XXX |
| G96629 10 3 | WILLIS TOWERS WATSON ORD | D | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 17.000 | 3,072 | XXX | 1,885 | 2,582 | (696) | | | (696) | | 1,885 | | 1,187 | 1,187 | 21 | XXX |
| G97822 10 3 | PERRIGO ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 55.000 | 2,772 | XXX | 3,908 | 2,131 | 1,777 | | | 1,777 | | 3,908 | | (1,136) | (1,136) | 10 | XXX |
| H1467J 10 4 | CHUBB ORD | D | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 85.999 | 11,949 | XXX | 5,591 | 11,109 | (5,518) | | | (5,518) | | 5,591 | | 6,359 | 6,359 | 126 | XXX |
| H2906T 10 9 | GARMIN ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 38.000 | 3,369 | XXX | 1,973 | 2,406 | (433) | | | (433) | | 1,973 | | 1,395 | 1,395 | 20 | XXX |
| H84989 10 4 | TE CONNECTIVITY ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 180.000 | 15,759 | XXX | 6,052 | 13,613 | (7,562) | | | (7,562) | | 6,052 | | 9,707 | 9,707 | 79 | XXX |
| N53745 10 0 | LYONDELLBASELL INDUSTRIES CL A ORD | C | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 151.000 | 13,923 | XXX | 8,000 | 12,557 | (4,557) | | | (4,557) | | 8,000 | | 5,924 | 5,924 | 151 | XXX |
| N59465 10 9 | MYLAN ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 207.000 | 5,572 | XXX | 7,727 | 5,672 | 2,056 | | | 2,056 | | 7,727 | | (2,155) | (2,155) | | XXX |
| V7780T 10 3 | ROYAL CARIBBEAN CRUISES ORD | .. | 04/15/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 32.000 | 3,918 | XXX | 2,652 | 3,129 | (477) | | | (477) | | 2,652 | | 1,266 | 1,266 | 45 | XXX |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 16,336,956 | XXX | 9,076,766 | 14,057,652 | (4,980,886) | 0 | 0 | (4,980,886) | 0 | 9,076,766 | 0 | 7,260,189 | 7,260,189 | 105,604 | XXX |
| **Common Stocks - Mutual Funds** | | | | | | | | | | | | | | | | | | | | |
| 78467Y 10 7 | SPDR S&P MIDCAP 400 ETF | .. | 04/30/2019. | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 1,744.000 | 623,345 | XXX | 268,708 | 527,856 | (259,148) | | | (259,148) | | 268,708 | | 354,637 | 354,637 | 3,753 | XXX |
| 9499999. | Total - Common Stocks - Mutual Funds | | | | | 623,345 | XXX | 268,708 | 527,856 | (259,148) | 0 | 0 | (259,148) | 0 | 268,708 | 0 | 354,637 | 354,637 | 3,753 | XXX |
| 9799997. | Total - Common Stocks - Part 4 | | | | | 16,960,301 | XXX | 9,345,475 | 14,585,508 | (5,240,034) | 0 | 0 | (5,240,034) | 0 | 9,345,475 | 0 | 7,614,826 | 7,614,826 | 109,358 | XXX |
| 9799998 | Total - Common Stocks - Summary Item from Part 5 | | | | | 134,240 | XXX | 113,395 | | | | | 0 | | 113,395 | | 20,846 | 20,846 | 42 | XXX |
| 9799999. | Total - Common Stocks | | | | | 17,094,541 | XXX | 9,458,869 | 14,585,508 | (5,240,034) | 0 | 0 | (5,240,034) | 0 | 9,458,869 | 0 | 7,635,672 | 7,635,672 | 109,400 | XXX |
| 9899999. | Total - Preferred and Common Stocks | | | | | 17,094,541 | XXX | 9,458,869 | 14,585,508 | (5,240,034) | 0 | 0 | (5,240,034) | 0 | 9,458,869 | 0 | 7,635,672 | 7,635,672 | 109,400 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 169,872,939 | XXX | 161,664,859 | 154,010,701 | (5,240,034) | 7,858 | 0 | (5,232,176) | 0 | 161,014,764 | 0 | 8,840,759 | 8,840,759 | 4,077,219 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 02005N BH 2 | ALLY FINANCIAL INC | | 05/20/2019 | RBC CAPITAL MARKETS | 09/04/2019 | WELLS FARGO SECURITIES LLC | 450,000 | 446,582 | 474,795 | 446,764 | | 182 | | 182 | | | 28,031 | 28,031 | 5,086 | 27 |
| 03674X AJ 5 | ANTERO RESOURCES CORP | | 09/06/2019 | MORGAN STANLEY CO | 10/29/2019 | GOLDMAN | 70,000 | 60,221 | 46,725 | 60,424 | | 203 | | 203 | | | (13,699) | (13,699) | 583 | 88 |
| 1248EP BM 4 | CCO HOLDINGS LLC | | 09/25/2019 | WELLS FARGO SECURITIES LLC | 11/14/2019 | RBC CAPITAL MARKETS | 210,000 | 222,401 | 222,075 | 221,764 | | (637) | | (637) | | | 311 | 311 | 3,119 | 1,409 |
| 16412X AG 0 | CHENIERE CORPUS CHRISTI HOLDINGS LLC | | 03/26/2019 | GOLDMAN | 09/05/2019 | JP MORGAN SECURITIES LLC | 450,000 | 472,586 | 497,295 | 471,502 | | (1,084) | | (1,084) | | | 25,793 | 25,793 | 15,952 | 5,638 |
| 23918K AR 9 | DAVITA HEALTHCARE PARTNERS INC | | 09/04/2019 | PERSHING DIV OF DLJ SEC LNDING | 12/18/2019 | PERSHING DIV OF DLJ SEC LNDING | 35,000 | 35,054 | 36,071 | 35,054 | | (0) | | (0) | | | 1,017 | 1,017 | 1,113 | 608 |
| 29273A AA 4 | ENERGIZER HOLDINGS INC | | 09/04/2019 | VARIOUS | 11/07/2019 | VARIOUS | 260,000 | 262,781 | 270,036 | 262,630 | | (151) | | (151) | | | 7,406 | 7,406 | 11,855 | 5,521 |
| 29278N AM 5 | ENERGY TRANSFER OPERATING LP | | 03/25/2019 | MORGAN STANLEY CO | 04/05/2019 | MORGAN STANLEY CO | 450,000 | 465,013 | 491,459 | 464,897 | | (116) | | (116) | | | 26,561 | 26,561 | 6,169 | 5,141 |
| 29336T AA 8 | ENLINK MIDSTREAM LLC | | 09/05/2019 | VARIOUS | 11/21/2019 | VARIOUS | 520,000 | 520,468 | 433,997 | 520,437 | | (31) | | (31) | | | (86,441) | (86,441) | 16,996 | 1,568 |
| 421924 BT 7 | HEALTHSOUTH CORP | | 09/06/2019 | JP MORGAN SECURITIES LLC | 11/07/2019 | PERSHING DIV OF DLJ SEC LNDING | 35,000 | 36,978 | 36,722 | 36,814 | | (165) | | (165) | | | (92) | (92) | 1,325 | 978 |
| 451102 BT 3 | ICAHN ENTERPRISES LP | | 09/06/2019 | VARIOUS | 12/10/2019 | VARIOUS | 520,000 | 530,765 | 549,334 | 530,336 | | (429) | | (429) | | | 18,997 | 18,997 | 18,465 | 5,130 |
| 538034 AR 0 | LIVE NATION ENTERTAINMENT INC | | 10/02/2019 | JP MORGAN SECURITIES LLC | 10/07/2019 | PERSHING DIV OF DLJ SEC LNDING | 65,000 | 65,000 | 66,793 | 65,000 | | | | 0 | | | 1,793 | 1,793 | | |
| 55354G AH 3 | MSCI INC | | 11/04/2019 | JP MORGAN SECURITIES LLC | 11/05/2019 | MIZUHO SECURITIES USA/FIXED INCOME | 80,000 | 80,000 | 80,300 | 80,000 | | | | 0 | | | 300 | 300 | | |
| 62886E AU 2 | NCR CORP | | 08/09/2019 | Citigroup (SSB) | 09/09/2019 | UBS SECURITIES LLC | 225,000 | 229,219 | 239,580 | 229,195 | | (24) | | (24) | | | 10,385 | 10,385 | 719 | |
| 737446 AK 0 | POST HOLDINGS INC | | 03/26/2019 | GOLDMAN | 06/24/2019 | BANC OF AMERICA/FIXED INCOME | 225,000 | 220,298 | 229,995 | 220,435 | | 137 | | 137 | | | 9,560 | 9,560 | 4,094 | 1,344 |
| 81211K AX 8 | SEALED AIR CORP | | 04/01/2019 | WELLS FARGO SECURITIES LLC | 09/06/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 450,000 | 473,625 | 492,197 | 472,181 | | (1,444) | | (1,444) | | | 20,016 | 20,016 | 12,031 | 1,238 |
| 81727T AA 6 | SENSATA TECHNOLOGIES UK FINANCING CO PLC | C | 09/04/2019 | WELLS FARGO SECURITIES LLC | 10/11/2019 | RBC CAPITAL MARKETS | 70,000 | 74,571 | 74,550 | 74,394 | | (177) | | (177) | | | 156 | 156 | 741 | 255 |
| 817565 CE 2 | SERVICE CORPORATION INTERNATIONAL | | 09/05/2019 | VARIOUS | 10/24/2019 | VARIOUS | 520,000 | 530,832 | 555,938 | 530,561 | | (270) | | (270) | | | 25,377 | 25,377 | 11,402 | 1,076 |
| 85172F AN 9 | SPRINGLEAF FINANCE CORP | | 04/25/2019 | VARIOUS | 05/07/2019 | MORGAN STANLEY CO | 225,000 | 238,125 | 237,938 | 238,066 | | (59) | | (59) | | | (129) | (129) | 2,405 | 1,677 |
| 85172F AQ 2 | SPRINGLEAF FINANCE CORP | | 09/05/2019 | VARIOUS | 11/06/2019 | VARIOUS | 520,000 | 528,309 | 569,438 | 528,153 | | (155) | | (155) | | | 41,284 | 41,284 | 16,752 | 1,560 |
| 87264A AU 9 | T-MOBILE USA INC | | 03/26/2019 | GOLDMAN | 09/05/2019 | JP MORGAN SECURITIES LLC | 450,000 | 451,080 | 466,043 | 451,041 | | (39) | | (39) | | | 15,001 | 15,001 | 12,263 | 3,206 |
| 88033G CU 2 | TENET HEALTHCARE CORP | | 09/05/2019 | VARIOUS | 12/18/2019 | VARIOUS | 260,000 | 261,004 | 267,667 | 260,924 | | (80) | | (80) | | | 6,743 | 6,743 | 13,946 | 5,346 |
| 92840V AF 9 | VISTRA OPERATIONS COMPANY LLC | | 06/07/2019 | VARIOUS | 06/25/2019 | GOLDMAN | 450,000 | 454,669 | 466,313 | 454,660 | | (8) | | (8) | | | 11,652 | 11,652 | 375 | |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | | 6,540,000 | 6,659,578 | 6,805,258 | 6,655,233 | 0 | (4,345) | 0 | (4,345) | 0 | 0 | 150,025 | 150,025 | 155,391 | 41,808 |
| 8399998. Total - Bonds | | | | | | | 6,540,000 | 6,659,578 | 6,805,258 | 6,655,233 | 0 | (4,345) | 0 | (4,345) | 0 | 0 | 150,025 | 150,025 | 155,391 | 41,808 |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded** | | | | | | | | | | | | | | | | | | | | |
| 03748R 75 4 | APARTMENT INVST MGT CL A REIT ORD | | 04/01/2019 | VARIOUS | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 2.000 | 100 | 102 | 100 | | | | 0 | | | 2 | 2 | | |
| 22304C 10 0 | COVETRUS ORD | | 02/07/2019 | VARIOUS | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 25.000 | 952 | 820 | 952 | | | | 0 | | | (132) | (132) | | |
| 254687 10 6 | WALT DISNEY ORD | | 03/20/2019 | VARIOUS | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 173.905 | 19,123 | 22,881 | 19,123 | | | | 0 | | | 3,758 | 3,758 | | |
| 260557 10 3 | DOW ORD | | 04/02/2019 | CORPORATE ACTION | 04/15/2019 | VARIOUS | 266.667 | 5,559 | 15,404 | 5,559 | | | | 0 | | | 9,845 | 9,845 | | |
| 26078J 10 0 | DOWDUPONT ORD | | 04/02/2019 | CORPORATE ACTION | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 800.000 | 11,407 | 31,111 | 11,407 | | | | 0 | | | 19,705 | 19,705 | | |
| 28414H 10 3 | ELANCO ANIMAL HEALTH ORD | | 03/14/2019 | VARIOUS | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 54.145 | 429 | 1,740 | 429 | | | | 0 | | | 1,311 | 1,311 | | |
| 292505 10 4 | ENCANA ORD | A | 04/01/2019 | ITG INC | 05/01/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 200.393 | 1,897 | 1,468 | 1,897 | | | | 0 | | | (429) | (429) | 3 | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 302491 30 3 | FMC ORD | | 03/01/2019 | VARIOUS | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 20.000 | 678 | 1,595 | 678 | | | | 0 | | | 917 | 917 | 8 | |
| 35137L 10 5 | FOX CL A ORD | | 03/19/2019 | VARIOUS | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 131.000 | 5,285 | 4,915 | 5,285 | | | | 0 | | | (370) | (370) | | |
| 35137L 20 4 | FOX CL B ORD | | 03/19/2019 | VARIOUS | 04/15/2019 | VARIOUS | 43.667 | 1,727 | 1,622 | 1,727 | | | | 0 | | | (105) | (105) | | |
| 369604 10 3 | GENERAL ELECTRIC ORD | | 02/14/2019 | VARIOUS | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 3,136.000 | 41,820 | 28,129 | 41,820 | | | | 0 | | | (13,690) | (13,690) | 31 | |
| 53814L 10 8 | LIVENT ORD | | 03/01/2019 | VARIOUS | 04/15/2019 | VARIOUS | 18.706 | 104 | 229 | 104 | | | | 0 | | | 124 | 124 | | |
| 806407 10 2 | HENRY SCHEIN ORD | | 02/07/2019 | VARIOUS | 04/15/2019 | MERRILL LYNCH PIERCE FENNER & SMITH INC. | 61.000 | 3,452 | 3,775 | 3,452 | | | | 0 | | | 323 | 323 | | |
| 90130A 10 1 | TWENTY-FIRST CENTURY FOX, INC. | | 03/19/2019 | VARIOUS | 04/01/2019 | VARIOUS | 289.569 | 14,389 | 14,388 | 14,389 | | | | 0 | | | (0) | (0) | | |
| 90130A 20 0 | TWENTY-FIRST CENTURY FOX, INC. | | 04/01/2019 | VARIOUS | 04/01/2019 | VARIOUS | 96.523 | 4,789 | 4,788 | 4,789 | | | | 0 | | | (0) | (0) | | |
| 929740 10 8 | WABTEC ORD | | 02/14/2019 | VARIOUS | 04/15/2019 | VARIOUS | 16.843 | 1,686 | 1,273 | 1,686 | | | | 0 | | | (413) | (413) | | |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | 113,395 | 134,240 | 113,395 | 0 | 0 | 0 | 0 | 0 | 0 | 20,846 | 20,846 | 42 | 0 |
| 9799998. | Total - Common Stocks | | | | | | | 113,395 | 134,240 | 113,395 | 0 | 0 | 0 | 0 | 0 | 0 | 20,846 | 20,846 | 42 | 0 |
| 9899999. | Total - Preferred and Common Stocks | | | | | | | 113,395 | 134,240 | 113,395 | 0 | 0 | 0 | 0 | 0 | 0 | 20,846 | 20,846 | 42 | 0 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 6,772,972 | 6,939,498 | 6,768,628 | 0 | (4,345) | 0 | (4,345) | 0 | 0 | 170,871 | 170,871 | 155,433 | 41,808 |

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

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

## Sch. DA - Pt. 1
## NONE

## 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

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $.....3,067,587 Book/Adjusted Carrying Value $.....3,067,587
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

# SCHEDULE DL - PART 2

# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

# NONE

# SCHEDULE E - PART 1 - CASH

| 1 Depository | | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Year | 5 Amount of Interest Accrued December 31 of Current Year | 6 Balance | 7 * |
|---|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | | |
| Huntington National Bank | Columbus, OH | | | | | 980,850 | XXX |
| BNY Mellon | Pittsburgh, PA | | | 14,861 | | 7,877 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 14,861 | 0 | 988,728 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 14,861 | 0 | 988,728 | XXX |
| 0599999. Total Cash | | XXX | XXX | 14,861 | 0 | 988,728 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 47 | 4. April | 4,619 | 7. July | 69 | 10. October | 765,090 |
| 2. February | 5 | 5. May | 14,019 | 8. August | (0) | 11. November | 699,769 |
| 3. March | (50) | 6. June | 23,398 | 9. September | (0) | 12. December | 988,728 |

# 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** | | | | | | | | |
| | UNITED STATES TREASURY | | 12/27/2019 | | 01/21/2020 | 9,991,556 | | 844 |
| 0199999. U.S. Government Bonds - Issuer Obligations | | | | | | 9,991,556 | 0 | 844 |
| 0599999. Total - U.S. Government Bonds | | | | | | 9,991,556 | 0 | 844 |
| **Total Bonds** | | | | | | | | |
| 7699999. Subtotals - Issuer Obligations | | | | | | 9,991,556 | 0 | 844 |
| 8399999. Subtotals - Bonds | | | | | | 9,991,556 | 0 | 844 |
| **Exempt Money Market Mutual Funds as Identified by the SVO** | | | | | | | | |
| 94975H 29 6 | WELLSFARGO:TRS+ MM I | | 08/02/2019 | 1.430 | | 1 | | |
| 8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | 1 | 0 | 0 |
| **All Other Money Market Mutual Funds** | | | | | | | | |
| 316175 10 8 | FIDELITY IMM:GOVT I | | 12/26/2019 | 1.490 | | 17,823,399 | 54,502 | 4,453 |
| 8699999. Total - All Other Money Market Mutual Funds | | | | | | 17,823,399 | 54,502 | 4,453 |
| 8899999. Total - Cash Equivalents | | | | | | 27,814,955 | 54,502 | 5,298 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | States, Etc. | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits for the Benefit of All Policyholders<br>3<br>Book/Adjusting Carrying Value | <br>4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusting Carrying Value | <br>6<br>Fair Value |
|---|---|---|---|---|---|---|---|
| 1. | Alabama AL | | | | | | |
| 2. | Alaska AK | | | | | | |
| 3. | Arizona AZ | | | | | | |
| 4. | Arkansas AR | B | Life Insurance | | | 100,000 | 112,376 |
| 5. | California CA | | | | | | |
| 6. | Colorado CO | | | | | | |
| 7. | Connecticut CT | | | | | | |
| 8. | Delaware DE | | | | | | |
| 9. | District of Columbia DC | | | | | | |
| 10. | Florida FL | | | | | | |
| 11. | Georgia GA | B | Life Insurance | | | 161,020 | 210,851 |
| 12. | Hawaii HI | | | | | | |
| 13. | Idaho ID | | | | | | |
| 14. | Illinois IL | | | | | | |
| 15. | Indiana IN | | | | | | |
| 16. | Iowa IA | | | | | | |
| 17. | Kansas KS | | | | | | |
| 18. | Kentucky KY | | | | | | |
| 19. | Louisiana LA | | | | | | |
| 20. | Maine ME | | | | | | |
| 21. | Maryland MD | | | | | | |
| 22. | Massachusetts MA | B | Life Insurance | | | 126,548 | 146,767 |
| 23. | Michigan MI | | | | | | |
| 24. | Minnesota MN | | | | | | |
| 25. | Mississippi MS | | | | | | |
| 26. | Missouri MO | | | | | | |
| 27. | Montana MT | | | | | | |
| 28. | Nebraska NE | | | | | | |
| 29. | Nevada NV | | | | | | |
| 30. | New Hampshire NH | | | | | | |
| 31. | New Jersey NJ | | | | | | |
| 32. | New Mexico NM | | | | | | |
| 33. | New York NY | | | | | | |
| 34. | North Carolina NC | | | | | | |
| 35. | North Dakota ND | | | | | | |
| 36. | Ohio OH | B | Life Insurance | 1,628,792 | 1,997,264 | | |
| 37. | Oklahoma OK | | | | | | |
| 38. | Oregon OR | | | | | | |
| 39. | Pennsylvania PA | | | | | | |
| 40. | Rhode Island RI | | | | | | |
| 41. | South Carolina SC | | | | | | |
| 42. | South Dakota SD | | | | | | |
| 43. | Tennessee TN | | | | | | |
| 44. | Texas TX | | | | | | |
| 45. | Utah UT | | | | | | |
| 46. | Vermont VT | | | | | | |
| 47. | Virginia VA | B | Life Insurance | | | 499,945 | 514,000 |
| 48. | Washington WA | | | | | | |
| 49. | West Virginia WV | | | | | | |
| 50. | Wisconsin WI | | | | | | |
| 51. | Wyoming WY | | | | | | |
| 52. | American Samoa AS | | | | | | |
| 53. | Guam GU | | | | | | |
| 54. | Puerto Rico PR | | | | | | |
| 55. | US Virgin Islands VI | | | | | | |
| 56. | Northern Mariana Islands MP | | | | | | |
| 57. | Canada CAN | | | | | | |
| 58. | Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. | Total | XXX | XXX | 1,628,792 | 1,997,264 | 887,513 | 983,993 |

**DETAILS OF WRITE-INS**

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

# 2019 ALPHABETICAL INDEX
## LIFE ANNUAL STATEMENT BLANK


| | | | |
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| Asset Valuation Reserve Equity | 32 | Schedule D – Part 5 | E15 |
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