LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

66869201920100100

ANNUAL STATEMENT

For the Year Ended December 31, 2019

of the Condition and Affairs of the

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code.....140, 140 (Current Period) (Prior Period) NAIC Company Code..... 66869 Employer's ID Number..... 31-4156830

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..... March 21, 1929 Commenced Business..... January 10, 1931

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-882-2822 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., FSSC-RR .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	800-882-2822 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	KELLY M VANHOOSE *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	STATACCT@NATIONWIDE.COM *(E-Mail Address)*	877-669-5908 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. JOHN LAUGHLIN CARTER #	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY
3. DAVID PATRICK LAPAUL	SVP & TREASURER		

OTHER

TINA SUTTON AMBROZY #	SVP-NF STRATEGIC CUST SOL	ANN SCHUELER BAIR #	SVP-MARKETING FIN SERV
PAMELA ANN BIESECKER	SVP-HEAD OF TAXATION	RAE ANN DANKOVIC	SVP-NW FIN SERV LEG
JAMES ROBERT FOWLER	EXEC VP-CIO	TIMOTHY GERARD FROMMEYER	SVP-CFO
STEVEN ANDREW GINNAN	SVP-CFO-NW FIN	HARRY HANSEN HALLOWELL	SVP
MIA S. HAIRSTON #	SVP-HUMAN RESOURCES	CRAIG ALAN HAWLEY #	SVP-ANNUITY DISTRIBUTION
ERIC SHAWN HENDERSON #	SVP-NATIONWIDE ANNUITY	GALE VERDELL KING	EXEC VP-CHIEF ADMIN OFFC
JENNIFER BOYD MACKENZIE	SVP-ENTERPRISE BRAND MARKT	SANDRA LYNN RICH	SVP
MICHAEL ANTHONY RICHARDSON	SVP-CIO NFS	HOLLY RENEE SNYDER #	SVP-NATIONWIDE LIFE
MICHAEL SCOTT SPANGLER	SVP-INVEST MANAG GRP	JOSEPH D. SPRAGUE	SVP-NW FIN NETWORK
ERIC RAY STEVENSON #	SVP-RET PLAN SALES	MARK RAYMOND THRESHER	EXEC VP

DIRECTORS OR TRUSTEES

JOHN LAUGHLIN CARTER	TIMOTHY GERARD FROMMEYER	STEVEN ANDREW GINNAN	ERIC SHAWN HENDERSON
MARK RAYMOND THRESHER	KIRT ALAN WALKER		

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)
JOHN LAUGHLIN CARTER	DENISE LYNN SKINGLE	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP-CHIEF COUNSEL-EMERG BUS, GOV & CORP SECRETARY	SVP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 3 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

JEFFREY BOYD
Notary Public, State of Ohio
My Commission Expires 08-22-2021

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	20,839,587	0.0	20,839,588		20,839,588	0.0
1.02 All Other Governments	65,317,243	0.1	65,317,244		65,317,244	0.1
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	332,525,007	0.7	332,525,007		332,525,007	0.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	344,317,336	0.7	344,317,336		344,317,336	0.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	4,347,652,257	9.0	4,347,652,259		4,347,652,259	9.0
1.06 Industrial and Miscellaneous	29,670,890,473	61.8	29,670,890,447	578,304	29,671,468,751	61.8
1.07 Hybrid Securities	84,656,369	0.2	84,656,367		84,656,367	0.2
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	257,999,684	0.5	257,999,680		257,999,680	0.5
1.11 Total Long-Term Bonds	35,124,197,956	73.1	35,124,197,928	578,304	35,124,776,232	73.1
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	55,033,650	0.1	55,033,649		55,033,649	0.1
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	55,033,650	0.1	55,033,649	0	55,033,649	0.1
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	71,743,809	0.1	71,743,809		71,743,809	0.1
3.02 Industrial and Miscellaneous Other (Unaffiliated)	83,285,443	0.2	83,285,443		83,285,443	0.2
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other	2,385,754,257	5.0	2,385,754,257		2,385,754,257	5.0
3.05 Mutual Funds	25,688,297	0.1	25,688,296		25,688,296	0.1
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	2,566,471,806	5.3	2,566,471,805	0	2,566,471,805	5.3
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	7,583,799,467	15.8	7,583,799,467		7,583,799,467	15.8
4.04 Mezzanine Real Estate Loans	71,214,120	0.1	71,214,120		71,214,120	0.1
4.05 Total Mortgage Loans	7,655,013,587	15.9	7,655,013,587	0	7,655,013,587	15.9
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)	(70,468,558)	(0.1)	(70,468,558)		(70,468,558)	(0.1)
6.02 Cash Equivalents (Schedule E, Part 2)	4,099,318	0.0	4,099,318	131,817,029	135,916,347	0.3
6.03 Short-Term Investments (Schedule DA)	622,125,078	1.3	622,125,078		622,125,078	1.3
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	555,755,838	1.2	555,755,838	131,817,029	687,572,867	1.4
7. Contract Loans	903,186,762	1.9	902,663,962		902,663,962	1.9
8. Derivatives (Schedule DB)	93,711,200	0.2	93,711,200		93,711,200	0.2
9. Other Invested Assets (Schedule BA)	823,182,132	1.7	823,182,132		823,182,132	1.7
10. Receivables for Securities	70,352	0.0	70,352		70,352	0.0
11. Securities Lending (Schedule DL, Part 1)	132,395,333	0.3	132,395,333	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	135,134,293	0.3	135,134,293		135,134,293	0.3
13. Total Invested Assets	48,044,152,909	100.0	48,043,630,079	132,395,333	48,043,630,079	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		7,787,243,640
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	771,995,515	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	27,639,406	799,634,921
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	4,730,523	
	3.2 Totals, Part 3, Column 11	6,018,936	10,749,459
4.	Accrual of discount		55,422
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		(240,687)
7.	Deduct amounts received on disposals, Part 3, Column 15		909,859,637
8.	Deduct amortization of premium and mortgage interest points and commitment fees		221,204
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)		7,687,361,914
12.	Total valuation allowance		(32,348,335)
13.	Subtotal (Line 11 plus Line 12)		7,655,013,579
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		7,655,013,579

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		660,894,494
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	72,783,494	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	185,467,352	258,250,846
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	219,537,852	
	5.2 Totals, Part 3, Column 9	(811,203)	218,726,649
6.	Total gain (loss) on disposals, Part 3, Column 19		23,972
7.	Deduct amounts received on disposals, Part 3, Column 16		283,404,407
8.	Deduct amortization of premium and depreciation		31,292,795
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(16,629)	
	9.2 Totals, Part 3, Column 14		(16,629)
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)		823,182,130
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		823,182,130

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		34,167,964,017
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,452,414,333
3.	Accrual of discount		37,050,608
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	460,543	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	350,030,296	
	4.4 Part 4, Column 11	3,504,897	353,995,736
5.	Total gain (loss) on disposals, Part 4, Column 19		44,355,200
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		4,274,734,878
7.	Deduct amortization of premium		48,125,155
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	7,405,202	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	4,150,292	11,555,494
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	3,077,653	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	2,058,459	5,136,112
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		6,364,208
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		37,745,703,451
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		37,745,703,451

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	20,839,587	21,925,789	21,159,180	20,758,718
Governments (Including all obligations	2. Canada	42,676,213	48,324,083	46,398,183	40,998,000
guaranteed by governments)	3. Other Countries	22,641,030	24,965,709	22,605,799	23,928,187
	4. Totals	86,156,830	95,215,581	90,163,162	85,684,905
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	332,525,007	365,837,103	334,958,404	318,916,821
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	344,317,336	395,909,094	345,750,568	334,718,000
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	4,347,652,257	4,773,654,764	4,311,360,455	4,258,785,084
Industrial and Miscellaneous,	8. United States	24,076,737,259	25,784,132,848	24,092,682,014	24,088,741,695
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	801,094,987	905,972,803	805,793,293	775,387,073
and Hybrid Securities (Unaffiliated)	10. Other Countries	5,135,714,319	5,415,788,168	5,207,061,891	5,116,860,358
	11. Totals	30,013,546,565	32,105,893,819	30,105,537,198	29,980,989,126
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	35,124,197,995	37,736,510,361	35,187,769,787	34,979,093,936
PREFERRED STOCKS	14. United States	1,065,696	1,065,696	1,065,696	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	53,967,954	58,288,389	53,967,954	
	17. Totals	55,033,650	59,354,085	55,033,650	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	55,033,650	59,354,085	55,033,650	
COMMON STOCKS	20. United States	179,962,506	179,962,506	175,982,268	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	755,043	755,043	789,845	
	22. Other Countries				
	23. Totals	180,717,549	180,717,549	176,772,113	
Parent, Subsidiaries and Affiliates	24. Totals	2,385,754,257	2,385,754,257	3,242,098,917	
	25. Total Common Stocks	2,566,471,806	2,566,471,806	3,418,871,030	
	26. Total Stocks	2,621,505,456	2,625,825,891	3,473,904,680	
	27. Total Bonds and Stocks	37,745,703,451	40,362,336,252	38,661,674,467	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	1,837,228	13,769,252	4,092,096	1,141,012		XXX	20,839,588	0.1	21,821,224	0.1	20,839,588	
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	1,837,228	13,769,252	4,092,096	1,141,012	0	XXX	20,839,588	0.1	21,821,224	0.1	20,839,588	0
2. **All Other Governments**												
2.1 NAIC 1		52,943,394	9,732,819			XXX	62,676,213	0.2	70,141,554	0.2	42,676,213	20,000,000
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0	1,545,009	0.0		
2.4 NAIC 4		799,316	624,370	423,095		XXX	1,846,781	0.0	1,622,503	0.0	1,846,781	
2.5 NAIC 5		636,602				XXX	636,602	0.0		0.0	636,602	
2.6 NAIC 6	5,659	22,650		129,338		XXX	157,647	0.0		0.0	157,647	
2.7 Totals	5,659	54,401,962	10,357,189	552,433	0	XXX	65,317,243	0.2	73,309,066	0.2	45,317,243	20,000,000
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	12,970,000	63,891,276	41,788,500	118,528,146	47,906,636	XXX	285,084,558	0.8	244,183,665	0.8	285,084,558	
3.2 NAIC 2				47,440,449		XXX	47,440,449	0.1	47,469,533	0.1	47,440,449	
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	12,970,000	63,891,276	41,788,500	165,968,595	47,906,636	XXX	332,525,007	0.9	291,653,198	0.9	332,525,007	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	10,016,669	53,005,587	45,036,475	161,443,674	64,814,931	XXX	334,317,336	1.0	258,044,874	0.8	334,317,336	
4.2 NAIC 2				10,000,000		XXX	10,000,000	0.0	10,000,000	0.0	10,000,000	
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	10,016,669	53,005,587	45,036,475	171,443,674	64,814,931	XXX	344,317,336	1.0	268,044,874	0.8	344,317,336	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	314,500,126	825,131,955	595,935,150	1,065,210,019	1,489,252,755	XXX	4,290,030,005	12.2	3,390,852,928	10.5	4,263,324,955	26,705,050
5.2 NAIC 2				11,202,517	45,471,327	XXX	56,673,844	0.2	20,983,841	0.1	56,673,844	
5.3 NAIC 3						XXX	0	0.0	11,209,218	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			948,410			XXX	948,410	0.0	945,999	0.0	948,410	
5.7 Totals	314,500,126	825,131,955	596,883,560	1,076,412,536	1,534,724,082	XXX	4,347,652,259	12.4	3,423,991,986	10.6	4,320,947,209	26,705,050

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	743,757,474	3,680,133,649	5,981,041,103	1,111,442,423	3,000,951,537	XXX	14,517,326,186	41.3	13,806,729,266	42.6	9,314,111,548	5,203,214,638
6.2 NAIC 2	645,528,221	3,422,102,053	5,662,510,102	1,334,234,085	2,685,336,447	XXX	13,749,710,908	39.1	12,900,700,901	39.8	9,084,970,859	4,664,740,049
6.3 NAIC 3	70,201,958	420,858,346	314,606,324	25,813,491	178,207,511	XXX	1,009,687,630	2.9	953,977,450	2.9	631,325,283	378,362,347
6.4 NAIC 4	16,773,584	64,081,778	84,516,766	27,459,870	1,819,290	XXX	194,651,288	0.6	301,372,848	0.9	83,375,430	111,275,858
6.5 NAIC 5	10,234,848	95,149,355	16,555,169	22,619,937	42,684,408	XXX	187,243,717	0.5	78,484,971	0.2	139,525,961	47,717,756
6.6 NAIC 6	10,851,870	1,558,604	853,996	5,231,585	274,713	XXX	18,770,768	0.1	21,058,114	0.1	815,997	17,954,771
6.7 Totals	1,497,347,955	7,683,883,785	12,060,083,460	2,526,801,391	5,909,273,906	XXX	29,677,390,497	84.5	28,062,323,550	86.6	19,254,125,078	10,423,265,419
7. **Hybrid Securities**												
7.1 NAIC 1	23,126,074		12,361,630		22,056,128	XXX	57,543,832	0.2	57,737,471	0.2	22,056,128	35,487,704
7.2 NAIC 2	9,164,595	1,396,854	6,718,776	9,832,310		XXX	27,112,535	0.1	25,211,530	0.1	14,823,368	12,289,167
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	9,876,254	0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	32,290,669	1,396,854	19,080,406	9,832,310	22,056,128	XXX	84,656,367	0.2	92,825,255	0.3	36,879,496	47,776,871
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0	3,571,428	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	3,571,428	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	2,720,185	0.0		
10.2 NAIC 2		30,234,658	12,022,592			XXX	42,257,250	0.1	37,245,318	0.1	40,009,231	2,248,019
10.3 NAIC 3		87,793,403	17,158,501			XXX	104,951,904	0.3	90,934,258	0.3	98,586,921	6,364,983
10.4 NAIC 4		82,035,626	17,227,674			XXX	99,263,300	0.3	35,233,384	0.1	72,508,958	26,754,342
10.5 NAIC 5		11,144,836	382,389			XXX	11,527,225	0.0	3,595,743	0.0	8,452,685	3,074,540
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	211,208,523	46,791,156	0	0	XXX	257,999,679	0.7	169,728,888	0.5	219,557,795	38,441,884

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d)1,106,207,571	4,688,875,113	6,689,987,773	2,457,765,274	4,624,981,987	0	19,567,817,718	55.7	XXX	XXX	14,282,410,326	5,285,407,392
11.2 NAIC 2	(d)654,692,816	3,453,733,565	5,681,251,470	1,412,709,361	2,730,807,774	0	13,933,194,986	39.7	XXX	XXX	9,253,917,751	4,679,277,235
11.3 NAIC 3	(d)70,201,958	508,651,749	331,764,825	25,813,491	178,207,511	0	1,114,639,534	3.2	XXX	XXX	729,912,204	384,727,330
11.4 NAIC 4	(d)16,773,584	146,916,720	102,368,810	27,882,965	1,819,290	0	295,761,369	0.8	XXX	XXX	157,731,169	138,030,200
11.5 NAIC 5	(d)10,234,848	106,930,793	16,937,558	22,619,937	42,684,408	0	(c)199,407,544	0.6	XXX	XXX	148,615,248	50,792,296
11.6 NAIC 6	(d)10,857,529	1,581,254	1,802,406	5,360,923	274,713	0	(c)19,876,825	0.1	XXX	XXX	1,922,054	17,954,771
11.7 Totals	1,868,968,306	8,906,689,194	12,824,112,842	3,952,151,951	7,578,775,683	0	(b)35,130,697,976	100.0	XXX	XXX	24,574,508,752	10,556,189,224
11.8 Line 11.7 as a % of Col. 7	5.3	25.4	36.5	11.2	21.6	0.0	100.0	XXX	XXX	XXX	70.0	30.0
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,560,945,502	4,178,432,088	6,028,992,512	1,721,973,867	4,365,458,626		XXX	XXX	17,855,802,595	55.1	13,111,950,246	4,743,852,350
12.2 NAIC 2	714,984,040	3,871,245,889	4,558,936,016	1,257,325,078	2,639,120,100		XXX	XXX	13,041,611,123	40.2	8,655,520,387	4,386,090,736
12.3 NAIC 3	72,153,086	407,788,070	426,715,303	32,891,007	118,118,469		XXX	XXX	1,057,665,935	3.3	708,871,573	348,794,362
12.4 NAIC 4	51,066,371	109,883,322	121,914,935	12,205,508	43,158,599		XXX	XXX	338,228,735	1.0	207,464,135	130,764,600
12.5 NAIC 5	7,508,065	71,035,338	2,375,575	11,037,990			XXX	XXX	(c)91,956,968	0.3	72,240,868	19,716,100
12.6 NAIC 6	12,524,852	1,773,046	1,623,138	5,441,556	641,521		XXX	XXX	(c)22,004,113	0.1	1,548,031	20,456,082
12.7 Totals	2,419,181,916	8,640,157,753	11,140,557,479	3,040,875,006	7,166,497,315	0	XXX	XXX	(b)32,407,269,469	100.0	22,757,595,240	9,649,674,230
12.8 Line 12.7 as a % of Col. 9	7.5	26.7	34.4	9.4	22.1	0.0	XXX	XXX	100.0	XXX	70.2	29.8
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	754,980,455	2,890,288,608	4,492,265,404	1,977,455,900	4,167,419,959		14,282,410,326	40.7	13,111,950,246	40.5	14,282,410,326	XXX
13.2 NAIC 2	402,662,453	1,823,982,207	3,653,834,312	901,766,955	2,471,671,824		9,253,917,751	26.3	8,655,520,387	26.7	9,253,917,751	XXX
13.3 NAIC 3	30,758,870	328,512,517	186,975,074	6,078,221	177,587,522		729,912,204	2.1	708,871,573	2.2	729,912,204	XXX
13.4 NAIC 4	8,865,872	91,393,673	47,837,075	9,634,549			157,731,169	0.4	207,464,135	0.6	157,731,169	XXX
13.5 NAIC 5	2,268,882	92,994,157	6,433,411	4,234,390	42,684,408		148,615,248	0.4	72,240,868	0.2	148,615,248	XXX
13.6 NAIC 6	47,209	382,156	1,227,771	264,918			1,922,054	0.0	1,548,031	0.0	1,922,054	XXX
13.7 Totals	1,199,583,741	5,227,553,318	8,388,573,047	2,899,434,933	6,859,363,713	0	24,574,508,752	70.0	22,757,595,240	70.2	24,574,508,752	XXX
13.8 Line 13.7 as a % of Col. 7	4.9	21.3	34.1	11.8	27.9	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	3.4	14.9	23.9	8.3	19.5	0.0	70.0	XXX	XXX	XXX	70.0	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	351,227,116	1,798,586,505	2,197,722,369	480,309,374	457,562,028		5,285,407,392	15.0	4,743,852,350	14.6	XXX	5,285,407,392
14.2 NAIC 2	252,030,363	1,629,751,358	2,027,417,158	510,942,406	259,135,950		4,679,277,235	13.3	4,386,090,736	13.5	XXX	4,679,277,235
14.3 NAIC 3	39,443,088	180,139,232	144,789,751	19,735,270	619,989		384,727,330	1.1	348,794,362	1.1	XXX	384,727,330
14.4 NAIC 4	7,907,712	55,523,047	54,531,735	18,248,416	1,819,290		138,030,200	0.4	130,764,600	0.4	XXX	138,030,200
14.5 NAIC 5	7,965,966	13,936,636	10,504,147	18,385,547			50,792,296	0.1	19,716,100	0.1	XXX	50,792,296
14.6 NAIC 6	10,810,320	1,199,098	574,635	5,096,005	274,713		17,954,771	0.1	20,456,082	0.1	XXX	17,954,771
14.7 Totals	669,384,565	3,679,135,876	4,435,539,795	1,052,717,018	719,411,970	0	10,556,189,224	30.0	9,649,674,230	29.8	XXX	10,556,189,224
14.8 Line 14.7 as a % of Col. 7	6.3	34.9	42.0	10.0	6.8	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	1.9	10.5	12.6	3.0	2.0	0.0	30.0	XXX	XXX	XXX	XXX	30.0

(a) Includes $.....5,252,422,405 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....274,642,783 current year of bonds with Z designations and $.....270,528,244 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 $.....1,491,048 current year of bonds with 5GI designations, $.....2,386,967 prior year of bonds with 5GI designations and $.....4,273,347 current year, $.....4,115,602 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 $.....6,500,000; 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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	202,455	6,285,596	958,872			XXX	7,446,923	0.0	7,853,855	0.0	7,446,923	
1.02 Residential Mortgage-Backed Securities	1,634,773	7,483,657	3,133,224	1,141,012		XXX	13,392,666	0.0	13,967,369	0.0	13,392,666	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	1,837,228	13,769,253	4,092,096	1,141,012	0	XXX	20,839,589	0.1	21,821,224	0.1	20,839,589	0
2. **All Other Governments**												
2.01 Issuer Obligations	5,659	54,401,962	10,357,189	552,433		XXX	65,317,243	0.2	73,309,066	0.2	45,317,243	20,000,000
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	5,659	54,401,962	10,357,189	552,433	0	XXX	65,317,243	0.2	73,309,066	0.2	45,317,243	20,000,000
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	12,970,000	63,891,276	41,788,500	165,968,595	47,906,636	XXX	332,525,007	0.9	291,653,197	0.9	332,525,007	
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	12,970,000	63,891,276	41,788,500	165,968,595	47,906,636	XXX	332,525,007	0.9	291,653,197	0.9	332,525,007	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	10,016,669	53,005,587	45,036,475	171,443,674	64,814,931	XXX	344,317,336	1.0	268,044,874	0.8	344,317,336	
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	10,016,669	53,005,587	45,036,475	171,443,674	64,814,931	XXX	344,317,336	1.0	268,044,874	0.8	344,317,336	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	51,746,720	251,654,450	281,241,683	799,636,081	1,317,276,438	XXX	2,701,555,372	7.7	2,043,639,399	6.3	2,674,850,322	26,705,050
5.02 Residential Mortgage-Backed Securities	262,719,650	545,622,968	295,559,358	253,529,130	207,447,643	XXX	1,564,878,749	4.5	1,298,987,046	4.0	1,564,878,749	
5.03 Commercial Mortgage-Backed Securities	33,757	104,537	82,519	44,809		XXX	265,622	0.0	406,326	0.0	265,622	
5.04 Other Loan-Backed and Structured Securities		27,750,000	20,000,000	23,202,517	10,000,000	XXX	80,952,517	0.2	80,959,218	0.2	80,952,517	
5.05 Totals	314,500,127	825,131,955	596,883,560	1,076,412,537	1,534,724,081	XXX	4,347,652,260	12.4	3,423,991,989	10.6	4,320,947,210	26,705,050
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	1,072,931,517	6,459,489,051	10,213,476,565	2,323,128,793	5,853,056,207	XXX	25,922,082,133	73.8	24,493,438,738	75.6	17,838,067,632	8,084,014,501
6.02 Residential Mortgage-Backed Securities	94,584,762	199,348,416	133,491,182	98,614,358	39,897,766	XXX	565,936,484	1.6	566,308,368	1.7	416,225,373	149,711,111
6.03 Commercial Mortgage-Backed Securities	175,704,910	177,170,091	766,088,303			XXX	1,118,963,304	3.2	788,197,320	2.4	771,182,415	347,780,889
6.04 Other Loan-Backed and Structured Securities	154,126,765	847,876,228	947,027,411	105,058,240	16,319,931	XXX	2,070,408,575	5.9	2,214,379,126	6.8	228,649,656	1,841,758,919
6.05 Totals	1,497,347,954	7,683,883,786	12,060,083,461	2,526,801,391	5,909,273,904	XXX	29,677,390,496	84.5	28,062,323,552	86.6	19,254,125,076	10,423,265,420
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	32,290,669	1,396,854	19,080,407	9,832,310	22,056,128	XXX	84,656,368	0.2	92,825,255	0.3	36,879,496	47,776,872
7.05 Totals	32,290,669	1,396,854	19,080,407	9,832,310	22,056,128	XXX	84,656,368	0.2	92,825,255	0.3	36,879,496	47,776,872
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0	3,571,428	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	3,571,428	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 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		211,208,522	46,791,157			XXX	257,999,679	0.7	169,728,889	0.5	219,557,796	38,441,884
10.03 Totals	0	211,208,522	46,791,157	0	0	XXX	257,999,679	0.7	169,728,889	0.5	219,557,796	38,441,884
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	1,147,873,020	6,888,727,922	10,592,859,284	3,460,729,576	7,283,054,212	XXX	29,373,244,014	83.6	XXX	XXX	21,242,524,463	8,130,719,551
11.02 Residential Mortgage-Backed Securities	358,939,185	752,455,041	432,183,764	353,284,500	247,345,409	XXX	2,144,207,899	6.1	XXX	XXX	1,994,496,788	149,711,111
11.03 Commercial Mortgage-Backed Securities	175,738,667	177,274,628	766,170,822	44,809	0	XXX	1,119,228,926	3.2	XXX	XXX	771,448,037	347,780,889
11.04 Other Loan-Backed and Structured Securities	186,417,434	877,023,082	986,107,818	138,093,067	48,376,059	XXX	2,236,017,460	6.4	XXX	XXX	346,481,669	1,889,535,791
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	211,208,522	46,791,157	0	0	XXX	257,999,679	0.7	XXX	XXX	219,557,796	38,441,884
11.08 Totals	1,868,968,306	8,906,689,195	12,824,112,845	3,952,151,952	7,578,775,680	0	35,130,697,978	100.0	XXX	XXX	24,574,508,753	10,556,189,226
11.09 Line 11.08 as a % of Col. 7	5.3	25.4	36.5	11.2	21.6	0.0	100.0	XXX	XXX	XXX	70.0	30.0
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	1,450,078,875	6,886,462,230	9,254,434,692	2,615,280,602	6,975,254,158	XXX	XXX	XXX	27,181,510,557	83.9	19,830,451,404	7,351,059,153
12.02 Residential Mortgage-Backed Securities	296,751,787	713,992,648	411,967,077	297,366,092	159,185,179	XXX	XXX	XXX	1,879,262,783	5.8	1,832,031,759	47,231,024
12.03 Commercial Mortgage-Backed Securities	105,447,046	290,686,400	392,416,441	53,759		XXX	XXX	XXX	788,603,646	2.4	371,075,761	417,527,885
12.04 Other Loan-Backed and Structured Securities	566,904,210	642,356,668	1,018,670,189	128,174,552	32,057,980	XXX	XXX	XXX	2,388,163,599	7.4	585,731,435	1,802,432,164
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		106,659,809	63,069,080			XXX	XXX	XXX	169,728,889	0.5	138,304,884	31,424,005
12.08 Totals	2,419,181,918	8,640,157,755	11,140,557,479	3,040,875,005	7,166,497,317	0	XXX	XXX	32,407,269,474	100.0	22,757,595,243	9,649,674,231
12.09 Line 12.08 as a % of Col. 9	7.5	26.7	34.4	9.4	22.1	0.0	XXX	XXX	100.0	XXX	70.2	29.8
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	783,575,094	4,189,052,144	7,144,315,364	2,509,761,856	6,615,820,005	XXX	21,242,524,463	60.5	19,830,451,404	61.2	21,242,524,463	XXX
13.02 Residential Mortgage-Backed Securities	347,433,958	713,463,231	406,040,150	316,071,870	211,487,579	XXX	1,994,496,788	5.7	1,832,031,759	5.7	1,994,496,788	XXX
13.03 Commercial Mortgage-Backed Securities	24,065,304	52,022,265	695,315,659	44,809		XXX	771,448,037	2.2	371,075,761	1.1	771,448,037	XXX
13.04 Other Loan-Backed and Structured Securities	44,509,385	88,207,298	108,152,463	73,556,395	32,056,128	XXX	346,481,669	1.0	585,731,435	1.8	346,481,669	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		184,808,383	34,749,413			XXX	219,557,796	0.6	138,304,884	0.4	219,557,796	XXX
13.08 Totals	1,199,583,741	5,227,553,321	8,388,573,049	2,899,434,930	6,859,363,712	0	24,574,508,753	70.0	22,757,595,243	70.2	24,574,508,753	XXX
13.09 Line 13.08 as a % of Col. 7	4.9	21.3	34.1	11.8	27.9	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	3.4	14.9	23.9	8.3	19.5	0.0	70.0	XXX	XXX	XXX	70.0	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	364,297,926	2,699,675,778	3,448,543,920	950,967,720	667,234,207	XXX	8,130,719,551	23.1	7,351,059,153	22.7	XXX	8,130,719,551
14.02 Residential Mortgage-Backed Securities	11,505,227	38,991,810	26,143,614	37,212,630	35,857,830	XXX	149,711,111	0.4	47,231,024	0.1	XXX	149,711,111
14.03 Commercial Mortgage-Backed Securities	151,673,363	125,252,363	70,855,163			XXX	347,780,889	1.0	417,527,885	1.3	XXX	347,780,889
14.04 Other Loan-Backed and Structured Securities	141,908,049	788,815,784	877,955,355	64,536,672	16,319,931	XXX	1,889,535,791	5.4	1,802,432,164	5.6	XXX	1,889,535,791
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		26,400,139	12,041,744			XXX	38,441,883	0.1	31,424,005	0.1	XXX	38,441,883
14.08 Totals	669,384,565	3,679,135,874	4,435,539,796	1,052,717,022	719,411,968	0	10,556,189,225	30.0	9,649,674,231	29.8	XXX	10,556,189,225
14.09 Line 14.08 as a % of Col. 7	6.3	34.9	42.0	10.0	6.8	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	1.9	10.5	12.6	3.0	2.0	0.0	30.0	XXX	XXX	XXX	XXX	30.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	812,709,045	59,048,992		753,660,053	
2. Cost of short-term investments acquired	29,316,781,845	96,271,279		29,220,510,566	
3. Accrual of discount	72,016	72,016			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	29,507,437,828	148,892,287		29,358,545,541	
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)	622,125,078	6,500,000	0	615,625,078	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	622,125,078	6,500,000	0	615,625,078	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		79,691,664
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	4,525,772	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,890,123	6,415,895
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	1,250,150	
3.2	Section 2, Column 19	2,742,885	3,993,035
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		2,570,430
6.	Considerations received/(paid) on terminations, Section 2, Column 15		8,854,867
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20		
8.2	Section 2, Column 23		0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18	(9,066,701)	
9.2	Section 2, Column 20	(3,803,200)	(12,869,901)
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		70,946,256
11.	Deduct nonadmitted assets		
12	Statement value at end of current period (Line 10 minus Line 11)		70,946,256

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				126,811,050
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				782,550
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	(74,073,336)			
3.14	Section 1, Column 18, prior year	95,217,268	(169,290,603)	(169,290,603)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(74,073,336)			
3.24	Section 1, Column 19, prior year plus	95,217,268			
3.25	SSAP No. 108 Adjustments		(169,290,603)	(169,290,603)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(517,992,599)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)	(517,992,599)			
4.23	SSAP No. 108 Adjustments		(517,992,599)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				127,593,600
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				127,593,600

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

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

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	70,946,285	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	127,593,600	
3.	Total (Line 1 plus Line 2)		198,539,885
4.	Part D, Section 1, Column 5	221,304,795	
5.	Part D, Section 1, Column 6	(22,764,910)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	84,969,419	
8.	Part B, Section 1, Column 13	(9,029,203)	
9.	Total (Line 7 plus Line 8)		75,940,216
10.	Part D, Section 1, Column 8	105,058,586	
11.	Part D, Section 1, Column 9	(29,118,370)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	20,631,479	
14.	Part B, Section 1, Column 20	127,593,600	
15.	Part D, Section 1, Column 11	148,225,079	
16.	Total (Line 13 plus Line 14 minus Line 15)		(0)

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	342,589,484		2,489,484	340,100,000
2. Cost of cash equivalents acquired	34,120,061	5,000,000	29,120,061	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	372,610,227	5,000,000	27,510,227	340,100,000
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)	4,099,318	0	4,099,318	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,099,318	0	4,099,318	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
00-1000032		PITTSBURGH	PA		09/20/1999	8.31	1,887,371						6,320,000	08/09/1999
00-1000171		CANTON	OH		08/15/2000	8.47	201,375						5,970,000	03/16/2000
00-1000188		KEASBY	NJ		04/17/2000	8.25	333,907						10,071,580	01/01/2001
00-1000593		KENILWORTH	NJ		08/08/2001	7.96	1,580,868						13,650,000	07/13/2001
00-1000665		EDISON	NJ		07/06/2001	7.75	2,073,111						16,910,000	06/20/2001
00-1000701		VILLANOVA	PA		12/17/2001	7.35	1,256,449						8,682,376	11/05/2001
00-1000714		CLOSTER	NJ		11/08/2001	7.74	613,765						4,577,911	09/14/2001
00-1000818		LEECHBURG	PA		02/22/2002	7.40	1,685,443						10,630,000	12/20/2001
00-1000819		BARBERTON	OH		12/21/2001	7.40	862,554						6,230,000	12/20/2001
00-1000820		PITTSBURGH	PA		12/21/2001	7.40	397,107						2,730,000	12/20/2001
00-1000821		LOWER BURRELL	PA		12/21/2001	7.40	446,977						3,270,000	12/20/2001
00-1000822		CANAL FULTON	OH		12/21/2001	7.40	245,654						1,690,000	12/20/2001
00-1000867		SALT LAKE CITY	UT		03/01/2002	7.40	753,491						4,770,000	01/25/2002
00-1000875		SCOTTSDALE	AZ		09/18/2002	8.08	637,342						3,186,440	06/17/2002
00-1000914		CINCINNATI	OH		07/01/2002	4.50	587,075						4,710,000	04/12/2002
00-1000926		MARIETTA	GA		12/23/2002	6.55	1,784,338						4,671,154	12/13/2002
00-1000929	CF	CRANBERRY TOWNSHIP	PA		06/11/2002	7.57	14,072,856						34,310,000	05/06/2002
00-1000932		HARRISON TOWNSHIP	MI		05/29/2002	7.10	4,427,980						11,217,143	04/05/2002
00-1000949		STOW	OH		05/30/2002	7.62	885,697						5,009,163	05/06/2002
00-1000958		HOUSTON	TX		06/18/2002	7.58	1,310,396						3,290,000	04/22/2002
00-1001038		ITHACA	NY		10/01/2002	6.78	4,483,093						9,612,222	06/23/2004
00-1001042		RAVENNA	OH		06/27/2002	7.46	2,054,954						11,480,000	06/20/2002
00-1001215	CF	EDISON	NJ		12/17/2002	5.50	4,438,709						33,470,000	10/22/2002
00-1001237		DALLAS	TX		11/20/2002	6.94	2,314,887						17,743,067	11/18/2002
00-1001244		PITTSBURGH	PA		02/08/2005	6.78	12,965,156						31,000,000	03/21/2003
00-1001279		PITTSBURGH	PA		12/23/2003	6.30	2,718,199						11,040,000	03/18/2003
00-1001283		GARLAND	TX		03/03/2003	5.81	972,797						7,100,000	02/21/2003
00-1001319		RANCHO CUCAMONGA	CA		05/15/2003	4.10	1,622,988						6,040,000	04/09/2003
00-1001333		MYRTLE BEACH	SC		06/02/2003	5.53	1,664,273						8,075,000	03/12/2003
00-1002014		KNOXVILLE	TN		07/28/2003	5.65	1,146,103						5,240,000	07/15/2003
00-1100046		GLEN CARBON	IL		01/05/2004	5.80	1,880,531						5,225,000	12/11/2003
00-1100047	CF	SAINT LOUIS	MO		11/14/2003	6.17	4,162,378						9,560,000	09/17/2003
00-1100067		JOHNSON CITY	TN		10/31/2003	5.59	1,109,234						4,770,000	10/22/2003
00-1100068		BELLEVUE	TN		10/31/2003	5.59	1,357,353						6,065,000	08/23/2003
00-1100154		CRANBERRY TOWNSHIP	PA		10/22/2003	6.00	3,177,215						10,940,000	10/09/2003
00-1100163		RESTON	VA		10/27/2003	6.07	2,104,947						9,390,000	10/15/2003
00-1100173		ALBUQUERQUE	NM		08/31/2004	6.93	1,331,895						5,090,000	07/20/2004
00-1100174		SIOUX FALLS	SD		11/12/2003	6.05	1,193,360						4,880,000	10/09/2003
00-1100195		HOUSTON	TX		11/21/2003	6.48	1,296,231						3,060,000	11/12/2003
00-1100196		HOUSTON	TX		11/21/2003	6.48	1,323,752						3,010,000	11/12/2003
00-1100197		HOUSTON	TX		11/21/2003	6.48	1,673,267						3,940,000	11/12/2003
00-1100233		ITHACA	NY		12/10/2003	6.63	472,713						32,390,000	06/23/2004
00-1100247		CLEARFIELD	UT		12/04/2003	5.95	991,129						4,020,000	11/17/2003
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003	6.13	936,824						6,009,231	12/18/2003

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100272		WILSONVILLE	OR		05/21/2004	6.49	1,432,211						3,820,000	02/26/2004
00-1100296		CINCINNATI	OH		01/21/2004	5.96	1,577,453						8,030,000	01/19/2004
00-1100346		FARRAGUT	TN		05/04/2004	5.65	977,887						3,760,000	04/29/2004
00-1100365		WENATCHEE	WA		08/09/2004	5.95	1,131,339						4,340,000	05/14/2004
00-1100369		HIGHWOOD	IL		05/17/2004	5.71	2,330,601						5,020,000	04/15/2004
00-1100371		ANDERSON	SC		12/21/2004	5.95	1,747,284						3,750,000	05/12/2004
00-1100406		EDISON	NJ		05/18/2004	5.25	2,102,491						8,128,095	04/08/2004
00-1100420		ORMOND BEACH	FL		06/15/2004	5.25	1,150,660						4,930,000	04/20/2004
00-1100421		PORT ORANGE	FL		09/16/2004	5.75	288,477						3,690,001	09/03/2004
00-1100464	CF	GAINESVILLE	FL		05/26/2004	4.78	4,441,861						11,220,000	05/24/2004
00-1100475		ITHACA	NY		06/25/2004	7.26	2,397,608						32,390,000	06/23/2004
00-1100487		HILLIARD	OH		01/06/2005	6.60	29,950						2,020,000	06/14/2004
00-1100519		MILWAUKEE	WI		04/20/2006	7.26	2,511,095						7,350,000	08/05/2004
00-1100581	CF	CHARLOTTE	NC		05/11/2005	6.00	5,577,368						15,800,000	09/22/2004
00-1100602		HOUSTON	TX		12/16/2004	6.37	1,496,808						4,940,000	11/04/2004
00-1100603		HOUSTON	TX		12/16/2004	6.37	975,767						3,680,000	11/04/2004
00-1100649	CF	KNOXVILLE	TN		11/04/2004	5.97	2,562,925						5,600,000	10/19/2004
00-1100677		LAS VEGAS	NV		02/18/2005	5.89	3,526,176						8,070,000	11/18/2004
00-1100686		CHARLOTTE	NC		12/15/2004	5.67	1,213,735						2,980,000	12/08/2004
00-1100692		SALT LAKE CITY	UT		01/10/2005	5.53	3,711,494						14,350,000	11/12/2004
00-1100697		CLEARFIELD	UT		01/28/2005	5.98	1,278,753						4,990,000	01/17/2005
00-1100720		HOUSTON	TX		12/16/2004	6.37	613,535						4,940,000	11/04/2004
00-1100722		HOUSTON	TX		12/16/2004	6.37	768,980						3,680,000	11/04/2004
00-1100723		WAUSAU	WI		03/28/2006	6.59	1,605,714						7,176,000	02/05/2005
00-1100738		CHULA VISTA	CA		01/28/2005	5.78	894,777						4,930,000	12/27/2004
00-1100756		LAKE OSWEGO	OR		11/08/2006	6.17	2,966,358						9,000,000	12/20/2005
00-1100773		SIMI VALLEY	CA		08/31/2005	5.58	3,467,114						24,140,000	03/19/2005
00-1100781		BROOKLYN PARK	MN		04/18/2005	5.63	4,149,433						8,280,000	03/17/2005
00-1100806	CF	RENO	NV		03/15/2005	5.42	6,064,147						16,270,000	03/02/2005
00-1100807	CF	ELLENWOOD	GA		06/24/2005	5.91	3,793,015						7,900,000	04/25/2005
00-1100822		LAS VEGAS	NV		06/07/2005	5.73	9,495,308						23,010,000	04/13/2005
00-1100867		CARSON	CA		07/27/2005	5.29	2,643,890						6,450,000	07/14/2005
00-1100868	CF	REDMOND	WA		09/08/2006	5.88	17,563,329						34,030,000	06/29/2005
00-1100877	CF	FAIRFIELD	NJ		07/06/2005	5.42	7,095,844						16,070,000	05/06/2005
00-1100917		W. BABYLON	NY		02/05/2008	6.83	3,620,072						12,700,000	10/24/2007
00-1100918		IONIA	MI		08/16/2005	5.47	1,788,537						3,750,000	07/14/2005
00-1100920	CF	BEAVERTON	OR		08/09/2005	5.11	4,392,587						9,510,000	08/05/2005
00-1100928		TAMPA	FL		09/01/2005	5.28	4,357,868						19,360,000	08/19/2005
00-1100983		WAUKEGAN	IL		10/26/2005	5.49	914,902						2,810,000	10/20/2005
00-1100990		ROCKVILLE	MD		05/10/2006	5.40	3,432,747						11,680,000	12/27/2005
00-1100999		SOUTH JORDAN	UT		11/07/2005	5.45	2,519,476						7,920,000	09/13/2005
00-1101003		JACKSONVILLE	FL		10/12/2005	5.59	2,751,131						8,230,000	09/09/2005
00-1101007		TAMPA	FL		12/08/2005	5.64	393,544						5,200,000	10/31/2005
00-1101025		MANHATTAN	KS		12/08/2005	5.70	2,367,680						7,150,000	10/17/2005

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101031	CF	PLANO	TX		12/01/2005	5.17	1,054,597						20,670,000	11/16/2005
00-1101041		GARDEN CITY	GA		04/28/2006	5.65	2,413,553						10,250,000	10/26/2005
00-1101048		BERKELEY HEIGHTS	NJ		12/01/2005	5.64	1,493,817						6,030,000	11/30/2005
00-1101056		ELLICOTT CITY	MD		12/08/2005	5.55	18,958,738						26,285,000	11/23/2005
00-1101137		FRANKFORT	IL		04/23/2007	6.29	2,597,532						5,460,000	05/16/2006
00-1101152		CINCINNATI	OH		09/28/2006	6.01	745,805						5,675,000	10/01/2006
00-1101157		MASPETH	NY		04/21/2006	5.71	900,549						3,630,000	03/05/2006
00-1101197		COLUMBUS	OH		02/06/2007	6.26	6,076,958						11,900,000	11/30/2006
00-1101214		MIAMI	FL		12/07/2006	6.59	9,125,158						18,610,000	09/14/2006
00-1101309		BRANCHBURG	NJ		11/07/2006	4.74	3,129,268						5,020,000	09/29/2006
00-1101419		AVON	MA		04/27/2007	5.79	303,487						2,140,000	04/25/2007
00-1101456		BURLINGTON	WA		05/14/2007	5.90	1,400,013						8,140,000	05/09/2007
00-1101475		LONGWOOD	FL		12/27/2007	5.87	3,264,034						14,590,000	09/20/2007
00-1101491		JACKSONVILLE BEACH	FL		06/21/2007	6.43	3,026,817						7,100,000	06/14/2007
00-1101509		ITHACA	NY		07/31/2007	6.80	3,709,584						37,660,000	08/01/2007
00-1101512		BURR RIDGE	IL		12/03/2007	6.30	3,034,430						5,830,000	06/21/2007
00-1101521		ATLANTA	GA		08/07/2007	6.08	9,441,091						17,000,000	07/02/2007
00-1101525		AUSTIN	TX		07/18/2007	6.28	3,461,581						6,742,857	07/03/2007
00-1101540	CF	ORANGE	CA		08/29/2007	4.50	9,382,103						15,710,000	08/16/2007
00-1101567		VARIOUS	PA		08/31/2007	6.47	6,100,183						33,800,000	08/30/2007
00-1101568		VARIOUS	OH		08/31/2007	6.47	3,618,488						19,380,000	08/30/2007
00-1101634		PITTSBURGH	PA		04/18/2008	6.67	2,156,298						5,530,000	04/14/2008
00-1101650		BEDFORD	OH		09/26/2008	8.00	4,981,209						20,770,000	09/25/2008
00-1101686		PITTSBURGH	PA		03/26/2010	8.00	563,957						3,430,000	03/19/2010
00-1101690	CF	WEST VIEW	PA		06/10/2010	6.95	4,653,046						10,250,000	05/05/2010
00-1101695		KENT	WA		07/15/2010	6.00	2,791,228						8,060,000	07/14/2010
00-1101700	CF	HOUSTON	TX		09/01/2010	5.50	2,329,987						8,400,000	08/27/2010
00-1101701	CF	FAIRVIEW	OR		09/29/2010	5.05	10,840,708						17,450,000	09/14/2010
00-1101702		CLINTON	UT		10/08/2010	5.50	7,398,727						15,465,000	09/13/2010
00-1101703		GLENSHAW	PA		01/27/2011	5.65	9,672,270						19,450,000	11/15/2010
00-1101719		LOVELAND	OH		12/13/2010	4.23	350,511						4,790,000	12/07/2010
00-1101722		SALT LAKE CITY	UT		12/27/2010	5.25	3,899,436						8,200,000	12/14/2010
00-1101725		ALBUQUERQUE	NM		01/31/2011	5.50	2,048,907						5,785,000	12/31/2010
00-1101726		COLUMBUS	OH	S	12/29/2010	5.00	15,290,797						27,530,000	12/21/2010
00-1101727		WEST BABYLON	NY		02/15/2011	6.15	2,507,244						5,451,000	01/31/2011
00-1101728		COLUMBUS	OH	S	06/08/2011	5.00	629,911						27,530,000	12/21/2010
00-1101729	CF	UPPER ARLINGTON	OH		07/15/2011	5.80	32,235,669						53,200,000	07/01/2011
00-1101736		SHAWNEE	KS		03/01/2011	5.53	2,802,486						5,650,000	02/24/2011
00-1101738		FLORHAM PARK	NJ		06/02/2011	5.45	17,998,214						28,420,000	05/17/2011
00-1101743	CF	CHAPEL HILL	NC		11/15/2011	6.15	6,770,739						14,820,000	07/11/2011
00-1101747		IRVINE	CA		05/02/2011	5.50	5,080,871						16,110,000	04/19/2011
00-1101750		BUFFALO GROVE	IL		05/05/2011	5.25	1,585,245						3,340,000	04/18/2011
00-1101751		WOOD DALE	IL		05/05/2011	5.25	3,792,197						6,780,000	04/18/2011
00-1101753	CF	HOUSTON	TX		06/29/2011	5.53	8,927,637						37,000,000	06/22/2011
00-1101755		CLIFTON	VA		06/28/2011	5.25	24,495,068						40,010,000	06/07/2011

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101756		NASHVILLE	TN		07/20/2011	5.55	7,106,751						14,290,000	05/17/2011
00-1101760		WOOD DALE	IL		05/05/2011	5.25	2,052,461						3,890,000	04/18/2011
00-1101761		WOOD DALE	IL		05/05/2011	5.25	4,377,164						8,380,000	04/18/2011
00-1101762		WOOD DALE	IL		05/05/2011	5.25	3,328,258						6,110,000	04/18/2011
00-1101763	CF	CINCINNATI	OH		08/30/2011	5.18	12,778,112						22,000,000	09/01/2011
00-1101765	CF	CHICAGO	IL		08/31/2011	4.39	3,720,526						18,290,000	08/23/2011
00-1101767	CF	GREENFIELD	WI		09/12/2011	5.15	8,525,173						15,450,000	09/01/2011
00-1101771		CINCINNATI	OH		07/27/2011	4.96	4,744,471						9,909,000	06/29/2017
00-1101772		PARKER	CO		09/01/2011	4.45	13,614,387						21,630,000	08/09/2011
00-1101775		WASHINGTON	DC		07/28/2011	4.75	13,500,000						20,970,000	07/21/2011
00-1101776	CF	ORANGE	CA		09/29/2011	4.76	3,599,488						15,720,000	08/25/2011
00-1101777		ELON	NC		10/12/2018	5.75	1,910,599						3,190,000	09/14/2011
00-1101780		MINNEAPOLIS	MN		09/20/2011	4.80	17,015,630						28,006,667	09/13/2011
00-1101784		SEATTLE	WA		09/30/2011	4.90	6,098,026						18,690,000	04/05/2017
00-1101788	CF	WEST CHESTER	PA		10/31/2011	4.35	6,485,004						11,630,000	09/30/2011
00-1101794	CF	RALEIGH	NC		11/21/2011	4.50	4,156,035						6,600,000	11/03/2011
00-1101799	CF	MIDDLE RIVER	MD		02/02/2012	5.15	3,982,806						6,610,000	01/27/2012
00-1101800		CHICAGO	IL		11/30/2011	4.75	15,361,439						26,800,714	11/28/2011
00-1101802		COLUMBUS	OH	S	12/01/2011	4.90	9,248,766						18,830,000	11/07/2011
00-1101807		LAGRANGE	KY		12/14/2011	4.79	2,202,007						5,220,000	12/01/2011
00-1101808		GAITHERSBURG	MD		12/13/2011	4.55	9,853,704						16,984,615	11/29/2011
00-1101812		PLATTEVILLE	WI		01/25/2012	5.03	4,593,786						9,450,000	01/10/2012
00-1101816		ATLANTA	GA		03/01/2012	3.99	39,406,334						83,240,000	02/14/2012
00-1101822	CF	BROOKLINE	MA		04/11/2012	4.25	4,500,000						13,440,000	03/16/2012
00-1101825	CF	REISTERSTOWN	MD		06/01/2012	5.11	5,013,038						12,460,000	05/14/2012
00-1101826		BEDMINSTER	NJ		04/19/2012	4.64	7,272,444						12,590,000	04/10/2012
00-1101828		DYER	IN		04/05/2012	4.50	1,160,737						4,700,000	03/27/2012
00-1101830		PITTSBURGH	PA		05/03/2012	5.00	3,510,997						7,040,000	04/30/2012
00-1101831	CF	COMMACK	NY		04/25/2012	4.15	3,569,359						19,080,000	04/19/2012
00-1101832	CF	CENTEREACH	NY		06/29/2012	4.85	13,115,416						23,890,000	06/13/2012
00-1101834		NEW YORK	NY		04/13/2012	3.74	58,461,700						114,570,000	02/02/2018
00-1101835		BRENTWOOD	TN		05/08/2012	4.93	5,057,187						8,270,000	04/26/2012
00-1101838	CF	ANN ARBOR	MI		04/27/2012	4.68	12,929,173						21,380,000	04/25/2012
00-1101839	CF	WASHINGTON	DC		09/17/2012	4.45	20,776,417						34,010,000	08/15/2012
00-1101841		FORT WRIGHT	KY		10/12/2018	4.30	1,327,628						3,820,000	05/01/2012
00-1101846	CF	CHARLOTTESVILLE	VA		05/01/2012	4.52	3,774,765						6,290,000	04/25/2012
00-1101847		BRENTWOOD	TN		11/08/2012	4.74	7,232,175						12,370,000	06/14/2012
00-1101848	CF	CINCINNATI	OH		07/20/2012	4.58	17,336,103						29,000,000	06/22/2012
00-1101855		CINCINNATI	OH		10/22/2012	4.25	4,950,000						8,640,000	09/14/2012
00-1101856		CINCINNATI	OH		10/22/2012	4.25	4,050,000						6,890,000	09/14/2012
00-1101857		CINCINNATI	OH		10/22/2012	4.25	2,950,000						5,050,000	09/14/2012
00-1101858	CF	CINCINNATI	OH		10/22/2012	4.25	15,550,000						28,000,000	09/14/2012
00-1101860		MILWAUKEE	WI		06/15/2012	4.25	8,172,673						15,810,000	06/11/2012
00-1101863	CF	MULLICA HILL	NJ		06/20/2012	4.80	3,782,626						7,580,000	06/13/2012

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101865		COLUMBUS	OH		08/09/2012	5.25	6,011,701						13,310,000	10/21/2015
00-1101868	CF	HOUSTON	TX		08/07/2012	3.75	15,500,000						26,970,000	07/31/2012
00-1101869		IRVINE	CA		08/09/2012	3.91	24,950,604						39,680,000	07/10/2012
00-1101870	CF	PORTLAND	OR		09/25/2012	3.95	3,303,021						9,720,000	08/03/2012
00-1101872		SAN DIEGO	CA		10/10/2012	4.15	4,305,257						9,440,000	08/21/2012
00-1101874	CF	FT. THOMAS	KY		08/23/2012	4.55	7,093,964						15,050,000	07/16/2012
00-1101881		NASHVILLE	TN		09/10/2012	4.60	4,094,416						6,970,000	08/03/2012
00-1101882	CF	REDONDO BEACH	CA		04/03/2013	4.08	4,174,397						15,040,000	08/22/2012
00-1101883		STUDIO CITY	CA		03/05/2013	4.08	4,078,672						11,110,000	08/22/2012
00-1101884		BUFFALO GROVE	IL		08/21/2012	5.00	2,967,665						5,170,000	08/15/2012
00-1101890	CF	NEWPORT BEACH	CA		10/12/2012	3.87	20,973,711						34,270,000	09/05/2012
00-1101893		FORT WORTH	TX		10/01/2012	4.05	8,701,421						13,120,000	08/20/2012
00-1101894		SCOTTSDALE	AZ	S	11/13/2012	4.75	18,776,589						44,050,000	12/13/2017
00-1101895		CHARLESTON	SC		11/13/2012	4.38	6,365,697						10,070,000	10/29/2012
00-1101898		NEW YORK	NY		11/15/2012	4.29	25,987,824						47,500,000	10/17/2012
00-1101899		NEW YORK	NY		11/15/2012	8.50	3,421,104						47,500,000	10/17/2012
00-1101900		BELLEVUE	WA		12/06/2012	4.00	10,133,793						24,572,500	12/12/2019
00-1101901		NASHVILLE	TN		03/14/2013	4.30	4,801,477						9,540,000	11/13/2012
00-1101904		WOODLAND	CA		10/24/2012	3.90	5,631,990						11,360,000	10/15/2012
00-1101905		HERNDON	VA		10/26/2012	3.60	27,837,515						40,870,000	10/17/2012
00-1101906	CF	CHICAGO	IL		04/01/2013	3.90	9,731,199						27,920,000	02/14/2013
00-1101909	CF	IRVINE	CA		11/30/2012	3.95	38,682,065						62,860,000	10/12/2012
00-1101912		COLUMBUS	OH	S	12/19/2012	4.10	20,986,163						40,290,000	11/29/2012
00-1101913		SALT LAKE CITY	UT		11/13/2012	3.90	2,030,597						6,000,000	11/07/2012
00-1101914		LOGAN	UT		11/13/2012	4.00	4,630,000						8,020,000	11/07/2012
00-1101920	CF	CHANDLER	AZ		12/20/2012	4.47	5,060,941						11,650,000	12/14/2012
00-1101921	CF	MAPLE VALLEY	WA		01/14/2013	4.16	10,078,256						19,540,000	12/31/2012
00-1101922		JUANITA	WA		02/07/2013	3.85	6,700,111						13,910,000	12/31/2012
00-1101924	CF	TUSTIN	CA		12/05/2012	3.79	18,638,698						36,400,000	11/28/2012
00-1101927		BRICK	NJ		12/12/2012	3.86	19,773,785						32,044,884	11/28/2012
00-1101929		IRVINE	CA		01/03/2013	4.00	2,973,514						7,030,000	12/19/2012
00-1101933		PITTSBURGH	PA		12/21/2012	4.45	5,433,991						8,930,000	12/18/2012
00-1101935	CF	WASHINGTON	DC		03/14/2013	3.63	16,700,488						52,390,000	02/26/2013
00-1101938	CF	GRIMES	IA		03/27/2013	4.60	3,917,653						5,910,000	03/21/2013
00-1101941	CF	GRANDVIEW	OH	S	05/30/2013	3.80	14,237,605						23,010,000	05/16/2013
00-1101944	CF	OMAHA	NE		03/07/2013	4.05	4,780,052						8,070,000	03/01/2013
00-1101946	CF	MCLEAN	VA		08/02/2013	3.75	9,165,717						18,570,000	04/08/2013
00-1101951	CF	WOODLAND HILLS	CA		09/03/2013	4.23	8,094,666						13,590,000	03/05/2013
00-1101953	CF	FREDERICKSBURG	VA		03/20/2013	4.29	4,609,856						10,450,000	02/26/2013
00-1101954		WEST DES MOINES	IA		04/24/2013	4.32	5,731,767						8,870,000	04/15/2013
00-1101956		CHINO	CA		04/11/2013	4.49	5,076,732						9,210,000	03/14/2013
00-1101957	CF	CINCINNATI	OH		05/31/2013	4.00	15,955,951		12,105				25,330,000	04/30/2013
00-1101958	CF	PITTSBURGH	PA		03/22/2013	3.98	10,847,170						17,540,000	03/18/2013
00-1101960		OMAHA	NE		04/03/2013	4.16	3,218,034						5,380,000	03/15/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101961		ENGLEWOOD	CO		10/12/2018	3.30	8,250,000						12,410,000	02/21/2013
00-1101963		PORT ORANGE	FL		04/11/2013	4.50	5,874,999						12,510,000	04/09/2013
00-1101964		BELLMORE	NY		04/24/2013	4.25	5,772,768						14,800,000	04/19/2013
00-1101965	CF	SAN FRANCISCO	CA		06/04/2013	3.74	4,344,624						8,040,000	05/29/2013
00-1101966	CF	HUNTINGTON BEACH	CA		07/01/2013	4.27	3,831,021						9,140,000	05/09/2013
00-1101967		SAN DIEGO	CA		04/30/2013	4.30	2,188,936						4,660,000	04/18/2013
00-1101970	CF	KNOXVILLE	TN		07/03/2013	4.66	9,370,717						14,920,000	06/11/2013
00-1101971	CF	FARMINGTON HILLS	MI		08/20/2013	4.31	6,890,341						13,170,000	07/09/2013
00-1101972		CHAPEL HILL	NC		05/17/2013	4.64	5,387,696						10,000,000	05/13/2013
00-1101973		CAMERON PARK	CA		08/28/2013	4.26	9,967,265						17,080,000	07/08/2013
00-1101975		SOMERVILLE	NJ		10/12/2018	3.69	5,412,832						9,150,000	04/25/2013
00-1101976		CITY OF INDUSTRY	CA		07/09/2013	3.85	18,754,471						38,100,000	05/24/2013
00-1101977	CF	ANN ARBOR	MI		07/01/2013	3.53	12,973,961						21,490,000	05/16/2013
00-1101978	CF	FREDERICK	MD		06/27/2013	3.68	27,371,683						45,700,000	05/29/2013
00-1101979		SEATTLE	WA		08/01/2013	3.75	15,197,859						27,102,857	06/27/2013
00-1101980	CF	NASHVILLE	TN		07/02/2013	3.93	43,623,421						65,210,000	06/24/2013
00-1101982		NEWPORT BEACH	CA		06/11/2013	3.95	2,967,647						4,730,000	05/16/2013
00-1101984	CF	WEST VALLEY CITY	UT		05/31/2013	3.65	6,143,532						11,200,000	05/14/2013
00-1101988		SCOTTSDALE	AZ	S	06/03/2013	3.65	7,197,952						16,040,000	05/28/2013
00-1101989	CF	SALEM	OR		08/05/2013	3.70	12,208,063						19,420,000	06/24/2013
00-1101990		LADY LAKE	FL		05/30/2013	3.90	19,708,397						28,580,000	05/29/2013
00-1101993	CF	ROCHESTER	MN		10/01/2013	4.12	24,679,655						38,830,000	08/06/2013
00-1101994		TIGARD	OR		08/21/2013	3.75	7,193,358		34,946				13,380,000	07/19/2013
00-1101995	CF	MENLO PARK	CA		06/10/2013	3.20	25,754,709						83,370,000	06/05/2013
00-1101996	CF	MIDDLEBURG HEIGHTS	OH		07/17/2013	4.03	5,953,428						9,910,000	06/27/2013
00-1101997		LEXINGTON	KY		03/03/2014	3.89	11,313,698						28,070,000	09/05/2013
00-1101998	CF	WINSTON SALEM	NC		07/02/2013	3.79	9,351,036						16,557,000	06/27/2013
00-1102000	CF	NEW BEDFORD	MA		08/12/2013	3.93	9,547,082						14,390,000	08/05/2013
00-1102001	CF	BROOKLINE (BOSTON)	MA		07/02/2013	3.53	7,434,638						12,520,000	06/27/2013
00-1102003	CF	JUPITER	FL		09/17/2013	4.47	14,731,260						23,150,000	08/23/2013
00-1102005	CF	MOON TOWNSHIP	PA		07/01/2013	3.91	9,106,467						16,280,000	06/20/2013
00-1102006	CF	GREEN (UNIONTOWN)	OH		06/28/2013	4.05	10,002,011						17,170,000	06/19/2013
00-1102009		AVON	OH		08/22/2013	3.99	29,868,538						47,196,842	08/05/2013
00-1102010		MANSFIELD	TX		11/25/2013	4.27	4,700,419						10,150,000	07/01/2013
00-1102011		MANSFIELD	TX		11/25/2013	4.27	20,368,482						35,560,000	06/27/2013
00-1102013	CF	TULSA	OK		09/25/2013	4.60	18,236,818						43,610,000	02/16/2015
00-1102015		BOSTON	MA		07/30/2013	3.63	12,375,404						47,100,000	07/23/2013
00-1102016	CF	ANN ARBOR	MI		08/01/2013	3.92	5,723,353						12,740,000	07/24/2013
00-1102021		EVANSTON	IL		09/09/2013	4.89	2,126,524						4,600,000	08/22/2013
00-1102024		LAS VEGAS	NV		10/11/2013	4.38	2,091,110						4,923,577	10/03/2013
00-1102027		OWASSO	OK		10/10/2013	4.42	17,522,276						29,450,000	09/26/2013
00-1102028		MOORE	OK		10/10/2013	4.42	13,705,949						28,535,985	09/26/2013
00-1102029		BROKEN ARROW	OK		10/10/2013	4.42	8,210,885						14,667,446	09/26/2013
00-1102030		LOS ANGELES	CA		09/03/2013	4.83	4,460,206						7,760,000	08/19/2013
00-1102031		PASADENA	CA		09/03/2013	4.83	2,123,908						5,750,000	08/19/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102033		EDWARDSVILLE	KS		10/31/2013	3.45	8,225,231						16,800,000	10/08/2013
00-1102035		HIGHLAND PARK	TX		07/17/2013	4.53	12,389,509						19,390,000	06/27/2013
00-1102037		INDEPENDENCE TWP	MI		09/05/2013	4.55	8,637,073						13,487,805	08/27/2013
00-1102038	CF	LONE TREE	CO		08/29/2013	4.55	19,003,802						34,500,000	08/13/2013
00-1102040		CARSON	CA		08/29/2013	4.45	3,792,689						7,920,000	08/26/2013
00-1102041		SPARTANBURG	SC		10/23/2013	4.63	5,572,075						12,700,000	10/16/2013
00-1102045		DENVER	CO		02/13/2014	4.73	34,203,587						66,230,000	10/11/2013
00-1102046	CF	EAST ISLIP	NY		11/21/2013	4.55	11,381,761						24,680,000	10/30/2013
00-1102047		CHARLOTTESVILLE	VA		10/12/2018	4.74	2,685,794						4,180,000	10/30/2013
00-1102050	CF	CHINO	CA		12/30/2013	4.39	9,804,448						15,080,000	11/18/2013
00-1102051		GAINESVILLE	FL		11/01/2013	4.50	12,284,065						18,032,727	10/28/2013
00-1102055	CF	BAKERSFIELD	CA		01/08/2014	4.75	5,000,000						9,730,000	12/04/2013
00-1102065		SEATTLE	WA		11/01/2013	4.57	3,830,515						6,720,000	10/22/2013
00-1102066	CF	TUKWILA	WA		11/01/2013	4.72	5,256,852		(18,619)				7,760,000	10/22/2013
00-1102067		FARGO	ND		02/03/2014	4.45	3,532,869						8,070,000	01/17/2014
00-1102068		PIKESVILLE	MD		10/30/2013	5.17	3,439,679						5,650,000	10/24/2013
00-1102073		NORMAN	OK		11/07/2013	4.93	7,950,029						13,521,739	10/25/2013
00-1102076		MISSION VIEJO	CA		11/19/2013	3.96	6,875,869						9,418,554	11/01/2013
00-1102077	CF	YUKON	OK		12/19/2013	4.61	20,540,340						29,740,000	11/25/2013
00-1102084	CF	WOODSTOCK	GA		01/09/2014	4.89	24,838,819						37,460,000	11/26/2013
00-1102087		MADISON	WI		06/03/2014	5.16	10,496,528						15,830,000	03/07/2014
00-1102088		MADISON	WI		02/03/2014	4.96	2,013,270						3,510,000	01/13/2014
00-1102089	CF	HUNTINGTON BEACH	CA		01/03/2014	5.24	3,980,184						5,910,000	12/04/2013
00-1102092		SANDY	OR		04/07/2014	5.00	1,996,186						2,940,000	12/06/2013
00-1102093		CHATTANOOGA	TN		02/07/2014	4.97	2,899,710						4,810,000	01/06/2014
00-1102094		CHATTANOOGA	TN		02/07/2014	4.87	3,054,446						4,990,000	01/06/2014
00-1102095		COLUMBIA	MO		11/27/2013	4.56	10,000,000						16,475,555	11/06/2013
00-1102096		BALTIMORE	MD		11/12/2013	4.43	9,301,018						16,681,250	11/05/2013
00-1102099		BEAVERTON	OR		12/10/2013	4.53	28,659,364						85,770,310	02/20/2018
00-1102100	CF	SAN DIEGO	CA		12/12/2013	5.05	7,071,817						17,600,000	11/18/2013
00-1102102		ONTARIO	CA		10/31/2013	3.79	6,408,057						10,010,000	10/22/2013
00-1102106		CARROLLTON	TX		12/26/2013	5.03	10,122,274						14,720,000	12/06/2013
00-1102107	CF	ADDISON	IL		12/19/2013	4.47	5,286,695						12,960,000	12/05/2013
00-1102108	CF	WAUKEE	IA		12/20/2013	4.70	15,326,748						26,300,000	12/20/2013
00-1102109	CF	BROOKLYN	NY		12/20/2013	4.34	11,131,164						19,100,000	12/05/2013
00-1102110	CF	PITTSBURGH	PA		06/05/2014	4.84	20,015,843						32,330,000	01/31/2014
00-1102111	CF	FORT COLLINS	CO		01/23/2014	4.60	7,715,165						12,650,000	01/17/2014
00-1102116		CHARLOTTE	NC		01/22/2014	4.58	47,492,497						68,890,000	12/17/2013
00-1102117		BOSTON	MA		06/02/2014	4.45	21,660,680						42,950,000	05/22/2014
00-1102121	CF	AUBURN HILLS	MI		01/29/2014	5.02	15,939,871						24,250,000	01/17/2014
00-1102125	CF	FAIRFAX	VA		12/18/2013	4.46	37,400,000						55,670,000	12/10/2013
00-1102126	CF	GRIMES	IA		03/06/2014	4.90	3,900,234						6,000,000	02/20/2014
00-1102128	CF	ONTARIO	CA		04/22/2014	4.54	6,905,631						11,320,000	03/14/2014
00-1102130		LONG BEACH	CA		10/12/2018	4.98	2,337,549						4,300,000	02/06/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102132		PITTSBURGH	PA		03/31/2014	4.68	8,061,915						12,970,000	02/24/2014
00-1102133		BALTIMORE	MD		03/10/2014	4.73	49,736,534						74,580,000	02/03/2014
00-1102134		ATLANTA	GA		01/31/2014	4.48	22,400,000						44,960,000	10/17/2016
00-1102137	CF	GRAND RAPIDS	MI		07/08/2014	4.80	6,571,203						11,700,000	03/25/2014
00-1102138		CANONSBURG	PA		03/12/2014	5.32	10,098,918						16,930,000	03/06/2014
00-1102139		ONTARIO	CA		04/10/2014	4.80	3,686,352						6,220,000	03/13/2014
00-1102140	CF	LA QUINTA	CA		02/28/2014	4.49	19,644,962						28,200,000	02/21/2014
00-1102142		ENGLISHTOWN	NJ		08/11/2014	4.21	17,031,594						53,290,000	07/25/2014
00-1102145		CHARLOTTESVILLE	VA		04/10/2014	4.65	3,338,097						5,160,000	03/28/2014
00-1102147		WALNUT CREEK	CA		09/29/2014	3.59	28,132,600						43,240,000	09/16/2014
00-1102149	CF	ANNAPOLIS	MD		06/10/2014	4.34	3,664,703						9,930,000	05/23/2014
00-1102151		DENVER	CO		09/18/2014	3.97	20,000,000						33,947,826	05/02/2014
00-1102152		EDISON	NJ		06/12/2014	4.25	18,601,203						34,120,000	05/30/2014
00-1102156	CF	LOS ANGELES	CA		05/16/2014	4.08	6,489,490						10,250,000	05/05/2014
00-1102161		FULLERTON	CA		07/15/2014	4.38	6,500,857						15,310,000	06/26/2014
00-1102163		STERLING	VA		06/04/2014	3.97	24,817,731						34,530,928	05/27/2014
00-1102164	CF	ITASCA	IL		07/29/2014	3.90	5,374,161						11,180,000	07/15/2014
00-1102165		FRANKLIN PARK	IL		07/29/2014	4.47	3,997,418						5,910,000	07/15/2014
00-1102168		LEXINGTON	KY		06/18/2014	4.35	6,062,202						15,020,000	06/02/2014
00-1102169		ST. LOUIS	MO		08/22/2014	4.36	9,317,121						14,380,000	08/04/2014
00-1102170	CF	WATERLOO	IL		08/22/2014	4.34	5,214,263						8,870,000	08/04/2014
00-1102171		FLOWER MOUND	TX		07/23/2014	4.34	3,037,178						5,070,000	07/08/2014
00-1102173		LEXINGTON	KY		09/12/2014	4.23	8,570,738						14,830,000	07/25/2014
00-1102179		COLUMBUS	OH		01/02/2015	4.36	2,078,196						3,830,000	09/02/2014
00-1102183		VERONA	WI		10/12/2018	2.94	3,300,331						11,550,000	10/20/2014
00-1102184	CF	CHEVY CHASE	MD		07/29/2014	3.95	12,910,261						101,700,000	06/18/2014
00-1102185		CHEVY CHASE	MD		07/29/2014	3.95	12,910,261						72,260,000	06/18/2014
00-1102190		LOS ANGELES	CA		08/07/2014	4.16	20,169,260						28,320,000	07/22/2014
00-1102192	CF	SEATAC	WA		09/05/2014	4.13	11,124,188						21,402,000	08/11/2014
00-1102193		OCALA	FL		09/11/2014	3.90	18,591,045						28,690,000	08/14/2014
00-1102196		SAN DIEGO	CA		12/15/2014	4.28	1,316,410						5,560,000	11/14/2014
00-1102197		VISTA	CA		12/15/2014	4.28	3,093,564						9,540,000	11/11/2014
00-1102198		VISTA	CA		12/15/2014	4.28	2,830,282						8,540,000	11/10/2014
00-1102199	CF	SAN DIEGO	CA		07/10/2014	3.78	9,515,572						14,500,000	07/02/2014
00-1102202		NILES	IL		07/31/2014	3.74	25,150,000						40,840,000	07/23/2014
00-1102204		ST CLAIR SHORES	MI		04/30/2015	4.41	10,129,340						14,520,000	12/09/2014
00-1102206		GREENVILLE	SC		10/22/2014	3.93	11,270,920						16,960,000	10/08/2014
00-1102208		SANTA CLARA	CA		12/04/2014	3.84	41,497,402						67,050,000	11/14/2014
00-1102214	CF	LONG BEACH	CA		09/24/2014	4.14	15,456,363						24,970,000	09/02/2014
00-1102215		LEXINGTON	MA		11/03/2014	3.96	6,472,625						9,930,000	09/30/2014
00-1102217		RICHMOND	VA		10/23/2014	4.00	29,789,624						51,070,000	11/05/2019
00-1102223		AMERICAN CANYON	CA		11/03/2014	3.78	6,941,069						13,540,000	10/01/2014
00-1102224	CF	CHESTERFIELD	MO		09/17/2014	3.88	7,347,235						13,190,000	08/26/2014
00-1102225		LINCOLN	NE		10/12/2018	2.92	1,741,139						12,180,000	09/09/2014
00-1102229		FARMERS BRANCH	TX		10/15/2014	3.59	55,375,000						91,230,000	09/17/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102230		NEWPORT	KY		10/15/2014	4.02	8,451,731						12,800,000	09/26/2014
00-1102231		CINCINNATI	OH		01/28/2015	4.12	7,191,529						10,680,000	11/06/2014
00-1102232		REHOBETH BEACH	DE		12/08/2014	4.17	9,197,693						15,780,000	09/16/2014
00-1102235		LOS ANGELES	CA		09/17/2014	4.75	1,911,957						3,050,000	09/02/2014
00-1102238		COLUMBUS	OH		09/30/2014	4.33	9,945,467						14,700,000	09/22/2014
00-1102242		NASHVILLE	TN		11/14/2014	4.05	4,489,839						6,990,000	10/30/2014
00-1102243	CF	ROCKVILLE	MD		11/14/2014	3.99	24,883,713						35,720,000	10/10/2014
00-1102246	CF	SAN DIEGO	CA		12/08/2014	4.22	4,560,941						8,430,000	11/24/2014
00-1102249		JERICHO	NY		12/19/2014	3.85	14,012,830						25,284,727	11/11/2014
00-1102253	CF	WASHINGTON	DC		12/01/2014	4.02	23,148,201						45,935,000	11/06/2014
00-1102256		DALLAS	TX		12/18/2014	4.33	5,182,239						8,070,000	11/06/2014
00-1102257	CF	COLUMBIA	SC		12/11/2014	3.88	12,434,205						17,990,000	11/20/2014
00-1102258		STANTON	CA		12/04/2014	4.06	8,693,680						21,706,000	09/13/2017
00-1102259	CF	WALTHAM	MA		12/18/2014	3.68	9,553,529						16,090,000	12/04/2014
00-1102260		BRANDYWINE	MD		10/12/2018	3.68	3,221,824						7,070,000	11/25/2014
00-1102263		DERBY	KS		12/01/2014	3.53	7,957,392						19,240,000	11/10/2014
00-1102265		FONTANA	CA		12/03/2014	4.09	4,614,118						7,700,000	11/14/2014
00-1102266	CF	SARTELL	MN		06/11/2015	4.05	14,210,205						23,000,000	02/26/2015
00-1102267		RIVERSIDE	MO		03/12/2015	3.92	11,512,818						18,870,000	12/11/2014
00-1102268		WESTPORT	CT		12/11/2014	3.85	8,588,509						13,250,000	12/01/2014
00-1102269		WOODLAND	CA		12/04/2014	3.95	6,239,477						11,350,000	11/25/2014
00-1102270	CF	MADISON	WI		12/22/2014	3.58	29,214,672						47,232,000	04/12/2017
00-1102271		COLUMBUS	OH	S	02/17/2015	4.07	38,189,821						63,280,000	12/12/2014
00-1102272		COLUMBUS	OH	S	02/17/2015	4.07	14,943,843						27,100,000	12/16/2014
00-1102274		EL SEGUNDO	CA		04/01/2015	4.25	22,985,185						35,580,000	12/19/2014
00-1102275		BURKE	VA		12/16/2014	3.89	49,053,364						82,614,000	04/09/2019
00-1102279	CF	VIRGINIA BEACH	VA		12/16/2014	3.68	27,840,666						38,900,000	11/21/2014
00-1102282	CF	ADDISON	TX		12/18/2014	3.50	13,000,000						20,300,000	11/25/2014
00-1102283		DALLAS	TX		12/18/2014	3.50	18,750,000						35,700,000	11/25/2014
00-1102284		LYNNFIELD	MA		01/15/2015	3.40	34,000,000						54,120,000	12/03/2014
00-1102285	CF	DUBLIN	OH		12/15/2015	4.68	26,630,516						36,390,000	12/18/2014
00-1102290		TULSA	OK		03/02/2015	3.98	10,329,035						43,610,000	02/16/2015
00-1102291		CARLSBAD	CA		01/16/2015	3.70	9,929,012						16,810,000	12/17/2014
00-1102292		RICHMOND	VA		06/19/2015	4.05	29,480,743						62,516,000	07/17/2017
00-1102293		SEATTLE	WA		12/30/2014	3.63	12,263,026						23,590,000	11/18/2014
00-1102294	CF	CHESAPEAKE	VA		12/18/2014	3.86	23,375,448						33,320,000	12/11/2014
00-1102296	CF	CLIVE	IA		06/22/2015	4.05	15,777,142						23,160,000	03/16/2015
00-1102299		CANTON	MI		04/30/2015	4.33	13,238,061						24,480,000	02/17/2015
00-1102301		NORTH BEND	WA		10/12/2018	3.20	6,093,771						9,200,000	02/12/2015
00-1102302	CF	CINCINNATI	OH		10/13/2015	4.09	20,224,373						30,110,000	01/20/2015
00-1102307	CF	NEW YORK	NY		05/15/2015	4.14	30,000,000						44,470,000	03/02/2015
00-1102308	CF	TUCSON	AZ		01/22/2015	3.52	7,748,612						14,550,000	01/09/2015
00-1102312		MIRA LOMA	CA		10/12/2018	3.89	2,454,200						3,800,000	01/26/2015
00-1102316		ROCKVILLE	MD		06/01/2015	3.65	4,620,834						10,970,000	03/16/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102318	CF	GRANDVIEW HEIGHTS	OH	S	03/31/2015	3.80	42,698,014						76,600,000	02/26/2015
00-1102321		BALTIMORE	MD		03/18/2015	3.53	70,000,000						101,119,350	01/30/2015
00-1102322	CF	CINCINNATI	OH		09/03/2015	3.90	22,547,957						27,380,000	03/17/2015
00-1102323	CF	ANN ARBOR	MI		07/01/2015	3.93	15,956,718						24,160,000	03/26/2015
00-1102324		CANONSBURG	PA		02/27/2015	4.15	8,147,858						13,140,000	02/16/2015
00-1102325		WILMINGTON	NC		10/12/2018	3.47	2,218,296						12,750,000	03/16/2015
00-1102326		BURKE	VA		06/22/2015	3.79	14,789,642						23,548,800	05/27/2015
00-1102327		FONTANA	CA		03/11/2015	3.45	9,725,000						13,480,000	03/09/2015
00-1102328		CLEARWATER	FL		04/20/2015	3.98	3,744,657						6,400,000	03/26/2015
00-1102329		CAYCE	SC		03/12/2015	3.40	5,600,000						13,440,000	03/06/2015
00-1102330		DUBLIN	OH		04/20/2015	3.58	38,549,864						58,780,000	03/12/2015
00-1102334	CF	CINCINNATI	OH		09/17/2015	3.70	17,446,943						25,810,000	04/23/2015
00-1102336		MENLO PARK	CA		04/15/2015	3.36	30,568,127						161,860,000	04/13/2015
00-1102337		CHATSWORTH	CA		04/08/2015	3.35	8,733,019						13,690,000	03/26/2015
00-1102340		CONCORD	NC		11/13/2015	3.87	16,357,231						27,820,000	07/03/2015
00-1102341		CINCINNATI	OH		10/12/2018	2.92	5,776,593						24,800,000	03/27/2015
00-1102342	CF	SACRAMENTO	CA		04/09/2015	3.64	25,000,000						34,990,000	04/07/2015
00-1102343		BELLEVUE	WA		04/22/2016	3.96	10,451,333		(57,238)				16,570,000	10/08/2015
00-1102344		BELLEVUE	WA		04/22/2016	3.96	7,112,424		(63,435)				11,180,000	03/29/2016
00-1102345	CF	NEW YORK	NY		06/18/2015	3.59	20,000,000						35,990,000	05/26/2015
00-1102346		ATLANTA	GA		10/12/2018	3.71	3,166,681						5,060,000	05/05/2015
00-1102348	CF	SAN DIEGO	CA		08/03/2015	3.74	26,586,183						47,530,000	04/15/2015
00-1102350		MELVILLE	NY		04/29/2015	3.50	9,062,607						17,239,286	04/22/2015
00-1102351	CF	SAN DIEGO	CA		07/01/2015	3.94	15,000,000						38,060,000	06/19/2015
00-1102352		COLUMBUS	OH	S	06/02/2015	3.27	10,295,352		8,371				15,090,000	05/05/2015
00-1102353		PALO ALTO	CA		08/04/2015	3.38	3,293,716						26,250,000	05/26/2015
00-1102354		SAN ANTONIO	TX		05/18/2015	3.78	7,056,178						10,741,463	05/05/2015
00-1102355	CF	HOUSTON	TX		04/30/2015	3.57	18,150,000						32,030,000	04/16/2015
00-1102358		JACKSONVILLE BEACH	FL		08/03/2015	3.89	10,241,884						16,360,000	07/01/2015
00-1102359	CF	TUCSON	AZ		04/30/2015	3.35	14,000,000						34,240,000	04/10/2015
00-1102360		CARSON	CA		12/22/2015	3.90	7,100,000						11,960,000	05/26/2015
00-1102361		CHEEKTOWAGA	NY		10/12/2018	3.66	3,040,319						5,460,000	04/24/2015
00-1102362		FEDERAL WAY	WA		04/30/2015	3.99	9,479,772						14,960,000	04/20/2015
00-1102363		ELIZABETHTOWN	KY		05/26/2016	3.97	4,231,698						11,870,000	07/28/2015
00-1102364		CUYAHOGA FALLS	OH		05/28/2015	3.76	8,582,164						15,840,000	04/24/2015
00-1102366		WILMINGTON	NC		06/18/2015	3.72	7,303,420						10,710,000	05/21/2015
00-1102367		SAN FRANCISCO	CA		05/11/2015	3.79	7,342,370						11,510,000	04/24/2015
00-1102369		VANCOUVER	WA		12/31/2015	3.48	11,920,684						24,480,000	07/23/2015
00-1102373		MARYSVILLE	WA		05/08/2015	3.76	2,648,104						4,800,000	05/04/2015
00-1102376	CF	PRAIRIE VILLAGE	KS		05/28/2015	3.50	21,700,000						31,490,000	05/15/2015
00-1102377		REDMOND	WA		06/30/2015	4.04	10,113,617						17,371,000	06/12/2015
00-1102379		SAN ANTONIO	TX		05/29/2015	3.75	5,289,564						8,200,000	05/21/2015
00-1102380		SAN ANTONIO	TX		05/07/2015	4.02	19,468,168						25,364,384	04/21/2015
00-1102381	CF	BEVERLY HILLS	CA		06/26/2015	3.50	23,771,407						37,440,000	06/02/2015

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102382	CF	DUNWOODY	GA		06/01/2015	3.37	20,844,241						35,460,000	05/22/2015
00-1102384		ROCHESTER	MN		10/12/2018	3.97	9,482,714						16,380,000	09/16/2015
00-1102385		LAS VEGAS	NV		09/01/2015	4.31	5,287,201						11,550,000	08/13/2015
00-1102386		ST SIMONS ISLAND	GA		06/26/2015	3.81	11,364,139						16,660,000	06/24/2015
00-1102387		VISTA	CA		07/01/2015	3.56	3,172,612						8,950,000	06/24/2015
00-1102388		LADUE	MO		09/18/2015	4.29	3,592,423						5,340,000	09/02/2015
00-1102390		DALLAS	TX		06/30/2015	3.71	31,125,000						43,510,669	06/25/2015
00-1102391		FISHERS	IN		09/09/2015	4.26	29,268,876						40,300,000	08/11/2015
00-1102392		SACRAMENTO	CA		07/07/2015	3.86	2,319,645						3,720,000	07/01/2015
00-1102394		ANN ARBOR	MI		07/31/2015	3.88	31,084,592						74,371,819	07/16/2015
00-1102397		DRAPER	UT		07/30/2015	4.30	10,120,747						14,680,000	07/20/2015
00-1102408		AUSTIN	TX		09/10/2015	3.59	5,626,520						8,860,000	08/31/2015
00-1102409		SAN BERNARDINO	CA		11/13/2015	4.06	6,249,445						11,140,000	08/17/2015
00-1102423		MOORE	OK		11/18/2015	3.99	9,640,012						13,758,621	11/04/2015
00-1102429		GARDEN GROVE	CA		11/12/2015	4.06	2,500,000						8,807,000	07/26/2019
00-1102436	CF	FARMINGTON HILLS	MI		03/07/2016	4.32	16,834,751						42,550,000	12/22/2015
00-1102439		CONYERS	GA		10/15/2015	3.98	11,113,292						19,310,000	10/05/2015
00-1102460	CF	BROOKFIELD	WI		12/03/2015	4.17	23,189,242						33,070,000	11/17/2015
00-1102461		MIDDLETOWN	NY		11/24/2015	3.94	6,287,258						13,800,000	11/17/2015
00-1102462	CF	TEMPE	AZ		03/28/2016	3.28	11,637,253						30,110,000	12/17/2015
00-1102465		SAN DIEGO	CA		05/03/2016	4.28	6,208,588						10,010,000	03/01/2016
00-1102468		PITTSBURGH	PA		12/17/2015	4.09	3,757,831						5,450,000	12/01/2015
00-1102469		ROCHESTER	MN		12/15/2015	3.70	36,000,000						57,960,000	03/10/2016
00-1102475	CF	SANTA CLARA	CA		12/09/2015	3.56	13,458,487						18,980,000	11/23/2015
00-1102487		MALDEN	MA		10/12/2018	3.76	3,070,305						4,870,000	01/26/2016
00-1102491		MERIDIAN	ID		02/01/2016	4.20	9,058,771						13,354,545	12/21/2015
00-1102512		LAKESIDE	CA		11/01/2016	4.58	8,204,529						14,290,000	05/26/2016
00-1102514		ONTARIO	CA		01/28/2016	3.56	11,300,000						16,000,000	01/19/2016
00-1102517		DENVER	CO		02/25/2016	3.85	12,300,000						18,910,000	02/19/2016
00-1102519		ROCKVILLE	MD		02/24/2016	3.87	2,893,396						12,200,000	02/10/2016
00-1102521		LEXINGTON	KY		11/30/2016	4.21	3,130,000						4,830,000	05/02/2016
00-1102522		ATHENS	GA		03/01/2016	3.63	14,500,000						24,720,000	02/23/2016
00-1102524		LEXINGTON	KY		11/30/2016	4.21	3,975,000						5,910,000	05/02/2016
00-1102525		LEXINGTON	KY		11/30/2016	4.21	5,276,000						8,420,000	05/02/2016
00-1102526		LEXINGTON	KY		11/30/2016	4.21	4,744,000						7,170,000	05/02/2016
00-1102527		LEXINGTON	KY		11/30/2016	4.21	2,375,000						3,660,000	05/02/2016
00-1102529		FARMINGTON HILLS	MI		11/30/2016	4.14	9,122,879						14,280,000	04/21/2016
00-1102530	CF	COLUMBUS	OH	S	07/07/2016	3.62	17,585,037						35,060,000	05/04/2016
00-1102531	CF	COLUMBUS	OH	S	07/07/2016	3.62	15,386,907						24,020,000	05/04/2016
00-1102532		COLUMBUS	OH	S	07/07/2016	3.62	10,990,648						18,470,000	05/04/2016
00-1102535		CINCINNATI	OH		09/30/2016	4.12	23,892,317						31,580,000	03/14/2016
00-1102536		FAIRFIELD	CT		05/18/2016	3.54	11,000,000						33,790,000	03/18/2016
00-1102538		PITTSBURGH	PA		04/26/2016	3.82	13,000,000						24,830,000	04/06/2016
00-1102542	CF	MAUMEE	OH		07/25/2016	4.10	13,293,175						19,110,000	05/19/2016
00-1102546		CERRITOS	CA		05/02/2016	3.63	11,353,550						18,250,000	03/01/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102554		CHICAGO	IL		04/05/2016	3.40	70,000,000						108,250,000	03/14/2016
00-1102558	CF	FULLERTON	CA		06/30/2016	3.52	21,850,244						142,010,000	06/02/2016
00-1102561		ANAHEIM	CA		06/30/2016	3.52	6,708,817						35,070,000	06/02/2016
00-1102563		COSTA MESA	CA		06/30/2016	3.52	14,209,647						61,600,000	06/02/2016
00-1102565	CF	COSTA MESA	CA		06/30/2016	3.52	21,384,354						103,930,000	06/02/2016
00-1102566		LAGUNA HILLS	CA		06/30/2016	3.52	9,131,445						51,640,000	06/02/2016
00-1102573		LAS VEGAS	NV		12/01/2016	3.84	9,010,780						12,760,000	08/19/2016
00-1102574		ATLANTA	GA		07/26/2016	3.71	16,896,377						23,176,120	06/21/2016
00-1102583		ATLANTA	GA		05/27/2016	3.79	10,000,000						19,230,000	05/23/2016
00-1102584	CF	EMERYVILLE	CA		06/10/2016	3.58	28,000,000						37,550,000	05/24/2016
00-1102587		DALLAS	TX		09/30/2016	3.90	10,160,430						14,620,000	06/21/2016
00-1102589		ROMULUS	MI		05/27/2016	3.62	12,680,753						17,190,000	05/02/2016
00-1102590		CHARLOTTE	NC		06/06/2016	3.90	7,765,653						11,330,000	05/19/2016
00-1102595		MILWAUKEE	WI		05/19/2016	3.59	10,232,585						15,440,000	05/12/2016
00-1102596	CF	BROOKFIELD	WI		05/19/2016	3.59	19,137,415						31,330,000	05/12/2016
00-1102597	CF	CEDAR KNOLLS	NJ		06/16/2016	3.39	45,600,000						74,480,000	06/08/2016
00-1102598	CF	NOVATO	CA		07/12/2016	3.85	14,241,669						22,850,384	05/16/2016
00-1102601		RICHMOND	VA		06/30/2016	3.84	2,601,895						3,860,000	06/16/2016
00-1102602		CHANDLER	AZ		06/24/2016	3.74	8,206,531						12,270,000	06/15/2016
00-1102603	CF	OREM	UT		10/06/2016	3.43	18,500,000						26,370,000	06/23/2016
00-1102604	CF	BALTIMORE	MD		10/03/2016	3.63	49,500,000						69,910,000	09/19/2016
00-1102605		CHARLOTTESVILLE	VA		03/08/2017	3.92	4,742,458						8,590,000	12/20/2016
00-1102606		CHARLOTTE	NC		07/12/2016	3.76	7,675,490						15,330,000	06/16/2016
00-1102607		GRIMES	IA		06/23/2016	3.46	5,316,000						9,190,000	05/20/2016
00-1102609		ONTARIO	CA		07/01/2016	3.46	10,800,000						17,270,000	06/16/2016
00-1102613	CF	AUSTIN	TX		06/23/2016	3.07	33,000,000						47,530,000	06/16/2016
00-1102616	CF	HOUSTON	TX		08/18/2016	3.85	33,750,000						46,200,000	07/25/2016
00-1102620		PORTLAND	OR		08/25/2016	4.05	7,759,806						42,490,000	08/04/2016
00-1102621		COLUMBUS	OH		10/12/2018	3.96	2,355,913						3,630,000	10/26/2016
00-1102622	CF	CHARLOTTE	NC		12/09/2016	3.45	22,246,101						37,890,000	09/01/2016
00-1102624		INDIANAPOLIS	IN		12/20/2016	3.73	15,476,573						23,410,000	08/08/2016
00-1102625		CHATTANOOGA	TN		10/14/2016	3.75	7,789,269						11,610,000	09/07/2016
00-1102626		ATLANTA	GA		07/27/2016	3.64	11,617,867						17,170,000	07/20/2016
00-1102627		HIGHLANDS RANCH	CO		02/06/2017	3.95	7,734,147						11,200,000	09/06/2016
00-1102638		MARIETTA	GA		08/08/2016	3.45	8,676,156						13,900,000	08/03/2016
00-1102639		GAINESVILLE	GA		08/08/2016	3.45	11,598,651						17,930,000	08/03/2016
00-1102640		WAKE FOREST	NC		08/08/2016	3.45	8,584,828						13,020,000	08/03/2016
00-1102642		DURHAM	NC		10/25/2016	3.10	8,411,361						17,150,000	09/26/2016
00-1102645		BEAVERTON	OR		10/27/2016	4.53	8,532,889						111,320,000	02/20/2018
00-1102651		AURORA	CO		10/31/2016	3.45	13,000,000						20,580,000	10/11/2016
00-1102661	CF	BURBANK	CA		12/07/2016	3.32	19,637,757						29,850,000	11/14/2016
00-1102668		ATLANTA	GA		11/03/2016	4.48	3,000,000						44,960,000	10/17/2016
00-1102671		CHICAGO	IL		10/11/2016	3.50	7,039,548						10,770,000	10/06/2016
00-1102677		ISSAQUAH	WA		11/23/2016	3.46	10,339,686						15,940,000	11/15/2016

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102678	CF	CAMBRIDGE	MA		11/22/2016	3.37	34,500,000						45,820,000	11/09/2016
00-1102679		ANN ARBOR	MI		12/09/2016	3.86	17,962,044						25,460,000	12/07/2016
00-1102680	CF	AUSTIN	TX		12/19/2016	3.38	33,665,430						45,250,000	11/22/2016
00-1102681		VANCOUVER	WA		06/16/2017	4.45	14,300,037						21,009,000	05/15/2017
00-1102684	CF	WASHINGTON	DC		02/15/2017	3.47	13,500,000						18,730,000	11/22/2016
00-1102687		SANTA CLARA	CA		09/19/2018	4.32	14,959,113						21,605,000	08/16/2018
00-1102688		CHARLOTTE	NC		06/16/2017	3.87	37,469,885						50,178,000	06/05/2017
00-1102689		MACON	GA		02/06/2017	4.33	10,715,616						15,230,000	01/18/2017
00-1102690		WAYZATA	MN		01/05/2017	3.70	6,676,715						10,240,000	12/13/2016
00-1102691		ROCKVILLE	MD		04/03/2017	3.97	6,554,369						12,070,000	03/06/2017
00-1102702	CF	PALM BEACH GARDENS	FL		04/11/2017	4.26	14,738,170						20,960,000	04/04/2017
00-1102705		TUSTIN	CA		10/12/2018	4.42	3,463,582						9,810,000	03/16/2017
00-1102707		SEATTLE	WA		04/11/2017	4.00	11,000,000						14,986,190	03/28/2017
00-1102709		CORONA	CA		03/10/2017	3.85	8,062,900						11,920,000	03/08/2017
00-1102710		CARSON	CA		03/10/2017	3.89	3,022,286						7,560,000	03/08/2017
00-1102711		ONTARIO	CA		09/01/2017	3.96	5,562,732						10,488,000	08/17/2017
00-1102713		HAWTHORNE	CA		04/17/2017	3.79	1,660,146						3,780,000	04/10/2017
00-1102714		ONTARIO	CA		09/01/2017	3.96	6,234,096						11,059,000	08/17/2017
00-1102721		BROOKLYN	NY		06/01/2017	4.24	12,826,424						25,505,500	05/15/2017
00-1102722		ATLANTA	GA		04/11/2017	4.10	17,000,000						33,650,000	03/28/2017
00-1102723		MADISON	WI		04/26/2017	6.25	3,548,319						47,232,000	04/12/2017
00-1102727		CHARLESTON	SC		05/22/2017	4.18	16,253,050						24,356,000	05/17/2017
00-1102731		DERBY	KS		06/01/2017	4.08	7,127,507						13,590,000	04/26/2017
00-1102734		WASHINGTON	DC		05/31/2017	4.17	24,500,000						34,960,000	05/17/2017
00-1102736		LAS VEGAS	NV		06/05/2017	4.07	8,000,000						13,618,160	05/09/2017
00-1102737		SAN FRANCISCO	CA		07/14/2017	3.50	55,000,000						126,495,722	05/31/2017
00-1102740		MEMPHIS	TN		08/16/2017	3.90	13,583,562						20,428,780	06/29/2017
00-1102742		LAWRENCE	KS		09/08/2017	4.09	15,000,000						23,563,421	08/10/2017
00-1102743		CHICAGO	IL		07/21/2017	4.13	9,745,000						14,152,000	06/12/2017
00-1102749		HOUSTON	TX		07/25/2017	3.68	42,000,000						61,128,319	06/28/2017
00-1102750		NAPERVILLE	IL		06/29/2017	3.74	16,500,000						26,150,198	06/08/2017
00-1102755		AUSTIN	TX		07/20/2017	3.62	40,000,000						68,364,500	06/13/2017
00-1102758		WOOD DALE	IL		09/01/2017	4.07	4,295,174						6,816,000	07/20/2017
00-1102759	CF	MOBILE	AL		08/08/2017	4.30	12,949,731						17,420,000	08/02/2017
00-1102771		RANCHO DOMINGEZ	CA		10/12/2018	3.75	4,705,479						8,234,000	07/13/2017
00-1102772		NORTHBROOK	IL		08/10/2017	3.78	14,742,014						23,538,732	07/14/2017
00-1102782		LAS VEGAS	NV		09/14/2017	4.08	5,686,967						8,253,000	08/25/2017
00-1102790		BETHESDA	MD		08/08/2017	3.80	20,000,000						31,199,688	08/07/2017
00-1102795		GREENVILLE	SC		09/29/2017	3.81	21,500,000						28,754,041	09/27/2017
00-1102801		SANTA MONICA	CA		09/29/2017	3.50	21,000,000						40,525,869	09/27/2017
00-1102802		MOUNT PLEASANT	SC		06/10/2019	3.95	9,033,420						12,853,000	05/29/2019
00-1102805		SUN PRAIRIE	WI		11/15/2017	4.01	5,126,351						7,185,000	10/31/2017
00-1102811		OREM	UT		01/08/2018	4.22	5,741,920						8,392,000	12/15/2017
00-1102813		BEDFORD	NH		03/15/2018	3.92	8,250,000						13,352,000	02/10/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102815		BOSTON	MA		02/26/2018	3.52	38,000,000						84,070,000	01/31/2018
00-1102818		CHICAGO	IL		12/08/2017	4.03	10,000,000						15,104,643	11/22/2017
00-1102819		LEBANON	TN		12/22/2017	3.54	8,000,000						15,241,895	12/06/2017
00-1102822		PORTLAND	OR		11/22/2017	3.51	6,300,000						10,968,864	11/15/2017
00-1102824		DORAL	FL		11/21/2017	3.49	10,000,000						14,551,668	11/17/2017
00-1102825		NAPLES	FL		12/05/2017	3.95	8,579,431						12,654,474	11/17/2017
00-1102826		HOUSTON	TX		12/29/2017	3.47	25,000,000						59,539,340	12/19/2017
00-1102831		PHOENIX	AZ		02/12/2018	4.11	18,910,864						28,695,652	01/26/2018
00-1102834		ATLANTA	GA		06/22/2018	3.76	32,250,000						57,152,427	03/22/2018
00-1102835		MIAMI	FL		02/02/2018	3.96	15,400,000						20,645,000	01/26/2018
00-1102836		WHITTIER	CA		12/18/2017	3.87	20,960,791						34,455,000	12/15/2017
00-1102841		RALEIGH	NC		01/31/2018	3.81	12,000,000						16,014,000	01/22/2018
00-1102845		LAS VEGAS	NV		02/28/2018	4.12	4,288,912						11,202,000	02/27/2018
00-1102848		JERICHO	NY		07/17/2018	4.18	16,000,000						30,810,256	02/09/2018
00-1102851		NEW YORK	NY		02/20/2018	3.61	50,000,000						89,980,500	02/07/2018
00-1102853		CHARLOTTE	NC		01/31/2018	3.73	5,000,000						7,016,129	01/26/2018
00-1102854		CHICAGO	IL		03/16/2018	3.78	22,000,000						31,985,905	02/28/2018
00-1102857		NEW YORK	NY		04/12/2018	4.23	10,000,000						14,491,702	04/02/2018
00-1102858		INDIANAPOLIS	IN		04/25/2018	4.10	10,000,000						13,324,615	03/08/2018
00-1102859		CHICAGO	IL		03/20/2018	4.33	17,500,000						25,177,134	03/09/2018
00-1102860		BELL	CA		04/12/2018	3.81	40,000,000						76,526,500	04/06/2018
00-1102864		SAN FRANCISCO	CA		05/09/2018	4.19	19,483,478						42,911,000	04/25/2018
00-1102869		HARTLAND	WI		06/22/2018	4.30	6,424,416						11,750,000	05/10/2018
00-1102872		CHICAGO	IL		04/13/2018	4.81	4,755,043						7,232,333	03/23/2018
00-1102878		SALT LAKE CITY	UT		05/31/2018	4.38	10,181,032						14,329,000	05/18/2018
00-1102879		MARLTON	NJ		06/26/2018	4.20	24,174,113						59,261,112	06/12/2018
00-1102882		HILL AIR FORCE BASE	UT		07/06/2018	4.93	4,859,988						8,200,000	05/18/2018
00-1102886		SAN DIEGO	CA		06/22/2018	4.09	5,000,000						13,606,000	05/09/2018
00-1102887		COLORADO SPRINGS	CO		06/29/2018	4.11	14,629,697						20,514,085	06/12/2018
00-1102888		WARMINSTER	PA		06/25/2018	4.25	10,490,027						18,520,615	06/13/2018
00-1102892		SALT LAKE CITY	UT		06/26/2018	4.29	19,460,122						26,753,818	06/05/2018
00-1102893		INDIANAPOLIS	IN		08/14/2018	4.61	19,486,966						37,037,037	06/21/2018
00-1102895		SUNNYVALE	CA		07/16/2018	4.23	25,000,000						61,589,999	06/13/2018
00-1102905		RICHMOND	VA		07/27/2018	4.43	16,500,000						20,609,434	06/13/2018
00-1102907		WESTERVILLE	OH		09/07/2018	4.48	15,827,232						21,635,000	08/03/2018
00-1102908		SUWANEE	GA		10/02/2018	4.23	10,000,000						15,392,614	09/13/2018
00-1102911		TAMPA	FL		09/05/2018	4.42	24,521,004						35,208,500	08/30/2018
00-1102914		PATCHOGUE	NY		10/12/2018	4.32	29,260,057						49,214,667	10/01/2018
00-1102920		ENFIELD	CT		09/28/2018	4.45	16,860,000						25,855,000	08/03/2018
00-1102921		SAN FRANCISCO	CA		09/06/2018	4.11	14,200,000						24,287,349	08/29/2018
00-1102923		PHOENIX	AZ		10/12/2018	4.26	4,775,000						8,411,433	10/10/2018
00-1102927		SANTA ANA	CA		02/01/2019	4.35	9,862,459						14,750,500	01/13/2019
00-1102928		LAKE FOREST	CA		03/18/2019	4.33	5,933,986						11,041,500	03/08/2019
00-1102929		CARSON	CA		03/11/2019	4.35	5,538,606						8,065,000	03/08/2019
00-1102936		SENECA	SC		12/21/2018	4.92	9,809,188						13,903,768	12/15/2018

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102942		NEW YORK	NY		12/12/2018	4.53	9,853,183						14,492,069	12/10/2018
00-1102945		COCONUT CREEK	FL		02/28/2019	4.41	32,596,566						45,216,875	02/19/2019
00-1102952		WASHINGTON	DC		12/28/2018	4.36	13,000,000						52,567,000	12/20/2018
00-1102953		ORLANDO	FL		03/18/2019	4.30	3,939,661						6,417,571	03/07/2019
00-1102954		HOUSTON	TX		12/20/2018	4.09	50,000,000						75,460,655	12/17/2018
00-1102958		BERKELEY	CA		03/13/2019	4.16	21,000,000						33,546,059	03/07/2019
00-1102965		COLORADO SPRINGS	CO		02/28/2019	4.40	14,816,295						20,970,319	02/13/2019
00-1102966		SAN JUAN CAPISTRANO	CA		02/28/2019	4.61	14,756,073						20,823,000	02/07/2019
00-1102968		PHOENIX	AZ		02/27/2019	4.02	10,037,500						15,438,000	01/23/2019
00-1102970		OAKWOOD	GA		04/12/2019	4.29	9,572,014						16,498,000	03/26/2019
00-1102971		ATLANTA	GA		04/12/2019	4.28	3,157,717						4,963,175	03/26/2019
00-1102974		AUSTIN	TX		11/14/2019	4.12	31,500,000						66,463,000	04/20/2019
00-1102975		UPPER MARLBORO	MD		05/16/2019	4.06	4,000,000						6,645,714	04/26/2019
00-1102978		BURKE	VA		04/11/2019	5.55	2,971,533						30,980,250	04/09/2019
00-1102981		BROOKHAVEN	GA		03/28/2019	3.91	15,000,000						23,080,235	03/25/2019
00-1102983		MISSION VIEJO	CA		05/22/2019	4.28	10,000,000						22,500,000	05/11/2019
00-1102989		OAKLAND	CA		07/31/2019	3.72	10,000,000						26,929,048	07/16/2019
00-1102990		BOSTON	MA		06/06/2019	3.65	4,894,836						29,534,500	05/29/2019
00-1102991		SPRING HILL	FL		08/16/2019	4.18	6,233,238						9,521,000	07/26/2019
00-1102992		COLUMBUS	GA		08/16/2019	4.18	4,530,010						7,081,000	07/26/2019
00-1102995		NEW YORK	NY		07/17/2019	3.85	21,000,000						32,672,294	06/06/2019
00-1102996		COSTA MESA	CA		06/28/2019	3.83	42,000,000						79,101,000	05/14/2019
00-1102997		PITTSBURGH	PA		08/01/2019	3.74	29,661,580						42,890,000	06/12/2019
00-1102998		SEATTLE	WA		05/23/2019	3.57	27,000,000						45,630,701	05/17/2019
00-1103002		PORTLAND	OR		06/06/2019	3.97	9,000,000						13,940,000	06/05/2019
00-1103003		LOS ANGELES	CA		11/18/2019	3.82	12,000,000						19,656,000	09/30/2019
00-1103005		SALT LAKE CITY	UT		06/12/2019	4.18	22,500,000						31,558,000	06/03/2019
00-1103007		LOVELAND	OH		07/31/2019	4.14	4,971,750						6,874,375	07/25/2019
00-1103008		MASON	OH		07/31/2019	3.79	11,331,479						26,521,000	07/24/2019
00-1103011		COLUMBUS	OH		09/20/2019	3.74	3,297,642						7,989,000	09/03/2019
00-1103013		CERRITOS	CA		08/01/2019	3.26	15,000,000						22,714,215	07/23/2019
00-1103014		SANTA MONICA	CA		08/01/2019	4.14	10,000,000						14,553,000	07/25/2019
00-1103015		KNIGHTDALE	NC		10/28/2019	4.03	20,500,000						30,227,000	09/27/2019
00-1103016		SAN ANTONIO	TX		09/03/2019	3.64	14,000,000						23,658,000	08/15/2019
00-1103028		MARIETTA	GA		09/16/2019	3.67	10,000,000						16,806,397	09/11/2019
00-1103030		MORRIS PLAINS	NJ		07/29/2019	3.52	5,000,000						7,365,349	07/18/2019
00-1103031		CHICAGO	IL		07/31/2019	3.98	26,500,000						38,143,000	07/10/2019
00-1103036		SCOTTSDALE	AZ		09/30/2019	3.62	16,947,526						25,270,000	09/12/2019
00-1103043		CHATTANOOGA	TN		09/18/2019	3.98	4,000,000						9,432,000	09/12/2019
00-1103044		SANDY	OR		10/15/2019	3.72	6,989,401						9,570,944	09/12/2019
00-1103047		CORAL GABLES	FL		09/09/2019	3.80	26,849,195						40,830,568	08/26/2019
00-1103049		TACOMA	WA		09/19/2019	3.57	11,700,000						18,106,000	09/09/2019
00-1103052		SALT LAKE CITY	UT		12/13/2019	3.71	6,000,000						8,479,474	10/15/2019
00-1103054		ASHBURN	VA		11/01/2019	3.50	5,000,000						7,935,769	10/09/2019

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1103055		MINNEAPOLIS	MN		12/12/2019	3.20	10,000,000						14,666,885	10/28/2019
00-1103056		NASHVILLE	TN		09/27/2019	3.50	15,000,000						28,154,000	09/22/2019
00-1103057		SCOTTSDALE	AZ	S	12/13/2019	4.00	9,666,667						43,097,454	11/06/2019
00-1103059		KINGWOOD	TX		11/08/2019	3.15	10,000,000						16,020,417	10/28/2019
00-1103076		PHOENIX	AZ		11/14/2019	3.37	3,000,000						4,456,016	10/14/2019
00-1103086		TALLMADGE TOWNSHIP	MI		12/06/2019	3.66	5,000,000						8,359,091	11/26/2019
00-1103087		HOUSTON	TX		12/23/2019	3.32	20,500,000						28,107,000	11/21/2019
00-1103093		OAKLAND	CA		12/16/2019	3.60	24,000,000						33,769,000	11/25/2019
00-1103098		COMSTOCK PARK	MI		12/06/2019	3.50	9,000,000						16,527,000	11/26/2019
00-1103100		NEWPORT NEWS	VA		11/21/2019	3.29	14,000,000						19,408,500	11/18/2019
00-1103102		NEW YORK	NY		12/09/2019	3.10	20,000,000						35,966,000	12/05/2019
00-1103106		MESA	AZ		12/30/2019	3.33	20,000,000						34,863,000	11/25/2019
00-9000144		ROCK HILL	SC		08/01/2002	8.00	96,694						600,802	07/29/2002
03-0307129		AMHERST	NY		06/27/1995	8.88	138,389						3,060,000	03/28/1995
03-0310231		ST PAUL	MN		08/27/1997	8.75	793,186						4,225,000	06/01/1997
03-0310337		HOUSTON	TX		09/30/1997	6.27	1,161,314						25,630,000	05/29/1997
03-0310442		HOUSTON	TX		09/30/1997	6.27	68,032						25,630,000	05/29/1997
03-4000027		NAUGATUCK	CT		09/10/1996	8.50	970,971						8,360,000	03/29/1996
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							7,606,473,845	0	(83,871)	0	0	0	14,711,097,498	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000050		LONG BEACH	CA		10/04/2016	12.00	11,240,463				1,265,123		42,600,000	04/11/2016
99-0000065		DALLAS	TX		12/20/2017	11.00	19,327,967				1,843,256		95,422,059	09/12/2017
99-0000071		FORT WORTH	TX		12/21/2018	12.00	13,265,185				494,081		86,200,000	10/19/2018
99-0000073		CHARLOTTE	NC		12/19/2019	12.00	4,714,375						79,800,000	02/24/2019
99-0000074		SACRAMENTO	CA		03/05/2019	10.25	0						55,100,000	02/15/2019
99-0000075		MIAMI	FL		07/31/2019	10.00	2,025,029				6,963		62,100,000	05/13/2019
99-0000076		SAN DIEGO	CA		06/07/2019	12.00	20,641,100				1,121,100		131,500,000	01/01/2019
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							71,214,120	0	0	0	4,730,524	0	552,722,059	XXX
0899999. Total - Mortgages in Good Standing							7,677,687,965	0	(83,871)	0	4,730,524	0	15,263,819,557	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
00-1101244		CHANTILLY	VA		09/12/2006	4.50	9,673,958						21,410,000	09/06/2006
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other							9,673,958	0	0	0	0	0	21,410,000	XXX
1699999. Total - Restructured Mortgages							9,673,958	0	0	0	0	0	21,410,000	XXX
3399999. Totals							7,687,361,923	0	(83,871)	0	4,730,524	0	15,285,229,557	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
00-1102802	MOUNT PLEASANT	SC		06/10/2019	3.95	9,100,000		12,853,000
00-1102927	SANTA ANA	CA		02/01/2019	4.35	10,000,000		14,750,500
00-1102928	LAKE FOREST	CA		03/18/2019	4.33	6,000,000		11,041,500
00-1102929	CARSON	CA		03/11/2019	4.35	5,600,000		8,065,000
00-1102945	COCONUT CREEK	FL		02/28/2019	4.41	33,000,000		45,216,875
00-1102953	ORLANDO	FL		03/18/2019	4.30	4,000,000		6,417,571
00-1102958	BERKELEY	CA		03/13/2019	4.16	21,000,000		33,546,059
00-1102965	COLORADO SPRINGS	CO		02/28/2019	4.40	15,000,000		20,970,319
00-1102966	SAN JUAN CAPISTRANO	CA		02/28/2019	4.61	15,000,000		20,823,000
00-1102968	PHOENIX	AZ		02/27/2019	4.02	10,037,500		15,438,000
00-1102970	OAKWOOD	GA		04/12/2019	4.29	9,700,000		16,498,000
00-1102971	ATLANTA	GA		04/12/2019	4.28	3,200,000		4,963,175
00-1102974	AUSTIN	TX		11/14/2019	4.12	31,500,000		66,463,000
00-1102975	UPPER MARLBORO	MD		05/16/2019	4.06	4,000,000		6,645,714
00-1102978	BURKE	VA		04/11/2019	5.55	3,000,000		30,980,250
00-1102981	BROOKHAVEN	GA		03/28/2019	3.91	15,000,000		23,080,235
00-1102983	MISSION VIEJO	CA		05/22/2019	4.28	10,000,000		22,500,000
00-1102989	OAKLAND	CA		07/31/2019	3.72	10,000,000		26,929,048
00-1102990	BOSTON	MA		06/06/2019	3.65	5,000,000		29,534,500
00-1102991	SPRING HILL	FL		08/16/2019	4.18	6,269,000		9,521,000
00-1102992	COLUMBUS	GA		08/16/2019	4.18	4,556,000		7,081,000
00-1102995	NEW YORK	NY		07/17/2019	3.85	21,000,000		32,672,294
00-1102996	COSTA MESA	CA		06/28/2019	3.83	42,000,000		79,101,000
00-1102997	PITTSBURGH	PA		08/01/2019	3.74	30,000,000		42,890,000
00-1102998	SEATTLE	WA		05/23/2019	3.57	27,000,000		45,630,701
00-1103002	PORTLAND	OR		06/06/2019	3.97	9,000,000		13,940,000
00-1103003	LOS ANGELES	CA		11/18/2019	3.82	12,000,000		19,656,000
00-1103005	SALT LAKE CITY	UT		06/12/2019	4.18	22,500,000		31,558,000
00-1103007	LOVELAND	OH		07/31/2019	4.14	5,000,000		6,874,375
00-1103008	MASON	OH		07/31/2019	3.79	11,400,000		26,521,000
00-1103011	COLUMBUS	OH		09/20/2019	3.74	3,350,000		7,989,000
00-1103013	CERRITOS	CA		08/01/2019	3.26	15,000,000		22,714,215
00-1103014	SANTA MONICA	CA		08/01/2019	4.14	10,000,000		14,553,000
00-1103015	KNIGHTDALE	NC		10/28/2019	4.03	20,500,000		30,227,000
00-1103016	SAN ANTONIO	TX		09/03/2019	3.64	14,000,000		23,658,000
00-1103028	MARIETTA	GA		09/16/2019	3.67	10,000,000		16,806,397
00-1103030	MORRIS PLAINS	NJ		07/29/2019	3.52	5,000,000		7,365,349
00-1103031	CHICAGO	IL		07/31/2019	3.98	26,500,000		38,143,000
00-1103036	SCOTTSDALE	AZ		09/30/2019	3.62	17,000,000		25,270,000
00-1103043	CHATTANOOGA	TN		09/18/2019	3.98	4,000,000		9,432,000
00-1103044	SANDY	OR		10/15/2019	3.72	7,000,000		9,570,944
00-1103047	CORAL GABLES	FL		09/09/2019	3.80	27,000,000		40,830,568
00-1103049	TACOMA	WA		09/19/2019	3.57	11,700,000		18,106,000
00-1103052	SALT LAKE CITY	UT		12/13/2019	3.71	6,000,000		8,479,474

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103054	ASHBURN	VA		11/01/2019	3.50	5,000,000		7,935,769
00-1103055	MINNEAPOLIS	MN		12/12/2019	3.20	10,000,000		14,666,885
00-1103056	NASHVILLE	TN		09/27/2019	3.50	15,000,000		28,154,000
00-1103057	SCOTTSDALE	AZ	S	12/13/2019	4.00	9,666,667		43,097,454
00-1103059	KINGWOOD	TX		11/08/2019	3.15	10,000,000		16,020,417
00-1103076	PHOENIX	AZ		11/14/2019	3.37	3,000,000		4,456,016
00-1103086	TALLMADGE TOWNSHIP	MI		12/06/2019	3.66	5,000,000		8,359,091
00-1103087	HOUSTON	TX		12/23/2019	3.32	20,500,000		28,107,000
00-1103093	OAKLAND	CA		12/16/2019	3.60	24,000,000		33,769,000
00-1103098	COMSTOCK PARK	MI		12/06/2019	3.50	9,000,000		16,527,000
00-1103100	NEWPORT NEWS	VA		11/21/2019	3.29	14,000,000		19,408,500
00-1103102	NEW YORK	NY		12/09/2019	3.10	20,000,000		35,966,000
00-1103106	MESA	AZ		12/30/2019	3.33	20,000,000		34,863,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						753,079,167	0	1,296,636,195
Mortgages in Good Standing - Mezzanine Loans								
99-0000059	DENVER	CO		12/23/2016	10.50		1,270,256	111,266,377
99-0000065	DALLAS	TX		12/20/2017	11.00		6,261,953	95,422,059
99-0000071	FORT WORTH	TX		12/21/2018	12.00	0	12,771,104	86,200,000
99-0000073	CHARLOTTE	NC		12/19/2019	12.00	4,714,375		79,800,000
99-0000074	SACRAMENTO	CA		03/05/2019	10.25	0		55,100,000
99-0000075	MIAMI	FL		07/31/2019	10.00	0	2,018,067	62,100,000
99-0000076	SAN DIEGO	CA		06/07/2019	12.00	14,201,973	5,318,027	131,500,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						18,916,348	27,639,406	621,388,436
0899999. Total - Mortgages in Good Standing						771,995,515	27,639,406	1,918,024,631
3399999. Totals						771,995,515	27,639,406	1,918,024,631

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
00-1000030	PITTSBURGH	PA		11/16/1999.	12/05/2019.	939,902					0		939,902	939,902			0
00-1000774	FLINT	MI		12/20/2001.	09/06/2019.	1,284,473					0		1,284,473	1,284,473			0
00-1000788	FT. PIERCE	FL		11/20/2001.	11/29/2019.	218,499					0		218,499	218,499			0
00-1000964	COLUMBUS	OH		10/03/2002.	09/20/2019.	1,081,244					0		1,081,244	1,081,244			0
00-1001017	STARKVILLE	MS		07/03/2002.	04/16/2019.	1,061,175					0		1,061,175	1,061,175			0
00-1100375	ALGONQUIN	IL		09/15/2004.	09/13/2019.	320,320					0		320,320	320,320			0
00-1100403	BAKERSFIELD	CA		05/20/2004.	05/23/2019.	85,039					0		85,039	85,039			0
00-1100414	BOURNE	MA		05/05/2004.	07/18/2019.	2,089,358					0		2,089,358	2,089,358			0
00-1100497	KENT	WA		08/23/2004.	09/03/2019.	315,069					0		315,069	315,069			0
00-1100698	ALGONQUIN	IL		03/02/2005.	06/25/2019.	5,810,515					0		5,810,515	5,810,515			0
00-1100796	TAMPA	FL		02/14/2006.	03/01/2019.	105,552					0		105,552	105,552			0
00-1101138	INDIAN TRAIL	NC		04/26/2006.	12/17/2019.	2,176,717					0		2,176,717	2,176,717			0
00-1101211	LAS VEGAS	NV		06/29/2006.	09/30/2019.	2,778,534					0		2,778,534	2,778,534			0
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006.	02/28/2019.	3,357,494					0		3,357,494	3,357,494			0
00-1101447	TAMPA	FL		06/29/2007.	09/06/2019.	1,267,922					0		1,267,922	1,267,922			0
00-1101640	MOON TOWNSHIP	PA		07/24/2008.	02/06/2019.	15,689,839					0		15,689,839	15,689,839			0
00-1101715	LYNDHURST	NJ		12/01/2010.	10/03/2019.	7,794,553					0		7,794,553	7,794,553			0
00-1101746	MESA	AZ		05/20/2011.	10/16/2019.	2,277,455					0		2,277,455	2,277,455			0
00-1101782	LAGUNA HILLS	CA		10/11/2011.	05/22/2019.	8,708,405					0		8,708,405	8,708,405			0
00-1101783	MISSION VIEJO	CA		12/15/2011.	05/22/2019.	4,139,007					0		4,139,007	4,139,007			0
00-1101789	LENEXA	KS		12/08/2011.	09/06/2019.	6,699,043					0		6,699,043	6,699,043			0
00-1101792	LEXINGTON	KY		02/07/2012.	01/02/2019.	3,537,331					0		3,537,331	3,537,331			0
00-1101817	OAKLAND	CA		06/27/2012.	07/31/2019.	9,166,272					0		9,166,272	9,166,272			0
00-1101819	HOUSTON	TX		03/29/2012.	10/04/2019.	23,554,905					0		23,554,905	23,554,905			0
00-1101861	REDMOND	WA		06/08/2012.	05/09/2019.	20,716,180					0		20,716,180	20,716,180			0
00-1101862	MILWAUKEE	WI		10/12/2018.	05/30/2019.	3,647,855					0		3,647,855	3,647,855			0
00-1101873	CINCINNATI	OH		08/23/2012.	11/01/2019.	10,388,745					0		10,388,745	10,388,745			0
00-1101875	GRANDVIEW	MO		07/25/2012.	02/19/2019.	9,633,213					0		9,633,213	9,633,213			0
00-1101876	CARLSBAD	CA		06/22/2012.	04/01/2019.	16,451,935					0		16,451,935	16,451,935			0
00-1101930	KANSAS CITY	MO		02/05/2013.	03/06/2019.	2,434,876					0		2,434,876	2,434,876			0
00-1101934	SCOTTSDALE	AZ		05/01/2013.	09/30/2019.	13,811,292		(27,836)			(27,836)		13,783,456	13,758,473		(24,983)	(24,983)
00-1101949	COLUMBIA	SC		03/19/2013.	11/07/2019.	14,727,079					0		14,727,079	14,727,079			0
00-1101950	KANSAS CITY	MO		03/04/2013.	01/18/2019.	6,795,080					0		6,795,080	6,795,080			0
00-1101959	SAN MATEO	CA		06/03/2013.	04/15/2019.	6,756,532					0		6,756,532	6,756,532			0
00-1102043	GRAPEVINE	TX		12/05/2013.	01/07/2019.	27,583,419					0		27,583,419	27,583,419			0
00-1102044	CHARLESTON	SC		10/12/2018.	11/05/2019.	2,525,331					0		2,525,331	2,525,331			0
00-1102059	TALLAHASSEE	FL		10/25/2013.	03/26/2019.	17,491,073					0		17,491,073	17,490,762		(311)	(311)
00-1102079	TEMPE	AZ		12/16/2013.	08/15/2019.	25,713,447		(27,352)			(27,352)		25,686,095	25,626,732		(59,363)	(59,363)
00-1102101	CARTERET	NJ		01/10/2014.	06/10/2019.	5,400,000					0		5,400,000	5,400,000			0
00-1102114	MILWAUKEE	WI		10/12/2018.	09/13/2019.	4,954,616					0		4,954,616	4,954,616			0
00-1102115	LEXINGTON	KY		01/10/2014.	01/02/2019.	2,261,876					0		2,261,876	2,261,876			0
00-1102129	PHOENIX	AZ		01/30/2014.	02/27/2019.	5,501,548					0		5,501,548	5,501,548			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102148	MIAMISBURG	OH		05/28/2014.	11/13/2019.	9,423,077					0		9,423,077	9,423,077			0
00-1102150	LITTLE ROCK	AR		06/24/2014.	07/24/2019.	4,682,174					0		4,682,174	4,682,174			0
00-1102158	PORTLAND	OR		05/15/2014.	12/05/2019.	18,756,386					0		18,756,386	18,756,386			0
00-1102162	CHULA VISTA	CA		11/03/2014.	12/09/2019.	10,377,228					0		10,377,228	10,377,228			0
00-1102186	MESA	AZ		07/14/2014.	07/30/2019.	19,627,385		(742)			(742)		19,626,643	19,626,537		(107)	(107)
00-1102191	ALPHARETTA	GA		06/27/2014.	11/25/2019.	47,575,496					0		47,575,496	47,575,496			0
00-1102205	GREENVILLE	SC		08/06/2014.	03/29/2019.	23,720,448		(4,968)			(4,968)		23,715,480	23,664,830		(50,650)	(50,650)
00-1102213	TEMPE	AZ		11/03/2014.	06/18/2019.	18,049,085		(21,014)			(21,014)		18,028,071	17,922,797		(105,274)	(105,274)
00-1102288	DENVER	CO		02/04/2015.	09/25/2019.	23,550,000					0		23,550,000	23,550,000			0
00-1102443	OVERLAND PARK	KS		10/23/2015.	01/31/2019.	22,530,095					0		22,530,095	22,530,095			0
00-1102444	LEES SUMMIT	MO		10/23/2015.	02/05/2019.	17,419,242					0		17,419,242	17,419,242			0
00-1102482	BOCA RATON	FL		01/12/2016.	12/17/2019.	33,000,000					0		33,000,000	33,000,000			0
00-1102592	SAN JUAN CAPISTRANO	CA		07/13/2016.	02/28/2019.	6,200,000					0		6,200,000	6,200,000			0
00-1102644	BLUFFTON	SC		10/12/2018.	10/28/2019.	32,800,000					0		32,800,000	32,800,000			0
00-1102654	CHICAGO	IL		10/12/2018.	11/01/2019.	6,200,000					0		6,200,000	6,200,000			0
00-1102657	CHICAGO	IL		10/12/2018.	11/01/2019.	7,700,000					0		7,700,000	7,700,000			0
00-1102658	CHICAGO	IL		10/12/2018.	11/01/2019.	8,200,000					0		8,200,000	8,200,000			0
00-1102659	CHICAGO	IL		10/12/2018.	11/01/2019.	7,750,000					0		7,750,000	7,750,000			0
00-1102662	CHICAGO	IL		10/12/2018.	11/01/2019.	6,900,000					0		6,900,000	6,900,000			0
00-1102663	STREAMWOOD	IL		11/07/2016.	09/13/2019.	19,970,000					0		19,970,000	19,970,000			0
00-1102664	CAROL STREAM	IL		11/07/2016.	09/13/2019.	6,230,000					0		6,230,000	6,230,000			0
03-0308428	PLAINVILLE	OH		03/14/1996.	01/31/2019.	110,948					0		110,948	110,948			0
03-0310520	OAKDALE	MN		12/01/1997.	11/15/2019.	437,586					0		437,586	437,586			0
03-0311838	SEATTLE	WA		04/07/1999.	04/16/2019.	46,960					0		46,960	46,960			0
99-0000034	HOUSTON	TX		02/06/2015.	08/09/2019.	2,620,289				152,793	152,793		2,773,082	2,773,082			0
99-0000055	CHARLESTON	SC		10/10/2016.	10/10/2019.	15,442,323				1,321,718	1,321,718		16,764,040	16,764,040			0
99-0000059	DENVER	CO		12/23/2016.	12/31/2019.	16,306,248				1,918,055	1,918,055		19,494,559	19,494,559			0
99-0000061	PHILADELPHIA	PA		05/15/2017.	12/19/2019.	10,721,891				1,299,600	1,299,600		12,021,491	12,021,491			0
99-0000070	CHANDLER	AZ		04/05/2018.	12/19/2019.	12,670,542				1,326,771	1,326,771		13,997,313	13,997,313			0
0199999. Total - Mortgages Closed by Repayment						710,270,126	0	(81,912)	0	6,018,937	5,937,025	0	717,477,403	717,236,719	0	(240,687)	(240,687)
Mortgages With Partial Repayments																	
00-1000032	PITTSBURGH	PA		09/20/1999.		2,192,118					0		304,747	304,747			0
00-1000171	CANTON	OH		08/15/2000.		505,376					0		304,002	304,002			0
00-1000188	KEASBY	NJ		04/17/2000.		1,090,124					0		756,218	756,218			0
00-1000593	KENILWORTH	NJ		08/08/2001.		2,390,424					0		809,555	809,555			0
00-1000665	EDISON	NJ		07/06/2001.		3,194,741					0		1,121,630	1,121,630			0
00-1000701	VILLANOVA	PA		12/17/2001.		1,794,720					0		538,271	538,271			0
00-1000714	CLOSTER	NJ		11/08/2001.		886,908					0		273,143	273,143			0
00-1000818	LEECHBURG	PA		02/22/2002.		2,349,291					0		663,848	663,848			0
00-1000819	BARBERTON	OH		12/21/2001.		1,231,792					0		369,238	369,238			0
00-1000820	PITTSBURGH	PA		12/21/2001.		567,099					0		169,992	169,992			0
00-1000821	LOWER BURRELL	PA		12/21/2001.		638,317					0		191,340	191,340			0
00-1000822	CANAL FULTON	OH		12/21/2001.		350,812					0		105,158	105,158			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000867	SALT LAKE CITY	UT		03/01/2002		1,050,270					0		296,779	296,779			0
00-1000875	SCOTTSDALE	AZ		09/18/2002		829,748					0		192,406	192,406			0
00-1000914	CINCINNATI	OH		07/01/2002		796,658					0		209,583	209,583			0
00-1000926	MARIETTA	GA		12/23/2002		1,946,551					0		162,214	162,214			0
00-1000929	CRANBERRY TOWNSHIP	PA		06/11/2002		15,397,397					0		1,324,541	1,324,541			0
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		4,794,680					0		366,700	366,700			0
00-1000949	STOW	OH		05/30/2002		1,195,486					0		309,789	309,789			0
00-1000958	HOUSTON	TX		06/18/2002		1,433,674					0		123,278	123,278			0
00-1001038	ITHACA	NY		10/01/2002		4,672,436					0		189,343	189,343			0
00-1001042	RAVENNA	OH		06/27/2002		2,750,277					0		695,323	695,323			0
00-1001215	EDISON	NJ		12/17/2002		5,724,341					0		1,285,632	1,285,632			0
00-1001237	DALLAS	TX		11/20/2002		3,406,137					0		1,091,249	1,091,249			0
00-1001244	PITTSBURGH	PA		02/08/2005		13,813,004					0		847,848	847,848			0
00-1001279	PITTSBURGH	PA		12/23/2003		3,297,530					0		579,332	579,332			0
00-1001283	GARLAND	TX		03/03/2003		1,229,831					0		257,034	257,034			0
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,779,412					0		156,424	156,424			0
00-1001333	MYRTLE BEACH	SC		06/02/2003		2,072,943					0		408,671	408,671			0
00-1002014	KNOXVILLE	TN		07/28/2003		1,419,703					0		273,600	273,600			0
00-1100046	GLEN CARBON	IL		01/05/2004		2,023,276					0		142,745	142,745			0
00-1100047	SAINT LOUIS	MO		11/14/2003		4,472,798					0		310,420	310,420			0
00-1100067	JOHNSON CITY	TN		10/31/2003		1,355,700					0		246,467	246,467			0
00-1100068	BELLEVUE	TN		10/31/2003		1,658,950					0		301,597	301,597			0
00-1100154	CRANBERRY TOWNSHIP	PA		10/22/2003		3,494,221					0		317,005	317,005			0
00-1100163	RESTON	VA		10/27/2003		2,567,042					0		462,095	462,095			0
00-1100173	ALBUQUERQUE	NM		08/31/2004		1,560,789					0		228,895	228,895			0
00-1100174	SIOUX FALLS	SD		11/12/2003		1,449,337					0		255,977	255,977			0
00-1100195	HOUSTON	TX		11/21/2003		1,399,051					0		102,820	102,820			0
00-1100196	HOUSTON	TX		11/21/2003		1,428,755					0		105,003	105,003			0
00-1100197	HOUSTON	TX		11/21/2003		1,805,994					0		132,727	132,727			0
00-1100233	ITHACA	NY		12/10/2003		492,931					0		20,218	20,218			0
00-1100247	CLEARFIELD	UT		12/04/2003		1,199,387					0		208,258	208,258			0
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,231,508					0		294,683	294,683			0
00-1100272	WILSONVILLE	OR		05/21/2004		1,537,884					0		105,673	105,673			0
00-1100296	CINCINNATI	OH		01/21/2004		1,901,360					0		323,907	323,907			0
00-1100346	FARRAGUT	TN		05/04/2004		1,167,483					0		189,596	189,596			0
00-1100365	WENATCHEE	WA		08/09/2004		1,331,517					0		200,178	200,178			0
00-1100369	HIGHWOOD	IL		05/17/2004		2,488,228					0		157,627	157,627			0
00-1100371	ANDERSON	SC		12/21/2004		1,870,174					0		122,889	122,889			0
00-1100406	EDISON	NJ		05/18/2004		2,506,138					0		403,647	403,647			0
00-1100420	ORMOND BEACH	FL		06/15/2004		1,367,062					0		216,402	216,402			0
00-1100421	PORT ORANGE	FL		09/16/2004		433,499					0		145,022	145,022			0
00-1100464	GAINESVILLE	FL		05/26/2004		4,802,774					0		360,913	360,913			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100475	ITHACA	NY		06/25/2004		2,494,841					0		97,233	97,233			0
00-1100487	HILLIARD	OH		01/06/2005		167,297					0		137,346	137,346			0
00-1100519	MILWAUKEE	WI		04/20/2006		2,587,950					0		76,855	76,855			0
00-1100581	CHARLOTTE	NC		05/11/2005		6,065,949					0		488,581	488,581			0
00-1100602	HOUSTON	TX		12/16/2004		1,599,451					0		102,643	102,643			0
00-1100603	HOUSTON	TX		12/16/2004		1,042,680					0		66,913	66,913			0
00-1100649	KNOXVILLE	TN		11/04/2004		2,746,990					0		184,065	184,065			0
00-1100677	LAS VEGAS	NV		02/18/2005		3,769,712					0		243,536	243,536			0
00-1100686	CHARLOTTE	NC		12/15/2004		1,271,466					0		57,732	57,732			0
00-1100692	SALT LAKE CITY	UT		01/10/2005		4,315,502					0		604,009	604,009			0
00-1100697	CLEARFIELD	UT		01/28/2005		1,541,187					0		262,434	262,434			0
00-1100720	HOUSTON	TX		12/16/2004		655,609					0		42,073	42,073			0
00-1100722	HOUSTON	TX		12/16/2004		821,713					0		52,733	52,733			0
00-1100723	WAUSAU	WI		03/28/2006		1,658,761					0		53,047	53,047			0
00-1100738	CHULA VISTA	CA		01/28/2005		978,135					0		83,358	83,358			0
00-1100756	LAKE OSWEGO	OR		11/08/2006		3,295,159					0		328,800	328,800			0
00-1100773	SIMI VALLEY	CA		08/31/2005		3,964,743					0		497,628	497,628			0
00-1100781	BROOKLYN PARK	MN		04/18/2005		4,374,149					0		224,716	224,716			0
00-1100806	RENO	NV		03/15/2005		6,490,589					0		426,442	426,442			0
00-1100807	ELLENWOOD	GA		06/24/2005		4,043,692					0		250,677	250,677			0
00-1100822	LAS VEGAS	NV		06/07/2005		10,136,710					0		641,402	641,402			0
00-1100867	CARSON	CA		07/27/2005		2,823,703					0		179,814	179,814			0
00-1100868	REDMOND	WA		09/08/2006		18,562,275					0		998,946	998,946			0
00-1100877	FAIRFIELD	NJ		07/06/2005		7,574,500					0		478,656	478,656			0
00-1100917	W. BABYLON	NY		02/05/2008		3,784,267					0		164,194	164,194			0
00-1100918	IONIA	MI		08/16/2005		1,907,575					0		119,038	119,038			0
00-1100920	BEAVERTON	OR		08/09/2005		4,691,697					0		299,110	299,110			0
00-1100928	TAMPA	FL		09/01/2005		5,000,817					0		642,949	642,949			0
00-1100983	WAUKEGAN	IL		10/26/2005		1,042,307					0		127,405	127,405			0
00-1100990	ROCKVILLE	MD		05/10/2006		3,642,557					0		209,810	209,810			0
00-1100999	SOUTH JORDAN	UT		11/07/2005		2,865,124					0		345,648	345,648			0
00-1101003	JACKSONVILLE	FL		10/12/2005		3,132,863					0		381,732	381,732			0
00-1101007	TAMPA	FL		12/08/2005		765,555					0		372,011	372,011			0
00-1101025	MANHATTAN	KS		12/08/2005		2,684,354					0		316,673	316,673			0
00-1101031	PLANO	TX		12/01/2005		2,056,168					0		1,001,571	1,001,571			0
00-1101041	GARDEN CITY	GA		04/28/2006		3,026,929					0		613,376	613,376			0
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		1,817,624					0		323,807	323,807			0
00-1101056	ELLICOTT CITY	MD		12/08/2005		19,274,052					0		315,314	315,314			0
00-1101137	FRANKFORT	IL		04/23/2007		2,731,477					0		133,946	133,946			0
00-1101152	CINCINNATI	OH		09/28/2006		1,119,353					0		373,548	373,548			0
00-1101157	MASPETH	NY		04/21/2006		1,013,554					0		113,006	113,006			0
00-1101197	COLUMBUS	OH		02/06/2007		6,310,073					0		233,115	233,115			0
00-1101214	MIAMI	FL		12/07/2006		9,608,684					0		483,525	483,525			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101244	CHANTILLY	VA		09/12/2006.		9,746,874					0		72,917	72,917			0
00-1101309	BRANCHBURG	NJ		11/07/2006.		3,318,478					0		189,210	189,210			0
00-1101419	AVON	MA		04/27/2007.		417,191					0		113,704	113,704			0
00-1101456	BURLINGTON	WA		05/14/2007.		1,904,828					0		504,815	504,815			0
00-1101475	LONGWOOD	FL		12/27/2007.		4,202,212					0		938,178	938,178			0
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007.		3,327,012					0		300,195	300,195			0
00-1101509	ITHACA	NY		07/31/2007.		3,865,994					0		156,410	156,410			0
00-1101512	BURR RIDGE	IL		12/03/2007.		3,122,479					0		88,049	88,049			0
00-1101521	ATLANTA	GA		08/07/2007.		9,728,299					0		287,208	287,208			0
00-1101525	AUSTIN	TX		07/18/2007.		3,635,148					0		173,567	173,567			0
00-1101540	ORANGE	CA		08/29/2007.		9,584,161					0		202,058	202,058			0
00-1101567	VARIOUS	PA		08/31/2007.		8,063,416					0		1,963,234	1,963,234			0
00-1101568	VARIOUS	OH		08/31/2007.		4,783,034					0		1,164,545	1,164,545			0
00-1101634	PITTSBURGH	PA		04/18/2008.		2,341,218					0		184,919	184,919			0
00-1101650	BEDFORD	OH		09/26/2008.		6,049,031					0		1,067,822	1,067,822			0
00-1101686	PITTSBURGH	PA		03/26/2010.		740,248					0		176,291	176,291			0
00-1101690	WEST VIEW	PA		06/10/2010.		4,813,265					0		160,218	160,218			0
00-1101695	KENT	WA		07/15/2010.		3,192,844					0		401,616	401,616			0
00-1101700	HOUSTON	TX		09/01/2010.		2,665,344					0		335,358	335,358			0
00-1101701	FAIRVIEW	OR		09/29/2010.		11,127,560					0		286,852	286,852			0
00-1101702	CLINTON	UT		10/08/2010.		8,024,649					0		625,922	625,922			0
00-1101703	GLENSHAW	PA		01/27/2011.		10,277,048					0		604,778	604,778			0
00-1101719	LOVELAND	OH		12/13/2010.		660,132					0		309,621	309,621			0
00-1101722	SALT LAKE CITY	UT		12/27/2010.		4,049,950					0		150,514	150,514			0
00-1101725	ALBUQUERQUE	NM		01/31/2011.		2,125,511					0		76,604	76,604			0
00-1101726	COLUMBUS	OH	S	12/29/2010.		15,844,025					0		553,228	553,228			0
00-1101727	WEST BABYLON	NY		02/15/2011.		2,657,334					0		150,090	150,090			0
00-1101728	COLUMBUS	OH	S	06/08/2011.		1,002,860					0		372,949	372,949			0
00-1101729	UPPER ARLINGTON	OH		07/15/2011.		33,309,866					0		1,074,197	1,074,197			0
00-1101736	SHAWNEE	KS		03/01/2011.		2,977,363					0		174,877	174,877			0
00-1101738	FLORHAM PARK	NJ		06/02/2011.		18,427,467					0		429,253	429,253			0
00-1101743	CHAPEL HILL	NC		11/15/2011.		6,990,012					0		219,272	219,272			0
00-1101747	IRVINE	CA		05/02/2011.		5,713,882					0		633,011	633,011			0
00-1101750	BUFFALO GROVE	IL		05/05/2011.		1,644,150					0		58,906	58,906			0
00-1101751	WOOD DALE	IL		05/05/2011.		3,921,128					0		128,930	128,930			0
00-1101753	HOUSTON	TX		06/29/2011.		10,021,865					0		1,094,228	1,094,228			0
00-1101755	CLIFTON	VA		06/28/2011.		24,855,360					0		360,292	360,292			0
00-1101756	NASHVILLE	TN		07/20/2011.		7,528,400					0		421,650	421,650			0
00-1101760	WOOD DALE	IL		05/05/2011.		2,165,731					0		113,270	113,270			0
00-1101761	WOOD DALE	IL		05/05/2011.		4,525,982					0		148,819	148,819			0
00-1101762	WOOD DALE	IL		05/05/2011.		3,441,415					0		113,157	113,157			0
00-1101763	CINCINNATI	OH		08/30/2011.		13,245,624					0		467,513	467,513			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101765	CHICAGO	IL		08/31/2011.		4,183,982					0		463,457	463,457			0
00-1101767	GREENFIELD	WI		09/12/2011.		8,835,713					0		310,540	310,540			0
00-1101771	CINCINNATI	OH		07/27/2011.		4,895,285					0		150,814	150,814			0
00-1101772	PARKER	CO		09/01/2011.		13,952,963					0		338,576	338,576			0
00-1101776	ORANGE	CA		09/29/2011.		4,090,113					0		490,625	490,625			0
00-1101777	ELON	NC		09/30/2011.		1,976,090					0		65,491	65,491			0
00-1101780	MINNEAPOLIS	MN		09/20/2011.		17,446,784					0		431,155	431,155			0
00-1101784	SEATTLE	WA		09/30/2011.		6,250,509					0		152,483	152,483			0
00-1101788	WEST CHESTER	PA		10/31/2011.		6,739,087					0		254,084	254,084			0
00-1101794	RALEIGH	NC		11/21/2011.		4,264,288					0		108,253	108,253			0
00-1101799	MIDDLE RIVER	MD		02/02/2012.		4,122,657					0		139,851	139,851			0
00-1101800	CHICAGO	IL		11/30/2011.		15,748,498					0		387,059	387,059			0
00-1101802	COLUMBUS	OH	S	12/01/2011.		9,801,723					0		552,957	552,957			0
00-1101807	LAGRANGE	KY		12/14/2011.		2,453,569					0		251,562	251,562			0
00-1101808	GAITHERSBURG	MD		12/13/2011.		10,000,000					0		146,296	146,296			0
00-1101812	PLATTEVILLE	WI		01/25/2012.		4,703,897					0		110,111	110,111			0
00-1101816	ATLANTA	GA		03/01/2012.		40,963,864					0		1,557,529	1,557,529			0
00-1101825	REISTERSTOWN	MD		06/01/2012.		5,292,569					0		279,531	279,531			0
00-1101826	BEDMINSTER	NJ		04/19/2012.		7,498,230					0		225,786	225,786			0
00-1101828	DYER	IN		04/05/2012.		1,333,711					0		172,974	172,974			0
00-1101830	PITTSBURGH	PA		05/03/2012.		3,710,147					0		199,150	199,150			0
00-1101831	COMMACK	NY		04/25/2012.		3,784,707					0		215,348	215,348			0
00-1101832	CENTEREACH	NY		06/29/2012.		13,657,453					0		542,037	542,037			0
00-1101834	NEW YORK	NY		04/13/2012.		59,000,000					0		538,300	538,300			0
00-1101835	BRENTWOOD	TN		05/08/2012.		5,234,990					0		177,803	177,803			0
00-1101838	ANN ARBOR	MI		04/27/2012.		13,399,002					0		469,829	469,829			0
00-1101839	WASHINGTON	DC		09/17/2012.		21,290,110					0		513,693	513,693			0
00-1101841	FORT WRIGHT	KY		05/15/2012.		1,537,113					0		209,486	209,486			0
00-1101846	CHARLOTTESVILLE	VA		05/01/2012.		3,869,956					0		95,192	95,192			0
00-1101847	BRENTWOOD	TN		11/08/2012.		7,480,956					0		248,781	248,781			0
00-1101848	CINCINNATI	OH		07/20/2012.		18,076,272					0		740,169	740,169			0
00-1101860	MILWAUKEE	WI		06/15/2012.		8,653,867					0		481,194	481,194			0
00-1101863	MULLICA HILL	NJ		06/20/2012.		3,996,514					0		213,888	213,888			0
00-1101865	COLUMBUS	OH		08/09/2012.		6,211,699					0		199,998	199,998			0
00-1101869	IRVINE	CA		08/09/2012.		25,618,375					0		667,771	667,771			0
00-1101870	PORTLAND	OR		09/25/2012.		3,428,197					0		125,176	125,176			0
00-1101872	SAN DIEGO	CA		10/10/2012.		4,463,992					0		158,735	158,735			0
00-1101874	FT. THOMAS	KY		08/23/2012.		7,348,137					0		254,173	254,173			0
00-1101881	NASHVILLE	TN		09/10/2012.		4,239,351					0		144,935	144,935			0
00-1101882	REDONDO BEACH	CA		04/03/2013.		4,279,401					0		105,004	105,004			0
00-1101883	STUDIO CITY	CA		03/05/2013.		4,181,838					0		103,166	103,166			0
00-1101884	BUFFALO GROVE	IL		08/21/2012.		3,069,057					0		101,393	101,393			0
00-1101890	NEWPORT BEACH	CA		10/12/2012.		21,531,914					0		558,203	558,203			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101893	FORT WORTH	TX		10/01/2012		8,900,803					0		199,382	199,382			0
00-1101894	SCOTTSDALE	AZ	S	11/13/2012		19,796,929					0		1,020,340	1,020,340			0
00-1101895	CHARLESTON	SC		11/13/2012		6,575,996					0		210,299	210,299			0
00-1101898	NEW YORK	NY		11/15/2012		26,637,182					0		649,358	649,358			0
00-1101899	NEW YORK	NY		11/15/2012		3,707,784					0		286,680	286,680			0
00-1101900	BELLEVUE	WA		12/06/2012		10,480,958					0		347,166	347,166			0
00-1101901	NASHVILLE	TN		03/14/2013		4,970,062					0		168,585	168,585			0
00-1101904	WOODLAND	CA		10/24/2012		5,846,541					0		214,551	214,551			0
00-1101905	HERNDON	VA		10/26/2012		28,406,377					0		568,862	568,862			0
00-1101906	CHICAGO	IL		04/01/2013		10,277,209					0		546,010	546,010			0
00-1101909	IRVINE	CA		11/30/2012		39,694,825					0		1,012,760	1,012,760			0
00-1101912	COLUMBUS	OH	S	12/19/2012		22,452,319					0		1,466,157	1,466,157			0
00-1101913	SALT LAKE CITY	UT		11/13/2012		2,084,126					0		53,529	53,529			0
00-1101914	LOGAN	UT		11/13/2012		4,750,395					0		120,395	120,395			0
00-1101920	CHANDLER	AZ		12/20/2012		5,238,926					0		177,986	177,986			0
00-1101921	MAPLE VALLEY	WA		01/14/2013		10,641,625					0		563,369	563,369			0
00-1101922	JUANITA	WA		02/07/2013		6,914,600					0		214,489	214,489			0
00-1101924	TUSTIN	CA		12/05/2012		19,134,756					0		496,058	496,058			0
00-1101927	BRICK	NJ		12/12/2012		20,295,042					0		521,257	521,257			0
00-1101929	IRVINE	CA		01/03/2013		3,141,776					0		168,262	168,262			0
00-1101933	PITTSBURGH	PA		12/21/2012		5,625,505					0		191,514	191,514			0
00-1101935	WASHINGTON	DC		03/14/2013		17,330,555					0		630,067	630,067			0
00-1101938	GRIMES	IA		03/27/2013		4,050,800					0		133,146	133,146			0
00-1101941	GRANDVIEW	OH	S	05/30/2013		14,605,954					0		368,349	368,349			0
00-1101944	OMAHA	NE		03/07/2013		4,900,794					0		120,742	120,742			0
00-1101946	MCLEAN	VA		08/02/2013		9,400,727					0		235,010	235,010			0
00-1101951	WOODLAND HILLS	CA		09/03/2013		8,371,905					0		277,239	277,239			0
00-1101953	FREDERICKSBURG	VA		03/20/2013		5,030,166					0		420,310	420,310			0
00-1101954	WEST DES MOINES	IA		04/24/2013		5,931,267					0		199,499	199,499			0
00-1101956	CHINO	CA		04/11/2013		5,346,602					0		269,870	269,870			0
00-1101957	CINCINNATI	OH		05/31/2013		16,495,358					0		551,511	551,511			0
00-1101958	PITTSBURGH	PA		03/22/2013		11,123,846					0		276,676	276,676			0
00-1101960	OMAHA	NE		04/03/2013		3,332,744					0		114,709	114,709			0
00-1101963	PORT ORANGE	FL		04/11/2013		6,007,345					0		132,346	132,346			0
00-1101964	BELLMORE	NY		04/24/2013		5,913,775					0		141,007	141,007			0
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,457,367					0		112,743	112,743			0
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,034,872					0		203,851	203,851			0
00-1101967	SAN DIEGO	CA		04/30/2013		2,242,029					0		53,092	53,092			0
00-1101970	KNOXVILLE	TN		07/03/2013		9,678,729					0		308,012	308,012			0
00-1101971	FARMINGTON HILLS	MI		08/20/2013		7,124,253					0		233,911	233,911			0
00-1101972	CHAPEL HILL	NC		05/17/2013		5,668,396					0		280,700	280,700			0
00-1101973	CAMERON PARK	CA		08/28/2013		10,205,003					0		237,738	237,738			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101975	SOMERVILLE	NJ		05/08/2013.		5,555,028					0		142,197	142,197			0
00-1101976	CITY OF INDUSTRY	CA		07/09/2013.		20,149,830					0		1,395,359	1,395,359			0
00-1101977	ANN ARBOR	MI		07/01/2013.		13,320,614					0		346,653	346,653			0
00-1101978	FREDERICK	MD		06/27/2013.		28,004,666					0		632,983	632,983			0
00-1101979	SEATTLE	WA		08/01/2013.		16,033,794					0		835,935	835,935			0
00-1101980	NASHVILLE	TN		07/02/2013.		44,725,746					0		1,102,324	1,102,324			0
00-1101982	NEWPORT BEACH	CA		06/11/2013.		3,042,427					0		74,780	74,780			0
00-1101984	WEST VALLEY CITY	UT		05/31/2013.		6,305,822					0		162,290	162,290			0
00-1101988	SCOTTSDALE	AZ	S	06/03/2013.		7,387,096					0		189,144	189,144			0
00-1101989	SALEM	OR		08/05/2013.		12,523,287					0		315,224	315,224			0
00-1101990	LADY LAKE	FL		05/30/2013.		20,245,432					0		537,035	537,035			0
00-1101993	ROCHESTER	MN		10/01/2013.		25,276,889					0		597,233	597,233			0
00-1101994	TIGARD	OR		08/21/2013.		7,419,089					0		260,678	260,678			0
00-1101995	MENLO PARK	CA		06/10/2013.		26,474,895					0		720,186	720,186			0
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013.		6,163,204					0		209,776	209,776			0
00-1101997	LEXINGTON	KY		03/03/2014.		11,701,275					0		387,577	387,577			0
00-1101998	WINSTON SALEM	NC		07/02/2013.		9,592,007					0		240,971	240,971			0
00-1102000	NEW BEDFORD	MA		08/12/2013.		9,801,908					0		254,827	254,827			0
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013.		8,098,365					0		663,728	663,728			0
00-1102003	JUPITER	FL		09/17/2013.		15,070,278					0		339,018	339,018			0
00-1102005	MOON TOWNSHIP	PA		07/01/2013.		9,433,635					0		327,169	327,169			0
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013.		10,543,550					0		541,539	541,539			0
00-1102009	AVON	OH		08/22/2013.		30,714,793					0		846,255	846,255			0
00-1102010	MANSFIELD	TX		11/25/2013.		4,940,734					0		240,315	240,315			0
00-1102011	MANSFIELD	TX		11/25/2013.		21,409,847					0		1,041,365	1,041,365			0
00-1102013	TULSA	OK		09/25/2013.		18,648,695					0		411,877	411,877			0
00-1102015	BOSTON	MA		07/30/2013.		12,830,892					0		455,488	455,488			0
00-1102016	ANN ARBOR	MI		08/01/2013.		6,033,959					0		310,606	310,606			0
00-1102021	EVANSTON	IL		09/09/2013.		2,194,191					0		67,667	67,667			0
00-1102024	LAS VEGAS	NV		10/11/2013.		2,278,746					0		187,636	187,636			0
00-1102027	OWASSO	OK		10/10/2013.		18,615,566					0		1,093,290	1,093,290			0
00-1102028	MOORE	OK		10/10/2013.		14,561,122					0		855,173	855,173			0
00-1102029	BROKEN ARROW	OK		10/10/2013.		8,723,198					0		512,312	512,312			0
00-1102030	LOS ANGELES	CA		09/03/2013.		4,603,091					0		142,885	142,885			0
00-1102031	PASADENA	CA		09/03/2013.		2,191,948					0		68,041	68,041			0
00-1102033	EDWARDSVILLE	KS		10/31/2013.		8,999,828					0		774,597	774,597			0
00-1102035	HIGHLAND PARK	TX		07/17/2013.		12,675,429					0		285,920	285,920			0
00-1102037	INDEPENDENCE TWP	MI		09/05/2013.		8,881,949					0		244,876	244,876			0
00-1102038	LONE TREE	CO		08/29/2013.		19,631,961					0		628,159	628,159			0
00-1102040	CARSON	CA		08/29/2013.		3,919,457					0		126,768	126,768			0
00-1102041	SPARTANBURG	SC		10/23/2013.		6,065,561					0		493,487	493,487			0
00-1102045	DENVER	CO		02/13/2014.		34,939,973					0		736,385	736,385			0
00-1102046	EAST ISLIP	NY		11/21/2013.		11,899,375					0		517,614	517,614			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102047	CHARLOTTESVILLE	VA		11/14/2013.		2,744,545					0		58,750	58,750			0
00-1102050	CHINO	CA		12/30/2013.		10,028,885					0		224,437	224,437			0
00-1102051	GAINESVILLE	FL		11/01/2013.		12,545,691					0		261,626	261,626			0
00-1102065	SEATTLE	WA		11/01/2013.		3,916,908					0		86,392	86,392			0
00-1102066	TUKWILA	WA		11/01/2013.		5,389,796					0		114,324	114,324			0
00-1102067	FARGO	ND		02/03/2014.		3,834,939					0		302,070	302,070			0
00-1102068	PIKESVILLE	MD		10/30/2013.		3,544,273					0		104,594	104,594			0
00-1102073	NORMAN	OK		11/07/2013.		8,335,048					0		385,019	385,019			0
00-1102076	MISSION VIEJO	CA		11/19/2013.		7,000,000					0		124,131	124,131			0
00-1102077	YUKON	OK		12/19/2013.		20,938,381					0		398,040	398,040			0
00-1102084	WOODSTOCK	GA		01/09/2014.		25,328,714					0		489,895	489,895			0
00-1102087	MADISON	WI		06/03/2014.		10,703,445					0		206,917	206,917			0
00-1102088	MADISON	WI		02/03/2014.		2,108,168					0		94,897	94,897			0
00-1102089	HUNTINGTON BEACH	CA		01/03/2014.		4,060,560					0		80,375	80,375			0
00-1102092	SANDY	OR		04/07/2014.		2,036,984					0		40,798	40,798			0
00-1102093	CHATTANOOGA	TN		02/07/2014.		3,036,275					0		136,566	136,566			0
00-1102094	CHATTANOOGA	TN		02/07/2014.		3,199,514					0		145,068	145,068			0
00-1102096	BALTIMORE	MD		11/12/2013.		9,487,519					0		186,501	186,501			0
00-1102099	BEAVERTON	OR		12/10/2013.		29,584,225					0		924,861	924,861			0
00-1102100	SAN DIEGO	CA		12/12/2013.		7,286,869					0		215,052	215,052			0
00-1102102	ONTARIO	CA		10/31/2013.		6,605,252					0		197,195	197,195			0
00-1102106	CARROLLTON	TX		12/26/2013.		10,318,756					0		196,482	196,482			0
00-1102107	ADDISON	IL		12/19/2013.		5,458,466					0		171,771	171,771			0
00-1102108	WAUKEE	IA		12/20/2013.		15,662,038					0		335,291	335,291			0
00-1102109	BROOKLYN	NY		12/20/2013.		11,387,832					0		256,668	256,668			0
00-1102110	PITTSBURGH	PA		06/05/2014.		20,618,992					0		603,149	603,149			0
00-1102111	FORT COLLINS	CO		01/23/2014.		7,960,556					0		245,391	245,391			0
00-1102116	CHARLOTTE	NC		01/22/2014.		48,543,896					0		1,051,399	1,051,399			0
00-1102117	BOSTON	MA		06/02/2014.		22,135,956					0		475,276	475,276			0
00-1102121	AUBURN HILLS	MI		01/29/2014.		16,337,114					0		397,243	397,243			0
00-1102126	GRIMES	IA		03/06/2014.		4,018,501					0		118,267	118,267			0
00-1102128	ONTARIO	CA		04/22/2014.		7,122,526					0		216,895	216,895			0
00-1102130	LONG BEACH	CA		02/27/2014.		2,408,247					0		70,698	70,698			0
00-1102132	PITTSBURGH	PA		03/31/2014.		8,383,365					0		321,450	321,450			0
00-1102133	BALTIMORE	MD		03/10/2014.		50,730,806					0		994,272	994,272			0
00-1102137	GRAND RAPIDS	MI		07/08/2014.		6,981,729					0		410,525	410,525			0
00-1102138	CANONSBURG	PA		03/12/2014.		10,556,860					0		457,942	457,942			0
00-1102139	ONTARIO	CA		04/10/2014.		3,798,693					0		112,341	112,341			0
00-1102140	LA QUINTA	CA		02/28/2014.		20,028,853					0		383,891	383,891			0
00-1102142	ENGLISHTOWN	NJ		08/11/2014.		17,778,470					0		746,876	746,876			0
00-1102145	CHARLOTTESVILLE	VA		04/10/2014.		3,409,994					0		71,897	71,897			0
00-1102147	WALNUT CREEK	CA		09/29/2014.		28,745,360					0		612,760	612,760			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102149	ANNAPOLIS	MD		06/10/2014		3,781,748					0		117,045	117,045			0
00-1102152	EDISON	NJ		06/12/2014		19,503,296					0		902,093	902,093			0
00-1102156	LOS ANGELES	CA		05/16/2014		6,640,729					0		151,239	151,239			0
00-1102161	FULLERTON	CA		07/15/2014		6,626,765					0		125,908	125,908			0
00-1102163	STERLING	VA		06/04/2014		25,000,000					0		182,270	182,270			0
00-1102164	ITASCA	IL		07/29/2014		5,552,527					0		178,366	178,366			0
00-1102165	FRANKLIN PARK	IL		07/29/2014		4,121,587					0		124,169	124,169			0
00-1102168	LEXINGTON	KY		06/18/2014		6,353,705					0		291,503	291,503			0
00-1102169	ST. LOUIS	MO		08/22/2014		9,522,046					0		204,925	204,925			0
00-1102170	WATERLOO	IL		08/22/2014		5,461,383					0		247,120	247,120			0
00-1102171	FLOWER MOUND	TX		07/23/2014		3,104,549					0		67,371	67,371			0
00-1102173	LEXINGTON	KY		09/12/2014		8,977,703					0		406,965	406,965			0
00-1102179	COLUMBUS	OH		01/02/2015		2,193,556					0		115,361	115,361			0
00-1102183	VERONA	WI		11/13/2014		3,904,218					0		603,886	603,886			0
00-1102184	CHEVY CHASE	MD		07/29/2014		13,336,279					0		426,019	426,019			0
00-1102185	CHEVY CHASE	MD		07/29/2014		13,336,279					0		426,019	426,019			0
00-1102190	LOS ANGELES	CA		08/07/2014		20,548,076					0		378,816	378,816			0
00-1102192	SEATAC	WA		09/05/2014		12,032,285					0		908,096	908,096			0
00-1102193	OCALA	FL		09/11/2014		19,200,654					0		609,609	609,609			0
00-1102196	SAN DIEGO	CA		12/15/2014		1,353,626					0		37,216	37,216			0
00-1102197	VISTA	CA		12/15/2014		3,181,021					0		87,457	87,457			0
00-1102198	VISTA	CA		12/15/2014		2,910,296					0		80,014	80,014			0
00-1102199	SAN DIEGO	CA		07/10/2014		9,918,004					0		402,432	402,432			0
00-1102204	ST CLAIR SHORES	MI		04/30/2015		10,428,841					0		299,501	299,501			0
00-1102206	GREENVILLE	SC		10/22/2014		11,532,455					0		261,535	261,535			0
00-1102208	SANTA CLARA	CA		12/04/2014		42,468,260					0		970,858	970,858			0
00-1102214	LONG BEACH	CA		09/24/2014		15,500,000					0		43,637	43,637			0
00-1102215	LEXINGTON	MA		11/03/2014		6,612,387					0		139,762	139,762			0
00-1102217	RICHMOND	VA		10/23/2014		30,473,692					0		684,068	684,068			0
00-1102223	AMERICAN CANYON	CA		11/03/2014		7,169,135					0		228,066	228,066			0
00-1102224	CHESTERFIELD	MO		09/17/2014		7,588,715					0		241,480	241,480			0
00-1102225	LINCOLN	NE		09/17/2014		2,071,737					0		330,598	330,598			0
00-1102230	NEWPORT	KY		10/15/2014		8,633,459					0		181,728	181,728			0
00-1102231	CINCINNATI	OH		01/28/2015		7,373,434					0		181,906	181,906			0
00-1102232	REHOBETH BEACH	DE		12/08/2014		9,484,586					0		286,893	286,893			0
00-1102235	LOS ANGELES	CA		09/17/2014		1,973,347					0		61,390	61,390			0
00-1102238	COLUMBUS	OH		09/30/2014		10,165,198					0		219,731	219,731			0
00-1102242	NASHVILLE	TN		11/14/2014		4,632,757					0		142,919	142,919			0
00-1102243	ROCKVILLE	MD		11/14/2014		25,452,972					0		569,258	569,258			0
00-1102246	SAN DIEGO	CA		12/08/2014		4,661,732					0		100,791	100,791			0
00-1102249	JERICHO	NY		12/19/2014		14,338,489					0		325,658	325,658			0
00-1102253	WASHINGTON	DC		12/01/2014		23,790,399					0		642,198	642,198			0
00-1102256	DALLAS	TX		12/18/2014		5,340,832					0		158,594	158,594			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102257	COLUMBIA	SC		12/11/2014.		12,721,880					0		287,675	287,675			0
00-1102258	STANTON	CA		12/04/2014.		8,856,466					0		162,786	162,786			0
00-1102259	WALTHAM	MA		12/18/2014.		9,869,264					0		315,735	315,735			0
00-1102260	BRANDYWINE	MD		02/11/2015.		3,475,966					0		254,142	254,142			0
00-1102263	DERBY	KS		12/01/2014.		8,609,550					0		652,158	652,158			0
00-1102265	FONTANA	CA		12/03/2014.		4,830,979					0		216,861	216,861			0
00-1102266	SARTELL	MN		06/11/2015.		14,643,874					0		433,669	433,669			0
00-1102267	RIVERSIDE	MO		03/12/2015.		12,050,185					0		537,366	537,366			0
00-1102268	WESTPORT	CT		12/11/2014.		8,788,106					0		199,597	199,597			0
00-1102269	WOODLAND	CA		12/04/2014.		6,439,237					0		199,760	199,760			0
00-1102270	MADISON	WI		12/22/2014.		29,847,864					0		633,192	633,192			0
00-1102271	COLUMBUS	OH	S	02/17/2015.		39,961,600					0		1,771,779	1,771,779			0
00-1102272	COLUMBUS	OH	S	02/17/2015.		15,637,147					0		693,305	693,305			0
00-1102274	EL SEGUNDO	CA		04/01/2015.		23,682,383					0		697,198	697,198			0
00-1102275	BURKE	VA		12/16/2014.		50,118,773					0		1,065,409	1,065,409			0
00-1102279	VIRGINIA BEACH	VA		12/16/2014.		28,429,722					0		589,056	589,056			0
00-1102285	DUBLIN	OH		12/15/2015.		27,099,192					0		468,676	468,676			0
00-1102290	TULSA	OK		03/02/2015.		10,577,258					0		248,224	248,224			0
00-1102291	CARLSBAD	CA		01/16/2015.		10,137,396					0		208,383	208,383			0
00-1102292	RICHMOND	VA		06/19/2015.		30,072,257					0		591,514	591,514			0
00-1102293	SEATTLE	WA		12/30/2014.		13,252,424					0		989,398	989,398			0
00-1102294	CHESAPEAKE	VA		12/18/2014.		23,953,124					0		577,676	577,676			0
00-1102296	CLIVE	IA		06/22/2015.		16,121,902					0		344,760	344,760			0
00-1102299	CANTON	MI		04/30/2015.		13,829,327					0		591,266	591,266			0
00-1102301	NORTH BEND	WA		02/27/2015.		6,304,374					0		210,603	210,603			0
00-1102302	CINCINNATI	OH		10/13/2015.		20,604,911					0		380,538	380,538			0
00-1102308	TUCSON	AZ		01/22/2015.		7,936,820					0		188,208	188,208			0
00-1102312	MIRA LOMA	CA		02/12/2015.		2,532,393					0		78,193	78,193			0
00-1102316	ROCKVILLE	MD		06/01/2015.		4,769,698					0		148,864	148,864			0
00-1102318	GRANDVIEW HEIGHTS	OH	S	03/31/2015.		44,524,879					0		1,826,866	1,826,866			0
00-1102322	CINCINNATI	OH		09/03/2015.		23,190,583					0		642,627	642,627			0
00-1102323	ANN ARBOR	MI		07/01/2015.		16,450,833					0		494,115	494,115			0
00-1102324	CANONSBURG	PA		02/27/2015.		8,523,193					0		375,336	375,336			0
00-1102325	WILMINGTON	NC		03/26/2015.		2,590,492					0		372,196	372,196			0
00-1102326	BURKE	VA		06/22/2015.		15,115,923					0		326,281	326,281			0
00-1102328	CLEARWATER	FL		04/20/2015.		3,918,509					0		173,852	173,852			0
00-1102330	DUBLIN	OH		04/20/2015.		39,411,520					0		861,655	861,655			0
00-1102334	CINCINNATI	OH		09/17/2015.		17,957,146					0		510,203	510,203			0
00-1102336	MENLO PARK	CA		04/15/2015.		32,056,996					0		1,488,869	1,488,869			0
00-1102337	CHATSWORTH	CA		04/08/2015.		9,026,253					0		293,234	293,234			0
00-1102340	CONCORD	NC		11/13/2015.		17,527,806					0		1,170,575	1,170,575			0
00-1102341	CINCINNATI	OH		05/04/2015.		6,746,806					0		970,212	970,212			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102343	BELLEVUE	WA		04/22/2016		10,720,681					0		212,110	212,110			0
00-1102344	BELLEVUE	WA		04/22/2016		7,378,409					0		202,550	202,550			0
00-1102346	ATLANTA	GA		05/14/2015		3,233,459					0		66,778	66,778			0
00-1102348	SAN DIEGO	CA		08/03/2015		27,423,710					0		837,527	837,527			0
00-1102350	MELVILLE	NY		04/29/2015		9,280,124					0		217,517	217,517			0
00-1102352	COLUMBUS	OH	S	06/02/2015		10,786,377					0		499,396	499,396			0
00-1102353	PALO ALTO	CA		08/04/2015		3,543,636					0		249,919	249,919			0
00-1102354	SAN ANTONIO	TX		05/18/2015		7,279,980					0		223,803	223,803			0
00-1102358	JACKSONVILLE BEACH	FL		08/03/2015		10,556,858					0		314,974	314,974			0
00-1102361	CHEEKTOWAGA	NY		06/03/2015		3,271,365					0		231,046	231,046			0
00-1102362	FEDERAL WAY	WA		04/30/2015		9,774,682					0		294,909	294,909			0
00-1102363	ELIZABETHTOWN	KY		05/26/2016		4,642,195					0		410,497	410,497			0
00-1102364	CUYAHOGA FALLS	OH		05/28/2015		8,982,729					0		400,565	400,565			0
00-1102366	WILMINGTON	NC		06/18/2015		7,471,289					0		167,869	167,869			0
00-1102367	SAN FRANCISCO	CA		05/11/2015		7,510,194					0		167,824	167,824			0
00-1102369	VANCOUVER	WA		12/31/2015		12,222,120					0		301,436	301,436			0
00-1102373	MARYSVILLE	WA		05/08/2015		2,850,040					0		201,937	201,937			0
00-1102377	REDMOND	WA		06/30/2015		10,570,615					0		456,997	456,997			0
00-1102379	SAN ANTONIO	TX		05/29/2015		5,457,940					0		168,376	168,376			0
00-1102380	SAN ANTONIO	TX		05/07/2015		19,826,268					0		358,100	358,100			0
00-1102381	BEVERLY HILLS	CA		06/26/2015		24,546,652					0		775,245	775,245			0
00-1102382	DUNWOODY	GA		06/01/2015		21,351,898					0		507,656	507,656			0
00-1102384	ROCHESTER	MN		10/26/2015		10,163,370					0		680,656	680,656			0
00-1102385	LAS VEGAS	NV		09/01/2015		5,441,627					0		154,426	154,426			0
00-1102386	ST SIMONS ISLAND	GA		06/26/2015		11,450,000					0		85,861	85,861			0
00-1102387	VISTA	CA		07/01/2015		3,266,916					0		94,304	94,304			0
00-1102388	LADUE	MO		09/18/2015		3,696,973					0		104,550	104,550			0
00-1102391	FISHERS	IN		09/09/2015		29,840,931					0		572,055	572,055			0
00-1102392	SACRAMENTO	CA		07/07/2015		2,425,430					0		105,784	105,784			0
00-1102394	ANN ARBOR	MI		07/31/2015		32,047,337					0		962,745	962,745			0
00-1102397	DRAPER	UT		07/30/2015		10,397,853					0		277,106	277,106			0
00-1102408	AUSTIN	TX		09/10/2015		5,749,072					0		122,552	122,552			0
00-1102409	SAN BERNARDINO	CA		11/13/2015		6,382,291					0		132,846	132,846			0
00-1102423	MOORE	OK		11/18/2015		9,823,590					0		183,579	183,579			0
00-1102436	FARMINGTON HILLS	MI		03/07/2016		17,171,029					0		336,279	336,279			0
00-1102439	CONYERS	GA		10/15/2015		11,604,025					0		490,733	490,733			0
00-1102460	BROOKFIELD	WI		12/03/2015		23,644,470					0		455,228	455,228			0
00-1102461	MIDDLETOWN	NY		11/24/2015		6,476,091					0		188,833	188,833			0
00-1102462	TEMPE	AZ		03/28/2016		13,263,922					0		1,626,669	1,626,669			0
00-1102465	SAN DIEGO	CA		05/03/2016		6,325,223					0		116,635	116,635			0
00-1102468	PITTSBURGH	PA		12/17/2015		3,836,926					0		79,094	79,094			0
00-1102475	SANTA CLARA	CA		12/09/2015		13,734,055					0		275,568	275,568			0
00-1102487	MALDEN	MA		02/18/2016		3,204,897					0		134,592	134,592			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102491	MERIDIAN	ID		02/01/2016.		9,319,074					0		260,303	260,303			0
00-1102512	LAKESIDE	CA		11/01/2016.		8,418,542					0		214,013	214,013			0
00-1102519	ROCKVILLE	MD		02/24/2016.		2,979,549					0		86,152	86,152			0
00-1102529	FARMINGTON HILLS	MI		11/30/2016.		9,340,616					0		217,737	217,737			0
00-1102530	COLUMBUS	OH	S	07/07/2016.		18,340,315					0		755,278	755,278			0
00-1102531	COLUMBUS	OH	S	07/07/2016.		16,047,775					0		660,868	660,868			0
00-1102532	COLUMBUS	OH	S	07/07/2016.		11,462,697					0		472,049	472,049			0
00-1102535	CINCINNATI	OH		09/30/2016.		24,510,358					0		618,041	618,041			0
00-1102542	MAUMEE	OH		07/25/2016.		13,562,604					0		269,430	269,430			0
00-1102546	CERRITOS	CA		05/02/2016.		11,696,078					0		342,528	342,528			0
00-1102558	FULLERTON	CA		06/30/2016.		22,338,511					0		488,267	488,267			0
00-1102561	ANAHEIM	CA		06/30/2016.		6,858,733					0		149,916	149,916			0
00-1102563	COSTA MESA	CA		06/30/2016.		14,527,177					0		317,530	317,530			0
00-1102565	COSTA MESA	CA		06/30/2016.		21,862,210					0		477,856	477,856			0
00-1102566	LAGUNA HILLS	CA		06/30/2016.		9,335,497					0		204,052	204,052			0
00-1102573	LAS VEGAS	NV		12/01/2016.		9,266,691					0		255,912	255,912			0
00-1102574	ATLANTA	GA		07/26/2016.		17,000,000					0		103,623	103,623			0
00-1102587	DALLAS	TX		09/30/2016.		10,370,981					0		210,551	210,551			0
00-1102589	ROMULUS	MI		05/27/2016.		12,800,000					0		119,247	119,247			0
00-1102590	CHARLOTTE	NC		06/06/2016.		7,990,786					0		225,133	225,133			0
00-1102598	NOVATO	CA		07/12/2016.		14,542,168					0		300,499	300,499			0
00-1102601	RICHMOND	VA		06/30/2016.		2,677,905					0		76,010	76,010			0
00-1102602	CHANDLER	AZ		06/24/2016.		8,449,334					0		242,803	242,803			0
00-1102605	CHARLOTTESVILLE	VA		03/08/2017.		5,035,839					0		293,381	293,381			0
00-1102606	CHARLOTTE	NC		07/12/2016.		7,839,790					0		164,300	164,300			0
00-1102620	PORTLAND	OR		08/25/2016.		7,917,551					0		157,745	157,745			0
00-1102621	COLUMBUS	OH		10/28/2016.		2,472,136					0		116,223	116,223			0
00-1102622	CHARLOTTE	NC		12/09/2016.		23,186,202					0		940,101	940,101			0
00-1102624	INDIANAPOLIS	IN		12/20/2016.		15,919,965					0		443,392	443,392			0
00-1102625	CHATTANOOGA	TN		10/14/2016.		8,113,089					0		323,820	323,820			0
00-1102626	ATLANTA	GA		07/27/2016.		11,690,000					0		72,133	72,133			0
00-1102627	HIGHLANDS RANCH	CO		02/06/2017.		7,947,045					0		212,898	212,898			0
00-1102638	MARIETTA	GA		08/08/2016.		8,939,539					0		263,383	263,383			0
00-1102639	GAINESVILLE	GA		08/08/2016.		11,950,753					0		352,102	352,102			0
00-1102640	WAKE FOREST	NC		08/08/2016.		8,845,439					0		260,611	260,611			0
00-1102642	DURHAM	NC		10/25/2016.		8,608,461					0		197,100	197,100			0
00-1102645	BEAVERTON	OR		10/27/2016.		8,691,575					0		158,686	158,686			0
00-1102661	BURBANK	CA		12/07/2016.		20,000,000					0		362,243	362,243			0
00-1102671	CHICAGO	IL		10/11/2016.		7,194,354					0		154,805	154,805			0
00-1102677	ISSAQUAH	WA		11/23/2016.		10,567,438					0		227,751	227,751			0
00-1102679	ANN ARBOR	MI		12/09/2016.		18,331,132					0		369,088	369,088			0
00-1102680	AUSTIN	TX		12/19/2016.		34,372,493					0		707,063	707,063			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102681	VANCOUVER	WA		06/16/2017.		14,705,528					0		405,491	405,491			0
00-1102687	SANTA CLARA	CA		09/19/2018.		15,000,000					0		40,887	40,887			0
00-1102688	CHARLOTTE	NC		06/16/2017.		37,750,000					0		280,115	280,115			0
00-1102689	MACON	GA		02/06/2017.		10,917,324					0		201,708	201,708			0
00-1102690	WAYZATA	MN		01/05/2017.		6,867,689					0		190,974	190,974			0
00-1102691	ROCKVILLE	MD		04/03/2017.		6,732,304					0		177,935	177,935			0
00-1102702	PALM BEACH GARDENS	FL		04/11/2017.		15,123,074					0		384,904	384,904			0
00-1102705	TUSTIN	CA		04/11/2017.		3,582,830					0		119,248	119,248			0
00-1102709	CORONA	CA		03/10/2017.		8,227,216					0		164,316	164,316			0
00-1102710	CARSON	CA		03/10/2017.		3,083,475					0		61,189	61,189			0
00-1102711	ONTARIO	CA		09/01/2017.		5,670,794					0		108,062	108,062			0
00-1102713	HAWTHORNE	CA		04/17/2017.		1,693,980					0		33,834	33,834			0
00-1102714	ONTARIO	CA		09/01/2017.		6,355,200					0		121,104	121,104			0
00-1102721	BROOKLYN	NY		06/01/2017.		13,310,805					0		484,381	484,381			0
00-1102723	MADISON	WI		04/26/2017.		3,731,840					0		183,521	183,521			0
00-1102727	CHARLESTON	SC		05/22/2017.		16,870,630					0		617,580	617,580			0
00-1102731	DERBY	KS		06/01/2017.		7,693,328					0		565,821	565,821			0
00-1102740	MEMPHIS	TN		08/16/2017.		14,000,794					0		417,232	417,232			0
00-1102758	WOOD DALE	IL		09/01/2017.		4,434,098					0		138,924	138,924			0
00-1102759	MOBILE	AL		08/08/2017.		13,278,452					0		328,721	328,721			0
00-1102771	RANCHO DOMINGEZ	CA		07/25/2017.		4,834,859					0		129,380	129,380			0
00-1102772	NORTHBROOK	IL		08/10/2017.		15,314,326					0		572,312	572,312			0
00-1102782	LAS VEGAS	NV		09/14/2017.		5,834,880					0		147,913	147,913			0
00-1102802	MOUNT PLEASANT	SC		06/10/2019.							0		66,581	66,581			0
00-1102805	SUN PRAIRIE	WI		11/15/2017.		5,316,914					0		190,564	190,564			0
00-1102811	OREM	UT		01/08/2018.		5,885,159					0		143,239	143,239			0
00-1102825	NAPLES	FL		12/05/2017.		8,802,822					0		223,390	223,390			0
00-1102831	PHOENIX	AZ		02/12/2018.		19,542,786					0		631,922	631,922			0
00-1102836	WHITTIER	CA		12/18/2017.		21,512,583					0		551,791	551,791			0
00-1102845	LAS VEGAS	NV		02/28/2018.		4,527,436					0		238,524	238,524			0
00-1102864	SAN FRANCISCO	CA		05/09/2018.		19,831,414					0		347,936	347,936			0
00-1102869	HARTLAND	WI		06/22/2018.		6,645,604					0		221,188	221,188			0
00-1102872	CHICAGO	IL		04/13/2018.		4,911,911					0		156,868	156,868			0
00-1102878	SALT LAKE CITY	UT		05/31/2018.		10,530,778					0		349,746	349,746			0
00-1102879	MARLTON	NJ		06/26/2018.		24,762,163					0		588,050	588,050			0
00-1102882	HILL AIR FORCE BASE	UT		07/06/2018.		4,965,853					0		105,866	105,866			0
00-1102887	COLORADO SPRINGS	CO		06/29/2018.		14,893,313					0		263,615	263,615			0
00-1102888	WARMINSTER	PA		06/25/2018.		10,853,176					0		363,149	363,149			0
00-1102892	SALT LAKE CITY	UT		06/26/2018.		19,844,598					0		384,476	384,476			0
00-1102893	INDIANAPOLIS	IN		08/14/2018.		19,899,740					0		412,774	412,774			0
00-1102907	WESTERVILLE	OH		09/07/2018.		16,190,946					0		363,715	363,715			0
00-1102911	TAMPA	FL		09/05/2018.		24,933,072					0		412,068	412,068			0
00-1102914	PATCHOGUE	NY		10/12/2018.		29,944,301					0		684,243	684,243			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102927	SANTA ANA	CA		02/01/2019							0		137,541	137,541			0
00-1102928	LAKE FOREST	CA		03/18/2019							0		66,014	66,014			0
00-1102929	CARSON	CA		03/11/2019							0		61,394	61,394			0
00-1102936	SENECA	SC		12/21/2018		10,000,000					0		190,812	190,812			0
00-1102942	NEW YORK	NY		12/12/2018		10,000,000					0		146,817	146,817			0
00-1102945	COCONUT CREEK	FL		02/28/2019							0		403,434	403,434			0
00-1102953	ORLANDO	FL		03/18/2019							0		60,339	60,339			0
00-1102965	COLORADO SPRINGS	CO		02/28/2019							0		183,705	183,705			0
00-1102966	SAN JUAN CAPISTRANO	CA		02/28/2019							0		243,927	243,927			0
00-1102970	OAKWOOD	GA		04/12/2019							0		127,986	127,986			0
00-1102971	ATLANTA	GA		04/12/2019							0		42,283	42,283			0
00-1102978	BURKE	VA		04/11/2019							0		28,467	28,467			0
00-1102990	BOSTON	MA		06/06/2019							0		105,164	105,164			0
00-1102991	SPRING HILL	FL		08/16/2019							0		35,762	35,762			0
00-1102992	COLUMBUS	GA		08/16/2019							0		25,990	25,990			0
00-1102997	PITTSBURGH	PA		08/01/2019							0		338,420	338,420			0
00-1103007	LOVELAND	OH		07/31/2019							0		28,250	28,250			0
00-1103008	MASON	OH		07/31/2019							0		68,521	68,521			0
00-1103011	COLUMBUS	OH		09/20/2019							0		52,358	52,358			0
00-1103036	SCOTTSDALE	AZ		09/30/2019							0		52,474	52,474			0
00-1103044	SANDY	OR		10/15/2019							0		10,599	10,599			0
00-1103047	CORAL GABLES	FL		09/09/2019							0		150,805	150,805			0
00-9000144	ROCK HILL	SC		08/01/2002		128,016					0		31,322	31,322			0
03-0307129	AMHERST	NY		06/27/1995		359,627					0		221,238	221,238			0
03-0310231	ST PAUL	MN		08/27/1997		1,037,612					0		244,426	244,426			0
03-0310337	HOUSTON	TX		09/30/1997		2,477,316					0		1,316,003	1,316,003			0
03-0310442	HOUSTON	TX		09/30/1997		145,128					0		77,096	77,096			0
03-4000027	NAUGATUCK	CT		09/10/1996		1,464,510					0		493,539	493,539			0
0299999. Total - Mortgages With Partial Repayments						5,167,834,424	0	0	0	0	0	0	192,622,918	192,622,918	0	0	0
0599999. Total Mortgages						5,878,104,551	0	(81,912)	0	6,018,937	5,937,025	0	910,100,321	909,859,637	0	(240,687)	(240,687)

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
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Alcentra European Direct Lending Fund II (fka: Clareant)		Kirchberg	LUX	Alcentra Limited		09/17/2015	2	18,301,821	19,780,288	19,780,288	626,873	-	-	-	-	1,408,477	6,698,179	2.230
	Alcentra European DLF Investor Feeder LP (fka: Clareant)		St. Heilier, Jersey (Channel Islands)	JEY	Alcentra Limited		11/13/2014	2	3,569,731	3,524,266	3,524,266	(369,697)	-	-	-	-	45,477	11,279,019	1.600
	Ares Private Credit Solutions, L.P.		Wilmington	DE	Ares Management		06/23/2017	2	11,267,177	11,391,105	11,391,105	18,342	-	-	-	-	610,927	9,680,379	0.800
	GSO Capital Opportunities Fund III LP		Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	7,443,296	7,648,720	7,648,720	56,474	-	-	-	-	658,963	7,903,030	0.230
	Guggenheim Private Debt Fund 2.0-I, LLC		Wilmington	DE	Guggenheim Capital, LLC		06/03/2016	2	32,219,207	33,628,511	33,628,511	(651,958)	-	-	-	-	2,523,653	860,293	4.670
	ICG SDP Fund 3B		Grand Duchy	LUX	Intermediate Capital Managers Limited		03/22/2018	2	9,208,297	9,274,143	9,274,143	65,846	-	-	-	-	513,305	5,740,159	0.600
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	16,928,463	16,975,853	16,975,853	(64,529)	-	-	-	-	1,357,152	1,540,859	2.500
	Newstone Capital Partners IV, L.P.		Dallas	TX	Newstone Capital Partners		06/02/2019	2	339,367	471,841	471,841	132,474	-	-	-	-	-	19,660,333	2.000
	Oaktree Opportunities Fund Xb, L.P.		Grand Cayman	CYM	Oaktree Capital Management		06/18/2018	3	2,500,000	2,328,531	2,328,531	(162,030)	-	-	-	-	-	7,500,000	0.130
	Owl Rock First Lien Insurance Fund, LP		New York	NY	Owl Rock Capital Advisors LLC		03/28/2019	3	10,288,404	9,964,128	9,964,128	(324,275)	-	-	-	-	-	-	1.000
	TCW Direct Lending LLC		Dover	DE	TCW Asset Management		03/20/2015	2	17,096,486	19,029,593	19,029,593	927,648	-	-	-	-	1,050,425	11,398,234	2.230
	TCW Direct Lending VII, LLC		Los Angeles	CA	TCW Asset Management		05/14/2018	2	5,844,349	5,844,349	5,844,349	-	-	-	-	-	327,032	3,993,014	0.400
	Vista Credit Opportunities Fund II - B, L.P.		San Francisco	CA	Vista Credit Opportunities Managment		06/01/2016	2	4,185,929	4,185,929	4,185,929	(355)	-	-	-	-	264,450	1,617,139	1.000
	Vista Credit Opportunities Fund II, L.P.		Wilmington	DE	Vista Credit Opportunities Managment		05/10/2017	2	1,814,884	1,814,884	1,814,884	-	-	-	-	-	137,320	1,046,928	0.420
1799999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Not Assigned - Unaffiliated									141,007,411	145,862,141	145,862,141	254,813	0	0	0	0	8,897,181	88,917,566	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE IX, LP		Grand Cayman	CYM	Advent International Corp		10/21/2019	3	431,250	431,250	431,250	-	-	-	-	-	-	3,318,750	0.020
	Ampersand Partners IX		Boston	MA	Ampersand Managment LLC		10/30/2018	3	2,150,000	2,132,105	2,132,105	(17,895)	-	-	-	-	-	2,850,000	1.110
	Blackstone Infrastructure Partners, L.P.		New York	NY	Blackstone Group		03/14/2019	3	2,885,727	2,832,852	2,832,852	(52,875)	-	-	-	-	-	13,066,154	0.210
	Brookfield Infrastructure Fund IV-B, LP		Toronto	CAN	Brookfield Asset Management Inc		11/05/2019	3	3,887,018	3,887,018	3,887,018	-	-	-	-	-	-	9,130,805	0.070
	Catalyst Fund V, L.P.		Toronto	CAN	Catalyst Group, LLC		08/12/2015	3	4,543,352	4,207,358	4,207,358	(574,528)	-	-	-	-	-	5,190,003	0.670
	Clearlake Capital Partners V		Santa Monica	CA	Clearlake Capital		12/05/2017	3	2,666,292	3,628,021	3,628,021	686,210	-	-	-	-	272,012	1,337,425	0.110
	Dyal Capital Partners III		New York	NY	NB Dyal Associates III, LP		09/30/2016	3	10,564,964	12,033,182	12,033,182	(225,916)	-	-	-	-	1,217,375	12,081,619	0.380
	Dyal Capital Partners III Co-Invest Moonrise LP		New York	NY	NB Dyal Associates III, LP		07/25/2017	3	3,454,105	4,446,394	4,446,394	186,020	-	-	-	-	-	-	13.280
	Dyal Capital Partners IV		New York	NY	NB Dyal Associates III, LP		06/11/2018	3	768,884	713,656	713,656	(13,625)	-	-	-	-	54,471	10,768,815	0.210
	Fundamental Partners III, L.P.		Wilmington	DE	Fundamental Advisors		05/18/2017	3	11,776,943	12,018,285	12,018,285	105,601	-	-	-	-	1,507,997	5,135,947	1.810
	Global Infrastructure Partners IV-A/B, LP		New York	NY	Global Infrastructure Partners		10/23/2019	3	273,273	273,273	273,273	-	-	-	-	-	-	16,008,581	0.080
	GTCR XII, L.P.		New York	NY	GTCR Investment XII, LLC		05/04/2018	3	1,460,490	1,481,135	1,481,135	234,561	-	-	-	-	-	3,449,498	0.100
	ICG Europe VII		St Helier	JEY	Intermediate Capital Managers Limited		08/24/2018	2	2,942,518	3,072,823	3,072,823	151,282	-	-	-	-	(16,629)	157	6,026,108	0.180
	Landmark Equity Partners XVI, LP		Wilmington	DE	Landmark Partners		12/06/2018	3	2,030,896	2,290,721	2,290,721	259,825	-	-	-	-	-	1,013	5,970,117	0.170
	Peppertree Capital Fund VI, LP		Wilmington	DE	Peppertree Capital Management		05/05/2016	3	5,564,760	6,884,619	6,884,619	917,141	-	-	-	-	-	390,000	2.670
	Peppertree Capital Fund VII, LP		Wilmington	DE	Peppertree Capital Management		11/28/2018	3	8,350,000	8,621,702	8,621,702	271,702	-	-	-	-	-	1,650,000	2.000
	Riverglade Capital L.P.		Chicago	IL	Riverglade Capital GP, LLC		07/31/2019	3	1,360,693	1,365,922	1,365,922	5,229	-	-	-	-	18,695	3,702,779	1.540
	Riverside Strategic Capital Fund I, L.P.		New York	NY	Riverside Company		05/23/2017	2	5,372,122	4,633,693	4,633,693	246,984	-	-	-	-	-	3,979,924	2.520
	Siris Partners IV, L.P.		New York	NY	Siris Capital Group, LLC		03/15/2019	3	2,314,926	2,344,065	2,344,065	29,139	-	-	-	-	-	2,685,074	0.140
	TPG Healthcare Partners, L.P.		Fort Worth	TX	TPG Partners		10/01/2019	3	77,211	77,211	77,211	-	-	-	-	-	-	2,922,789	0.120
	TPG Partners VIII, L.P.		Fort Worth	TX	TPG Partners		10/01/2019	3	24,187	24,187	24,187	-	-	-	-	-	-	2,375,813	0.020
	Whitehorse Liquidity Partners III LP		Wilmington	DE	Whitehorse Liquidity Partners Inc		10/30/2019	3	4,640,434	4,640,434	4,640,434	-	-	-	-	-	-	5,382,690	0.500

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	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
	Yukon Capital Partners III, LP		Minneapolis	MN	Yukon Partners		07/18/2017	2	10,852,054	10,852,054	10,852,054	-	-	-	-	-	1,024,459	8,801,600	4.180
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									88,392,099	92,891,960	92,891,960	2,208,855	0	0	0	(16,629)	4,096,179	126,224,491	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC		Columbus	OH	Nationwide Life Insurance Company		08/11/2015		50,000,000	65,409,121	65,409,121	195,832,055	-	-	-	-	234,000,000	-	100.000
2099999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated									50,000,000	65,409,121	65,409,121	195,832,055	0	0	0	0	234,000,000	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc		Baltimore	MD	AEW Core Property Trust		02/21/2019		15,439,807	15,693,847	15,693,847	254,040	-	-	-	-	439,807	-	0.170
	Almanac Realty Securities VIII, L.P		Dover	DE	Almanac Realty Partners		12/21/2018		1,896,088	1,675,329	1,675,329	(220,759)	-	-	-	-	-	18,069,459	1.000
	Bell Institutional Fund VI, LLC		Dover	DE	Bell Fund VI Manager, LLC		06/15/2017		11,265,962	11,402,050	11,402,050	239,370	-	-	-	-	209,130	1,572,050	2.170
	Boston Capital Intermediate Term Income Fund LLC		Boston	MA	Boston Capital Holdings Limited Partnership		11/01/2011		143,047	74,698	74,698	-	-	-	-	-	-	-	33.330
	CCP NI Master Tenant 2 LLC		Santa Monica	CA	CCP NI Managing Member 2 LLC		12/10/2015		5,484,390	504,222	504,222	-	(16,332)	-	-	-	-	-	50.000
	CCP NI Master Tenant LLC		Santa Monica	CA	CCP NI Owner LLC		07/31/2015		9,614,238	953,399	953,399	-	(294,095)	-	-	-	-	-	50.000
	CIM Fund VIII, L.P		Los Angeles	CA	CIM Fund VIII, GP, LLC		12/31/2014		12,404,509	14,043,778	14,043,778	586,613	-	-	-	-	44,849	185,945	0.700
	Crow Holdings Multi-Family Build-To-Hold Fund, LP		Dover	DE	Crow Holdings Capital Partners, LLC		06/25/2019		5,000,000	4,951,948	4,951,948	(48,052)	-	-	-	-	-	5,000,000	5.360
	Crow Holdings Realty Partners VII, LP		Wilmington	DE	Crow Holdings Capital Partners, LLC		05/01/2015		5,839,961	6,220,526	6,220,526	238,823	-	-	-	-	536,778	1,020,860	0.670
	Crow Holdings Realty Partners VIII, LP		Dover	DE	Crow Holdings Capital Partners, LLC		09/24/2018		7,197,689	7,374,327	7,374,327	335,429	-	-	-	-	275,078	2,941,091	0.750
	Crow Holdings Retail Fund, L.P		Dover	DE	Crow Holdings Capital Partners, LLC		04/01/2015		8,823,040	10,194,561	10,194,561	471,940	-	-	-	-	320,763	1,276,952	3.390
	Dermody Properties Industrial Fund II, LP		Dover	DE	Dermody GP II, LLC		12/27/2018		6,049,309	5,537,306	5,537,306	(512,003)	-	-	-	-	-	8,950,691	2.420
	DivcoWest Fund V, L.P		Dover	DE	DivcoWest Fund V GP, L.P		06/23/2017		10,015,629	10,278,329	10,278,329	430,924	-	-	-	-	-	5,036,635	0.950
	EC Bottleworks LLC		Wilmington	DE	Enhanced Capital State HTC Fund LLC		12/18/2019		438,548	292,365	292,365	-	(146,183)	-	-	-	-	-	9.000
	Exeter Industrial Value Fund IV, L.P		Dover	DE	Exeter Property Group IV, L.P		10/24/2016		17,000,000	18,660,465	18,660,465	1,211,046	-	-	-	-	-	3,000,000	2.000
	GEM Realty Fund VI, LP		Wilmington	DE	GEM Capital, LP		04/15/2016		2,238,911	2,099,505	2,099,505	(117,915)	-	-	-	-	-	9,574,065	1.200
	Harrison Street Real Estate Partners VI, L.P		Dover	DE	Harrison Street		08/09/2017		9,645,950	10,337,646	10,337,646	783,571	-	-	-	-	-	1,778,075	1.260
	Harrison Street Real Estate Partners VII, L.P		Dover	DE	Harrison Street		03/12/2019		2,033,840	1,846,298	1,846,298	(187,542)	-	-	-	-	-	7,956,272	0.770
	Helios Devco LLC		Washington	DC	Sol Systems LLC		05/23/2018		18,474	2,518	2,518	(13,803)	-	-	-	-	-	-	27.000
	Helios Infraco LLC		Washington	DC	Sol Systems LLC		12/22/2017		7,447,974	5,238,848	5,238,848	(1,641,142)	-	-	-	-	-	19,210,871	13.500
	HSREP VII Co-Investment, L.P		New York	NY	Harrison Street		05/02/2019		669,127	639,910	639,910	(29,217)	-	-	-	-	-	1,838,848	1.410
	Madison Realty Capital Debt Fund IV, LP		Dover	DE	Madison Realty Capital		04/22/2019		6,664,425	6,993,656	6,993,656	329,231	-	-	-	-	206,720	3,759,363	0.890
	Nationwide Sol 1 LLC		Washington	DC	Sol Systems LLC		07/21/2016		39,916,034	6,279,785	6,279,785	-	(152,678)	-	-	-	-	-	49.990
	Nationwide Sol 2 LLC		Washington	DC	Sol Systems LLC		07/19/2017		8,054,347	1,194,998	1,194,998	-	-	-	-	-	-	-	39.810
	PCCP Credit IX, LP		Dover	DE	PCCP Credit IX GP, LLC		03/28/2017		11,145,647	11,208,976	11,208,976	63,329	-	-	-	-	703,810	25,752,000	3.750
	PCCP Equity VII, LP		Dover	DE	PCCP, LP		05/10/2016		4,891,952	5,944,653	5,944,653	(535,520)	-	-	-	-	1,156,471	2,390,711	1.500
	PCCP Equity VIII, LP		Dover	DE	PCCP, LP		09/18/2018		6,022,497	6,013,463	6,013,463	100,750	-	-	-	-	-	8,900,282	1.670
	Pretium Residential Real Estate Fund II, L.P		New York	NY	Pretium Residential Real Estate Fund II GP, LLC		09/01/2016	3	15,123,947	15,827,496	15,827,496	451,819	-	-	-	-	-	1,667,276	2.330
	Rubenstein Properties Fund III, L.P		Wilmington	DE	Rubenstein Partners		10/23/2015		12,387,765	12,293,773	12,293,773	(288,684)	-	-	-	-	-	2,601,770	2.220
	Stonehenge REV I LLC		Columbus	OH	Stonehenge Capital Company LLC		12/22/2015		17,123,254	2,700,881	2,700,881	-	(182,152)	-	-	-	-	-	49.950
	Stonehenge REV II LLC		Columbus	OH	Stonehenge Capital Company LLC		12/22/2015		12,207,012	1,555,376	1,555,376	-	(279,216)	-	-	-	-	-	49.950
	STRATA FUND 18 LESSEE LLC		Chapel Hill	NC	Strata Fund 18, LLC		07/25/2014		19,115,239	762,269	762,269	-	-	-	-	-	-	-	99.000
	Strata Fund 25 Lessee LLC		Chapel Hill	NC	Strata Fund 25 LLC		06/30/2015		21,693,434	2,579,622	2,579,622	-	(990,776)	-	-	-	-	-	50.000
	SunE DGS Master Tenant LLC		Wilmington	DE	SunE DG Holdings, LLC		12/30/2013		18,631,241	781,118	781,118	-	-	-	-	-	-	-	99.500
	US Government Building Open-End Feeder 1, LP		San Antonio	TX	USAA Equity Advisors		03/01/2019		9,133,530	9,159,154	9,159,154	25,625	-	-	-	-	133,530	-	1.440

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
	US Office Development Program, L.P.		Wilmington	DE	ODP GP, LLC		12/02/2014		8,142,708	9,810,194	9,810,194	(485,381)	-	-	-	-	2,892,926	8,666,917	4.350
	US Regional Logistics Program II, L.P.		Dover	DE	US RLP GP, LLC		01/12/2018		5,400,000	5,776,498	5,776,498	218,525	-	-	-	-		14,600,000	20.000
	US Regional Logistics Program, L.P.		Dover	DE	US RLP GP, LLC		10/18/2016		13,563,693	18,565,699	18,565,699	2,136,889	-	-	-	-	468,243	7,876,735	13.330
	Walton Street Real Estate Fund VIII. LP		Wilmington	DE	Walton Street Capital, LLC		05/18/2016		7,683,859	9,543,076	9,543,076	858,291	-	-	-	-	-	7,331,551	1.000
	Waterton Residential Property Venture XIII, L.P.		Dover	DE	Waterton Venture XIII GP, LLC		11/03/2017		8,414,998	8,657,161	8,657,161	457,430	-	-	-	-	54,167	6,525,598	2.000
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									383,982,075	263,669,723	263,669,723	5,113,627	(2,061,432)	0	0	0	7,442,272	177,484,017	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NW REI (NLIC), LLC		Columbus	OH	Nationwide Life Insurance Company		05/02/2016		54,912,619	68,736,457	68,736,457	14,326,983	-	-	-	-	1,288,009	-	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									54,912,619	68,736,457	68,736,457	14,326,983	0	0	0	0	1,288,009	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.		Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC		11/25/2014	3	8,362,415	12,569,386	12,569,386	1,801,519	-	-	-	-	-	11,671,310	8.000
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									8,362,415	12,569,386	12,569,386	1,801,519	0	0	0	0	0	11,671,310	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Alliant Tax Credit Fund 82 Ltd.		Palm Beach	FL	Alliant GP 82 LLC		03/31/2015		40,696,503	25,317,242	25,317,242	-	(3,508,378)	-	-	-	-	918,508	50.000
	Alliant Tax Credit Fund 84 Ltd.		Palm Beach	FL	Alliant GP 84 LLC		12/21/2015		11,429,910	7,419,355	7,419,355	-	(1,116,649)	-	-	-	-	1,027,019	15.600
	American Tax Credit Fund 2018-C LLC		Columbus	OH	Nationwide Life Insurance Company		10/31/2018		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2020-A LLC		Columbus	OH	Nationwide Life Insurance Company		12/27/2019		993,875	993,875	993,875	-	-	-	-	-	-	43,876,319	0.010
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC		Cleveland	OH	RBC Tax Credit LLC		06/04/2012		21,613,773	2,864,982	2,864,982	-	(701,672)	-	-	-	-	269,316	99.990
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC		Wilmington	DE	TCB Mecklenberg Mill, Inc. #8		12/20/2013		6,614,933	390,941	390,941	-	(853,608)	-	-	-	-	2,553,569	99.490
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2014		64,426,048	36,640,927	36,640,927	-	(4,096,715)	-	-	-	-	1,369,856	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC		Cleveland	OH	RESP MM LLC		11/24/2015		20,431,459	14,900,804	14,900,804	-	(1,762,292)	-	-	-	-	393,788	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC		Cleveland	OH	RBC Tax Credit IV LLC		02/12/2016		26,150,490	17,394,736	17,394,736	-	(2,473,223)	-	-	-	-	658,307	50.000
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP		Cleveland	OH	RBC Tax Credit IV LLC		10/27/2017		8,120,058	7,567,938	7,567,938	-	(1,613,604)	-	-	-	-	10,274,147	12.990
	Nationwide Affordable Housing Fund 60 Red Stone Equity Fund 71 LP		Cleveland	OH	RSEP MM, LLC		04/15/2019		2,384,829	2,377,025	2,377,025	-	(7,804)	-	-	-	-	15,971,940	99.990
	OEF Nationwide Fund IV LLC		Columbus	OH	Ohio Equity Fund Inc.		09/22/2016		4,943,164	3,500,441	3,500,441	-	(702,006)	-	-	-	-	927,980	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV		Columbus	OH	Ohio Equity Fund GP XXV LLC		04/06/2015		15,068,252	6,572,737	6,572,737	-	(1,235,144)	-	-	-	-	3,598,854	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI		Columbus	OH	Ohio Equity Fund GP XXVI LLC		07/22/2016		12,105,524	8,003,874	8,003,874	-	(2,010,950)	-	-	-	-	2,897,291	4.820
	Raymond James Housing Opportunities Fund 35, LLC.		St Petersburg	FL	Raymond James Tax Credit Funds, Inc.		12/08/2014		11,292,287	2,623,703	2,623,703	-	(1,021,436)	-	-	-	-	216,220	49.990
	WNC Institutional Tax Credit Fund 33 LLC		Irvine	CA	WNC Advisors, LLC		09/23/2010		39,777,534	14,121,735	14,121,735	-	(2,004,650)	-	-	-	-	69,028	99.990
	WNC Institutional Tax Credit Fund NW 2015 LP		Irvine	CA	WNC Advisors LLC		05/15/2015		18,283,087	11,972,824	11,972,824	-	(1,878,401)	-	-	-	-	328,003	49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									304,332,726	162,664,139	162,664,139	0	(24,986,532)	0	0	0	0	85,350,145	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			

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
	American Tax Credit Fund 2017-B LLC		Columbus	OH	Nationwide Life Insurance Company		11/03/2017		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	American Tax Credit Fund 2018-B LLC		Columbus	OH	Nationwide Life Insurance Company		07/13/2018		1,000	1,000	1,000	-	-	-	-	-	-	-	0.010
	Nationwide Tax Credit Partners 2014 - C LLC		Columbus	OH	Nationwide Life Insurance Company		08/22/2014		18,047,108	9,304,559	9,304,559	-	(1,616,193)	-	-	-	520,160		50.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									18,049,108	9,306,559	9,306,559	0	(1,616,193)	0	0	0	0	520,160	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 58 RBC Tax Credit Fund 102 LP State		Cleveland	OH	RBC Tax Credit IV LLC		10/31/2018		1,415,071	733,582	733,582	-	(314,820)	-	-	-	-	214,927	1.000
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2019		97,808	97,808	97,808	-	-	-	-	-	-	2,599,566	11.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,512,879	831,390	831,390	0	(314,820)	0	0	0	0	2,814,493	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
	American Tax Credit Fund 2018-A LLC		Columbus	OH	Nationwide Life Insurance Company		03/14/2018		1,241,254	1,241,254	1,241,254	-	-	-	-	-	-	3,051,238	0.010
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated									1,241,254	1,241,254	1,241,254	0	0	0	0	0	0	3,051,238	XXX
4899999. Subtotal - Unaffiliated									927,589,605	678,488,739	678,488,739	9,378,814	(27,362,784)	0	0	(16,629)	20,435,632	492,462,022	XXX
4999999. Subtotal - Affiliated									124,202,981	144,693,391	144,693,391	210,159,038	(1,616,193)	0	0	0	235,288,009	3,571,398	XXX
5099999. Totals									1,051,792,586	823,182,130	823,182,130	219,537,852	(28,978,977)	0	0	(16,629)	255,723,641	496,033,420	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Alcentra Limited	09/17/2015.	2		611,731		2.230
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Ares Management	06/23/2017.	2		5,833,855		0.800
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP	06/03/2016.	2		2,488,854		0.230
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE	Guggenheim Capital, LLC	06/03/2016.	2		8,923,240		4.670
	ICG SDP Fund 3B	Grand Duchy	LUX	Intermediate Capital Managers Limited	03/22/2018.	2		7,055,112		0.600
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2		2,764,940		2.500
	Newstone Capital Partners IV, L.P.	Dallas	TX	Newstone Capital Partners	06/02/2019.	2	679,034			2.000
	Oaktree Opportunities Fund Xb, L.P.	Grand Cayman	CYM	Oaktree Capital Management	06/18/2018.	3		1,250,000		0.130
	Owl Rock First Lien Insurance Fund, LP	New York	NY	Owl Rock Capital Advisors LLC	03/28/2019.	3	10,288,404			1.000
	TCW Direct Lending VII, LLC	Los Angeles	CA	TCW Asset Management	05/14/2018.	2		3,383,361		0.400
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA	Vista Credit Opportunities Managment	06/01/2016.	2		1,640,356		1.000
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE	Vista Credit Opportunities Managment	05/10/2017.	2		1,308,200		0.420
1799999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							10,967,438	35,259,649	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	Advent International GPE IX, LP	Grand Cayman	CYM	Advent International Corp	10/21/2019.	3	431,250			0.020
	Ampersand Partners IX	Boston	MA	Ampersand Managment LLC	10/30/2018.	3		1,725,000		1.110
	Blackstone Infrastructure Partners, L.P.	New York	NY	Blackstone Group	03/14/2019.	3	2,933,846			0.210
	Brookfield Infrastructure Fund IV-B, LP	Toronto	CAN	Brookfield Asset Management Inc	11/05/2019.	3	3,887,018			0.070
	Catalyst Fund V, L.P.	Toronto	CAN	Catalyst Group, LLC	08/12/2015.	3		1,750,000		0.670
	Clearlake Capital Partners V	Santa Monica	CA	Clearlake Capital	12/05/2017.	3		1,333,931		0.110
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP	09/30/2016.	3		1,776,548		0.380
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY	NB Dyal Associates III, LP	07/25/2017.	3		3,758		13.280
	Dyal Capital Partners IV	New York	NY	NB Dyal Associates III, LP	06/11/2018.	3		575,000		0.210
	Fundamental Partners III, L.P.	Wilmington	DE	Fundamental Advisors	05/18/2017.	3		2,281,285		1.810
	Global Infrastructure Partners IV-A/B, LP	New York	NY	Global Infrastructure Partners	10/23/2019.	3	273,273			0.080
	GTCR XII, L.P.	New York	NY	GTCR Investment XII, LLC	05/04/2018.	3		792,502		0.100
	ICG Europe VII	St Helier	JEY	Intermediate Capital Managers Limited	08/24/2018.	2		2,357,616		0.180
	Landmark Equity Partners XVI, LP	Wilmington	DE	Landmark Partners	12/06/2018.	3		2,186,601		0.170
	Peppertree Capital Fund VI, LP	Wilmington	DE	Peppertree Capital Management	05/05/2016.	3		495,000		2.670
	Peppertree Capital Fund VII, LP	Wilmington	DE	Peppertree Capital Management	11/28/2018.	3		5,850,000		2.000
	Riverglade Capital L.P.	Chicago	IL	Riverglade Capital GP, LLC	07/31/2019.	3	1,360,693			1.540
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Company	05/23/2017.	2		1,672,842		2.520
	Siris Partners IV, L.P.	New York	NY	Siris Capital Group, LLC	03/15/2019.	3	2,314,926			0.140
	TPG Healthcare Partners, L.P.	Fort Worth	TX	TPG Partners	10/01/2019.	3	77,211			0.120
	TPG Partners VIII, L.P.	Fort Worth	TX	TPG Partners	10/01/2019.	3	24,187			0.020
	Whitehorse Liquidity Partners III LP	Wilmington	DE	Whitehorse Liquidity Partners Inc	10/30/2019.	3	5,040,031			0.500
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners	07/18/2017.	2		6,788,033		4.180
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							16,342,435	29,588,116	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	AEW Core Property Trust (U.S.), Inc.	Baltimore	MD	AEW Core Property Trust	02/21/2019.		15,439,807			0.170
	Almanac Realty Securities VIII, L.P.	Dover	DE	Almanac Realty Partners	12/21/2018.			1,990,469		1.000
	Bell Institutional Fund VI, LLC	Dover	DE	Bell Fund VI Manager, LLC	06/15/2017.			4,380,801		2.170
	Bell Institutional Fund VII, L.P.	Dover	DE	Bell Partners	10/30/2019.		(1,444)			1.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Boston Capital Holdings Limited Partnership	11/01/2011.			1,582		33.330
	Caritas Center LLC	Richmond	VA	CARITAS Structure Inc	04/09/2019.		698,279			15.200
	CIM Fund VIII, L.P.	Los Angeles	CA	CIM Fund VIII, GP, LLC	12/31/2014.			2,036,551		0.510
	Crow Holdings Multi-Family Build-To-Hold Fund, LP	Dover	DE	Crow Holdings Capital Partners, LLC	06/25/2019.		5,000,000			5.360
	Crow Holdings Realty Partners VII, LP	Wilmington	DE	Crow Holdings Capital Partners, LLC	05/01/2015.			90,161		0.670
	Crow Holdings Realty Partners VIII, LP	Dover	DE	Crow Holdings Capital Partners, LLC	09/24/2018.			4,190,482		0.750
	Crow Holdings Retail Fund, L.P.	Dover	DE	Crow Holdings Capital Partners, LLC	04/01/2015.			127,003		3.390
	Dermody Properties Industrial Fund II, LP	Dover	DE	Dermody GP II, LLC	12/27/2018.			5,080,470		2.420
	DivcoWest Fund V, L.P.	Dover	DE	DivcoWest Fund V GP, L.P.	06/23/2017.			2,547,029		0.950
	DREA 6 Exchange LLC	Cincinnati	OH	6X Development LLC	11/15/2019.		1,601,750			1.000
	EC Bottleworks LLC	Wilmington	DE	Enhanced Capital State HTC Fund LLC	12/18/2019.		438,548			9.000
	Exeter Industrial Value Fund IV, L.P.	Dover	DE	Exeter Property Group IV, L.P.	10/24/2016.			6,000,000		2.000
	GEM Realty Fund VI, LP	Wilmington	DE	GEM Capital, LP	04/15/2016.			1,533,000		1.200
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA	Georgia Equity Investors, LLC	12/29/2017.			343,844		
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE	Harrison Street	08/09/2017.			1,740,000		1.260
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Harrison Street	03/12/2019.		2,033,840			0.770
	Helios Devco LLC	Washington	DC	Sol Systems LLC	05/23/2018.			74,311		27.000
	Helios Infraco LLC	Washington	DC	Sol Systems LLC	12/22/2017.			3,455,048		13.500
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street	05/02/2019.		669,127			1.410
	Madison Realty Capital Debt Fund IV, LP	Dover	DE	Madison Realty Capital	04/22/2019.		6,782,186			0.890
	Mill No 1 LLC	Baltimore	MD	Mount Vernon Mill/Terra Nova LLC	04/18/2013.			424		99.990
	Nationwide Sol 1 LLC	Washington	DC	Sol Systems LLC	07/21/2016.			354,061		49.990
	PCCP Credit IX, LP	Dover	DE	PCCP Credit IX GP, LLC	03/28/2017.			3,300,000		3.750
	PCCP Equity VII, LP	Dover	DE	PCCP, LP	05/10/2016.			103,678		1.500
	PCCP Equity VIII, LP	Dover	DE	PCCP, LP	09/18/2018.			4,150,772		1.670
	Rubenstein Properties Fund III, L.P.	Wilmington	DE	Rubenstein Partners	10/23/2015.			3,849,558		2.220
	Shovel Works Master Lessee LLC	North Easton	MA	Shovel Works Master Lessee	09/12/2013.			521		99.970
	Stonehenge REV II LLC	Columbus	OH	Stonehenge Capital Company LLC	12/22/2015.			74,925		49.950
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Stuyvesant Hall Holdings Inc	04/03/2012.			1,440		99.000
	US Government Building Open-End Feeder 1, LP	San Antonio	TX	USAA Equity Advisors	03/01/2019.		9,281,996			1.440
	US Office Development Program, L.P.	Wilmington	DE	ODP GP, LLC	12/02/2014.			3,125,046		5.130
	US Regional Logistics Program II, L.P.	Dover	DE	US RLP GP, LLC	01/12/2018.			2,200,000		20.000
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC	10/18/2016.			2,961,576		13.330
	VA State TC Fund I LLC	St Louis	MO	Enhanced EC Fund LLC	11/09/2018.			(20,466)		0.500
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE	Walton Street Capital, LLC	05/18/2016.			2,466,648		1.000
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Waterton Venture XIII GP, LLC	11/03/2017.			4,259,144		2.000
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							41,944,089	60,418,078	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	NLIC REO Holdings, LLC	Columbus	OH	Nationwide Life Insurance Company	04/12/2018.			75,000		100.000
	NW REI (NLIC), LLC	Columbus	OH	Nationwide Life Insurance Company	05/02/2016.			28,501,843		100.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	28,576,843	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated										
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE	Pretium Mortgage Credit Partners I GP, LLC	11/25/2014.	3		322,428		8.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							0	322,428	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 82 Ltd	Palm Beach	FL	Alliant GP 82 LLC	03/31/2015.			1,104,308		50.000
	Alliant Tax Credit Fund 84 Ltd	Palm Beach	FL	Alliant GP 84 LLC	12/21/2015.			397,302		15.600
	American Tax Credit Fund 2018-C LLC	Columbus	OH	Nationwide Life Insurance Company	10/31/2018.			1,000		0.010
	American Tax Credit Fund 2020-A LLC	Columbus	OH	Nationwide Life Insurance Company	12/27/2019.		993,875			99.990
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC	Cleveland	OH	RBC Tax Credit LLC	06/04/2012.			67,272		99.990
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2014.			3,250,862		49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC	11/24/2015.			835,655		49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC	Cleveland	OH	RBC Tax Credit IV LLC	02/12/2016.			18,883,081		49.990
	Nationwide Affordable Housing Fund 57 RBC Tax Credit Fund 98 LP	Cleveland	OH	RBC Tax Credit IV LLC	10/27/2017.			1,465,227		12.990
	Nationwide Affordable Housing Fund 60 Red Stone Equity Fund 71 LP	Cleveland	OH	RSEP MM, LLC	04/15/2019.		2,384,829			99.990
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP	Columbus	OH	Nationwide Life Insurance Co	11/24/2003.			558		99.990
	Nationwide Affordable Housing Fund XXIII: Apollo Tax Credit Fund XLV LLC	Columbus	OH	Apollo Housing Capital	02/03/2005.			167,618		0.010
	OEF Nationwide Fund IV LLC	Columbus	OH	Ohio Equity Fund Inc	09/22/2016.			1,511,703		50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund GP XXV LLC	04/06/2015.			1,224,743		50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund GP XXVI LLC	07/22/2016.			1,856,776		4.820
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Raymond James Tax Credit Funds, Inc	12/08/2014.			133,999		49.990
	WNC Institutional Tax Credit Fund 33 LLC	Irvine	CA	WNC Advisors, LLC	09/23/2010.			69,028		99.990
	WNC Institutional Tax Credit Fund NW 2015 LP	Irvine	CA	WNC Advisors LLC	05/15/2015.			84,546		49.990
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							3,378,704	31,053,678	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	Nationwide Tax Credit Partners 2014 - C LLC	Columbus	OH	Nationwide Life Insurance Company	08/22/2014.			123,798		100.000
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	123,798	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	MPC IN DINO MCF LLC	Atlanta	GA	STCE State HTC Manager LLC	04/23/2018.			94		11.000
	Nationwide Affordable Housing Fund 58 RBC Tax Credit Fund 102 LP State	Cleveland	OH	RBC Tax Credit IV LLC	10/31/2018.			12,616		1.000
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC	Cleveland	OH	RBC Tax Credit IV LLC	10/30/2019.		150,828			11.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							150,828	12,710	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
	American Tax Credit Fund 2018-A LLC	Columbus	OH	Nationwide Life Insurance Company	03/14/2018.			112,052		0.010
4299999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated							0	112,052	0	XXX
4899999. Subtotal - Unaffiliated							72,783,494	156,654,659	0	XXX
4999999. Subtotal - Affiliated							0	28,812,693	0	XXX
5099999. Totals							72,783,494	185,467,352	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income - NAIC Desig Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Distribution	09/17/2015.	12/31/2019.	2,738,095					0		2,738,095	2,738,095			0	
	Alcentra European DLF Investor Feeder LP (fka: Clareant)	St. Heilier, Jersey (Channel Islands)	JEY	Distribution	11/13/2014.	11/26/2019.	1,855,652					0		1,855,652	1,855,652			0	
	GSO Capital Opportunities Fund III LP	Wilmington	DE.	Distribution	06/03/2016.	12/18/2019.	1,386,558					0		1,386,558	1,386,558			0	
	Guggenheim Private Debt Fund 2.0-I, LLC	Wilmington	DE.	Distribution	06/03/2016.	11/19/2019.	4,073,497					0		4,073,497	4,073,497			0	
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018.	10/31/2019.	776,489					0		776,489	776,489			0	
	Newstone Capital Partners III, LP	Wilmington	DE.	Distribution	09/20/2016.	10/16/2019.	36,061					0		36,061	36,061			0	
	Newstone Capital Partners IV, L.P.	Dallas	TX.	Distribution	06/02/2019.	12/23/2019.	339,667					0		339,667	339,667			0	
	TCW Direct Lending LLC	Dover	DE.	Distribution	03/20/2015.	12/23/2019.	1,832,658					0		1,832,658	1,832,658			0	
	TCW Direct Lending VII, LLC	Los Angeles	CA.	Distribution	05/14/2018.	12/24/2019.	1,216,409					0		1,216,409	1,216,409			0	
	Vista Credit Opportunities Fund II - B, L.P.	San Francisco	CA.	Distribution	06/01/2016.	11/25/2019.	1,240,566					0		1,240,566	1,240,566			0	
	Vista Credit Opportunities Fund II, L.P.	Wilmington	DE.	Distribution	05/10/2017.	11/25/2019.	977,476					0		977,476	977,476			0	
1799999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have Characteristics of Fixed Income -NAIC Desig Not Assigned - Unaffiliated							16,473,128	0	0	0	0	0	0	16,473,128	16,473,128	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Blackstone Infrastructure Partners, L.P.	New York	NY.	Distribution	03/14/2019.	09/30/2019.	48,119					0		48,119	48,119			0	
	Clearlake Capital Partners V	Santa Monica	CA.	Distribution	12/05/2017.	12/23/2019.	265,072					0		265,072	265,072			0	
	Dyal Capital Partners III Co-Invest Moonrise LP	New York	NY.	Distribution	07/25/2017.	10/15/2019.	64,459					0		64,459	64,459			0	
	Dyal Capital Partners IV	New York	NY.	Distribution	06/11/2018.	12/30/2019.	379,663					0		379,663	379,663			0	
	Fundamental Partners III, L.P.	Wilmington	DE.	Distribution	05/18/2017.	12/24/2019.	485,960					0		485,960	485,960			0	
	GTCR XII, L.P.	New York	NY.	Distribution	05/04/2018.	08/07/2019.	45,928					0		45,928	45,928			0	
	ICG Europe VII	St Helier	JEY	Distribution	08/24/2018.	12/03/2019.	16,301					0		16,301	16,120	(181)		(181)	
	Landmark Equity Partners XVI, LP	Wilmington	DE.	Distribution	12/06/2018.	03/29/2019.	199,214					0		199,214	199,214			0	
	Riverside Strategic Capital Fund I, L.P.	New York	NY.	Distribution	05/23/2017.	11/04/2019.	2,009,229					0		2,009,229	2,009,229			0	
	Whitehorse Liquidity Partners III LP	Wilmington	DE.	Distribution	10/30/2019.	12/24/2019.	399,597					0		399,597	399,597			0	
	Yukon Capital Partners III, LP	Minneapolis	MN.	Distribution	07/18/2017.	12/05/2019.	2,942,000					0		2,942,000	2,942,000			0	
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							6,855,542	0	0	0	0	0	0	6,855,542	6,855,361	(181)	0	(181)	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Eagle Captive Reinsurance, LLC	Columbus	OH.	Distribution	08/11/2015.	03/29/2019.	190,000,000					0		190,000,000	190,000,000			0	
2099999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							190,000,000	0	0	0	0	0	0	190,000,000	190,000,000	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Almanac Realty Securities VIII, L.P.	Dover	DE.	Distribution	12/21/2018.	10/25/2019.	144,695					0		144,695	144,695			0	
	Bell Institutional Fund VI, LLC	Dover	DE.	Distribution	06/15/2017.	10/30/2019.	33,913					0		33,913	33,913			0	
	Bell Institutional Fund VII, L.P.	Dover	DE.	Distribution	10/30/2019.	12/31/2019.						0		(1,444)			1,444	1,444	
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA.	Distribution	11/01/2011.	10/31/2019.	4,696					0		4,696	4,696			0	
	Caritas Center LLC	Richmond	VA.	Fully Amortized	04/09/2019.	12/31/2019.			(698,279)			(698,279)						0	
	CCP NI Master Tenant 2 LLC	Santa Monica	CA.	Distribution	12/10/2015.	02/15/2019.	28,562					0		28,562	28,562			0	
	CCP NI Master Tenant LLC	Santa Monica	CA.	Distribution	07/31/2015.	10/16/2019.	117,063					0		117,063	117,063			0	
	Centerline High Yield CMBS Fund II, LLC	Irving	TX.	Distribution	06/28/2004.	07/09/2019.						0		125			125	125	
	CIM Fund VIII, L.P.	Los Angeles	CA.	Distribution	12/31/2014.	12/16/2019.	1,194,898					0		1,194,898	1,194,898			0	
	Crow Holdings Realty Partners VII, LP	Wilmington	DE.	Distribution	05/01/2015.	12/23/2019.	650,025					0		650,025	650,025			0	
	Crow Holdings Realty Partners VIII, LP	Dover	DE.	Distribution	09/24/2018.	11/22/2019.	46,818					0		46,818	46,818			0	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Cville Master Tenant LLC	Charlottesville	VA.	Fully Amortized	05/21/2013.	10/30/2019.	306,747		142,232			142,232		448,979	448,979			0	
	DREA 6 Exchange LLC	Cincinnati	OH.	Fully Amortized	11/15/2019.	12/31/2019.			(1,601,750)			(1,601,750)						0	
	FC Boilermaker Master Tenant LLC	Washington	DC.	Distribution	04/05/2012.	12/31/2019.						0						0	71,418
	Georgia Housing Tax Credit Fund LLC	Atlanta	GA.	Fully Amortized	12/29/2017.	12/31/2019.			(343,844)			(343,844)						0	
	Harrison Street Real Estate Partners VI, L.P.	Dover	DE.	Distribution	08/09/2017.	12/19/2019.	878,060					0		878,060	878,060			0	
	Heitman Real Estate Debt Partners, L.P.	Wilmington	DE.	Dissolution	10/15/2015.	08/13/2019.	1,042,963	(64,271)				(64,271)		978,692	984,797		6,105	6,105	122,303
	Helios Devco LLC	Washington	DC.	Distribution	05/23/2018.	04/23/2019.	1,189,045					0		1,189,045	1,189,045			0	
	Legg Mason Real Estate Fund II	Los Angeles	CA.	Dissolution	05/31/2005.	12/31/2019.	3,070	(3,070)				(3,070)			16,479		16,479	16,479	
	Madison Realty Capital Debt Fund IV, LP	Dover	DE.	Distribution	04/22/2019.	12/05/2019.	117,761					0		117,761	117,761			0	
	Mill No 1 LLC	Baltimore	MD.	Fully Amortized	04/18/2013.	12/31/2019.			(424)			(424)						0	316,396
	Nationwide Sol 1 LLC	Washington	DC.	Distribution	07/21/2016.	10/30/2019.	611,739					0		611,739	611,739			0	
	Nationwide Sol 2 LLC	Washington	DC.	Distribution	07/19/2017.	10/30/2019.	156,718					0		156,718	156,718			0	
	PCCP Credit IX, LP	Dover	DE.	Distribution	03/28/2017.	12/20/2019.	3,721,980					0		3,721,980	3,721,980			0	
	PCCP Equity VII, LP	Dover	DE.	Distribution	05/10/2016.	08/14/2019.	1,246,178					0		1,246,178	1,246,178			0	
	PCCP Equity VIII, LP	Dover	DE.	Distribution	09/18/2018.	07/23/2019.	493,978					0		493,978	493,978			0	
	Pretium Residential Real Estate Fund II, L.P.	New York	NY.	Distribution	09/01/2016.	10/31/2019.	706,336					0		706,336	706,336			0	
	Shovel Works Master Lessee LLC	North Easton	MA.	Fully Amortized	09/12/2013.	12/31/2019.			(521)			(521)						0	97,512
	Stonehenge REV I LLC	Columbus	OH.	Distribution	12/22/2015.	12/20/2019.	102,469					0		102,469	102,469			0	
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC.	Distribution	07/25/2014.	10/28/2019.	365,205					0		365,205	365,205			0	
	Strata Fund 25 Lessee LLC	Chapel Hill	NC.	Distribution	06/30/2015.	10/28/2019.	421,538					0		421,538	421,538			0	
	Stuyvestant Hall Master Tenant LLC	Delaware	OH.	Fully Amortized	04/03/2012.	12/31/2019.			(1,440)			(1,440)						0	
	SunE DGS Master Tenant LLC	Wilmington	DE.	Distribution	12/30/2013.	06/21/2019.	34,808					0		34,808	34,808			0	
	US Government Building Open-End Feeder 1, LP	San Antonio	TX.	Distribution	03/01/2019.	12/31/2019.	148,466					0		148,466	148,466			0	
	US Office Development Program, L.P.	Wilmington	DE.	Distribution	12/02/2014.	07/23/2019.	4,056,978					0		4,056,978	4,056,978			0	
	US Regional Logistics Program, L.P.	Dover	DE.	Distribution	10/18/2016.	12/20/2019.	1,600,000					0		1,600,000	1,600,000			0	
	VA State TC Fund I LLC	St Louis	MO.	Fully Amortized	11/09/2018.	12/31/2019.			20,466			20,466						0	
	Wallis Annenberg Performing Arts Center	Los Angeles	CA.	Fully Amortized	09/30/2013.	12/31/2019.			300,000			300,000		300,000	300,000			0	
	Walton Street Real Estate Fund VIII. LP	Wilmington	DE.	Distribution	05/18/2016.	12/20/2019.	3,358,784					0		3,358,784	3,358,784			0	
	Waterton Residential Property Venture XIII, L.P.	Dover	DE.	Distribution	11/03/2017.	11/07/2019.	318,341					0		318,341	318,341			0	
	Weinland Park Master Tenant LLC	Columbus	OH.	Fully Amortized	04/28/2014.	12/31/2019.			38,012			38,012		38,012	38,012			0	118,144
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							23,101,834	(67,341)	(2,145,548)	0	0	(2,212,889)	0	23,513,293	23,537,446	0	24,153	24,153	725,773
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	NLIC REO Holdings, LLC	Columbus	OH.	Dissolution	04/12/2018.	10/31/2019.	4,088,965	(743,862)				(743,862)		3,420,103	3,420,103			0	
	NW REI (NLIC), LLC	Columbus	OH.	Distribution	05/02/2016.	12/31/2019.	39,958,585					0		39,958,585	39,958,585			0	
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							44,047,550	(743,862)	0	0	0	(743,862)	0	43,378,688	43,378,688	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	Pretium Mortgage Credit Partners I, L.P.	Wilmington	DE.	Distribution	11/25/2014.	10/15/2019.	3,089,295					0		3,089,295	3,089,295			0	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							3,089,295	0	0	0	0	0	0	3,089,295	3,089,295	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund X Apollo Tax Credit Fund XXXII LP	Columbus	OH.	Fully Amortized	11/24/2003.	12/31/2019.			(558)			(558)						0	
	Nationwide Affordable Housing Fund XXIII: Apollo Tax Credit Fund XLV LLC	Columbus	OH.	Fully Amortized	02/03/2005.	12/31/2019.			(167,618)			(167,618)						0	

E09.1

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
	Raymond James Housing Opportunities Fund 35, LLC	St Petersburg	FL	Distribution	12/08/2014.	07/19/2019.	17,469					0		17,469	17,469			0	
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							17,469	0	(168,176)	0	0	(168,176)	0	17,469	17,469	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	Nationwide Affordable Housing Fund III: Apollo Tax Credit Fund XV LLC	Columbus	OH	Distribution	06/20/2001.	12/31/2019.						0						0	8,056
3899999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	8,056
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	MPC IN DINO MCF LLC	Atlanta	GA	Fully Amortized	04/23/2018.	12/31/2019.			(94)			(94)						0	
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC	Cleveland	OH	Distribution	10/30/2019.	12/23/2019.	53,020					0		53,020	53,020			0	
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							53,020	0	(94)	0	0	(94)	0	53,020	53,020	0	0	0	0
4899999. Subtotal - Unaffiliated							49,590,288	(67,341)	(2,313,818)	0	0	(2,381,159)	0	50,001,747	50,025,719	(181)	24,153	23,972	725,773
4999999. Subtotal - Affiliated							234,047,550	(743,862)	0	0	0	(743,862)	0	233,378,688	233,378,688	0	0	0	8,056
5099999. Totals							283,637,838	(811,203)	(2,313,818)	0	0	(3,125,021)	0	283,380,435	283,404,407	(181)	24,153	23,972	733,829

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																					
455780 AG 1	Indonesia (Republic of) AID Sr Nt			4	1	327,000	105.338	316,015	300,000	303,683		(1,891)			8.900	7.467	JD	2,225	26,700	10/18/2001.	06/01/2021.
742651 DJ 8	Private Export Funding Corp Nt				1FE	4,965,950	104.926	5,246,295	5,000,000	4,993,242		3,244			4.300	4.373	JD	9,556	215,000	11/17/2009.	12/15/2021.
912810 EM 6	U S Treasury Bd	SD			1	587,969	114.449	572,246	500,000	516,668		(5,724)			7.250	5.859	FA	13,692	36,250	03/11/1999.	08/15/2022.
912828 3F 5	U S Treasury Nt	SD			1	950,238	102.844	1,028,438	1,000,000	958,872		4,600			2.250	2.837	MN	2,905	22,500	02/07/2018.	11/15/2027.
912828 M8 0	U S Treasury Nt	SD			1	449,659	101.129	455,080	450,000	449,850		49			2.000	2.012	MN	787	9,000	01/05/2016.	11/30/2022.
912828 P7 9	U S Treasury Nt	SD			1	224,175	99.652	224,218	225,000	224,607		120			1.500	1.557	FA	1,140	3,375	05/04/2016.	02/28/2023.
0199999. U.S. Government - Issuer Obligations						7,504,991	XXX	7,842,292	7,475,000	7,446,922	0	398	0	0	XXX	XXX	XXX	30,305	312,825	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
38377J 3M 3	GNMA Ser 2010-113 Cl PE			4	1	11,706,102	105.122	11,981,817	11,398,000	11,504,748		(32,215)			4.000	3.760	MON	37,993	455,920	10/06/2010.	09/20/2040.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			4	1	1,083,696	110.705	1,157,429	1,045,509	1,046,576		(4,320)			7.250	6.684	MON	6,317	75,799	01/30/2002.	09/15/2025.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1	864,391	112.383	944,251	840,209	841,341		(3,279)			6.750	6.285	MON	4,726	56,714	06/10/2002.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						13,654,189	XXX	14,083,497	13,283,718	13,392,665	0	(39,814)	0	0	XXX	XXX	XXX	49,036	588,433	XXX	XXX
0599999. Total - U.S. Government						21,159,180	XXX	21,925,789	20,758,718	20,839,587	0	(39,416)	0	0	XXX	XXX	XXX	79,341	901,258	XXX	XXX
All Other Governments - Issuer Obligations																					
448814 DM 2	Hydro-Quebec Deb Ser HS (FSA-TAGSS)				1FE	7,933,840	108.008	8,640,640	8,000,000	7,993,317		5,605			9.400	9.483	FA	313,333	752,000	01/30/1991.	02/01/2021.
448814 EJ 8	Hydro-Quebec Gtd Nt Ser IO				1FE	1,299,360	125.845	1,258,453	1,000,000	1,096,453		(18,293)			8.050	5.603	JJ	38,908	80,500	07/24/2003.	07/07/2024.
44881H EU 4	Hydro-Quebec MT Nt Ser B				1FE	727,565	129.649	648,245	500,000	578,436		(12,801)			8.400	4.962	MS	10,850	42,000	05/22/2003.	03/28/2025.
44881H EW 0	Hydro-Quebec MT Nt Ser B				1FE	9,274,590	121.680	10,128,652	8,324,000	8,695,399		(51,142)			6.270	5.390	JJ	258,058	521,915	06/09/2003.	01/03/2026.
748148 PB 3	Quebec Prov CDA Deb Ser NJ				1FE	17,434,300	118.811	17,821,695	15,000,000	15,667,148		(164,334)			7.500	6.084	JJ	518,750	1,125,000	08/04/2003.	07/15/2023.
748148 PD 9	Quebec Prov CDA Deb Ser NN				1FE	9,194,130	119.814	9,302,390	7,764,000	8,186,476		(89,592)			7.125	5.618	FA	218,201	553,185	07/31/2003.	02/09/2024.
74815H CA 8	Quebec Prov CDA MT Nt Ser A				1FE	534,398	127.807	524,008	410,000	458,984		(6,572)			7.485	5.196	MS	10,144	30,689	05/22/2003.	03/02/2026.
000000 00 0	Argentina (Republic of) Unsec Nt		D	4	6FE	28,309	43.251	34,010	78,634	28,309		(291)	42,209		8.750	13.810	MN	1,032	7,571	04/08/2019.	05/07/2024.
000000 00 0	Argentina (Republic of) Sr Nt		D		6FE	129,338	56.251	196,627	349,553	129,338		1,325	110,557		8.280	13.227	JD	80	28,936	04/08/2019.	12/31/2033.
000000 00 0	Republic of Nigeria Sr Nt		D		4FE	421,800	100.230	476,093	475,000	423,095		1,187			7.696	8.923	FA	12,998	36,556	12/04/2018.	02/23/2038.
040114 HK 9	Argentina (Republic of) Sr Nt		D		5FE	636,602	51.750	789,188	1,525,000	636,602		29,928	511,236		5.625	22.514	JJ	36,934	33,469	11/15/2019.	01/26/2022.
085209 A# 1	Bermuda (Government of) Sr Nt		D	1	1	20,000,000	109.716	21,943,233	20,000,000	20,000,000					5.730	5.730	JD	85,950	1,146,000	12/04/2007.	12/04/2022.
900123 CA 6	Turkey (Republic of) Sr Nt		D		4FE	765,000	95.995	863,955	900,000	799,316		26,812			3.250	7.201	MS	7,963	29,250	09/14/2018.	03/23/2023.
900123 CT 5	Turkey (Republic of) Sr Nt		D		4FE	624,750	110.434	662,603	600,000	624,370		(380)			7.625	7.024	AO	8,260	35,583	09/13/2019.	04/26/2029.
0699999. All Other Governments - Issuer Obligations						69,003,982	XXX	73,289,792	64,926,187	65,317,243	0	(278,548)	664,002	0	XXX	XXX	XXX	1,521,461	4,422,654	XXX	XXX
1099999. Total - All Other Governments						69,003,982	XXX	73,289,792	64,926,187	65,317,243	0	(278,548)	664,002	0	XXX	XXX	XXX	1,521,461	4,422,654	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063A 5G 5	California St GO Bld Amer Bd Txbl Var Pu			1	1FE	14,694,500	160.402	16,040,200	10,000,000	14,300,227		(141,785)			7.550	4.255	AO	188,750	755,000	02/07/2017.	04/01/2039.
13063A 7D 0	California St GO Bld Amer Bd			1	1FE	3,564,960	152.702	4,581,060	3,000,000	3,479,353		(12,537)			7.300	5.917	AO	54,750	219,000	07/28/2011.	10/01/2039.
13063B FR 8	California St GO Bld Amer Bd			1	1FE	30,886,250	160.123	40,030,750	25,000,000	30,353,130		(155,193)			7.625	5.750	MS	635,417	1,906,250	02/08/2017.	03/01/2040.
13063B FS 6	California St GO Bld Amer Bd Sch Improve			1	1FE	5,088,150	107.839	5,391,950	5,000,000	5,021,214		(8,851)			6.650	6.437	MS	110,833	332,500	03/25/2010.	03/01/2022.
13063B JC 7	California St GO Bld Amer Bd			1	1FE	5,299,823	165.071	8,666,228	5,250,000	5,293,507		(846)			7.600	7.521	MN	66,500	399,000	11/19/2010.	11/01/2040.
13063B N8 1	California St GO Bld Amer Bd			2	1FE	30,000,000	108.901	32,670,300	30,000,000	30,000,000					4.988	4.988	AO	374,100	1,496,400	03/14/2013.	04/01/2039.
13063D GD 4	California St GO Txbl-Ref			2	1FE	24,159,042	112.485	25,759,065	22,900,000	23,976,870		(108,977)			4.500	3.830	AO	257,625	1,030,500	04/18/2018.	04/01/2033.
13063D GE 2	California St GO Txbl-Ref			2	1FE	5,792,160	110.800	6,094,000	5,500,000	5,750,094		(25,167)			4.600	3.949	AO	63,250	253,000	04/18/2018.	04/01/2038.
373385 CB 7	Georgia St GO Txbl - Ser B			2	1FE	15,223,361	103.662	15,896,568	15,335,000	15,233,877		4,325			3.300	3.351	FA	210,856	506,055	07/20/2017.	02/01/2037.

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
373385 DM 2	Georgia St GO Txbl Tranche 2 Ser B			1	1FE	7,515,300	108.268	8,120,100	7,500,000	7,513,413		(1,322)			3.700	3.675	JJ	138,750	269,021	07/19/2018.	07/01/2032.
373385 DN 0	Georgia St GO Txbl Tranche 2 Ser B			2	1FE	4,549,262	107.854	4,896,572	4,540,000	4,548,122		(799)			3.750	3.725	JJ	85,125	165,048	07/19/2018.	07/01/2033.
373385 DP 5	Georgia St GO Txbl Tranche 2 Ser B			1	1FE	648,895	107.438	703,719	655,000	649,289		289			3.800	3.879	JJ	12,445	24,129	09/11/2018.	07/01/2034.
373385 FG 3	Georgia St GO Txbl			2	1FE	7,231,821	101.921	7,370,744	7,231,821	7,231,821					2.900	2.900	JJ	94,958		06/20/2019.	07/01/2034.
452152 FA 4	Illinois St GO Bld Amer Bd Ser 3			1	2FE	11,707,920	117.367	13,497,205	11,500,000	11,662,536		(6,047)			6.725	6.577	AO	193,344	773,375	04/29/2010.	04/01/2035.
452152 UP 4	Illinois St GO Txbl			1	2FE	35,893,550	108.945	38,130,750	35,000,000	35,777,913		(23,037)			5.650	5.460	JD	164,792	1,977,500	03/12/2014.	12/01/2038.
57582R YN 0	Massachusetts St GO Ref Ser D			4	1FE	20,660,000	95.968	19,826,989	20,660,000	20,660,000					2.663	2.663	MS	166,581		08/27/2019.	09/01/2039.
57582R YP 5	Massachusetts St GO Tcbl Ref Ser D			4	1FE	3,355,000	95.187	3,193,524	3,355,000	3,355,000					2.813	2.813	MS	28,575		08/27/2019.	09/01/2043.
605580 5X 3	Mississippi St GO Bld Amer Bd			1	1FE	7,358,890	124.109	8,687,630	7,000,000	7,272,533		(12,280)			5.245	4.873	MN	61,192	367,150	08/08/2011.	11/01/2034.
686053 CP 2	Oregon St Sch Brds Assn GO Txbl Pension				1FE	31,816,292	114.658	35,303,198	30,790,000	31,175,061		(74,198)			5.630	5.313	JD	4,815	1,733,477	04/23/2010.	06/30/2024.
70914P MJ 8	Pennsylvania St GO Bld Amer Bd Ser B			1	1FE	8,613,228	120.104	9,368,112	7,800,000	8,371,047		(43,585)			5.450	4.540	FA	160,593	425,100	10/01/2013.	02/15/2030.
882724 QN 0	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1FE	11,330,000	101.290	11,476,157	11,330,000	11,330,000					2.964	2.964	AO	18,657		11/14/2019.	04/01/2034.
882724 QP 5	Texas St GO Txbl-Ref-State of Tx Hwy Imp			2	1FE	8,905,000	100.998	8,993,872	8,905,000	8,905,000					3.211	3.211	AO	15,886		11/14/2019.	04/01/2044.
93974C PF 1	Washington St GO Bld Amer Bd Ser D			1	1FE	12,970,000	101.552	13,171,294	12,970,000	12,970,000					4.536	4.536	FA	245,133	588,319	10/15/2009.	08/01/2020.
97705L ZH 3	Wisconsin St GO Bld Amer Bd			2	1FE	13,255,000	100.957	13,381,850	13,255,000	13,255,000					4.850	4.850	MN	107,145	642,868	03/17/2010.	05/01/2023.
97705L ZJ 9	Wisconsin St GO Bld Amer Bd			2	1FE	14,440,000	101.006	14,585,266	14,440,000	14,440,000					5.000	5.000	MN	120,333	722,000	03/17/2010.	05/01/2024.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						334,958,404	XXX	365,837,103	318,916,821	332,525,007	0	(610,010)	0	0	XXX	XXX	XXX	3,580,405	14,585,692	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						334,958,404	XXX	365,837,103	318,916,821	332,525,007	0	(610,010)	0	0	XXX	XXX	XXX	3,580,405	14,585,692	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
167486 HL 6	Chicago IL GO Ser B			1	2FE	10,000,000	108.213	10,821,300	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010.	01/01/2032.
180848 FS 7	Clark Cnty NV GO Bld Amer Bd Ser A			1	1FE	19,594,534	145.290	26,740,625	18,405,000	19,378,233		(28,434)			6.754	6.262	JJ	621,537	1,243,074	05/03/2010.	07/01/2038.
213185 DV 0	Cook Cnty IL GO Bld Amer Bd Ser D			1	1FE	10,035,500	130.879	13,087,900	10,000,000	10,027,295		(1,093)			6.229	6.201	MN	79,593	622,900	07/20/2010.	11/15/2034.
217039 DC 7	Coos County Oregon GO Txbl Ser B			4	1FE	2,400,000	104.398	2,505,552	2,400,000	2,400,000					4.880	4.880	JD	9,760	117,120	06/26/2003.	06/01/2023.
235308 RA 3	Dallas TX ISD GO Bld Amer Bd	SD		2	1FE	10,170,000	104.986	10,498,600	10,000,000	10,024,660		(20,617)			6.450	6.219	FA	243,667	645,000	11/16/2010.	02/15/2035.
251129 5D 0	Detroit Mich City Sch GO Bld Amer Bd Det			1	1FE	23,248,225	146.635	32,992,875	22,500,000	23,133,642		(17,851)			7.747	7.454	MN	290,513	1,743,075	05/03/2012.	05/01/2039.
30382A JB 9	Fairfax Cnty VA GO Ref Ser B			1	1FE	6,592,744	106.390	7,074,935	6,650,000	6,596,024		3,280			3.500	3.580	AO	58,188	148,055	01/29/2019.	10/01/2032.
442331 3J 1	Houston TX GO Txbl			2	1FE	10,000,000	109.338	10,933,800	10,000,000	10,000,000					4.061	4.061	MS	135,367	406,100	12/20/2017.	03/01/2035.
442331 3K 8	Houston TX GO Txbl			4	1FE	3,331,400	110.564	3,582,274	3,240,000	3,330,271		(1,129)			3.961	3.796	MS	42,779	64,168	04/29/2019.	03/01/2047.
442403 FU 0	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	6,000,000	100.303	6,018,180	6,000,000	6,000,000					5.211	5.211	FA	118,116	312,660	11/12/2009.	02/15/2021.
442403 FV 8	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	9,500,000	100.305	9,528,975	9,500,000	9,500,000					5.361	5.361	FA	192,400	509,295	11/12/2009.	02/15/2022.
45528S 5S 1	Indianapolis IN Pub Impt GO Bld Amer Bds			1	1FE	19,213,157	133.422	20,080,011	15,050,000	18,891,295		(120,094)			6.116	4.217	JJ	424,433	920,458	04/20/2017.	01/15/2040.
517840 W2 6	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			1	1FE	10,000,000	138.248	13,824,800	10,000,000	10,000,000					5.700	5.700	MS	190,000	570,000	05/25/2010.	03/01/2040.
544351 MX 4	Los Angeles CA GO Txbl Ser A			2	1FE	6,493,110	106.594	6,928,610	6,500,000	6,494,115		551			3.790	3.800	MS	82,117	279,881	07/17/2018.	09/01/2031.
544351 MY 2	Los Angeles CA GO Txbl Ser A			2	1FE	8,473,905	106.196	9,026,660	8,500,000	8,476,527		1,655			3.820	3.848	MS	108,233	368,895	07/17/2018.	09/01/2032.
544646 XZ 0	Los Angeles CA Uni Sch Dist GO Bld Amer			1	1FE	8,238,668	128.061	11,429,444	8,925,000	8,401,674		21,446			5.750	6.376	JJ	256,594	513,188	03/05/2010.	07/01/2034.
544646 ZR 6	Los Angeles CA Uni Sch Dist GO Bld Amer			1	1FE	26,650,178	137.862	32,259,708	23,400,000	26,269,624		(145,019)			6.758	5.452	JJ	790,686	1,581,372	06/13/2017.	07/01/2034.
59163P KP 7	Metro OR GO Taxable Bond			2	1FE	10,307,487	102.779	10,088,787	9,816,000	10,298,065		(9,422)			3.100	2.511	JD	25,358	165,672	10/10/2019.	06/01/2031.
59163P KS 1	Metro OR GO Txbl			2	1FE	21,336,201	102.589	21,197,965	20,663,000	21,305,372		(30,828)			3.250	2.871	JD	55,962	365,620	06/18/2019.	06/01/2034.
592112 DR 4	Met Govt Nashville & D Cnty GO Bld Amer			1	1FE	7,500,000	126.984	9,523,800	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010.	07/01/2034.
68583R AX 0	Oregon Cmnty College Dist GO Taxable Ser				1FE	6,875,549	116.406	7,740,999	6,650,000	6,733,038		(12,666)			5.670	5.404	JD	1,047	377,055	04/10/2003.	06/30/2025.
717883 KL 5	Philadelphia PA Sch Dist GO Bld Amer Bd			1	1FE	19,996,466	133.285	25,624,041	19,225,000	19,887,365		(15,345)			6.765	6.459	JD	108,381	1,300,571	10/22/2010.	06/01/2040.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
736688	FN	7	Portland OR Comm College GO Dist			4	1FE	6,700,000	110.080	7,375,360	6,700,000	6,700,000					4.810	4.810	JD	26,856	322,270	06/12/2003.	06/01/2027.
736688	LX	8	Portland OR Comm College GO Txble Pensio			2	1FE	10,000,000	111.626	11,162,600	10,000,000	10,000,000					4.637	4.637	JD	38,642	468,852	11/07/2018.	06/01/2038.
73723R	H9	7	Portsmouth VA GO Bld Amer Bd Ser B			2	1FE	15,511,406	96.621	15,097,031	15,625,000	15,513,540		2,134			2.500	2.561	FA	134,549		08/13/2019.	02/01/2034.
797272	RF	0	San Digo CA Community CLG DIST Txbl-Ref-			2	1FE	6,400,000	99.626	6,376,064	6,400,000	6,400,000					2.877	2.877	FA	38,360		09/18/2019.	08/01/2033.
797272	RG	8	San Digo CA Community CLG DIST Txbl-Ref-			2	1FE	12,706,000	99.834	12,684,908	12,706,000	12,706,000					3.316	3.316	FA	87,777		09/18/2019.	08/01/2041.
797272	RH	6	San Digo CA Community CLG DIST Txbl-Ref-			2	1FE	3,253,000	100.376	3,265,231	3,253,000	3,253,000					2.977	2.977	FA	20,175		09/18/2019.	08/01/2034.
797646	NA	0	San Francisco CA GO Bld Amer Bd			1	1FE	10,000,000	110.511	11,051,100	10,000,000	10,000,000					5.200	5.200	JD	23,111	520,000	03/10/2010.	06/15/2023.
797646	NB	8	San Francisco CA GO Bld Amer Bd			1	1FE	15,037,438	113.281	17,116,759	15,110,000	15,080,927		5,625			5.300	5.349	JD	35,592	800,830	03/30/2010.	06/15/2024.
815626	LE	4	Sedgwick Cnty KS GO Uni Sch Dist Bld Am			2	1FE	10,185,600	102.702	10,270,200	10,000,000	10,016,669		(21,321)			5.350	5.120	AO	133,750	535,000	02/18/2010.	10/01/2023.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							345,750,568	XXX	395,909,094	334,718,000	344,317,336	0	(389,128)	0	0	XXX	XXX	XXX	4,897,906	15,949,836	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions							345,750,568	XXX	395,909,094	334,718,000	344,317,336	0	(389,128)	0	0	XXX	XXX	XXX	4,897,906	15,949,836	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																							
010604	DF	0	Alabama St Port Auth Rev Txbl Ref Ser D			2	2FE	8,000,000	110.610	8,848,800	8,000,000	8,000,000					4.722	4.722	AO	94,440	377,760	02/24/2017.	10/01/2040.
02765U	CP	7	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1FE	10,000,000	127.338	12,733,800	10,000,000	10,000,000					5.953	5.953	FA	224,891	595,300	10/01/2009.	02/15/2034.
02765U	CR	3	American Mun Pwr Ohio Inc Rev Bld Amer B			4	1FE	19,397,087	138.798	22,853,091	16,465,000	19,220,670		(63,642)			6.053	4.842	FA	376,503	996,626	02/01/2017.	02/15/2043.
02765U	CY	8	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1FE	31,839,044	139.249	38,599,823	27,720,000	31,504,712		(80,175)			6.449	5.410	FA	675,339	1,787,663	02/07/2017.	02/15/2044.
02765U	DN	1	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1FE	12,773,189	137.974	16,480,994	11,945,000	12,689,219		(12,886)			5.939	5.485	FA	268,001	709,414	05/01/2012.	02/15/2047.
02765U	EJ	9	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1FE	10,000,000	156.498	15,649,800	10,000,000	10,000,000					7.834	7.834	FA	295,951	783,400	12/16/2010.	02/15/2041.
02765U	EQ	3	American Mun Pwr Ohio Inc Rev Bld Amer B			1	1FE	4,196,013	133.589	4,775,807	3,575,000	4,146,743		(7,728)			6.270	5.212	FA	84,680	224,153	06/11/2012.	02/15/2050.
02765U	PH	1	American Mun Pwr Ohio Inc Rev Txbl-Ref P			1	1FE	5,166,000	99.454	5,137,794	5,166,000	5,166,000					3.014	3.014	FA	11,678		11/06/2019.	02/15/2031.
02765U	PJ	7	American Mun Pwr Ohio Inc Rev Txbl-Ref-			1	1FE	14,908,000	99.426	14,822,428	14,908,000	14,908,000					3.114	3.114	FA	34,818		11/06/2019.	02/15/2032.
04048R	DT	0	Arizona Brd Regents AZ St Rev Bld Amer B			1	1FE	6,660,000	141.647	9,433,690	6,660,000	6,660,000					6.304	6.304	JJ	209,923	419,846	03/31/2010.	07/01/2039.
040507	NB	7	Arizona Health Facs Auth Rev Banner Hlth			1	1FE	7,000,000	110.957	7,766,990	7,000,000	7,000,000					4.162	4.162	JJ	145,670	291,340	10/18/2012.	01/01/2030.
052414	MG	1	Austin TX Elec Util Sys Rev Bld Amer Bd			1	1FE	9,992,000	132.368	13,236,800	10,000,000	9,993,529		158			5.720	5.725	MN	73,089	572,000	06/11/2010.	11/15/2040.
052414	TK	5	Austin TX Elec Util Sys Rev Txbl-Ser C			2	1FE	7,000,000	102.313	7,161,910	7,000,000	7,000,000					3.566	3.566	MN	31,896	58,245	07/31/2019.	11/15/2049.
114894	ZR	2	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1FE	4,267,500	99.433	4,243,303	4,267,500	4,267,500					2.734	2.734	AO	12,964		11/01/2019.	10/01/2030.
114894	ZS	0	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1FE	10,279,200	98.912	10,167,362	10,279,200	10,279,200					2.814	2.814	AO	32,140		11/01/2019.	10/01/2031.
114894	ZU	5	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1FE	3,727,000	99.220	3,697,929	3,727,000	3,727,000					3.034	3.034	AO	12,564		11/01/2019.	10/01/2033.
114894	ZV	3	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1FE	4,621,550	99.398	4,593,728	4,621,550	4,621,550					3.084	3.084	AO	15,837		11/01/2019.	10/01/2034.
114894	ZW	1	Broward Cnty FL Arpt Sys Rev Txbl Ref Se			1	1FE	6,955,550	100.444	6,986,433	6,955,550	6,955,550					3.477	3.477	AO	26,872		11/01/2019.	10/01/2043.
13033W	3Y	7	California I & E Dev Bk Rev Bld Amer Bd			4	1FE	47,547,200	139.351	52,256,625	37,500,000	47,141,979		(146,461)			6.486	4.837	MN	310,788	2,432,250	02/14/2017.	05/15/2049.
13077C	TL	8	California St Univ Rev Bld Amer Bd			1	1FE	17,957,900	141.338	24,310,136	17,200,000	17,909,907		(19,514)			6.484	6.114	MN	185,875	1,115,248	06/13/2017.	11/01/2041.
167593	AN	2	Chicago IL O'Hare Int Arpt Rev Bld Amer			1	1FE	7,500,000	143.781	10,783,575	7,500,000	7,500,000					6.395	6.395	JJ	239,813	479,625	04/15/2010.	01/01/2040.
167593	AP	7	Chicago IL O'Hare Int Arpt Rev Bld Amer			1	1FE	6,408,850	145.044	7,252,200	5,000,000	6,268,870		(39,626)			6.145	4.249	JJ	153,625	307,250	03/29/2016.	01/01/2040.
167593	H7	0	Chicago IL O'Hare Int Arpt Rev Txbl Ref			1	1FE	18,310,000	121.228	22,196,847	18,310,000	18,310,000					4.572	4.572	JJ	418,567	462,749	12/06/2018.	01/01/2054.
167593	VQ	2	Chicago IL O'Hare Int Arpt Rev Ref Gen S			2	1FE	6,124,635	118.036	6,491,980	5,500,000	5,942,973		(65,271)			5.000	3.500	JJ	137,500	275,000	02/10/2017.	01/01/2033.
167725	AC	4	Chicago Il Transit Auth Rev Txbl Pension			4	1FE	13,144,700	135.092	13,509,200	10,000,000	12,956,273		(81,988)			6.899	4.669	JD	57,492	689,900	08/09/2017.	12/01/2040.
16772P	AP	1	Chicago IL Transit Auth Rev Bld Amer Bd			1	1FE	14,338,261	113.889	16,098,210	14,135,000	14,223,072		(15,227)			5.620	5.474	JD	66,199	794,387	04/27/2010.	12/01/2024.
16772P	AQ	9	Chicago IL Transit Auth Rev Bld Amer Bd			4	1FE	24,358,982	130.874	26,861,889	20,525,000	24,093,464		(96,599)			6.200	4.866	JD	106,046	1,272,550	02/21/2017.	12/01/2040.
167736	YU	5	Chicago IL Wtr Rev Bld Amer Bd			1	1FE	29,666,991	139.117	32,748,142	23,540,000	28,972,454		(203,768)			6.742	4.749	MN	264,511	1,587,067	05/17/2016.	11/01/2040.
186352	SL	5	Cleveland OH Airport Sys Rev Txbl-Ref-Se			1	1FE	9,111,482	99.678	9,045,779	9,075,000	9,110,289		(1,192)			2.742	2.688	JJ	62,209		09/18/2019.	01/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
186352 SM 3	Cleveland OH Airport Sys Rev Txbl-Ref-Se				1FE	7,351,000	99.122	7,286,458	7,351,000	7,351,000					2.792	2.792	JJ	51,310		09/18/2019.	01/01/2029.
186352 SN 1	Cleveland OH Airport Sys Rev Txbl-Ref-Se				1FE	8,894,000	99.141	8,817,601	8,894,000	8,894,000					2.832	2.832	JJ	62,970		09/18/2019.	01/01/2030.
186352 SP 6	Cleveland OH Airport Sys Rev Txbl-Ref-Se				1FE	7,008,000	99.181	6,950,604	7,008,000	7,008,000					2.882	2.882	JJ	50,493		09/18/2019.	01/01/2031.
196632 GU 1	Colorado Springs CO Util Rev Bld Amer Bd			1	1FE	10,933,650	120.284	11,727,690	9,750,000	10,505,759		(59,722)			5.445	4.465	MN	67,836	530,888	08/04/2011.	11/15/2029.
196707 HZ 9	Colorado St Brd Governors Rev Bld Amer B			1	1FE	5,000,000	137.135	6,856,750	5,000,000	5,000,000					6.057	6.057	MS	100,950	302,850	07/29/2010.	03/01/2040.
19954K AQ 4	Columbus OH Regional Airport Txbl			2	1FE	4,500,000	104.183	4,688,235	4,500,000	4,500,000					4.059	4.059	JD	8,118	113,145	04/18/2019.	12/15/2039.
19954K AR 2	Columbus OH Regional Airport Txbl			2	1FE	3,250,000	105.731	3,436,258	3,250,000	3,250,000					4.199	4.199	JD	6,065	84,534	04/18/2019.	12/15/2048.
20281P CT 7	Commonwealth PA Fin Auth Rev Bld Amer Bd			1	1FE	2,482,200	129.390	2,587,800	2,000,000	2,399,861		(12,469)			6.218	4.644	JD	10,363	124,360	05/01/2012.	06/01/2039.
20281P ER 9	Commonwealth PA Fin Auth Rev Bld Amer Bd			1	1FE	17,045,000	130.923	22,315,825	17,045,000	17,045,000					5.787	5.787	JD	82,200	986,394	09/17/2010.	06/01/2040.
20281P KG 6	Commonwealth PA Fin Auth Rev Txbl Ser A			4	1FE	10,000,000	109.753	10,975,300	10,000,000	10,000,000					4.144	4.144	JD	34,533	414,400	10/20/2016.	06/01/2038.
20281P KL 5	Commonwealth PA Fin Auth Rev Bd Ser A			4	1FE	5,000,000	110.343	5,517,150	5,000,000	5,000,000					4.014	4.014	JD	16,725	200,700	10/20/2016.	06/01/2033.
20281P KW 1	Commonwealth PA Fin Auth Rev Txbl Ser A			4	1FE	5,693,350	106.531	6,065,183	5,693,350	5,693,350					3.807	3.807	JD	18,062	113,792	05/09/2019.	06/01/2041.
235036 4R 8	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			2	1FE	11,180,000	97.836	10,938,065	11,180,000	11,180,000					2.554	2.554	MN	47,590	54,728	08/08/2019.	11/01/2030.
235036 4S 6	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			2	1FE	10,040,000	97.885	9,827,654	10,040,000	10,040,000					2.624	2.624	MN	43,908	50,495	08/08/2019.	11/01/2031.
235036 4T 4	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			2	1FE	10,000,000	97.751	9,775,100	10,000,000	10,000,000					2.704	2.704	MN	45,067	51,827	08/08/2019.	11/01/2032.
235036 4V 9	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			2	1FE	10,945,000	101.055	11,060,470	10,945,000	10,945,000					3.344	3.344	MN	61,000	70,150	08/08/2019.	11/01/2045.
235036 4X 5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S			4	1FE	3,000,000	98.971	2,969,130	3,000,000	3,000,000					3.144	3.144	MN	15,720	18,078	08/08/2019.	11/01/2045.
249182 LP 9	Denver City & Cnty Co Arpt Rev AMT Tax E			2	1FE	22,043,426	107.698	24,032,809	22,315,000	22,048,677		4,765			4.000	4.071	JD	74,383	892,600	08/15/2018.	12/01/2048.
249218 AK 4	Denver CO Pub Schs Rev Taxable Ser B			4	1FE	5,612,875	141.575	5,875,363	4,150,000	5,486,615		(48,034)			7.017	4.403	JD	12,942	291,206	04/04/2017.	12/15/2037.
249218 BC 1	Denver CO Pub Schs Rev Txbl Ser B			1	1FE	15,000,000	111.292	16,693,800	15,000,000	15,000,000					4.242	4.242	JD	28,280	636,300	04/18/2013.	12/15/2037.
25477G CY 9	District Columbia Inc Tax Rev Bld Amer B			1	1FE	4,000,000	123.859	4,954,360	4,000,000	4,000,000					5.591	5.591	JD	18,637	223,640	12/10/2009.	12/01/2034.
254845 RM 4	Dist of Columbia WTR & SWR Taxable Ref S			2	1FE	14,000,000	100.007	14,000,980	14,000,000	14,000,000					3.207	3.207	AO	68,594		10/09/2019.	10/01/2048.
31358D DR 2	FNMA Strips	@			1	9,921,280	78.248	25,039,264	32,000,000	18,658,356		945,587				5.269	N/A			11/08/2007.	05/15/2030.
31418D BF 8	FNMA Pool #MA3637			4	1	81,376,444	102.781	82,391,028	80,161,496	81,368,907		(7,537)			3.500	3.390	MON	233,804	2,104,239	03/28/2019.	04/25/2049.
345105 JG 6	Foothill Estrn Transprtn Txbl Toll Road			1	2FE	11,535,000	98.654	11,379,739	11,535,000	11,535,000					3.924	3.924	JJ	15,088		12/11/2019.	01/15/2053.
387883 PP 0	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref			1	1FE	9,555,552	130.852	11,645,828	8,900,000	9,446,809		(15,391)			5.830	5.323	JJ	259,435	518,870	10/05/2011.	01/01/2040.
403720 GT 6	Gwinnett Cnty GA Dev Auth Rev Txbl Gwin			2	1FE	1,776,260	108.444	1,924,881	1,775,000	1,776,161		(79)			4.060	4.051	MS	24,022	76,869	07/25/2018.	09/01/2036.
403720 GU 3	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1FE	1,794,713	108.019	1,938,941	1,795,000	1,794,779		26			4.070	4.071	MS	24,352	77,927	07/25/2018.	09/01/2037.
403720 GV 1	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1FE	1,949,688	107.982	2,105,649	1,950,000	1,949,760		28			4.090	4.091	MS	26,585	85,072	07/25/2018.	09/01/2038.
403720 GW 9	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1FE	2,114,640	107.629	2,276,353	2,115,000	2,114,718		31			4.100	4.101	MS	28,905	92,496	07/25/2018.	09/01/2039.
403720 GX 7	Gwinnett Cnty GA Dev Auth Rev Gwinnett C			2	1FE	2,279,612	107.273	2,445,824	2,280,000	2,279,696		32			4.110	4.111	MS	31,236	99,955	07/25/2018.	09/01/2040.
41978C AK 1	Hawaii Airports Sys Rev Txbl Ser A				1FE	1,700,000	104.874	1,782,858	1,700,000	1,700,000					3.225	3.225	JJ	27,413	54,825	07/13/2017.	07/01/2027.
41978C AM 7	Hawaii Airports Sys Rev Txbl Ser A			2	1FE	1,000,000	105.136	1,051,360	1,000,000	1,000,000					3.475	3.475	JJ	17,375	34,750	07/13/2017.	07/01/2029.
44244C XU 6	Houston TX Util Sys Rev Txbl Ref 1st Lie			2	1FE	4,275,000	96.975	4,145,681	4,275,000	4,275,000					2.355	2.355	MN	12,864	16,220	08/21/2019.	11/15/2030.
44244C XV 4	Houston TX Util Sys Rev Txbl Ref 1st Lie			2	1FE	12,825,000	97.164	12,461,283	12,825,000	12,825,000					2.455	2.455	MN	40,231	50,726	08/21/2019.	11/15/2031.
44244C XW 2	Houston TX Util Sys Rev Txbl Ref 1st Lie			2	1FE	2,992,500	96.977	2,902,037	2,992,500	2,992,500					2.505	2.505	MN	9,579	12,077	08/21/2019.	11/15/2032.
45174X AA 0	IHC Health Services Inc Sec Nt			1	1FE	900,000	112.917	1,016,249	900,000	900,000					4.131	4.131	MN	4,751	37,179	06/26/2018.	05/15/2048.
452024 GT 3	Illinois Mun Elec Agy Supp Rev Bld Amer			1	1FE	9,252,560	129.594	10,367,520	8,000,000	9,071,719		(44,629)			6.832	5.512	FA	227,733	546,560	07/16/2015.	02/01/2035.
452252 FH 7	Illinois St Toll Hwy Auth Rev Bld Amer B			1	1FE	7,739,789	132.742	8,741,061	6,585,000	7,603,810		(53,982)			6.184	4.625	JJ	203,608	407,216	05/22/2017.	01/01/2034.
452252 FK 0	Illinois St Toll Hwy Auth Rev Bld Amer B			1	1FE	12,500,000	132.098	16,512,250	12,500,000	12,500,000					5.851	5.851	JD	60,948	731,375	11/24/2009.	12/01/2034.
45505M BJ 4	Indiana Fin Auth IN Wstwtr Rev Second Li			2	1FE	9,816,300	105.751	10,575,100	10,000,000	9,843,867		3,839			5.000	5.120	AO	125,000	500,000	08/18/2011.	10/01/2041.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
455170	AA	8	Indiana Univ Health Inc Nt			1	1FE	5,000,000	112.253	5,612,635	5,000,000	5,000,000					3.970	3.970	MN	33,083	198,500	04/09/2018.	11/01/2048.
463632	4P	1	Irvin Ranch CA Wtr Dist Rev Taxable Ser			1	1FE	32,243,754	144.895	35,716,618	24,650,000	31,614,307		(206,300)			6.622	4.488	MN	272,054	1,632,323	04/03/2017.	05/01/2040.
47770V	AZ	3	JobsOH Beverage System Rev Stwd Liq Prof			1	1FE	16,267,400	117.206	18,752,960	16,000,000	16,208,362		(9,751)			4.532	4.412	JJ	362,560	725,120	02/27/2013.	01/01/2035.
485429	Z5	6	Kansas St Dev Fin Auth Rev Txbl Ser H			1	1FE	4,160,814	114.061	4,790,562	4,200,000	4,169,802		2,265			4.391	4.479	AO	38,934	184,422	08/13/2015.	04/15/2030.
485429	Z7	2	Kansas St Dev Fin Auth Rev Txbl Ser H			1	1FE	44,278,958	125.096	55,824,090	44,625,000	44,301,853		5,848			4.927	4.977	AO	464,164	2,198,674	09/16/2015.	04/15/2045.
487312	AD	2	Keenan Ft Detrick Energy REV Sr Nt			1	1FE	9,206,048	110.891	10,091,045	9,100,000	9,205,050		(998)			4.166	4.096	MN	48,441	225,357	06/05/2019.	11/15/2048.
49151F	NT	3	Kentucky ST Prop & Bldgs Rev Bld Amer Bd			4	1FE	14,175,405	123.593	14,460,381	11,700,000	13,668,849		(142,697)			5.921	3.992	MN	115,460	692,757	04/06/2016.	11/01/2030.
491552	UZ	6	Kentucky St Tpk Econ Dv Rd Rev Bld Amer			1	1FE	11,164,650	120.349	13,238,390	11,000,000	11,108,199		(7,466)			5.722	5.596	JJ	314,710	629,420	07/20/2010.	07/01/2030.
516391	DU	0	Lansing Michigan Brd Wtr Lt Ut Txbl Ref			1	1FE	11,540,000	100.485	11,595,969	11,540,000	11,540,000					3.525	3.525	JJ	13,560		12/13/2019.	07/01/2041.
51771F	AU	0	Las Vegas Convtn & Vistrs Rev Series B			2	1FE	14,539,081	109.049	16,216,677	14,871,000	14,545,061		5,514			4.000	4.129	JJ	297,420	432,911	10/10/2018.	07/01/2049.
542690	W6	5	Long Island Pwr Auth NY El Rev Bld Amer			1	1FE	6,899,407	112.649	7,778,413	6,905,000	6,902,714		456			5.450	5.459	MN	62,720	376,323	05/05/2010.	05/01/2024.
542690	W9	9	Long Island Pwr Auth NY El Rev Bld Amer			1	1FE	4,998,350	132.394	6,619,700	5,000,000	4,998,447		36			5.850	5.853	MN	48,750	292,500	05/05/2010.	05/01/2041.
544445	BD	0	Los Angeles CA Dep of Arpt Rev Txbl - Re			4	1FE	5,000,000	107.593	5,379,650	5,000,000	5,000,000					3.887	3.887	MN	24,834	194,350	11/16/2016.	05/15/2038.
544652	6E	5	Los Angeles CA Wstwtr Sys Rev Bld Amer B			4	1FE	6,038,120	133.702	6,685,100	5,000,000	5,951,812		(30,993)			5.713	4.262	JD	23,804	285,650	02/14/2017.	06/01/2039.
544652	6F	2	Los Angeles CA Wstwtr Sys Rev Recovery Z			1	1FE	20,378,523	138.131	21,134,043	15,300,000	19,911,973		(149,059)			5.813	3.697	JD	74,116	889,389	09/21/2016.	06/01/2040.
546589	QW	5	LouisvilleJeffersn Cnty KY Rev Bld Amer			1	1FE	16,992,428	135.372	17,963,864	13,270,000	16,478,126		(98,096)			5.980	4.201	MN	101,398	793,546	04/11/2016.	05/15/2040.
567830	BT	0	Marin Cnty CA Rev Taxable Pension			4	1FE	1,451,652	105.600	1,430,880	1,355,000	1,373,609		(6,616)			5.340	4.769	FA	30,149	72,357	05/22/2003.	08/01/2022.
574300	JQ	3	Maryland St Trans Auth Tr Rev Bld Amer B			1	1FE	11,237,950	132.253	14,547,830	11,000,000	11,200,929		(4,840)			5.754	5.606	JJ	316,470	632,940	07/20/2010.	07/01/2041.
57563R	QK	8	Massachusetts Educ Fin Rev Txbl Ser A			2	1FE	6,860,000	101.789	6,982,725	6,860,000	6,860,000					3.775	3.775	JJ	142,431		05/03/2019.	07/01/2035.
57586E	TP	6	Massachusetts St Hlth & Ed Rev Auth Nort			1	1FE	2,475,000	102.001	2,524,525	2,475,000	2,475,000					5.061	5.061	AO	31,315	125,260	03/19/2010.	10/01/2020.
57586E	TQ	4	Massachusetts St Hlth & Ed Rev Auth Nort	SD		1	1FE	10,000,000	131.483	13,148,300	10,000,000	10,000,000					6.432	6.432	AO	160,800	643,200	03/19/2010.	10/01/2035.
576000	KV	4	Massachusetts St Sch Bldg Rev Bld Amer B			1	1FE	5,000,000	132.009	6,600,450	5,000,000	5,000,000					5.715	5.715	FA	107,950	285,750	12/10/2009.	08/15/2039.
576000	XQ	1	Massachusetts St Sch Bldg Rev Txbl-Ref-S			2	1FE	20,093,850	99.970	20,087,822	20,093,850	20,093,850					3.395	3.395	AO	77,693		11/07/2019.	10/15/2040.
576051	WE	2	Mass State Water Authority Taxable Ref G			2	1FE	1,665,000	97.064	1,616,116	1,665,000	1,665,000					2.453	2.453	FA	6,807		10/10/2019.	08/01/2031.
576051	WF	9	Mass State Water Authority Taxable Ref G			2	1FE	1,690,000	97.498	1,647,716	1,690,000	1,690,000					2.553	2.553	FA	7,191		10/10/2019.	08/01/2032.
576051	WH	5	Mass State Water Authority Taxable Ref G			2	1FE	4,252,500	97.308	4,138,023	4,252,500	4,252,500					2.723	2.723	FA	19,299		10/10/2019.	08/01/2034.
59164G	EW	8	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S			1	1FE	9,960,000	100.074	9,967,370	9,960,000	9,960,000					2.863	2.863	AO	16,634		11/15/2019.	04/01/2033.
59164G	EX	6	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S			2	1FE	3,890,000	99.982	3,889,300	3,890,000	3,890,000					2.913	2.913	AO	6,610		11/15/2019.	04/01/2034.
59164G	FA	5	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S			2	1FE	9,960,000	99.135	9,873,846	9,960,000	9,960,000					3.158	3.158	AO	18,348		11/15/2019.	04/01/2041.
592098	G5	0	Nashville & D Cnty TN Rev Bld Amer Bd Se			1	1FE	5,000,000	141.167	7,058,350	5,000,000	5,000,000					6.568	6.568	JJ	164,200	328,400	12/09/2010.	07/01/2037.
592098	G6	8	Nashville & D Cnty TN Rev Recov Zone Eco			1	1FE	13,877,800	150.957	15,095,700	10,000,000	13,436,706		(96,399)			6.693	4.241	JJ	334,650	669,300	01/08/2015.	07/01/2041.
592125	AA	6	Met Govt Nashville & D Cty Rev Bld Amer			1	1FE	10,000,000	147.506	14,750,600	10,000,000	10,000,000					7.431	7.431	JJ	371,550	743,100	04/14/2010.	07/01/2043.
592125	AH	1	Met Govt Nashville & D Cty Rev Bld Amer			1	1FE	7,625,000	109.440	8,344,800	7,625,000	7,625,000					5.967	5.967	JJ	227,492	454,984	04/14/2010.	07/01/2022.
592125	AJ	7	Met Govt Nashville & D Cty Rev Bld Amer			1	1FE	10,800,000	113.222	12,227,976	10,800,000	10,800,000					6.067	6.067	JJ	327,618	655,236	04/14/2010.	07/01/2023.
592125	AK	4	Met Govt Nashville & D Cty Rev Bld Amer			1	1FE	9,100,000	116.441	10,596,131	9,100,000	9,100,000					6.167	6.167	JJ	280,599	561,197	04/14/2010.	07/01/2024.
592125	AL	2	Met Govt Nashville & D Cty Rev Bld Amer			1	1FE	9,000,000	119.606	10,764,540	9,000,000	9,000,000					6.217	6.217	JJ	279,765	559,530	04/14/2010.	07/01/2025.
592125	AM	0	Met Govt Nashville & D Cty Rev Bld Amer			1	1FE	5,284,350	142.867	7,143,350	5,000,000	5,249,726		(4,544)			6.731	6.320	JJ	168,275	336,550	04/21/2010.	07/01/2043.
59259Y	BD	0	Metropolitan Trans Auth NY Rev Bld Amer			1	1FE	10,000,000	102.634	10,263,400	10,000,000	10,000,000					5.013	5.013	MN	64,055	501,300	10/07/2009.	11/15/2020.
59259Y	DC	0	Metropolitan Trans Auth NY Rev Bld Amer			1	1FE	15,000,000	140.723	21,108,450	15,000,000	15,000,000					6.687	6.687	MN	128,168	1,003,050	07/01/2010.	11/15/2040.
592643	BN	9	Metropolitan Washington DC Rev Bld Amer			1	2FE	15,853,495	159.113	23,071,385	14,500,000	15,764,150		(17,047)			8.000	7.245	AO	290,000	1,160,000	06/18/2014.	10/01/2047.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59333A	MC	2	Miami-Dade Cnty FL Ed Fac Rev Txbl Ref U			1	1FE	23,100,200	125.217	28,799,910	23,000,000	23,094,923		(1,330)			5.073	5.046	AO	291,698	1,166,790	10/01/2015.	04/01/2050.
59333P	2J	6	Miami-Dade Cnty FL Rev Txbl Ref Ser D				1FE	1,500,000	102.313	1,534,695	1,500,000	1,500,000					3.004	3.004	AO	11,265	45,060	08/11/2017.	10/01/2026.
59333P	2M	9	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1FE	2,000,000	103.496	2,069,920	2,000,000	2,000,000					3.354	3.354	AO	16,770	67,080	08/11/2017.	10/01/2029.
59333P	2P	2	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1FE	2,000,000	103.991	2,079,820	2,000,000	2,000,000					3.504	3.504	AO	17,520	70,080	08/11/2017.	10/01/2031.
59333P	2R	8	Miami-Dade Cnty FL Rev Txbl Ref Ser D			2	1FE	3,250,000	104.720	3,403,400	3,250,000	3,250,000					3.732	3.732	AO	30,323	121,290	08/11/2017.	10/01/2037.
59333P	3R	7	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1FE	1,250,000	107.962	1,349,525	1,250,000	1,250,000					3.862	3.862	AO	12,069	48,275	08/16/2018.	10/01/2029.
59333P	3U	0	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1FE	7,500,000	108.546	8,140,950	7,500,000	7,500,000					4.112	4.112	AO	77,100	308,400	08/16/2018.	10/01/2032.
59333P	3V	8	Miami-Dade Cnty FL Rev Txbl Ref Ser C			2	1FE	2,500,000	108.444	2,711,100	2,500,000	2,500,000					4.162	4.162	AO	26,013	104,050	08/16/2018.	10/01/2033.
59333P	4P	0	Miami-Dade Cnty FL Rev Txbl Ref Ser B				1FE	1,110,000	104.046	1,154,911	1,110,000	1,110,000					3.275	3.275	AO	9,088	12,218	05/10/2019.	10/01/2029.
59333P	5E	4	Miami-Dade Cnty FL Rev Txbl Ref Aviation				1FE	450,617	97.453	439,140	450,617	450,617					2.399	2.399	AO	3,063		08/23/2019.	10/01/2028.
59333P	5G	9	Miami-Dade Cnty FL Rev Txbl Ref Aviation			2	1FE	713,000	96.998	691,596	713,000	713,000					2.529	2.529	AO	5,109		08/23/2019.	10/01/2030.
59334D	LJ	1	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S				1FE	6,000,000	100.510	6,030,600	6,000,000	6,000,000					2.501	2.501	AO	22,926		10/24/2019.	10/01/2027.
59334D	LL	6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S				1FE	6,005,545	99.858	5,997,017	6,005,545	6,005,545					2.601	2.601	AO	23,865		10/24/2019.	10/01/2029.
59334D	LN	2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S			2	1FE	3,195,487	100.482	3,210,889	3,195,487	3,195,487					2.841	2.841	AO	13,870		10/24/2019.	10/01/2031.
59334D	LP	7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S			2	1FE	4,121,800	100.653	4,148,715	4,121,800	4,121,800					2.911	2.911	AO	18,331		10/24/2019.	10/01/2032.
59334D	LQ	5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S			2	1FE	5,063,650	100.902	5,109,324	5,063,650	5,063,650					2.981	2.981	AO	23,061		10/24/2019.	10/01/2033.
59334D	LR	3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S			2	1FE	4,628,560	100.468	4,650,222	4,628,560	4,628,560					3.011	3.011	AO	21,292		10/24/2019.	10/01/2034.
59447P	P7	0	Michigan St Fin Auth Rev LBASS Ref Amt S			2	1FE	6,526,065	105.380	6,849,700	6,500,000	6,510,194		(3,337)			4.000	3.941	MN	43,333	260,000	11/21/2014.	11/01/2026.
59447P	P8	8	Michigan St Fin Auth Rev LBASS Ref Amt S			2	1FE	8,624,741	105.134	9,067,808	8,625,000	8,624,741					4.000	4.001	MN	57,500	345,000	11/21/2014.	11/01/2027.
59447T	KN	2	Michigan St Fin Auth Rev Txbl Ref Ser C-			1	1FE	2,136,569	105.749	2,321,191	2,195,000	2,141,402		3,174			3.610	3.853	MN	13,207	79,240	06/26/2018.	11/01/2032.
594698	QS	4	Michigan St Strategic Fd Rev Bds AMT-I-7			2	1FE	13,819,367	110.999	15,253,483	13,742,000	13,815,488		(3,879)			4.250	4.178	JD	1,622	648,928	01/11/2019.	12/31/2038.
594698	QU	9	Michigan St Strategic Fd Rev Bds AMT-I-7			2	1FE	18,830,817	111.225	21,185,026	19,047,000	18,836,058		5,204			4.500	4.570	JD	2,381	952,350	11/15/2018.	06/30/2048.
594712	UF	6	Michigan St Univ Rev Txbl Ref Ser A			2	1FE	32,689,942	109.763	35,095,622	31,974,000	32,651,123		(38,818)			4.496	4.224	FA	543,075	694,816	04/29/2019.	08/15/2048.
60534R	TM	1	Mississippi Dev Bk Rev Bld Amer Bd			1	1FE	23,500,650	141.233	33,069,707	23,415,000	23,487,001		(1,872)			6.413	6.385	JJ	750,802	1,501,604	10/21/2010.	01/01/2040.
60636A	MR	1	Missouri St Hlth Educ Rev Txbl Ref Ser A				1FE	12,010,661	108.303	13,131,739	12,125,000	12,023,239		4,644			3.471	3.540	JJ	194,063	420,859	04/19/2017.	01/15/2036.
60636A	MS	9	Missouri St Hlth Educ Rev Txbl Ref Ser B				1FE	10,858,356	94.879	10,949,037	11,540,000	10,863,907		5,551			3.086	3.389	MS	104,859	178,062	07/19/2019.	09/15/2051.
60636W	NT	8	Missouri St Hwys & Trans Rev Bld Amer Bd			1	1FE	10,000,000	115.513	11,551,300	10,000,000	10,000,000					5.252	5.252	MN	87,533	525,200	09/16/2009.	05/01/2026.
626207	YF	5	Municipal Elec Auth GA Rev Bld Amer Bd U			1	2FE	5,181,225	134.648	6,692,006	4,970,000	5,172,177		(1,321)			6.637	6.351	AO	82,465	329,859	04/29/2010.	04/01/2057.
626207	YM	0	Municipal Elec Auth GA Rev Bld Amer Bd			1	1FE	16,857,000	137.741	23,219,000	16,857,000	16,857,000					6.655	6.655	AO	280,458	1,121,833	03/05/2010.	04/01/2057.
63968A	QR	9	Nebraska Pub Pwr Dist Rev Bld Amer Bd			1	1FE	12,031,940	129.694	14,266,340	11,000,000	11,897,565		(22,259)			5.423	4.821	JJ	298,265	596,530	02/21/2013.	01/01/2043.
644693	KW	2	New Hampshire St Tpk Sys Rev Bld Amer Bd			1	1FE	7,608,082	134.848	9,628,147	7,140,000	7,529,843		(11,828)			6.009	5.535	MN	71,507	429,043	05/02/2012.	11/01/2039.
646139	W3	5	New Jersey St Tpk Auth Rev Bld Amer Bd S			1	1FE	36,667,702	156.866	50,324,181	32,081,000	35,919,140		(99,914)			7.414	6.331	JJ	1,189,243	2,378,485	07/21/2010.	01/01/2040.
646139	X8	3	New Jersey St Tpk Auth Rev Bld Amer Bd S			1	1FE	11,295,295	152.504	14,159,996	9,285,000	11,003,741		(42,220)			7.102	5.593	JJ	329,710	659,421	07/27/2011.	01/01/2041.
649085	AA	5	New Valley Generation II Ser 2001			1	1FE	335,875	101.249	324,763	320,755	321,340		(895)			5.572	4.970	MN	2,979	17,872	10/23/2003.	05/01/2020.
64908Q	AA	9	New Valley Generation V Tenn PTC			1	1FE	1,677,125	102.111	1,707,854	1,672,547	1,672,973		(322)			4.929	4.892	JJ	38,014	82,440	12/18/2003.	01/15/2021.
64971M	S7	8	New York NYC Tran Fin Auth Rev Bld Amer			1	1FE	6,000,000	129.594	7,775,640	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010.	05/01/2036.
64971M	ZF	2	New York NYC Tran Fin Auth Rev Bld Amer			1	1FE	20,035,000	104.391	20,914,737	20,035,000	20,035,000					4.766	4.766	FA	397,862	954,868	10/16/2009.	08/01/2021.
64971W	5F	3	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1FE	4,727,165	105.298	4,933,211	4,685,000	4,717,521		(4,010)			3.430	3.319	FA	66,956	160,696	07/11/2017.	02/01/2029.
64971W	6E	5	NY City NY Trans Fin Auth Rev Txbl-Sub-S			2	1FE	5,000,000	103.804	5,190,200	5,000,000	5,000,000					3.110	3.110	MN	25,917	155,500	06/22/2017.	05/01/2028.
64971X	BC	1	NY City Tran Fin Auth Rev Txbl Sub Ser A			2	1FE	10,861,197	104.877	11,394,886	10,865,000	10,861,604		234			3.530	3.533	FA	159,806	383,535	08/09/2017.	08/01/2031.
64972F	K8	8	New York City NY Rev Bld Amer Bd Wtr & S			1	1FE	19,766,394	144.204	26,857,995	18,625,000	19,598,403		(23,751)			5.952	5.531	JD	49,269	1,108,560	08/08/2011.	06/15/2042.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64972F	T6	3	New York City NY Rev Wtr & Swr			1	1FE	10,000,000	137.460	13,746,000	10,000,000	10,000,000					5.440	5.440	JD	24,178	544,000	09/17/2010.	06/15/2043.
64985H	ZC	4	New York St Envrnmntl Facs Rev Txbl Ser			2	1FE	750,000	103.909	779,318	750,000	750,000					3.061	3.061	JJ	10,586	22,958	10/19/2017.	01/15/2028.
64985H	ZD	2	New York St Envrnmntl Facs Rev Txbl Ser			2	1FE	965,000	104.062	1,004,198	965,000	965,000					3.161	3.161	JJ	14,066	30,504	10/19/2017.	01/15/2029.
64985H	ZE	0	New York St Envrnmntl Facs Rev Txbl Ser			2	1FE	430,000	104.617	449,853	430,000	430,000					3.261	3.261	JJ	6,466	14,022	10/19/2017.	01/15/2030.
64985T	BH	3	New York St Urban Dev Corp Rev Txbl Ref			1	1FE	15,898,499	99.534	15,831,853	15,905,975	15,898,499					2.910	2.914	MS	78,430		10/25/2019.	03/15/2033.
649902	H3	0	New York St Dorm Auth Rev Bld Amer Bd			1	1FE	32,000,000	107.534	34,410,880	32,000,000	32,000,000					4.723	4.723	MS	445,012	1,511,360	10/08/2009.	03/15/2024.
649902	ZM	8	New York St Dorm Auth Rev Bld Amer Bd St			1	1FE	10,000,000	108.498	10,849,800	10,000,000	10,000,000					5.092	5.092	MS	149,931	509,200	08/18/2009.	03/15/2023.
64990C	ZW	4	New York St Dorm Auth Rev Txbl NY Univ S			1	1FE	13,995,000	106.276	14,873,326	13,995,000	13,995,000					3.998	3.998	JJ	279,760	559,520	05/17/2017.	07/01/2039.
64990F	MT	8	New York St Dorm Auth Rev Unrefunded Bld			1	1FE	10,000,000	123.018	12,301,800	10,000,000	10,000,000					5.628	5.627	MS	165,713		10/15/2019.	03/15/2039.
64990G	GK	2	New York St Dorm Auth Rev Txbl Montefior			2	1FE	6,865,500	107.853	7,441,857	6,900,000	6,866,238		526			4.946	4.978	FA	142,198	341,274	07/27/2018.	08/01/2048.
650009	S5	3	New York St Twy Auth Gen Rev Txbl Ref Se			1	1FE	19,695,000	99.662	19,628,431	19,695,000	19,695,000					2.900	2.900	JJ	96,779		10/18/2019.	01/01/2035.
650035	6A	1	New York St Urban Dev Corp Rev Txbl Ref			2	1FE	2,733,043	104.240	2,843,890	2,728,214	2,732,082		(432)			3.420	3.399	MS	27,473	93,305	12/14/2017.	03/15/2031.
650035	6B	9	New York St Urban Dev Corp Rev Txbl Ref			2	1FE	2,819,954	104.167	2,932,301	2,815,000	2,818,968		(442)			3.470	3.449	MS	28,761	97,681	12/14/2017.	03/15/2032.
650035	8W	1	New York St Urban Dev Corp Rev Txbl-St P			2	1FE	19,402,221	107.457	20,895,014	19,445,000	19,405,929		3,708			3.900	3.920	MS	223,293	503,463	01/09/2019.	03/15/2033.
65819W	AJ	2	North Carolina Estn Mun Pr Rev Ref	SD		1	1FE	10,000,000	107.148	10,714,800	10,000,000	10,000,000					3.958	3.958	JJ	197,900	395,800	07/16/2015.	07/01/2024.
65830T	AE	5	North Carolina St Tpk Auth Rev Bld Amer			1	1FE	9,977,400	103.162	10,316,200	10,000,000	9,997,399		2,470			5.200	5.227	JJ	260,000	520,000	07/15/2009.	01/01/2021.
66285W	FB	7	North Texas Tollway Auth Rev Bld Amer Bd			1	1FE	31,886,078	156.893	39,607,638	25,245,000	31,282,966		(91,909)			6.718	5.117	JJ	847,980	1,695,959	05/04/2012.	01/01/2049.
66285W	YA	8	North Texas Tollway Auth Rev Ref			2	1FE	23,494,410	111.385	26,548,615	23,835,000	23,499,794		5,384			4.250	4.336	JJ	506,494	641,559	10/12/2018.	01/01/2049.
663903	DM	1	Northeast OH Regl Swr Dist Rev Bld Amer			2	1FE	21,542,080	103.669	20,733,800	20,000,000	20,176,751		(193,956)			6.038	4.987	MN	154,304	1,207,600	08/08/2011.	11/15/2040.
664845	DQ	4	Northern CA Pwr Agcy Rev Bld Amer Bd Ser			1	1FE	23,496,918	144.818	27,225,784	18,800,000	22,888,620		(106,332)			7.311	5.521	JD	114,539	1,374,468	03/13/2017.	06/01/2040.
67910H	MT	4	Oklahoma St Mun Pwr Auth Rev Bld Amer Bd			1	1FE	10,000,000	137.557	13,755,700	10,000,000	10,000,000					6.440	6.440	JJ	322,000	644,000	07/29/2010.	01/01/2045.
67919P	PX	5	Oklahoma Wtr Res Bd Txbl Master Trust Re			2	1FE	3,450,000	98.700	3,405,150	3,450,000	3,450,000					2.461	2.461	AO	2,830		12/04/2019.	04/01/2030.
67919P	PY	3	Oklahoma Wtr Res Bd Txbl Master Trust Re			2	1FE	3,000,000	98.807	2,964,210	3,000,000	3,000,000					2.561	2.561	AO	2,561		12/04/2019.	04/01/2031.
67919P	PZ	0	Oklahoma Wtr Res Bd Txbl Master Trust Re			2	1FE	2,750,000	98.938	2,720,795	2,750,000	2,750,000					2.661	2.661	AO	2,439		12/04/2019.	04/01/2032.
68607D	ND	3	Oregon St Dept Trans Hwy Rev Bld Amer Bd			1	1FE	6,000,000	110.821	6,649,260	6,000,000	6,000,000					4.983	4.983	MN	38,203	298,980	04/01/2010.	11/15/2023.
68608W	AH	5	OR St Univ Gen Rev Txbl			2	1FE	23,678,250	103.075	25,768,750	25,000,000	23,720,782		22,508			3.750	4.050	AO	234,375	937,500	02/07/2018.	04/01/2049.
68608W	AK	8	OR St Univ Gen Rev Txbl			2	1FE	13,006,000	105.543	13,726,923	13,006,000	13,006,000					4.052	4.052	AO	131,751	210,801	04/10/2019.	04/01/2052.
70917S	5F	6	PA Hgr Ed Facs Auth Rev Txbl Ref Ser B			2	1FE	7,792,000	97.230	7,576,162	7,792,000	7,792,000					2.972	2.972	FA	88,128		08/07/2019.	08/15/2045.
709221	TF	2	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1FE	8,758,215	129.624	9,566,251	7,380,000	8,506,223		(39,811)			5.848	4.589	JD	35,965	431,582	09/18/2012.	12/01/2037.
709223	A2	7	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1FE	15,000,000	132.052	19,807,800	15,000,000	15,000,000					5.511	5.511	JD	68,888	826,650	08/31/2010.	12/01/2045.
709223	VZ	1	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1FE	20,692,886	134.658	21,496,803	15,964,000	20,225,394		(135,791)			6.105	4.126	JD	81,217	974,602	03/10/2017.	12/01/2039.
709223	ZZ	7	Pennsylvania St Tpk Commn Rev Bld Amer B			1	1FE	38,548,397	134.534	45,223,604	33,615,000	38,085,924		(70,173)			5.561	4.718	JD	155,778	1,869,330	06/12/2012.	12/01/2049.
717893	L2	5	Philadelphia PA Wtr & Wst Rev Txbl Ref S			2	1FE	4,300,000	106.299	4,570,857	4,300,000	4,300,000					4.189	4.189	AO	45,032	107,075	02/14/2019.	10/01/2037.
717893	L3	3	Philadelphia PA Wtr & Wst Rev Txbl Ref S			2	1FE	4,757,704	106.499	5,058,703	4,750,000	4,757,152		(551)			4.289	4.270	AO	50,932	121,105	02/21/2019.	10/01/2040.
71883M	HG	2	Phoenix AZ Rev Bld Amer Bd Airport			1	1FE	15,000,000	145.270	21,790,500	15,000,000	15,000,000					6.600	6.600	JJ	495,000	990,000	08/11/2010.	07/01/2040.
73358W	CW	2	Port Auth NY & NJ Rev Taxable Cons-164th			4	1FE	3,170,699	133.485	3,423,890	2,565,000	3,126,244		(16,826)			5.647	4.078	MN	24,141	144,846	04/03/2017.	11/01/2040.
73358W	EK	6	Port Auth NY & NJ Rev Cons 168th			4	1FE	31,505,707	129.545	37,723,504	29,120,000	31,375,891		(34,738)			4.926	4.458	AO	358,613	1,434,451	04/08/2016.	10/01/2051.
73358W	RP	1	Port Auth NY & NJ Rev Transportation			1	1FE	632,545	129.166	697,496	540,000	627,801		(1,837)			4.960	3.965	FA	11,160	26,784	04/19/2017.	08/01/2046.
73358W	X9	0	Port Auth NY & NJ Rev Txbl Consol 2 Hund			1	1FE	10,300,000	112.920	11,630,760	10,300,000	10,300,000					4.031	4.031	MS	138,398	417,500	08/17/2018.	09/01/2048.
73358W	XQ	2	Port Auth NY & NJ Rev Txbl Consol Ser 19			1	1FE	31,009,924	125.968	38,653,281	30,685,000	31,002,535		(2,108)			4.810	4.754	AO	311,589	1,475,949	03/22/2016.	10/15/2065.
735240	S7	9	Port of Portland Airport Txbl-Portland			2	1FE	5,500,000	104.426	5,743,430	5,500,000	5,500,000					4.067	4.067	JJ	111,843	41,630	04/04/2019.	07/01/2039.

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
735240 S8 7	Port of Portland Airport Txbl-Port-Intl			2	1FE	17,125,525	103.974	17,682,858	17,007,000	17,118,607		(6,917)			4.237	4.153	JJ	360,293	134,109	04/24/2019.	07/01/2049.
735389 ZA 9	Port Seattle WA Rev Txbl-Ref-Inter Lien			2	1FE	1,750,000	103.488	1,811,040	1,750,000	1,750,000					3.371	3.371	MN	9,832	58,993	07/26/2017.	05/01/2029.
735389 ZC 5	Port Seattle WA Rev Txbl-Ref-Inter Lien			2	1FE	3,000,000	102.836	3,085,080	3,000,000	3,000,000					3.471	3.471	MN	17,355	104,130	07/26/2017.	05/01/2031.
735389 ZD 3	Port Seattle WA Rev Txbl-Ref-Inter Lien			2	1FE	2,000,000	102.896	2,057,920	2,000,000	2,000,000					3.571	3.571	MN	11,903	71,420	07/26/2017.	05/01/2032.
735389 ZE 1	Port Seattle WA Rev Txbl-Ref-Inter Lien			2	1FE	4,000,000	103.530	4,141,200	4,000,000	4,000,000					3.755	3.755	MN	25,033	150,200	07/26/2017.	05/01/2036.
745291 SZ 8	Puerto Rico Pub Fin Corp Rev Unref Comwl				6FE	1,025,648	127.317	980,341	770,000	948,410	23,832	(21,420)			5.500	2.170	FA	17,646	42,350	04/11/2016.	08/01/2027.
759911 R8 5	Regional Trans Auth IL Ref Rev Bld Amer			1	1FE	1,883,134	110.844	2,089,409	1,885,000	1,884,357		163			5.400	5.411	JJ	50,895	101,790	01/07/2010.	07/01/2023.
759911 R9 3	Regional Trans Auth IL Ref Rev Bld Amer			1	1FE	7,165,186	113.792	8,124,749	7,140,000	7,149,935		(1,899)			5.500	5.465	JJ	196,350	392,700	01/07/2010.	07/01/2024.
76116E GL 8	Resolution Funding Corp Strips	@		1	1	4,870,899	84.486	21,121,525	25,000,000	15,135,846		974,686				6.768	N/A			12/18/2002.	07/15/2027.
76116E GM 6	Resolution Funding Corp Strips	@		1	1	1,888,474	83.167	8,316,720	10,000,000	5,860,032		376,911				6.760	N/A			12/18/2002.	01/15/2028.
76116E GX 2	Resolution Funding Corp Strips	@LS		1	1	7,207,422	95.778	25,860,087	27,000,000	23,089,666		1,525,510				6.953	N/A			12/18/2002.	04/15/2022.
76116E HC 7	Resolution Funding Corp Strips	@		1	1	7,106,624	90.748	28,131,818	31,000,000	22,437,777		1,464,526				6.865	N/A			12/18/2002.	10/15/2024.
783186 UE 7	Rutgers NJ State University Txbl Ref Ser			1	1FE	8,690,000	99.457	8,642,813	8,690,000	8,690,000					2.588	2.588	MN	41,856		10/18/2019.	05/01/2027.
783186 UF 4	Rutgers NJ State University Txbl Ref Ser			1	1FE	9,380,000	99.188	9,303,834	9,380,000	9,380,000					2.638	2.638	MN	46,052		10/18/2019.	05/01/2028.
783186 UG 2	Rutgers NJ State University Txbl Ref Ser			1	1FE	6,250,000	99.165	6,197,813	6,250,000	6,250,000					2.688	2.688	MN	31,267		10/18/2019.	05/01/2029.
783186 UH 0	Rutgers NJ State University Txbl Ref Ser			1	1FE	25,011,000	98.780	24,705,866	25,011,000	25,011,000					2.888	2.888	MN	134,431		10/18/2019.	05/01/2032.
783186 UJ 6	Rutgers NJ State University Txbl Ref Ser			1	1FE	15,470,000	98.961	15,309,267	15,470,000	15,470,000					3.270	3.270	MN	94,148		10/18/2019.	05/01/2043.
79765R 4W 6	San Francisco CA Sewer Rev Txbl Ref Ser			2	1FE	8,000,000	100.147	8,011,760	8,000,000	8,000,000					2.803	2.803	MN			12/13/2019.	11/01/2031.
79765R 5B 1	San Francisco CA Sewer Rev Txbl Ref Ser			2	1FE	15,385,000	99.817	15,356,845	15,385,000	15,385,000					3.473	3.473	MN			12/13/2019.	11/01/2043.
79765R TK 5	San Francisco Cty&Cnty CA Rev Bld Amer B			1	1FE	30,418,312	131.094	31,777,186	24,240,000	29,610,360		(155,518)			6.000	4.369	MN	242,400	1,454,400	03/21/2016.	11/01/2040.
79766D MC 0	San Francisco CA Cty & Cnty AMT Ser A			2	1FE	6,951,000	110.447	7,731,290	7,000,000	6,951,426		426			4.000	4.041	MN	46,667	205,333	01/11/2019.	05/01/2049.
812643 DB 7	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd			1	1FE	9,994,700	129.257	12,925,700	10,000,000	9,997,113		77			5.570	5.572	FA	232,083	557,000	05/14/2010.	02/01/2040.
833102 XE 1	Snohomish Cnty WA PUD#1 El Rev Bld Amer			1	1FE	9,989,100	129.687	12,968,700	10,000,000	9,991,658		317			5.630	5.638	JD	46,917	563,000	05/12/2010.	12/01/2035.
837151 FV 6	South Carolina Pub Svc AuthRev Ser E			1	1FE	22,009,976	113.262	24,294,699	21,450,000	21,832,419		(26,867)			4.551	4.344	JD	81,349	976,190	05/03/2012.	12/01/2030.
837151 JB 6	South Carolina Pub Svc AuthRev Ser C			1	1FE	15,000,000	127.601	19,140,150	15,000,000	15,000,000					5.784	5.784	JD	72,300	867,600	08/08/2013.	12/01/2041.
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt			4	1FE	24,930,746	109.299	26,997,009	24,700,210	24,862,946		(9,111)			3.846	3.727	FA	358,878	949,970	08/08/2013.	08/15/2033.
85732P CE 8	State Pub Sch Bldg Auth PA Rev Const Bds			1	1FE	4,539,432	118.583	4,867,832	4,105,000	4,466,856		(29,970)			5.088	3.984	MS	61,498	208,862	06/28/2017.	09/15/2029.
86657M BK 1	Sumter Landing FL CDD Rec Rev Txbl-CDD			4	1FE	7,000,000	110.691	7,748,370	7,000,000	7,000,000					4.172	4.172	AO	73,010	292,040	11/04/2016.	10/01/2047.
873519 ML 3	Tacoma WA Elec Sys Rev Bld Amer Bd			1	1FE	6,221,820	132.323	7,939,380	6,000,000	6,168,916		(6,985)			5.966	5.685	JJ	178,980	357,960	07/20/2010.	01/01/2035.
87638T EG 4	Tarrant Cnty TX Rev Txbl Hlth Res Ser A			1	1FE	12,000,000	116.339	13,960,680	12,000,000	12,000,000					4.366	4.366	MN	66,945	523,920	09/27/2012.	11/15/2047.
88213A NV 3	Texas A & M Univ Rev Txbl-Ser A			2	1FE	3,500,000	108.203	3,787,105	3,500,000	3,500,000					3.673	3.673	MN	16,426	102,130	01/09/2019.	05/15/2031.
88213A NX 9	Texas A & M Univ Rev Txbl-Ser A			2	1FE	9,798,087	108.330	10,614,268	9,798,087	9,798,087					3.803	3.803	MN	47,613	296,027	01/09/2019.	05/15/2033.
882667 AZ 1	Texas St Priv Actvty Bnd TXBL Tarrant Ex			4	2FE	5,000,000	100.524	5,026,200	5,000,000	5,000,000					3.922	3.922	JD	8,171		12/11/2019.	12/31/2049.
882806 FU 1	Texas Tech Univ Rev Rev Bds Ser B			2	1FE	2,000,000	106.547	2,130,940	2,000,000	2,000,000					3.610	3.610	FA	27,276	72,200	01/31/2017.	02/15/2029.
882806 FV 9	Texas Tech Univ Rev Rev Bds Ser B			2	1FE	5,000,000	106.738	5,336,900	5,000,000	5,000,000					3.710	3.710	FA	70,078	185,500	01/31/2017.	02/15/2030.
898365 AL 5	Trustees Boston College Rev Educ Txbl			1	1FE	5,000,000	118.519	5,925,950	5,000,000	5,000,000					4.935	4.935	JJ	123,375	246,750	08/14/2013.	07/01/2033.
899154 BD 9	Tulare Co Pensn Txbl Txbl Rev Bd			2	1FE	8,573,733	110.175	9,408,945	8,540,000	8,569,611		(2,876)			4.259	4.210	JD	30,310	363,719	07/18/2018.	06/01/2031.
899154 BG 2	Tulare Co Pensn Txbl Txbl Rev Bd			2	1FE	10,000,000	110.006	11,000,600	10,000,000	10,000,000					4.445	4.445	JD	37,042	444,500	06/01/2018.	06/01/2037.
914119 U9 1	University Cincinnati OH Rev TXbl Ref Se				1FE	4,000,000	99.182	3,967,280	4,000,000	4,000,000					2.533	2.533	JD	5,347		11/21/2019.	06/01/2029.
914119 V2 5	University Cincinnati OH Rev Txbl Ref Se			2	1FE	4,000,000	99.582	3,983,280	4,000,000	4,000,000					2.633	2.633	JD	5,559		11/21/2019.	06/01/2030.
914119 V3 3	University Cincinnati OH Rev Txbl Ref Se			2	1FE	2,500,000	99.955	2,498,875	2,500,000	2,500,000					2.783	2.783	JD	3,672		11/21/2019.	06/01/2031.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
914119	V6	6	University Cincinnati OH Rev Txbl Ref Se			2	1FE	2,584,000	99.825	2,579,478	2,584,000	2,584,000					2.983	2.983	JD	4,068		11/21/2019.	06/01/2034.
91412F	7Y	7	University CA Rev Bld Amer Bd			1	1FE	3,322,822	132.532	3,578,364	2,700,000	3,240,222		(13,039)			5.770	4.392	MN	19,907	155,790	10/03/2012.	05/15/2043.
91412G	VC	6	Univ of Calif CA Rev Txbl Nts Ser AN			1	1FE	18,868,305	107.471	19,882,135	18,500,000	18,847,209		(7,727)			4.765	4.635	MN	112,639	881,525	01/27/2017.	05/15/2044.
91417K	3C	3	University CO System Rev Ref Txbl Ser A				1FE	890,000	100.374	893,329	890,000	890,000					2.756	2.756	JD	2,044	6,882	07/10/2019.	06/01/2031.
91417K	3D	1	University CO System Rev Ref Txbl Ser A				1FE	2,000,000	100.407	2,008,140	2,000,000	2,000,000					2.806	2.806	JD	4,677	15,745	07/10/2019.	06/01/2032.
91417K	3G	4	University CO System Rev Ref Txbl Ser A			4	1FE	3,000,000	100.316	3,009,480	3,000,000	3,000,000					3.167	3.167	JD	7,918	26,656	07/10/2019.	06/01/2043.
914245	BR	5	Univ of Deleware DE Txbl			1	1FE	2,000,000	118.501	2,370,020	2,000,000	2,000,000					4.221	4.221	MN	14,070	84,420	04/05/2018.	11/01/2058.
914639	KT	5	Univ of Nebraska NE Facs Corp Txbl Ref S			2	1FE	6,020,000	98.807	5,948,181	6,020,000	6,020,000					2.565	2.565	AO	28,738		10/11/2019.	10/01/2031.
914639	KU	2	Univ of Nebraska NE Facs Corp Txbl Ref S			2	1FE	5,380,000	98.730	5,311,674	5,380,000	5,380,000					2.615	2.615	AO	26,183		10/11/2019.	10/01/2032.
914639	KV	0	Univ of Nebraska NE Facs Corp Txbl Ref S			2	1FE	9,000,000	99.329	8,939,610	9,000,000	9,000,000					2.715	2.715	AO	45,476		10/11/2019.	10/01/2033.
914639	KY	4	Univ of Nebraska NE Facs Corp Txbl Ref S			4	1FE	9,500,000	96.644	9,181,180	9,500,000	9,500,000					3.037	3.037	AO	53,696		10/11/2019.	10/01/2049.
914713	K6	8	University NC Chapel Hill Rev Txbl Ref			1	1FE	7,958,409	112.912	8,863,592	7,850,000	7,951,272		(5,636)			3.847	3.725	JD	25,166	301,990	09/11/2018.	12/01/2034.
914805	EZ	5	University of Pittsburgh Rev Hgr Ed Tabl				1FE	1,600,000	105.341	1,685,456	1,600,000	1,600,000					3.277	3.277	MS	15,438	52,432	01/06/2017.	09/15/2028.
914805	FB	7	University of Pittsburgh Rev Hgr Ed Txbl				1FE	5,100,000	105.258	5,368,158	5,100,000	5,100,000					3.327	3.327	MS	49,960	169,677	01/06/2017.	09/15/2029.
914805	FC	5	University of Pittsburgh Rev Hgr Ed Txbl				1FE	760,000	106.098	806,345	760,000	760,000					3.427	3.427	MS	7,669	26,045	01/06/2017.	09/15/2030.
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1FE	5,000,000	134.919	6,745,950	5,000,000	5,000,000					5.937	5.937	JD	13,193	296,850	05/13/2009.	06/15/2039.
917565	LK	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			1	1FE	7,072,758	134.703	9,078,982	6,740,000	7,047,437		(9,132)			5.705	5.322	JD	17,090	384,517	02/03/2017.	06/15/2040.
92706N	DC	4	VLG Center FL CDD Rec Rev Txbl Ref			1	1FE	5,000,000	105.477	5,273,850	5,000,000	5,000,000					4.156	4.156	MN	34,633	207,800	09/25/2014.	11/01/2024.
92706N	DD	2	VLG Center FL CDD Rec Rev Txbl Ref			1	1FE	7,500,000	116.294	8,722,050	7,500,000	7,500,000					5.015	5.015	MN	62,688	376,125	09/25/2014.	11/01/2036.
92706N	DE	0	VLG Center FL CDD Rec Rev Txbl Ref			1	1FE	5,000,000	111.937	5,596,850	5,000,000	5,000,000					4.756	4.756	MN	39,633	237,800	09/25/2014.	11/01/2029.
92778W	HG	4	Virginia St Clg Bldg Auth Ed Txbl-Ser B			2	1FE	1,005,620	110.072	1,100,720	1,000,000	1,005,054		(513)			4.110	4.040	MS	13,700	30,483	11/27/2018.	09/01/2031.
92778W	HK	5	Virginia St Clg Bldg Auth Ed Txbl-Ser B			2	1FE	2,055,082	109.758	2,244,551	2,045,000	2,054,055		(926)			4.260	4.199	MS	29,039	64,612	11/27/2018.	09/01/2034.
92778W	HZ	2	Virginia St Clg Bldg Auth Rev LBASS Txbl			2	1FE	15,423,430	107.927	16,728,685	15,500,000	15,423,849		419			4.500	4.531	MS	232,500	517,313	11/06/2018.	09/01/2048.
92818N	HS	0	Virginia State Resources Auth Txbl Ref P			2	1FE	3,477,450	100.036	3,478,702	3,477,450	3,477,450					2.750	2.750	MN	10,891		10/30/2019.	11/01/2031.
92818N	HT	8	Virginia State Resources Auth Txbl Ref P			2	1FE	3,477,450	100.380	3,490,664	3,477,450	3,477,450					2.850	2.850	MN	11,287		10/30/2019.	11/01/2032.
92818N	HU	5	Virginia State Resources Auth Txbl Ref P			2	1FE	1,738,700	99.821	1,735,588	1,738,700	1,738,700					2.910	2.910	MN	5,762		10/30/2019.	11/01/2033.
958697	KZ	6	Western MN Mun Pwr Agy Rev Txbl Ref Ser			1	1FE	9,241,000	98.667	9,117,817	9,241,000	9,241,000					2.745	2.745	JJ	43,687		10/17/2019.	01/01/2033.
958697	LA	0	Western MN Mun Pwr Agy Rev Txbl Ref Ser			1	1FE	9,495,000	98.243	9,328,173	9,495,000	9,495,000					2.795	2.795	JJ	45,705		10/17/2019.	01/01/2034.
958697	LC	6	Western MN Mun Pwr Agy Rev Txbl Ref Ser			1	1FE	15,025,000	98.456	14,793,014	15,025,000	15,025,000					3.226	3.226	JJ	83,477		10/17/2019.	01/01/2046.
959623	AK	5	Western St College Rev Bld Amer Bd			1	1FE	18,715,983	140.830	23,567,901	16,735,000	18,504,934		(30,208)			7.000	6.160	MN	149,685	1,171,450	08/04/2011.	05/15/2045.
977100	DR	4	Wisconsin St Gen Fd Rev Txbl Ref Ser B			1	1FE	10,000,000	103.609	10,360,900	10,000,000	10,000,000					3.294	3.294	MN	54,900	329,400	08/03/2016.	05/01/2037.
977100	EL	6	Wisconsin St Gen Fd Rev Txbl-Ref-Ser A			2	1FE	39,569,993	106.910	41,839,229	39,135,000	39,478,159		(40,171)			3.954	3.815	MN	257,900	1,547,398	10/16/2017.	05/01/2036.
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							2,661,143,785	XXX	3,066,605,780	2,641,151,543	2,701,555,370	23,832	2,194,720	0	0	XXX	XXX	XXX	29,152,574	99,200,737	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3128MJ	2Z	2	FHLMC Giant Pool #G08791			4	1	46,616,087	101.995	46,908,600	45,990,898	46,609,341		(6,746)			3.000	2.837	MON	114,977	689,863	06/27/2019.	12/15/2047.
3128MJ	3M	0	FHLMC Gold Pool #G08803			4	1	43,220,922	102.130	44,022,743	43,104,741	43,219,111		(1,811)			3.000	2.972	MON	107,762	754,333	05/29/2019.	03/15/2048.
3128MJ	4X	5	FHLMC Pool #G08837			4	1	67,314,346	105.442	68,634,503	65,092,062	67,310,842		(11,381)			4.500	3.388	MON	244,095	2,929,143	12/28/2018.	09/15/2048.
3128MJ	Q3	7	FHLMC Giant Pool #G08473			4	1	2,896,629	105.456	2,976,770	2,822,752	2,889,168		(1,262)			3.500	2.992	MON	8,233	98,796	01/05/2012.	01/15/2042.
3128MJ	T8	3	FHLMC Pool #G08574			4	1	6,321,338	106.936	6,335,134	5,924,230	6,301,124		(3,224)			4.500	2.702	MON	22,216	266,590	04/01/2014.	02/15/2044.
312904	N2	7	FHLMC REMIC Ser 1030 F			4	1	1,210	101.986	1,167	1,144	1,150		(10)			9.000	6.897	MON	9	103	06/05/2002.	12/15/2020.
312905	YJ	5	FHLMC REMIC Ser 1077-E			4	1	8,155	102.911	8,282	8,048	8,032		(8)			9.000	8.884	MON	60	724	04/02/1991.	05/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312906 E5 5	FHLMC REMIC Ser 1116-XA			4	1	1,361	100.315	1,418	1,414	1,403		(1)			8.400	9.241	MON	10	119	06/24/1991.	08/15/2021.
312906 LL 2	FHLMC REMIC Ser 1110-Z			4	1	24,058	103.531	23,955	23,138	23,223		(81)			8.500	7.586	MON	164	1,967	10/17/1995.	07/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD			4	1	37,605	104.055	38,148	36,661	36,872		(77)			7.000	6.367	MON	214	2,566	09/05/2001.	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z			4	1	41,611	105.003	42,476	40,452	40,739		(82)			7.000	6.337	MON	236	2,832	02/26/2002.	05/15/2023.
3132DV 3Z 6	FHLMC Pool #SD8016			4	1	93,133,320	101.571	93,248,713	91,806,886	93,135,858		2,538			3.000	2.893	MON	229,517		12/30/2019.	10/25/2049.
3132DV 4A 0	FHLMC Pool #SD8017			4	1	50,507,480	102.953	50,549,368	49,099,700	50,506,714		(766)			3.500	3.284	MON	143,207		12/26/2019.	10/25/2049.
3132LA 5A 6	FGLMC Pool #V85341			4	1	39,676,711	105.421	39,866,124	37,816,185	39,660,204		(16,507)			4.500	2.714	MON	141,811	850,864	06/25/2019.	04/15/2049.
31339D SE 9	FHLMC REMIC Ser 2416 PV			4	1	311,534	112.863	348,233	308,545	309,332		(8)			6.000	5.863	MON	1,543	18,513	11/02/2005.	02/15/2032.
31339G JU 6	FHLMC REMIC Ser 2367 ZK			4	1	161,999	112.020	181,926	162,405	162,009					6.000	6.080	MON	812	9,744	05/22/2006.	10/15/2031.
3133KG QA 9	FHLMC Pool #RA1349			4	1	50,555,677	101.509	50,189,155	49,443,205	50,546,126		(9,551)			3.000	2.834	MON	123,608	247,216	10/07/2019.	09/25/2049.
3133KG U2 2	FHLMC Pool #RA1501			4	1	49,906,064	101.463	49,932,266	49,212,097	49,900,798		(5,266)			3.000	2.897	MON	123,030	246,060	10/16/2019.	10/25/2049.
3133T2 YE 4	FHLMC REMIC Ser 1643-E			4	1	35,828	106.113	37,245	35,099	35,257		(54)			6.500	6.050	MON	190	2,281	05/11/2001.	05/15/2023.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ			4	1	328,409	105.428	329,564	312,596	316,264		(784)			6.250	5.383	MON	1,628	19,537	09/23/2002.	12/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z			4	1	229,454	106.798	237,698	222,568	224,927		(337)			6.500	5.863	MON	1,206	14,467	07/23/2002.	04/15/2026.
3133TC 6P 8	FHLMC Structured Ser 2008 M			4	1	89,008	113.170	97,061	85,765	87,215		(123)			7.000	6.113	MON	500	6,004	10/24/2001.	11/20/2027.
3133TE LG 7	FHLMC REMIC Ser 2064 M			4	1	16,349	107.963	17,210	15,941	16,161		(12)			6.000	5.298	MON	80	957	06/24/2002.	06/15/2028.
3133TK 5S 5	FHLMC REMIC Ser 2136-A			4	1	2,244	100.118	2,396	2,393	2,383		12			6.000	7.798	MON	12	144	08/13/1999.	03/15/2029.
31358E RK 0	FNMA REMIC Ser 1990-72B			4	1	1,247	101.057	1,291	1,277	1,268		2			9.000	9.493	MON	10	115	05/23/1990.	07/25/2020.
31358G X4 4	FNMA REMIC Ser 1991-56G			4	1	4,764	101.659	4,932	4,851	4,820		4			8.600	8.995	MON	35	417	04/22/1991.	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A			4	1	3,814	103.189	4,096	3,970	3,934		7			8.000	8.725	MON	26	318	05/23/1991.	07/25/2021.
31358H H4 0	FNMA REMIC Ser 1991-98J			4	1	13,149	103.712	13,230	12,756	12,757		(31)			8.000	7.373	MON	85	1,020	08/25/1992.	08/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE			4	1	2,239	102.983	2,241	2,176	2,180		(7)			7.500	6.681	MON	14	163	12/03/1998.	09/25/2021.
31358M Q4 9	FNMA REMIC Ser G1992-42 Z			4	1	27,732	102.425	28,601	27,923	27,774		6			7.000	7.173	MON	163	1,955	11/19/1999.	07/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ			4	1	208,015	103.322	208,900	202,184	202,871		(465)			7.000	6.327	MON	1,179	14,153	08/30/2001.	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G			4	1	126,996	103.792	144,673	139,388	136,722		403			5.500	6.718	MON	639	7,666	06/09/1993.	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA			4	1	30,962	105.027	32,951	31,374	31,188		9			6.500	6.707	MON	170	2,039	06/17/1993.	07/25/2023.
31359E LJ 8	FNMA REMIC Ser 1993-204ZA			4	1	348,902	104.904	401,653	382,876	372,295		1,560			6.500	8.239	MON	2,074	24,887	11/29/1999.	10/25/2023.
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB			4	1	101,855	107.008	107,267	100,242	100,650		(150)			6.500	6.031	MON	543	6,516	05/19/2006.	12/25/2023.
31359G P3 4	FNMA REMIC Ser 1994-37L			4	1	149,891	106.049	156,542	147,613	147,574		(94)			6.500	6.328	MON	800	9,595	12/07/1998.	03/25/2024.
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K			4	1	21,552	102.594	21,678	21,130	21,157		(55)			7.000	6.323	MON	123	1,479	03/30/2001.	09/25/2021.
31359Q UN 2	FNMA REMIC Ser 1997-56 Z			4	1	101,327	112.209	111,737	99,579	100,317		(60)			7.000	6.563	MON	581	6,970	02/07/2002.	09/18/2027.
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ			4	1	396,096	105.021	403,995	384,680	387,124		(451)			6.000	5.526	MON	1,923	23,081	01/09/2003.	06/17/2028.
31359U TL 9	FNMA REMIC Ser 1998-54C			4	1	26,532	104.911	27,731	26,433	26,442		(3)			6.000	5.912	MON	132	1,586	09/19/2001.	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ			4	1	209,701	100.204	204,840	204,423	207,202		(255)			6.300	5.920	MON	1,073	12,879	09/25/2002.	10/17/2038.
313603 2H 4	FNMA REMIC Ser 1990-35E			4	1	2	99.979	2	2	2					9.500	8.486	MON			03/04/1992.	04/25/2020.
313603 YL 0	FNMA REMIC Ser 1990-16E			4	1	444	100.209	438	437	435		(1)			9.000	8.837	MON	3	39	02/06/1991.	03/25/2020.
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP			4	1	18,154,542	103.532	19,687,829	19,016,215	18,761,558		59,723			4.000	4.656	MON	63,387	760,649	04/14/2011.	01/15/2040.
3137A8 3L 0	FHLMC REMIC Ser 3820 CI DB			4	1	27,780,489	102.618	29,802,321	29,042,001	28,764,653		207,120			4.000	4.553	MON	96,807	1,161,680	04/14/2011.	11/15/2038.
31381H TQ 9	FNMA DUS Pool #461459			4	1	2,823,463	99.842	2,738,970	2,743,307	2,754,386		(4,613)			5.450	5.101	MON	12,459	155,043	01/27/2004.	11/25/2023.
31381H TR 7	FNMA DUS Pool #461460			4	1	869,002	99.842	844,411	845,744	848,666		(1,512)			5.350	5.033	MON	3,896	45,876	01/27/2004.	09/25/2023.
31381L NY 9	FNMA Pool #464007			4	1	1,544,718	118.535	1,540,903	1,299,960	1,438,086		(17,272)			6.650	3.917	MON	7,204	86,447	09/12/2013.	01/25/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31381L TV 9	FNMA Pool #464164				1	1,119,238	117.433	1,176,317	1,001,695	1,088,445		(5,368)			5.920	4.670	MON	4,942	59,300	01/08/2014.	01/25/2035.
31381N K9 3	FNMA Pool #465720				1	7,778,619	100.453	7,402,647	7,369,279	7,391,139		(42,953)			4.030	2.887	MON	25,573	301,107	11/05/2010.	10/25/2020.
31381N V3 4	FNMA Pool #466034				1	8,484,310	116.867	8,692,887	7,438,299	8,090,052		(64,426)			6.210	4.351	MON	38,493	461,918	09/10/2013.	12/25/2029.
31381N WH 2	FNMA Pool #466048				1	6,042,472	100.213	5,868,273	5,855,818	5,859,585		(20,425)			3.680	3.003	MON	18,556	218,487	11/08/2010.	09/25/2020.
31381N XT 5	FNMA Pool #466090				1	12,178,819	99.853	12,160,867	12,178,819	12,178,819					3.280	3.257	MON	34,398	405,013	11/08/2010.	10/25/2020.
31381P KS 6	FNMA Pool #466605				1	4,422,609	121.212	4,620,066	3,811,568	4,176,397		(40,104)			6.340	4.124	MON	20,138	241,653	09/11/2013.	01/25/2029.
31381T KS 8	FNMA Pool #470205				1	4,698,206	122.413	4,780,859	3,905,509	4,392,397		(50,097)			6.740	4.090	MON	22,667	266,887	09/12/2013.	07/25/2029.
31384V QL 9	FNMA Pool #535159				1	130,005	113.649	152,650	134,318	130,731		116			7.000	8.135	MON	784	9,402	12/28/1999.	02/25/2030.
3138A9 CV 4	FNMA Pool #AH7283				1	2,634,927	107.251	2,798,542	2,609,343	2,632,017		(457)			4.000	3.756	MON	8,698	104,374	07/14/2011.	03/25/2041.
3138AB YQ 6	FNMA Pool #AH9718				1	3,628,951	107.245	3,854,062	3,593,715	3,624,445		(690)			4.000	3.787	MON	11,979	143,749	08/10/2011.	04/25/2041.
3138AC AR 8	FNMA Pool #AH9915				1	1,647,627	105.404	1,716,551	1,628,542	1,644,933		(539)			3.500	3.289	MON	4,750	56,999	10/25/2011.	04/25/2041.
3138AP JX 7	FNMA Pool #AI9277				1	1,731,339	107.270	1,839,166	1,714,529	1,729,821		(294)			4.000	3.696	MON	5,715	68,581	08/10/2011.	08/25/2041.
3138EG N4 2	FNMA Pool #AL0410				1	20,072,803	102.962	19,315,364	18,759,629	18,943,264		(132,773)			4.405	2.863	MON	71,159	1,097,069	08/03/2011.	06/25/2021.
3138EK TC 9	FNMA Pool #AL3246				1	20,577,407	105.352	21,523,591	20,430,246	20,560,256		(3,041)			3.500	3.360	MON	59,588	715,059	08/07/2013.	10/25/2042.
3138EL GL 1	FNMA Pool #AL3802				1	1,425,186	102.622	1,428,182	1,391,699	1,414,549		(2,143)			3.000	2.389	MON	3,479	41,751	12/16/2013.	02/25/2028.
3138L2 PT 8	FNMA Pool #AM2233				1	1,950,053	122.636	1,885,125	1,537,177	1,813,911		(24,598)			7.250	3.997	MON	9,597	112,993	04/30/2014.	01/25/2031.
3138L2 TX 5	FNMA Pool #AM2365				1	3,339,609	124.301	3,264,619	2,626,382	3,105,472		(42,325)			7.190	3.925	MON	16,261	191,460	05/02/2014.	02/25/2031.
3138LU XW 0	FNMA Pool #AO4292				1	5,311,446	103.039	5,259,216	5,104,092	5,283,628		(5,139)			3.000	2.439	MON	12,760	153,123	08/02/2012.	07/25/2042.
3138M0 JU 5	FNMA Pool #AO8374				1	5,362,314	103.039	5,309,594	5,152,974	5,330,764		(5,855)			3.000	2.501	MON	12,882	154,589	08/02/2012.	07/25/2042.
3138M6 QU 4	FNMA Pool #AP3166				1	1,965,388	103.019	1,945,680	1,888,662	1,955,099		(1,694)			3.000	2.442	MON	4,722	56,660	08/02/2012.	08/25/2042.
3138MJ HZ 5	FNMA Pool #AQ2947				1	1,862,817	101.339	1,894,569	1,869,535	1,864,123		233			2.500	2.550	MON	3,895	46,738	12/09/2013.	11/25/2027.
3138MR ML 2	FNMA Pool #AQ9362				1	19,360,965	101.339	19,756,011	19,494,993	19,394,979		6,024			2.500	2.622	MON	40,615	487,375	12/27/2013.	01/25/2028.
3138W9 GS 3	FNMA Pool #AS0208				1	35,266,867	106.639	37,949,184	35,586,590	35,288,883		3,052			3.500	3.627	MON	103,794	1,245,531	09/11/2013.	08/25/2043.
3138W9 GU 8	FNMA Pool # AS0210				1	18,531,870	105.761	19,520,264	18,456,888	18,521,881		(1,851)			3.500	3.423	MON	53,833	645,991	08/14/2013.	08/25/2043.
3138WD FK 2	FNMA Pool #AS3769				1	7,916,796	107.235	7,931,273	7,396,175	7,882,665		(9,647)			4.000	2.211	MON	24,654	295,847	12/16/2014.	11/25/2039.
3138WF LC 8	FNMA Pool #AS5722				1	54,811,037	104.403	55,381,158	53,045,613	54,714,153		(23,385)			3.500	2.889	MON	154,716	1,856,596	09/16/2015.	09/01/2045.
3138WQ AY 8	FNMA Pool #AT2722				1	2,410,200	102.993	2,553,761	2,479,550	2,416,444		1,060			3.000	3.411	MON	6,199	74,386	09/24/2013.	05/25/2043.
3138WQ B8 4	FNMA Pool #AT2762				1	2,457,553	101.112	2,505,239	2,477,685	2,462,388		874			2.500	2.657	MON	5,162	61,942	12/05/2013.	05/25/2028.
3138WW BK 4	FNMA Pool #AT8141				1	8,321,741	102.747	8,831,498	8,595,383	8,349,817		5,484			3.000	3.419	MON	21,488	257,861	08/05/2013.	08/25/2043.
3138X0 Z3 5	FNMA Pool #AU1661				1	5,808,761	101.339	5,934,731	5,856,344	5,820,491		2,005			2.500	2.649	MON	12,201	146,409	12/05/2013.	07/25/2028.
3138X2 LF 9	FNMA Pool #AU3025				1	7,968,821	102.876	8,467,553	8,230,858	7,990,490		3,387			3.000	3.506	MON	20,577	246,926	08/05/2013.	08/25/2043.
3138X3 AQ 5	FNMA Pool #AU3614				1	3,954,904	102.953	4,205,572	4,084,952	3,969,045		2,457			3.000	3.400	MON	10,212	122,548	08/05/2013.	07/25/2043.
3138X6 KE 4	FNMA Pool #AU6592				1	2,291,827	105.195	2,376,914	2,259,523	2,289,878		(342)			3.500	3.109	MON	6,590	79,083	02/05/2014.	01/25/2044.
3138X9 SH 3	FNMA Pool #AU9519				1	8,347,104	105.082	8,586,608	8,171,348	8,334,406		(2,564)			3.500	3.032	MON	23,833	285,997	10/18/2013.	10/25/2043.
3138XH D5 7	FNMA Pool #AV5523				1	1,254,199	108.254	1,266,119	1,169,586	1,250,493		(462)			4.500	2.328	MON	4,386	52,631	03/12/2014.	01/25/2044.
3138XJ 3K 1	FNMA Pool #AV7101				1	2,881,932	105.188	3,010,856	2,862,365	2,880,386		(333)			3.500	3.329	MON	8,349	100,183	02/18/2014.	03/25/2044.
3138XJ 3Y 1	FNMA Pool #AV7114				1	2,384,234	108.074	2,399,057	2,219,828	2,376,829		(934)			4.500	1.931	MON	8,324	99,892	03/14/2014.	03/25/2044.
3138XK 3B 8	FNMA Pool #AV7993				1	1,099,022	106.046	1,086,845	1,024,879	1,093,949		253			4.500	3.136	MON	3,843	46,120	03/12/2014.	02/25/2044.
3138XU VB 5	FNMA Pool #AW5109				1	8,924,231	105.949	8,911,374	8,411,027	8,904,370		(4,576)			4.000	2.411	MON	28,037	336,441	08/26/2014.	08/25/2044.
3138Y6 3L 6	FNMA Pool #AX5302				1	31,867,902	107.193	31,962,783	29,817,920	31,740,442		(32,820)			4.000	2.470	MON	99,393	1,192,717	12/16/2014.	01/25/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138Y8 F6 2	FNMA Pool #AX6488				1	13,205,079	105.759	13,055,787	12,344,801	13,171,118		(5,705)			4.000	2.058	MON	41,149	493,792	12/16/2014.	11/25/2044.
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE				4	1	103,426	113.536	114,110	100,505	102,588		(54)			6.500	5.458	MON	544	6,533	10/28/2005.	04/25/2032.
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB				4	1	441,513	102.833	461,008	448,307	445,926		188			5.500	5.714	MON	2,055	24,657	10/24/2003.	11/25/2022.
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5				4	1	551,554	111.076	602,477	542,401	548,611		1,436			5.356	5.151	MON	2,421	29,051	01/27/2005.	06/25/2042.
31392T WT 0	FHLMC REMIC Ser 2478 JF				4	1	29,097	102.841	28,730	27,936	28,094		(60)			6.000	5.250	MON	140	1,676	09/24/2002.	08/15/2022.
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH				4	1	440,798	103.640	452,321	436,434	436,239		(188)			5.500	5.403	MON	2,000	24,004	04/02/2004.	10/15/2022.
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC				4	1	591,311	103.147	575,393	557,840	560,381		(919)			5.500	4.878	MON	2,557	30,681	06/11/2003.	04/25/2023.
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC				4	1	723,645	103.169	705,153	683,490	685,945		(1,076)			5.500	4.956	MON	3,133	37,592	06/11/2003.	04/25/2023.
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH				4	1	3,078,995	111.657	3,337,780	2,989,315	3,023,623		(524)			5.500	4.984	MON	13,701	164,412	02/03/2009.	06/25/2033.
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD				4	1	80,468	103.613	84,257	81,319	80,937		18			5.000	5.156	MON	339	4,066	07/13/2005.	06/25/2023.
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY				4	1	335,476	103.601	339,544	327,743	328,014		(219)			5.000	4.745	MON	1,366	16,387	06/18/2003.	06/25/2023.
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4				4	1	1,702,707	107.742	1,834,604	1,702,774	1,697,771		(333)			4.505	4.512	MON	6,393	76,710	06/06/2003.	06/25/2043.
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8				4	1	3,322,878	107.325	3,680,466	3,429,279	3,378,091		(30,937)			4.550	5.060	MON	13,003	156,032	01/12/2005.	06/25/2043.
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM				4	1	134,185	102.992	135,812	131,867	132,080		(100)			5.500	5.208	MON	604	7,253	08/24/2005.	11/15/2022.
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH				4	1	1,853,816	111.709	2,014,849	1,803,652	1,825,735		(293)			5.500	4.942	MON	8,267	99,201	02/03/2009.	12/15/2032.
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC				4	1	160,191	103.359	158,064	152,927	153,570		(216)			5.500	4.972	MON	701	8,411	05/28/2003.	01/15/2023.
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG				4	1	1,284,945	109.119	1,364,598	1,250,554	1,266,247		(222)			5.000	4.502	MON	5,211	62,528	03/30/2009.	03/15/2033.
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC				4	1	319,828	102.946	313,759	304,780	306,163		(470)			5.500	4.978	MON	1,397	16,763	05/22/2003.	04/15/2023.
31393P RF 3	FHLMC REMIC Ser 2603 Cl C				4	1	247,830	102.912	241,001	234,182	235,630		(466)			5.500	4.851	MON	1,073	12,880	06/10/2003.	04/15/2023.
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB				4	1	261,839	103.859	284,040	273,486	270,684		334			5.000	5.566	MON	1,140	13,674	08/26/2004.	09/25/2023.
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD				4	1	397,944	103.890	414,201	398,691	397,456		(19)			5.000	5.035	MON	1,661	19,934	03/16/2004.	12/25/2023.
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD				4	1	1,077,565	103.894	1,198,550	1,153,632	1,136,430		3,366			5.000	5.780	MON	4,807	57,681	11/07/2003.	12/25/2023.
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW				4	1	287,088	103.737	294,095	283,500	283,496		(116)			5.000	4.896	MON	1,181	14,175	06/23/2003.	06/15/2023.
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW				4	1	365,742	103.340	379,617	367,350	365,955		9			5.500	5.573	MON	1,684	20,204	12/01/2004.	07/25/2024.
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA				4	1	6,482,573	106.283	7,226,502	6,799,302	6,612,843		2,623			4.500	5.332	MON	25,497	305,969	03/13/2009.	08/25/2034.
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB				4	1	979,178	103.770	1,014,353	977,498	975,100		(169)			5.000	4.987	MON	4,073	48,875	02/09/2005.	02/25/2025.
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z				4	1	7,726,020	107.637	8,190,845	7,609,679	7,658,200		(499)			5.500	5.229	MON	34,878	418,532	03/13/2009.	11/25/2034.
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD				4	1	26,704,131	113.763	30,003,726	26,373,887	26,520,183		(35,799)			5.500	5.304	MON	120,880	1,442,342	05/01/2019.	11/25/2034.
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ				4	1	3,657,021	112.257	3,988,125	3,552,661	3,583,560		(68)			5.500	5.134	MON	16,283	195,396	03/09/2009.	06/25/2035.
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8				4	1	5,207,632	110.223	5,776,728	5,240,946	5,215,005		(204)			5.410	5.508	MON	23,628	283,535	04/25/2005.	05/25/2035.
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC				4	1	2,152,272	112.617	2,302,910	2,044,914	2,081,929		(928)			5.500	4.905	MON	9,373	112,470	03/16/2009.	05/25/2035.
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB				4	1	3,445,666	102.131	3,581,668	3,506,949	3,490,586		3,334			5.500	5.755	MON	16,074	192,882	10/20/2005.	10/25/2035.
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT				4	1	206,873	103.923	232,460	223,685	220,560		494			5.000	5.989	MON	932	11,184	08/26/2003.	08/15/2023.
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY				4	1	457,623	103.718	511,911	493,561	486,635		1,218			5.000	5.990	MON	2,057	24,678	08/18/2003.	08/15/2023.
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB				4	1	147,279	102.865	147,444	143,337	144,358		(282)			5.500	4.848	MON	657	7,884	02/03/2005.	09/15/2023.
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL				4	1	1,694,209	103.094	1,706,782	1,655,563	1,658,734		(1,468)			5.500	5.250	MON	7,588	91,056	09/30/2004.	09/15/2023.
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY				4	1	1,097,827	103.816	1,204,381	1,160,107	1,148,273		1,917			5.000	5.695	MON	4,834	58,005	11/05/2003.	09/15/2023.
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG				4	1	497,782	103.276	575,005	556,764	546,313		1,871			4.500	5.826	MON	2,088	25,054	10/09/2003.	10/15/2023.
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC				4	1	743,546	104.170	831,730	798,438	787,872		1,675			5.000	5.843	MON	3,327	39,922	11/06/2003.	11/15/2023.
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC				4	1	288,483	104.131	322,685	309,884	304,550		922			5.000	6.148	MON	1,291	15,494	06/29/2006.	12/15/2023.
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE				4	1	7,373,949	111.177	7,745,521	6,966,825	7,094,913		584			6.000	5.292	MON	34,834	418,009	03/09/2009.	12/25/2035.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31394Y	XS	8	FHLMC REMIC Ser 2811 Cl DT			4	1	212,010	104.273	223,444	214,287	213,517		56			5.000	5.163	MON	893	10,714	01/28/2005.	06/15/2024.
31395B	R3	9	FNMA REMIC Ser 2006-24 Cl Z			4	1	27,361,397	110.015	29,493,611	26,808,694	27,075,720		(717)			5.500	5.124	MON	122,873	1,474,478	03/12/2009.	04/25/2036.
31395D	J4	2	FNMA REMIC Ser 2006-43 Cl KD			4	1	1,355,770	112.028	1,445,661	1,290,442	1,312,195		536			6.000	5.122	MON	6,452	77,427	03/10/2009.	06/25/2036.
31395G	M4	1	FHLMC REMIC Ser 2868 Cl AV			4	1	723,094	104.483	755,393	722,982	721,873		(48)			5.000	5.026	MON	3,012	36,149	02/09/2005.	08/15/2024.
31395J	MG	8	FHLMC REMIC Ser 2892 Cl AD			4	1	190,817	104.575	199,672	190,936	190,621		(8)			5.000	5.034	MON	796	9,547	02/14/2005.	11/15/2024.
31395K	HE	6	FHLMC REMIC Ser 2904 Cl PE			4	1	4,601,636	112.071	4,966,215	4,431,307	4,498,024		(642)			5.500	4.932	MON	20,310	243,722	02/06/2009.	12/15/2034.
31395M	5N	5	FHLMC REMIC Ser 2939 Cl DK			4	1	1,679,297	108.341	1,774,172	1,637,589	1,648,630		(597)			5.500	5.218	MON	7,506	90,068	02/01/2005.	02/15/2030.
31395U	QH	7	FHLMC REMIC Ser 2982 Cl PE			4	1	4,745,919	112.459	5,485,512	4,877,771	4,825,118		(179)			5.500	5.895	MON	22,356	268,277	10/23/2007.	05/15/2035.
31395X	MD	4	FHLMC REMIC Ser 3025 Cl ZC			4	1	5,465,370	108.443	5,985,025	5,519,067	5,483,305		106			5.000	5.202	MON	22,996	275,953	03/13/2009.	08/15/2035.
31395X	WS	0	FHLMC REMIC Ser 3019 Cl ZQ			4	1	45,870,886	110.847	51,263,382	46,247,056	45,996,059		536			5.000	5.175	MON	192,696	2,312,353	03/16/2009.	06/15/2035.
31396F	G3	1	FHLMC REMIC Ser 3068 Cl Z			4	1	5,511,019	111.602	6,026,075	5,399,617	5,459,593		(792)			5.500	5.097	MON	24,748	296,979	03/16/2009.	11/15/2035.
31396J	UF	0	FHLMC REMIC Ser 3143 Cl B			4	1	1,009,940	106.661	1,108,744	1,039,501	1,030,082		701			5.500	5.933	MON	4,764	57,173	08/29/2006.	04/15/2026.
31396T	KH	5	FHLMC REMIC Ser 3174 Cl DG			4	1	1,961,434	112.467	2,095,926	1,863,596	1,899,886		289			6.000	5.140	MON	9,318	111,816	03/09/2009.	06/15/2036.
31396T	QY	2	FHLMC REMIC Ser 3174 Cl PZ			4	1	8,168,395	110.299	9,056,911	8,211,243	8,179,517		(77)			5.000	5.123	MON	34,214	410,562	03/13/2009.	01/15/2036.
31396W	Q7	4	FNMA REMIC Ser 2007-74 Cl ZE			4	1	4,744,385	110.061	5,122,723	4,654,448	4,692,321		123			5.500	5.133	MON	21,333	255,995	03/16/2009.	08/25/2037.
31396X	FY	5	FNMA REMIC Ser 2007-77 Cl PE			4	1	5,004,242	112.293	5,479,004	4,879,212	4,901,771		638			6.000	5.728	MON	24,396	292,753	10/24/2007.	08/25/2037.
31396X	HW	7	FNMA REMIC Ser 2007-77 Cl DC			4	1	4,151,981	114.453	4,606,676	4,024,943	4,067,464		203			6.000	5.541	MON	20,125	241,497	01/11/2008.	08/25/2037.
31396Y	F7	2	FNMA REMIC Ser 2008-29 Cl ZA			4	1	4,844,386	107.670	5,492,501	5,101,222	4,950,444		(871)			4.500	5.493	MON	19,130	229,555	03/13/2009.	04/25/2038.
31397A	6C	2	FHLMC REMIC Ser 3209 Cl TZ			4	1	1,701,355	109.345	1,891,990	1,730,297	1,712,625		(4)			5.000	5.357	MON	7,210	86,515	03/12/2009.	08/15/2036.
31397A	QF	3	FHLMC REMIC Ser 3203 Cl LX			4	1	1,538,516	110.992	1,609,077	1,449,721	1,490,066		882			6.500	5.371	MON	7,853	94,232	03/09/2009.	08/15/2036.
31397B	PV	7	FHLMC REMIC Ser 3230 Cl NE			4	1	4,135,123	112.372	4,550,020	4,049,080	4,079,314		434			5.500	5.178	MON	18,558	222,699	02/03/2009.	10/15/2036.
31397F	QV	7	FHLMC REMIC Ser 3290 Cl PE			4	1	2,760,604	111.842	3,011,300	2,692,452	2,715,529		(42)			5.500	5.112	MON	12,340	148,085	02/03/2009.	03/15/2037.
31397G	5Y	2	FHLMC REMIC Ser 3287 Cl GD			4	1	2,076,241	112.506	2,266,475	2,014,546	2,036,814		455			5.500	4.946	MON	9,233	110,800	02/06/2009.	03/15/2037.
31397J	RP	1	FHLMC REMIC Ser 3345 Cl JN			4	1	13,047,564	111.005	14,173,393	12,768,259	12,835,347		2,031			6.000	5.777	MON	63,841	766,096	10/25/2007.	07/15/2037.
31397K	AN	1	FHLMC REMIC Ser 3354 Cl PH			4	1	6,062,110	111.633	6,491,412	5,814,973	5,887,405		1,279			5.500	4.936	MON	26,652	319,824	03/16/2009.	08/15/2037.
31397M	TV	9	FNMA REMIC Ser 2008-84 Cl L			4	1	1,210,777	111.418	1,287,852	1,155,873	1,173,673		(146)			6.000	5.058	MON	5,779	69,352	03/10/2009.	09/25/2038.
31397W	QB	4	FHLMC REMIC Ser 3473 Cl CH			4	1	3,005,030	111.578	3,257,703	2,919,662	2,957,368		923			5.500	4.984	MON	13,382	160,581	03/13/2009.	07/15/2038.
31398F	EF	4	FNMA REMIC Ser 2009-77 Cl PX			4	1	3,116,981	109.222	3,317,336	3,037,253	3,051,904		948			5.000	4.597	MON	12,655	151,863	10/15/2009.	10/25/2039.
31398J	LB	7	FHLMC REMIC Ser 3561 Cl PE			4	1	10,109,423	108.175	10,601,266	9,800,107	9,892,683		2,126			5.000	4.628	MON	40,834	490,005	10/15/2009.	08/15/2039.
31398K	6C	9	FHLMC REMIC Ser 3585 Cl UB			4	1	6,725,864	107.738	7,458,424	6,922,730	6,825,267		(1,076)			4.500	5.001	MON	25,960	311,523	10/15/2009.	10/15/2039.
31398K	KA	7	FHLMC REMIC Ser 3591 Cl BL			4	1	6,928,682	107.087	7,580,838	7,079,113	7,014,183		362			4.500	4.818	MON	26,547	318,560	10/15/2009.	10/15/2039.
31398N	L7	7	FNMA REMIC Ser 2010-110 Cl EP			4	1	24,390,814	108.321	26,227,667	24,213,000	24,272,805		(22,543)			4.000	3.949	MON	80,710	968,520	10/06/2010.	10/25/2040.
31398N	MH	4	FNMA REMIC Ser 2010-114 Cl BY			4	1	7,152,758	105.695	7,430,046	7,029,737	7,058,732		824			4.000	3.784	MON	23,432	281,190	10/06/2010.	10/25/2040.
31405E	6P	5	FNMA Pool #787578			4	1	198,991	114.619	223,027	194,582	198,290		(91)			6.000	5.308	MON	973	11,675	08/26/2005.	07/25/2035.
31406J	Y8	0	FNMA Pool #811735			4	1	1,181	104.229	1,297	1,244	1,239		6			4.000	5.398	MON	4	50	10/26/2005.	03/25/2020.
3140J7	XW	0	FNMA Pool #BM3392			4	1	35,624,102	105.059	36,650,334	34,885,511	35,612,785		(6,151)			4.000	3.555	MON	116,285	1,395,420	06/28/2018.	01/25/2048.
3140Q8	3K	9	FNMA Pool #CA1701			4	1	19,646,749	104.742	20,168,662	19,255,619	19,635,540		(5,131)			4.000	3.633	MON	64,185	770,225	06/29/2018.	05/25/2048.
3140Q9	N2	5	FNMA Pool #CA2208			4	1	19,091,710	105.403	19,355,025	18,362,931	19,086,940		(1,982)			4.500	3.537	MON	68,861	826,332	08/30/2018.	08/25/2048.
3140QC	KE	5	FNMA Pool #CA4792			4	1	75,810,696	101.531	75,991,776	74,845,886	75,807,971		(2,725)			3.000	2.906	MON	187,115		12/12/2019.	12/25/2049.
3140X3	AX	6	FNMA Pool #FM0021			4	1	24,774,774	104.287	24,835,752	23,814,743	24,774,648		(126)			4.000	3.684	MON	79,382		12/27/2019.	03/25/2049.
31411D	FZ	7	FNMA Pool #904784			4	1	30,906	103.690	31,907	30,771	30,886		1			3.799	3.591	MON	97	1,375	01/19/2007.	12/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31412P GX 3	FNMA Pool #930914				1	3,670,201	107.231	3,946,079	3,679,976	3,670,184					4.000	4.033	MON	12,267	147,199	10/07/2009.	04/25/2039.
31412U Z4 5	FNMA Pool #935563				1	1,333,136	107.191	1,415,121	1,320,192	1,331,448		(272)			4.000	3.759	MON	4,401	52,808	08/10/2011.	09/25/2039.
31414U 2A 5	FNMA Pool #976969				1	500,374	114.542	575,475	502,415	500,373					6.000	6.078	MON	2,512	30,145	07/23/2008.	02/25/2038.
31414U XN 3	FNMA Pool #976885				1	439,420	111.906	489,141	437,098	438,980		(79)			6.000	5.836	MON	2,185	26,226	07/07/2008.	04/25/2038.
31416H ZM 0	FNMA Pool #AA0747				1	1,587,221	107.177	1,725,467	1,609,923	1,589,023		253			4.000	4.322	MON	5,366	64,397	10/14/2009.	03/25/2039.
31417C 5A 9	FNMA Pool #AB6240				1	4,926,261	105.411	5,122,802	4,859,818	4,918,997		(1,437)			3.500	3.263	MON	14,174	170,094	09/24/2013.	09/25/2042.
31417G D6 0	FNMA Pool #AB9124				1	3,140,124	101.340	3,170,819	3,128,880	3,134,348		(1,118)			2.500	2.417	MON	6,519	78,222	02/05/2014.	04/25/2028.
31417G FN 1	FNMA Pool #AB9172				1	3,791,658	101.337	3,856,219	3,805,334	3,794,031		425			2.500	2.553	MON	7,928	95,133	12/09/2013.	04/25/2028.
31418A JV 1	FNMA Pool #MA1175				1	6,688,497	103.032	6,622,276	6,427,385	6,656,808		(5,102)			3.000	2.381	MON	16,068	192,822	08/02/2012.	08/25/2042.
31418B AP 1	FNMA Pool #MA1813				1	3,394,377	108.033	3,419,640	3,165,381	3,382,879		(2,345)			4.500	2.679	MON	11,870	142,442	03/12/2014.	03/25/2044.
31418B B6 2	FNMA Pool #MA1860				1	6,253,254	107.559	6,270,333	5,829,690	6,231,897		(3,854)			4.500	2.639	MON	21,861	262,336	04/09/2014.	04/25/2044.
31418C 3E 2	FNMA Pool #MA3496				1	86,481,084	105.593	88,313,251	83,635,517	86,460,989		(19,039)			4.500	3.394	MON	313,633	3,763,598	12/27/2018.	10/25/2048.
31418C XN 9	FNMA Pool #MA3384				1	36,854,556	104.374	37,749,880	36,167,931	36,842,297		(4,062)			4.000	3.575	MON	120,560	1,446,717	06/21/2018.	06/25/2048.
31418D EU 2	FNMA Pool #MA3746				1	49,592,342	104.051	49,609,160	47,677,781	49,589,124		(3,218)			4.000	3.690	MON	158,926		12/17/2019.	08/25/2049.
31419A DT 1	FNMA Pool #AE0113				1	2,369,695	107.202	2,536,103	2,365,721	2,368,753		(151)			4.000	3.931	MON	7,886	94,629	12/07/2010.	07/25/2040.
31419E X5 3	FNMA Pool #AE4299				1	3,791,238	107.244	4,026,383	3,754,427	3,785,805		(790)			4.000	3.808	MON	12,515	150,177	07/14/2011.	09/25/2040.
31419F SN 7	FNMA Pool #AE5024				1	5,548,550	107.239	5,951,344	5,549,634	5,547,520		(169)			4.000	3.964	MON	18,499	221,985	12/09/2010.	12/25/2040.
31419L EY 5	FNMA Pool #AE9150				1	5,377,092	107.266	5,482,549	5,111,152	5,356,590		(3,969)			4.000	2.775	MON	17,037	204,446	10/18/2013.	12/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						1,568,950,937	XXX	1,616,755,274	1,536,603,826	1,564,878,748	0	(443,327)	0	0	XXX	XXX	XXX	5,114,522	47,461,684	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6				1	890	99.610	922	925	911		(9)			6.564	7.010	MON	5	61	01/28/2000.	03/25/2029.
3133TD 6W 1	FHLMC Structured Ser T-10 A5 PT				1	478	100.000	478	478	478					6.410	6.447	MON	3	31	03/18/1998.	05/25/2029.
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 CIA9				1	264,966	102.258	269,258	263,312	264,233		(130)			4.519	4.418	MON	992	11,956	12/18/2008.	08/25/2034.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						266,334	XXX	270,658	264,715	265,622	0	(139)	0	0	XXX	XXX	XXX	1,000	12,048	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																					
04057P JA 7	Arizona Sch Facs Brd Ctfs Rev LBASS Qual				1FE	13,500,000	122.659	16,558,965	13,500,000	13,500,000					6.000	6.000	MS	270,000	810,000	09/24/2010.	09/01/2027.
45528S 5R 3	Indianapolis IN Pub Impt Rev LBASS Bld A				1FE	12,000,000	120.074	14,408,880	12,000,000	12,000,000					5.966	5.966	JJ	330,119	715,920	02/25/2010.	01/15/2030.
49151E 2Q 5	Kentucky St Ppty & Bldgs Rev LBASS Bld A				1FE	6,500,000	124.492	8,091,980	6,500,000	6,500,000					6.573	6.573	FA	178,019	427,245	06/24/2009.	08/01/2029.
49151E 4L 4	Kentucky St Ppty & Bldgs Rev LBASS Bld A				1FE	27,000,000	106.223	28,680,210	27,000,000	27,000,000					5.561	5.561	MN	250,245	1,501,470	10/28/2009.	11/01/2022.
645918 YE 7	New Jersey Econ Dev Auth Rev LBASS Bld A				2FE	11,249,399	102.029	11,238,494	11,015,000	11,202,517		(6,701)			6.425	6.255	JD	31,454	707,714	08/11/2010.	12/15/2035.
745235 PF 2	Puerto Rico Pub Bldg Auth Rev LBASS Gtd				1FE	750,000	103.043	772,823	750,000	750,000					5.500	5.500	JJ	20,625	41,250	03/10/2009.	07/01/2021.
92812Q 4B 0	Virginia St Hsg Dev Auth Rev LBASS Txbl				1FE	10,000,000	102.717	10,271,700	10,000,000	10,000,000					4.422	4.422	AO	110,550	442,200	09/25/2012.	10/01/2042.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						80,999,399	XXX	90,023,052	80,765,000	80,952,517	0	(6,701)	0	0	XXX	XXX	XXX	1,191,012	4,645,799	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						4,311,360,455	XXX	4,773,654,764	4,258,785,084	4,347,652,257	23,832	1,744,553	0	0	XXX	XXX	XXX	35,459,108	151,320,268	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
0010EP A# 5	AEP Texas Priv Pl				1	15,000,000	116.870	17,530,541	15,000,000	15,000,000					4.670	4.670	AO	118,696	700,500	04/30/2014.	04/30/2044.
00111@ AA 2	AES Hawaii Inc Sr Sec Nt			1	5	4,053,671	97.000	4,035,831	4,160,650	4,141,071		6,692			6.870	7.289	MJSD	794	285,837	07/30/2003.	06/30/2022.
00115A AF 6	AEP Transmission Co LLC Sr Nt			1	1FE	5,606,774	111.330	6,345,799	5,700,000	5,611,316		1,781			4.000	4.096	JD	19,000	228,000	05/24/2017.	12/01/2046.
001192 AL 7	AGL Capital Corp Sr Nt			1	2FE	5,106,816	107.730	5,440,355	5,050,000	5,086,295		(5,449)			3.875	3.737	MN	25,005	195,688	01/28/2016.	11/15/2025.
00122@ AA 9	AES Southland Sr Sec Nt			4	2PL	16,000,000	100.929	16,148,666	16,000,000	16,000,000					4.500	4.525	FMAN	62,000	708,383	02/28/2019.	02/29/2040.
001306 AB 5	AHS Hospital Corp Sr Nt	LS		1	1FE	30,032,537	124.646	31,550,269	25,312,000	29,814,774		(101,468)			5.024	3.915	JJ	635,837	1,271,675	10/20/2017.	07/01/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N			4	1	9,118,170	112.561	10,263,459	9,118,170	9,118,170					4.095	4.130	MON	1,037	357,834	10/16/2018.	08/31/2039.
00206R AG 7	AT&T Inc Nt			1	2FE	35,032,805	129.524	47,884,875	36,970,000	35,364,206		41,319			6.300	6.709	JJ	1,073,979	2,329,110	04/08/2011.	01/15/2038.
00206R AS 1	AT&T Inc Sr Nt			1	2FE	20,789,800	132.050	26,409,920	20,000,000	20,654,911		(17,602)			6.550	6.253	FA	494,889	1,310,000	11/12/2009.	02/15/2039.
00206R CQ 3	AT&T Inc Sr Nt			1	2FE	6,746,478	113.174	6,903,632	6,100,000	6,744,282		(2,196)			4.750	4.092	MN	37,024	144,875	10/29/2019.	05/15/2046.
00206R CU 4	AT&T Inc Sr Nt			1	2FE	5,487,130	127.418	7,008,001	5,500,000	5,487,871		186			5.650	5.666	FA	117,394	310,750	01/29/2016.	02/15/2047.
00206R CZ 3	AT&T Inc Sr Nt			1	2FE	9,908,563	102.306	9,719,108	9,500,000	9,600,042		(85,864)			4.600	3.633	FA	165,089	437,000	03/21/2016.	02/15/2021.
00206R DC 3	AT&T Inc Sr Nt			1	2FE	19,938,516	108.406	21,681,200	20,000,000	19,964,900		7,336			4.450	4.496	AO	222,500	890,000	03/21/2016.	04/01/2024.
00206R DF 6	AT&T Inc Sr Nt			1	2FE	2,691,947	128.084	3,202,105	2,500,000	2,676,113		(4,552)			6.000	5.428	FA	56,667	150,000	03/21/2016.	08/15/2040.
00206R DH 2	AT&T Inc Sr Nt			1	2FE	1,038,044	116.849	1,168,489	1,000,000	1,035,013		(857)			5.150	4.890	MS	15,164	51,500	03/21/2016.	03/15/2042.
00206R DK 5	AT&T Inc Sr Nt			1	2FE	1,401,842	111.052	1,443,670	1,300,000	1,401,553		(289)			4.550	4.085	MS	18,402		10/29/2019.	03/09/2049.
00206R GQ 9	AT&T Inc Sr Nt			1	2FE	11,980,671	111.119	13,530,973	12,177,000	11,997,437		14,915			4.300	4.481	FA	197,809	478,225	04/24/2019.	02/15/2030.
00206R HS 4	AT&T Inc Sr Nt			1	2FE	4,992,380	105.855	5,292,765	5,000,000	4,993,153		773			3.600	3.628	JJ	83,000	90,000	06/05/2019.	07/15/2025.
00206R HX 3	AT&T Inc Sr Nt				2FE	3,476,357	122.889	4,301,119	3,500,000	3,477,877		1,520			6.950	7.054	JJ	112,165	121,625	06/05/2019.	01/15/2028.
00206R HY 1	AT&T Inc Sr Nt			1	2FE	17,213,391	123.442	18,516,360	15,000,000	17,112,181		(101,210)			6.625	4.746	MN	126,979	496,875	06/05/2019.	05/15/2029.
00206R JE 3	AT&T Inc Sr Nt			1	2FE	5,492,452	127.483	6,374,135	5,000,000	5,485,374		(7,078)			6.100	5.317	JJ	140,639	152,500	06/05/2019.	07/15/2040.
00206R JF 0	AT&T Inc Sr Nt			1	2FE	8,828,000	130.224	10,417,928	8,000,000	8,817,066		(10,935)			6.250	5.433	MS	127,778	250,000	06/05/2019.	03/29/2041.
00206R JJ 2	AT&T Inc Sr Nt			1	2FE	4,664,137	118.568	5,335,538	4,500,000	4,662,080		(2,058)			5.350	5.088	JD	10,700	127,063	06/05/2019.	12/15/2043.
00206R JL 7	AT&T Inc Sr Nt			1	2FE	14,991,160	114.216	17,132,355	15,000,000	14,992,005		846			4.850	4.854	JJ	335,458	363,750	06/05/2019.	07/15/2045.
00209T AB 1	AT&T Broadband Co Gtd Nt				1FE	2,868,870	120.852	3,487,783	2,886,000	2,881,232		1,384			9.455	9.522	MN	34,867	272,871	11/18/2002.	11/15/2022.
002824 AV 2	Abbott Labs Sr Nt			1	1FE	4,988,550	138.957	6,947,855	5,000,000	4,990,952		244			6.000	6.016	AO	75,000	300,000	02/26/2009.	04/01/2039.
002824 BF 6	Abbott Labs Sr Nt			1	1FE	9,653,494	109.265	10,526,609	9,634,000	9,644,359		(1,950)			3.750	3.726	MN	31,110	361,275	06/05/2018.	11/30/2026.
002824 BH 2	Abbott Labs Sr Nt			1	1FE	11,193,100	131.426	13,142,590	10,000,000	11,145,444		(23,466)			4.900	4.179	MN	42,194	490,000	06/05/2018.	11/30/2046.
00287Y AM 1	ABBVIE Inc Sr Nt			1	2FE	15,647,477	107.484	17,466,215	16,250,000	15,692,050		13,226			4.400	4.644	MN	109,236	715,000	12/01/2016.	11/06/2042.
00287Y AQ 2	ABBVIE Inc Sr Nt			1	2FE	23,487,585	105.648	24,827,163	23,500,000	23,493,857		998			3.600	3.605	MN	110,450	846,000	03/01/2016.	05/14/2025.
00287Y AS 8	ABBVIE Inc Sr Nt			1	2FE	38,082,075	111.747	43,022,557	38,500,000	38,113,737		7,519			4.700	4.768	MN	236,240	1,809,500	03/01/2016.	05/15/2045.
004498 AB 7	ACI Worldwide Inc Sr Nt			1	4FE	4,356,016	107.750	4,655,878	4,321,000	4,349,248		(5,212)			5.750	5.587	FA	93,862	244,317	11/08/2018.	08/15/2026.
00802# AA 4	Aerostar Airport Sr Nt			4	3FE	22,672,358	102.416	23,220,173	22,672,358	22,672,358					5.750	5.750	MS	358,507	1,303,661	03/22/2013.	03/22/2035.
009158 AT 3	Air Prods & Chems Inc Sr Nt			1	1FE	29,877,900	102.082	30,624,630	30,000,000	29,958,587		12,662			2.750	2.797	FA	339,167	825,000	01/30/2013.	02/03/2023.
010392 FJ 2	Alabama Power Co Sr Nt			1	1FE	10,013,800	106.488	10,648,760	10,000,000	10,012,152		(326)			3.850	3.842	JD	32,083	385,000	04/12/2013.	12/01/2042.
01400E AB 9	Alcon Finance Corp Sr Nt			1	2FE	11,749,550	101.741	11,700,169	11,500,000	11,747,113		(2,437)			3.000	2.741	MS	93,917		11/20/2019.	09/23/2029.
018522 H* 6	Allete Inc Sr Nt			1	1	5,187,450	104.172	5,208,575	5,000,000	5,117,410		(25,739)			3.690	3.090	MS	54,325	184,500	03/15/2017.	03/15/2024.
018522 K@ 0	Allete Inc Sr Nt				2	16,000,000	101.613	16,258,140	16,000,000	16,000,000					3.110	3.110	JD	41,467	497,600	06/01/2017.	06/01/2027.
018522 L* 1	Allete Inc 1st Mtg Bd				1	17,000,000	109.536	18,621,094	17,000,000	17,000,000					4.080	4.080	MS	231,200	346,800	03/01/2019.	03/01/2029.
01877K AD 5	Alliance Pipeline LP Sr Nt			1	2FE	399,913	104.217	416,779	399,913	399,913					4.591	4.591	JD	51	18,360	05/20/2003.	12/31/2025.
01882Y AB 2	Alliant Energy Finance Sr Nt			1	2FE	15,515,780	107.603	16,678,388	15,500,000	15,513,953		(1,352)			4.250	4.237	JD	29,278	658,750	06/21/2018.	06/15/2028.
01959L AA 0	Allina Health System Nt			1	1FE	16,515,010	119.668	19,565,751	16,350,000	16,502,892		(2,994)			4.805	4.742	MN	100,384	785,618	10/08/2015.	11/15/2045.
01959L AB 8	Allina Health System Nt			1	1FE	2,010,140	113.339	2,266,780	2,000,000	2,009,652		(187)			4.430	4.399	AO	18,704	88,600	04/03/2017.	04/15/2047.
019736 AD 9	Allison Transmission Inc Sr Nt			1	3FE	324,473	102.375	350,123	342,000	327,384		2,604			5.000	6.049	AO	4,275	17,100	11/15/2018.	10/01/2024.
019736 AE 7	Allison Transmission Inc Sr Nt			1	3FE	4,455,623	103.750	4,654,225	4,486,000	4,460,246		2,365			4.750	4.833	AO	53,271	213,085	02/07/2018.	10/01/2027.
02209S AL 7	Altria Group Inc Co Gtd Nt				2FE	1,991,500	103.636	2,072,714	2,000,000	1,998,612		978			4.750	4.804	MN	14,778	95,000	05/02/2011.	05/05/2021.
02209S AR 4	Altria Group Inc Sr Nt				2FE	8,961,660	112.992	10,169,262	9,000,000	8,967,494		647			5.375	5.402	JJ	202,906	483,750	10/28/2013.	01/31/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02209S AS 2	Altria Group Inc Sr Nt				2FE	20,869,380	106.112	22,283,436	21,000,000	20,942,850		12,628			4.000	4.073	JJ	352,333	840,000	10/28/2013.	01/31/2024.
023135 BC 9	Amazon.com Inc Sr Nt			1	1FE	8,003,314	105.978	8,478,256	8,000,000	8,003,013		(335)			3.150	3.144	FA	90,300	252,000	06/08/2018.	08/22/2027.
023135 BJ 4	Amazon.com Inc Sr Nt			1	1FE	29,169,051	117.685	34,128,563	29,000,000	29,165,110		(3,458)			4.050	4.015	FA	420,863	1,174,500	06/08/2018.	08/22/2047.
023608 AG 7	Ameren Corp Sr Nt			1	2FE	35,060,161	104.705	36,646,785	35,000,000	35,044,228		(5,231)			3.650	3.627	FA	482,611	1,187,619	04/24/2019.	02/15/2026.
02361D AP 5	Ameren Illinois Co Sr Nt			1	1FE	3,603,215	104.818	3,668,616	3,500,000	3,572,579		(12,860)			3.250	2.816	MS	37,917	113,750	07/24/2017.	03/01/2025.
02361D AQ 3	Ameren Illinois Co 1st Mtg			1	1FE	990,010	115.120	1,151,199	1,000,000	990,687		192			4.150	4.209	MS	12,219	41,500	12/07/2015.	03/15/2046.
02401@ AA 7	American Assets Sr Nt Ser A			1	2	27,000,000	102.189	27,591,093	27,000,000	27,000,000					4.040	4.040	JAJO	184,830	1,090,800	10/31/2014.	10/31/2021.
025537 AJ 0	American Electric Power Sr Nt			1	2FE	15,965,860	103.195	16,511,232	16,000,000	15,972,257		3,050			3.200	3.225	MN	68,267	512,000	11/14/2017.	11/13/2027.
02665W AZ 4	American Honda Finance Sr Nt			1	1FE	25,983,100	100.353	26,091,728	26,000,000	25,997,411		3,480			2.450	2.464	MS	171,636	637,000	09/21/2015.	09/24/2020.
02665W BF 7	American Honda Finance Sr Nt			1	1FE	4,998,350	99.769	4,988,460	5,000,000	4,999,481		332			1.650	1.657	JJ	38,729	82,500	07/07/2016.	07/12/2021.
02665W BH 3	American Honda Finance Sr Nt			1	1FE	34,949,760	99.824	34,938,435	35,000,000	34,979,558		8,786			2.300	2.309	MS	250,444	460,000	11/20/2019.	09/09/2026.
02665W CE 9	American Honda Fin Sr Nt	LS		1	1FE	1,081,060	107.764	1,077,643	1,000,000	1,080,103		(957)			3.500	2.408	FA	13,222		11/20/2019.	02/15/2028.
02666Q G7 2	American Honda Fin Corp MT Nt				1FE	8,737,999	101.393	8,694,441	8,575,000	8,589,687		(19,907)			3.875	3.631	MS	92,300	332,281	08/08/2011.	09/21/2020.
03027X AP 5	American Tower Corp Sr Nt			1	2FE	3,040,179	104.844	3,040,467	2,900,000	3,039,082		(1,097)			3.550	2.818	JJ	47,471		12/06/2019.	07/15/2027.
03027X AU 4	American Tower Corp Sr Nt			1	2FE	23,491,170	107.560	23,448,167	21,800,000	23,477,853		(13,317)			3.950	2.965	MS	253,546		12/04/2019.	03/15/2029.
03027X AW 0	American Tower Corp Sr Nt			1	2FE	1,166,825	106.913	1,176,043	1,100,000	1,165,924		(901)			3.800	3.059	FA	22,990		10/29/2019.	08/15/2029.
03027X AX 8	American Tower Corp Sr Nt	LS		1	2FE	29,442,310	99.891	29,467,845	29,500,000	29,443,090		780			2.750	2.780	JJ	198,306		11/20/2019.	01/15/2027.
03027X AY 6	American Tower Corp Sr Nt			1	2FE	8,063,670	99.666	7,973,264	8,000,000	8,063,667		(3)			3.700	3.655	AO	72,356		12/03/2019.	10/15/2049.
030288 AA 2	American Transmission Sys Sr Nt			1	2FE	10,218,500	105.845	10,584,530	10,000,000	10,047,110		(21,432)			5.250	5.004	JJ	242,083	525,000	01/19/2010.	01/15/2022.
03028P E* 3	American Transmission Co LLC Sr Nt Ser A			1	1	12,000,000	103.369	12,404,296	12,000,000	12,000,000					3.350	3.350	JD	22,333	402,000	12/11/2014.	12/11/2024.
03028P H# 6	American Transmission Co LLC Sr Unsec Nt				1	8,000,000	109.976	8,798,057	8,000,000	8,000,000					3.950	3.950	JJ	143,078	360,438	07/18/2018.	07/18/2033.
030360 AA 9	American University Sr Nt			1	1FE	10,000,000	111.778	11,177,810	10,000,000	10,000,000					4.321	4.321	AO	108,025	432,100	03/10/2015.	04/01/2045.
030360 AD 3	American University Nt			1	1FE	11,000,000	107.256	11,798,138	11,000,000	11,000,000					3.672	3.672	AO	100,980	113,322	06/06/2019.	04/01/2049.
03040W AL 9	American Water Cap Corp Sr Nt			1	2FE	33,289,659	104.875	34,945,332	33,321,000	33,312,457		1,166			3.400	3.405	MS	377,638	1,132,914	05/11/2016.	03/01/2025.
03040W AM 7	American Water Cap Corp Sr Nt			1	2FE	50,374,723	113.761	56,198,033	49,400,000	50,306,139		(21,466)			4.300	4.179	MS	708,067	2,124,200	06/21/2016.	09/01/2045.
03040W AN 5	American Water Cap Corp Sr Nt			2	2FE	24,954,500	102.096	25,524,100	25,000,000	24,967,389		4,179			3.000	3.021	JD	62,500	750,000	11/14/2016.	12/01/2026.
03040W AQ 8	American Water Cap Corp Sr Nt			1	2FE	6,478,615	102.222	6,644,450	6,500,000	6,483,215		1,918			2.950	2.988	MS	63,917	191,750	08/07/2017.	09/01/2027.
03063# AC 8	Americold Realty Operating Par Sr Nt Ser				2FE	10,000,000	107.233	10,723,250	10,000,000	10,000,000					4.100	4.100	JJ	266,500		05/07/2019.	01/08/2030.
03073E AJ 4	AmerisourceBergen Corp Sr Nt			1	1FE	18,502,920	102.404	18,432,738	18,000,000	18,114,029		(58,882)			3.500	3.147	MN	80,500	630,000	11/15/2012.	11/15/2021.
03073E AL 9	AmerisourceBergen Corp Sr Nt			1	2FE	34,900,250	104.043	36,414,980	35,000,000	34,952,043		9,999			3.400	3.434	MN	152,056	1,190,000	05/19/2014.	05/15/2024.
03073E AM 7	AmerisourceBergen Corp Sr Nt			1	2FE	5,946,420	104.029	6,241,728	6,000,000	5,967,453		5,670			3.250	3.365	MS	65,000	195,000	02/12/2016.	03/01/2025.
03073E AN 5	AmerisourceBergen Corp Sr Nt			1	2FE	4,147,380	102.852	4,628,322	4,500,000	4,175,416		6,585			4.250	4.744	MS	63,750	191,250	06/09/2015.	03/01/2045.
031162 AW 0	Amgen Inc Sr Nt			1	2FE	9,808,920	136.525	13,652,500	10,000,000	9,849,241		4,553			6.375	6.521	JD	53,125	637,500	02/20/2008.	06/01/2037.
031162 AY 6	Amgen Inc Sr Nt			1	2FE	2,990,490	139.441	4,183,230	3,000,000	2,992,259		203			6.900	6.925	JD	17,250	207,000	05/20/2008.	06/01/2038.
031162 BH 2	Amgen Inc Sr Nt			1	2FE	7,537,913	126.878	8,481,768	6,685,000	7,450,382		(18,698)			5.650	4.810	JD	16,787	377,703	03/02/2016.	06/15/2042.
031162 BN 9	Amgen Inc Sr Nt			1	2FE	9,953,500	103.343	10,334,280	10,000,000	9,987,395		4,997			3.625	3.681	MN	46,319	362,500	05/10/2012.	05/15/2022.
031162 BP 4	Amgen Inc Sr Nt			1	2FE	21,608,350	125.801	26,418,168	21,000,000	21,534,372		(12,503)			5.375	5.182	MN	144,229	1,128,750	04/02/2013.	05/15/2043.
031162 BZ 2	Amgen Inc Sr Nt			1	2FE	30,111,725	112.055	33,622,073	30,005,000	30,178,315		14,101			4.400	4.351	MN	220,037	946,000	11/14/2019.	05/01/2045.
031162 CD 0	Amgen Inc Sr Nt	LS		1	2FE	14,064,340	116.246	15,111,967	13,000,000	14,023,959		(19,342)			4.563	4.088	JD	26,364	593,190	11/01/2017.	06/15/2048.
031162 CJ 7	Amgen Inc Sr Nt			1	2FE	4,563,000	101.313	4,559,085	4,500,000	4,562,098		(902)			2.600	2.374	FA	42,900		11/20/2019.	08/19/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
031162 CQ 1	Amgen Inc Sr Nt			1	2FE	1,055,120	105.392	1,053,922	1,000,000	1,054,403		(717)			3.200	2.411	MN	5,244		11/20/2019.	11/02/2027.
032095 AH 4	Amphenol Corp Sr Nt			1	2FE	1,447,251	111.973	1,455,653	1,300,000	1,445,588		(1,663)			4.350	2.947	JD	4,713	28,275	11/14/2019.	06/01/2029.
032095 AJ 0	Amphenol Corp Sr Nt			1	2FE	28,577,001	99.067	28,432,229	28,700,000	28,578,347		1,346			2.800	2.848	FA	247,777		12/03/2019.	02/15/2030.
032165 AD 4	Amsouth Bancorp Sub Nt				2FE	1,135,420	118.218	1,182,178	1,000,000	1,055,677		(7,862)			6.750	5.617	MN	11,250	67,500	09/16/2005.	11/01/2025.
032177 AF 4	Amsted Industries Sr Nt			1	3FE	231,765	102.750	235,298	229,000	231,307		(458)			5.375	4.972	MS	3,624	6,154	05/30/2019.	09/15/2024.
032177 AH 0	Amsted Industries Sr Nt			1	3FE	1,155,720	106.000	1,209,512	1,141,049	1,154,379		(1,341)			5.625	5.327	JJ	36,728		06/26/2019.	07/01/2027.
032177 AJ 6	Amsted Industries Sr Nt				3FE	930,000	100.723	936,724	930,000	930,000					4.625	4.625	MN	1,792		12/09/2019.	05/15/2030.
032654 AJ 4	Analog Devices Inc Sr Nt			1	2FE	15,542,920	107.510	15,911,450	14,800,000	15,392,510		(69,699)			3.900	3.122	JD	25,653	532,350	11/14/2019.	12/15/2025.
032654 AM 7	Analog Devices Inc Sr Nt			2	2FE	9,963,900	103.370	10,337,000	10,000,000	9,978,777		4,997			3.125	3.183	JD	22,569	312,500	11/30/2016.	12/05/2023.
032654 AN 5	Analog Devices Inc Sr Nt			2	2FE	26,980,823	104.924	28,644,170	27,300,000	27,061,372		43,688			3.500	3.638	JD	69,008	906,500	11/14/2019.	12/05/2026.
032654 AP 0	Analog Devices Inc Sr Nt			2	2FE	4,967,400	108.010	5,400,505	5,000,000	4,970,714		1,128			4.500	4.550	JD	16,250	225,000	11/30/2016.	12/05/2036.
035229 CG 6	Anheuser-Busch Cos Inc Sr Nt			1	2FE	16,458,213	130.274	19,541,070	15,000,000	15,929,592		(57,894)			6.800	6.023	JJ	470,333	1,020,000	05/08/2007.	01/15/2031.
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt			1	2FE	574,445	115.875	579,377	500,000	573,865		(580)			4.700	3.465	FA	9,792		10/29/2019.	02/01/2036.
03523T BU 1	Anheuser-Busch InBev WldwdInc Sr Nt			1	2FE	624,025	125.843	629,216	500,000	623,263		(762)			5.450	3.615	JJ	11,960		10/29/2019.	01/23/2039.
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt			1	2FE	11,289,069	129.932	13,123,092	10,100,000	11,285,605		(3,464)			5.550	4.761	JJ	246,019	166,500	10/29/2019.	01/23/2049.
035240 AG 5	Anheuser-Busch Inbev Worldwide Sr Nt				2FE	993,885	118.373	1,183,727	1,000,000	994,329		139			4.950	4.993	JJ	22,825	49,500	12/16/2016.	01/15/2042.
035242 AB 2	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	11,376,240	106.949	12,833,820	12,000,000	11,446,473		13,810			4.000	4.318	JJ	218,667	480,000	06/05/2014.	01/17/2043.
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	39,452,295	118.122	45,476,931	38,500,000	39,406,288		(14,543)			4.900	4.736	FA	786,042	1,813,000	10/29/2019.	02/01/2046.
03524B AF 3	Anheuser-Busch Inbev Fin Sr Nt			1	2FE	4,259,880	113.425	4,537,000	4,000,000	4,232,242		(5,464)			4.625	4.238	FA	77,083	185,000	05/19/2014.	02/01/2044.
036752 AJ 2	Anthem Inc Sr Nt			1	2FE	4,995,600	99.883	4,994,125	5,000,000	4,995,780		180			2.375	2.393	JJ	36,944		09/04/2019.	01/15/2025.
036752 AL 7	Anthem Inc Sr Nt			1	2FE	1,997,580	99.622	1,992,444	2,000,000	1,997,648		68			2.875	2.889	MS	17,889		09/04/2019.	09/15/2029.
037411 AW 5	Apache Corp Sr Nt			1	2FE	23,159,550	101.814	21,380,877	21,000,000	22,844,645		(53,604)			5.100	4.445	MS	357,000	1,071,000	03/28/2018.	09/01/2040.
037411 BA 2	Apache Corp Sr Nt			1	2FE	23,811,185	96.623	22,706,358	23,500,000	23,763,144		(6,366)			4.750	4.670	AO	235,653	1,116,250	03/06/2018.	04/15/2043.
037735 CE 5	Appalachian Pwr Co Sr Nt			1	2FE	11,194,900	122.801	12,280,060	10,000,000	10,983,195		(40,598)			5.800	4.897	AO	145,000	580,000	02/20/2014.	10/01/2035.
037833 AR 1	Apple Inc Sr Nt			1	1FE	10,030,200	101.543	10,154,260	10,000,000	10,019,048		(11,152)			2.850	2.705	MN	43,542	285,000	02/28/2019.	05/06/2021.
037833 BU 3	Apple Inc Sr Nt	LS		1	1FE	2,996,790	102.860	3,085,794	3,000,000	2,998,479		456			2.850	2.867	FA	30,400	85,500	02/16/2016.	02/23/2023.
037833 BY 5	Apple Inc Sr Nt			1	1FE	38,076,100	105.908	39,715,350	37,500,000	37,876,802		(55,342)			3.250	3.068	FA	433,333	1,218,750	03/23/2016.	02/23/2026.
037833 BZ 2	Apple Inc Sr Nt			1	1FE	18,948,130	101.428	19,271,339	19,000,000	18,964,391		4,914			2.450	2.481	FA	190,079	465,500	07/28/2016.	08/04/2026.
037833 CC 2	Apple Inc Sr Nt			1	1FE	14,979,150	99.625	14,943,735	15,000,000	14,993,182		4,196			1.550	1.579	FA	94,938	232,500	07/28/2016.	08/04/2021.
037833 CJ 7	Apple Inc Sr Nt			1	1FE	21,500,000	106.519	22,901,499	21,500,000	21,500,000					3.350	3.350	FA	284,099	720,250	02/02/2017.	02/09/2027.
037833 CR 9	Apple Inc Sr Nt			2	1FE	5,000,000	105.521	5,276,055	5,000,000	5,000,000					3.200	3.200	MN	22,222	160,000	05/04/2017.	05/11/2027.
037833 DK 3	Apple Inc Sr Nt			1	1FE	46,863,230	104.915	49,309,956	47,000,000	46,889,079		12,305			3.000	3.034	MN	188,000	1,410,000	11/06/2017.	11/13/2027.
038222 AL 9	Applied Materials Inc Sr Nt			1	1FE	40,203,170	106.054	42,421,680	40,000,000	40,158,742		(20,481)			3.300	3.235	AO	330,000	1,320,000	08/14/2017.	04/01/2027.
038522 AQ 1	Aramark Services Inc Sr Nt			1	3FE	12,054,130	105.375	12,670,290	12,024,000	12,037,293		(6,047)			5.000	4.951	FA	250,500	489,700	03/11/2019.	02/01/2028.
039483 AR 3	Archer-Daniels-Midland Co Deb Nt				1FE	2,216,060	127.990	2,559,790	2,000,000	2,115,401		(9,082)			6.625	5.815	MN	22,083	132,500	03/17/2003.	05/01/2029.
039483 BC 5	Archer-Daniels-Midland Co Sr Nt			1	1FE	32,826,460	134.099	42,911,552	32,000,000	32,705,174		(17,137)			5.765	5.586	MS	614,933	1,844,800	03/31/2011.	03/01/2041.
039483 BE 1	Archer-Daniels-Midland Co Sr Nt			1	1FE	44,505,421	118.353	49,697,776	41,991,000	44,260,915		(61,047)			4.535	4.160	MS	502,521	1,904,292	09/18/2015.	03/26/2042.
040555 CV 4	Arizona Pub Svc Co Sr Nt			2	1FE	10,199,240	99.976	10,697,421	10,700,000	10,309,103		51,522			2.550	3.159	MS	80,339	272,850	11/01/2017.	09/15/2026.
040555 CW 2	Arizona Pub Svc Co Sr Nt	LS		2	1FE	13,590,616	102.711	13,968,655	13,600,000	13,592,568		846			2.950	2.958	MS	118,131	401,200	09/06/2017.	09/15/2027.
04317@ BE 7	Arthur J Gallagher & Co Sr Nt Ser B				2	13,000,000	107.215	13,938,013	13,000,000	13,000,000					4.440	4.440	JD	28,860	577,200	06/13/2018.	06/13/2030.
04317@ BJ 6	Arthur J Gallagher & Co Sr Nt Ser II				2	5,000,000	109.356	5,467,782	5,000,000	5,000,000					4.850	4.850	FA	92,958	121,250	02/13/2019.	02/13/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04351L AB 6	Ascension Health Sr Nt			1	1FE	7,000,000	111.063	7,774,403	7,000,000	7,000,000					3.945	3.945	MN	35,286	276,150	04/25/2016.	11/15/2046.
044209 AF 1	Ashland Inc Nt			1	3FE	21,312,625	104.500	23,016,125	22,025,000	21,766,398		88,888			4.750	5.233	FA	395,226	1,046,188	02/02/2016.	08/15/2022.
045054 AD 5	Ashtead Capital Inc 2nd Lien Nt			1	2FE	1,308,125	102.750	1,335,750	1,300,000	1,305,400		(1,360)			4.125	4.001	FA	20,258	53,625	11/21/2017.	08/15/2025.
045054 AF 0	Ashtead Capital Inc 2nd Lien Nt			2	2FE	27,213,812	103.625	28,363,783	27,371,564	27,201,033		6,851			4.375	4.429	FA	452,391	1,197,506	07/18/2018.	08/15/2027.
045054 AH 6	Ashtead Capital Inc 2nd Lien Nt			1	2FE	3,000,000	107.000	3,210,000	3,000,000	3,000,000					5.250	5.250	FA	65,625	159,687	07/23/2018.	08/01/2026.
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2FE	3,000,000	102.125	3,063,750	3,000,000	3,000,000					4.250	4.250	MN	20,188		10/28/2019.	11/01/2029.
04775H CH 8	Atlanta Gas Lt Co MT Nt Ser C				1FE	30,501,531	118.377	32,346,597	27,325,000	28,707,208		(159,938)			6.550	5.653	MN	298,298	1,789,788	02/26/2003.	11/20/2026.
048825 AW 3	Atlantic Richfield Co Deb				1FE	4,091,878	108.465	3,253,962	3,000,000	3,116,789		(87,790)			9.000	5.721	AO	67,500	270,000	05/13/2003.	04/01/2021.
048825 BA 0	Atlantic Richfield Co Deb				1FE	4,589,992	112.284	3,929,937	3,500,000	3,683,075		(80,744)			8.250	5.556	FA	120,313	288,750	08/18/2003.	02/01/2022.
049560 AM 7	Atmos Energy Corp Sr Nt			2	1FE	10,406,760	112.686	11,268,550	10,000,000	10,383,802		(9,370)			4.125	3.880	AO	87,083	412,500	06/06/2017.	10/15/2044.
049560 AN 5	Atmos Energy Corp Sr Nt			1	1FE	26,935,550	103.213	27,867,564	27,000,000	26,950,417		5,835			3.000	3.028	JD	36,000	810,000	08/04/2017.	06/15/2027.
049560 AP 0	Atmos Energy Corp Sr Nt			1	1FE	15,745,717	117.203	18,547,438	15,825,000	15,747,320		1,311			4.300	4.330	AO	170,119	674,804	10/01/2018.	10/01/2048.
05348E AP 4	AvalonBay Communities Inc MT Nt			1	1FE	18,880,530	101.527	19,518,585	19,225,000	19,179,004		42,491			3.950	4.188	JJ	350,162	759,388	11/30/2011.	01/15/2021.
05348E AQ 2	AvalonBay Communities Inc Sr Nt			1	1FE	9,123,075	102.434	9,505,903	9,280,000	9,231,082		17,051			2.950	3.155	MS	80,607	273,760	01/30/2013.	09/15/2022.
05348E AV 1	AvalonBay Communities Inc Sr Nt			1	1FE	8,983,980	105.705	9,513,468	9,000,000	8,990,769		1,524			3.450	3.471	JD	25,875	310,500	05/06/2015.	06/01/2025.
05348E AW 9	AvalonBay Communities Inc Sr Nt			1	1FE	4,983,700	106.238	5,311,900	5,000,000	4,989,742		1,545			3.500	3.539	MN	22,361	175,000	11/04/2015.	11/15/2025.
05531F AU 7	BB&T Corp Sr Mt Nt				1FE	19,988,800	100.269	20,053,820	20,000,000	19,998,832		2,329			2.625	2.637	JD	2,917	525,000	06/22/2015.	06/29/2020.
05531F AV 5	BB&T Corp Sr Nt				1FE	27,471,400	100.211	27,557,943	27,500,000	27,491,947		5,789			2.050	2.072	MN	79,865	563,750	05/05/2016.	05/10/2021.
05531F BB 8	BB&T Corp Sr MTN			2	1FE	39,967,200	103.321	41,328,520	40,000,000	39,976,742		4,438			2.850	2.863	AO	205,833	1,140,000	10/23/2017.	10/26/2024.
05565E G* 0	BMW US Capital LLC Gtd Sr Nt Ser L			1	1	20,000,000	100.701	20,140,289	20,000,000	20,000,000					3.120	3.120	FA	239,200	624,000	02/13/2014.	02/13/2021.
05595# AA 4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfiel			4	2PL	10,000,000	110.433	11,043,304	10,000,000	10,000,000					5.240	5.295	MON	1,456	442,489	02/27/2019.	02/28/2034.
057224 AZ 0	Baker Hughes Inc Sr Nt			1	1FE	8,683,967	117.823	9,366,905	7,950,000	8,589,925		(18,834)			5.125	4.516	MS	119,968	407,438	11/24/2015.	09/15/2040.
058498 AR 7	Ball Corp Nt			1	3FE	17,673,220	105.750	18,395,213	17,395,000	17,523,110		(49,016)			5.000	4.642	MS	256,093	836,000	04/24/2019.	03/15/2022.
058498 AS 5	Ball Corp Sr Nt			1	3FE	4,951,250	105.000	5,250,000	5,000,000	4,975,823		5,641			4.000	4.136	MN	25,556	200,000	04/29/2015.	11/15/2023.
058498 AT 3	Ball Corp Sr Nt			1	3FE	7,834,375	111.375	8,353,125	7,500,000	7,714,617		(33,564)			5.250	4.654	JJ	196,875	393,750	03/10/2016.	07/01/2025.
058498 AV 8	Ball Corp Sr Nt			1	3FE	900,000	108.500	976,500	900,000	900,000					4.875	4.875	MS	12,919	43,875	03/06/2018.	03/15/2026.
06050T JZ 6	Bank of America NA Sub Bk Nt				1FE	31,111,250	136.854	50,636,091	37,000,000	32,036,288		145,497			6.000	7.410	AO	468,667	2,220,000	12/08/2011.	10/15/2036.
06051G FB 0	Bank of America Corp Sr Nt				1FE	9,992,700	107.494	10,749,370	10,000,000	9,996,681		737			4.125	4.134	JJ	182,188	412,500	01/15/2014.	01/22/2024.
06051G FC 8	Bank of America Corp Sr Nt				1FE	19,956,800	130.431	26,086,100	20,000,000	19,961,128		820			5.000	5.014	JJ	444,444	1,000,000	01/15/2014.	01/21/2044.
06051G FG 9	Bank of America Corp Sr MTN				1FE	1,099,000	128.029	1,280,285	1,000,000	1,094,971		(2,206)			4.875	4.244	AO	12,188	48,750	02/13/2018.	04/01/2044.
06051G FH 7	Bank of America Corp Sub Nt				2FE	12,990,510	107.381	13,959,582	13,000,000	12,995,094		936			4.200	4.209	FA	189,583	546,000	08/21/2014.	08/26/2024.
06051G FP 9	Bank of America Corp Sub Nt	LS			2FE	997,050	106.796	1,067,957	1,000,000	998,292		284			3.950	3.986	AO	7,681	39,500	04/16/2015.	04/21/2025.
06051G FQ 7	Bank of America Corp Sub Nt				2FE	2,046,180	123.932	2,478,648	2,000,000	2,045,057		(926)			4.750	4.598	AO	18,472	95,000	08/30/2018.	04/21/2045.
06051G GC 7	Bank of America Corp Sub Nt			2	2FE	20,000,000	108.445	21,688,940	20,000,000	20,000,000					4.183	4.183	MN	83,660	836,600	11/21/2016.	11/25/2027.
06051G GR 4	Bank of America Corp Sr Nt			1	1FE	2,125,560	106.008	2,120,156	2,000,000	2,123,977		(1,583)			3.593	2.681	JJ	31,938		11/20/2019.	07/21/2028.
06051G HA 0	Bank of America Corp Sr Nt			1	1FE	9,000,000	113.586	10,222,749	9,000,000	9,000,000					3.946	3.946	JJ	155,867	355,140	01/18/2018.	01/23/2049.
06051G HL 6	Bank of America Corp Sr Nt			1	1FE	25,000,000	105.238	26,309,550	25,000,000	25,000,000					3.864	3.864	JJ	423,967	966,000	07/18/2018.	07/23/2024.
06051G HM 4	Bank of America Corp Sr Nt			1	1FE	19,000,000	111.152	21,118,785	19,000,000	19,000,000					4.271	4.271	JJ	356,154	811,490	07/18/2018.	07/23/2029.
06051G HQ 5	Bank of America Corp Sr Nt			1	1FE	2,829,138	109.787	2,854,457	2,600,000	2,825,574		(3,564)			3.974	2.883	FA	41,330		10/29/2019.	02/07/2030.
06406F AC 7	Bank of NY Mellon Corp Sr MT Nt			2	1FE	4,883,050	102.846	5,142,275	5,000,000	4,908,335		12,874			2.800	3.121	MN	22,167	140,000	01/04/2018.	05/04/2026.
06406G AA 9	Bank of NY Mellon Corp MT Sub Nt			2	1FE	16,987,880	102.535	17,430,865	17,000,000	16,990,661		904			3.000	3.007	AO	86,417	510,000	10/24/2016.	10/30/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06406R AF 4	Bank of NY Mellon Corp Sr MTN			2	1FE	9,997,079	106.705	10,670,450	10,000,000	9,997,567		258			3.400	3.403	JJ	143,556	340,000	01/22/2018.	01/29/2028.
06406R AH 0	Bank of NY Mellon Corp Sr MTN				1FE	35,776,770	111.858	39,709,626	35,500,000	35,744,341		(24,673)			3.850	3.753	AO	239,181	1,366,750	08/06/2018.	04/28/2028.
06406R AJ 6	Bank of NY Mellon Corp Sr MTN				1FE	3,999,280	105.127	4,205,084	4,000,000	3,999,463		136			3.450	3.454	FA	53,667	137,233	08/06/2018.	08/11/2023.
066836 AB 3	Baptist Hlth South Florida Inc Sec Nt				1FE	5,873,000	112.397	6,601,076	5,873,000	5,873,000					4.342	4.342	MN	32,584	255,006	01/10/2017.	11/15/2041.
07086* AA 0	Bath County Energy LLC Sr Nt				2PL	19,000,000	104.027	19,765,176	19,000,000	19,000,000					4.590	4.616	MJSD.	2,423	872,100	05/03/2018.	05/03/2033.
071813 BP 3	Baxter Intl Sr Nt			1	1FE	3,818,200	97.818	3,912,728	4,000,000	3,829,903		3,671			3.500	3.754	FA	52,889	140,000	09/08/2016.	08/15/2046.
071813 BQ 1	Baxter Intl Sr Nt			1	1FE	13,842,080	100.912	14,127,736	14,000,000	13,894,046		16,082			2.600	2.725	FA	137,511	312,000	11/20/2019.	08/15/2026.
07274E AG 8	Bayer US Finance LLC Sr Nt			1	2FE	8,910,990	103.083	9,277,479	9,000,000	8,953,727		8,765			3.375	3.493	AO	70,031	303,750	10/01/2014.	10/08/2024.
07274N AE 3	Bayer US Finance II LLC Sr Nt			1	2FE	1,993,480	104.978	2,099,560	2,000,000	1,995,138		1,115			3.875	3.942	JD	3,444	77,500	06/18/2018.	12/15/2023.
07274N AL 7	Bayer US Finance II LLC Sr Nt			1	2FE	11,921,288	109.159	13,099,056	12,000,000	11,930,444		6,197			4.375	4.454	JD	23,333	525,000	06/20/2018.	12/15/2028.
07274N AU 7	Bayer US Finance II LLC Sr Nt			1	2FE	1,998,338	100.608	2,012,160	2,000,000	1,998,338					2.750	3.351	JJ	25,361	55,000	07/12/2018.	07/15/2021.
07274N AW 3	Bayer US Finance II LLC Sr Nt			1	2FE	8,089,249	103.218	8,257,472	8,000,000	8,068,015		(15,061)			3.375	3.367	JJ	124,500	270,000	07/12/2018.	07/15/2024.
07274N BF 9	Bayer US Finance II LLC Sr Nt			1	2FE	13,897,074	101.350	14,188,986	14,000,000	13,897,074					4.400	4.594	JJ	284,044	616,000	07/12/2018.	07/15/2044.
07284R AA 0	Baylor University Nt			1	1FE	20,000,000	122.099	24,419,720	20,000,000	20,000,000					5.259	5.258	MN	134,397	1,051,800	08/22/2012.	11/15/2046.
072863 AC 7	Baylor Scott & White Holdings Nt			1	1FE	9,000,000	111.841	10,065,708	9,000,000	9,000,000					4.185	4.185	MN	48,128	376,650	04/15/2015.	11/15/2045.
072863 AF 0	Baylor Scott & White Holdings Sec Nt			1	1FE	14,000,000	108.722	15,221,094	14,000,000	14,000,000					3.967	3.967	MN	70,965	555,380	04/06/2016.	11/15/2046.
072868 AC 6	Baylor University Sec Nt			1	1FE	7,000,000	110.011	7,700,770	7,000,000	7,000,000					4.019	4.019	MS	93,777	281,330	02/08/2018.	03/01/2038.
07330M AA 5	Branch Banking & Trust Sub Nt				1FE	74,561,870	107.314	78,892,108	73,515,000	74,299,129		(101,602)			3.800	3.620	AO	473,355	2,793,570	10/11/2017.	10/30/2026.
07330M AB 3	Branch Banking & Trust Sr Nt				1FE	45,526,670	106.464	48,440,938	45,500,000	45,532,243		(2,610)			3.625	3.611	MS	481,068	1,585,938	04/24/2019.	09/16/2025.
075887 AN 9	Becton Dickinson & Co Deb				2FE	6,024,100	122.976	6,148,800	5,000,000	5,470,327		(48,868)			7.000	5.468	FA	145,833	350,000	03/14/2003.	08/01/2027.
075887 BA 6	Becton Dickinson & Co Sr Nt			1	2FE	7,983,600	101.943	8,155,432	8,000,000	7,996,566		1,773			3.125	3.149	MN	36,806	250,000	11/03/2011.	11/08/2021.
075887 BF 5	Becton Dickinson & Co Sr Nt			1	2FE	5,054,430	106.018	5,300,880	5,000,000	5,048,494		(5,936)			3.734	3.519	JD	8,298	186,700	04/24/2019.	12/15/2024.
075887 BG 3	Becton Dickinson & Co Sr Nt			1	2FE	8,609,150	117.031	9,362,472	8,000,000	8,564,633		(12,724)			4.685	4.223	JD	16,658	374,800	04/12/2016.	12/15/2044.
075887 BM 0	Becton Dickinson & Co Sr Nt			1	2FE	9,736,360	115.857	10,658,853	9,200,000	9,697,359		(11,037)			4.875	4.507	MN	57,308	448,500	03/07/2016.	05/15/2044.
075887 BW 8	Becton Dickinson & Co Sr Nt			1	2FE	15,512,850	106.420	15,963,000	15,000,000	15,481,467		(31,383)			3.700	3.196	JD	38,542	277,500	06/20/2019.	06/06/2027.
075887 CE 7	Becton Dickinson & Co Sr Nt				2FE	28,913,772	119.760	33,891,995	28,300,000	28,812,721		(62,204)			6.700	6.358	JD	158,008	1,896,100	05/01/2018.	12/01/2026.
084659 AR 2	Berkshire Hathaway Energy Sr Nt			1	1FE	19,993,600	119.021	23,804,140	20,000,000	19,994,344		744			4.450	4.452	JJ	410,389	445,000	02/14/2019.	01/15/2049.
085770 AA 3	Berry Global Escrow Corp 1st Lien			1	3FE	250,000	105.470	263,675	250,000	250,000					4.875	4.875	JJ	6,974		05/17/2019.	07/15/2026.
09062X AC 7	Biogen Inc Sr Nt			1	1FE	16,964,640	100.735	17,124,950	17,000,000	16,994,715		7,327			2.900	2.945	MS	145,161	493,000	09/10/2015.	09/15/2020.
09062X AF 0	Biogen Inc Sr Nt			1	1FE	14,964,600	108.784	16,317,615	15,000,000	14,978,083		3,346			4.050	4.079	MS	178,875	607,500	09/10/2015.	09/15/2025.
09184# AA 3	Black Bear Holding LLC Sr Sec Nt			1	3PL	40,000,000	101.582	40,632,890	40,000,000	40,000,000					5.470	5.509	MJSD.	6,078	2,188,000	02/18/2024.	02/18/2024.
092113 AH 2	Black Hills Corp Sr Nt			1	2FE	6,566,573	106.020	6,467,208	6,100,000	6,347,339		(58,566)			4.250	3.140	MN	22,324	259,250	08/15/2016.	11/30/2023.
092113 AL 3	Black Hills Corp Sr Nt			1	2FE	6,657,201	105.311	6,808,324	6,465,000	6,590,473		(18,343)			3.950	3.589	JJ	117,753	255,368	03/01/2016.	01/15/2026.
092113 AM 1	Black Hills Corp Sr Nt			1	2FE	31,885,100	101.201	32,080,590	31,700,000	31,831,374		(16,511)			3.150	3.084	JJ	460,443	998,550	09/06/2016.	01/15/2027.
092113 AN 9	Black Hills Corp Sr Nt			1	2FE	10,521,025	104.714	10,995,002	10,500,000	10,520,067		(412)			4.200	4.188	MS	129,850	441,000	08/11/2016.	09/15/2046.
096630 AC 2	Boardwalk Pipelines LLC Sr Nt			1	2FE	4,470,400	101.893	5,094,660	5,000,000	4,787,958		62,279			3.375	4.873	FA	70,313	168,750	04/21/2014.	02/01/2023.
096630 AD 0	Boardwalk Pipelines LLC Sr Nt			1	2FE	19,764,000	108.194	21,638,740	20,000,000	19,869,244		22,662			4.950	5.101	JD	44,000	990,000	11/19/2014.	12/15/2024.
097023 AQ 8	Boeing Co Sr Nt				1FE	1,120,190	152.795	1,527,951	1,000,000	1,101,214		(1,895)			7.500	6.630	FA	28,333	75,000	07/01/2004.	08/15/2042.
097023 BT 1	Boeing Co Sr Nt	LS		2	1FE	6,915,300	100.268	7,018,760	7,000,000	6,962,418		16,695			2.125	2.381	MS	49,583	148,750	02/14/2017.	03/01/2022.
097023 BV 6	Boeing Co Sr Nt			1	1FE	4,769,600	103.086	5,154,275	5,000,000	4,782,014		4,435			3.650	3.912	MS	60,833	182,500	02/14/2017.	03/01/2047.
097023 BX 2	Boeing Co Sr Nt			1	1FE	6,847,260	104.153	7,290,731	7,000,000	6,871,735		13,339			3.250	3.510	MS	75,833	227,500	02/21/2018.	03/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023 BZ 7	Boeing Co Sr Nt			1	1FE	3,711,400	103.297	4,131,876	4,000,000	3,721,016		5,236			3.625	4.042	MS	48,333	145,000	02/21/2018.	03/01/2048.
097023 CA 1	Boeing Co Sr Nt			1	1FE	21,743,145	105.955	23,649,223	22,320,000	21,799,964		48,801			3.450	3.763	MN	128,340	772,179	11/06/2018.	11/01/2028.
097023 CB 9	Boeing Co Sr Nt			1	1FE	25,165,078	106.238	28,684,368	27,000,000	25,201,650		31,356			3.850	4.253	MN	173,250	1,042,388	10/31/2018.	11/01/2048.
099724 AC 0	Borg Warner Automotive Sr Nt			1	2FE	8,246,504	124.550	9,964,032	8,000,000	8,138,649		(10,878)			7.125	6.863	FA	215,333	570,000	07/01/2004.	02/15/2029.
099724 AH 9	Borg Warner Automotive Sr Nt			1	2FE	23,961,375	103.930	24,423,503	23,500,000	23,920,459		(9,440)			4.375	4.257	MS	302,726	1,028,125	04/16/2015.	03/15/2045.
099724 AJ 5	Borg Warner Automotive Sr Nt			1	2FE	8,981,820	104.628	9,416,520	9,000,000	8,989,775		1,765			3.375	3.399	MS	89,438	303,750	03/09/2015.	03/15/2025.
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt			1	5GI	1,491,048	100.249	1,494,755	1,491,048	1,491,048					6.000	6.047	MJSD	7,455	89,794	01/16/2019.	01/31/2020.
100743 AK 9	Boston Gas Company Sr Nt			1	1FE	8,492,010	103.414	8,790,156	8,500,000	8,493,706		724			3.150	3.161	FA	111,563	267,750	07/31/2017.	08/01/2027.
10075E AG 3	Boston Gas Co MT Nt Tr #00007				1FE	7,441,950	108.860	8,164,515	7,500,000	7,492,426		4,601			9.050	9.125	AO	169,688	678,750	08/30/1991.	09/01/2021.
10112R AS 3	Boston Properties LP Sr Nt			1	1FE	9,965,000	102.347	10,234,670	10,000,000	9,994,075		4,116			4.125	4.170	MN	52,708	412,500	11/28/2011.	05/15/2021.
10112R AU 8	Boston Properties LP Sr Nt			1	1FE	10,651,400	104.789	10,478,850	10,000,000	10,220,044		(66,995)			3.850	3.096	FA	160,417	385,000	12/05/2012.	02/01/2023.
10112R AX 2	Boston Properties LP Sr Nt			1	2FE	20,217,165	105.979	21,195,720	20,000,000	20,162,757		(15,516)			3.650	3.499	FA	304,167	693,500	11/20/2019.	02/01/2026.
10112R AY 0	Boston Properties LP Sr Nt			1	2FE	33,437,945	101.432	33,979,854	33,500,000	33,490,765		14,784			2.750	2.754	AO	230,313	673,750	11/20/2019.	10/01/2026.
10112R BA 1	Boston Properties LP Sr Nt			1	2FE	8,489,175	113.399	9,638,932	8,500,000	8,490,156		917			4.500	4.516	JD	31,875	385,688	11/19/2018.	12/01/2028.
101137 AE 7	Boston Scientific Corp Nt			1	2FE	33,267,570	140.996	38,068,974	27,000,000	31,991,640		(197,132)			7.000	5.267	MN	241,500	1,890,000	05/09/2012.	11/15/2035.
101137 AS 6	Boston Scientific Corp Nt			2	2FE	22,991,695	109.648	24,670,800	22,500,000	22,959,297		(33,282)			4.000	3.699	MS	300,000	590,000	06/04/2019.	03/01/2028.
101137 AU 1	Boston Scientific Corp Sr Nt			1	2FE	12,012,043	121.693	14,298,963	11,750,000	12,009,674		(2,369)			4.700	4.559	MS	184,083	285,329	05/15/2019.	03/01/2049.
101137 AV 9	Boston Scientific Corp Sr Nt			1	2FE	5,103,450	104.635	5,231,755	5,000,000	5,088,222		(15,228)			3.450	2.988	MS	57,500	89,125	03/25/2019.	03/01/2024.
101137 AW 7	Boston Scientific Corp Sr Nt			1	2FE	13,056,175	107.193	13,935,116	13,000,000	13,051,715		(4,461)			3.750	3.674	MS	162,500	251,875	05/13/2019.	03/01/2026.
101137 AX 5	Boston Scientific Corp Sr Nt			1	2FE	17,355,563	110.674	19,115,527	17,272,000	17,350,518		(5,045)			4.000	3.938	MS	230,293	356,955	05/13/2019.	03/01/2029.
10373Q AC 4	BP Cap Mkts America Sr Nt			1	1FE	4,862,264	110.532	4,863,408	4,400,000	4,854,292		(7,972)			3.937	2.572	MS	48,119		10/29/2019.	09/21/2028.
10373Q AE 0	BP Cap Mkts America Sr Nt			1	1FE	52,591,480	113.105	59,154,072	52,300,000	52,587,307		(4,274)			4.234	4.154	MN	338,308	2,165,691	10/29/2019.	11/06/2028.
10373Q AG 5	BP Cap Mkts America Sr Nt			1	1FE	45,067,387	103.341	45,728,260	44,250,000	44,694,192		(356,099)			4.742	3.871	MS	641,158	2,098,335	12/14/2018.	03/11/2021.
10373Q AV 2	BP Cap Mkts America Sr Nt			1	1FE	5,346,400	103.381	5,685,950	5,500,000	5,364,109		16,852			3.017	3.415	JJ	76,054	165,935	12/14/2018.	01/16/2027.
10373Q AZ 3	BP Cap Mkts America Sr Nt			1	1FE	5,083,064	107.070	5,353,480	5,000,000	5,073,669		(8,984)			3.588	3.352	AO	38,372	179,400	12/14/2018.	04/14/2027.
110122 BD 9	Bristol-Myers Squibb Co Sr Nt			1	1FE	17,192,843	101.632	17,277,474	17,000,000	17,169,632		(23,211)			3.950	2.660	AO	141,761		11/22/2019.	10/15/2020.
110122 BG 2	Bristol-Myers Squibb Co Sr Nt			1	1FE	36,742,881	103.333	37,923,174	36,700,000	36,741,749		(1,132)			3.250	3.204	FA	450,594		11/22/2019.	08/15/2022.
110122 BN 7	Bristol-Myers Squibb Co Sr Nt			1	1FE	19,880,197	108.102	21,620,480	20,000,000	19,882,659		2,462			3.875	3.992	FA	292,778		11/22/2019.	08/15/2025.
110122 BT 4	Bristol-Myers Squibb Co Sr Nt			1	1FE	6,977,630	121.233	8,486,317	7,000,000	6,977,700		71			4.625	4.647	MN	41,368		11/22/2019.	05/15/2044.
110122 BU 1	Bristol-Myers Squibb Co Sr Nt			1	1FE	9,867,118	128.279	12,186,515	9,500,000	9,866,611		(508)			5.000	4.735	FA	179,444		11/22/2019.	08/15/2045.
110122 CA 4	Bristol-Myers Squibb Co Sr Nt			1	1FE	5,194,400	105.062	5,253,095	5,000,000	5,183,066		(11,334)			3.200	2.566	JD	7,111	92,889	07/24/2019.	06/15/2026.
110122 CB 2	Bristol-Myers Squibb Co Sr Nt			1	1FE	63,843,685	107.022	67,959,224	63,500,000	63,839,045		(4,640)			3.400	3.329	JJ	1,349,375		07/24/2019.	07/26/2029.
110122 CD 8	Bristol-Myers Squibb Co Sr Nt			1	1FE	34,445,290	118.728	39,773,713	33,500,000	34,437,231		(8,059)			4.250	4.082	AO	257,066	632,778	07/24/2019.	10/26/2049.
11134L AF 6	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	1,998,205	103.643	2,072,850	2,000,000	1,998,768		278			3.625	3.642	JJ	33,431	72,500	02/21/2018.	01/15/2024.
11134L AH 2	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	20,915,658	103.876	21,813,918	21,000,000	20,931,491		8,300			3.875	3.929	JJ	375,229	813,750	02/21/2018.	01/15/2027.
11134L AP 4	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	12,996,638	101.219	13,158,431	13,000,000	12,998,584		256			3.125	3.127	JJ	187,326	406,250	02/21/2018.	01/15/2025.
11134L AR 0	Broadcom Crp/ Caymn Fi Sr Nt			1	2FE	36,982,299	100.629	37,232,619	37,000,000	36,989,590		1,103			3.500	3.504	JJ	597,139	1,295,000	02/21/2018.	01/15/2028.
11283# AB 7	Brookfield Asset Mgmt Sec Nt Ser B			1	2PL	5,335,150	113.154	5,657,721	5,000,000	5,210,996		(29,641)			5.910	5.080	JD	12,313	295,500	06/05/2015.	12/16/2025.
113804 AD 0	Brooklyn Navy Yard Cogeneratio Sr Secure			4	4	24,991,971	111.410	27,843,477	24,991,971	24,991,971					5.020	5.020	JD	3,485	1,094,287	02/14/2019.	12/31/2040.
115637 AL 4	Brown-Forman Corp Sr Nt			1	1FE	7,998,240	105.864	8,469,120	8,000,000	7,998,750		34			3.750	3.751	JJ	138,333	300,000	12/10/2012.	01/15/2043.
115637 AM 2	Brown-Forman Corp Sr Nt			1	1FE	9,934,500	100.122	10,012,190	10,000,000	9,978,699		6,691			2.250	2.323	JJ	103,750	225,000	12/10/2012.	01/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
115637 AP 5	Brown-Forman Corp Sr Nt			1	1FE	43,693,800	122.810	52,808,343	43,000,000	43,645,594		(16,000)			4.500	4.396	JJ	892,250	1,935,000	07/28/2016.	07/15/2045.
115637 AT 7	Brown-Forman Corp Sr Nt			1	1FE	4,942,750	112.872	5,643,595	5,000,000	4,946,252		1,944			4.000	4.084	AO	42,222	200,000	03/22/2018.	04/15/2038.
115885 AE 5	Browning-Ferris Inds Deb				2FE	4,546,830	108.970	4,358,792	4,000,000	4,064,742		(44,463)			9.250	7.943	MN	61,667	370,000	08/26/2004.	05/01/2021.
115885 AK 1	Browning-Ferris Inds Deb			1	2FE	5,160,100	140.443	7,022,160	5,000,000	5,115,870		(3,903)			7.400	7.152	MS	108,944	370,000	05/08/1998.	09/15/2035.
12189L AA 9	Burlington Northern Santa Fe Nt			1	1FE	54,061,400	135.023	59,410,032	44,000,000	52,534,624		(258,054)			5.750	4.308	MN	421,667	2,530,000	05/06/2013.	05/01/2040.
12189L AE 1	Burlington Northern Santa Fe Sr Nt			1	1FE	22,581,700	129.397	25,879,320	20,000,000	22,230,708		(60,315)			5.400	4.577	JD	90,000	1,080,000	05/30/2013.	06/01/2041.
12189L AS 0	Burlington Northern Santa Fe Sr Nt			1	1FE	7,091,979	124.706	8,012,354	6,425,000	7,068,854		(14,973)			4.900	4.235	AO	78,706	314,825	05/30/2018.	04/01/2044.
12189L AT 8	Burlington Northern Santa Fe Sr Nt	LS		1	1FE	5,137,605	105.777	5,288,845	5,000,000	5,121,152		(16,453)			3.400	2.842	MS	56,667	85,000	04/24/2019.	09/01/2024.
12189L AV 3	Burlington Northern Santa Fe Sr Nt			1	1FE	3,981,360	104.106	4,164,236	4,000,000	3,989,606		1,797			3.000	3.054	AO	30,000	120,000	03/04/2015.	04/01/2025.
12189L AZ 4	Burlington Northern Santa Fe Sr Nt			1	1FE	4,959,950	109.844	5,492,180	5,000,000	4,963,165		773			3.900	3.945	FA	81,250	195,000	05/09/2016.	08/01/2046.
12189L BA 8	Burlington Northern Santa Fe Sr Nt			1	1FE	5,984,820	106.754	6,405,258	6,000,000	5,988,971		1,286			3.250	3.278	JD	8,667	195,000	03/06/2017.	06/15/2027.
12189L BB 6	Burlington Northern Santa Fe Sr Nt			1	1FE	17,794,260	113.641	20,455,290	18,000,000	17,807,329		3,687			4.125	4.191	JD	33,000	742,500	03/06/2017.	06/15/2047.
12189T AA 2	Burlington Northern Santa Fe Deb			1	1FE	2,983,920	126.421	3,792,624	3,000,000	2,993,954		793			7.000	7.042	JD	9,333	210,000	02/08/1996.	12/15/2025.
122014 AJ 2	Burlington Resources Inc Deb				1FE	2,337,251	123.947	2,726,827	2,200,000	2,258,952		(7,667)			6.875	6.340	FA	57,139	151,250	07/01/2004.	02/15/2026.
124857 AG 8	CBS Corp Sr Nt			1	2FE	5,772,360	102.310	6,138,594	6,000,000	5,932,864		29,147			3.375	3.919	MS	67,500	202,500	12/10/2013.	03/01/2022.
124857 AN 3	CBS Corp Sr Nt	LS		1	2FE	6,415,565	110.878	7,207,077	6,500,000	6,422,848		1,596			4.600	4.681	JJ	137,872	299,000	01/07/2015.	01/15/2045.
124857 AP 8	CBS Corp Sr Nt			1	2FE	7,427,475	104.651	7,848,818	7,500,000	7,460,264		7,070			3.500	3.616	JJ	121,042	262,500	01/07/2015.	01/15/2025.
124857 AR 4	CBS Corp Sr Nt			1	2FE	4,043,174	100.118	4,104,830	4,100,000	4,057,986		4,548			2.900	3.063	JJ	54,826	87,000	10/29/2019.	01/15/2027.
124857 AT 0	CBS Corp Sr Nt			2	2FE	20,276,908	102.495	20,806,526	20,300,000	20,305,684		10,251			3.375	3.368	FA	258,825	472,500	11/14/2019.	02/15/2028.
124857 AX 1	CBS Corp Sr Nt			1	2FE	1,560,285	104.869	1,573,032	1,500,000	1,559,380		(905)			3.700	3.147	JD	4,625	27,750	10/29/2019.	06/01/2028.
124857 AZ 6	CBS Corp Sr Nt	LS		1	2FE	23,486,926	108.985	23,649,767	21,700,000	23,457,744		(29,182)			4.200	3.175	JD	75,950	673,423	11/14/2019.	06/01/2029.
1248EP AZ 6	CCO Holdings LLC Sr Nt			1	3FE	12,441,875	101.125	12,640,625	12,500,000	12,478,307		(5,257)			5.125	5.027	FA	242,014	589,375	04/24/2019.	02/15/2023.
1248EP BD 4	CCO Holdings LLC Sr Nt			1	3FE	5,088,750	101.875	5,093,750	5,000,000	5,043,097		(10,336)			5.750	5.487	MS	95,833	287,500	01/29/2015.	09/01/2023.
1248EP BG 7	CCO Holdings LLC Sr Nt			1	3FE	5,000,000	103.250	5,162,500	5,000,000	5,000,000					5.375	5.375	MN	44,792	268,750	04/16/2015.	05/01/2025.
1248EP BK 8	CCO Holdings LLC Sr Nt			1	3FE	2,000,000	105.750	2,115,000	2,000,000	2,000,000					5.875	5.875	MN	19,583	117,500	04/15/2015.	05/01/2027.
1248EP BT 9	CCO Holdings LLC Sr Nt			2	3FE	5,546,375	105.500	5,697,000	5,400,000	5,506,353		(17,171)			5.125	4.703	MN	46,125	276,750	07/13/2017.	05/01/2027.
12519# AA 3	CED California Sr Sec Nt			4	5	27,337,843	98.399	26,900,150	27,337,843	27,337,843					4.070	4.069	JD	3,091	1,112,650	05/27/2016.	06/30/2036.
12527G AC 7	CF Industries Inc Nt			1	3FE	19,481,865	102.908	20,067,060	19,500,000	19,493,160		1,855			3.450	3.461	JD	56,063	672,750	05/20/2013.	06/01/2023.
125523 AG 5	Cigna Corp Sr Nt			1	2FE	755,937	108.524	759,671	700,000	754,510		(1,427)			4.125	2.646	MN	3,690	14,438	10/29/2019.	11/15/2025.
125523 AH 3	Cigna Corp Sr Nt			1	2FE	25,509,558	110.789	26,367,734	23,800,000	25,489,614		(19,943)			4.375	3.397	AO	219,819	164,063	11/20/2019.	10/15/2028.
125523 AJ 9	Cigna Corp Sr Nt			1	2FE	565,100	116.642	583,210	500,000	564,700		(400)			4.800	3.805	FA	9,067		10/29/2019.	08/15/2038.
125523 AK 6	Cigna Corp Sr Nt			1	2FE	2,414,433	119.450	2,508,442	2,100,000	2,413,527		(906)			4.900	4.015	JD	4,573	51,450	10/29/2019.	12/15/2048.
125523 BN 9	Cigna Corp Sr Nt			1	2FE	15,467,032	104.838	16,249,859	15,500,000	15,471,021		3,989			4.750	4.856	MN	94,076	368,125	10/11/2019.	11/15/2021.
125523 BQ 2	Cigna Corp Sr Nt			1	2FE	12,462,859	103.570	12,946,275	12,500,000	12,466,521		3,662			3.900	4.032	FA	184,167		10/11/2019.	02/15/2022.
125523 CA 6	Cigna Corp Sr Nt			1	2FE	1,029,030	103.940	1,039,397	1,000,000	1,028,457		(573)			3.400	2.942	MS	11,333		10/29/2019.	03/01/2027.
125523 CC 2	Cigna Corp Sr Nt			1	2FE	42,618,219	127.746	50,459,749	39,500,000	42,603,705		(14,514)			6.125	5.497	MN	309,142	1,209,688	10/11/2019.	11/15/2041.
125896 BQ 2	CMS Energy Corp Sr Nt			1	2FE	11,954,640	102.778	12,333,408	12,000,000	11,969,669		4,251			3.000	3.044	MN	46,000	360,000	05/02/2016.	05/15/2026.
126408 HA 4	CSX Corp Sr Nt			1	2FE	49,668,500	115.284	57,641,900	50,000,000	49,687,444		3,688			4.500	4.536	FA	937,500	2,250,000	07/16/2014.	08/01/2054.
126408 HB 2	CSX Corp Sr Nt			1	2FE	14,987,250	105.616	15,842,325	15,000,000	14,993,697		1,250			3.400	3.410	FA	212,500	510,000	07/16/2014.	08/01/2024.
126408 HM 8	CSX Corp Sr Nt			1	2FE	14,259,725	112.650	15,771,056	14,000,000	14,239,169		(20,635)			4.250	4.020	MS	175,194	495,833	02/21/2019.	03/15/2029.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126408	HN 6	CSX Corp Sr Nt	LS...	..	1	2FE	1,832,758	121.353	2,245,027	1,850,000	1,833,059		267			4.750	4.809	MN	11,228	87,875	11/07/2018.	11/15/2048.
126410	LK 3	CSX Transportation Inc Deb		..		1FE	7,983,216	103.332	6,065,600	5,870,000	5,963,817		(198,293)			9.750	6.118	JD	25,437	572,325	08/01/2005.	06/15/2020.
12656*	AF 9	CSLB Holdings Inc Sr Nt Ser F		..	1	1	20,150,660	100.011	20,002,145	20,000,000	20,005,507		(23,001)			2.570	2.452	MS	134,211	514,000	03/27/2013.	03/27/2020.
12656*	AK 8	CSLB Holdings Inc Sr Gtd Nt Ser I		..	1	1	6,000,000	100.483	6,028,981	6,000,000	6,000,000					2.870	2.870	AO	37,310	172,200	10/13/2016.	10/13/2026.
12656*	AL 6	CSLB Holdings Inc Sr Gtd Nt Ser II		..		1	18,000,000	100.734	18,132,090	18,000,000	18,000,000					2.970	2.970	AO	115,830	534,600	10/13/2016.	10/13/2028.
126650	CJ 7	CVS Health Corp Sr Nt		..	1	2FE	7,023,800	100.285	7,019,950	7,000,000	7,002,785		(4,947)			2.800	2.727	JJ	87,656	196,000	07/14/2015.	07/20/2020.
126650	CL 2	CVS Health Corp Sr Nt		..	1	2FE	9,899,400	106.511	10,651,060	10,000,000	9,939,289		9,588			3.875	3.998	JJ	173,299	387,500	07/13/2015.	07/20/2025.
126650	CN 8	CVS Health Corp Sr Nt		..	1	2FE	13,190,873	118.632	15,422,108	13,000,000	13,190,847		(1,582)			5.125	5.021	JJ	297,962	538,125	06/17/2019.	07/20/2045.
126650	CZ 1	CVS Health Corp Sr Nt		..	1	2FE	20,935,208	118.503	22,515,494	19,000,000	20,922,395		(12,813)			5.050	4.408	MS	255,867	479,750	08/23/2019.	03/25/2048.
126650	DG 2	CVS Health Corp Sr Nt		..	1	2FE	11,891,640	101.634	12,196,092	12,000,000	11,895,118		3,478			3.250	3.357	FA	147,333		08/08/2019.	08/15/2029.
12702*	AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr		..	4	2	16,454,429	101.604	16,718,346	16,454,429	16,454,429					3.901	3.933	MON	37,443	641,745	09/27/2017.	10/10/2039.
12705Q	AN 5	Cabot Corp MT Nt Ser A		..		2FE	950,830	111.702	1,117,016	1,000,000	989,389		3,513			8.360	8.828	JD	3,716	83,600	10/23/1992.	08/17/2022.
130789	Q# 0	California Wtr Svc Co 1st Mtg Bd Ser AAA		..	1	1	10,582,410	124.678	12,467,791	10,000,000	10,280,089		(38,104)			7.280	6.692	MN	121,333	728,000	04/20/2009.	11/01/2025.
130789	Y@ 3	California Wtr Svc Co 1st Mtg Bd Ser WWW		..		1	15,000,000	108.113	16,217,019	15,000,000	15,000,000					4.070	4.070	JD	33,917	305,250	06/11/2019.	06/11/2049.
13342B	AD 7	Cameron International Corp Sr Nt		..	1	2FE	47,855,327	133.346	56,312,142	42,230,000	46,902,853		(134,633)			7.000	6.003	JJ	1,363,091	2,956,100	02/17/2011.	07/15/2038.
134429	AW 9	Campbell Soup Co Sr Nt		..	1	2FE	44,770,500	103.054	46,374,345	45,000,000	44,964,899		25,973			4.250	4.313	AO	403,750	1,912,500	03/31/2011.	04/15/2021.
134429	BE 8	Campbell Soup Co Sr Nt Ser 5Y		..	1	2FE	1,997,020	104.184	2,083,680	2,000,000	1,998,027		569			3.650	3.683	MS	21,494	73,000	03/12/2018.	03/15/2023.
134429	BG 3	Campbell Soup Co Sr Nt		..	1	2FE	9,917,620	108.571	10,857,070	10,000,000	9,929,886		6,996			4.150	4.252	MS	122,194	415,000	04/10/2018.	03/15/2028.
139859	AB 8	Capital Cities/ABC Inc Nt		..		1FE	7,972,606	110.002	6,710,110	6,100,000	6,373,148		(156,297)			8.750	5.815	FA	201,639	533,750	05/16/2005.	08/15/2021.
14040H	BJ 3	Capital One Financial Corp Sub Nt		..		2FE	36,823,413	107.949	39,617,100	36,700,000	36,798,586		(7,824)			4.200	4.147	AO	265,463	1,512,000	11/14/2019.	10/29/2025.
14040H	BK 0	Capital One Financial Corp Sr Nt		..		2FE	9,604,034	105.367	9,904,479	9,400,000	9,605,987		(1,763)			3.750	3.371	JJ	149,813	187,500	11/20/2019.	07/28/2026.
140420	NB 2	Capital One Bank USA NA Sub Nt		..		2FE	4,327,583	103.320	4,486,146	4,342,000	4,338,788		929			3.375	3.400	FA	55,361	146,543	06/16/2016.	02/15/2023.
14042E	3Y 4	Capital One NA Sr Nt	LS...	..		2FE	19,943,600	101.438	20,287,680	20,000,000	19,986,393		8,400			2.950	2.995	JJ	258,944	590,000	07/21/2014.	07/23/2021.
14149Y	AV 0	Cardinal Health Inc Sr Nt		..	1	2FE	5,653,120	102.463	5,635,476	5,500,000	5,542,960		(16,664)			3.200	2.868	JD	7,822	176,000	10/09/2012.	06/15/2022.
14149Y	AY 4	Cardinal Health Inc Sr Nt		..	1	2FE	9,979,300	102.688	10,268,810	10,000,000	9,992,742		2,115			3.200	3.224	MS	94,222	320,000	02/19/2013.	03/15/2023.
14149Y	BJ 6	Cardinal Health Inc Sr Nt	LS...	..	2	2FE	16,060,905	102.289	16,366,272	16,000,000	16,048,694		(5,835)			3.410	3.362	JD	24,249	545,600	10/17/2017.	06/15/2027.
14149Y	BM 9	Cardinal Health Inc Sr Nt		..	1	2FE	6,226,980	99.359	5,961,546	6,000,000	6,217,948		(4,334)			4.368	4.143	JD	11,648	262,080	10/13/2017.	06/15/2047.
14155#	AB 6	Cardinals Ballpark LLC Sr Nt		..	4	2	11,139,704	110.126	12,233,235	11,108,366	11,125,434		(1,974)			5.770	5.727	MS	162,019	640,953	02/29/2012.	09/30/2027.
141781	AT 1	Cargill Inc Sr Nt		..	1	1FE	8,438,850	131.594	9,211,601	7,000,000	8,082,290		(52,334)			6.125	4.634	AO	85,750	428,750	01/17/2012.	04/19/2034.
141781	AY 0	Cargill Inc Sr Nt		..	1	1FE	14,401,799	103.229	13,648,952	13,222,000	13,417,379		(137,523)			4.307	3.194	MN	74,348	569,472	01/09/2012.	05/14/2021.
141781	AZ 7	Cargill Inc Sr Nt		..	1	1FE	7,051,863	102.234	7,161,506	7,005,000	7,015,105		(5,161)			3.250	3.170	MN	29,090	227,663	01/06/2012.	11/15/2021.
141781	BF 0	Cargill Inc Sr Nt		..		1FE	6,396,929	122.459	6,735,223	5,500,000	6,352,599		(19,042)			4.760	3.813	MN	27,634	261,800	08/04/2017.	11/23/2045.
14313*	AB 9	CarMax Auto Superstores Inc Sr Nt Ser B		..	1	2	13,000,000	106.766	13,879,628	13,000,000	13,000,000					4.170	4.170	AO	96,373	542,100	06/22/2016.	04/27/2026.
144141	DB 1	Carolina Pwr & Lt Co 1st Mtg Bd		..	1	1FE	10,782,408	113.192	11,794,575	10,420,000	10,730,965		(8,578)			4.100	3.899	MN	54,589	427,220	04/12/2013.	05/15/2042.
149123	BL 4	Caterpillar Inc Deb		..	1	1FE	11,579,752	124.791	20,696,521	16,585,000	12,673,704		121,906			5.300	7.957	MS	258,818	879,005	09/13/2005.	09/15/2035.
14912L	6G 1	Caterpillar Finl Svcs Corp MT Nt		..		1FE	9,871,650	105.688	10,568,800	10,000,000	9,901,606		18,048			3.250	3.469	JD	27,083	325,000	05/24/2018.	12/01/2024.
14913Q	2L 2	Caterpillar Finl Service Sr MTN		..	1	1FE	2,990,190	104.759	3,142,764	3,000,000	2,993,182		1,872			3.450	3.522	MN	13,225	103,500	05/22/2018.	05/15/2023.
14916R	AC 8	Catholic Health Initiative Sec Nt		..	1	2FE	19,946,800	101.893	20,378,680	20,000,000	19,983,314		5,561			2.950	2.981	MN	98,333	590,000	10/25/2012.	11/01/2022.
14916R	AD 6	Catholic Health Initiative Nt		..	1	2FE	13,970,180	102.713	14,379,862	14,000,000	13,973,802		688			4.350	4.363	MN	101,500	609,000	10/25/2012.	11/01/2042.
150190	AB 2	Cedar Fair/Can/Magnum/MI Sr Nt		..	1	4FE	6,757,498	107.608	7,109,661	6,607,000	6,727,047		(20,486)			5.375	4.964	AO	74,971	355,126	09/06/2018.	04/15/2027.
15189T	AU 1	CenterPoint Energy Inc Sr Nt		..	1	2FE	19,985,600	105.493	21,098,560	20,000,000	19,988,039		2,437			3.850	3.866	FA	320,833	633,111	10/03/2018.	02/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
15189T AV 9	CenterPoint Energy Inc Sr Nt	LS...	..	1	2FE	20,414,498	108.594	22,261,729	20,500,000	20,423,841		7,767			4.250	4.301	MN	145,208	934,174	10/04/2018.	11/01/2028.
15189X AS 7	Centerpoint Energy Houston Sec Nt		..	1	1FE	4,384,838	112.341	4,943,022	4,400,000	4,385,346		278			3.950	3.970	MS	57,933	173,800	02/26/2018.	03/01/2048.
159864 AC 1	Charles River Laboratories Sr Nt		..	1	3FE	1,348,125	107.500	1,376,000	1,280,000	1,339,460		(8,665)			5.500	4.292	AO	17,600	35,200	05/16/2019.	04/01/2026.
159864 AE 7	Charles River Laboratories Sr Nt		..	1	3FE	959,375	101.875	967,813	950,000	959,136		(239)			4.250	4.076	MN	7,626		10/22/2019.	05/01/2028.
161175 AY 0	Charter Comm Opt 1st Lien Sr Nt		..	2	2FE	34,933,719	110.118	38,541,195	35,000,000	34,954,503		6,936			4.908	4.935	JJ	753,923	1,717,800	12/06/2016.	07/23/2025.
161175 BR 4	Charter Comm Opt 1st Lien		..	2	2FE	22,416,105	113.466	23,022,191	20,290,000	22,327,821		(88,283)			5.050	3.726	MS	259,007	649,117	10/07/2019.	03/30/2029.
161175 BS 2	Charter Comm Opt 1st Lien		..	1	2FE	2,021,415	108.835	2,067,867	1,900,000	2,021,087		(328)			5.125	4.719	JJ	46,253		10/08/2019.	07/01/2049.
161175 BT 0	Charter Comm Opt Secured Nt		..	1	2FE	6,463,340	105.450	6,854,276	6,500,000	6,463,340					4.800	4.836	MS	58,067		10/15/2019.	03/01/2050.
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt	LS...	..	1	2FE	14,714,341	110.518	15,252,589	13,801,000	14,695,607		(17,107)			5.125	4.040	JD	1,965	463,864	11/06/2019.	06/30/2027.
16412X AH 8	Cheniere Corp Christi HD 1st Mtg Bd		..	1	2FE	15,488,375	102.122	15,828,864	15,500,000	15,488,509		134			3.700	3.709	MN	76,467		11/06/2019.	11/15/2029.
166764 AG 5	Chevron Corp Sr Nt		..	1	1FE	8,000,000	100.216	8,017,280	8,000,000	8,000,000					2.427	2.427	JD	3,775	194,160	06/17/2013.	06/24/2020.
171798 AC 5	Cimarex Energy Co Sr Nt		..	1	2FE	2,500,000	105.629	2,640,725	2,500,000	2,500,000					4.375	4.375	JD	9,115	109,375	05/20/2014.	06/01/2024.
171798 AD 3	Cimarex Energy Co Sr Nt		..	1	2FE	2,219,096	103.743	2,282,346	2,200,000	2,218,841		(255)			3.900	3.761	MN	10,963	42,900	10/29/2019.	05/15/2027.
17275R AD 4	Cisco Sys Inc Nt		..	1	1FE	13,703,000	140.147	21,022,080	15,000,000	13,924,726		27,557			5.900	6.563	FA	334,333	885,000	04/01/2009.	02/15/2039.
17275R AH 5	Cisco Sys Inc Sr Nt		..	1	1FE	20,232,975	100.086	17,515,050	17,500,000	17,514,856		(388,073)			4.450	2.194	JJ	359,090	778,750	06/22/2012.	01/15/2020.
17275R AW 2	Cisco Sys Inc Sr Nt		..	1	1FE	4,986,650	107.714	5,385,685	5,000,000	4,992,137		1,286			3.500	3.532	JD	7,778	175,000	06/10/2015.	06/15/2025.
17275R BC 5	Cisco Sys Inc Sr Nt	LS...	..	1	1FE	9,992,400	104.310	10,431,010	10,000,000	9,995,050		723			2.950	2.959	FA	100,792	295,000	02/22/2016.	02/28/2026.
17275R BL 5	Cisco Sys Inc Sr Nt		..	1	1FE	20,981,520	101.957	21,411,033	21,000,000	20,987,088		1,741			2.500	2.510	MS	147,292	525,000	09/13/2016.	09/20/2026.
172967 AL 5	Citigroup Inc Nt		..		1FE	2,461,504	125.255	2,505,090	2,000,000	2,208,882		(32,493)			7.875	5.980	MN	20,125	157,500	03/27/2003.	05/15/2025.
172967 BL 4	Citigroup Inc Sub Nt		..		2FE	13,424,680	134.674	16,160,892	12,000,000	12,893,293		(47,885)			6.625	5.778	JD	35,333	795,000	03/11/2003.	06/15/2032.
172967 FF 3	Citigroup Inc Sr Nt		..		1FE	12,496,225	102.038	12,754,800	12,500,000	12,499,678		501			5.375	5.379	FA	265,017	671,875	08/03/2010.	08/09/2020.
172967 JL 6	Citigroup Inc Sub Nt		..		2FE	11,752,280	105.793	12,695,184	12,000,000	11,856,520		24,062			3.875	4.131	MS	122,708	465,000	05/12/2015.	03/26/2025.
172967 KA 8	Citigroup Inc Sub Nt		..		2FE	7,176,000	110.178	7,712,467	7,000,000	7,180,331		(758)			4.450	4.046	MS	79,606	222,500	11/20/2019.	09/29/2027.
172967 KU 4	Citigroup Inc Sub Nt		..		2FE	2,808,000	109.127	2,837,299	2,600,000	2,804,563		(3,437)			4.125	3.073	JJ	46,475		10/29/2019.	07/25/2028.
172967 KY 6	Citigroup Inc Sr Nt		..	1	1FE	3,909,860	103.759	4,150,356	4,000,000	3,917,208		7,348			3.200	3.545	AO	24,889	64,000	04/24/2019.	10/21/2026.
172967 LS 8	Citigroup Inc Sr Nt		..	1	1FE	4,952,450	105.290	5,264,485	5,000,000	4,959,923		3,792			3.520	3.627	AO	31,289	176,000	01/17/2018.	10/27/2028.
172967 LU 3	Citigroup Inc Sr Nt		..	1	1FE	4,000,000	109.556	4,382,224	4,000,000	4,000,000					3.878	3.878	JJ	67,650	155,120	01/17/2018.	01/24/2039.
172967 MD 0	Citigroup Inc Sr Nt		..	1	1FE	8,995,680	125.083	11,257,470	9,000,000	8,995,780		70			4.650	4.653	JJ	183,675	418,500	07/16/2018.	07/23/2048.
1730T0 DL 0	Citigroup Funding Inc SIFMA MT Nt		..		2FE	25,000,000	134.297	33,574,250	25,000,000	25,000,000					9.852	7.789	JAJO	554,198	2,433,751	07/03/2007.	07/10/2027.
1730T0 DQ 9	Citigroup Funding Inc SIFMA MT Nt Ser D		..		2FE	10,606,000	133.904	13,390,400	10,000,000	10,548,694		(50,235)			10.020	7.466	FMAN	133,595	959,853	11/08/2018.	08/13/2027.
174610 AJ 4	Citizens Financial Group Sub Nt		..	1	2FE	19,074,340	107.796	20,481,297	19,000,000	19,046,639		(7,266)			4.350	4.300	FA	344,375	826,500	12/17/2015.	08/01/2025.
174610 AK 1	Citizens Financial Group Sub Nt		..		2FE	16,956,241	107.489	17,950,713	16,700,000	16,950,871		(4,938)			4.300	4.005	JD	55,852	649,300	11/14/2019.	12/03/2025.
174610 AL 9	Citizens Financial Group Sub Nt		..		2FE	4,898,800	103.864	5,193,210	5,000,000	4,940,282		11,872			3.750	4.043	JJ	93,750	187,500	04/27/2016.	07/01/2024.
178180 GD 1	City Natl Bk Sub Nt		..		1FE	9,985,541	107.259	9,996,567	9,320,000	9,535,735		(78,679)			5.375	4.401	JJ	230,994	500,950	07/30/2013.	07/15/2022.
18055# AX 0	Clarion Lion Prop Hlds LP Sr Nt Ser V		..		1	3,000,000	105.960	3,178,813	3,000,000	3,000,000					3.770	3.770	MN	18,850	113,100	05/01/2017.	05/01/2027.
18055# AY 8	Clarion Lion Prop Hlds LP Sr Nt Ser W		..		1	3,000,000	106.677	3,200,314	3,000,000	3,000,000					3.820	3.820	MN	19,100	114,600	05/01/2017.	05/01/2028.
18055# AZ 5	Clarion Lion Prop Hlds LP Sr Nt Ser X		..		1	14,000,000	107.369	15,031,721	14,000,000	14,000,000					3.870	3.870	MN	90,300	541,800	05/01/2017.	05/01/2029.
18055# BC 5	Clarion Lion Prop Hlds LP Sr Nt Ser AA		..		1	10,000,000	113.157	11,315,698	10,000,000	10,000,000					4.440	4.440	FA	185,000	222,000	02/01/2019.	02/01/2031.
18055# BH 4	Clarion Lion Prop Hlds LP Sr Nt Ser AF		..		1	10,000,000	106.436	10,643,561	10,000,000	10,000,000					3.750	3.750	JJ	172,917		07/15/2019.	07/15/2029.
184496 AN 7	Clean Harbors Inc Sr Nt		..	1	3FE	1,629,900	105.250	1,705,050	1,620,000	1,629,029		(871)			4.875	4.737	JJ	39,268		06/19/2019.	07/15/2027.
184496 AP 2	Clean Harbors Inc Sr Nt		..	1	3FE	500,000	107.260	536,300	500,000	500,000					5.125	5.125	JJ	12,741		06/18/2019.	07/15/2029.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
189054	AT 6	Clorox Co Sr Nt			1	2FE	19,964,700	102.408	20,481,540	20,000,000	19,989,376		3,706			3.050	3.071	MS	179,611	610,000	09/10/2012.	09/15/2022.
191098	AK 8	Coca-Cola Bottling Co Cons Sr Nt			1	2FE	15,300,397	104.752	16,000,883	15,275,000	15,291,311		(2,427)			3.800	3.780	MN	58,045	580,450	12/17/2015.	11/25/2025.
191216	BY 5	Coca-Cola Co Sr Nt			1	1FE	6,992,300	99.747	6,982,276	7,000,000	6,997,370		1,545			1.550	1.573	MS	36,167	108,500	08/29/2016.	09/01/2021.
191216	BZ 2	Coca-Cola Co Sr Nt			1	1FE	13,484,340	100.673	13,590,896	13,500,000	13,489,177		1,486			2.250	2.263	MS	101,250	303,750	08/29/2016.	09/01/2026.
191219	AU 8	Coca-Cola Enterprises Sr Nt				1FE	1,066,260	114.983	1,149,826	1,000,000	1,022,121		(5,179)			6.750	6.074	MS	19,875	67,500	07/11/2008.	09/15/2023.
191219	AV 6	Coca-Cola Enterprises Nt	@			1FE	4,360,680	98.644	11,948,748	12,113,000	11,766,577		704,329				6.272	N/A			12/01/2003.	06/20/2020.
19123#	AA 6	Coca-Cola Southwest Beverages Sr Nt Ser				1FE	26,000,000	104.933	27,282,464	26,000,000	26,000,000					3.490	3.490	JD	7,562	907,400	12/28/2017.	12/28/2029.
19123#	AB 4	Coca-Cola Southwest Beverages Sr Nt Ser				1FE	30,000,000	106.559	31,967,805	30,000,000	30,000,000					3.640	3.640	JD	9,100	1,092,000	12/28/2017.	12/28/2032.
20030N	AK 7	Comcast Corp Sr Nt			1	1FE	9,923,985	141.821	13,472,995	9,500,000	9,836,797		(12,252)			6.500	6.147	MN	78,903	617,500	12/15/2010.	11/15/2035.
20030N	BB 6	Comcast Corp Sr Nt			1	1FE	14,948,460	142.895	21,434,250	15,000,000	14,956,289		1,035			6.400	6.426	MS	320,000	960,000	02/24/2010.	03/01/2040.
20030N	BE 0	Comcast Corp Nt			1	1FE	5,148,850	120.242	6,012,075	5,000,000	5,136,359		(3,458)			4.650	4.457	JJ	107,208	232,500	02/05/2016.	07/15/2042.
20030N	BQ 3	Comcast Corp Sr Nt			1	1FE	15,685,500	120.232	18,034,815	15,000,000	15,636,606		(13,400)			4.600	4.324	FA	260,667	690,000	02/10/2016.	08/15/2045.
20030N	BR 1	Comcast Corp Sr Nt			1	1FE	17,318,070	102.167	17,368,407	17,000,000	17,152,265		(45,645)			2.750	2.454	MS	155,833	467,500	03/22/2016.	03/01/2023.
20030N	BS 9	Comcast Corp Sr Nt			1	1FE	9,981,200	104.840	10,484,010	10,000,000	9,987,781		1,766			3.150	3.172	MS	105,000	315,000	02/16/2016.	03/01/2026.
20030N	BU 4	Comcast Corp Sr Nt			1	1FE	12,767,180	101.497	13,194,610	13,000,000	12,783,279		4,887			3.400	3.497	JJ	203,811	442,000	07/26/2016.	07/15/2046.
20030N	BW 0	Comcast Corp Sr Nt			1	1FE	5,002,325	99.917	4,995,870	5,000,000	5,001,617		(209)			2.350	2.345	JJ	54,181	117,500	07/12/2016.	01/15/2027.
20030N	BY 6	Comcast Corp Sr Nt			1	1FE	16,966,510	105.943	18,010,344	17,000,000	16,975,506		3,020			3.300	3.323	FA	233,750	561,000	01/05/2017.	02/01/2027.
20030N	CA 7	Comcast Corp Sr Nt			1	1FE	9,220,050	104.838	9,435,438	9,000,000	9,209,823		(10,228)			3.150	2.818	FA	107,100	141,750	07/22/2019.	02/15/2028.
20030N	CT 6	Comcast Corp Sr Nt			1	1FE	40,882,630	112.634	41,111,556	36,500,000	40,767,723		(114,907)			4.150	2.613	AO	319,781	342,375	10/11/2019.	10/15/2028.
20030N	CU 3	Comcast Corp Sr Nt			1	1FE	7,422,893	114.386	7,435,103	6,500,000	7,407,426		(15,467)			4.250	2.718	AO	58,319		10/15/2019.	10/15/2030.
200339	AJ 8	Comerica Bk Sub Nt				2FE	30,527,520	127.694	30,646,536	24,000,000	27,851,321		(471,810)			7.875	5.025	MS	556,500	1,890,000	07/10/2013.	09/15/2026.
200339	DX 4	Comerica Bk Sub Nt				1FE	18,885,430	107.362	20,398,818	19,000,000	18,930,546		10,900			4.000	4.074	JJ	325,111	760,000	07/22/2015.	07/27/2025.
20268J	AB 9	Commonspirit Health Sec Nt			1	2FE	11,260,050	100.614	11,319,041	11,250,000	11,260,031		(19)			3.347	3.335	AO	135,972		10/30/2019.	10/01/2029.
202795	JB 7	Commonwealth Edison Co Sr Nt			1	1FE	47,392,650	119.570	56,795,513	47,500,000	47,404,775		2,192			4.600	4.614	FA	825,444	2,185,000	08/12/2013.	08/15/2043.
202795	JJ 0	Commonwealth Edison Co 1st Mtg			1	1FE	4,967,550	106.214	5,310,715	5,000,000	4,969,738		667			3.650	3.686	JD	8,111	182,500	06/20/2016.	06/15/2046.
20369E	AB 8	Community Hospitals Nt			1	1FE	16,000,000	120.078	19,212,496	16,000,000	16,000,000					5.433	5.433	MN	144,880	869,280	06/04/2015.	05/01/2045.
20369E	AD 4	Community Hospitals Nt			2	1FE	12,000,000	104.536	12,544,308	12,000,000	12,000,000					4.940	4.940	MN	98,800	592,800	02/13/2018.	05/01/2058.
20451N	AE 1	Compass Minerals International Sr Nt			1	4FE	16,908,250	99.625	16,826,663	16,890,000	16,899,973		(1,957)			4.875	4.860	JJ	379,673	823,388	04/21/2015.	07/15/2024.
20451N	AG 6	Compass Minerals International Sr Nt			1	4FE	3,000,000	106.250	3,187,500	3,000,000	3,000,000					6.750	6.750	JD	19,688		11/22/2019.	12/01/2027.
20557#	AG 6	Computershare US Sr Nt Ser B				2	20,000,000	109.081	21,816,179	20,000,000	20,000,000					4.360	4.360	MN	99,311	872,000	11/20/2018.	11/20/2028.
205887	BL 5	ConAgra Foods Inc Sr Nt			1	2FE	17,127,438	101.541	17,261,987	17,000,000	17,012,964		(20,267)			4.950	4.824	FA	317,900	841,500	10/04/2013.	08/15/2020.
205887	BR 2	ConAgra Foods Inc Sr Nt	LS		1	2FE	12,204,415	103.072	13,502,471	13,100,000	12,769,443		99,292			3.200	4.084	JJ	181,653	419,200	09/04/2013.	01/25/2023.
205887	CC 4	ConAgra Foods Inc Sr Nt	LS		1	2FE	3,179,316	114.736	3,212,600	2,800,000	3,173,019		(6,297)			4.850	3.072	MN	22,633	67,900	10/29/2019.	11/01/2028.
207597	CZ 6	Connecticut Lt & Pwr Co 1st Mtg Bd Ser D				1FE	4,369,755	118.861	4,201,729	3,535,000	3,821,479		(50,853)			7.875	5.893	AO	69,595	278,381	11/13/2003.	10/01/2024.
207597	EG 6	Connecticut Lt & Pwr Co 1st Mtg Bd			2	1FE	5,487,450	118.167	5,908,365	5,000,000	5,460,148		(11,865)			4.300	3.714	AO	45,389	215,000	08/08/2017.	04/15/2044.
207597	EJ 0	Connecticut Lt & Pwr Co 1st Mtg Bond	LS		2	1FE	4,983,000	105.649	5,282,430	5,000,000	4,987,248		1,546			3.200	3.240	MS	47,111	160,000	03/02/2017.	03/15/2027.
207597	EL 5	Connecticut Lt & Pwr Co 1st Mtg Bd			1	1FE	9,476,915	114.847	10,910,446	9,500,000	9,477,674		419			4.000	4.014	AO	95,000	380,000	03/19/2018.	04/01/2048.
20825C	AQ 7	Conocophillips Nt			1	1FE	9,856,000	145.737	14,573,650	10,000,000	9,880,611		3,056			6.500	6.611	FA	270,833	650,000	01/29/2009.	02/01/2039.
21017#	AA 1	Consolidated Terminals LLC Sr Nt			1	2PL	8,000,000	106.917	8,553,344	8,000,000	8,000,000					4.820	4.820	JD	20,351	385,600	12/12/2013.	12/12/2023.
21036P	AL 2	Constellation Brands Inc Sr Nt			1	2FE	8,298,750	106.295	9,035,084	8,500,000	8,419,371		21,489			4.250	4.557	MN	60,208	361,250	07/30/2015.	05/01/2023.
21036P	AN 8	Constellation Brands Inc Hgh Yld Bd			1	2FE	2,671,875	110.860	2,771,490	2,500,000	2,595,553		(17,491)			4.750	3.881	MN	15,174	118,750	04/23/2015.	11/15/2024.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21036P AQ 1		Constellation Brands Inc Sr Nt			2	2FE	3,881,680	106.192	4,247,696	4,000,000	3,899,169		12,335			3.700	4.122	JD	10,278	148,000	07/31/2018.	12/06/2026.
21036P AY 4		Constellation Brands Inc Sr Nt			1	2FE	13,299,776	105.827	14,815,752	14,000,000	13,394,499		61,286			3.600	4.235	FA	190,400	504,000	06/28/2018.	02/15/2028.
21036P AZ 1		Constellation Brands Inc Sr Nt			1	2FE	2,661,730	104.645	3,139,335	3,000,000	2,670,562		5,443			4.100	4.817	FA	46,467	123,000	05/22/2018.	02/15/2048.
21036P BC 1		Constellation Brands Inc Sr Nt			1	2FE	19,002,020	112.548	21,384,196	19,000,000	19,002,369		368			4.650	4.648	MN	112,892	922,767	11/01/2018.	11/15/2028.
21036P BD 9		Constellation Brands Inc Sr Nt			1	2FE	6,979,570	121.640	8,514,765	7,000,000	6,980,176		496			5.250	5.269	MN	46,958	383,833	11/14/2018.	11/15/2048.
210518 DA 1		Consumers Energy Co 1st Mtg Bd			1	1FE	7,966,560	112.071	8,965,672	8,000,000	7,968,049		631			3.950	3.974	JJ	145,711	316,000	02/15/2017.	07/15/2047.
210518 F* 2		Consumers Energy Co 1st Mtg Ser B			1		34,000,000	104.302	35,462,650	34,000,000	34,000,000					3.520	3.520	MN	152,924	1,196,800	11/15/2017.	11/15/2037.
212015 AH 4		Continental Resources Inc Sr Nt			2	2FE	3,141,954	100.717	3,129,287	3,107,000	3,109,560		(12,320)			5.000	4.585	MS	45,742	155,350	04/04/2017.	09/15/2022.
212015 AL 5		Continental Resources Inc Sr Nt			1	2FE	1,800,938	104.485	1,932,963	1,850,000	1,821,432		7,793			4.500	5.015	AO	17,575	83,250	04/18/2017.	04/15/2023.
212015 AN 1		Continental Resources Inc Sr Nt			1	2FE	5,873,550	103.429	5,998,865	5,800,000	5,891,423		4,710			3.800	3.405	JD	18,367	125,400	11/14/2019.	06/01/2024.
212015 AS 0		Continental Resources Inc Sr Nt			1	2FE	19,696,291	106.338	20,501,966	19,280,000	19,703,813		2,259			4.375	4.038	JJ	388,947	204,750	11/20/2019.	01/15/2028.
212168 AA 6		Continental Wind Sr Nt			1	2FE	21,896,933	111.425	24,398,548	21,896,933	21,896,933					6.000	6.001	FA	441,588	1,313,801	09/23/2013.	02/28/2033.
21688A AE 2		Rabobank Nederland NY Sr Nt				1FE	14,979,750	106.024	15,903,525	15,000,000	14,988,252		1,955			3.375	3.391	MN	56,250	506,250	05/14/2015.	05/21/2025.
21872# AA 5		Core Civic of Kansas LLC Sr Secured Nt			4	1PL	9,999,999	108.293	10,829,313	9,999,999	9,999,999					4.430	4.455	FMAN	56,606	295,181	11/15/2019.	01/31/2040.
22003B AJ 5		Corporate Office Prop LP Sr Nt			1	2FE	8,577,831	101.654	8,742,278	8,600,000	8,595,005		3,283			3.700	3.741	JD	14,142	318,200	05/15/2014.	06/15/2021.
22025Y AM 2		Corrections Corp of America Sr Nt			1	3FE	3,990,000	100.000	4,000,000	4,000,000	3,999,499		1,972			4.125	4.176	AO	41,250	165,000	10/29/2014.	04/01/2020.
22025Y AP 5		Corrections Corp of America Sr Nt			1	3FE	17,970,000	98.875	18,786,250	19,000,000	18,579,960		111,973			4.625	5.358	MN	146,458	878,750	11/03/2014.	05/01/2023.
22279# AA 2		Cousins Properties Inc Sr Nt Tr A				2	5,500,000	105.123	5,781,765	5,500,000	5,500,000					3.910	3.910	JJ	104,538	215,050	07/06/2017.	07/06/2025.
22279# AB 0		Cousins Properties Inc Sr Nt Tr B				2	2,000,000	106.636	2,132,722	2,000,000	2,000,000					4.090	4.090	JJ	39,764	81,800	04/19/2017.	07/06/2027.
22279# AC 8		Cousins Properties Inc 2019-A Tr A Sr Nt				2	15,000,000	104.572	15,685,765	15,000,000	15,000,000					3.780	3.780	JJ	302,400		06/19/2019.	07/06/2027.
22282E AH 5		Covanta Holding Corp Sr Nt			1	4FE	9,544,750	105.500	10,128,000	9,600,000	9,551,435		5,977			6.000	6.089	JJ	288,000	404,800	10/30/2018.	01/01/2027.
22357@ AA 9		Cox Tower II PTC CTL			4	2	8,935,722	115.013	10,277,204	8,935,722	8,935,722					5.409	5.470	MON	38,935	483,664	10/02/2013.	01/02/2040.
224044 BW 6		Cox Communications Inc Sr Nt			1	2FE	11,416,604	102.871	11,727,305	11,400,000	11,405,471		(1,742)			3.250	3.233	JD	16,467	370,500	11/26/2012.	12/15/2022.
224044 CA 3		Cox Communications Inc Sr Nt			1	2FE	24,890,000	101.866	25,466,375	25,000,000	24,958,817		11,017			2.950	3.000	JD	2,049	737,500	04/24/2013.	06/30/2023.
22546Q AD 9		Credit Suisse NY Sub Nt				2FE	13,986,640	100.094	14,013,132	14,000,000	13,999,940		1,681			5.400	5.413	JJ	350,700	756,000	01/11/2010.	01/14/2020.
228189 AB 2		Crown Amer / Cap Corp VI High Yield Corp			1	3FE	17,867,720	105.125	18,424,208	17,526,000	17,693,330		(50,660)			4.500	4.162	JJ	363,665	788,670	06/16/2016.	01/15/2023.
22819K AB 6		Crown Amer / Cap Corp VI Sr Nt			1	3FE	9,328,338	104.875	9,801,618	9,346,000	9,332,046		1,558			4.250	4.274	MS	100,405	397,205	08/21/2017.	09/30/2026.
22959# AA 9		CSOLAR IV South LLC Sr Sec Nt			4	2FE	13,457,707	110.710	14,899,004	13,457,707	13,457,707					5.371	5.408	MJSD	2,008	722,870	11/21/2013.	09/30/2038.
22964* AC 2		CSOLAR IV West. LLC Sr Sec Nt			4	2PL	11,017,259	95.985	10,574,944	11,017,259	11,017,259					3.850	3.868	MJSD	1,178	424,216	09/06/2017.	03/31/2041.
231021 AJ 5		Cummins Engine Co Deb			1	1FE	2,712,848	132.130	3,963,888	3,000,000	2,813,233		13,994			7.125	8.135	MS	71,250	213,750	12/18/2008.	03/01/2028.
231021 AQ 9		Cummins Engine Co Sr Nt			1	1FE	10,237,021	123.366	10,702,009	8,675,000	10,078,643		(35,689)			4.875	3.831	AO	105,727	422,906	03/26/2015.	10/01/2043.
232820 AJ 9		Cytec Inds Inc Sr Nt			1	2FE	4,975,875	100.617	5,030,835	5,000,000	4,989,883		2,885			3.500	3.567	AO	43,750	175,000	10/23/2014.	04/01/2023.
232820 AK 6		Cytec Inds Inc Sr Nt			1	2FE	19,372,686	102.628	19,858,499	19,350,000	19,362,573		(2,082)			3.950	3.936	MN	127,388	764,325	11/05/2014.	05/01/2025.
23311R AD 8		DCP Midstream Sr Nt			1	3FE	9,989,200	100.500	10,050,000	10,000,000	9,999,723		1,327			5.350	5.364	MS	157,528	535,000	03/08/2010.	03/15/2020.
23311V AB 3		DCP Midstream Operating Sr Nt			1	3FE	5,096,600	103.750	5,187,500	5,000,000	5,029,821		(12,292)			4.950	4.667	AO	61,875	247,500	11/19/2013.	04/01/2022.
23311V AD 9		DCP Midstream Operating Sr Nt			1	3FE	8,793,910	102.250	9,713,750	9,500,000	9,222,475		78,138			3.875	4.871	MS	108,392	368,125	11/06/2013.	03/15/2023.
233331 AS 6		DTE Energy Co Sr Nt			1	2FE	4,125,200	104.416	4,176,640	4,000,000	4,070,800		(14,751)			3.500	3.068	JD	11,667	140,000	02/18/2016.	06/01/2024.
233331 BA 4		DTE Energy Co Sr Nt			1	2FE	5,990,580	104.398	6,263,898	6,000,000	5,993,036		1,779			3.700	3.735	FA	92,500	218,917	08/02/2018.	08/01/2023.
23338V AA 4		DTE Electric Co 1st Mtg			1	1FE	29,864,700	112.293	33,687,750	30,000,000	29,882,958		2,993			4.000	4.026	AO	300,000	1,200,000	03/19/2013.	04/01/2043.
23338V AB 2		DTE Electric Co Sr Nt	LS		1	1FE	25,667,232	105.871	27,102,874	25,600,000	25,650,304		(11,667)			3.650	3.597	MS	275,129	934,400	06/30/2016.	03/15/2024.
23338V AG 1		DTE Electric Co Nt			1	1FE	14,991,900	109.450	16,417,455	15,000,000	14,992,352		156			3.750	3.753	FA	212,500	562,500	07/31/2017.	08/15/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233851 BJ 2	Daimler Fin NA LLC Sr Nt			1	1FE	9,903,900	103.079	10,307,940	10,000,000	9,951,962		9,539			3.250	3.364	FA	135,417	325,000	07/24/2014.	08/01/2024.
233851 CA 0	Daimler Fin NA LLC Sr Nt			1	1FE	3,493,175	100.383	3,513,416	3,500,000	3,499,147		1,417			2.700	2.742	FA	38,850	94,500	07/28/2015.	08/03/2020.
233851 CB 8	Daimler Fin NA LLC Sr Nt			1	1FE	29,862,300	104.415	31,324,560	30,000,000	29,917,120		13,184			3.500	3.555	FA	431,667	1,050,000	07/28/2015.	08/03/2025.
233851 CK 8	Daimler Fin NA LLC Sr Nt			1	1FE	4,998,600	100.167	5,008,365	5,000,000	4,999,470		281			2.200	2.206	AO	18,639	110,000	10/26/2016.	10/30/2021.
233851 CS 1	Daimler Fin NA LLC Sr Nt			1	1FE	4,994,450	101.236	5,061,780	5,000,000	4,997,669		1,109			2.850	2.874	JJ	69,271	142,500	01/03/2017.	01/06/2022.
233851 DS 0	Daimler Fin NA LLC Sr Nt			1	1FE	17,684,980	104.630	18,310,250	17,500,000	17,684,219		(761)			3.650	3.371	FA	228,885	237,250	11/14/2019.	02/22/2024.
233851 DX 9	Daimler Fin NA LLC Sr Nt			1	1FE	1,010,970	100.895	1,008,950	1,000,000	1,010,696		(274)			2.700	2.445	JD	1,275	8,925	11/14/2019.	06/14/2024.
23386# AG 7	Dairy Farmers of America Inc Sr Nt			1	2	25,000,000	102.444	25,610,992	25,000,000	25,000,000					3.610	3.610	JD	35,097	902,500	12/17/2012.	12/17/2022.
23745Q AA 2	Dartmouth-Hitch Health Nt	LS		1	1FE	3,500,000	111.568	3,904,887	3,500,000	3,500,000					4.178	4.178	FA	60,929	146,230	02/07/2018.	08/01/2048.
239753 BG 0	Target Corp Sr Nt				1FE	5,000,000	109.874	5,493,675	5,000,000	5,000,000					9.700	9.700	JD	21,556	485,000	06/19/1991.	06/15/2021.
24422E SP 5	Deere /John/ Cap Corp Sr Nt				1FE	9,992,400	105.499	10,549,930	10,000,000	9,996,308		758			3.350	3.359	JD	17,681	335,000	06/09/2014.	06/12/2024.
24422E TF 6	Deere /John/ Cap Corp Sr Nt				1FE	24,974,250	100.712	25,177,900	25,000,000	24,994,482		5,277			2.550	2.572	JJ	306,354	637,500	01/05/2016.	01/08/2021.
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt				1FE	6,998,810	102.253	7,157,703	7,000,000	6,999,198		113			2.650	2.652	JD	10,821	185,500	06/07/2016.	06/10/2026.
24422E UE 7	Deere /John/ Cap Corp Sr MTN	LS		1	1FE	22,466,265	106.467	23,955,030	22,500,000	22,472,657		4,713			3.450	3.476	MS	232,875	776,250	09/05/2018.	03/13/2025.
24703D AZ 4	Dell Int LLC / EMC Corp 1st Lien			1	2FE	2,895,519	110.120	2,973,237	2,700,000	2,890,758		(4,761)			4.900	3.681	AO	33,075		10/29/2019.	10/01/2026.
24703D BA 8	Dell Int LLC / EMC Corp 1st Lien			1	2FE	3,189,072	112.759	3,270,008	2,900,000	3,185,086		(3,986)			5.300	4.043	AO	38,425		10/29/2019.	10/01/2029.
249030 C* 6	Dentsply International Inc Sr Nt Ser A			1	2	25,442,703	101.662	26,293,648	25,863,853	25,863,853				436,676	0.860	0.860	DEC	12,357	218,651	12/11/2015.	12/11/2025.
249030 C@ 4	Dentsply International Inc Sr Nt Ser B			1	2	16,479,000	107.038	18,003,202	16,819,500	16,819,500				(381,000)	2.050	2.050	JD	19,156	345,261	12/11/2015.	12/11/2025.
24906P C* 8	Dentsply Sirona Inc Sr Nt Ser B				2	8,172,750	101.321	8,520,839	8,409,750	8,409,750				(190,500)	1.310	1.310	AO	19,585	109,210	10/27/2016.	10/27/2027.
25179M AL 7	Devon Energy Corp Sr Nt			1	2FE	413,064	121.611	486,445	400,000	411,567		(280)			5.600	5.372	JJ	10,329	22,400	09/24/2013.	07/15/2041.
25179M AN 3	Devon Energy Corp Sr Nt			1	2FE	27,393,250	112.191	30,291,489	27,000,000	27,342,353		(8,994)			4.750	4.657	MN	163,875	1,282,500	05/01/2013.	05/15/2042.
25245B AA 5	Diageo Inv Corp Co Gtd Nt			1	1FE	9,939,500	115.266	11,526,610	10,000,000	9,948,514		1,351			4.250	4.286	MN	59,028	425,000	05/08/2012.	05/11/2042.
25271C AN 2	Diamond Offshore Drilling Inc Sr Nt			1	5FE	31,694,968	54.500	17,440,000	32,000,000	31,725,942		5,911			4.875	4.936	MN	260,000	1,560,000	02/24/2015.	11/01/2043.
25272K AK 9	Dell Int LLC / EMC Corp 1st Lien			1	2FE	9,930,798	115.120	10,130,560	8,800,000	9,897,064		(33,734)			6.020	3.750	JD	23,545	264,880	10/15/2019.	06/15/2026.
25278X AH 2	Diamondback Energy Inc Sr Nt			2	2FE	3,980,633	104.992	4,124,098	3,928,000	3,971,935		(8,539)			5.375	5.007	MN	18,181	211,130	04/16/2019.	05/31/2025.
254010 AA 9	Dignity Health Nt			1	2FE	27,896,960	101.859	28,520,548	28,000,000	27,967,650		10,744			3.125	3.168	MN	145,833	875,000	10/11/2012.	11/01/2022.
254010 AB 7	Dignity Health Nt			1	2FE	19,730,200	103.991	20,798,180	20,000,000	19,766,452		5,699			4.500	4.583	MN	150,000	900,000	10/11/2012.	11/01/2042.
254010 AD 3	Dignity Health Nt	LS		1	2FE	3,000,000	105.583	3,167,490	3,000,000	3,000,000					3.812	3.812	MN	19,060	114,360	10/07/2014.	11/01/2024.
254687 CH 7	Disney Walt Co Sr Nt			1	1FE	7,520,931	102.297	7,672,275	7,500,000	7,518,339		(2,591)			5.650	5.237	FA	160,083		11/26/2019.	08/15/2020.
254687 CT 1	Disney Walt Co Sr Nt				1FE	5,098,657	121.038	6,051,885	5,000,000	5,097,109		(1,548)			7.750	7.188	JJ	173,299		11/26/2019.	01/20/2024.
254687 DD 5	Disney Walt Co Sr Nt			1	1FE	5,990,940	108.259	6,495,534	6,000,000	5,991,120		180			3.700	3.728	AO	46,867		11/26/2019.	10/15/2025.
254687 DP 8	Disney Walt Co Sr Nt				1FE	5,262,667	133.870	6,693,490	5,000,000	5,260,391		(2,276)			7.300	6.480	AO	61,847		11/26/2019.	04/30/2028.
254687 DZ 6	Disney Walt Co Sr Nt				1FE	26,708,965	140.449	36,516,818	26,000,000	26,707,131		(1,834)			6.200	5.923	JD	71,644	806,000	11/26/2019.	12/15/2034.
254687 EH 5	Disney Walt Co Sr Nt			1	1FE	4,026,466	148.653	4,608,228	3,100,000	4,023,035		(3,430)			6.650	4.254	MN	26,341		11/26/2019.	11/15/2037.
254687 EP 7	Disney Walt Co Sr Nt			1	1FE	2,655,898	153.832	3,076,648	2,000,000	2,653,920		(1,978)			6.900	4.396	FA	52,133		11/26/2019.	08/15/2039.
254687 ER 3	Disney Walt Co Sr Nt			1	1FE	29,930,268	144.502	41,905,493	29,000,000	29,929,325		(943)			6.150	5.877	FA	673,767		11/26/2019.	02/15/2041.
25468P CT 1	Disney Walt Co MT Sr Nt			1	1FE	5,043,500	101.627	5,081,330	5,000,000	5,018,832		(8,555)			2.550	2.367	FA	48,167	127,500	01/11/2017.	02/15/2022.
25468P DB 9	Disney Walt Co Sr Nt	LS		1	1FE	25,062,750	118.073	29,518,175	25,000,000	25,058,585		(1,386)			4.125	4.110	JD	85,938	1,031,250	01/05/2016.	06/01/2044.
25468P DK 9	Disney Walt Co Sr Nt			1	1FE	5,976,000	105.309	6,318,558	6,000,000	5,984,699		2,244			3.000	3.046	FA	69,000	180,000	01/05/2016.	02/13/2026.
25468P DN 3	Disney Walt Co Sr Nt			1	1FE	6,734,840	98.915	6,924,071	7,000,000	6,754,291		5,797			3.000	3.197	JJ	88,083	210,000	07/07/2016.	07/30/2046.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25470D AD 1	Discovery Communications Co Gtd Nt	LS...	..	1	2FE	55,570,760	127.247	66,168,440	52,000,000	55,040,275		(76,000)			6.350	5.855	JD	275,167	3,302,000	05/20/2011.	06/01/2040.
25470D AG 4	Discovery Communications Co Gtd Nt		..	1	2FE	3,969,120	110.930	4,437,180	4,000,000	3,973,263		638			4.950	5.000	MN	25,300	198,000	05/10/2012.	05/15/2042.
25470D AQ 2	Discovery Communications Sr Nt	LS...	..	1	2FE	3,051,960	101.920	3,057,606	3,000,000	3,048,809		(3,151)			2.950	2.408	MS	24,829		10/11/2019.	03/20/2023.
25470D AR 0	Discovery Communications Sr Nt		..	1	2FE	3,046,015	106.752	3,095,814	2,900,000	3,043,484		(2,531)			3.950	3.240	MS	32,138		10/29/2019.	03/20/2028.
25470D BF 5	Discovery Communications Sr Nt		..	1	2FE	16,088,771	108.085	16,320,880	15,100,000	16,075,351		(13,420)			4.125	3.299	MN	79,590	145,544	11/20/2019.	05/15/2029.
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd		..	4	1PL	18,114,337	112.148	20,314,814	18,114,337	18,114,337					5.660	5.582	MAR	771,802	1,025,271	05/10/2005.	03/31/2030.
256746 AG 3	Dollar Tree Inc Sr Nt		..	1	2FE	3,995,960	106.989	4,279,540	4,000,000	3,996,932		502			4.000	4.016	MN	20,444	160,000	04/05/2018.	05/15/2025.
256746 AH 1	Dollar Tree Inc Sr Nt		..	1	2FE	10,983,946	107.274	11,156,538	10,400,000	10,977,016		(7,481)			4.200	3.405	MN	55,813	186,900	11/20/2019.	05/15/2028.
25746U CK 3	Dominion Resources Inc Sr Nt		..	1	2FE	3,998,600	101.050	4,042,016	4,000,000	3,999,040		130			2.850	2.854	FA	43,067	114,000	08/04/2016.	08/15/2026.
25746U CY 3	Dominion Resources Inc Sr Nt		..	1	2FE	12,341,640	110.646	13,277,508	12,000,000	12,316,237		(25,403)			4.250	3.871	JD	42,500	510,000	03/11/2019.	06/01/2028.
25746U CZ 0	Dominion Resources Inc Sr Nt		..	1	2FE	4,998,350	116.249	5,812,435	5,000,000	4,998,385		35			4.600	4.602	MS	67,722	116,278	03/11/2019.	03/15/2049.
260543 CX 9	Dow Chemical Co Sr Nt	LS...	..	1	2FE	21,481,086	105.238	21,573,872	20,500,000	21,465,363		(15,723)			3.625	2.792	MN	94,955		11/25/2019.	05/15/2026.
260543 CY 7	Dow Chemical Co Sr Nt		..	1	2FE	499,530	114.398	571,991	500,000	499,538		8			4.800	4.813	MN	2,067	12,000	11/25/2019.	11/30/2028.
26078J AD 2	DowDuPont Inc Sr Nt		..	1	2FE	19,612,401	113.544	20,437,902	18,000,000	19,508,350		(104,051)			4.725	3.587	MN	108,675	819,788	04/16/2019.	11/15/2028.
26138E AR 0	Dr Pepper Snapple Group Inc Sr Nt		..	1	2FE	9,962,700	100.965	10,096,510	10,000,000	9,988,208		3,895			2.700	2.743	MN	34,500	270,000	11/13/2012.	11/15/2022.
26138E AT 6	Dr Pepper Snapple Group Inc Sr Nt		..	1	2FE	16,897,113	110.823	18,784,431	16,950,000	16,901,051		979			4.500	4.519	MN	97,463	762,750	12/03/2015.	11/15/2045.
26138E AY 5	Dr Pepper Snapple Group Inc Sr Nt		..	2	2FE	12,489,625	107.787	13,473,400	12,500,000	12,490,186		186			4.420	4.425	JD	24,556	552,500	12/05/2016.	12/15/2046.
26441C AN 5	Duke Energy Corp Sr Nt	LS...	..	1	2FE	4,997,050	105.992	5,299,575	5,000,000	4,998,630		289			3.750	3.757	AO	39,583	187,500	04/01/2014.	04/15/2024.
26441C AP 0	Duke Energy Corp Sr Nt		..	1	2FE	24,916,000	118.597	29,649,325	25,000,000	24,922,787		1,470			4.800	4.821	JD	53,333	1,200,000	11/16/2015.	12/15/2045.
26441C AT 2	Duke Energy Corp Sr Nt		..	1	2FE	19,988,800	103.445	20,688,920	20,000,000	19,989,905		217			3.750	3.753	MS	250,000	750,000	08/09/2016.	09/01/2046.
26441C AY 1	Duke Energy Corp Sr Nt		..	2	2FE	1,991,960	105.932	2,118,638	2,000,000	1,992,322		151			3.950	3.973	FA	29,844	79,000	08/07/2017.	08/15/2047.
26441Y AW 7	Duke-Weeks Realty LP Sr Nt		..	1	2FE	2,127,500	104.252	2,085,034	2,000,000	2,059,236		(20,158)			3.875	2.763	AO	16,361	77,500	06/28/2016.	10/15/2022.
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt		..	1	2FE	30,703,872	103.611	31,834,326	30,725,000	30,710,667		1,777			3.250	3.258	JD	2,774	998,563	07/14/2016.	06/30/2026.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt	LS...	..	1	2FE	25,594,906	104.598	25,940,329	24,800,000	25,563,328		(32,345)			3.375	2.924	JD	37,200	511,313	08/13/2019.	12/15/2027.
26441Y BB 2	Duke-Weeks Realty LP Sr Nt		..	1	2FE	3,623,670	109.056	3,816,950	3,500,000	3,619,407		(4,670)			4.000	3.521	MS	41,222	100,667	07/19/2019.	09/15/2028.
26442C AR 5	Duke Energy Corporation 1st Mtg Bd		..	1	1FE	4,982,350	111.008	5,550,385	5,000,000	4,983,649		353			3.875	3.895	MS	57,049	193,750	03/08/2016.	03/15/2046.
26442E AD 2	Duke Energy Ohio Inc 1st Mtg Bd		..	1	1FE	9,996,700	105.730	10,573,000	10,000,000	9,998,623		343			3.800	3.804	MS	126,667	380,000	09/03/2013.	09/01/2023.
26443C AA 1	Duke University Health Sr Nt		..	1	1FE	12,860,285	111.678	14,238,996	12,750,000	12,854,935		(2,205)			3.920	3.870	JD	41,650	499,800	06/20/2017.	06/01/2047.
26444H AA 9	Duke Energy Florida LLC 1st Mtg Bd		..	1	1FE	11,941,816	101.898	12,227,712	12,000,000	11,945,935		1,217			3.400	3.426	AO	102,000	408,000	09/06/2016.	10/01/2046.
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt		..	4	2PL	10,949,247	98.084	10,739,477	10,949,247	10,949,247					4.170	4.170	JD	1,268	456,584	02/11/2015.	12/31/2041.
26884T AA 0	ERAC USA Finance Company Sr Nt		..		2FE	12,048,650	102.389	10,659,729	10,411,000	10,586,649		(228,666)			5.250	2.952	AO	136,644	546,578	01/14/2013.	10/01/2020.
26884T AH 5	ERAC USA Finance Company Sr Nt		..	1	2FE	9,416,566	102.889	9,675,644	9,404,000	9,408,125		(1,390)			3.300	3.283	AO	65,515	310,332	02/14/2013.	10/15/2022.
26884T AL 6	ERAC USA Finance Company Sr Nt		..	1	2FE	9,983,000	105.876	10,587,610	10,000,000	9,991,215		1,609			3.850	3.870	MN	49,194	385,000	05/19/2014.	11/15/2024.
26949@ AA 5	Eagle Creek Ren Ergy Hlds LLC Sr Sec Nt		..	1	2PL	10,000,000	101.667	10,166,719	10,000,000	10,000,000					3.980	3.999	MJSD	1,106	398,000	09/29/2016.	08/31/2026.
27616# AD 7	Easterly Government Properties Sr Nt		..		2	10,000,000	105.678	10,567,759	10,000,000	10,000,000					3.730	3.730	MS	112,936		09/12/2019.	09/12/2029.
277432 AB 6	Eastman Chem Co Deb		..		2FE	3,971,980	117.467	4,698,684	4,000,000	3,992,029		1,641			7.250	7.308	JJ	133,722	290,000	01/11/1994.	01/15/2024.
277432 AD 2	Eastman Chem Co Deb		..		2FE	2,046,640	127.629	2,552,580	2,000,000	2,021,635		(2,253)			7.600	7.401	FA	63,333	152,000	01/06/1999.	02/01/2027.
278058 AQ 5	Eaton Corp Nt		..		2FE	10,300,900	115.776	11,577,600	10,000,000	10,111,496		(16,819)			6.500	6.254	JD	54,167	650,000	08/28/2001.	06/01/2025.
278058 E# 5	Eaton Corp Sr Nt		..	1	2	35,000,000	101.298	35,454,438	35,000,000	35,000,000					3.470	3.470	JD	53,978	1,214,500	06/28/2012.	06/28/2021.
278062 AE 4	Eaton Corp Sr Nt		..	1	2FE	28,362,157	111.902	32,630,507	29,160,000	28,444,771		17,184			4.150	4.317	MN	198,328	1,210,140	08/08/2018.	11/02/2042.
278062 AF 1	Eaton Corp Sr Nt		..	2	2FE	21,500,000	106.997	23,004,377	21,500,000	21,500,000					3.915	3.915	MS	247,841	841,725	09/06/2017.	09/15/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278062 AG 9	Eaton Corp Sr Nt			1	2FE	20,000,000	103.929	20,785,800	20,000,000	20,000,000					3.103	3.103	MS	182,732	620,600	09/06/2017.	09/15/2027.
278865 AU 4	Ecolab Inc Sr Nt			2	1FE	3,055,890	103.197	3,095,907	3,000,000	3,028,202		(9,270)			3.250	2.907	JJ	45,229	97,500	11/28/2016.	01/14/2023.
278865 AV 2	Ecolab Inc Sr Nt			1	1FE	25,973,890	102.748	27,228,141	26,500,000	26,121,026		48,945			2.700	2.931	MN	119,250	715,500	11/29/2016.	11/01/2026.
278865 AW 0	Ecolab Inc Sr Nt			1	1FE	9,817,430	103.674	10,367,380	10,000,000	9,827,121		3,600			3.700	3.803	MN	61,667	370,000	02/05/2018.	11/01/2046.
278865 BD 1	Ecolab Inc Sr Nt			1	1FE	12,103,973	105.714	12,791,358	12,100,000	12,104,609		(100)			3.250	3.244	JD	32,771	393,250	04/24/2019.	12/01/2027.
27965# AL 6	Edens Ltd Ptnr Sr Nt Ser 15A			1	2	30,000,000	101.493	30,447,853	30,000,000	30,000,000					3.240	3.240	MN	116,100	972,000	05/18/2015.	05/18/2022.
27965# AS 1	Edens Ltd Ptnr Sr Nt Ser G				2	25,000,000	106.233	26,558,324	25,000,000	25,000,000					3.840	3.840	JJ	402,667	960,000	07/31/2017.	07/31/2027.
28501* AW 5	Electric Transmission TX LLC Sr Nt Ser E			1	2	13,000,000	102.555	13,332,088	13,000,000	13,000,000					3.270	3.270	MS	122,807	425,100	03/17/2016.	03/17/2026.
286857 A# 4	Elizabethtown Gas Company 1st Mtg Bd Ser				1	3,000,000	112.126	3,363,777	3,000,000	3,000,000					4.220	4.220	JD	3,868	126,600	12/20/2018.	12/20/2033.
286857 A@ 6	Elizabethtown Gas Company 1st Mtg Bd Ser				1	4,000,000	108.440	4,337,605	4,000,000	4,000,000					4.020	4.020	JD	4,913	160,800	12/20/2018.	12/20/2028.
286857 B* 7	Elizabethtown Gas Company 1st Mtg Bd Ser				1	9,000,000	113.455	10,210,965	9,000,000	9,000,000					4.290	4.290	JD	11,798	386,100	12/20/2018.	12/20/2038.
29103D AF 3	Emera US Finance LP Sr Nt			1	2FE	9,991,371	100.931	10,093,070	10,000,000	9,997,088		1,938			2.700	2.721	JD	12,000	270,000	01/17/2017.	06/15/2021.
29250R AU 0	Enbridge Energy Partners LP Sr Nt			1	2FE	4,014,263	103.058	3,864,686	3,750,000	3,809,327		(33,314)			4.200	3.237	MS	46,375	161,250	04/09/2013.	09/15/2021.
29273R AR 0	Energy Transfer Partners Sr Nt			1	2FE	4,982,100	118.950	5,947,520	5,000,000	4,984,317		312			6.500	6.527	FA	135,417	325,000	01/09/2012.	02/01/2042.
29278N AE 3	Energy Transfer Partners Sr Nt Ser 30Y			1	2FE	2,967,000	116.684	3,500,511	3,000,000	2,967,696		418			6.000	6.080	JD	8,000	180,000	06/05/2018.	06/15/2048.
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y			1	2FE	6,987,330	109.582	7,670,705	7,000,000	6,988,997		1,024			4.950	4.973	JD	15,400	346,500	06/05/2018.	06/15/2028.
29278N AG 8	Energy Transfer Partners Sr Nt			1	2FE	25,409,305	112.371	28,429,863	25,300,000	25,399,058		(10,247)			5.250	5.195	AO	280,408	996,188	01/09/2019.	04/15/2029.
292845 AE 4	Engelhard Corp Nt			1	1FE	995,010	105.121	1,051,212	1,000,000	997,488		213			6.950	6.990	JD	5,792	69,500	05/28/1998.	06/01/2028.
29364D AS 9	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	1,107,360	106.190	1,061,895	1,000,000	1,062,396		(13,306)			3.700	2.209	JD	3,083	37,000	07/07/2016.	06/01/2024.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	24,688,170	105.496	24,791,607	23,500,000	24,325,212		(119,319)			3.500	2.880	AO	205,625	822,500	11/30/2017.	04/01/2026.
29364D AV 2	Entergy Arkansas Inc 1st Mtg Bd			1	1FE	3,098,590	108.357	3,250,695	3,000,000	3,097,220		(1,950)			4.000	3.524	JD	10,000	100,000	10/02/2019.	06/01/2028.
29364W AW 8	Entergy Louisiana LLC Sec Nt			1	1FE	2,121,400	104.963	2,099,250	2,000,000	2,119,922		(1,478)			3.250	2.421	AO	16,250		11/20/2019.	04/01/2028.
29364W AZ 1	Entergy Louisiana LLC 1st Mtg Bd			1	1FE	17,991,180	103.785	18,681,246	18,000,000	17,992,745		824			3.120	3.126	MS	187,200	561,600	05/17/2017.	09/01/2027.
29364W BA 5	Entergy Louisiana LLC Sec Nt			1	1FE	9,693,315	113.165	9,619,051	8,500,000	9,684,148		(9,167)			4.000	2.717	MS	100,111		11/14/2019.	03/15/2033.
293791 AF 6	Enterprise Products Ptnrs LP Co Gtd Nt			1	2FE	8,757,610	136.369	10,909,512	8,000,000	8,565,197		(27,321)			6.875	6.087	MS	183,333	550,000	03/14/2011.	03/01/2033.
29379V AQ 6	Enterprise Products Operations Nt			1	2FE	4,860,640	135.950	5,438,012	4,000,000	4,799,379		(21,932)			6.450	4.901	MS	86,000	258,000	01/24/2017.	09/01/2040.
29379V AT 0	Enterprise Products Operations Co Gtd Nt			1	2FE	11,918,040	129.058	15,486,960	12,000,000	11,930,198		1,617			5.950	5.999	FA	297,500	714,000	01/04/2011.	02/01/2041.
29379V AU 7	Enterprise Products Operations Co Gtd Nt			1	2FE	4,235,826	104.159	4,374,661	4,200,000	4,208,718		(3,865)			4.050	3.947	FA	64,260	170,100	12/02/2011.	02/15/2022.
29379V AV 5	Enterprise Products Operations Co Gtd Nt			1	2FE	19,977,400	129.042	25,808,440	20,000,000	19,980,053		441			5.700	5.708	FA	430,667	1,140,000	08/10/2011.	02/15/2042.
29379V AY 9	Enterprise Products Operations Sr Nt			1	2FE	1,447,485	110.056	1,650,846	1,500,000	1,450,750		1,162			4.450	4.684	FA	25,217	66,750	01/31/2017.	02/15/2043.
29379V AZ 6	Enterprise Products Operations Nt			1	2FE	2,427,482	103.465	2,483,153	2,400,000	2,422,889		(4,593)			3.350	3.035	MS	23,673	40,200	04/24/2019.	03/15/2023.
29379V BA 0	Enterprise Products Operations Nt			1	2FE	13,010,590	115.708	15,620,621	13,500,000	13,062,461		8,730			4.850	5.082	MS	192,788	654,750	01/27/2017.	03/15/2044.
29379V BC 6	Enterprise Products Operations Nt			1	2FE	13,173,050	119.888	15,585,414	13,000,000	13,164,360		(3,393)			5.100	5.010	FA	250,467	663,000	01/31/2017.	02/15/2045.
29379V BE 2	Enterprise Products Operations Sr Nt			1	2FE	8,901,965	106.577	9,059,037	8,500,000	8,724,928		(39,826)			3.750	3.186	FA	120,417	318,750	04/08/2015.	02/15/2025.
29379V BH 5	Enterprise Products Operations Sr Nt			1	2FE	14,486,810	106.465	15,437,367	14,500,000	14,496,974		382			3.700	3.704	FA	202,678	536,500	12/12/2017.	02/15/2026.
29379V BJ 1	Enterprise Products Operations Sr Nt			1	2FE	8,218,510	117.290	9,383,184	8,000,000	8,208,364		(3,926)			4.900	4.726	MN	50,089	392,000	03/21/2017.	05/15/2046.
29379V BL 6	Enterprise Products Operations Sr Nt			2	2FE	8,221,160	107.961	8,636,896	8,000,000	8,173,581		(21,936)			3.950	3.591	FA	119,378	316,000	12/12/2017.	02/15/2027.
29455J AB 3	Equitable Resources Inc MT Nt Tr #00002				2FE	2,000,000	107.745	2,154,898	2,000,000	2,000,000					8.990	8.989	FA	74,917	179,800	08/30/1991.	09/01/2021.
29736R AC 4	Estee Lauder Cos Sr Sub Nt			1	1FE	20,232,283	137.173	27,434,540	20,000,000	20,186,445		(6,133)			6.000	5.917	MN	153,333	1,200,000	04/26/2007.	05/15/2037.
30040W AA 6	Eversource Energy Sr Nt			1	2FE	8,753,745	100.587	8,695,712	8,645,000	8,675,793		(24,987)			2.500	2.198	MS	63,637	216,125	10/12/2016.	03/15/2021.
30040W AB 4	Eversource Energy Sr Nt	LS		1	2FE	36,003,610	103.018	37,086,372	36,000,000	36,002,629		(386)			3.350	3.349	MS	355,100	1,206,000	01/16/2018.	03/15/2026.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30040W AE 8		Eversource Energy Sr Nt	LS...	..	1	2FE	13,490,820	103.061	13,913,208	13,500,000	13,492,464		806			3.300	3.308	JJ	205,425	445,500	01/03/2018.	01/15/2028.
30212P AH 8		Expedia Inc Co Gtd Nt		..	1	2FE	40,792,606	102.233	41,915,530	41,000,000	40,982,404		26,961			5.950	6.021	FA	921,589	2,439,500	04/18/2011.	08/15/2020.
302508 AQ 9		FMR Corp Bd		..	1	1FE	23,533,680	139.648	27,149,045	19,441,000	22,136,217		(215,407)			7.570	5.637	JD	65,408	1,471,684	08/27/2012.	06/15/2029.
30251B AB 4		FMR LLC Sr Nt		..	1	1FE	10,704,240	140.577	11,949,062	8,500,000	10,458,248		(59,168)			6.450	4.656	MN	70,054	548,250	09/12/2017.	11/15/2039.
30251B AC 2		FMR LLC Sr Nt		..	1	1FE	12,364,400	142.534	14,253,350	10,000,000	12,143,520		(57,934)			6.500	4.858	JD	30,694	650,000	11/18/2015.	12/14/2040.
30251B AD 0		FMR LLC Sr Nt		..	1	1FE	18,029,860	122.625	20,846,318	17,000,000	17,867,251		(48,024)			4.950	4.432	FA	350,625	841,500	05/18/2016.	02/01/2033.
30251B AE 8		FMR LLC Sr Nt		..	1	1FE	3,592,511	125.095	4,009,285	3,205,000	3,581,400		(8,309)			5.150	4.339	FA	68,774	137,248	04/24/2019.	02/01/2043.
30288* AA 8		FLNG Liquefaction 2 LLC Sr Sec Nt		..	4	2FE	49,195,000	103.705	51,017,652	49,195,000	49,195,000					4.540	4.541	MS	564,567	2,233,453	11/29/2016.	03/31/2038.
30288* AE 0		FLNG Liquefaction 2 LLC Sr Sec Nt		..	4	2FE	10,000,000	102.488	10,248,760	10,000,000	10,000,000					4.390	4.389	JD	1,219	268,278	05/21/2019.	12/31/2038.
313747 AU 1		Federal Realty Investors Tr Sr Nt		..	1	1FE	24,899,850	105.920	26,479,975	25,000,000	24,955,984		9,754			3.950	3.997	JJ	455,347	987,500	02/19/2014.	01/15/2024.
313747 AV 9		Federal Realty Investors Tr Sr Nt		..	1	1FE	7,735,588	115.452	8,889,781	7,700,000	7,742,498		1,067			4.500	4.458	JD	28,875	330,750	10/29/2019.	12/01/2044.
313747 AX 5		Federal Realty Investors Tr Sr Nt		..	1	1FE	977,560	101.642	1,016,419	1,000,000	979,081		453			3.625	3.750	FA	15,104	36,250	07/07/2016.	08/01/2046.
313747 AY 3		Federal Realty Investors Tr Sr Nt		..	1	1FE	5,467,220	103.686	5,702,741	5,500,000	5,473,424		3,055			3.250	3.323	JJ	82,424	178,750	12/07/2017.	07/15/2027.
313747 AZ 0		Federal Realty Investors Tr Sr Nt		..	1	1FE	28,477,503	103.641	29,123,037	28,100,000	28,467,921		(9,582)			3.200	3.034	JD	39,964	469,582	11/14/2019.	06/15/2029.
31428X AU 0		Fedex Corp Sr Nt		..	1	2FE	11,943,777	98.028	11,763,348	12,000,000	11,948,019		1,307			4.100	4.129	AO	103,867	492,000	09/12/2017.	04/15/2043.
31428X AW 6		Fedex Corp Sr Nt		..	1	2FE	32,808,100	109.758	32,927,280	30,000,000	32,525,891		(57,250)			5.100	4.522	JJ	705,500	1,530,000	07/22/2014.	01/15/2044.
31428X BC 9		Fedex Corp Sr Nt		..	1	2FE	14,001,993	103.745	14,524,272	14,000,000	14,001,201		(218)			3.200	3.198	FA	186,667	448,000	01/06/2015.	02/01/2025.
31428X BG 0		Fedex Corp Sr Nt		..	1	2FE	2,986,830	102.862	3,085,854	3,000,000	2,987,707		238			4.550	4.577	AO	34,125	136,500	03/21/2016.	04/01/2046.
31428X BP 0		Fedex Corp Sr Nt		..	1	2FE	9,915,880	102.917	10,291,660	10,000,000	9,928,893		7,376			3.400	3.501	FA	128,444	340,000	03/28/2018.	02/15/2028.
31428X BQ 8		Fedex Corp Sr Nt		..	2	2FE	458,054	96.623	483,113	500,000	458,999		709			4.050	4.571	FA	7,650	20,250	08/29/2018.	02/15/2048.
31620M AT 3		Fidelity Natl Info Serv Inc Sr Nt		..	1	2FE	9,296,550	103.480	9,313,200	9,000,000	9,292,049		(4,501)			3.000	2.447	FA	102,000		11/20/2019.	08/15/2026.
31620M BJ 4		Fidelity National Financial Sr Nt		..	1	2FE	36,810,057	109.625	38,434,595	35,060,000	36,760,510		(49,547)			3.750	3.132	MN	146,083	469,875	11/20/2019.	05/21/2029.
316773 CH 1		Fifth Third Bancorp Sub Bk Nt				2FE	8,145,270	152.804	8,700,637	5,694,000	7,876,262		(73,370)			8.250	4.997	MS	156,585	469,755	09/12/2017.	03/01/2038.
316773 CL 2		Fifth Third Bancorp Sr Nt				2FE	5,709,664	103.140	5,827,421	5,650,000	5,671,719		(9,339)			3.500	3.318	MS	58,226	197,750	09/16/2015.	03/15/2022.
316773 CT 5		Fifth Third Bancorp Sr Nt				2FE	3,495,485	100.416	3,514,557	3,500,000	3,499,452		940			2.875	2.903	JJ	43,045	100,625	07/22/2015.	07/27/2020.
316773 CX 6		Fifth Third Bancorp Sr Nt		..	2	2FE	34,934,900	105.552	36,943,130	35,000,000	34,946,190		11,290			3.650	3.691	JJ	553,583	638,750	01/23/2019.	01/25/2024.
31677A AB 0		Fifth Third Bancorp Sub Nt				2FE	17,246,290	106.553	18,114,061	17,000,000	17,163,534		(23,228)			3.850	3.674	MS	192,714	654,500	04/05/2016.	03/15/2026.
31677Q BC 2		Fifth Third Bancorp Sr Nt				1FE	29,845,500	101.514	30,454,290	30,000,000	29,958,924		22,542			2.875	2.956	AO	215,625	862,500	09/02/2014.	10/01/2021.
337358 BD 6		First Union Corp Sub Bk Nt				1FE	5,535,716	130.997	6,549,855	5,000,000	5,404,148		(15,416)			6.550	5.777	AO	69,139	327,500	05/09/2007.	10/15/2035.
337358 BH 7		First Union Corp Sub Bk Nt				1FE	8,794,340	126.541	8,857,877	7,000,000	7,812,641		(100,174)			7.574	5.451	FA	220,908	530,180	09/16/2005.	08/01/2026.
337738 AU 2		FiServe Inc Sr Nt		..	1	2FE	47,649,186	105.108	48,980,235	46,600,000	47,637,577		(11,608)			3.500	3.216	JJ	847,214		11/14/2019.	07/01/2029.
337738 AV 0		FiServe Inc Sr Nt		..	1	2FE	2,218,260	113.528	2,270,566	2,000,000	2,217,672		(588)			4.400	3.779	JJ	45,711		10/29/2019.	07/01/2049.
33812@ AA 5		Fitch Group Inc Sr Nt		..	1	2	12,000,000	103.352	12,402,228	12,000,000	12,000,000					5.120	5.120	FA	242,347	614,400	08/09/2011.	08/09/2021.
33829T AA 4		Five Corners Funding Trust Sr Nt		..	1	1FE	6,593,657	108.566	6,807,107	6,270,000	6,417,068		(34,653)			4.419	3.762	MN	35,404	277,071	06/13/2014.	11/15/2023.
340711 AT 7		Florida Gas Transmission Co Nt		..	1	2FE	23,159,632	101.681	23,590,038	23,200,000	23,197,217		4,967			5.450	5.473	JJ	583,029	1,264,400	07/08/2010.	07/15/2020.
341081 FF 9		Florida Pwr & Lt Co 1st Mtg Bd		..	1	1FE	19,950,600	114.616	22,923,180	20,000,000	19,959,694		1,100			4.125	4.139	FA	343,750	825,000	12/08/2011.	02/01/2042.
341081 FG 7		Florida Pwr & Lt Co 1st Mtg Bd		..	1	1FE	6,559,520	113.737	6,824,244	6,000,000	6,509,740		(14,844)			4.050	3.499	JD	20,250	243,000	07/21/2016.	06/01/2042.
341081 FJ 1		Florida Pwr & Lt Co 1st Mtg Bd		..	1	1FE	15,711,030	102.513	15,376,875	15,000,000	15,365,339		(102,311)			2.750	2.008	JD	34,375	412,500	07/26/2016.	06/01/2023.
341081 FL 6		Florida Pwr & Lt Co Nt		..	1	1FE	11,960,400	114.095	13,691,400	12,000,000	11,964,690		814			4.050	4.069	AO	121,500	486,000	09/02/2014.	10/01/2044.
341099 CR 8		Florida Power Corp 1st Mtg Bd		..	1	1FE	45,854,180	108.656	49,981,714	46,000,000	45,875,201		3,344			3.850	3.868	MN	226,294	1,771,000	11/15/2012.	11/15/2042.
34486* AA 0		Football Club Sr Nt		..	1	1FE	10,000,000	103.447	10,344,714	10,000,000	10,000,000					3.410	3.410	OCT	81,461	347,631	08/30/2012.	10/05/2024.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
34489*	AA	7	Football Club Sec Nt Ser 33-A				1FE	5,000,000	106.268	5,313,412	5,000,000	5,000,000					3.870	3.870	OCT	47,300	197,263	08/15/2018.	10/05/2025.
34489*	AC	3	Football Club Sec Nt Ser 33-C				1FE	10,000,000	108.398	10,839,751	10,000,000	10,000,000					3.960	3.960	OCT	96,800	403,700	08/15/2018.	10/05/2028.
34489@	AA	5	Football Club Term Nt Ser 2019-A				1Z	10,000,000	101.596	10,159,580	10,000,000	10,000,000					3.050	3.050	OCT	72,014		10/08/2019.	10/05/2026.
34489@	AC	1	Football Club Term Nt Ser 2019-C				1Z	8,000,000	103.442	8,275,391	8,000,000	8,000,000					3.330	3.330	OCT	62,900		10/08/2019.	10/05/2031.
345397	WF	6	Ford Motor Cr Co Sr Nt				3FE	30,489,300	103.449	31,034,790	30,000,000	30,172,808		(58,975)			4.250	4.024	MS	357,708	1,275,000	01/28/2014.	09/20/2022.
345397	XA	6	Ford Motor Cr Co Sr Nt	LS			2FE	11,500,000	100.737	11,584,755	11,500,000	11,500,000					3.219	3.219	JJ	176,866	370,185	01/06/2015.	01/09/2022.
35137L	AB	1	Fox Corp Sr Nt			1	2FE	12,342,340	106.566	13,001,028	12,200,000	12,336,986		(5,354)			4.030	3.718	JJ	213,053	201,500	10/29/2019.	01/25/2024.
35137L	AC	9	Fox Corp Sr Nt			1	2FE	61,982,034	114.038	65,115,869	57,100,000	61,781,487		(200,547)			4.709	3.610	JJ	1,165,164	977,118	11/20/2019.	01/25/2029.
361448	AN	3	GATX Corp Sr Nt			1	2FE	5,310,750	105.694	5,284,685	5,000,000	5,102,855		(39,226)			4.750	3.863	JD	10,556	237,500	03/07/2014.	06/15/2022.
361448	AQ	6	GATX Corp Sr Nt			1	2FE	4,944,700	104.421	5,221,060	5,000,000	4,979,668		5,748			3.900	4.035	MS	49,292	195,000	03/14/2013.	03/30/2023.
361448	AU	7	GATX Corp Sr Nt			1	2FE	11,993,940	115.268	13,832,208	12,000,000	11,994,801		105			5.200	5.203	MS	183,733	624,000	03/06/2014.	03/15/2044.
361448	BE	2	GATX Corp Sr Nt			1	2FE	3,993,440	111.494	4,459,748	4,000,000	3,994,365		925			4.700	4.719	AO	47,000	125,856	01/29/2019.	04/01/2029.
369550	AU	2	General Dynamics Corp Sr Nt			2	1FE	14,137,944	101.073	14,150,262	14,000,000	14,064,941		(23,800)			2.250	2.068	MN	40,250	315,000	11/10/2016.	11/15/2022.
369550	AW	8	General Dynamics Corp Sr Nt			2	1FE	11,580,750	100.046	12,005,556	12,000,000	11,764,935		61,163			1.875	2.442	FA	85,000	225,000	12/01/2016.	08/15/2023.
369550	AX	6	General Dynamics Corp Sr Nt			2	1FE	16,301,810	99.188	17,357,883	17,500,000	16,648,330		114,845			2.125	2.939	FA	140,486	371,875	11/18/2016.	08/15/2026.
369550	BC	1	General Dynamics Corp Sr Nt			1	1FE	15,910,080	110.110	17,617,600	16,000,000	15,922,645		7,704			3.750	3.818	MN	76,667	600,000	05/08/2018.	05/15/2028.
369550	BG	2	General Dynamics Corp Sr Nt			1	1FE	4,938,700	107.168	5,358,375	5,000,000	4,951,684		7,988			3.500	3.700	MN	22,361	175,000	05/08/2018.	05/15/2025.
369604	BF	9	General Electric Co Sr Nt			1	2FE	3,399,781	103.164	3,386,884	3,283,000	3,382,578		(2,672)			4.125	3.922	AO	30,847	2,048,774	10/02/2012.	10/09/2042.
369622	SM	8	General Elec Cap Corp Sub Nt				2FE	24,742,750	103.173	25,277,361	24,500,000	24,533,476		(28,608)			5.300	5.172	FA	504,972	1,298,500	02/23/2011.	02/11/2021.
36962G	3A	0	General Elec Cap Corp MT Nt Ser A				2FE	10,267,500	124.358	12,435,800	10,000,000	10,219,679		(6,928)			6.150	5.947	FA	246,000	615,000	03/30/2011.	08/07/2037.
36962G	3P	7	General Elec Cap Corp Sr Nt				2FE	51,656,170	121.556	64,424,680	53,000,000	51,917,630		31,548			5.875	6.061	JJ	1,444,434	3,113,750	03/31/2011.	01/14/2038.
36962G	XZ	2	General Elec Cap Corp Sr Nt			1	2FE	3,331,470	128.471	3,854,139	3,000,000	3,235,886		(12,935)			6.750	5.840	MS	59,625	202,500	09/24/2010.	03/15/2032.
370334	CG	7	General Mills Inc Sr Nt			1	2FE	4,989,900	111.472	5,573,600	5,000,000	4,991,340		855			4.200	4.225	AO	43,167	210,000	04/03/2018.	04/17/2028.
372460	D*	3	Genuine Parts Co Sr Nt Ser J				2	34,953,000	103.796	34,915,791	33,639,000	33,639,000				(762,000)	1.400	1.400	AO	79,799	469,686	10/30/2017.	10/30/2024.
372460	D@	1	Genuine Parts Co Sr Nt Ser K				2	29,127,500	107.056	30,010,360	28,032,500	28,032,500				(635,000)	1.810	1.810	AO	85,974	506,031	10/30/2017.	10/30/2027.
372546	AT	8	George Washington University Nt			1	1FE	5,920,090	116.259	6,394,234	5,500,000	5,897,745		(9,502)			4.300	3.844	MS	69,636	236,500	07/20/2017.	09/15/2044.
372546	AV	3	George Washington University Nt			1	1FE	23,497,048	103.207	24,315,593	23,560,000	23,500,826		1,273			3.545	3.560	MS	245,921	835,202	07/21/2016.	09/15/2046.
372546	AW	1	George Washington University Nt			1	1FE	5,800,000	115.439	6,695,456	5,800,000	5,800,000					4.126	4.126	MS	70,463	239,308	03/27/2018.	09/15/2048.
373298	BP	2	Georgia-Pacific Group Nt			1	1FE	4,087,490	131.583	5,263,320	4,000,000	4,044,551		(3,780)			7.250	7.072	JD	24,167	290,000	02/03/1999.	06/01/2028.
373334	KA	8	Georgia Pwr Co Sr Nt			1	2FE	18,767,150	109.304	20,767,722	19,000,000	18,796,559		4,932			4.300	4.374	MS	240,561	817,000	06/05/2013.	03/15/2043.
373334	KE	0	Georgia Pwr Co Sr Nt			1	1FE	4,981,200	103.847	5,192,325	5,000,000	4,987,675		1,747			3.250	3.294	AO	40,625	162,500	03/02/2016.	04/01/2026.
375558	AU	7	Gilead Sciences Inc Sr Nt			1	1FE	51,847,113	104.354	50,950,841	48,825,000	49,585,696		(379,361)			4.400	3.549	JD	179,025	2,148,300	08/19/2013.	12/01/2021.
375558	AX	1	Gilead Sciences Inc Sr Nt			1	1FE	13,975,000	120.178	15,623,153	13,000,000	13,878,683		(20,132)			4.800	4.346	AO	156,000	624,000	11/12/2014.	04/01/2044.
375558	BA	0	Gilead Sciences Inc Sr Nt			1	1FE	4,473,585	116.250	5,231,255	4,500,000	4,476,542		495			4.500	4.535	FA	84,375	202,500	11/12/2014.	02/01/2045.
375558	BC	6	Gilead Sciences Inc Sr Nt			1	1FE	9,985,900	103.368	10,336,750	10,000,000	9,994,191		2,050			3.250	3.273	MS	108,333	325,000	09/09/2015.	09/01/2022.
375558	BG	7	Gilead Sciences Inc Sr Nt			1	1FE	4,992,950	119.412	5,970,620	5,000,000	4,993,927		259			4.600	4.611	MS	76,667	230,000	09/15/2015.	09/01/2035.
375558	BK	8	Gilead Sciences Inc Sr Nt			1	1FE	13,948,862	111.406	15,596,784	14,000,000	13,952,112		916			4.150	4.171	MS	193,667	581,000	09/12/2017.	03/01/2047.
377372	AE	7	Glaxosmithkline Cap Inc Co Gtd Nt			1	1FE	2,003,710	143.595	2,871,906	2,000,000	2,003,026		(86)			6.375	6.361	MN	16,292	127,500	05/22/2008.	05/15/2038.
37940X	AB	8	Global Payments Inc Sr Nt			1	2FE	12,062,006	101.921	12,332,429	12,100,000	12,063,246		1,240			3.200	3.237	FA	147,351		08/07/2019.	08/15/2029.
38119#	AA	2	Golden Spread Elec Cooperative 1st Mtg B			1	1FE	8,689,451	108.970	9,468,868	8,689,451	8,689,451					5.750	5.745	MN	76,658	501,413	05/06/2005.	05/06/2025.
38141G	VP	6	Goldman Sachs Group Inc Sr Nt				1FE	28,942,240	100.471	29,136,619	29,000,000	28,991,389		11,954			2.750	2.793	MS	234,819	797,500	09/17/2015.	09/15/2020.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141G	WB	6	Goldman Sachs Group Inc Sr Nt			1	1FE	2,129,780	106.455	2,129,096	2,000,000	2,127,697		(2,083)			3.850	2.702	JJ	33,153		11/20/2019.	01/26/2027.
38141G	WL	4	Goldman Sachs Group Inc Sr Nt			1	1FE	1,050,550	106.399	1,063,985	1,000,000	1,049,565		(985)			3.691	2.943	JD	2,666	18,455	10/29/2019.	06/05/2028.
38141G	WV	2	Goldman Sachs Group Inc Sr Nt			1	1FE	4,453,260	107.288	4,506,088	4,200,000	4,448,792		(4,468)			3.814	3.003	AO	30,258		10/29/2019.	04/23/2029.
38142#	BF	1	Goldman Sachs MT Nt			1	1	1,000,000	116.469	1,164,693	1,000,000	1,000,000					9.300	9.299	MN	11,883	93,000	06/10/1992.	06/17/2022.
38142#	CZ	6	Goldman Sachs MT Nt				1	15,433,902	117.778	23,555,668	20,000,000	15,433,902					7.680	10.705	MN	196,267	1,536,000	10/10/2007.	07/28/2023.
38143U	8H	7	Goldman Sachs Group Inc Sr Nt				1FE	4,988,450	105.852	5,292,580	5,000,000	4,992,395		1,080			3.750	3.778	FA	65,625	187,500	02/22/2016.	02/25/2026.
38145G	AH	3	Goldman Sachs Group Inc Sr Nt			2	1FE	3,133,980	105.245	3,157,338	3,000,000	3,131,699		(2,281)			3.500	2.687	MN	13,125		11/20/2019.	11/16/2026.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt				1FE	36,324,423	106.155	38,428,219	36,200,000	36,289,311		(12,663)			3.750	3.699	MN	147,063	1,357,500	04/24/2019.	05/22/2025.
38238Q	AH	9	Goodrich Corp MT Nt Ser A				2FE	5,126,430	121.291	6,064,530	5,000,000	5,048,716		(6,475)			7.280	7.075	AO	76,844	364,000	02/08/1996.	11/07/2025.
38238Q	AL	0	Goodrich Corp MT Nt Ser A				2FE	1,004,700	126.862	1,268,615	1,000,000	1,002,326		(215)			7.100	7.061	MN	9,072	71,000	01/28/1998.	11/15/2027.
382550	BF	7	Goodyear Tire & Rubber Co Sr Nt	LS		1	3FE	911,250	104.000	936,000	900,000	907,979		(1,588)			5.000	4.775	MN	3,875	45,000	11/15/2017.	05/31/2026.
382550	BG	5	Goodyear Tire & Rubber Co Sr Nt	LS		1	3FE	18,773,940	103.500	19,044,000	18,400,000	18,685,798		(35,424)			4.875	4.605	MS	264,117	897,000	10/04/2018.	03/15/2027.
383909	AE	8	WR Grace & CO Sr Nt			1	3FE	1,001,250	104.218	1,042,180	1,000,000	1,000,849		(391)			5.125	5.074	AO	12,813	51,250	12/10/2018.	10/01/2021.
39121J	A*	1	Great River Energy 1st Mtg Bd			1	1	4,534,884	103.313	4,685,142	4,534,884	4,534,884					5.810	5.811	JJ	131,738	263,477	09/02/2009.	07/01/2021.
39121J	AH	3	Great River Energy 1st Mtg Bd			1	1FE	10,216,000	111.891	11,430,733	10,216,000	10,216,000					4.478	4.479	JJ	228,736	457,472	10/19/2010.	07/01/2030.
39122@	AA	7	Great River Hydro LLC Sr Sec Nt				2PL	40,000,000	107.331	42,932,327	40,000,000	40,000,000					4.940	4.942	FA	664,156	1,976,000	04/18/2017.	04/19/2032.
404119	BU	2	HCA Inc High Yield Corp			1	2FE	5,164,250	107.849	5,554,229	5,150,000	5,160,485		(1,227)			4.500	4.466	FA	87,550	231,750	09/14/2016.	02/15/2027.
404119	BV	0	HCA Inc 1st Lien Nt			1	2FE	2,585,794	114.950	2,758,795	2,400,000	2,585,289		(505)			5.500	4.970	JD	5,867	93,500	10/29/2019.	06/15/2047.
404119	BW	8	HCA Inc Sr Nt	LS		1	3FE	2,803,500	115.625	3,098,750	2,680,000	2,794,777		(8,723)			5.875	5.249	FA	65,604	79,162	03/04/2019.	02/01/2029.
404119	BX	6	HCA Inc Sec Nt			1	2FE	13,824,655	106.108	14,324,567	13,500,000	13,818,036		(6,619)			4.125	3.815	JD	24,750	283,078	09/25/2019.	06/15/2029.
404119	BZ	1	HCA Inc 1st Lein Nt			1	2FE	10,237,907	111.793	10,396,740	9,300,000	10,235,060		(2,847)			5.250	4.617	JD	21,700	248,194	10/29/2019.	06/15/2049.
404121	AJ	4	HCA INC Sr Nt	LS		1	3FE	10,658,338	113.960	12,034,176	10,560,000	10,648,004		(8,155)			5.625	5.497	MS	198,000	607,200	11/07/2018.	09/01/2028.
4042Q1	AE	7	HSBC Bank USA Sub Bk Nt				1FE	34,878,750	101.724	34,586,126	34,000,000	34,069,461		(104,029)			4.875	4.550	FA	584,729	1,657,500	11/04/2010.	08/24/2020.
410345	AJ	1	Hanesbrands Ind Sr Nt			1	3FE	11,184,025	105.458	11,779,659	11,170,000	11,178,325		(1,683)			4.625	4.606	MN	66,012	516,613	05/03/2016.	05/15/2024.
410345	AL	6	Hanesbrands Ind Sr Nt			1	3FE	26,267,829	105.875	27,687,371	26,151,000	26,240,191		(9,292)			4.875	4.812	MN	162,899	1,260,480	08/26/2019.	05/15/2026.
41242*	AR	3	Hardwood Funding LLC Sr Nt			1	1FE	14,000,000	100.660	14,092,394	14,000,000	14,000,000					3.010	3.010	JD	28,093	423,741	06/07/2013.	06/07/2021.
41242*	AS	1	Hardwood Funding LLC Sr Nt			1	1FE	9,000,000	102.546	9,229,150	9,000,000	9,000,000					3.380	3.380	JD	20,280	305,890	06/07/2013.	06/07/2023.
41242*	AW	2	Hardwood Funding LLC Sr Nt			1	1FE	14,000,000	100.763	14,106,868	14,000,000	14,000,000					2.880	2.880	JD	26,880	405,440	04/02/2015.	06/07/2022.
41242*	AX	0	Hardwood Funding LLC Sr Nt Ser V			1	1FE	5,000,000	102.111	5,105,572	5,000,000	5,000,000					3.130	3.130	JD	10,433	157,369	04/02/2015.	06/07/2025.
41242*	BK	7	Hardwood Funding LLC Sr Sec Nt Ser HH				1FE	10,000,000	107.009	10,700,892	10,000,000	10,000,000					3.860	3.860	JD	25,733	455,694	10/04/2018.	06/07/2028.
41242*	BM	3	Hardwood Funding LLC Sr Sec Nt Ser JJ				1FE	15,000,000	110.239	16,535,883	15,000,000	15,000,000					4.060	4.060	JD	40,600	718,958	10/04/2018.	06/07/2033.
412822	AD	0	Harley-Davidson Inc Sr Nt	LS		1	2FE	9,944,900	104.094	10,409,370	10,000,000	9,966,914		5,278			3.500	3.566	JJ	148,750	350,000	07/23/2015.	07/28/2025.
413875	AE	5	Harris Corp Deb				2FE	4,001,120	120.876	4,835,040	4,000,000	4,000,617		(85)			7.000	6.997	JJ	129,111	280,000	02/05/1999.	01/15/2026.
415864	AM	9	Harsco Corp Sr Nt			1	3FE	6,625,388	106.627	6,866,779	6,440,000	6,611,331		(14,056)			5.750	5.090	JJ	189,264		10/04/2019.	07/31/2027.
423074	AS	2	Heinz /H J/ Co 2nd Lien Nt			1	2FE	2,971,100	102.747	3,041,320	2,960,000	2,966,372		(1,073)			4.875	4.827	FA	54,513	144,300	01/28/2015.	02/15/2025.
42307T	AH	1	Heinz /H J/ Co Sr Nt			1	2FE	16,192,150	128.122	19,070,930	14,885,000	16,055,367		(29,312)			7.125	6.414	FA	441,898	1,060,556	12/22/2014.	08/01/2039.
423452	AC	5	Helmerich & Payne Sr Nt			1	2FE	17,817,320	109.244	19,117,630	17,500,000	17,778,573		(38,747)			4.650	4.288	MS	239,604	406,875	03/22/2019.	03/15/2025.
427866	AR	9	Hershey Foods Corp Sr Nt			1	1FE	8,985,510	102.056	9,185,031	9,000,000	8,998,395		1,685			4.125	4.145	JD	30,938	371,250	12/08/2010.	12/01/2020.
42809H	AC	1	Hess Corp Sr Nt			1	3FE	5,327,150	118.165	5,908,265	5,000,000	5,285,651		(7,651)			6.000	5.525	JJ	138,333	300,000	09/09/2013.	01/15/2040.
42809H	AD	9	Hess Corp Sr Nt			1	3FE	45,834,502	117.112	49,772,728	42,500,000	45,390,770		(76,082)			5.600	5.069	FA	899,111	2,380,000	09/11/2013.	02/15/2041.
431282	AM	4	Highwoods Realty Ltd Sr Nt			1	2FE	2,143,463	103.298	2,324,212	2,250,000	2,211,513		11,636			3.625	4.231	JJ	37,609	81,563	06/12/2013.	01/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
431282 AN 2	Highwoods Realty Ltd Sr Nt			1	2FE	4,889,100	101.284	5,064,185	5,000,000	4,973,817		17,247			3.200	3.573	JD	7,111	160,000	09/18/2014.	06/15/2021.
431282 AP 7	Highwoods Realty Ltd Sr Nt			1	2FE	1,030,000	104.870	1,048,704	1,000,000	1,028,460		(1,540)			3.875	3.410	MS	12,917	19,375	07/24/2019.	03/01/2027.
431282 AR 3	Highwoods Realty Ltd Sr Nt			1	2FE	10,871,124	107.575	10,988,776	10,215,000	10,848,531		(22,594)			4.200	3.397	AO	90,573	259,802	08/14/2019.	04/15/2029.
431282 AS 1	Highwoods Realty Ltd Sr Nt			1	2FE	6,372,934	98.630	6,312,301	6,400,000	6,373,356		422			3.050	3.098	FA	58,560		11/14/2019.	02/15/2030.
437076 BK 7	Home Depot Inc Sr Nt			1	1FE	33,268,060	106.860	35,263,932	33,000,000	33,163,724		(25,868)			3.350	3.254	MS	325,508	1,105,500	10/01/2015.	09/15/2025.
437076 BM 3	Home Depot Inc Sr Nt			1	1FE	9,935,600	104.670	10,467,010	10,000,000	9,958,238		5,968			3.000	3.074	AO	75,000	300,000	02/03/2016.	04/01/2026.
437076 BN 1	Home Depot Inc Sr Nt			1	1FE	15,824,640	99.954	15,992,624	16,000,000	15,878,190		16,632			2.125	2.248	MS	100,111	340,000	09/06/2016.	09/15/2026.
437076 BP 6	Home Depot Inc Sr Nt			1	1FE	24,247,820	104.152	26,037,975	25,000,000	24,277,020		9,212			3.500	3.643	MS	257,639	875,000	09/09/2016.	09/15/2056.
437076 BW 1	Home Depot Inc Sr Nt			1	1FE	1,489,695	112.309	1,684,628	1,500,000	1,490,615		859			3.900	3.984	JD	4,063	58,500	11/27/2018.	12/06/2028.
437076 BY 7	Home Depot Inc Sr Nt			1	1FE	7,456,950	104.050	7,803,780	7,500,000	7,458,957		2,007			2.950	3.017	JD	9,833	109,396	06/03/2019.	06/15/2029.
438516 AR 7	Honeywell International Inc Sr Nt			1	1FE	13,156,952	133.451	18,015,899	13,500,000	13,243,605		9,253			5.700	5.883	MS	226,575	769,500	05/14/2007.	03/15/2036.
438516 BL 9	Honeywell International Inc Sr Nt			2	1FE	42,154,675	101.766	43,759,294	43,000,000	42,394,786		78,969			2.500	2.726	MN	179,167	1,075,000	11/15/2016.	11/01/2026.
438516 BM 7	Honeywell International Inc Sr Nt			2	1FE	4,999,750	100.230	5,011,520	5,000,000	4,999,906		50			1.850	1.851	MN	15,417	92,500	10/24/2016.	11/01/2021.
44107H AC 6	Hospital Special Surgery Sec Nt			1	1FE	1,000,000	105.483	1,054,826	1,000,000	1,000,000					3.737	3.737	AO	9,343	37,370	03/23/2018.	04/01/2028.
44107H AD 4	Hospital Special Surgery Sec Nt			1	1FE	3,250,000	109.606	3,562,179	3,250,000	3,250,000					4.081	4.081	AO	33,158	132,633	03/23/2018.	04/01/2038.
44107H AE 2	Hospital Special Surgery Sec Nt			1	1FE	3,000,000	106.221	3,186,642	3,000,000	3,000,000					4.131	4.131	AO	30,983	123,930	03/23/2018.	04/01/2048.
446150 AG 9	Huntington Bancshares Sub Bk Nt	LS			2FE	34,265,942	104.553	30,691,563	29,355,000	29,977,433		(625,152)			7.000	4.698	JD	91,327	2,054,850	04/19/2013.	12/15/2020.
446150 AK 0	Huntington Bancshares Sr Nt				2FE	24,962,250	100.554	25,138,500	25,000,000	24,985,217		7,013			2.300	2.330	JJ	266,736	575,000	08/04/2016.	01/14/2022.
446413 AH 9	Huntington Ingalls Industries Sr Nt			1	2FE	6,039,688	104.500	6,008,750	5,750,000	5,946,423		(28,786)			5.000	4.335	MN	36,736	287,500	04/05/2017.	11/15/2025.
446413 AL 0	Huntington Ingalls Industries Sr Nt			1	2FE	14,748,829	103.940	15,642,970	15,050,000	14,778,438		26,146			3.483	3.744	JD	43,683	524,192	03/13/2019.	12/01/2027.
446438 RQ 8	Huntington Bancshares Sr Nt				1FE	15,300,203	100.504	15,427,318	15,350,000	15,343,264		10,353			2.875	2.945	FA	160,589	441,313	08/31/2015.	08/20/2020.
44644A AE 7	Huntington National Bank Sr Nt			1	1FE	2,993,400	104.915	3,147,459	3,000,000	2,994,971		1,226			3.550	3.598	AO	25,146	106,500	08/16/2018.	10/06/2023.
44919* AC 2	I595 Express LLC Sr Nt			4	1PL	24,591,086	103.232	25,385,760	24,591,086	24,591,086					3.310	3.325	MJSD.	2,261	813,965	10/15/2015.	12/31/2031.
44929@ AH 7	ICRE REIT Hldgs Sr Nt Ser B Tr A			1	2	11,886,230	101.956	12,234,725	12,000,000	11,948,422		16,309			3.310	3.464	JD	17,653	397,200	12/15/2015.	12/15/2022.
44929@ AP 9	ICRE REIT Hldgs Ser Nt Ser C Tr C				2	13,000,000	105.931	13,770,981	13,000,000	13,000,000					3.760	3.760	JJ	238,969	488,800	07/05/2017.	07/05/2029.
44929@ AQ 7	ICRE REIT Hldgs Sr Nt				2	13,000,000	106.495	13,844,339	13,000,000	13,000,000					3.850	3.850	MN	83,417	250,250	05/01/2019.	05/01/2028.
449669 AK 6	IMC Global Inc Sr Nt			1	2FE	24,582,867	122.087	27,091,061	22,190,000	23,621,203		(135,877)			7.300	6.257	JJ	746,940	1,619,870	03/23/2012.	01/15/2028.
449934 AD 0	IMS Health Inc High Yield Corp			1	3FE	17,522,813	105.500	18,198,750	17,250,000	17,450,796		(24,618)			5.000	4.796	AO	182,083	862,500	06/23/2017.	10/15/2026.
452308 AP 4	Illinois Tool Works Inc Sr Nt			1	1FE	6,819,263	102.476	6,609,676	6,450,000	6,567,090		(66,583)			3.375	2.282	MS	64,097	217,688	02/02/2016.	09/15/2021.
452308 AQ 2	Illinois Tool Works Inc Sr Nt			1	1FE	4,233,306	127.072	4,892,272	3,850,000	4,186,132		(9,264)			4.875	4.255	MS	55,264	187,688	05/15/2014.	09/15/2041.
452308 AX 7	Illinois Tool Works Inc Sr Nt			2	1FE	10,554,280	102.698	11,296,736	11,000,000	10,675,170		41,741			2.650	3.131	MN	37,247	291,500	01/05/2017.	11/15/2026.
45475Q AC 7	Indiana Gas Co MT Nt Ser E				2FE	10,844,800	112.471	11,247,110	10,000,000	10,317,976		(47,651)			6.530	5.846	MS	192,272	653,000	05/08/2003.	06/27/2025.
45475Q AL 7	Indiana Gas Co MT Nt Ser F				2FE	5,498,650	115.228	5,761,385	5,000,000	5,237,624		(23,124)			6.340	5.592	MS	93,339	317,000	02/21/2003.	12/10/2027.
45475Q AR 4	Indiana Gas Co MT Nt				2FE	4,023,560	123.261	4,930,448	4,000,000	4,012,731		(865)			7.080	7.035	MS	83,387	283,200	02/23/2001.	10/05/2029.
454889 AT 3	Indiana Michigan Pwr Co Sr Nt			1	1FE	17,341,522	114.466	19,917,101	17,400,000	17,343,099		1,048			4.250	4.270	FA	279,367	753,879	08/09/2018.	08/15/2048.
456866 AL 6	Ingersoll-Rand Co Deb			4	2FE	889,536	111.689	1,008,554	903,000	899,465		502			7.200	7.353	JD	5,418	65,016	06/27/1997.	06/01/2025.
457187 AB 8	Ingredion Inc Sr Nt			1	2FE	36,421,415	101.115	36,401,508	36,000,000	36,298,792		(39,393)			3.200	3.063	AO	288,000	1,152,000	10/18/2016.	10/01/2026.
458140 AR 1	Intel Corp Sr Nt			1	1FE	19,844,647	103.197	20,486,728	19,852,000	19,849,108		1,062			3.100	3.106	JJ	259,841	615,412	07/23/2015.	07/29/2022.
458140 AS 9	Intel Corp Sr Nt			1	1FE	23,235,080	108.172	24,879,491	23,000,000	23,143,126		(22,876)			3.700	3.576	JJ	359,311	851,000	09/16/2015.	07/29/2025.
458140 AU 4	Intel Corp Sr Nt			1	1FE	15,959,360	102.538	16,406,064	16,000,000	15,972,857		3,856			2.600	2.629	MN	48,533	416,000	05/12/2016.	05/19/2026.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
458140	AW	0	Intel Corp Sr Nt			1	1FE	6,987,680	99.941	6,995,870	7,000,000	6,996,489		2,488			1.700	1.737	MN	13,883	119,000	05/12/2016.	05/19/2021.
458140	AX	8	Intel Corp Sr Nt	LS		2	1FE	14,950,200	105.864	15,879,585	15,000,000	14,961,861		4,527			3.150	3.189	MN	65,625	472,500	05/08/2017.	05/11/2027.
459200	HP	9	International Bus Machs Corp Sr Nt			1	1FE	16,213,440	104.733	16,757,232	16,000,000	16,094,097		(24,402)			3.375	3.200	FA	225,000	540,000	09/29/2014.	08/01/2023.
459200	HU	8	International Bus Machs Corp Sr Nt			1	1FE	5,135,500	106.025	5,301,230	5,000,000	5,064,725		(14,467)			3.625	3.286	FA	69,983	181,250	09/29/2014.	02/12/2024.
459200	JR	3	International Bus Machs Corp Sr Nt			1	1FE	1,690,864	106.153	1,698,448	1,600,000	1,688,953		(1,911)			3.300	2.439	JJ	22,587		10/29/2019.	01/27/2027.
459200	JY	8	International Bus Machs Corp Sr Nt				1FE	3,040,180	103.772	3,113,154	3,000,000	3,036,700		(3,480)			3.000	2.700	MN	11,500	45,000	07/12/2019.	05/15/2024.
459200	JZ	5	International Bus Machs Corp Sr Nt			1	1FE	37,000,238	105.566	37,370,329	35,400,000	36,944,585		(55,653)			3.300	2.553	MN	149,270	427,350	11/20/2019.	05/15/2026.
459200	KA	8	International Bus Machs Corp Sr Nt	LS		1	1FE	4,383,802	107.591	4,411,223	4,100,000	4,379,417		(4,385)			3.500	2.673	MN	18,336	71,750	10/29/2019.	05/15/2029.
459506	AE	1	International Flav & Frag Inc Sr Nt			1	2FE	36,076,524	103.985	37,434,420	36,000,000	36,073,475		(1,457)			4.375	4.362	JD	131,250	1,575,000	05/15/2017.	06/01/2047.
461070	AP	9	Interstate Power & Light Sr Nt			1	2FE	7,979,840	109.709	8,776,696	8,000,000	7,981,963		1,682			4.100	4.131	MS	86,556	328,000	09/19/2018.	09/26/2028.
465685	AG	0	ITC Holdings Corp Sr Nt			1	2FE	2,615,150	104.990	2,624,740	2,500,000	2,549,771		(13,162)			4.050	3.441	JJ	50,625	101,250	08/20/2014.	07/01/2023.
465685	AP	0	ITC Holdings Corp Sr Nt			1	2FE	29,980,675	104.368	31,310,250	30,000,000	29,984,004		1,747			3.350	3.358	MN	128,417	1,005,000	06/22/2018.	11/15/2027.
46625H	JM	3	JPMorgan Chase & Co Sub Nt				1FE	24,538,335	133.951	29,469,132	22,000,000	24,316,979		(52,065)			5.625	4.867	FA	464,063	1,237,500	09/12/2017.	08/16/2043.
46625H	JY	7	JPMorgan Chase & Co Sub Nt				1FE	21,884,500	107.058	23,552,650	22,000,000	21,940,234		11,375			3.875	3.939	MS	262,854	852,500	09/03/2014.	09/10/2024.
46625H	LL	2	JPMorgan Chase & Co Sub Nt				1FE	3,166,317	127.286	3,818,574	3,000,000	3,162,121		(3,316)			4.950	4.588	JD	12,375	148,500	08/30/2018.	06/01/2045.
46625H	MN	7	JPMorgan Chase & Co Sr Nt				1FE	8,966,160	108.008	9,720,693	9,000,000	8,979,580		3,239			3.900	3.946	JJ	161,850	351,000	07/14/2015.	07/15/2025.
46625H	NJ	5	JPMorgan Chase & Co Sub Nt	LS			1FE	1,993,468	110.718	2,214,364	2,000,000	1,995,430		487			4.250	4.285	AO	21,250	85,000	09/24/2015.	10/01/2027.
46625H	RY	8	JPMorgan Chase & Co Sr Nt			1	1FE	2,157,780	107.839	2,156,770	2,000,000	2,155,648		(2,132)			3.782	2.573	FA	31,517		11/20/2019.	02/01/2028.
46647P	AL	0	JP Morgan Chase & Co Sr Nt			1	1FE	50,000,000	113.311	56,655,650	50,000,000	50,000,000					3.964	3.964	MN	253,256	1,982,000	11/03/2017.	11/15/2048.
46647P	AM	8	JP Morgan Chase & Co Sr Nt			1	1FE	12,735,928	106.292	13,392,729	12,600,000	12,733,504		(2,424)			3.509	3.355	JJ	194,048	350,900	10/29/2019.	01/23/2029.
46647P	AN	6	JP Morgan Chase & Co Sr Nt			1	1FE	7,000,000	112.548	7,878,339	7,000,000	7,000,000					3.897	3.897	JJ	119,725	272,790	01/16/2018.	01/23/2049.
46647P	AV	8	JP Morgan Chase & Co Sr Nt			1	1FE	9,000,000	111.629	10,046,610	9,000,000	9,000,000					4.203	4.203	JJ	166,019	378,270	07/16/2018.	07/23/2029.
46648@	AC	3	J M Huber Corp Sr Nt			1	3	5,400,400	106.278	5,313,883	5,000,000	5,095,196		(29,664)			7.390	6.640	AO	62,610	369,500	11/25/2003.	10/30/2022.
46659*	AA	5	JM Family Enterprises Inc. Sr Nt Ser A				2	20,000,000	102.686	20,537,238	20,000,000	20,000,000					3.310	3.310	MN	110,333	662,000	11/01/2017.	11/01/2024.
476556	DC	6	Jersey Central Pwr & Lt Co Sr Nt			1	2FE	12,210,885	108.896	13,013,108	11,950,000	12,183,948		(26,937)			4.300	3.918	JJ	236,942	256,925	05/15/2019.	01/15/2026.
478111	AC	1	Johns Hopkins Health Sys Nt				1FE	5,000,000	108.879	5,443,945	5,000,000	5,000,000					3.837	3.837	MN	24,514	191,850	11/04/2016.	05/15/2046.
478160	AF	1	Johnson & Johnson Nt				1FE	1,118,540	117.574	1,175,743	1,000,000	1,034,385		(7,727)			6.730	5.727	MN	8,599	67,300	11/06/2003.	11/15/2023.
478160	CE	2	Johnson & Johnson Sr Nt			2	1FE	20,007,680	104.891	20,978,160	20,000,000	20,008,659		(355)			2.950	2.943	MS	193,389	413,000	04/15/2019.	03/03/2027.
478160	CG	7	Johnson & Johnson Sr Nt			1	1FE	10,974,370	114.369	12,580,546	11,000,000	10,975,755		505			3.750	3.763	MS	135,208	412,500	02/28/2017.	03/03/2047.
478160	CK	8	Johnson & Johnson Sr Nt			1	1FE	10,986,910	104.399	11,483,857	11,000,000	10,989,808		1,110			2.900	2.913	JJ	147,094	319,000	11/08/2017.	01/15/2028.
478160	CM	4	Johnson & Johnson Sr Nt Ser 30 YR			1	1FE	34,868,050	109.594	38,357,935	35,000,000	34,876,009		2,561			3.500	3.520	JJ	564,861	1,225,000	11/08/2017.	01/15/2048.
478165	AH	6	Johnson SC & Son Inc Sr Nt			1	1FE	47,083,385	122.094	54,331,786	44,500,000	46,916,667		(49,169)			4.750	4.397	AO	446,236	2,113,750	09/13/2016.	10/15/2046.
478375	AD	0	Johnson Control Intl plc Sr Nt			1	2FE	40,743,848	100.641	40,402,490	40,145,000	40,191,993		(189,231)			5.000	4.512	MS	507,388	2,007,250	12/28/2016.	03/30/2020.
478375	AF	5	Johnson Control Intl plc Sr Nt			2	2FE	29,415,046	103.337	30,484,445	29,500,000	29,465,349		17,114			3.750	3.814	JD	92,188	1,106,250	12/28/2016.	12/01/2021.
478375	AH	1	Johnson Control Intl plc Sr Nt				2FE	17,744,010	122.762	19,242,896	15,675,000	17,536,527		(75,314)			6.000	4.918	JJ	433,675	940,500	09/12/2017.	01/15/2036.
478375	AJ	7	Johnson Control Intl plc Sr Nt				2FE	3,464,220	114.765	3,442,944	3,000,000	3,431,474		(11,793)			5.700	4.627	MS	57,000	171,000	02/02/2017.	03/01/2041.
478375	AL	2	Johnson Control Intl plc Sr Nt			1	2FE	15,409,585	109.925	17,038,375	15,500,000	15,408,902		1,710			4.625	4.664	JJ	356,446	716,875	08/01/2018.	07/02/2044.
478375	AU	2	Johnson Control Intl plc Sr Nt			2	2FE	12,416,350	108.168	13,521,038	12,500,000	12,420,546		1,456			4.500	4.541	FA	212,500	562,500	02/03/2017.	02/15/2047.
48021P	A*	9	Jones Lang LaSalle Finance BV Sr Nt			2		27,213,600	108.118	29,095,767	26,911,200	26,911,200				(609,600)	1.960	1.960	MN	67,398	523,367	06/27/2017.	06/27/2027.
48121@	AC	5	JRD Holdings LLC Sr Nt Ser A			1	2PL	7,960,445	100.542	8,043,344	8,000,000	7,993,510		4,058			3.470	3.580	MS	72,484	277,600	03/27/2014.	03/27/2021.
48250N	AA	3	KFC/Pizza Hut/Taco Bell Sr Nt			1	3FE	6,000,000	103.625	6,217,500	6,000,000	6,000,000					5.000	5.000	JD	25,000	300,000	06/02/2016.	06/01/2024.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
485134	BQ 2	Kansas City Power and Light Sr Nt			1	1FE	2,422,375	115.734	2,893,343	2,500,000	2,424,651		1,395			4.200	4.390	JD	4,667	105,000	05/21/2018.	06/15/2047.
485134	BR 0	Kansas City Power and Light Sr Nt			1	1FE	3,996,520	114.702	4,588,060	4,000,000	3,996,701		60			4.200	4.205	MS	49,467	168,000	02/26/2018.	03/15/2048.
485170	AQ 7	Kansas City Southern Inds Inc Sr Nt			1	2FE	15,397,831	109.112	18,030,692	16,525,000	15,476,765		24,002			4.300	4.752	MN	90,796	710,575	07/26/2016.	05/15/2043.
485170	AR 5	Kansas City Southern Inds Inc Sr Nt			1	2FE	15,524,364	104.000	16,120,047	15,500,000	15,514,068		(3,332)			3.850	3.824	MN	76,251	596,750	07/26/2016.	11/15/2023.
491674	BK 2	Kentucky Utilities Co 1st Mtg Bd			1	1FE	2,954,010	105.089	3,152,673	3,000,000	2,964,084		5,536			3.300	3.532	AO	24,750	99,000	02/28/2018.	10/01/2025.
491674	BL 0	Kentucky Utilities Co 1st Mtg Bd			1	1FE	9,991,700	116.107	11,610,660	10,000,000	9,992,367		158			4.375	4.380	AO	109,375	437,500	09/21/2015.	10/01/2045.
49326E	ED 1	KeyCorp MT Nt				2FE	12,463,010	103.781	12,453,756	12,000,000	12,069,773		(53,990)			5.100	4.607	MS	164,900	612,000	05/24/2011.	03/24/2021.
49326E	EF 6	Keycorp Sr Nt				2FE	34,993,700	100.666	35,233,170	35,000,000	34,999,059		1,305			2.900	2.904	MS	298,861	1,015,000	09/08/2015.	09/15/2020.
49326E	EG 4	KeyCorp Sr MTN				2FE	9,483,755	109.672	10,418,869	9,500,000	9,486,033		1,379			4.100	4.121	AO	65,999	389,500	04/23/2018.	04/30/2028.
49326E	EH 2	KeyCorp Sr MT Nt				2FE	3,997,360	109.671	4,386,820	4,000,000	3,997,752		334			4.150	4.161	AO	28,589	166,000	10/22/2018.	10/29/2025.
49327M	2K 9	Key Bank NA Sr Nt				1FE	19,952,600	105.474	21,094,800	20,000,000	19,972,405		4,576			3.300	3.328	JD	55,000	660,000	05/27/2015.	06/01/2025.
49327M	2T 0	Key Bank NA Sr Nt	LS			1FE	5,998,620	101.110	6,066,624	6,000,000	5,999,235		271			2.300	2.305	MS	41,017	138,000	09/07/2017.	09/14/2022.
49327V	2B 9	Key Bank NA Sub Bk Nt			2	2FE	9,217,625	107.429	9,937,155	9,250,000	9,220,076		2,451			3.900	3.942	AO	78,163	210,438	03/06/2019.	04/13/2029.
49338C	AB 9	Keyspan Gas East Corp Sr Nt			1	1FE	23,901,444	100.247	23,608,169	23,550,000	23,793,253		(33,294)			2.742	2.571	FA	243,947	645,741	09/01/2016.	08/15/2026.
49427R	B# 8	Kilroy Realty L.P. Sr Nt Ser B				2	15,000,000	107.991	16,198,617	15,000,000	15,000,000					4.350	4.350	AO	132,313	645,250	10/22/2018.	10/18/2026.
494368	BQ 5	Kimberly-Clark Corp Sr Nt			1	1FE	2,446,425	102.512	2,562,810	2,500,000	2,464,555		6,255			2.650	2.948	MS	22,083	66,250	01/10/2017.	03/01/2025.
494368	BU 6	Kimberly-Clark Corp Sr Nt			1	1FE	14,198,380	103.006	14,420,868	14,000,000	14,130,076		(19,977)			2.750	2.581	FA	145,444	385,000	01/10/2017.	02/15/2026.
494368	BV 4	Kimberly-Clark Corp Sr Nt			1	1FE	37,877,386	100.964	38,366,130	38,000,000	37,886,360		2,664			3.200	3.217	JJ	510,044	1,216,000	09/08/2016.	07/30/2046.
494368	BY 8	Kimberly-Clark Corp Sr Nt			1	1FE	7,987,520	111.133	8,890,608	8,000,000	7,988,759		1,058			3.950	3.969	MN	52,667	317,756	10/24/2018.	11/01/2028.
49446R	AP 4	Kimco Realty Corp Sr Nt			1	2FE	22,030,954	100.528	22,618,823	22,500,000	22,126,946		41,484			2.800	3.071	AO	157,500	588,000	04/24/2019.	10/01/2026.
49446R	AQ 2	Kimco Realty Corp Sr Nt			2	2FE	19,842,600	105.811	21,162,260	20,000,000	19,851,986		2,936			4.125	4.171	JD	68,750	825,000	11/01/2016.	12/01/2046.
49446R	AR 0	Kimco Realty Corp Sr Nt			2	2FE	9,948,900	101.270	10,127,020	10,000,000	9,969,499		6,805			2.700	2.778	MS	90,000	270,000	11/01/2016.	03/01/2024.
49446R	AV 1	Kimco Realty Corp Sr Nt			1	2FE	4,616,951	97.361	4,575,967	4,700,000	4,617,254		303			3.700	3.799	AO	58,933		11/14/2019.	10/01/2049.
494550	AW 6	Kinder Morgan Energy - LP Sr Nt			1	2FE	15,201,160	132.488	18,548,292	14,000,000	15,189,350		(7,373)			6.950	6.123	JJ	448,661	695,000	10/29/2019.	01/15/2038.
494550	BL 9	Kinder Morgan Energy - LP Sr Nt			1	2FE	10,970,270	104.229	11,256,678	10,800,000	10,861,875		(21,665)			3.950	3.722	MS	142,200	426,600	07/28/2014.	09/01/2022.
494550	BN 5	Kinder Morgan Energy - LP Sr Nt			1	2FE	4,690,500	109.086	5,454,285	5,000,000	4,724,373		6,096			5.000	5.426	FA	94,444	250,000	08/08/2013.	08/15/2042.
494550	BP 0	Kinder Morgan Energy - LP Sr Nt			1	2FE	8,405,395	109.679	9,322,690	8,500,000	8,413,177		1,919			5.000	5.075	MS	141,667	425,000	08/30/2018.	03/01/2043.
494550	BU 9	Kinder Morgan Energy - LP Sr Nt			1	2FE	13,114,075	116.449	14,556,088	12,500,000	13,059,229		(11,413)			5.500	5.174	MS	229,167	687,500	07/30/2014.	03/01/2044.
49456B	AH 4	Kinder Morgan Inc Sr Nt			1	2FE	18,901,096	119.009	22,254,590	18,700,000	18,900,898		(1,783)			5.550	5.468	JD	86,488	1,015,650	10/29/2019.	06/01/2045.
49456B	AJ 0	Kinder Morgan Inc Sr Nt			1	2FE	10,171,800	112.219	11,221,930	10,000,000	10,170,614		(1,186)			5.050	4.933	FA	190,778	252,500	05/20/2019.	02/15/2046.
49456B	AP 6	Kinder Morgan Inc Sr Nt			1	2FE	5,678,454	109.042	6,215,377	5,700,000	5,681,749		1,823			4.300	4.347	MS	81,700	245,100	02/22/2018.	03/01/2028.
49456B	AQ 4	Kinder Morgan Inc Sr Nt			1	2FE	14,864,365	116.125	15,676,848	13,500,000	14,861,756		(2,710)			5.200	4.549	MS	234,000	182,000	11/14/2019.	03/01/2048.
49803#	AA 0	Kite Realty Group LP Sr Nt Ser A			1	2	18,218,348	104.503	18,810,475	18,000,000	18,109,729		(27,012)			4.230	4.051	MS	234,765	761,400	09/10/2015.	09/10/2023.
49803X	AA 1	Kite Realty Group LP Sr Nt			1	2FE	30,875,690	99.976	30,992,622	31,000,000	30,911,019		11,246			4.000	4.049	AO	310,000	1,240,000	09/15/2016.	10/01/2026.
50075N	AZ 7	Kraft Foods Inc Sr Nt				2FE	19,807,200	129.507	25,901,480	20,000,000	19,836,247		3,840			6.500	6.574	FA	512,778	1,300,000	02/04/2010.	02/09/2040.
50075N	BA 1	Kraft Foods Inc Sr Nt				2FE	7,070,037	100.328	7,110,210	7,087,000	7,086,776		2,023			5.375	5.405	FA	149,196	380,926	08/04/2011.	02/10/2020.
50076Q	AE 6	Kraft Foods Inc Sr Nt				2FE	28,844,100	106.852	30,987,080	29,000,000	28,863,868		3,219			5.000	5.035	JD	108,750	1,450,000	10/02/2013.	06/04/2042.
50076Q	AN 6	Kraft Foods Group Inc Sr Nt				2FE	705,436	121.390	734,411	605,000	692,411		(2,386)			6.500	5.321	FA	15,512	39,325	09/23/2013.	02/09/2040.
50076Q	AZ 9	Kraft Foods Inc Sr Nt				2FE	55,456,967	103.145	58,792,422	57,000,000	56,519,166		185,262			3.500	3.867	JD	138,542	1,995,000	09/05/2013.	06/06/2022.
50077L	AM 8	Kraft Heinz Foods Co Sr Nt			1	2FE	49,387,240	108.595	51,582,578	47,500,000	49,279,432		(34,577)			5.200	4.939	JJ	1,138,944	2,470,000	08/19/2016.	07/15/2045.
50077L	AT 3	Kraft Heinz Foods Co Sr Nt			1	2FE	5,522,025	110.020	5,611,010	5,100,000	5,515,382		(6,643)			4.625	3.543	JJ	98,936		10/29/2019.	01/30/2029.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
50077L	AY	2	Kraft Heinz Foods Co Sr Nt			1	2FE	3,948,711	105.550	4,116,434	3,900,000	3,948,669		(42)			4.875	4.795	AO	50,700		10/29/2019.	10/01/2049.
501044	DG	3	Kroger Co Sr Nt			2	2FE	22,032,331	106.224	23,475,526	22,100,000	22,037,890		1,841			4.450	4.468	FA	409,771	912,250	10/29/2019.	02/01/2047.
501044	DM	0	Kroger Co Sr Nt	LS		1	2FE	2,347,740	122.164	2,443,280	2,000,000	2,346,818		(922)			5.400	4.335	JJ	49,800		10/29/2019.	01/15/2049.
502431	AA	7	L3Harris Tech Inc Sr Nt			1	2FE	6,483,059	102.459	6,659,816	6,500,000	6,488,361		5,302			4.950	5.116	FA	121,550	160,875	07/03/2019.	02/15/2021.
502431	AE	9	L3Harris Tech Inc Sr Nt			1	2FE	15,852,312	111.491	15,831,694	14,200,000	15,831,104		(21,208)			4.400	2.822	JD	27,769	312,400	11/14/2019.	06/15/2028.
502431	AF	6	L3Harris Tech Inc Sr Nt			1	2FE	6,482,515	101.587	6,603,181	6,500,000	6,482,610		95			2.900	2.931	JD	17,803		11/13/2019.	12/15/2029.
50540R	AJ	1	Laboratory Corp of America Sr Nt			1	2FE	11,867,823	101.553	10,967,746	10,800,000	10,927,029		(141,568)			4.625	3.243	MN	63,825	499,500	08/24/2012.	11/15/2020.
50540R	AU	6	Laboratory Corp of America Sr Nt			2	2FE	22,079,840	105.664	23,246,124	22,000,000	22,075,243		(2,524)			3.600	3.546	MS	264,000	756,000	11/20/2019.	09/01/2027.
50540R	AW	2	Laboratory Corp of America Sr Nt			1	2FE	27,329,034	100.287	27,478,556	27,400,000	27,329,591		557			2.950	2.980	JD	80,830		11/18/2019.	12/01/2029.
513075	BL	4	Lamar Media Corp Sr Nt			1	3FE	9,083,356	105.990	9,125,739	8,610,000	8,909,126		(69,893)			5.750	4.686	FA	206,281	415,438	05/07/2019.	02/01/2026.
513272	AA	2	Lamb Weston HLD Sr Nt			2	3FE	6,657,050	106.125	7,014,863	6,610,000	6,638,379		(6,506)			4.625	4.502	MN	50,952	305,713	03/04/2019.	11/01/2024.
513272	AB	0	Lamb Weston HLD Sr Nt			2	3FE	14,084,475	106.000	14,809,260	13,971,000	14,047,538		(13,864)			4.875	4.739	MN	113,514	681,086	04/04/2019.	11/01/2026.
525015	AA	1	Lehigh University Nt			1	1FE	15,000,000	97.137	14,570,565	15,000,000	15,000,000					3.479	3.479	MN	66,681	521,850	09/27/2016.	11/15/2046.
52736R	BG	6	Levi Strauss & Co Sr Nt			1	3FE	9,371,090	103.000	9,718,050	9,435,000	9,396,309		6,061			5.000	5.088	MN	78,625	471,750	07/17/2015.	05/01/2025.
53117C	AN	2	Liberty Property LP Sr Nt			1	2FE	27,084,050	104.655	28,256,769	27,000,000	27,024,031		(9,202)			4.125	4.086	JD	49,500	1,113,750	09/12/2012.	06/15/2022.
53117C	AP	7	Liberty Property LP Sr Nt			1	2FE	4,568,790	103.963	4,678,331	4,500,000	4,536,410		(9,846)			3.375	3.126	JD	6,750	151,875	09/06/2016.	06/15/2023.
53117C	AQ	5	Liberty Property LP Sr Nt			1	2FE	9,341,013	108.122	9,397,956	8,692,000	9,068,816		(84,114)			4.400	3.267	FA	144,480	382,448	06/28/2017.	02/15/2024.
53117C	AR	3	Liberty Property LP Sr Nt			1	2FE	7,987,540	106.936	8,554,912	8,000,000	7,993,701		1,058			3.750	3.767	AO	75,000	300,000	05/25/2016.	04/01/2025.
53117C	AS	1	Liberty Property LP Sr Nt			1	2FE	30,946,429	104.473	32,595,451	31,200,000	31,018,481		23,346			3.250	3.346	AO	253,500	1,014,000	11/23/2016.	10/01/2026.
53117C	AT	9	Liberty Property LP Sr Nt			1	2FE	11,707,763	113.841	13,336,461	11,715,000	11,708,395		632			4.375	4.383	FA	213,555	264,808	01/22/2019.	02/01/2029.
53154*	AE	3	Liberty Utilities Finance Sr Nt Ser D			1	2	4,000,000	103.678	4,147,132	4,000,000	4,000,000					3.860	3.860	JJ	64,762	154,400	07/31/2013.	07/31/2023.
53154*	AL	7	Liberty Utilities Finance Sr Nt Ser E-3			1	2FE	10,000,000	103.566	10,356,615	10,000,000	10,000,000					3.690	3.690	AO	62,525	369,000	03/24/2017.	04/30/2024.
532457	AM	0	Eli Lilly & Co Nt				1FE	17,084,179	124.470	17,841,487	14,334,000	15,355,846		(157,552)			7.125	5.581	JD	85,108	1,021,298	01/30/2004.	06/01/2025.
532457	BT	4	Eli Lilly & Co Sr Nt			1	1FE	13,058,765	115.838	15,058,901	13,000,000	13,058,501		(264)			3.950	3.923	MS	151,197	289,557	03/25/2019.	03/15/2049.
532457	BV	9	Eli Lilly & Co Sr Nt			1	1FE	46,699,453	107.712	49,870,563	46,300,000	46,681,294		(18,159)			3.375	3.266	MS	460,106	852,600	11/20/2019.	03/15/2029.
532716	AU	1	Limited Brands Inc High Yield Corp			1	3FE	10,808,520	105.250	10,592,360	10,064,000	10,335,164		(119,661)			5.625	4.283	FA	213,860	566,100	07/05/2016.	02/15/2022.
53621@	AH	9	Lion Industrial Properties LP Gtd Sr Nt			1	2	12,750,000	106.548	13,584,841	12,750,000	12,750,000					4.100	4.100	FA	197,483	522,750	02/15/2017.	02/15/2027.
53621@	AJ	5	Lion Industrial Properties LP Gtd Sr Nt				2	17,250,000	106.616	18,391,317	17,250,000	17,250,000					4.100	4.100	AO	145,379	707,250	04/17/2017.	04/17/2027.
539830	AY	5	Lockheed Martin Corp Sr Nt			1	1FE	11,967,600	102.505	12,300,648	12,000,000	11,993,710		3,525			3.350	3.382	MS	118,367	402,000	09/06/2011.	09/15/2021.
539830	BE	8	Lockheed Martin Corp Sr Nt			1	1FE	4,985,700	104.010	5,200,485	5,000,000	4,992,137		1,388			2.900	2.933	MS	48,333	145,000	02/12/2015.	03/01/2025.
539830	BH	1	Lockheed Martin Corp Sr Nt			1	1FE	29,842,049	107.286	32,185,740	30,000,000	29,890,390		15,936			3.550	3.618	JJ	491,083	1,065,000	01/07/2019.	01/15/2026.
539830	BL	2	Lockheed Martin Corp Sr Nt	LS		1	1FE	36,634,065	127.157	47,048,090	37,000,000	36,658,021		6,373			4.700	4.762	MN	222,206	1,739,000	11/16/2015.	05/15/2046.
539830	BN	8	Lockheed Martin Corp Sr Nt			1	1FE	2,746,370	117.339	3,520,176	3,000,000	2,750,139		3,361			4.090	4.584	MS	36,128	122,700	11/20/2018.	09/15/2052.
54233*	AA	4	Lone Star Trans LLC Sr Nt Ser A			1	1PL	8,166,667	99.899	8,158,408	8,166,667	8,166,667					2.450	2.450	JD	8,893	200,083	07/17/2014.	12/15/2021.
54336#	AA	6	Longwood Energy Partners LLC Sec Nt			4	2PL	25,000,000	110.047	27,511,858	25,000,000	25,000,000					4.490	4.490	JD	3,118	1,131,854	03/29/2018.	06/30/2051.
543859	AL	6	Loral Corp Deb				1FE	985,140	123.117	1,231,166	1,000,000	994,435		793			7.625	7.752	JD	3,389	76,250	09/28/1995.	06/15/2025.
546268	AG	8	Louisiana Land & Expl Co Deb				1FE	2,000,000	118.696	2,373,922	2,000,000	2,000,000					7.650	7.650	JD	12,750	153,000	12/01/1993.	12/01/2023.
546676	AW	7	Louisville Gas & Elec Co 1st Mtg Bd	LS		1	1FE	3,971,080	104.956	4,198,240	4,000,000	3,977,623		3,464			3.300	3.408	AO	33,000	132,000	02/12/2018.	10/01/2025.
546676	AX	5	Louisville Gas & Elec Co 1st Mtg Bd			1	1FE	9,771,490	115.365	10,959,704	9,500,000	9,759,906		(5,935)			4.375	4.196	AO	103,906	415,625	12/12/2017.	10/01/2045.
548661	DH	7	Lowes Cos Inc Sr Nt			1	2FE	20,090,400	105.652	21,130,300	20,000,000	20,055,379		(8,752)			3.375	3.321	MS	198,750	675,000	10/01/2015.	09/15/2025.
548661	DM	6	Lowes Cos Inc Sr Nt			1	2FE	25,112,250	100.675	25,168,775	25,000,000	25,110,472		(1,778)			2.500	2.421	AO	131,944		11/20/2019.	04/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
548661 DP 9	Lowes Cos Inc Sr Nt			2	2FE	14,593,370	103.409	14,994,305	14,500,000	14,586,404		(3,746)			3.100	3.005	MN	72,419	403,000	11/20/2019.	05/03/2027.
548661 DQ 7	Lowes Cos Inc Sr Nt			2	2FE	19,240,465	108.034	20,202,339	18,700,000	19,219,024		(10,038)			4.050	3.882	MN	122,018	729,000	11/14/2019.	05/03/2047.
548661 DR 5	Lowes Cos Inc Sr Nt			1	2FE	25,356,535	106.952	25,133,744	23,500,000	25,343,045		(13,490)			3.650	2.665	AO	204,907		12/03/2019.	04/05/2029.
548661 DS 3	Lowes Cos Inc Sr Nt			1	2FE	803,782	118.068	826,475	700,000	803,546		(236)			4.550	3.709	AO	7,609		11/14/2019.	04/05/2049.
55261F AJ 3	M&T Bank Corp Sr Nt			2	1FE	6,994,610	105.002	7,350,119	7,000,000	6,996,058		1,019			3.550	3.567	JJ	106,993	248,500	07/19/2018.	07/26/2023.
55279H AK 6	Manuf & Traders Tr Co Sr Nt				1FE	12,264,130	102.968	13,385,840	13,000,000	12,577,491		74,239			2.900	3.604	FA	151,847	377,000	07/01/2015.	02/06/2025.
55336V AA 8	MPLX LP Sr Nt			1	2FE	627,666	104.568	627,407	600,000	626,852		(814)			4.000	3.005	FA	9,067		10/29/2019.	02/15/2025.
55336V AG 5	MPLX LP Sr Nt			1	2FE	5,538,253	108.719	5,653,404	5,200,000	5,496,159		(19,786)			4.875	3.533	JD	21,125	187,688	10/29/2019.	12/01/2024.
55336V AJ 9	MPLX LP Sr Nt			1	2FE	18,148,020	109.244	19,117,718	17,500,000	17,943,000		(74,809)			4.875	4.324	JD	71,094	853,125	03/10/2017.	06/01/2025.
55336V AK 6	MPLX LP Sr Nt			1	2FE	17,239,739	105.044	18,382,683	17,500,000	17,304,331		22,553			4.125	4.307	MS	240,625	721,875	02/06/2018.	03/01/2027.
55336V AL 4	MPLX LP Sr Nt			1	2FE	10,172,300	108.121	10,812,110	10,000,000	10,171,266		(1,034)			5.200	5.082	MS	173,333	260,000	05/20/2019.	03/01/2047.
55336V AN 0	MPLX LP Sr Nt			1	2FE	4,148,259	101.894	4,177,646	4,100,000	4,148,743		33			4.700	4.623	AO	40,681	94,000	10/29/2019.	04/15/2048.
55336V AR 1	MPLX LP Sr Nt			1	2FE	7,450,200	103.577	7,768,298	7,500,000	7,458,085		4,194			4.000	4.081	MS	88,333	300,000	04/30/2018.	03/15/2028.
55336V AT 7	MPLX LP Sr Nt			1	2FE	2,276,780	113.609	2,272,170	2,000,000	2,276,087		(693)			5.500	4.625	FA	41,556		10/29/2019.	02/15/2049.
55354G AD 2	MSCI Inc Sr Nt			1	3FE	3,856,952	104.750	4,041,255	3,858,000	3,855,433		(770)			4.750	4.733	FA	76,356	183,255	02/15/2018.	08/01/2026.
55907R AA 6	Magellan Midstream Partn Sr Nt			1	2FE	10,467,000	102.464	10,246,420	10,000,000	10,063,608		(56,531)			4.250	3.646	FA	177,083	425,000	11/22/2011.	02/01/2021.
559080 AC 0	Magellan Midstream Partn Sr Nt			1	2FE	7,985,727	127.147	8,582,423	6,750,000	7,879,657		(40,383)			6.400	4.950	MN	72,000	432,000	04/03/2017.	05/01/2037.
559080 AF 3	Magellan Midstream Partn Sr Nt			1	2FE	1,805,540	102.094	2,041,874	2,000,000	1,812,094		4,376			4.200	4.886	JD	7,000	84,000	06/29/2018.	12/01/2042.
559080 AG 1	Magellan Midstream Partn Sr Nt			1	2FE	26,533,760	117.106	29,276,425	25,000,000	26,438,523		(32,262)			5.150	4.743	AO	271,806	1,287,500	04/04/2017.	10/15/2043.
559080 AK 2	Magellan Midstream Partn Sr Nt			2	2FE	13,594,800	112.921	14,171,586	12,550,000	13,339,823		(116,753)			5.000	3.802	MS	209,167	627,500	03/06/2018.	03/01/2026.
559080 AP 1	Magellan Midstream Partn Sr Nt			1	2FE	12,933,423	102.852	13,309,101	12,940,000	12,933,572		149			3.950	3.953	MS	187,414		08/08/2019.	03/01/2050.
56081# AR 1	Major League Baseball Tr Nt			1	1FE	5,067,271	100.863	5,111,021	5,067,271	5,067,271					3.440	3.440	JD	10,168	174,314	09/10/2013.	12/10/2020.
564759 PS 1	Manufacturers & Traders Tr Co Fx-to-Flt				1FE	9,054,049	100.059	9,034,336	9,029,000	9,030,074		(1,246)			3.020	4.540	MON	2,978	320,451	07/30/2012.	12/28/2020.
564759 QB 7	Manufacturers & Traders Tr Co Fx-to-Flt				1FE	3,500,000	100.058	3,502,027	3,500,000	3,500,000					2.547	6.009	MJSD	7,676	111,322	11/28/2006.	12/01/2021.
565849 AB 2	Marathon Oil Corp Sr Nt			1	2FE	2,306,543	127.052	2,350,469	1,850,000	2,299,143		(7,400)			6.800	4.232	MS	37,041		09/25/2019.	03/15/2032.
565849 AK 2	Marathon Oil Corp Sr Nt			1	2FE	1,956,640	101.683	2,033,662	2,000,000	1,976,368		7,838			2.800	3.240	MN	9,333	56,000	05/31/2017.	11/01/2022.
565849 AM 8	Marathon Oil Corp Sr Nt		LS	1	2FE	14,119,440	116.366	16,291,240	14,000,000	14,114,036		(2,257)			5.200	5.141	JD	60,667	728,000	06/19/2017.	06/01/2045.
565849 AP 1	Marathon Oil Corp Sr Nt			2	2FE	16,284,626	108.761	16,531,657	15,200,000	16,259,773		(24,853)			4.400	3.316	JJ	308,391		11/20/2019.	07/15/2027.
57169* AR 8	Mars Inc Sr Nt Ser H			1	1	30,000,000	102.227	30,668,064	30,000,000	30,000,000					3.340	3.340	AO	222,667	1,002,000	10/11/2012.	10/11/2022.
57169* AY 3	Mars Inc Sr Nt Ser O				1	25,000,000	99.623	24,905,739	25,000,000	25,000,000					2.820	2.820	MS	184,083	705,000	09/27/2016.	09/27/2028.
57169* BF 3	Mars Inc Sr Nt Ser U-1			1	1	20,000,000	104.681	20,936,157	20,000,000	20,000,000					3.530	3.530	MS	180,422	706,000	03/29/2017.	03/29/2027.
57169* BL 0	Mars Inc Sr Nt Ser X				1	25,000,000	111.752	27,937,930	25,000,000	25,000,000					4.070	4.070	MS	260,028	1,017,500	03/29/2017.	03/29/2037.
575718 AE 1	Mass Institute of Tech Nt			1	1FE	20,000,000	113.110	22,622,080	20,000,000	20,000,000					3.959	3.959	JJ	395,900	791,800	09/22/2014.	07/01/2038.
57629W BV 1	Mass Mutual Global Funding Sr Nt				1FE	11,967,000	105.524	12,662,892	12,000,000	11,984,449		3,306			3.600	3.633	AO	98,400	432,000	04/02/2014.	04/09/2024.
57636Q AG 9	Mastercard Inc Sr Nt			1	1FE	2,397,350	104.043	2,601,085	2,500,000	2,416,346		10,564			2.950	3.501	MN	8,194	73,750	03/06/2018.	11/21/2026.
57636Q AJ 3	Mastercard Inc Sr Nt			2	1FE	3,990,640	107.873	4,314,920	4,000,000	3,992,133		820			3.500	3.528	FA	48,611	140,000	02/21/2018.	02/26/2028.
57636Q AL 8	Mastercard Inc Sr Nt			1	1FE	24,963,750	111.088	27,772,000	25,000,000	24,964,170		420			3.650	3.658	JD	76,042	458,785	05/28/2019.	06/01/2049.
57636Q AM 6	Mastercard Inc Sr Nt			1	1FE	3,994,480	104.360	4,174,416	4,000,000	3,994,764		284			2.950	2.966	JD	9,833	59,328	05/28/2019.	06/01/2029.
577778 AT 0	May Dept Stores Co Amortiz Deb			4	2FE	92,466	101.728	76,296	75,000	76,346		(812)			9.500	7.078	AO	1,504	7,125	12/20/1993.	04/15/2021.
578454 AC 4	Mayo Clinic Sr Nt			1	1FE	20,018,750	112.651	22,530,100	20,000,000	20,017,216		(332)			4.000	3.995	MN	102,222	800,000	02/27/2013.	11/15/2047.
579780 AJ 6	McCormick & Co Inc Sr Nt			1	2FE	3,271,747	103.993	3,431,759	3,300,000	3,288,507		2,879			3.500	3.602	MS	38,500	115,500	08/15/2013.	09/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
579780 AN 7	McCormick & Co Inc Sr Nt			1	2FE	10,489,305	104.298	10,951,301	10,500,000	10,491,500		914			3.400	3.412	FA	134,867	357,000	08/11/2017.	08/15/2027.
579780 AP 2	McCormick & Co Inc Sr Nt			2	2FE	3,039,270	110.360	3,310,797	3,000,000	3,037,579		(752)			4.200	4.123	FA	47,600	126,000	08/16/2017.	08/15/2047.
58013M FB 5	McDonalds Corp Sr Nt			1	2FE	7,149,450	106.837	7,478,569	7,000,000	7,142,419		(7,031)			3.500	3.167	MS	81,667	105,000	11/20/2019.	03/01/2027.
58013M FE 9	McDonalds Corp Sr Nt			1	2FE	999,620	104.160	1,041,604	1,000,000	999,756		70			3.350	3.358	AO	8,375	33,500	03/14/2018.	04/01/2023.
58013M FF 6	McDonalds Corp Sr Nt			1	2FE	56,946,026	109.365	62,338,107	57,000,000	56,967,750		11,487			3.800	3.805	AO	541,500	1,938,000	04/18/2019.	04/01/2028.
581557 AM 7	McKesson Corp Deb			1	2FE	1,143,051	127.467	1,274,673	1,000,000	1,068,567		(7,315)			7.650	6.440	MS	25,500	76,500	07/01/2004.	03/01/2027.
581557 BE 4	McKesson Corp Sr Nt			1	2FE	20,000,000	105.260	21,052,000	20,000,000	20,000,000					3.796	3.796	MS	223,542	759,200	03/05/2014.	03/15/2024.
58155Q AD 5	McKesson Corp Sr Nt			1	2FE	4,486,185	102.417	4,608,779	4,500,000	4,498,038		1,599			4.750	4.789	MS	71,250	213,750	02/23/2011.	03/01/2021.
585055 AQ 9	Medtronic Inc Sr Nt			1	1FE	9,008,480	142.930	11,434,432	8,000,000	8,819,318		(23,277)			6.500	5.621	MS	153,111	520,000	07/17/2009.	03/15/2039.
585055 AY 2	Medtronic Inc Sr Nt			1	1FE	9,794,300	113.246	11,324,610	10,000,000	9,821,576		4,506			4.000	4.120	AO	100,000	400,000	03/19/2013.	04/01/2043.
585055 AZ 9	Medtronic Inc Sr Nt			1	1FE	17,957,700	102.340	18,421,164	18,000,000	17,984,999		4,349			2.750	2.777	AO	123,750	495,000	03/19/2013.	04/01/2023.
585055 BS 4	Medtronic Inc Sr Nt			1	1FE	15,206,921	107.199	16,079,820	15,000,000	15,120,991		(20,935)			3.500	3.330	MS	154,583	525,000	09/02/2015.	03/15/2025.
585055 BU 9	Medtronic Inc Sr Nt			1	1FE	5,639,035	125.956	6,297,775	5,000,000	5,607,456		(14,022)			4.625	3.866	MS	68,090	231,250	09/12/2017.	03/15/2045.
58528# CX 3	Meijer Inc Sr Secd Nt Ser C			1	1	707,911	102.576	726,145	707,911	707,911					7.710	7.710	AO	13,645	54,580	08/02/1995.	10/01/2020.
586054 AC 2	Memorial Sloan-Kettering Sr Nt			1	1FE	4,981,850	116.066	5,803,315	5,000,000	4,982,607		209			4.200	4.219	JJ	105,000	210,000	02/04/2015.	07/01/2055.
58933Y AF 2	Merck & Co Inc Sr Nt			1	1FE	39,965,200	103.038	41,215,080	40,000,000	39,987,120		3,583			2.800	2.810	MN	133,778	1,120,000	05/15/2013.	05/18/2023.
58933Y AJ 4	Merck & Co Inc Sr Nt			1	1FE	14,954,100	119.319	17,897,790	15,000,000	14,959,958		996			4.150	4.168	MN	74,354	622,500	05/15/2013.	05/18/2043.
58933Y AX 3	Merck & Co Inc Sr Nt			1	1FE	20,460,000	108.339	21,667,720	20,000,000	20,430,905		(29,095)			3.400	3.122	MS	215,333	340,000	04/11/2019.	03/07/2029.
59022C AB 9	Merrill Lynch & Co Sub Nt			1	2FE	5,011,350	118.180	5,908,990	5,000,000	5,006,229		(729)			6.220	6.197	MS	91,572	311,000	03/10/2011.	09/15/2026.
59022C AJ 2	Merrill Lynch & Co Sub Nt			1	2FE	19,303,800	135.173	27,034,580	20,000,000	19,431,130		18,003			6.110	6.386	JJ	515,956	1,222,000	03/14/2011.	01/29/2037.
59023V AA 8	Merrill Lynch & Co Sub Nt			1	2FE	9,225,760	157.641	12,611,240	8,000,000	9,029,889		(28,386)			7.750	6.536	MN	80,944	620,000	03/14/2011.	05/14/2038.
59073@ AA 4	Mesquite Power Priv Pl			4	2PL	30,715,381	107.649	33,064,907	30,715,381	30,715,381					4.640	4.667	MJSD.	3,959	1,425,194	04/09/2015.	12/31/2039.
59073@ AB 2	Mesquite Power Ser 17-A Sec Nt			4	2PL	18,760,828	106.293	19,941,529	18,760,828	18,760,828					4.640	4.668	MJSD.	2,418	870,502	11/22/2017.	12/31/2046.
591894 CC 2	Metropolitan Edison Company Nt			1	2FE	17,997,355	111.500	19,791,268	17,750,000	17,993,752		(3,603)			4.300	4.104	JJ	351,943	348,031	10/31/2019.	01/15/2029.
59217G BY 4	Met Life Global Funding I Sr Nt				1FE	17,287,770	107.351	18,249,653	17,000,000	17,209,791		(27,305)			3.450	3.246	JD	21,179	586,500	08/28/2018.	12/18/2026.
59217G CK 3	Met Life Global Funding I Secured Nt				1FE	59,482,950	103.748	62,248,500	60,000,000	59,588,486		53,299			3.000	3.099	MS	510,000	1,650,000	06/20/2019.	09/19/2027.
59217G DC 0	Met Life Global Funding I Secured Nt				1FE	5,495,270	104.352	5,739,344	5,500,000	5,495,491		221			3.050	3.060	JD	6,524	83,875	06/11/2019.	06/17/2029.
59447# AG 8	Michigan Electric Transmission Sr Sec Nt				1	5,000,000	106.717	5,335,871	5,000,000	5,000,000					3.900	3.900	AO	35,208	195,000	04/26/2016.	04/26/2046.
594918 BJ 2	Microsoft Corp Sr Nt			1	1FE	9,997,400	105.711	10,571,080	10,000,000	9,998,385		248			3.125	3.128	MN	50,347	312,500	10/29/2015.	11/03/2025.
594918 BL 7	Microsoft Corp Sr Nt			1	1FE	33,829,608	125.220	41,823,313	33,400,000	33,808,636		(9,146)			4.450	4.368	MN	239,459	1,486,300	08/08/2017.	11/03/2045.
594918 BQ 6	Microsoft Corp Sr Nt			1	1FE	13,808,589	100.714	13,948,944	13,850,000	13,827,950		5,839			2.000	2.046	FA	110,031	277,000	08/01/2016.	08/08/2023.
594918 BR 4	Microsoft Corp Sr Nt			1	1FE	24,953,500	101.185	25,296,125	25,000,000	24,968,060		4,410			2.400	2.421	FA	238,333	600,000	08/01/2016.	08/08/2026.
594918 BT 0	Microsoft Corp Sr Nt			1	1FE	39,806,000	113.075	45,230,160	40,000,000	39,818,789		3,932			3.700	3.727	FA	587,889	1,480,000	08/01/2016.	08/08/2046.
594918 BX 1	Microsoft Corp Sr Nt			1	1FE	16,379,880	103.766	17,121,390	16,500,000	16,426,682		16,581			2.875	2.991	FA	191,068	474,375	01/30/2017.	02/06/2024.
594918 BY 9	Microsoft Corp Sr Nt	LS		1	1FE	19,430,775	106.891	20,843,687	19,500,000	19,448,565		6,323			3.300	3.342	FA	259,188	643,500	01/30/2017.	02/06/2027.
594918 CA 0	Microsoft Corp Sr Nt			1	1FE	5,983,860	122.706	7,362,360	6,000,000	5,984,686		296			4.250	4.266	FA	102,708	255,000	01/30/2017.	02/06/2047.
59524Q AA 3	Mid-Atlantic Interstate Sr Nt				1FE	11,296,739	109.448	12,367,613	11,300,000	11,297,336		268			4.100	4.103	MN	59,199	463,300	06/08/2018.	05/15/2028.
595620 AL 9	MidAmerican Energy Co 1st Mtg			1	1FE	18,910,320	123.700	23,502,905	19,000,000	18,920,073		1,772			4.800	4.830	MS	268,533	912,000	09/12/2013.	09/15/2043.
595620 AT 2	MidAmerican Energy Co 1st Mtg Bd			1	1FE	10,490,655	109.356	11,482,391	10,500,000	10,491,011		356			3.650	3.661	AO	80,908	293,825	01/07/2019.	04/15/2029.
595620 AU 9	MidAmerican Energy Co 1st Mtg Bd			1	1FE	9,442,050	120.053	11,405,007	9,500,000	9,443,049		999			4.250	4.286	JJ	186,174	208,604	01/07/2019.	07/15/2049.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
607120	FN 7	Mobile Airport Authority Sr Nt Ser B1			4	1IF	6,600,000	102.161	6,742,629	6,600,000	6,600,000					3.180	3.193	FMAN.	30,316	82,786	06/17/2019.	05/09/2039.
60871R	AD 2	Molson Coors Brewing Co Co Gtd Nt			1	2FE	22,639,100	109.346	24,056,010	22,000,000	22,549,879		(13,649)			5.000	4.815	MN	183,333	1,100,000	05/17/2012.	05/01/2042.
60871R	AG 5	Molson Coors Brewing Co Sr Nt			1	2FE	45,055,640	101.245	45,560,205	45,000,000	45,032,665		(5,143)			3.000	2.986	JJ	622,500	1,350,000	11/15/2016.	07/15/2026.
60871R	AH 3	Molson Coors Brewing Co Sr Nt			1	2FE	19,871,400	99.815	19,963,000	20,000,000	19,879,611		2,420			4.200	4.238	JJ	387,333	840,000	06/28/2016.	07/15/2046.
609207	AM 7	Mondelez International Sr Nt	LS		1	2FE	12,907,980	110.611	14,379,365	13,000,000	12,920,701		7,765			4.125	4.212	MN	80,438	536,250	06/05/2018.	05/07/2028.
609207	AP 0	Mondelez International Sr Nt			1	2FE	2,951,190	115.447	3,463,407	3,000,000	2,952,469		785			4.625	4.727	MN	20,813	138,750	05/03/2018.	05/07/2048.
609207	AR 6	Mondelez International Sr Nt			1	2FE	2,140,980	106.479	2,129,578	2,000,000	2,138,721		(2,259)			3.625	2.399	FA	27,792		11/20/2019.	02/13/2026.
615369	AE 5	Moodys Corp Sr Nt				2FE	34,021,707	126.843	36,404,056	28,700,000	33,764,601		(118,223)			5.250	4.102	JJ	694,779	1,506,750	10/17/2018.	07/15/2044.
615369	AM 7	Moodys Corp Sr Nt			1	2FE	25,961,752	104.923	27,594,644	26,300,000	26,004,118		30,415			3.250	3.407	JJ	394,135	854,750	10/17/2018.	01/15/2028.
615369	AP 0	Moodys Corp Sr Nt			1	2FE	3,473,715	113.264	3,964,223	3,500,000	3,475,783		2,032			4.250	4.343	FA	61,979	92,556	12/03/2018.	02/01/2029.
615369	AQ 8	Moodys Corp Sr Nt			1	2FE	1,966,560	123.370	2,467,408	2,000,000	1,967,081		500			4.875	4.983	JD	3,792	97,500	12/03/2018.	12/17/2048.
615394	AK 9	MOOG INC Sr Nt			2	3FE	159,551	101.370	159,151	157,000	158,395		(1,156)			5.250	4.249	JD	687	8,243	03/18/2019.	12/01/2022.
615394	AM 5	MOOG INC Sr Nt			1	3FE	962,125	101.760	976,896	960,000	962,109		(17)			4.250	4.208	JD	2,833		12/06/2019.	12/15/2027.
617446	8C 6	Morgan Stanley Dean Witter Sr Nt			1	1FE	4,253,668	108.206	4,436,462	4,100,000	4,194,219		(15,082)			4.000	3.541	JJ	71,978	164,000	10/23/2015.	07/23/2025.
617446	8G 7	Morgan Stanley Dean Witter Sr Nt			1	1FE	5,493,684	113.108	5,542,272	4,900,000	5,484,361		(9,323)			4.431	2.923	JJ	95,291		10/29/2019.	01/23/2030.
61744Y	AK 4	Morgan Stanley MT Nt			1	1FE	31,000,000	106.331	32,962,703	31,000,000	31,000,000					3.591	3.591	JJ	491,668	1,113,210	07/19/2017.	07/22/2028.
61744Y	AN 8	Morgan Stanley Sr Nt			1	1FE	4,988,750	102.809	5,140,430	5,000,000	4,992,907		2,174			3.125	3.174	JJ	68,576	156,250	01/18/2018.	01/23/2023.
61744Y	AP 3	Morgan Stanley Sr Nt			1	1FE	16,510,165	107.645	17,761,475	16,500,000	16,508,483		(886)			3.772	3.765	JJ	271,427	622,380	01/18/2018.	01/24/2029.
61746B	DZ 6	Morgan Stanley Sr Nt			1	1FE	8,981,550	107.409	9,666,837	9,000,000	8,987,965		1,726			3.875	3.900	JJ	149,188	348,750	01/22/2016.	01/27/2026.
61746B	EF 9	Morgan Stanley Sr Nt			1	1FE	2,135,260	106.481	2,129,628	2,000,000	2,133,411		(1,849)			3.625	2.584	JJ	32,424		11/20/2019.	01/20/2027.
61747W	AF 6	Morgan Stanley Sr Nt			1	1FE	38,297,140	103.857	39,465,660	38,000,000	38,040,560		(36,047)			5.750	5.645	JJ	946,833	2,185,000	03/17/2011.	01/25/2021.
61761J	ZN 2	Morgan Stanley Sub Nt				2FE	17,811,052	107.291	19,312,308	18,000,000	17,846,315		17,509			3.950	4.085	AO	134,300	711,000	08/30/2018.	04/23/2027.
61945C	AA 1	Mosaic Co Sr Nt			1	2FE	6,936,160	102.852	7,199,619	7,000,000	6,986,237		6,961			3.750	3.860	MN	33,542	262,500	10/17/2011.	11/15/2021.
61945C	AD 5	Mosaic Co Sr Nt			1	2FE	577,235	113.519	567,594	500,000	576,252		(983)			5.450	3.969	MN	3,482	13,625	10/04/2019.	11/15/2033.
61945C	AE 3	Mosaic Co Sr Nt				2FE	6,608,910	117.599	6,850,130	5,825,000	6,606,041		(2,869)			5.625	4.685	MN	41,867	99,141	11/14/2019.	11/15/2043.
61945C	AG 8	Mosaic Co Sr Nt	LS		1	2FE	11,474,414	103.849	11,319,541	10,900,000	11,466,136		(8,278)			4.050	3.275	MN	56,408	60,750	11/20/2019.	11/15/2027.
620076	AH 2	Motorola Solutions Inc Sr Nt	LS			2FE	16,521,150	121.263	18,189,510	15,000,000	15,714,114		(108,124)			7.500	6.437	MN	143,750	1,125,000	04/27/2010.	05/15/2025.
620076	AK 5	Motorola Solutions Inc Deb				2FE	13,140,710	115.390	15,000,674	13,000,000	13,068,828		(9,792)			6.500	6.387	MS	281,667	845,000	04/28/2010.	09/01/2025.
620076	BF 5	Motorola Solutions Inc Sr Nt			1	2FE	4,926,400	106.120	5,305,985	5,000,000	4,962,021		7,219			4.000	4.181	MS	66,667	200,000	08/14/2014.	09/01/2024.
620076	BN 8	Motorola Solutions Inc Sr Nt			1	2FE	19,190,675	109.164	19,103,753	17,500,000	19,173,426		(17,249)			4.600	3.376	MN	84,972	402,500	11/20/2019.	05/23/2029.
623115	AC 6	Mt Sinai Hospital Sec Nt Ser 2017			1	1FE	1,500,000	101.857	1,527,858	1,500,000	1,500,000					3.831	3.831	JJ	28,733	57,465	12/14/2017.	07/01/2035.
623115	AD 4	Mt Sinai Hospital Sec Nt Ser 2017			1	1FE	8,444,538	101.393	8,598,152	8,480,000	8,446,216		878			3.981	4.008	JJ	168,794	337,589	02/05/2018.	07/01/2048.
626717	AF 9	Murphy Oil Corp Sr Nt			1	3FE	7,463,100	103.000	7,725,000	7,500,000	7,487,236		4,009			4.450	3.761	JD	27,813	324,375	04/11/2013.	12/01/2022.
626717	AG 7	Murphy Oil Corp Sr Nt			1	3FE	25,205,936	92.000	23,685,400	25,745,000	25,261,393		11,259			5.875	5.265	JD	126,043	1,480,338	05/16/2013.	12/01/2042.
628530	BC 0	Mylan Inc Sr Nt			1	2FE	993,820	110.826	1,108,257	1,000,000	994,417		112			5.400	5.442	MN	4,800	54,000	11/19/2013.	11/29/2043.
62877V	AA 9	NBM US Holding Inc. Sr Nt			2	3FE	271,277	108.301	297,828	275,000	271,542		266			7.000	7.250	MN	2,513	9,625	05/02/2019.	05/14/2026.
62877V	AB 7	NBM US Holding Inc. Sr Nt			2	3FE	290,000	108.601	314,943	290,000	290,000					6.625	6.625	FA	7,738		07/30/2019.	08/06/2029.
62886H	AP 6	NCL Corporation Ltd Sr Nt			1	3FE	11,800,000	101.375	11,962,250	11,800,000	11,800,000					3.625	3.625	JD	17,823		12/02/2019.	12/15/2024.
628931	AB 3	NBD Bank NA Michigan Sub Bk Nt				1FE	7,963,800	125.700	7,541,982	6,000,000	6,675,612		(118,747)			8.250	5.560	MN	82,500	495,000	03/24/2004.	11/01/2024.
62912X	AF 1	NGPL Pipeco LLC Sr Nt			2	2FE	29,370,626	106.294	29,818,600	28,053,000	29,236,078		(67,290)			4.875	4.181	FA	516,643	894,709	11/14/2019.	08/15/2027.
62927#	AN 6	NFL Ventures LP Nt			4	1FE	15,000,000	108.510	16,276,564	15,000,000	15,000,000					4.010	4.010	AO	126,983	601,500	10/15/2018.	04/15/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62927@ AA 6	NHL US Funding LP Term Nt Ser 1			1	2PL	6,000,000	106.015	6,360,917	6,000,000	6,000,000					4.180	4.202	MJSD.	13,237	250,800	09/29/2014.	09/29/2024.
62952E AA 5	NYU Hospitals Center Sec Nt			1	1FE	16,477,469	112.702	18,432,428	16,355,000	16,464,304		(2,855)			4.428	4.381	JJ	362,100	724,199	07/12/2017.	07/01/2042.
62952E AB 3	NYU Hospitals Center Nt Ser 13-A	LS		1	1FE	14,510,702	132.860	18,467,582	13,900,000	14,449,359		(11,332)			5.750	5.450	JJ	399,625	799,250	09/26/2013.	07/01/2043.
62952E AC 1	NYU Hospitals Center Nt			1	1FE	10,000,000	118.334	11,833,420	10,000,000	10,000,000					4.784	4.784	JJ	239,200	478,400	11/20/2014.	07/01/2044.
62952E AE 7	NYU Hospitals Center Nt			1	1FE	20,687,720	113.038	22,607,620	20,000,000	20,655,269		(13,225)			4.368	4.163	JJ	436,800	873,600	06/20/2017.	07/01/2047.
637071 AJ 0	National Oilwell Varco Inc Sr Nt			1	2FE	15,663,408	100.961	15,871,053	15,720,000	15,702,019		5,856			2.600	2.641	JD	34,060	408,720	11/15/2012.	12/01/2022.
637071 AK 7	National Oilwell Varco Inc Sr Nt			1	2FE	39,846,000	92.154	36,861,400	40,000,000	39,868,451		3,467			3.950	3.972	JD	131,667	1,580,000	11/15/2012.	12/01/2042.
637417 AF 3	National Retail Properties Inc Sr Nt			1	2FE	22,829,570	102.952	23,678,891	23,000,000	22,937,575		17,650			3.300	3.388	AO	160,233	759,000	04/09/2013.	04/15/2023.
637417 AL 0	National Retail Properties Inc Sr Nt			1	2FE	5,455,521	110.678	6,087,307	5,500,000	5,460,212		3,778			4.300	4.400	AO	49,928	248,325	10/04/2018.	10/15/2028.
637417 AM 8	National Retail Properties Inc Sr Nt			1	2FE	1,927,089	120.808	2,355,754	1,950,000	1,927,590		396			4.800	4.875	AO	19,760	98,280	09/28/2018.	10/15/2048.
637432 ND 3	National Rural Utilities Coop Sr Nt			1	1FE	4,497,255	102.956	4,633,016	4,500,000	4,498,511		269			2.850	2.857	JJ	54,863	128,250	01/20/2015.	01/27/2025.
637432 NG 6	National Rural Utilities Coop 1st Mtg			1	1FE	5,985,720	105.513	6,330,780	6,000,000	5,991,134		1,357			3.250	3.278	MN	32,500	195,000	10/20/2015.	11/01/2025.
637432 NJ 0	National Rural Utilities Coop ABS Coll T			1	1FE	13,961,780	101.894	14,265,104	14,000,000	13,982,122		5,413			2.700	2.743	FA	142,800	378,000	02/03/2016.	02/15/2023.
63858S AA 7	Nationsbank Corp MT Nt Ser B				2FE	18,727,532	126.284	17,735,311	14,044,000	15,683,247		(283,752)			8.570	5.785	MN	153,790	1,203,571	07/27/2004.	11/15/2024.
63946B AE 0	NBC Universal Sr Nt			1	1FE	2,923,393	103.136	3,094,092	3,000,000	2,988,030		9,096			4.375	4.708	AO	32,813	131,250	08/25/2011.	04/01/2021.
641062 AF 1	Nestle Holdings Inc. Sr Nt			1	1FE	23,884,320	109.749	26,339,808	24,000,000	23,896,811		9,846			3.625	3.683	MS	234,417	870,000	09/17/2018.	09/24/2028.
641062 AN 4	Nestle Holdings Inc. Sr Nt			1	1FE	24,269,622	117.550	28,917,374	24,600,000	24,277,015		5,829			4.000	4.078	MS	265,133	984,000	09/17/2018.	09/24/2048.
64712# AB 7	New Mexico Gas Priv Pl			1	2	10,000,000	103.495	10,349,511	10,000,000	10,000,000					3.640	3.640	JJ	152,678	364,000	09/02/2014.	07/30/2024.
649322 AC 8	NY & Presbyterian Hospital Nt			1	1FE	2,933,610	102.384	3,071,517	3,000,000	2,939,916		2,579			3.563	3.726	FA	44,538	106,890	06/29/2017.	08/01/2036.
64952W CH 4	New York Life Global Fdg Sec Nt	LS			1FE	34,744,135	100.181	35,243,570	35,180,000	34,875,299		42,247			2.350	2.494	JJ	383,511	826,730	11/08/2016.	07/14/2026.
64952W CN 1	New York Life Global Fdg Sec Nt				1FE	10,146,200	103.179	10,317,870	10,000,000	10,097,535		(22,567)			2.900	2.644	JJ	132,111	290,000	10/17/2017.	01/17/2024.
64952W CX 9	New York Life Global Fdg Sec Nt				1FE	27,812,719	103.670	29,286,832	28,250,000	27,874,476		38,092			3.000	3.188	JJ	402,563	802,500	04/24/2019.	01/10/2028.
651229 AW 6	Newell Rubbermaid Inc Sr Nt			1	3FE	39,444,820	104.276	40,667,445	39,000,000	39,300,113		(42,489)			4.200	4.057	AO	409,500	1,638,000	07/19/2016.	04/01/2026.
651229 AY 2	Newell Rubbermaid Inc Sr Nt			1	3FE	60,892,760	107.190	57,346,543	53,500,000	60,438,027		(143,276)			5.500	4.624	AO	735,625	2,942,500	10/03/2016.	04/01/2046.
651639 AW 6	Newmont Mining Corp Sr Nt			1	2FE	13,797,272	128.357	16,878,998	13,150,000	13,788,740		(8,532)			5.875	5.403	AO	193,141	386,281	08/28/2019.	04/01/2035.
651639 AX 4	Newmont Mining Corp Sr Nt			1	2FE	16,305,315	99.076	16,347,606	16,500,000	16,307,448		2,133			2.800	2.938	AO	134,750		11/20/2019.	10/01/2029.
65339K AT 7	Nextera Energy Capital Sr Nt			1	2FE	12,007,915	106.250	12,218,716	11,500,000	11,931,867		(34,058)			3.550	2.957	MN	68,042	319,500	11/20/2019.	05/01/2027.
65339K BJ 8	Nextera Energy Capital Sr Nt			1	2FE	2,659,700	106.456	2,661,398	2,500,000	2,658,017		(1,683)			3.500	2.704	AO	21,875		11/20/2019.	04/01/2029.
65339K BM 1	Nextera Energy Capital Sr Nt			1	2FE	11,015,840	100.533	11,058,674	11,000,000	11,015,840					2.750	2.732	MN	73,944		10/29/2019.	11/01/2029.
65342Q AB 8	NextEra Energy Operating Sr Nt			1	3FE	1,846,063	104.250	2,064,150	1,980,000	1,859,751		12,333			4.500	5.476	MS	26,235	89,100	11/28/2018.	09/15/2027.
65342Q AL 6	NextEra Energy Operating Sr Nt			1	3FE	880,000	100.375	883,300	880,000	880,000					3.875	3.875	AO	9,283		09/19/2019.	10/15/2026.
65342R A* 1	NFP Corp Nt				4FE	2,737,022	100.000	2,792,880	2,792,880	2,745,155		8,133			7.000	7.567	MJSD.	543	171,120	02/14/2019.	01/06/2024.
65364U AK 2	Niagara Mohawk Pwr Corp Sr Nt			1	1FE	20,999,790	105.199	22,091,832	21,000,000	20,999,948		10			3.508	3.508	AO	184,170	736,680	09/22/2014.	10/01/2024.
65473Q BE 2	NiSource Finance Corp Sr Nt			1	2FE	8,175,074	105.202	8,416,192	8,000,000	8,136,330		(16,743)			3.490	3.221	MN	35,676	279,200	09/05/2017.	05/15/2027.
65473Q BF 9	NiSource Finance Corp Sr Nt			1	2FE	5,351,680	110.948	5,547,380	5,000,000	5,335,829		(6,902)			4.375	3.966	MN	27,951	218,750	08/10/2017.	05/15/2047.
65473Q BG 7	NiSource Finance Corp Sr Nt			2	2FE	9,698,246	105.461	10,335,129	9,800,000	9,701,496		1,766			3.950	4.009	MS	97,850	387,100	04/12/2018.	03/30/2048.
654740 AN 9	Nissan Motor Acceptance Corp Sr Nt				1FE	38,453,415	100.247	38,595,057	38,500,000	38,488,420		9,500			2.550	2.576	MS	308,160	981,750	03/02/2016.	03/08/2021.
654740 G* 4	Nissan Motor Acceptance Corp Sr Nt				2Z	5,000,000	100.167	5,008,327	5,000,000	5,000,000					2.670	2.670	MS	38,938		09/16/2019.	09/16/2022.
655044 AE 5	Noble Energy Inc Sr Nt			1	2FE	23,840,640	120.349	28,883,760	24,000,000	23,863,597		3,114			6.000	6.048	MS	480,000	1,440,000	02/15/2011.	03/01/2041.
655044 AG 0	Noble Energy Inc Sr Nt			1	2FE	6,212,640	112.677	6,760,644	6,000,000	6,201,589		(4,309)			5.250	5.007	MN	40,250	315,000	03/21/2017.	11/15/2043.
655044 AJ 4	Noble Energy Inc Sr Nt			1	2FE	513,330	111.202	556,011	500,000	512,920		(263)			5.050	4.870	MN	3,226	25,250	05/21/2018.	11/15/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
655044 AP 0	Noble Energy Inc Sr Nt			1	2FE	6,397,878	105.670	6,762,854	6,400,000	6,413,156		8,514			3.850	3.806	JJ	113,618	134,750	10/29/2019.	01/15/2028.
655044 AQ 8	Noble Energy Inc Sr Nt			1	2FE	2,684,718	101.358	2,736,663	2,700,000	2,684,905		187			3.250	3.317	AO	21,938		11/14/2019.	10/15/2029.
655844 AW 8	Norfolk Southern Corp Sr Nt			1	2FE	3,428,340	116.395	3,491,841	3,000,000	3,291,885		(48,382)			5.590	3.584	MN	20,497	167,700	01/27/2017.	05/17/2025.
655844 AX 6	Norfolk Southern Corp Sr Nt			1	2FE	9,084,225	121.034	9,077,528	7,500,000	9,016,653		(67,572)			5.640	3.134	MN	51,700	211,500	07/02/2019.	05/17/2029.
655844 BQ 0	Norfolk Southern Corp Sr Nt				2FE	9,177,377	115.430	10,157,840	8,800,000	9,171,944		(5,350)			4.450	4.179	JD	17,404	391,600	04/18/2019.	06/15/2045.
655844 BV 9	Norfolk Southern Corp Sr Nt			1	2FE	11,766,840	110.093	13,211,136	12,000,000	11,769,746		2,906			4.050	4.158	FA	183,600	243,000	04/11/2019.	08/15/2052.
655844 BY 3	Norfolk Southern Corp Sr Nt			1	2FE	5,399,111	113.058	6,218,212	5,500,000	5,400,527		1,416			4.150	4.261	FA	77,985	228,250	07/30/2018.	02/28/2048.
655844 BZ 0	Norfolk Southern Corp Sr Nt			1	2FE	22,133,610	109.910	24,180,244	22,000,000	22,127,488		(7,404)			3.800	3.717	FA	348,333	739,206	04/30/2019.	08/01/2028.
655844 CC 0	Norfolk Southern Corp Sr Nt			1	2FE	5,955,840	110.522	6,631,344	6,000,000	5,956,411		571			4.100	4.144	MN	31,433	127,783	04/29/2019.	05/15/2048.
655855 FA 7	Norfolk Southern Railway Co Deb				1FE	7,122,600	103.492	5,531,647	5,345,000	5,424,171		(166,999)			9.750	6.380	JD	23,162	521,138	08/27/2004.	06/15/2020.
662352 AB 9	North Shore Long Island Nt			1	1FE	17,829,757	133.605	18,505,656	13,851,000	17,631,912		(89,505)			6.150	4.307	MN	141,973	851,837	09/21/2017.	11/01/2043.
664397 AM 8	Northeast Utilities Sr Nt			1	2FE	4,994,900	103.199	5,159,945	5,000,000	4,997,231		499			3.150	3.162	JJ	72,625	157,500	01/12/2015.	01/15/2025.
665772 CN 7	Northern States Pwr Co MN 1st Mtg Bd			1	1FE	11,804,040	113.531	13,623,708	12,000,000	11,820,156		3,914			4.000	4.095	FA	181,333	480,000	08/04/2015.	08/15/2045.
665789 AW 3	Northern States Power Co-WI 1st Mtg Bd			1	1FE	6,460,500	140.950	8,457,018	6,000,000	6,372,522		(10,807)			6.375	5.825	MS	127,500	382,500	05/12/2009.	09/01/2038.
665859 AM 6	Northern Trust Corp Sr Nt				1FE	8,319,200	102.420	8,193,568	8,000,000	8,092,904		(54,599)			3.375	2.648	FA	96,000	270,000	08/31/2015.	08/23/2021.
665859 AP 9	Northern Trust Corp Sub Nt				1FE	21,034,100	108.867	21,773,380	20,000,000	20,731,347		(112,145)			3.950	3.256	AO	133,861	790,000	03/20/2017.	10/30/2025.
66621# AA 4	Northfield Mountain LLC Sr Sec Nt				2PL	22,000,000	108.433	23,855,230	22,000,000	22,000,000					4.500	4.525	MJSD	2,750	451,000	07/18/2019.	07/18/2034.
666807 BG 6	Northrop Grumman Corp Sr Nt			1	2FE	38,579,105	104.255	40,398,851	38,750,000	38,828,863		(26,812)			3.250	3.178	FA	524,740	1,259,375	11/22/2016.	08/01/2023.
666807 BH 4	Northrop Grumman Corp Sr Nt			1	2FE	38,944,793	120.870	45,688,936	37,800,000	38,886,683		(32,481)			4.750	4.532	JD	149,625	1,795,500	11/15/2018.	06/01/2043.
666807 BN 1	Northrop Grumman Corp Sr Nt			1	2FE	24,207,790	104.367	27,135,394	26,000,000	24,392,412		165,580			3.250	4.163	JJ	389,639	845,000	11/19/2018.	01/15/2028.
666807 BP 6	Northrop Grumman Corp Sr Nt			1	2FE	6,104,821	111.709	7,462,181	6,680,000	6,116,477		10,019			4.030	4.568	AO	56,832	269,204	11/19/2018.	10/15/2047.
667274 AA 2	Northwell Healthcare Inc Nt			1	1FE	25,000,000	102.453	25,613,275	25,000,000	25,000,000					3.979	3.979	MN	165,792	994,750	09/20/2016.	11/01/2046.
667274 AC 8	Northwell Healthcare Inc Nt			1	1FE	7,726,000	107.577	8,311,384	7,726,000	7,726,000					4.260	4.260	MN	54,855	329,128	09/19/2017.	11/01/2047.
66765R BS 4	Northwest Natural Gas Co 1st Mtg Bd				1FE	5,500,000	110.146	6,058,052	5,500,000	5,500,000					5.620	5.620	JD	25,758	309,100	11/18/2003.	11/21/2023.
668444 AP 7	Northwestern University Ser 2017 Nt			2	1FE	13,850,440	103.127	14,437,710	14,000,000	13,853,827		2,563			3.812	3.871	JD	44,473	533,680	09/12/2018.	12/01/2050.
66988A AE 4	Novant Health Inc Nt			1	1FE	16,806,964	113.899	18,793,368	16,500,000	16,790,737		(7,286)			4.371	4.251	MN	120,203	721,215	09/12/2017.	11/01/2043.
66989H AG 3	Novartis Capital Corp Nt			1	1FE	9,928,700	105.905	10,590,510	10,000,000	9,966,393		7,040			3.400	3.484	MN	51,944	340,000	02/18/2014.	05/06/2024.
66989H AH 1	Novartis Capital Corp Nt			1	1FE	20,347,655	121.897	23,769,935	19,500,000	20,279,992		(19,259)			4.400	4.133	MN	131,083	858,000	02/24/2016.	05/06/2044.
67080L AA 3	Nuveen LLC Sr Nt			1	1FE	27,142,542	111.367	30,291,770	27,200,000	27,148,462		5,083			4.000	4.026	MN	181,333	1,115,200	10/23/2018.	11/01/2028.
674599 BY 0	Occidental Petroleum Corp Sr Nt			1	2FE	28,220,016	101.741	27,876,952	27,400,000	27,534,030		(119,138)			4.100	3.636	FA	468,083	1,123,400	09/04/2013.	02/01/2021.
674599 CE 3	Occidental Petroleum Corp Sr Nt			1	2FE	5,868,525	100.796	6,551,760	6,500,000	6,264,872		69,466			2.700	3.943	FA	66,300	175,500	09/04/2013.	02/15/2023.
674599 CS 2	Occidental Petroleum Corp Sr Nt			1	2FE	5,970,360	102.087	6,125,226	6,000,000	5,971,367		1,007			3.500	3.559	FA	83,417		08/06/2019.	08/15/2029.
674599 CW 3	Occidental Petroleum Corp Sr Nt			1	2FE	14,980,500	101.634	15,245,085	15,000,000	14,981,972		1,472			2.900	2.928	FA	172,792		08/06/2019.	08/15/2024.
674599 DC 6	Occidental Petroleum Corp Sr Nt			1	2FE	3,278,263	113.411	3,402,333	3,000,000	3,266,788		(11,476)			5.550	3.864	MS	49,025		09/18/2019.	03/15/2026.
674599 DD 4	Occidental Petroleum Corp Sr Nt			1	2FE	4,720,249	130.118	5,204,728	4,000,000	4,707,627		(12,622)			7.500	5.393	MN	50,000	150,000	09/18/2019.	05/01/2031.
674599 DE 2	Occidental Petroleum Corp Sr Nt			1	2FE	12,559,356	134.183	14,954,695	11,145,000	12,536,217		(23,140)			7.875	6.347	MS	258,425		09/18/2019.	09/15/2031.
674599 DF 9	Occidental Petroleum Corp Sr Nt			1	2FE	22,803,653	122.842	24,568,320	20,000,000	22,773,532		(30,121)			6.450	5.198	MS	379,833		09/18/2019.	09/15/2036.
674599 DJ 1	Occidental Petroleum Corp Sr Nt			1	2FE	5,693,270	120.170	6,009,717	5,001,000	5,687,655		(5,615)			6.200	5.103	MS	91,296		09/18/2019.	03/15/2040.
674599 DL 6	Occidental Petroleum Corp Sr Nt			1	2FE	11,023,305	128.926	11,603,340	9,000,000	11,012,227		(11,078)			6.600	5.039	MS	174,900		09/18/2019.	03/15/2046.
67755# AB 8	Ohio St Energy Partners LLC Op Co Sr Nt				1PL	40,000,000	109.185	43,674,194	40,000,000	40,000,000					4.130	4.151	MJSD	4,589	1,652,000	07/06/2017.	07/06/2037.
67755# AD 4	Ohio St Energy Partners LLC Secured Nt				1Z	25,000,000	100.033	25,008,305	25,000,000	25,000,000					3.820	3.838	MJSD	148,556	145,903	11/06/2019.	11/06/2049.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67773# AE 0	Ohio Valley Electric Corp Sr Nt			1	3	4,581,137	102.433	4,660,117	4,549,440	4,562,072		(1,719)			5.900	5.811	JD	11,930	268,417	06/15/2007.	02/15/2026.
67773# AF 7	Ohio Valley Electric Corp Sr Nt			1	3FE	1,145,731	102.433	1,173,603	1,145,731	1,145,731					5.900	5.901	JD	3,004	67,598	09/14/2007.	02/15/2026.
67773# AG 5	Ohio Valley Electric Corp Sr Nt			1	3IF	1,154,855	102.534	1,184,120	1,154,855	1,154,855					5.900	5.900	JD	3,028	68,136	12/14/2007.	02/15/2026.
679574 AG 8	Old Dominion Elec 1st Mtg Bd			1	1FE	3,451,775	115.321	3,924,514	3,403,125	3,426,986		(2,017)			6.210	6.036	JD	17,611	211,334	11/09/2004.	12/01/2028.
682134 AC 5	Omnicom Group Inc Nt			1	2FE	10,401,484	101.348	10,434,831	10,296,000	10,306,010		(15,778)			4.450	4.290	FA	173,087	458,172	01/11/2013.	08/15/2020.
68217F AA 0	Omnicom Group Inc Sr Nt			1	2FE	43,079,610	105.367	45,307,939	43,000,000	43,062,737		(8,821)			3.600	3.574	AO	326,800	1,548,000	07/19/2017.	04/15/2026.
68233D AP 2	Oncor Electric Delivery Sr Nt			1	1FE	11,683,000	144.460	14,445,970	10,000,000	11,223,788		(60,988)			7.250	5.892	JJ	334,306	725,000	06/11/2010.	01/15/2033.
68233D AR 8	Oncor Electric Delivery Sr Sec Nt			1	1FE	2,984,743	111.752	2,926,795	2,619,000	2,718,254		(33,685)			7.000	5.452	MS	61,110	183,330	01/22/2010.	09/01/2022.
682680 AU 7	ONEOK Inc Sr Nt			1	2FE	10,862,800	110.013	11,001,290	10,000,000	10,853,360		(9,440)			4.550	3.362	JJ	209,806		11/20/2019.	07/15/2028.
682680 AW 3	ONEOK Inc Sr Nt			1	2FE	28,251,970	108.319	28,704,456	26,500,000	28,234,515		(17,455)			4.350	3.492	MS	339,421		11/21/2019.	03/15/2029.
68389X AE 5	Oracle Corp Nt			1	1FE	10,811,840	144.378	11,550,264	8,000,000	10,273,518		(80,798)			6.500	4.249	AO	109,778	520,000	05/15/2012.	04/15/2038.
68389X AM 7	Oracle Corp Sr Nt			1	1FE	16,985,560	129.984	20,797,472	16,000,000	16,859,150		(23,690)			5.375	4.955	JJ	396,556	860,000	12/09/2013.	07/15/2040.
68389X AS 4	Oracle Corp Sr Nt			1	1FE	15,080,200	105.749	15,862,365	15,000,000	15,036,755		(9,781)			3.625	3.550	JJ	250,729	543,750	06/25/2014.	07/15/2023.
68389X AW 5	Oracle Corp Sr Nt			1	1FE	11,321,800	118.884	11,888,360	10,000,000	11,193,738		(29,280)			4.500	3.751	JJ	216,250	450,000	04/15/2015.	07/08/2044.
68389X BF 1	Oracle Corp Sr Nt			1	1FE	10,954,790	113.001	12,430,077	11,000,000	10,958,831		902			4.125	4.149	MN	57,979	453,750	04/28/2015.	05/15/2045.
68389X BL 8	Oracle Corp Sr Nt			1	1FE	15,997,280	101.670	16,267,200	16,000,000	15,998,857		291			2.400	2.402	MS	113,067	384,000	06/29/2016.	09/15/2023.
68389X BM 6	Oracle Corp Sr Nt			1	1FE	24,906,000	102.299	25,574,625	25,000,000	24,935,935		8,848			2.650	2.693	JJ	305,486	662,500	06/29/2016.	07/15/2026.
68389X BN 4	Oracle Corp Sr Nt	LS		1	1FE	36,097,380	105.987	37,625,527	35,500,000	36,094,731		(5,604)			3.250	2.997	MN	147,424	845,000	11/20/2019.	11/15/2027.
684065 A# 2	Orange & Rockland Utils Inc Sr Nt Ser 20				1	15,000,000	102.692	15,403,822	15,000,000	15,000,000					3.880	3.880	JD	48,500	582,000	12/14/2016.	12/01/2046.
684065 AT 2	Orange & Rockland Utils Inc Deb Ser F				2FE	5,260,750	122.544	6,127,215	5,000,000	5,125,944		(12,060)			6.500	6.094	JD	27,083	325,000	06/05/2002.	12/01/2027.
684065 B* 5	Orange & Rockland Utils Inc Sr Nt Ser A				1	16,400,000	109.768	18,001,883	16,400,000	16,400,000					4.350	4.350	MS	237,800	719,345	08/28/2018.	09/01/2048.
684065 B@ 3	Orange & Rockland Utils Inc Sr Nt Ser B				1	3,600,000	109.768	3,951,633	3,600,000	3,600,000					4.350	4.350	MS	52,200	109,185	12/20/2018.	09/01/2048.
686514 AE 0	Orlando Health Obligated Grp Nt			1	1FE	2,004,905	106.220	2,124,406	2,000,000	2,004,111		(399)			3.777	3.749	AO	18,885	75,540	02/05/2018.	10/01/2028.
686514 AF 7	Orlando Health Obligated Grp Nt			1	1FE	2,750,000	109.865	3,021,279	2,750,000	2,750,000					4.089	4.089	AO	28,112	112,448	01/30/2018.	10/01/2048.
688239 AE 2	Oshkosh Truck Corp Sr Nt			1	2FE	1,336,999	103.125	1,325,672	1,285,500	1,314,375		(8,841)			5.375	4.560	MS	23,032	69,096	07/10/2017.	03/01/2025.
688239 AF 9	Oshkosh Truck Corp Sr Nt			1	2FE	2,171,860	106.693	2,133,852	2,000,000	2,169,904		(1,956)			4.600	3.415	MN	11,756		11/20/2019.	05/15/2028.
69007T AB 0	Outfront Media Cap LLC / C Sr Nt			1	4FE	589,425	104.750	607,550	580,000	588,846		(579)			5.000	4.628	FA	15,869		08/08/2019.	08/15/2027.
69007T AC 8	Outfront Media Cap LLC / C Sr Nt			1	4FE	544,725	101.750	549,450	540,000	544,657		(68)			4.625	4.499	MS	2,983		11/12/2019.	03/15/2030.
690872 AB 2	Owens Brockway Sr Nt	LS		1	4FE	18,498,750	103.000	18,282,500	17,750,000	18,175,601		(72,683)			5.375	4.834	AO	201,413	998,438	02/24/2015.	01/15/2025.
693070 AD 6	P&O Princess Cruises Plc Deb				1FE	1,855,220	130.650	2,613,004	2,000,000	1,925,005		6,994			7.875	8.569	JD	13,125	157,500	10/25/2000.	06/01/2027.
693304 AS 6	Peco Energy Co 1st Mtg			1	1FE	14,948,550	112.818	16,922,685	15,000,000	14,953,945		1,046			4.150	4.170	AO	155,625	622,500	09/08/2014.	10/01/2044.
693304 AT 4	Peco Energy Co 1st Mtg Bd			1	1FE	5,477,450	104.530	5,749,145	5,500,000	5,486,147		2,145			3.150	3.198	AO	36,575	173,250	09/28/2015.	10/15/2025.
693304 AV 9	Peco Energy Co 1st Mtg Bd			1	1FE	16,935,910	109.513	18,617,125	17,000,000	16,938,658		1,248			3.700	3.721	MS	185,206	629,000	09/11/2017.	09/15/2047.
693304 AW 7	Peco Energy Co 1st Mtg Bd			1	1FE	11,561,640	112.746	13,529,532	12,000,000	11,572,098		7,975			3.900	4.115	MS	156,000	468,000	09/04/2018.	03/01/2048.
69346V AA 7	Performace Food Group Sr Nt			1	4FE	300,000	106.875	320,625	300,000	300,000					5.500	5.500	AO	4,308		09/16/2019.	10/15/2027.
693475 AP 0	PNC Financial Services Group Sub Nt				1FE	33,582,355	106.410	34,583,315	32,500,000	33,125,534		(133,382)			3.900	3.414	AO	218,292	1,267,500	05/18/2016.	04/29/2024.
693476 BL 6	PNC Funding Corp Sr Nt				1FE	9,945,600	101.494	10,149,380	10,000,000	9,995,951		6,403			4.375	4.443	FA	170,139	437,500	08/04/2010.	08/11/2020.
69349L AG 3	PNC Bank NA Sub Bk Nt				1FE	32,241,486	101.921	35,509,172	34,840,000	33,929,116		299,556			2.700	3.681	MN	156,780	940,680	10/30/2013.	11/01/2022.
69349L AQ 1	PNC Bank NA Sub Nt				1FE	38,074,931	109.974	40,690,417	37,000,000	37,784,491		(120,845)			4.200	3.785	MN	259,000	1,554,000	09/22/2017.	11/01/2025.
69349L AR 9	PNC Bank NA Sub Bk Nt				1FE	3,991,120	109.766	4,390,656	4,000,000	3,992,239		773			4.050	4.077	JJ	69,750	162,000	09/11/2018.	07/26/2028.
69351U AV 5	PPL Electric Utilities 1st Mtg Bd			1	1FE	7,943,187	114.325	9,132,289	7,988,000	7,944,402		786			4.150	4.183	JD	14,733	331,502	06/11/2018.	06/15/2048.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69352P AD 5	PPL Capital Funding Inc Sr Nt			1	2FE	20,994,880	104.365	21,916,692	21,000,000	20,998,522		555			4.200	4.203	JD	39,200	882,000	06/11/2012.	06/15/2022.
69352P AM 5	PPL Capital Funding Inc Sr Nt			1	2FE	16,794,640	102.408	17,409,360	17,000,000	16,803,316		3,777			4.000	4.070	MS	200,222	680,000	09/06/2017.	09/15/2047.
69353R EU 8	PNC Bank NA Sr Nt				1FE	24,983,500	100.470	25,117,600	25,000,000	24,997,082		3,382			2.450	2.464	MN	95,278	612,500	10/29/2015.	11/05/2020.
69353R FG 8	PNC Bank NA Sr Nt			2	1FE	30,689,562	104.328	32,028,635	30,700,000	30,691,615		934			3.100	3.104	AO	174,478	951,700	10/18/2017.	10/25/2027.
69362B AY 8	PSEG Power LLC Sr Nt			1	2FE	6,052,320	103.073	6,184,362	6,000,000	6,010,483		(5,825)			4.150	4.043	MS	73,317	249,000	09/23/2011.	09/15/2021.
69370C AA 8	PTC Inc Sr Nt			1	3FE	2,664,144	104.375	2,679,306	2,567,000	2,638,519		(24,847)			6.000	4.728	MN	19,680	154,020	03/19/2019.	05/15/2024.
695114 CD 8	Pacificorp 1st Mtg Bd			1	1FE	9,900,500	132.337	13,233,650	10,000,000	9,922,278		2,561			5.750	5.822	AO	143,750	575,000	05/13/2009.	04/01/2037.
695114 CG 1	Pacificorp 1st Mtg Bd			1	1FE	3,983,800	140.302	5,612,096	4,000,000	3,987,243		381			6.250	6.280	AO	52,778	250,000	03/02/2009.	10/15/2037.
695114 CJ 5	Pacificorp 1st Mtg Bd			1	1FE	10,158,400	140.201	14,020,060	10,000,000	10,129,780		(3,645)			6.350	6.231	JJ	292,806	635,000	03/10/2009.	07/15/2038.
695114 CL 0	Pacificorp 1st Mtg Bd			1	1FE	5,863,320	137.130	8,227,788	6,000,000	5,888,649		3,013			6.000	6.167	JJ	166,000	360,000	03/02/2009.	01/15/2039.
69512E GB 5	Pacificorp Secd MT Nt Ser F				1FE	1,104,890	115.299	1,152,986	1,000,000	1,030,463		(7,241)			7.240	6.289	AO	18,100	72,400	06/22/2004.	08/16/2023.
701094 AJ 3	Parker-Hannifin Corp Sr Nt			1	2FE	731,514	104.334	730,336	700,000	731,024		(490)			3.250	2.547	MS	7,583		11/14/2019.	03/01/2027.
701094 AN 4	Parker-Hannifin Corp Sr Nt			1	2FE	33,206,561	104.476	34,059,046	32,600,000	33,201,602		(4,959)			3.250	3.016	JD	50,032	529,750	11/20/2019.	06/14/2029.
701094 AP 9	Parker-Hannifin Corp Sr Nt			1	2FE	20,279,593	108.159	21,415,541	19,800,000	20,279,842		249			4.000	3.856	JD	37,400	396,000	11/14/2019.	06/14/2049.
70163# AA 0	Parliament Funding (Owl Rock) Nt				2PL	7,400,000	100.110	7,408,140	7,400,000	7,400,000					4.835	4.873	JAJO	77,523	13,000	10/28/2019.	07/15/2030.
70213H AD 0	Partners Healthcare Syst Nt			1	1FE	2,600,000	104.360	2,713,368	2,600,000	2,600,000					3.765	3.765	JJ	48,945	97,890	12/14/2017.	07/01/2048.
70432* AA 9	Paychex New York LLC Sr Nt Ser A			2		20,000,000	107.318	21,463,603	20,000,000	20,000,000					4.070	4.070	MS	244,200	407,000	03/13/2019.	03/13/2026.
708696 BZ 1	Pennsylvania Elec Co Sr Nt			1	2FE	20,501,283	105.336	21,277,811	20,200,000	20,497,797		(3,486)			3.600	3.407	JD	60,600	359,560	10/29/2019.	06/01/2029.
71270Q EB 8	Peoples United Bank Sr Nt				2FE	54,257,385	104.487	57,321,513	54,860,000	54,516,384		67,395			4.000	4.153	JJ	1,011,862	2,194,400	03/09/2016.	07/15/2024.
713448 BS 6	Pepsico Inc Sr Nt			1	1FE	11,690,140	124.262	13,668,765	11,000,000	11,619,836		(17,745)			4.875	4.457	MN	89,375	536,250	09/16/2015.	11/01/2040.
713448 CG 1	Pepsico Inc Sr Nt			1	1FE	37,506,700	102.783	38,543,625	37,500,000	37,502,310		(692)			2.750	2.748	MS	343,750	1,031,250	02/25/2013.	03/01/2023.
713448 CZ 9	Pepsico Inc Sr Nt	LS		1	1FE	23,128,910	124.062	28,534,191	23,000,000	23,119,452		(2,510)			4.600	4.565	JJ	481,978	1,058,000	09/16/2015.	07/17/2045.
713448 DD 7	Pepsico Inc Sr Nt			1	1FE	12,951,355	122.854	15,356,725	12,500,000	12,919,889		(8,748)			4.450	4.235	AO	118,976	556,250	02/19/2016.	04/14/2046.
713448 DT 2	Pepsico Inc Sr Nt	LS		1	1FE	2,993,940	101.069	3,032,058	3,000,000	2,997,084		1,201			2.250	2.293	MN	11,063	67,500	04/27/2017.	05/02/2022.
713448 DV 7	Pepsico Inc Sr Nt	LS		1	1FE	11,450,205	115.687	13,304,017	11,500,000	11,452,626		938			4.000	4.025	MN	75,389	460,000	04/27/2017.	05/02/2047.
713448 DY 1	Pepsico Inc Sr Nt	LS		1	1FE	12,963,210	106.009	13,781,183	13,000,000	12,970,496		3,309			3.000	3.033	AO	82,333	390,000	10/05/2017.	10/15/2027.
713448 EE 4	Pepsico Inc Sr Nt			1	1FE	6,500,564	128.377	8,344,505	6,500,000	6,500,564					7.290	7.286	MS	139,523	473,850	01/04/2019.	09/15/2026.
717081 CY 7	Pfizer Inc Sr Nt			1	1FE	41,014,334	157.313	60,250,726	38,300,000	40,530,314		(60,094)			7.200	6.649	MS	811,960	2,757,600	10/21/2009.	03/15/2039.
717081 DT 7	Pfizer Inc Sr Nt			1	1FE	19,841,798	135.196	26,079,289	19,290,000	19,791,707		(13,005)			5.600	5.390	MS	318,071	1,080,240	10/05/2015.	09/15/2040.
717081 DX 8	Pfizer Inc Nt			1	1FE	24,963,250	100.465	25,116,125	25,000,000	24,989,189		7,428			1.950	1.981	JD	37,917	487,500	05/31/2016.	06/03/2021.
717081 EA 7	Pfizer Inc Nt			1	1FE	4,461,660	105.109	4,729,905	4,500,000	4,472,333		3,514			3.000	3.099	JD	6,000	135,000	11/14/2016.	12/15/2026.
717081 ED 1	Pfizer Inc Nt				1FE	16,471,290	116.281	19,186,332	16,500,000	16,473,388		530			4.125	4.135	JD	30,250	680,625	11/14/2016.	12/15/2046.
717081 ES 8	Pfizer Inc Nt			1	1FE	4,997,450	103.860	5,192,980	5,000,000	4,997,847		397			2.950	2.961	MS	43,431	75,389	03/04/2019.	03/15/2024.
717081 ET 6	Pfizer Inc Nt			1	1FE	11,221,380	107.768	11,854,480	11,000,000	11,206,442		(14,938)			3.450	3.207	MS	111,742	193,967	03/25/2019.	03/15/2029.
717081 EV 1	Pfizer Inc Nt			1	1FE	5,920,310	115.118	6,331,485	5,500,000	5,920,269		(41)			4.000	3.555	MS	64,778	61,333	12/03/2019.	03/15/2049.
718172 AM 1	Philip Morris Intl Inc Sr Nt	LS			1FE	5,248,950	110.841	5,542,035	5,000,000	5,209,868		(5,849)			4.375	4.083	MN	27,951	218,750	05/17/2012.	11/15/2041.
718172 AV 1	Philip Morris Intl Inc Sr Nt				1FE	27,495,720	101.664	28,465,948	28,000,000	27,824,229		52,049			2.625	2.833	MS	234,792	735,000	02/26/2013.	03/06/2023.
718592 AB 4	Phillips-Van Heusen Corp Deb				2FE	2,982,690	117.520	3,525,600	3,000,000	2,995,066		1,054			7.750	7.800	MN	29,708	232,500	11/04/1993.	11/15/2023.
720198 AC 4	Piedmont Operating Partnership Sr Nt			1	2FE	4,642,250	102.448	5,122,400	5,000,000	4,850,627		39,730			3.400	4.351	JD	14,167	170,000	03/12/2014.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt			1	2FE	11,498,894	106.641	11,997,113	11,250,000	11,371,475		(25,904)			4.450	4.167	MS	147,406	500,625	09/12/2014.	03/15/2024.
73102Q AA 4	Polar Tankers Inc Nt			1	1FE	20,055,131	126.142	25,228,360	20,000,000	20,032,795		(2,271)			5.951	5.929	MN	168,612	1,190,200	05/16/2007.	05/10/2037.

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
737679 DB 3	Potomac Elec Pwr Co Sr Nt			1	1FE	3,876,680	141.917	5,676,664	4,000,000	3,900,742		2,803			6.500	6.741	MN	33,222	260,000	03/24/2008.	11/15/2037.
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond			1	1FE	3,295,952	105.384	3,214,215	3,050,000	3,193,791		(32,080)			3.600	2.414	MS	32,330	109,800	09/21/2016.	03/15/2024.
73943# AD 5	Prairie Breeze Sr Nt Cl B			4	2Z	14,985,844	96.491	14,459,995	14,985,844	14,985,844					3.550	3.567	MJSD.	1,478	53,200	11/25/2019.	05/01/2039.
74005P BD 5	Praxair Inc Sr Nt			1	1FE	4,991,900	104.276	5,213,815	5,000,000	4,992,994		196			3.550	3.559	MN	26,625	177,500	01/29/2015.	11/07/2042.
74005P BN 3	Praxair Inc Sr Nt			1	1FE	9,961,700	102.409	10,240,910	10,000,000	9,979,210		3,758			2.650	2.694	FA	107,472	265,000	01/29/2015.	02/05/2025.
74005P BQ 6	Praxair Inc Sr Nt			1	1FE	6,073,440	105.416	6,324,954	6,000,000	6,046,045		(6,794)			3.200	3.061	JJ	80,533	192,000	10/07/2015.	01/30/2026.
740189 AG 0	Precision Castparts Corp Sr Nt			1	1FE	4,988,850	101.787	5,089,365	5,000,000	4,996,355		1,140			2.500	2.525	JJ	57,639	125,000	12/18/2012.	01/15/2023.
74052B AA 5	Premier Health Partners Nt Ser G			1	2FE	14,000,000	97.282	13,619,438	14,000,000	14,000,000					2.911	2.911	MN	52,075	407,540	08/24/2016.	11/15/2026.
74052B AB 3	Premier Health Partners Nt Ser G			1	2FE	4,962,800	102.381	5,119,070	5,000,000	4,964,924		713			3.992	4.035	MN	25,504	199,600	09/28/2016.	11/15/2046.
740816 AK 9	President & Fellows of Harvard Sr Nt			1	1FE	5,000,000	108.902	5,445,095	5,000,000	5,000,000					3.529	3.529	AO	44,113	176,450	04/29/2013.	10/01/2031.
74153W CL 1	Pricoa Global Funding I Secured Nt				1FE	12,998,830	100.644	13,083,707	13,000,000	12,998,891		61			2.400	2.402	MS	84,933		09/16/2019.	09/23/2024.
74170* AD 1	Prime Property Fd LLC Sr Unsec Nt Ser C			1	1	3,000,000	105.477	3,164,317	3,000,000	3,000,000					3.880	3.880	JJ	48,823	116,400	07/30/2014.	07/30/2024.
74170* AS 8	Prime Property Fd LLC Sr Nt Ser Q				1	10,000,000	105.665	10,566,516	10,000,000	10,000,000					3.580	3.580	AO	79,556	358,000	10/11/2017.	10/11/2029.
74251V AR 3	Principal Financial Group Sr Nt	LS		1	1FE	11,954,710	109.059	11,996,457	11,000,000	11,943,709		(11,001)			3.700	2.636	MN	52,006		11/20/2019.	05/15/2029.
74256L AU 3	Principal LFE GLB Fnd II Nt				1FE	39,310,900	103.422	42,092,632	40,700,000	39,625,749		151,276			3.000	3.467	AO	247,592	1,200,000	10/29/2019.	04/18/2026.
74264* AC 0	PRISA LHC LLC Sr Nt Ser A			1	1	7,000,000	105.522	7,386,537	7,000,000	7,000,000					3.750	3.750	AO	65,625	262,500	06/01/2016.	04/01/2026.
742718 ER 6	Procter & Gamble Co Sr Nt				1FE	44,936,550	102.990	46,345,500	45,000,000	44,954,963		5,972			2.450	2.466	MN	177,625	1,102,500	10/31/2016.	11/03/2026.
742718 EV 7	Procter & Gamble Co Sr Nt				1FE	14,968,950	106.040	15,905,940	15,000,000	14,975,584		2,832			2.850	2.874	FA	166,250	427,500	08/09/2017.	08/11/2027.
74273@ AA 1	PRIT Core Realty Hldgs LLC Sr Nt Ser A			1	2	19,878,125	100.076	20,015,245	20,000,000	19,997,686		19,117			3.250	3.348	FA	247,361	650,000	02/14/2013.	02/14/2020.
742741 AA 9	Procter & Gamble ESOP Deb Ser A			4	1FE	7,232,315	102.806	5,667,922	5,513,200	5,668,351		(156,162)			9.360	3.769	JJ	258,018	516,035	07/20/2011.	01/01/2021.
74340* AG 9	Prologis Targeted US Logistics Sr Nt Ser				2	20,000,000	106.571	21,314,242	20,000,000	20,000,000					3.810	3.810	JJ	361,950		07/10/2019.	07/10/2031.
74340X BE 0	Prologis LP Sr Nt			1	1FE	11,428,815	108.272	12,451,234	11,500,000	11,455,272		6,720			3.750	3.825	MN	71,875	431,250	10/27/2015.	11/01/2025.
74340X BH 3	Prologis LP Sr Nt			1	1FE	7,945,600	110.338	8,827,056	8,000,000	7,952,101		4,523			3.875	3.957	MS	91,278	310,000	06/11/2018.	09/15/2028.
74340X BJ 9	Prologis LP Sr Nt			1	1FE	7,918,593	120.447	9,621,274	7,988,000	7,919,879		1,071			4.375	4.428	MS	102,901	349,475	06/12/2018.	09/15/2048.
743755 AJ 9	Providence Health & Svc Obl Gr Rev Healt			1	1FE	23,000,000	108.061	24,854,122	23,000,000	23,000,000					4.379	4.379	AO	251,793	1,007,170	09/13/2013.	10/01/2023.
743756 AB 4	Prov St Joseph Health Obl Unsecured Ser			1	1FE	10,000,000	100.979	10,097,930	10,000,000	10,000,000					2.746	2.746	AO	68,650	274,600	09/20/2016.	10/01/2026.
74432Q AQ 8	Prudential Financial Inc MT Nt Ser D				1FE	10,389,862	135.687	12,636,568	9,313,000	10,251,417		(35,127)			5.700	4.823	JD	25,067	530,841	09/17/2015.	12/14/2036.
74432Q BY 0	Prudential Financial Inc Sr Nt			1	1FE	5,197,600	117.677	5,883,855	5,000,000	5,181,783		(4,053)			5.100	4.840	FA	96,333	255,000	09/16/2015.	08/15/2043.
74432Q CA 1	Prudential Financial Inc Sr Nt			1	1FE	18,863,390	118.092	22,437,537	19,000,000	18,874,399		2,683			4.600	4.645	MN	111,678	874,000	09/16/2015.	05/15/2044.
744448 CH 2	Public Svc Co CO 1st Mtg			1	1FE	29,861,100	101.197	30,359,130	30,000,000	29,951,439		14,353			2.500	2.553	MS	220,833	750,000	03/19/2013.	03/15/2023.
744448 CJ 8	Public Svc Co CO 1st Mtg			1	1FE	16,884,910	107.978	18,356,311	17,000,000	16,900,306		2,570			3.950	3.989	MS	197,719	671,500	03/19/2013.	03/15/2043.
744448 CL 3	Public Svc Co CO 1st Mtg Bd			1	1FE	14,812,350	103.069	15,460,395	15,000,000	14,871,009		21,756			2.900	3.075	MN	55,583	435,000	03/28/2017.	05/15/2025.
744448 CM 1	Public Svc Co CO 1st Mtg Bd			1	1FE	4,948,000	102.979	5,148,950	5,000,000	4,951,670		1,078			3.550	3.607	JD	7,889	177,500	06/06/2016.	06/15/2046.
744448 CP 4	Public Svc Co CO Sr Nt 1st Mtg			1	1FE	2,993,550	109.109	3,273,258	3,000,000	2,994,377		556			3.700	3.726	JD	4,933	111,000	06/14/2018.	06/15/2028.
744533 C* 9	Public Svc Co OK Sr Nt Ser A			1	1	14,000,000	102.082	14,291,419	14,000,000	14,000,000					3.170	3.168	MS	112,183	443,800	03/31/2015.	03/31/2025.
74456Q BK 1	Public Svc Elec & Gas Sr Nt			1	1FE	10,950,800	103.744	11,411,796	11,000,000	10,974,227		4,827			3.050	3.102	MN	42,869	335,500	11/04/2014.	11/15/2024.
74456Q BM 7	Public Svc Elec & Gas Nt Ser K			1	1FE	964,490	111.395	1,113,950	1,000,000	967,350		705			4.050	4.262	MN	6,750	40,500	09/15/2015.	05/01/2045.
74456Q BT 2	Public Svc Elec & Gas 1st Mtg			1	1FE	11,991,240	108.428	13,011,360	12,000,000	11,991,541		173			3.600	3.604	JD	36,000	432,000	12/04/2017.	12/01/2047.
74456Q CA 2	Public Svc Elec & Gas 1st Mtg MTN			1	1FE	4,467,375	101.055	4,547,480	4,500,000	4,467,600		225			3.200	3.238	FA	55,600		08/08/2019.	08/01/2049.
74834L AP 5	Quest Diagnostics Inc Co Gtd Nt			1	2FE	12,756,850	100.178	12,021,312	12,000,000	12,008,989		(113,038)			4.750	3.785	JJ	239,083	570,000	08/21/2012.	01/30/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74834L AQ 3	Quest Diagnostics Inc Co Gtd Nt			1	2FE	4,799,400	118.657	5,932,840	5,000,000	4,829,810		4,267			5.750	6.045	JJ	120,590	287,500	04/08/2011.	01/30/2040.
74834L AS 9	Quest Diagnostics Inc Co Gtd Nt			1	2FE	23,959,920	103.323	24,797,520	24,000,000	23,993,972		4,580			4.700	4.721	AO	282,000	1,128,000	03/21/2011.	04/01/2021.
74837H AA 4	Questar Pipeline Co Nt			1	1FE	21,986,140	148.826	32,741,808	22,000,000	21,988,840		289			7.200	7.205	AO	396,000	1,584,000	03/24/2008.	04/01/2038.
74986@ AP 6	RREEF America REIT II Inc Sr Nt Ser A			1	1	20,659,217	100.939	21,197,099	21,000,000	20,868,927		49,602			2.950	3.211	JJ	302,867	619,500	07/01/2015.	07/01/2022.
74986@ AS 0	RREEF America REIT II Inc Sr Nt Ser A			1	1	5,000,000	102.331	5,116,546	5,000,000	5,000,000					3.390	3.390	JJ	82,867	169,500	01/05/2016.	01/05/2023.
74986@ AT 8	RREEF America REIT II Inc Sr Nt Ser B			1	1	20,000,000	105.339	21,067,891	20,000,000	20,000,000					3.730	3.730	JJ	364,711	746,000	01/05/2016.	01/05/2026.
74986@ AX 9	RREEF America REIT II Inc Sr Nt Ser A				1	6,000,000	109.710	6,582,617	6,000,000	6,000,000					4.140	4.140	FA	83,490	248,400	08/31/2018.	08/31/2029.
74986@ AY 7	RREEF America REIT II Inc Sr Nt Ser B				1	6,000,000	110.623	6,637,393	6,000,000	6,000,000					4.190	4.190	FA	84,498	251,400	08/31/2018.	08/31/2030.
751277 AQ 7	Ralston-Purina Group Deb				1FE	5,400,913	112.203	4,373,661	3,898,000	4,156,185		(112,166)			8.625	5.283	FA	127,010	336,203	01/28/2004.	02/15/2022.
75524R AA 7	RBS Citizens Financial Grp Inc Sr Nt				2FE	7,225,157	104.346	7,376,240	7,069,000	7,135,473		(22,602)			4.150	3.785	MS	75,786	293,364	10/22/2015.	09/28/2022.
756109 AG 9	Realty Income Corp Sr Nt			1	1FE	3,714,030	127.838	3,835,152	3,000,000	3,619,271		(28,958)			5.875	4.044	MS	51,896	176,250	07/21/2016.	03/15/2035.
756109 AP 9	Realty Income Corp Sr Nt			1	1FE	3,711,569	108.236	3,631,328	3,355,000	3,551,290		(51,232)			4.650	2.919	FA	65,003	156,008	10/04/2016.	08/01/2023.
756109 AQ 7	Realty Income Corp Sr Nt			1	1FE	3,181,170	106.707	3,201,204	3,000,000	3,110,893		(22,489)			3.875	2.998	JJ	53,604	116,250	10/04/2016.	07/15/2024.
756109 AR 5	Realty Income Corp Sr Nt			1	1FE	4,475,597	109.739	4,644,163	4,232,000	4,405,167		(23,286)			4.125	3.420	AO	36,854	174,570	01/11/2017.	10/15/2026.
756109 AS 3	Realty Income Corp Sr Nt			1	1FE	24,549,040	102.912	25,728,100	25,000,000	24,668,640		41,135			3.000	3.211	JJ	345,833	750,000	05/02/2017.	01/15/2027.
756109 AU 8	Realty Income Corp Sr Nt			1	1FE	8,563,070	107.595	9,145,567	8,500,000	8,565,287		436			3.650	3.532	JJ	143,060	273,750	11/20/2019.	01/15/2028.
756109 AW 4	Realty Income Corp Sr Nt	LS		1	1FE	20,036,830	105.629	20,069,472	19,000,000	20,026,130		(10,700)			3.250	2.587	JD	27,444	301,889	11/20/2019.	06/15/2029.
758203 AA 1	Reed Elsevier Plc Deb				2FE	5,890,150	108.977	5,448,825	5,000,000	5,317,063		(74,640)			6.625	4.774	AO	69,931	331,250	09/29/2010.	10/15/2023.
75820Q AC 6	Reed Elsevier Cap Inc MT Nt				2FE	5,544,581	117.062	6,028,693	5,150,000	5,332,638		(28,041)			7.500	6.693	MN	49,354	386,250	04/04/2011.	05/15/2025.
75884R AV 5	Regency Centers LP Sr Nt			2	2FE	20,828,994	104.944	21,618,526	20,600,000	20,840,355		1,810			3.600	3.401	FA	309,000	532,800	11/20/2019.	02/01/2027.
75884R AZ 6	Regency Centers LP Sr Nt			1	2FE	24,036,055	99.943	23,989,390	24,003,000	24,035,755		(300)			2.950	2.933	MS	257,666		11/20/2019.	09/15/2029.
760759 AH 3	Republic Services Inc Co Gtd Nt			1	2FE	23,025,513	100.444	23,102,120	23,000,000	23,000,561		(3,332)			5.000	4.985	MS	383,333	1,150,000	08/05/2010.	03/01/2020.
760759 AK 6	Republic Services Inc Co Gtd Nt			1	2FE	12,839,272	135.792	14,801,317	10,900,000	12,649,672		(49,694)			6.200	4.934	MS	225,267	675,800	11/13/2015.	03/01/2040.
760759 AN 0	Republic Services Inc Sr Nt			1	2FE	5,300,232	129.611	5,962,120	4,600,000	5,238,581		(17,129)			5.700	4.667	MN	33,503	262,200	11/15/2018.	05/15/2041.
760759 AQ 3	Republic Services Inc Sr Nt			1	2FE	5,388,130	104.052	5,722,866	5,500,000	5,433,727		11,422			3.200	3.455	MS	51,822	176,000	10/19/2015.	03/15/2025.
760759 AR 1	Republic Services Inc Sr Nt			1	2FE	7,982,800	102.456	8,196,456	8,000,000	7,988,237		1,621			2.900	2.925	JJ	116,000	232,000	06/20/2016.	07/01/2026.
760759 AT 7	Republic Services Inc Sr Nt			1	2FE	8,377,800	110.200	9,366,958	8,500,000	8,389,870		10,843			3.950	4.135	MN	42,901	335,750	11/20/2018.	05/15/2028.
760761 AD 8	Republic Services Inc Co Gtd Nt			1	2FE	9,445,523	106.081	9,016,851	8,500,000	8,732,080		(118,221)			5.250	3.721	MN	57,021	446,250	06/07/2013.	11/15/2021.
761152 A* 8	Resmed Inc Sr Nt				2	5,000,000	101.357	5,067,852	5,000,000	5,000,000					3.240	3.240	JJ	76,950		07/10/2019.	07/10/2026.
761713 AY 2	Reynolds American Inc Sr Nt			1	2FE	6,494,930	108.427	7,047,749	6,500,000	6,497,825		523			4.850	4.860	MS	92,824	315,250	09/12/2013.	09/15/2023.
761713 BT 2	Reynolds American Inc Sr Nt			1	2FE	15,958,214	101.598	14,748,996	14,517,000	14,636,000		(348,922)			6.875	4.362	MN	166,341	998,044	12/23/2015.	05/01/2020.
761713 BV 7	Reynolds American Inc Sr Nt			1	2FE	16,572,518	135.433	19,773,218	14,600,000	16,428,813		(40,015)			8.125	6.964	MN	197,708	1,186,250	12/23/2015.	05/01/2040.
771196 BH 4	Roche Hldgs Inc Sr Nt			1	1FE	5,413,980	116.781	6,422,944	5,500,000	5,422,296		1,770			4.000	4.091	MN	20,167	220,000	11/13/2014.	11/28/2044.
771196 BK 7	Roche Hldgs Inc Sr Nt			1	1FE	15,856,290	102.378	16,380,432	16,000,000	15,906,229		13,296			2.625	2.726	MN	53,667	420,000	02/22/2016.	05/15/2026.
774341 AK 7	Rockwell Collins Sr Nt			1	2FE	2,995,050	106.215	3,186,435	3,000,000	2,996,203		455			3.500	3.520	MS	30,917	105,000	03/28/2017.	03/15/2027.
774341 AL 5	Rockwell Collins Sr Nt			1	2FE	22,606,324	117.774	26,616,901	22,600,000	22,606,063		(155)			4.350	4.348	AO	207,543	983,100	03/29/2017.	04/15/2047.
77678# AA 3	Rosales Solar Holding, LLC Sr Sec Nt PIK			4	2Z	6,000,000	100.100	6,006,003	6,000,000	6,000,000					4.190	4.190	JD	8,380		12/20/2019.	12/31/2049.
779382 AP 5	Rowan Companies Inc Co Gtd Nt			1	5FE	19,134,139	73.000	13,140,000	18,000,000	18,326,634		(126,309)			4.875	4.078	JD	73,125	922,500	12/04/2012.	06/01/2022.
779382 AQ 3	Rowan Companies Inc Sr Nt	LS		1	5FE	10,953,250	48.500	5,335,000	11,000,000	10,958,466		898			5.400	5.429	JD	49,500	621,500	12/04/2012.	12/01/2042.
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt				2FE	2,991,357	126.911	3,210,838	2,530,000	2,903,630		(32,108)			7.500	5.165	AO	40,058	152,250	04/24/2019.	10/15/2027.
780153 AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd			1	2FE	12,915,433	108.287	13,338,830	12,318,000	12,573,614		(81,703)			5.250	4.471	MN	82,633	646,695	03/14/2016.	11/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt			1	2FE	29,319,572	102.910	30,872,910	30,000,000	29,372,048		48,021			3.700	4.000	MS	326,833	823,250	04/04/2019.	03/15/2028.
78409V AB 0	S&P Global Inc Sr Nt			1	1FE	2,869,894	140.878	4,226,328	3,000,000	2,880,718		3,298			6.550	6.942	MN	25,108	196,500	07/29/2016.	11/15/2037.
78409V AD 6	S&P Global Inc Sr Nt			1	1FE	16,412,920	108.780	17,404,800	16,000,000	16,300,517		(52,271)			4.000	3.598	JD	28,444	640,000	11/14/2018.	06/15/2025.
78409V AK 0	S&P Global Inc Sr Nt			1	1FE	20,563,788	110.909	21,350,040	19,250,000	20,258,049		(152,900)			4.400	3.407	FA	319,978	847,000	11/06/2018.	02/15/2026.
78409V AM 6	S&P Global Inc Sr Nt			2	1FE	6,673,296	103.298	7,127,548	6,900,000	6,712,809		22,913			2.950	3.383	JJ	89,901	203,550	10/30/2018.	01/22/2027.
78409V AN 4	S&P Global Inc Sr Nt			1	1FE	7,206,733	121.897	8,886,313	7,290,000	7,208,955		1,362			4.500	4.570	MN	41,918	328,050	08/29/2018.	05/15/2048.
78412F AP 9	SESI LLC Sr Nt	LS		1	5FE	7,670,000	85.290	5,970,300	7,000,000	7,184,835		(87,085)			7.125	5.677	JD	22,167	498,750	07/17/2013.	12/15/2021.
784710 AA 3	SSM Health Care Sr Nt Ser A			1	1FE	13,142,591	106.400	13,576,614	12,760,000	13,065,042		(37,011)			3.823	3.443	JD	40,651	487,815	02/08/2018.	06/01/2027.
78532* AD 5	Sabine Mining Co Sec Nt			4	2	12,500,000	107.271	13,408,836	12,500,000	12,500,000					4.580	4.580	FA	206,736	572,500	02/21/2012.	02/21/2032.
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp			1	2FE	1,052,500	108.842	1,088,418	1,000,000	1,028,058		(7,717)			5.625	4.693	AO	11,875	56,250	08/24/2016.	04/15/2023.
785592 AE 6	Sabine Pass Liquefaction Sec Nt			1	2FE	16,753,349	102.789	16,960,235	16,500,000	16,546,165		(40,457)			5.625	5.356	FA	386,719	928,125	03/19/2014.	02/01/2021.
785592 AJ 5	Sabine Pass Liquefaction 1st Lien			1	2FE	3,285,000	111.570	3,347,094	3,000,000	3,176,541		(38,428)			5.750	4.182	MN	22,042	172,500	01/18/2017.	05/15/2024.
785592 AM 8	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	1,086,740	112.631	1,126,309	1,000,000	1,057,678		(10,298)			5.625	4.311	MS	18,750	56,250	01/20/2017.	03/01/2025.
785592 AS 5	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	14,155,769	110.079	15,411,046	14,000,000	14,125,088		(15,304)			5.000	4.842	MS	206,111	700,000	11/14/2018.	03/15/2027.
785592 AU 0	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	4,912,100	106.005	5,300,240	5,000,000	4,925,694		7,361			4.200	4.418	MS	61,833	210,000	02/20/2018.	03/15/2028.
785592 AV 8	Sabine Pass Liquefaction 1st Lien Nt			1	2FE	15,034,845	114.952	15,741,582	13,694,000	14,678,570		(140,263)			5.875	4.493	JD	2,235	804,523	05/11/2017.	06/30/2026.
79546V AL 0	Sally Holdings Sr Nt	LS		1	3FE	3,833,625	104.713	3,926,738	3,750,000	3,805,634		(7,816)			5.625	5.329	JD	17,578	210,938	02/09/2016.	12/01/2025.
80386W AA 3	Sasol Financing USA LLC Sr Nt			1	2FE	399,408	108.286	433,144	400,000	399,528		95			5.875	5.907	MS	6,136	23,500	09/21/2018.	03/27/2024.
806605 AH 4	Schering-Plough Corp Sr Nt	LS		1	1FE	3,170,940	144.135	4,324,047	3,000,000	3,134,617		(4,119)			6.550	6.131	MS	57,858	196,500	11/02/2007.	09/15/2037.
80689* AL 4	Schnuck Markets Inc Sr Nt			1	4	3,272,727	103.473	3,386,386	3,272,727	3,272,727					6.160	6.160	AO	45,360	201,600	10/10/2006.	10/10/2021.
81211K AX 8	Sealed Air Corp Sr Nt			1	3FE	10,638,163	110.000	11,011,000	10,010,000	10,448,164		(65,783)			5.500	4.617	MS	162,106	550,550	12/20/2018.	09/15/2025.
81708# AA 9	Seneca Generation LLC Sr Sec Nt			1	2PL	40,000,000	103.728	41,491,018	40,000,000	40,000,000					4.330	4.353	MJSD	4,811	1,732,000	04/27/2016.	04/27/2026.
81725W AG 8	Sensata Technologies BV Sr Nt				3FE	5,985,000	106.500	6,390,000	6,000,000	5,993,269		1,579			4.875	4.908	AO	61,750	292,500	06/03/2014.	10/15/2023.
81725W AH 6	Sensata Technologies BV Sr Nt			1	3FE	7,850,625	111.250	8,343,750	7,500,000	7,690,720		(34,264)			5.625	5.023	MN	70,313	421,875	11/06/2014.	11/01/2024.
81725W AJ 2	Sensata Technologies BV Sr Nt			1	3FE	17,300,000	108.625	18,737,813	17,250,000	17,280,518		(4,484)			5.000	4.964	AO	215,625	862,500	03/19/2015.	10/01/2025.
817565 CB 8	Service Corp Intl Sr Nt			1	3FE	14,280,003	103.000	13,998,730	13,591,000	13,858,669		(121,946)			5.375	4.216	MN	93,344	730,516	03/30/2017.	05/15/2024.
817565 CD 4	Service Corp Intl Sr Nt			1	3FE	11,805,074	104.250	12,237,827	11,738,923	11,789,460		(7,886)			4.625	4.536	JD	24,130	542,925	02/07/2018.	12/15/2027.
817565 CE 2	Service Corp Intl Sr Nt			1	3FE	259,000	106.250	265,625	250,000	258,699		(301)			5.125	4.521	JD	1,068	6,762	10/11/2019.	06/01/2029.
827048 AU 3	Silgan Holdings Inc Sr Nt	LS		1	3FE	2,246,788	102.250	2,382,425	2,330,000	2,261,041		11,090			4.750	5.409	MS	32,588	100,938	03/19/2019.	03/15/2025.
827048 AV 1	Silgan Holdings Inc Sr Nt			1	3FE	1,642,025	100.030	1,640,492	1,640,000	1,641,970		(55)			4.125	4.097	AO	9,208		11/04/2019.	02/01/2028.
828807 CX 3	Simon Property Group LP Sr Nt			1	1FE	6,494,670	100.789	6,551,266	6,500,000	6,498,438		984			2.500	2.516	JJ	74,931	162,500	01/08/2016.	07/15/2021.
82967N BE 7	Sirius XM Radio Inc Sr Nt			1	3FE	1,429,463	105.000	1,491,000	1,420,000	1,428,391		(1,072)			4.625	4.442	JJ	32,655		06/26/2019.	07/15/2024.
83001A AB 8	Six Flags Entertainment Sr Nt			2	3FE	5,492,813	103.625	5,621,656	5,425,000	5,461,442		(13,011)			4.875	4.596	JJ	110,930	264,469	06/22/2017.	07/31/2024.
83001A AC 6	Six Flags Entertainment Sr Nt			1	3FE	4,237,275	106.625	4,456,925	4,180,000	4,220,271		(6,999)			5.500	5.266	AO	48,534	202,400	04/24/2019.	04/15/2027.
832696 AH 1	Smucker JM Co Sr Nt			1	2FE	2,956,335	101.780	3,053,388	3,000,000	2,984,014		6,881			3.000	3.253	MS	26,500	90,000	10/13/2015.	03/15/2022.
832696 AK 4	Smucker JM Co Sr Nt			1	2FE	28,629,093	105.262	30,525,835	29,000,000	28,779,555		37,618			3.500	3.661	MS	298,861	1,015,000	10/13/2015.	03/15/2025.
832696 AP 3	Smucker JM Co Sr Nt			1	2FE	15,141,782	107.953	17,555,284	16,262,000	15,222,999		20,588			4.375	4.814	MS	209,486	711,463	10/19/2015.	03/15/2045.
83379# AB 1	Sodexo Inc Gtd Sr Nt Ser B			1	1	5,175,000	101.034	5,051,706	5,000,000	5,037,864		(31,289)			3.440	2.779	MS	55,900	172,000	05/26/2015.	03/04/2021.
83379# AC 9	Sodexo Inc Gtd Sr Nt Ser C			1	1	24,465,510	105.327	25,278,513	24,000,000	24,247,804		(54,477)			3.990	3.719	MS	311,220	957,600	01/15/2016.	03/04/2024.
83416W AA 1	Solar Star Funding LLC Sr Nt			1	2FE	49,169,560	107.133	52,676,712	49,169,560	49,169,560					5.375	5.375	JD	7,341	2,642,864	06/20/2013.	06/30/2035.
842400 FR 9	Southern CA Edison Co 1st Mtg			1	1FE	5,700,335	102.171	5,447,774	5,332,000	5,428,097		(65,826)			3.875	2.570	JD	17,218	206,615	09/03/2015.	06/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
842400 GD 9	Southern CA Edison Co 1st Mtg Bd Ser B			1	1FE	7,158,400	100.522	7,036,512	7,000,000	7,062,810		(29,486)			2.400	1.957	FA	70,000	168,000	07/07/2016.	02/01/2022.
842434 CK 6	Southern CA Gas Co Nt			1	1FE	14,925,150	104.812	15,721,770	15,000,000	14,936,398		1,742			3.750	3.778	MS	165,625	562,500	09/18/2012.	09/15/2042.
842434 CM 2	Southern CA Gas Co 1st Mtg			1	1FE	12,454,250	104.466	13,058,188	12,500,000	12,476,720		4,512			3.150	3.193	MS	115,938	393,750	09/08/2014.	09/15/2024.
842434 CP 5	Southern CA Gas Co 1st Mtg			1	1FE	5,377,200	104.382	5,219,110	5,000,000	5,240,788		(41,035)			3.200	2.256	JD	7,111	160,000	07/28/2016.	06/15/2025.
842587 CV 7	Southern Co Sr Nt			1	2FE	19,927,600	104.189	20,837,860	20,000,000	19,951,168		6,635			3.250	3.292	JJ	325,000	650,000	05/19/2016.	07/01/2026.
8426EP AB 4	Southern CO Gas Capital Sr Nt	LS		1	2FE	7,508,985	103.458	7,759,335	7,500,000	7,509,810		164			3.950	3.942	AO	74,063	276,500	10/29/2019.	10/01/2046.
8447HB AA 0	Southtrust Bank NA Putable Sub Bk Nt				1FE	5,277,670	123.179	6,158,955	5,000,000	5,120,207		(17,819)			7.690	7.200	MN	49,131	384,500	04/17/2001.	05/15/2025.
844895 AL 6	Southwest Gas Corp Deb				1FE	2,242,845	129.455	2,912,735	2,250,000	2,246,823		354			8.000	8.028	FA	75,000	180,000	07/31/1996.	08/01/2026.
84756N AD 1	Spectra Energy Partners Nt			1	2FE	49,401,720	108.893	53,357,619	49,000,000	49,182,471		(42,384)			4.750	4.644	MS	685,319	2,376,500	04/02/2014.	03/15/2024.
84756N AE 9	Spectra Energy Partners Nt			1	2FE	4,304,120	125.688	5,027,504	4,000,000	4,274,831		(5,579)			5.950	5.431	MS	63,467	242,000	12/09/2013.	09/25/2043.
84861T AD 0	Spirit Realty LP Sr Nt			1	2FE	30,854,869	105.318	32,248,402	30,620,000	30,848,325		(6,544)			4.000	3.903	JJ	626,009		11/14/2019.	07/15/2029.
84861T AE 8	Spirit Realty LP Sr Nt			1	2FE	6,017,955	100.163	6,009,768	6,000,000	6,017,672		(283)			3.200	3.152	JJ	56,000		11/20/2019.	01/15/2027.
84861T AF 5	Spirit Realty LP Sr Nt			1	2FE	21,307,452	100.526	21,412,081	21,300,000	21,307,511		59			3.400	3.395	JJ	211,225		11/14/2019.	01/15/2030.
85253# AF 8	STAG Industrial Sr Nt			1	2	40,731,550	103.540	41,415,828	40,000,000	40,367,996		(114,831)			3.980	3.653	JJ	778,311	1,592,000	09/19/2016.	01/05/2023.
854502 AC 5	Stanley Black & Decker Inc Co Gtd Nt			1	1FE	23,975,520	102.162	24,518,928	24,000,000	23,994,699		2,633			3.400	3.412	JD	68,000	816,000	11/17/2011.	12/01/2021.
854502 AK 7	Stanley Black & Decker Inc Sr Nt			1	1FE	29,957,400	105.757	31,727,220	30,000,000	29,961,972		4,572			3.400	3.423	MS	340,000	510,000	02/27/2019.	03/01/2026.
857477 AG 8	State Street Corp Sr Nt				1FE	6,063,542	102.962	5,714,402	5,550,000	5,667,126		(96,339)			4.375	2.549	MS	76,891	242,813	09/16/2015.	03/07/2021.
857477 AT 0	State Street Corp Sr Nt				1FE	25,598,937	107.560	27,266,333	25,350,000	25,501,981		(24,081)			3.550	3.432	FA	332,472	899,925	09/16/2015.	08/18/2025.
857477 BC 6	State Street Corp Fix to Flt Sr Nt			2	1FE	5,000,000	105.831	5,291,555	5,000,000	5,000,000					3.776	3.776	JD	14,684	188,800	11/28/2018.	12/03/2024.
857477 BD 4	State Street Corp Fix to Flt Sr Nt			2	1FE	1,503,482	111.612	1,674,174	1,500,000	1,503,170		(289)			4.141	4.112	JD	4,831	62,115	11/29/2018.	12/03/2029.
858119 BF 6	Steel Dynamics Inc Sr Nt			1	2FE	3,775,263	106.353	3,942,502	3,707,000	3,753,187		(8,511)			5.000	4.704	JD	8,238	185,350	10/19/2018.	12/15/2026.
858119 BH 2	Steel Dynamics Inc Sr Nt			1	2FE	17,518,572	102.767	18,544,251	18,045,000	17,580,025		62,009			4.125	4.611	MS	219,172	744,356	01/16/2019.	09/15/2025.
858912 AF 5	Stericycle Inc Sr Nt			1	3FE	4,372,238	105.000	4,551,750	4,335,000	4,367,905		(4,333)			5.375	5.135	JJ	127,506		06/27/2019.	07/15/2024.
86074Q AM 4	Stillwater Mining Co Sr Nt			2	4FE	197,888	102.171	204,342	200,000	198,867		408			6.125	6.375	JD	136	12,250	06/20/2017.	06/27/2022.
86074Q AN 2	Stillwater Mining Co Sr Nt			2	4FE	492,545	104.800	524,000	500,000	494,442		796			7.125	7.375	JD	396	35,625	06/20/2017.	06/27/2025.
863667 AG 6	Stryker Corp Sr Nt			1	1FE	805,819	113.614	795,295	700,000	805,348		(471)			4.375	3.445	MN	3,913	15,313	10/29/2019.	05/15/2044.
863667 AN 1	Stryker Corp Sr Nt			1	1FE	48,555,406	106.450	51,362,173	48,250,000	48,493,747		(18,503)			3.500	3.408	MS	497,243	1,618,750	11/20/2019.	03/15/2026.
863667 AQ 4	Stryker Corp Sr Nt			1	2FE	16,414,528	107.630	17,220,832	16,000,000	16,386,651		(27,877)			3.650	3.302	MS	184,933	292,000	05/07/2019.	03/07/2028.
863871 AM 1	Student Loan Mktg Assn Bd Zero Cpn	@			1FE	2,402,344	94.329	42,447,960	45,000,000	35,921,805		2,820,043				8.346	N/A			08/25/1987.	10/03/2022.
86468# AB 6	Suez Water Resources Inc. Sr Nt				1	30,000,000	101.857	30,556,982	30,000,000	30,000,000					3.770	3.770	JD	53,408	1,131,000	12/14/2017.	12/14/2047.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt			1	2FE	13,964,970	100.327	14,045,752	14,000,000	13,999,454		4,376			5.500	5.533	FA	290,889	770,000	02/12/2010.	02/15/2020.
86787E BB 2	Suntrust Bank Sr Nt			1	1FE	10,993,290	109.866	12,085,260	11,000,000	10,994,368		909			4.050	4.060	MN	71,775	454,163	10/24/2018.	11/03/2025.
867914 BK 8	SunTrust Bank Sr Nt				1FE	24,955,980	101.046	25,261,475	25,000,000	24,989,117		8,999			2.900	2.938	MS	237,639	725,000	03/02/2016.	03/03/2021.
869049 AE 6	Susa Partnership LP Deb			1	2FE	5,010,000	124.419	6,220,970	5,000,000	5,005,021		(451)			7.500	7.483	JD	31,250	375,000	12/03/1997.	12/01/2027.
870836 AC 7	Swiss Bank Corp-NY Sub Nt	LS			2FE	28,575,020	121.100	27,853,023	23,000,000	26,062,339		(473,195)			7.500	4.738	JJ	795,417	1,725,000	01/17/2014.	07/15/2025.
871829 AN 7	Sysco Corp Nt			1	2FE	23,335,532	137.620	31,927,794	23,200,000	23,311,061		(3,051)			6.625	6.580	MS	444,022	1,537,000	04/13/2009.	03/17/2039.
871829 AQ 0	Sysco Corp Sr Nt			1	1FE	52,711,780	101.391	53,737,071	53,000,000	52,922,215		30,360			2.600	2.662	JD	72,728	1,378,000	06/06/2012.	06/12/2022.
871829 AX 5	Sysco Corp Sr Nt			1	2FE	3,992,360	100.415	4,016,604	4,000,000	3,998,795		1,572			2.600	2.641	AO	26,000	104,000	09/23/2015.	10/01/2020.
871829 AY 3	Sysco Corp Sr Nt			1	2FE	6,117,900	120.191	7,211,484	6,000,000	6,115,344		(2,176)			4.850	4.720	AO	72,750	291,000	10/17/2018.	10/01/2045.
871829 AZ 0	Sysco Corp Sr Nt			1	2FE	3,000,000	107.575	3,227,250	3,000,000	3,000,000					3.750	3.750	AO	28,125	112,500	09/23/2015.	10/01/2025.
871829 BD 8	Sysco Corp Sr Nt			1	2FE	2,414,769	114.297	2,400,241	2,100,000	2,413,537		(1,232)			4.500	3.605	AO	23,625		10/29/2019.	04/01/2046.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
871829 BF 3	Sysco Corp Sr Nt			1	2FE	7,035,900	104.812	7,860,870	7,500,000	7,090,638		45,553			3.250	4.099	JJ	112,396	243,750	10/17/2018.	07/15/2027.
871829 BH 9	Sysco Corp Sr Nt			1	2FE	3,834,600	113.897	4,555,872	4,000,000	3,838,007		2,786			4.450	4.711	MS	52,411	178,000	10/17/2018.	03/15/2048.
872287 AF 4	TCI Communications Inc Deb				1FE	2,451,860	130.233	2,604,658	2,000,000	2,195,007		(25,721)			7.875	5.951	FA	59,500	157,500	08/23/2005.	02/15/2026.
87264A AN 5	T-Mobile USA Inc Sr Nt			1	3FE	1,989,750	103.333	1,911,661	1,850,000	1,902,471		(29,594)			6.375	4.305	MS	39,313	117,938	04/04/2017.	03/01/2025.
87264A AP 0	T-Mobile USA Inc Sr Nt			1	3FE	7,424,000	107.221	7,237,418	6,750,000	7,108,996		(128,852)			6.500	4.301	JJ	202,312	438,750	01/03/2018.	01/15/2026.
87264A AV 7	T-Mobile USA Inc Sr Nt	LS		1	3FE	3,731,663	104.781	3,887,375	3,710,000	3,727,179		(2,391)			4.750	4.662	FA	73,427	176,225	01/30/2018.	02/01/2028.
87305Q CJ 8	TTX Co Sr Nt			1	1FE	14,879,250	107.196	16,079,430	15,000,000	14,890,703		2,516			3.900	3.946	FA	243,750	585,000	01/26/2015.	02/01/2045.
87305Q CN 9	TTX Co Sr Nt			1	1FE	25,089,309	121.968	30,491,925	25,000,000	25,088,381		(928)			4.600	4.578	FA	479,167	616,528	01/11/2019.	02/01/2049.
875127 BG 6	Tampa Elec Co Sr Nt			1	1FE	11,359,010	105.547	12,137,940	11,500,000	11,359,781		771			3.625	3.692	JD	18,528	163,276	07/22/2019.	06/15/2050.
87612B BB 7	Targa Resources Partners Sr Nt			1	3FE	777,350	103.750	830,000	800,000	780,852		3,198			5.125	5.674	FA	17,083	41,000	11/30/2018.	02/01/2025.
87612B BG 6	Targa Resources Partners Sr Nt	LS		1	3FE	917,036	102.000	958,800	940,000	918,756		1,685			5.000	5.350	JJ	21,672	25,500	05/15/2019.	01/15/2028.
87612B BP 6	Targa Resources Partners Sr Nt			1	3FE	657,448	102.750	674,040	656,000	657,419		(28)			5.500	5.464	MS	3,408		11/13/2019.	03/01/2030.
87875U AK 8	Teco Finance Inc Gtd Nt	LS		1	2FE	20,414,925	100.611	20,625,296	20,500,000	20,497,817		10,478			5.150	5.204	MS	310,860	1,055,750	03/12/2010.	03/15/2020.
879360 C# 0	Teledyne Technologies Inc. Sr Nt				2	10,730,000	100.925	11,316,724	11,213,000	11,213,000				(254,000)	0.920	0.920	AO	20,918	103,026	04/18/2017.	04/18/2023.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt			1	2FE	3,771,434	103.740	3,912,501	3,771,434	3,771,434					6.125	6.172	MJSD	642	231,000	10/09/2003.	03/30/2023.
880349 AR 6	Tenneco Automotive Inc Sr Nt	LS		1	3FE	2,705,833	92.000	2,468,360	2,683,000	2,699,646		(3,363)			5.000	4.840	JJ	61,858	134,150	03/02/2018.	07/15/2026.
88224P JS 9	Texas Capital Bk NA Sr Nt				2PL	20,000,000	104.813	20,962,560	20,000,000	20,000,000					5.250	5.250	JJ	440,417	1,050,000	01/28/2014.	01/31/2026.
882484 AA 6	Texas Health Resources Sr Nt			1	1FE	10,000,000	117.197	11,719,670	10,000,000	10,000,000					4.330	4.330	MN	55,328	433,000	04/28/2015.	11/15/2055.
883556 BG 6	Thermo Fisher Scientific Inc Sr Nt			1	2FE	6,994,960	128.123	8,968,617	7,000,000	6,996,207		77			5.300	5.304	FA	154,583	371,000	12/04/2013.	02/01/2044.
883556 BR 2	Thermo Fisher Scientific Inc Sr Nt			1	2FE	17,781,660	102.840	18,511,146	18,000,000	17,846,172		20,290			2.950	3.092	MS	150,450	531,000	09/14/2016.	09/19/2026.
883556 BX 9	Thermo Fisher Scientific Inc Sr Nt			1	2FE	4,069,783	104.646	4,290,490	4,100,000	4,076,112		2,716			3.200	3.287	FA	49,564	131,200	08/10/2017.	08/15/2027.
883556 BY 7	Thermo Fisher Scientific Inc Sr Nt			2	2FE	2,668,275	113.387	3,061,454	2,700,000	2,669,616		578			4.100	4.169	FA	41,820	110,700	08/10/2017.	08/15/2047.
883556 BZ 4	Thermo Fisher Scientific Inc Sr Nt			1	2FE	20,471,505	98.924	20,279,379	20,500,000	20,472,059		554			2.600	2.616	AO	122,886		09/24/2019.	10/01/2029.
88579Y BG 5	3M Co Sr Nt	LS		1	1FE	14,994,750	106.866	16,029,840	15,000,000	14,995,237		487			3.375	3.379	MS	168,750	265,781	02/12/2019.	03/01/2029.
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt			1	4	2,422,229	104.000	2,463,685	2,368,928	2,422,229					8.000	7.526	FMAN	31,586	244,861	07/31/2017.	08/01/2022.
88732J AN 8	Time Warner Cable Inc Sr Nt			1	2FE	5,111,600	130.449	6,522,435	5,000,000	5,093,292		(2,381)			7.300	7.117	JJ	182,500	365,000	02/03/2009.	07/01/2038.
88732J AW 8	Time Warner Cable Inc Co Gtd Nt			1	2FE	14,851,650	100.187	15,028,095	15,000,000	14,998,461		17,971			5.000	5.125	FA	312,500	750,000	12/18/2009.	02/01/2020.
89054X AB 1	Topaz Solar Farms LLC Nt			1	5FE	10,529,541	103.898	10,939,983	10,529,541	10,529,541					4.875	4.875	MS	129,755	513,315	04/10/2013.	09/30/2039.
891490 AR 5	Tosco Corp Deb				1FE	2,371,636	131.875	2,637,494	2,000,000	2,173,629		(19,246)			7.800	6.250	JJ	78,000	156,000	07/01/2004.	01/01/2027.
89233P 4C 7	Toyota Motor Credit Corp MT Nt			1	1FE	7,689,443	101.173	7,358,312	7,273,000	7,297,984		(53,011)			4.500	3.738	JD	12,728	327,285	07/20/2011.	06/17/2020.
89233P 4S 2	Toyota Motor Credit Corp Sr Nt			1	1FE	4,144,756	102.429	3,943,517	3,850,000	3,886,713		(34,583)			4.250	3.298	JJ	77,267	163,625	08/03/2011.	01/11/2021.
89233P 5T 9	Toyota Motor Credit Corp Sr Nt			1	1FE	29,888,700	102.859	30,857,820	30,000,000	29,974,331		12,026			3.300	3.344	JJ	464,750	990,000	01/09/2012.	01/12/2022.
89236T DK 8	Toyota Motor Credit Corp Sr Nt			1	1FE	9,973,600	100.983	10,098,320	10,000,000	9,985,169		3,696			2.250	2.291	AO	45,625	225,000	10/13/2016.	10/18/2023.
89236T EW 1	Toyota Motor Credit Corp Sr Nt MTN			1	1FE	8,978,310	106.575	9,591,768	9,000,000	8,983,172		2,855			3.400	3.439	AO	65,450	306,000	04/10/2018.	04/14/2025.
893574 AH 6	Transcontinental Gas P L Corp Sr Nt			2	2FE	4,792,446	127.096	4,829,644	3,800,000	4,767,662		(24,784)			7.850	3.051	FA	124,292		10/29/2019.	02/01/2026.
893574 AK 9	Transcontinental Gas P L Corp Sr Nt			1	2FE	1,283,880	106.397	1,276,768	1,200,000	1,282,386		(1,494)			4.000	3.022	MS	14,133		10/29/2019.	03/15/2028.
893830 BB 4	Transocean Sedco Co Gtd Nt	LS		1	5FE	34,213,020	102.500	33,825,000	33,000,000	33,314,062		(144,369)			8.375	7.838	JD	122,833	2,763,750	01/20/2012.	12/15/2021.
893830 BC 2	Transocean Sedco Sr Nt	LS		1	5FE	17,350,060	96.500	16,887,500	17,500,000	17,437,864		19,825			5.800	5.940	AO	214,278	1,015,000	07/21/2014.	10/15/2022.
89469A AC 8	TreeHouse Foods Inc Sr Nt			1	4FE	1,177,000	103.625	1,139,875	1,100,000	1,135,039		(16,474)			6.000	4.279	FA	24,933	66,000	05/23/2017.	02/15/2024.
896516 AA 9	Trinity Health Corp Nt			1	1FE	20,541,100	109.903	21,980,680	20,000,000	20,518,225		(11,585)			4.125	3.963	JD	68,750	825,000	12/06/2017.	12/01/2045.
896678 AD 1	Trinova Corp Deb (Aeroquip-Vickers-now)				1FE	988,090	127.760	1,277,604	1,000,000	994,806		600			7.875	7.980	JD	6,563	78,750	05/29/1996.	06/01/2026.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89838L AF 1		Trustees of Boston College Unsec Nt Ser			1	1FE	12,000,000	111.928	13,431,384	12,000,000	12,000,000					3.993	3.993	JJ	239,580	479,160	01/24/2017.	07/01/2047.
89838Q AA 1		Boston University Sr Nt Sec			1	1FE	6,000,000	114.813	6,888,804	6,000,000	6,000,000					4.061	4.061	AO	60,915	273,441	08/15/2018.	10/01/2048.
902494 AX 1		Tyson Foods Inc Sr Nt			1	2FE	36,332,565	107.234	38,358,817	35,771,000	36,068,019		(56,435)			3.950	3.752	FA	533,783	1,393,205	04/24/2019.	08/15/2024.
902494 AY 9		Tyson Foods Inc Sr Nt			1	2FE	42,128,510	122.094	48,227,051	39,500,000	41,927,232		(53,027)			5.150	4.721	FA	768,494	2,034,250	05/16/2016.	08/15/2044.
902494 BC 6		Tyson Foods Inc Sr Nt			1	2FE	6,550,910	106.329	7,443,044	7,000,000	6,604,042		44,136			3.550	4.454	JD	20,018	248,500	10/17/2018.	06/02/2027.
902494 BD 4		Tyson Foods Inc Sr Nt			1	2FE	17,009,724	114.493	19,463,793	17,000,000	17,009,194		(212)			4.550	4.546	JD	62,310	773,500	05/23/2017.	06/02/2047.
902494 BH 5		Tyson Foods Inc Sr Nt			1	2FE	12,644,740	125.916	16,369,067	13,000,000	12,649,852		5,072			5.100	5.283	MS	171,275	663,000	02/13/2019.	09/23/2048.
902494 BK 8		Tyson Foods Inc Sr Nt			1	2FE	6,998,740	113.360	7,935,228	7,000,000	6,998,935		195			4.350	4.352	MS	101,500	162,400	02/13/2019.	03/01/2029.
90261X HK 1		Swiss Bank Corp-NY Sr Nt				1FE	2,988,840	100.110	3,003,300	3,000,000	2,999,433		2,396			2.350	2.432	MS	18,604	70,500	05/27/2015.	03/26/2020.
90265E AK 6		UDR Inc Sr Nt			1	2FE	7,981,600	108.010	8,640,776	8,000,000	7,988,614		1,726			4.000	4.028	AO	80,000	320,000	09/15/2015.	10/01/2025.
90265E AM 2		UDR Inc Sr MTN			1	2FE	742,410	104.873	786,548	750,000	742,971		561			3.500	3.644	JJ	13,125	13,125	04/30/2019.	07/01/2027.
90265E AP 5		UDR Inc Sr Nt			1	2FE	2,690,424	111.694	2,680,649	2,400,000	2,685,852		(4,572)			4.400	2.862	JJ	45,467		10/29/2019.	01/26/2029.
90265E AR 1		UDR Inc Sr Nt			1	2FE	19,394,986	100.196	19,438,005	19,400,000	19,395,815		829			3.000	3.002	FA	219,867		11/14/2019.	08/15/2031.
90265E AS 9		UDR Inc Sr Nt			1	2FE	6,471,205	99.968	6,497,927	6,500,000	6,471,521		316			3.100	3.137	MN	44,778		10/02/2019.	11/01/2034.
902905 AL 2		USX Marathon Group Deb				2FE	2,120,112	113.319	2,181,385	1,925,000	1,976,176		(18,857)			9.375	8.119	MN	23,060	180,469	12/18/2008.	05/15/2022.
902905 AQ 1		USX Marathon Group Deb				2FE	1,857,744	117.541	1,851,266	1,575,000	1,656,223		(19,828)			8.125	6.471	JJ	59,008	127,969	06/29/2004.	07/15/2023.
90290M AB 7		US Foods Inc Sr Nt			2	4FE	2,600,000	103.000	2,575,000	2,500,000	2,536,953		(23,983)			5.875	4.810	JD	6,528	146,875	03/29/2017.	06/15/2024.
904764 AU 1		Unilever Cap Corp Sr Nt			1	1FE	31,432,260	99.118	32,114,070	32,400,000	31,726,192		93,545			2.000	2.343	JJ	275,400	648,000	10/31/2016.	07/28/2026.
904764 BC 0		Unilever Cap Corp Sr Nt	LS		1	1FE	29,637,310	108.454	32,536,290	30,000,000	29,687,143		32,043			3.500	3.648	MS	288,750	1,050,000	09/04/2018.	03/22/2028.
905581 AR 5		Union Carbide Corp Deb				2FE	3,130,170	121.597	3,647,907	3,000,000	3,048,479		(7,108)			7.500	7.135	JD	18,750	225,000	04/01/1998.	06/01/2025.
906548 CL 4		Union Elec Co 1st Mtg			1	1FE	14,964,600	105.864	15,879,660	15,000,000	14,968,083		756			3.650	3.663	AO	115,583	547,500	03/31/2015.	04/15/2045.
906548 CN 0		Union Elec Co 1st Mtg Bd			1	1FE	8,862,737	110.988	9,877,905	8,900,000	8,863,852		677			4.000	4.024	AO	89,000	356,000	04/03/2018.	04/01/2048.
907818 DT 2		Union Pacific Corp Sr Nt			1	1FE	14,292,200	119.103	15,483,377	13,000,000	14,187,816		(28,045)			4.821	4.213	FA	261,138	626,730	01/08/2016.	02/01/2044.
907818 DU 9		Union Pacific Corp Sr Nt			1	1FE	7,156,020	119.527	7,171,614	6,000,000	7,070,287		(27,659)			4.750	3.629	JD	12,667	285,000	10/04/2016.	12/15/2043.
907818 DY 1		Union Pacific Corp Nt			1	1FE	17,366,340	104.793	18,207,766	17,375,000	17,370,296		844			3.250	3.256	JJ	260,384	564,688	08/11/2014.	01/15/2025.
907818 ED 6		Union Pacific Corp Sr Nt			1	1FE	10,195,600	105.433	10,543,250	10,000,000	10,119,667		(19,256)			3.250	3.017	FA	122,778	325,000	10/26/2015.	08/15/2025.
907818 EF 1		Union Pacific Corp Sr Nt			1	1FE	36,678,835	108.857	40,276,905	37,000,000	36,704,221		6,291			4.050	4.100	MN	191,475	1,498,500	12/03/2015.	11/15/2045.
907818 EM 6		Union Pacific Corp Sr Nt			2	1FE	7,500,792	106.238	8,499,056	8,000,000	7,522,020		7,172			3.799	4.139	AO	75,980	303,920	12/22/2016.	10/01/2051.
907818 EW 4		Union Pacific Corp Sr Nt			1	2FE	6,395,424	118.124	7,678,080	6,500,000	6,398,484		2,628			4.500	4.599	MS	90,188	367,250	12/10/2018.	09/10/2048.
907818 EY 0		Union Pacific Corp Sr Nt			1	2FE	1,492,449	110.501	1,657,517	1,500,000	1,493,344		797			3.950	4.011	MS	18,269	74,392	12/10/2018.	09/10/2028.
907818 FB 9		Union Pacific Corp Sr Nt	LS		1	2FE	29,987,100	109.323	32,796,870	30,000,000	29,988,370		1,270			3.700	3.705	MS	370,000	592,000	02/11/2019.	03/01/2029.
907818 FC 7		Union Pacific Corp Sr Nt			1	2FE	4,964,850	115.556	5,777,800	5,000,000	4,965,438		588			4.300	4.342	MS	71,667	114,667	02/11/2019.	03/01/2049.
90932N AA 1		United Airlines LBASS PTC Ser 2018-1 Cl			1	2FE	3,675,326	103.415	3,800,839	3,675,326	3,675,326					4.600	4.601	MS	56,355	169,065	05/09/2018.	09/01/2027.
90982P AA 5		United Cities Gas Co Nt Ser A				1FE	4,175,261	115.980	4,639,184	4,000,000	4,072,876		(9,814)			6.670	6.298	JD	11,858	266,800	12/21/2005.	12/15/2025.
911308 AA 2		United Parcel Service Deb				1FE	9,407,690	101.565	7,109,550	7,000,000	7,055,620		(217,900)			8.375	5.098	AO	146,563	586,250	05/13/2005.	04/01/2020.
911312 AQ 9		United Parcel Service Sr Nt			1	1FE	7,990,400	101.603	8,128,256	8,000,000	7,995,361		1,610			2.450	2.472	AO	49,000	196,000	12/05/2016.	10/01/2022.
911312 AY 2		United Parcel Service Sr Nt			1	1FE	19,652,040	101.101	20,220,280	20,000,000	19,722,122		35,846			2.400	2.620	MN	61,333	480,000	01/11/2018.	11/15/2026.
911312 AZ 9		United Parcel Service Sr Nt			1	1FE	6,442,995	99.756	6,484,114	6,500,000	6,446,767		1,188			3.400	3.447	MN	28,239	221,000	10/19/2016.	11/15/2046.
911312 BM 7		United Parcel Service Sr Nt			1	1FE	19,153,236	105.196	20,408,063	19,400,000	19,193,960		22,326			3.050	3.202	MN	75,606	591,700	03/12/2018.	11/15/2027.
911312 BN 5		United Parcel Service Sr Nt			1	1FE	27,912,403	107.767	30,693,091	28,481,000	27,929,159		10,409			3.750	3.863	MN	136,471	1,068,038	06/18/2018.	11/15/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911365 BG 8	United Rentals Inc Sr Nt			2	3FE	10,347,749	104.123	10,754,944	10,329,076	10,343,150		(2,121)			4.875	4.847	JJ	232,189	503,542	09/27/2018.	01/15/2028.
911365 BM 5	United Rentals Inc 2nd Lien			1	3FE	600,000	102.095	612,570	600,000	600,000					3.875	3.875	MN	3,681		10/21/2019.	11/15/2027.
91159H HM 5	US Bancorp Sub Nt MTN				1FE	27,422,065	104.115	28,631,515	27,500,000	27,443,323		7,948			3.100	3.136	AO	151,556	852,500	07/07/2017.	04/27/2026.
91159H HN 3	US Bancorp Sr MT Nt				1FE	29,328,360	100.312	30,093,690	30,000,000	29,490,912		69,606			2.375	2.657	JJ	314,688	712,500	11/07/2017.	07/22/2026.
91159H HR 4	US Bancorp Sr MTN Ser X			2	1FE	14,080,880	105.098	14,713,734	14,000,000	14,064,511		(7,827)			3.150	3.079	AO	78,400	441,000	11/20/2017.	04/27/2027.
91159H HW 3	US Bancorp Sub Nt			2	1FE	19,998,200	103.297	20,659,460	20,000,000	19,998,276		76			3.000	3.001	JJ	253,333		07/24/2019.	07/30/2029.
913017 BP 3	United Technologies Corp Sr Nt			1	2FE	19,594,807	138.879	21,040,108	15,150,000	18,919,074		(132,428)			6.125	4.183	JJ	427,882	927,938	05/19/2014.	07/15/2038.
913017 BS 7	United Technologies Corp Sr Nt			1	2FE	12,079,400	134.649	13,464,940	10,000,000	11,814,606		(54,800)			5.700	4.345	AO	120,333	570,000	09/15/2014.	04/15/2040.
913017 BT 5	United Technologies Corp Sr Nt			1	2FE	55,111,830	119.892	61,145,022	51,000,000	54,691,735		(105,651)			4.500	3.998	JD	191,250	2,295,000	06/29/2016.	06/01/2042.
913017 BV 0	United Technologies Corp Sr Nt			1	2FE	13,724,210	102.604	14,005,432	13,650,000	13,683,181		(13,347)			3.100	2.994	JD	35,263	423,150	07/28/2016.	06/01/2022.
913017 CA 5	United Technologies Corp Sr Nt			1	2FE	14,445,317	114.702	16,287,613	14,200,000	14,430,171		(6,702)			4.150	4.036	MN	75,299	589,300	07/19/2016.	05/15/2045.
913017 CP 2	United Technologies Corp Sr Nt			1	2FE	11,343,605	114.715	13,048,843	11,375,000	11,345,118		587			4.050	4.066	MN	72,942	460,688	05/01/2017.	05/04/2047.
91324P BU 5	UnitedHealth Group Inc Sr Nt			1	1FE	5,209,450	119.287	5,964,335	5,000,000	5,180,381		(4,847)			4.625	4.367	MN	29,549	231,250	02/22/2013.	11/15/2041.
91324P BV 3	UnitedHealth Group Inc Sr Nt			1	1FE	13,216,927	101.953	13,374,142	13,118,000	13,144,425		(11,459)			2.875	2.780	MS	111,048	377,143	02/22/2013.	03/15/2022.
91324P BZ 4	UnitedHealth Group Inc Sr Nt			1	1FE	9,107,930	102.009	9,180,783	9,000,000	9,035,680		(10,842)			2.750	2.617	FA	93,500	247,500	10/22/2012.	02/15/2023.
91324P CA 8	UnitedHealth Group Inc Sr Nt			1	1FE	4,886,500	110.107	5,505,370	5,000,000	4,902,707		2,547			3.950	4.082	AO	41,694	197,500	10/17/2012.	10/15/2042.
91324P CD 2	UnitedHealth Group Inc Sr Nt			1	1FE	23,674,560	114.181	27,403,464	24,000,000	23,717,236		6,955			4.250	4.331	MS	300,333	1,020,000	02/25/2013.	03/15/2043.
91324P CV 2	UnitedHealth Group Inc Sr Nt			1	1FE	15,975,714	104.749	16,759,840	16,000,000	15,984,290		2,258			3.100	3.118	MS	146,044	496,000	02/23/2016.	03/15/2026.
91412N BC 3	University of Chicago Unsecured Nt	LS		1	1FE	1,600,000	115.341	1,845,456	1,600,000	1,600,000					4.003	4.003	AO	16,012	64,048	09/06/2018.	10/01/2053.
914744 AD 9	Univ of Notre Dame Nt			1	1FE	10,000,000	106.375	10,637,470	10,000,000	10,000,000					3.438	3.438	FA	129,880	343,800	01/13/2015.	02/15/2045.
918005 AT 6	Aquila Inc Sr Nt			1	2FE	2,041,420	110.895	2,217,892	2,000,000	2,006,376		(3,040)			8.270	8.083	MN	21,134	165,400	07/01/1992.	11/15/2021.
91831A AC 5	VRX Escrow Corp Sr Nt				4FE	13,101,040	103.323	13,140,619	12,718,000	12,947,081		(36,155)			6.125	5.725	AO	164,451	778,978	05/06/2015.	04/15/2025.
92343V AF 1	Verizon Communications Inc Sr Nt			1	2FE	6,382,508	129.219	8,673,146	6,712,000	6,446,895		8,031			6.250	6.638	AO	104,875	419,500	03/19/2009.	04/01/2037.
92343V AK 0	Verizon Communications Inc Nt			1	2FE	9,905,100	132.108	13,210,750	10,000,000	9,923,814		2,165			6.400	6.472	FA	241,778	640,000	02/07/2008.	02/15/2038.
92343V AP 9	Verizon Communications Inc Bd			1	2FE	8,182,245	137.197	11,370,921	8,288,000	8,201,571		2,279			6.900	7.002	AO	120,729	571,872	04/01/2008.	04/15/2038.
92343V BR 4	Verizon Communications Inc Sr Nt			1	2FE	51,831,520	111.191	57,819,372	52,000,000	51,927,230		17,375			5.150	5.192	MS	788,522	2,678,000	09/11/2013.	09/15/2023.
92343V BT 0	Verizon Communications Inc Sr Nt			1	2FE	31,542,250	146.827	45,516,246	31,000,000	31,490,118		(9,867)			6.550	6.415	MS	597,869	2,030,500	12/09/2013.	09/15/2043.
92343V CK 8	Verizon Communications Inc Sr Nt			1	2FE	198,092	124.140	248,279	200,000	198,140		44			4.862	4.925	FA	3,511	9,724	12/20/2018.	08/21/2046.
92343V CM 4	Verizon Communications Inc Sr Nt			1	2FE	890,106	128.999	902,992	700,000	889,665		(441)			5.012	3.631	FA	12,669		10/29/2019.	08/21/2054.
92343V CX 0	Verizon Communications Inc Sr Nt			1	2FE	4,817,880	119.995	4,799,780	4,000,000	4,816,675		(1,205)			4.522	3.402	MS	53,259		12/03/2019.	09/15/2048.
92343V DD 3	Verizon Communications Inc Sr Nt			1	2FE	1,020,270	101.560	1,015,596	1,000,000	1,019,975		(295)			2.625	2.298	FA	9,917		11/20/2019.	08/15/2026.
92343V DY 7	Verizon Communications Inc Sr. Nt				2FE	12,831,700	111.024	12,767,749	11,500,000	12,813,385		(18,315)			4.125	2.390	MS	138,359		11/20/2019.	03/16/2027.
92343V EK 6	Verizon Communications Inc Sr Nt			1	2FE	4,635,256	125.806	6,290,275	5,000,000	4,672,544		23,145			6.800	7.801	MN	56,667	340,000	05/10/2018.	05/01/2029.
92343V EM 2	Verizon Communications Inc Sr Nt			1	2FE	40,510,803	142.484	41,663,863	29,241,000	39,520,004		(613,120)			7.875	4.226	JJ	1,151,364	2,302,729	05/10/2018.	07/01/2032.
92343V ER 1	Verizon Communications Inc Sr Nt			1	2FE	1,137,980	113.497	1,134,969	1,000,000	1,136,449		(1,531)			4.329	2.572	MS	12,025		11/20/2019.	09/21/2028.
925524 BG 4	Viacom Inc Sr Nt			1	2FE	11,128,684	102.762	10,070,705	9,800,000	10,004,888		(170,723)			4.500	2.664	MS	147,000	441,000	11/15/2012.	03/01/2021.
92553P AJ 1	Viacom Inc Sr Nt			1	2FE	5,901,660	103.461	6,207,660	6,000,000	5,977,574		10,813			3.875	4.076	JD	10,333	232,500	12/07/2011.	12/15/2021.
92553P AT 9	Viacom Inc Sr Nt			1	2FE	5,443,240	106.507	5,857,907	5,500,000	5,476,403		5,809			4.250	4.378	MS	77,917	233,750	08/12/2013.	09/01/2023.
92553P AX 0	Viacom Inc Sr Nt			1	2FE	2,019,160	105.899	2,117,984	2,000,000	2,009,099		(1,940)			3.875	3.758	AO	19,375	77,500	04/14/2014.	04/01/2024.
927804 FA 7	Virginia Elec & Pwr Co Sr Nt Ser B			1	2FE	6,043,800	132.948	7,976,886	6,000,000	6,033,764		(1,232)			6.000	5.945	JJ	166,000	360,000	01/27/2009.	01/15/2036.
927804 FE 9	Virginia Elec & Pwr Co Sr Nt			1	2FE	3,927,034	138.797	5,274,294	3,800,000	3,902,233		(3,083)			6.350	6.101	MN	20,779	241,300	05/08/2009.	11/30/2037.

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
927804	FP	4	Virginia Elec & Pwr Co Sr Nt			1	2FE	24,488,240	119.610	29,304,377	24,500,000	24,489,588		238			4.650	4.653	FA	430,383	1,139,250	08/12/2013.	08/15/2043.
92826C	AC	6	Visa Inc Sr Nt			1	1FE	10,228,500	102.907	10,290,690	10,000,000	10,103,184		(33,323)			2.800	2.435	JD	13,222	280,000	02/04/2016.	12/14/2022.
92826C	AD	4	Visa Inc Sr Nt			1	1FE	55,614,900	105.726	58,149,520	55,000,000	55,397,745		(60,995)			3.150	3.015	JD	81,813	1,732,500	03/28/2016.	12/14/2025.
92826C	AF	9	Visa Inc Sr Nt			1	1FE	31,447,395	122.931	38,723,108	31,500,000	31,451,218		1,006			4.300	4.310	JD	63,963	1,354,500	12/09/2015.	12/14/2045.
92927K	B@	0	WABCO Holdings Inc Sr Nt Ser E			1	2	15,546,900	102.573	16,677,133	16,258,850	16,258,850				(368,300)	1.200	1.200	JJ	97,553	197,934	11/15/2016.	11/15/2026.
92940P	AD	6	Westrock Company Sr Nt			1	2FE	3,813,498	113.819	3,869,846	3,400,000	3,806,982		(6,516)			4.900	3.330	MS	49,054	19,192	10/29/2019.	03/15/2029.
92940P	AE	4	Westrock Company Sr Nt			1	2FE	7,808,934	106.120	7,746,767	7,300,000	7,802,152		(6,782)			3.900	2.946	JD	23,725	151,049	11/20/2019.	06/01/2028.
92940P	AF	1	Westrock Company Sr Nt			1	2FE	2,870,244	109.713	2,852,548	2,600,000	2,868,086		(2,158)			4.200	3.172	JD	9,100	57,937	11/14/2019.	06/01/2032.
931142	CM	3	Wal-Mart Stores Inc Sr Nt				1FE	18,163,966	145.399	25,517,595	17,550,000	18,045,195		(14,695)			6.200	5.945	AO	229,710	1,088,100	05/15/2009.	04/15/2038.
931142	CU	5	Wal-Mart Stores Inc Sr Nt				1FE	14,395,500	100.886	15,132,900	15,000,000	14,959,656		75,373			3.625	4.154	JJ	261,302	543,750	04/11/2011.	07/08/2020.
931142	DD	2	Wal-Mart Stores Inc Sr Nt	LS			1FE	51,323,838	103.383	52,725,177	51,000,000	51,049,614		(36,772)			4.250	4.172	AO	457,583	2,167,500	04/21/2011.	04/15/2021.
931142	DK	6	Wal-Mart Stores Inc Sr Nt				1FE	20,633,430	125.667	23,876,711	19,000,000	20,455,637		(34,979)			4.750	4.235	AO	223,118	902,500	05/20/2014.	10/02/2043.
931142	ED	1	Wal-Mart Stores Inc Sr Nt			1	1FE	9,971,200	107.425	10,742,480	10,000,000	9,976,829		3,758			3.550	3.597	JD	4,931	355,000	06/20/2018.	06/26/2025.
931427	AQ	1	Walgreens Boots Alliance Sr Nt			1	2FE	8,478,580	101.744	8,648,266	8,500,000	8,485,426		1,994			3.450	3.480	JD	24,438	293,250	05/26/2016.	06/01/2026.
93884P	CJ	7	Washington Gas Lt Co MT Nt Ser C				1FE	3,905,640	120.120	4,804,804	4,000,000	3,957,992		4,729			6.820	7.018	MS	80,324	272,800	09/19/2000.	10/09/2026.
93884P	CL	2	Washington Gas Lt Co MT Nt Ser C				1FE	1,137,620	122.813	1,228,134	1,000,000	1,062,295		(7,340)			6.620	5.511	MS	19,492	66,200	08/09/2005.	10/23/2026.
940663	AA	5	Washington University Nt			1	1FE	7,500,000	103.703	7,777,740	7,500,000	7,500,000					3.790	3.790	AO	60,008	284,250	04/22/2015.	10/15/2055.
941063	AQ	2	Waste Management Inc Co Gtd Nt			1	2FE	14,419,790	102.465	13,320,476	13,000,000	13,235,206		(195,286)			4.600	3.007	MS	199,333	598,000	06/03/2013.	03/01/2021.
94106L	AV	1	Waste Management Inc Co Gtd Nt			1	2FE	9,223,995	134.770	10,107,758	7,500,000	9,050,166		(47,133)			6.125	4.537	MN	39,557	459,375	11/20/2018.	11/30/2039.
94106L	AW	9	Waste Management Inc Co Gtd Nt			1	2FE	5,887,420	101.280	5,570,373	5,500,000	5,523,213		(45,616)			4.750	3.880	JD	726	261,250	08/30/2010.	06/30/2020.
94106L	BB	4	Waste Management Inc Nt			1	2FE	3,524,082	110.239	4,189,086	3,800,000	3,565,300		10,614			3.900	4.465	MS	49,400	148,200	11/10/2015.	03/01/2035.
94106L	BC	2	Waste Management Inc Sr Nt			1	2FE	18,713,225	112.401	20,007,325	17,800,000	18,633,496		(20,669)			4.100	3.802	MS	243,267	729,800	10/24/2018.	03/01/2045.
94106L	BE	8	Waste Management Inc Sr Nt			1	2FE	14,313,000	104.352	15,652,785	15,000,000	14,378,654		65,654			3.150	3.763	MN	60,375	472,500	01/08/2019.	11/15/2027.
94106L	BH	1	Waste Management Inc Sr Nt			1	2FE	2,499,325	104.768	2,619,205	2,500,000	2,499,419		94			3.200	3.204	JD	3,556	45,111	05/14/2019.	06/15/2026.
942683	AF	0	Watson Pharmaceuticals Inc Sr Nt			1	2FE	47,711,985	102.215	49,574,227	48,500,000	48,242,651		87,641			3.250	3.454	AO	394,063	1,576,250	06/05/2013.	10/01/2022.
942683	AH	6	Watson Pharmaceuticals Inc Sr Nt			1	2FE	6,896,120	104.694	7,328,608	7,000,000	6,909,810		2,173			4.625	4.718	AO	80,938	323,750	09/27/2012.	10/01/2042.
948741	AH	6	Weingarten Realty Inv Sr Nt			1	2FE	33,475,855	102.405	34,305,608	33,500,000	33,492,702		2,669			3.375	3.384	MS	332,906	1,130,625	10/01/2012.	10/15/2022.
948741	AJ	2	Weingarten Realty Inv Sr Nt			1	2FE	5,076,450	102.434	5,121,720	5,000,000	5,066,108		(10,342)			3.500	3.074	AO	36,944	87,500	06/11/2019.	04/15/2023.
948741	AK	9	Weingarten Realty Inv Sr Nt			1	2FE	17,433,288	105.965	18,172,946	17,150,000	17,319,702		(38,931)			4.450	4.176	JJ	351,908	763,175	08/02/2016.	01/15/2024.
948741	AL	7	Weingarten Realty Inv Sr Nt			1	2FE	4,961,650	104.360	5,218,005	5,000,000	4,977,535		3,652			3.850	3.943	JD	16,042	192,500	05/07/2015.	06/01/2025.
948741	AM	5	Weingarten Realty Inv Sr Nt			1	2FE	5,928,485	100.518	5,985,859	5,955,000	5,938,373		3,010			3.250	3.297	FA	73,114	144,788	11/05/2019.	08/15/2026.
949746	RF	0	Wells Fargo & Co Sub Nt				1FE	37,011,035	131.785	48,051,337	36,462,000	36,967,421		(9,940)			5.606	5.501	JJ	942,539	2,044,060	02/05/2014.	01/15/2044.
94974B	FJ	4	Wells Fargo & Co Sub Nt				1FE	30,981,710	103.564	32,104,778	31,000,000	30,993,615		1,909			3.450	3.457	FA	409,975	1,069,500	02/06/2013.	02/13/2023.
94974B	FN	5	Wells Fargo & Co Sub Nt				1FE	4,982,950	106.184	5,309,200	5,000,000	4,993,001		1,756			4.125	4.167	FA	77,917	206,250	08/08/2013.	08/15/2023.
94974B	FP	0	Wells Fargo & Co Sub Nt				1FE	24,997,720	128.432	32,108,025	25,000,000	24,998,098		34			5.375	5.376	MN	220,226	1,343,750	10/21/2013.	11/02/2043.
94974B	FY	1	Wells Fargo & Co Sr Nt				1FE	22,976,310	107.841	24,803,384	23,000,000	22,985,902		1,882			4.100	4.111	JD	73,344	943,000	05/27/2014.	06/03/2026.
94974B	GL	8	Wells Fargo & Co Sub Nt				1FE	22,219,552	109.589	24,219,147	22,100,000	22,239,506		1,989			4.300	4.197	JJ	419,716	860,000	10/29/2019.	07/22/2027.
94974B	GT	1	Wells Fargo & Co MT Sub Nt				1FE	2,397,216	114.062	2,737,481	2,400,000	2,397,389		51			4.400	4.407	JD	4,987	105,600	06/07/2016.	06/14/2046.
955306	B#	1	West Pharmaceutical Svcs Sr Nt Ser B			1	2	5,000,000	104.742	5,237,116	5,000,000	5,000,000					3.820	3.820	JJ	93,378	191,000	07/05/2012.	07/05/2024.
955306	B@	3	West Pharmaceutical Svcs Sr Nt Ser A			1	2	4,000,000	102.597	4,103,862	4,000,000	4,000,000					3.670	3.670	JJ	71,769	146,800	07/05/2012.	07/05/2022.
95709T	AL	4	Westar Energy Inc 1st Mtg Bd			1	1FE	9,596,800	104.572	10,457,180	10,000,000	9,676,037		47,857			3.250	3.868	JD	27,083	325,000	04/26/2018.	12/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95709T AP 5	Westar Energy Inc 1st Mtg Bd			1	1FE	6,972,840	103.712	7,259,805	7,000,000	6,979,710		2,453			3.100	3.145	AO	54,250	217,000	02/27/2017.	04/01/2027.
96145D AH 8	Westrock Co Sr Nt			1	2FE	8,486,546	107.533	9,140,280	8,500,000	8,487,819		1,273			4.000	4.021	MS	100,111	340,000	02/20/2019.	03/15/2028.
961548 AL 8	Westvaco Corp Deb				2FE	16,732,870	103.175	15,992,063	15,500,000	15,548,369		(101,571)			9.750	9.032	JD	67,167	1,511,250	06/18/1997.	06/15/2020.
96316# AC 7	Wheeling Power Co Sr Nt Ser B			1	1	10,000,000	104.725	10,472,522	10,000,000	10,000,000					3.700	3.700	JD	30,833	370,000	06/01/2015.	06/01/2025.
963320 AR 7	Whirlpool Corp Sr Nt			1	2FE	4,205,080	105.959	4,238,368	4,000,000	4,112,971		(24,889)			4.000	3.269	MS	53,333	160,000	02/16/2016.	03/01/2024.
963320 AT 3	Whirlpool Corp Sr Nt			1	2FE	21,890,540	105.659	23,245,002	22,000,000	21,935,902		10,631			3.700	3.761	MN	135,667	814,000	07/22/2015.	05/01/2025.
963320 AW 6	Whirlpool Corp Sr Nt			1	2FE	14,910,373	111.424	14,819,326	13,300,000	14,891,409		(18,964)			4.750	3.195	FA	219,358		11/20/2019.	02/26/2029.
969133 AG 2	Willamette Inds Inc Deb				2FE	1,995,600	110.544	2,210,878	2,000,000	1,999,334		337			9.000	9.021	AO	45,000	180,000	09/27/1991.	10/01/2021.
96926G AD 5	William Marsh Rice Univ Nt			1	1FE	17,799,356	109.791	19,542,851	17,800,000	17,799,367		8			3.774	3.774	MN	85,838	671,772	04/16/2015.	05/15/2055.
96949L AC 9	Williams Partners LP Sr Nt			1	2FE	10,750,280	111.512	11,708,718	10,500,000	10,747,812		(1,957)			5.100	4.932	MS	157,675	433,500	10/29/2019.	09/15/2045.
96949L AD 7	Williams Partners LP Sr Nt			1	2FE	820,800	104.306	834,448	800,000	820,510		(290)			3.750	3.347	JD	1,333	15,000	11/14/2019.	06/15/2027.
96949L AE 5	Williams Partners LP Sr Nt			1	2FE	18,342,745	109.478	20,034,492	18,300,000	18,344,562		1,472			4.850	4.833	MS	295,850	548,050	10/29/2019.	03/01/2048.
96950F AD 6	Williams Partners LP Sr Nt			1	2FE	39,991,764	100.587	40,234,880	40,000,000	39,999,839		774			5.250	5.252	MS	618,333	2,100,000	08/04/2011.	03/15/2020.
96950F AF 1	Williams Partners LP Sr Nt			1	2FE	9,084,880	124.071	9,925,648	8,000,000	9,010,096		(27,283)			6.300	5.279	AO	106,400	504,000	02/06/2017.	04/15/2040.
96950F AK 0	Williams Partners LP Sr Nt			1	2FE	8,589,040	119.101	9,528,072	8,000,000	8,557,136		(11,882)			5.800	5.278	MN	59,289	464,000	03/02/2017.	11/15/2043.
96950F AL 8	Williams Partners LP Sr Nt			1	2FE	16,897,320	107.096	18,206,354	17,000,000	16,954,683		10,469			4.500	4.576	MN	97,750	765,000	11/12/2013.	11/15/2023.
976656 CE 6	Wisconsin Electric Power Co Sr Nt			1	1FE	1,057,170	101.561	1,015,605	1,000,000	1,052,253		(1,498)			3.650	3.323	JD	1,622	36,500	07/21/2016.	12/15/2042.
976656 CG 1	Wisconsin Electric Power Co Sr Nt			1	1FE	5,962,560	112.217	6,732,990	6,000,000	5,966,594		763			4.250	4.287	JD	21,250	255,000	05/12/2014.	06/01/2044.
976656 CJ 5	Wisconsin Electric Power Co Sr Nt			2	1FE	8,901,795	114.019	9,691,615	8,500,000	8,877,044		(8,385)			4.300	4.020	JD	16,244	365,500	11/22/2016.	12/15/2045.
976657 AL 0	Wisconsin Energy Corp Sr Nt			1	2FE	11,270,380	106.184	11,680,229	11,000,000	11,169,223		(27,933)			3.550	3.240	JD	17,356	390,500	03/09/2016.	06/15/2025.
982526 AQ 8	Wrigley Wm Jr Co Sr Nt			1	1FE	11,988,120	100.975	12,117,024	12,000,000	11,998,492		1,821			3.375	3.391	AO	78,750	405,000	10/16/2013.	10/21/2020.
983024 AL 4	Wyeth Nt			1	1FE	9,357,878	135.282	11,837,166	8,750,000	9,219,774		(17,755)			6.000	5.515	FA	198,333	525,000	05/01/2007.	02/15/2036.
98389B AR 1	Xcel Energy Inc Sr Nt			1	2FE	21,143,850	104.436	21,931,602	21,000,000	21,089,892		(14,963)			3.300	3.213	JD	57,750	693,000	03/03/2016.	06/01/2025.
98389B AT 7	Xcel Energy Inc Sr Nt			2	2FE	2,999,190	101.085	3,032,556	3,000,000	2,999,623		164			2.600	2.606	MS	22,967	78,000	11/28/2016.	03/15/2022.
98389B AU 4	Xcel Energy Inc Sr Nt			2	2FE	9,980,600	104.964	10,496,370	10,000,000	9,985,909		1,780			3.350	3.373	JD	27,917	335,000	11/28/2016.	12/01/2026.
988498 AL 5	Yum Brands Inc Sr Nt			1	4FE	3,017,775	104.750	3,111,075	2,970,000	3,016,687		(1,088)			4.750	4.548	JJ	43,106		09/19/2019.	01/15/2030.
98877D AC 9	ZF NA Capital Sr Nt			1	2FE	4,442,438	105.220	4,577,053	4,350,000	4,421,257		(11,627)			4.750	4.402	AO	35,585	206,625	02/14/2018.	04/29/2025.
98934K AB 6	Zeneca Wilmington Gtd Deb				2FE	4,757,803	117.415	4,990,155	4,250,000	4,398,711		(33,235)			7.000	5.974	MN	38,014	297,500	09/16/2003.	11/15/2023.
98956P AF 9	Zimmer Hldgs Inc Sr Nt			1	2FE	2,108,980	105.461	2,109,218	2,000,000	2,106,790		(2,190)			3.550	2.410	AO	17,750		11/20/2019.	04/01/2025.
98978V AL 7	Zoetis Inc Sr Nt			2	2FE	12,923,610	102.833	13,368,290	13,000,000	12,939,164		6,901			3.000	3.069	MS	118,083	390,000	10/16/2017.	09/12/2027.
98978V AM 5	Zoetis Inc Sr Nt			1	2FE	34,913,180	108.949	38,132,045	35,000,000	34,917,790		1,626			3.950	3.964	MS	418,590	1,382,500	11/06/2017.	09/12/2047.
D8286# AB 6	Sirona Dental Services GmbH Sr Nt				2	24,518,250	101.713	25,661,379	25,229,250	25,229,250				(571,500)	1.310	1.310	AO	58,756	327,629	10/27/2016.	10/27/2027.
P06076 AA 4	AES El Salvador Trust II Sr Nt			1	4FE	844,688	100.626	1,031,417	1,025,000	924,763		24,863			6.750	10.385	MS	17,873	69,188	05/10/2016.	03/28/2023.
P16259 AM 8	BBVA Bancomer SA Texas Sub Nt			2	3FE	301,816	100.751	352,629	350,000	304,262		2,161			5.125	6.638	JJ	8,172	17,938	11/14/2018.	01/18/2033.
U2339C DV 7	Daimler Fin NA LLC Sr Nt			1	1FE	1,307,488	100.900	1,311,701	1,300,000	1,307,232		(256)			2.700	2.567	JD	1,658	11,603	10/29/2019.	06/14/2024.
U85969 AC 4	Stillwater Mining Co Sr Nt			1	4FE	296,563	102.171	332,055	325,000	304,227		7,148			6.125	9.054	JD	221	19,906	12/04/2018.	06/27/2022.
067901 AH 1	Barrick Gold Corp Sr Nt			1	2FE	15,472,597	119.345	18,498,398	15,500,000	15,476,968		535			5.250	5.261	AO	203,438	813,750	02/24/2015.	04/01/2042.
07317Q AF 2	Baytex Energy Corp Nt		A	1	3FE	828,450	99.000	831,600	840,000	837,123		1,888			5.125	5.379	JD	3,588	43,050	10/09/2014.	06/01/2021.
134808 AC 8	Canacol Energy Ltd Sr Nt		A	2	4FE	625,000	105.401	658,756	625,000	625,000					7.250	7.250	MN	7,300	45,313	04/26/2018.	05/03/2025.
136375 AY 8	Canadian Natl RR Co Deb				1FE	1,082,460	117.452	1,174,520	1,000,000	1,020,636		(5,265)			7.625	6.928	MN	9,743	76,250	02/02/1998.	05/15/2023.
136375 BD 3	Canadian Natl RR Co Nt			1	1FE	5,667,095	132.828	7,305,524	5,500,000	5,589,047		(7,682)			6.900	6.646	JJ	174,992	379,500	05/25/2004.	07/15/2028.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
136375	BE	1	Canadian Natl RR Co Nt			1	1FE	6,250,272	143.320	8,169,229	5,700,000	6,118,302		(14,473)			6.712	6.006	JJ	176,414	382,584	05/14/2007.	07/15/2036.
136375	BL	5	Canadian Natl RR Co Nt			1	1FE	16,923,278	139.670	22,347,184	16,000,000	16,677,647		(28,938)			6.250	5.824	FA	416,667	1,000,000	04/27/2007.	08/01/2034.
136375	BQ	4	Canadian Natl RR Co Sr Nt			1	1FE	5,255,500	144.084	7,204,185	5,000,000	5,203,841		(6,233)			6.375	6.000	MN	40,729	318,750	12/17/2008.	11/15/2037.
136375	CD	2	Canadian Natl RR Co Sr Nt			1	1FE	7,913,600	103.282	8,262,560	8,000,000	7,954,581		8,483			2.950	3.076	MN	26,222	236,000	11/04/2014.	11/21/2024.
136385	AG	6	Canadian Natural Resources Sr Nt		A		2FE	8,900,080	123.173	9,853,800	8,000,000	8,811,814		(35,700)			5.850	4.891	FA	195,000	468,000	05/24/2017.	02/01/2035.
136385	AL	5	Canadian Natural Resources Sr Nt		A		2FE	4,733,880	130.131	5,205,248	4,000,000	4,686,319		(23,114)			6.250	4.823	MS	73,611	250,000	04/05/2018.	03/15/2038.
136385	AT	8	Canadian Natural Resources Sr Nt		A	1	2FE	6,996,990	105.672	7,397,061	7,000,000	6,998,628		289			3.800	3.805	AO	56,156	266,000	03/26/2014.	04/15/2024.
136385	AX	9	Canadian Natural Resources Sr Nt		A	1	2FE	37,582,100	106.506	39,407,331	37,000,000	37,586,182		(1,008)			3.850	3.591	JD	118,708	1,193,500	11/14/2019.	06/01/2027.
136385	AY	7	Canadian Natural Resources Sr Nt	LS	A	1	2FE	16,596,093	121.605	20,064,743	16,500,000	16,592,252		(1,653)			4.950	4.912	JD	68,063	816,750	04/25/2018.	06/01/2047.
136420	AF	3	Canadian Occidental Petroleum Sr Nt			1	1FE	15,970,540	129.183	18,085,550	14,000,000	15,211,569		(108,883)			7.400	6.061	MN	172,667	1,036,000	05/04/2011.	05/01/2028.
13645R	AP	9	Canadian Pacific Railway Sr Nt			1	2FE	34,352,850	104.818	36,686,440	35,000,000	34,844,682		70,979			4.500	4.731	JJ	726,250	1,575,000	11/28/2011.	01/15/2022.
13645R	AY	0	Canadian Pacific Railway Sr Nt		A	1	2FE	4,995,400	110.013	5,500,635	5,000,000	4,996,103		382			4.000	4.011	JD	16,667	200,000	05/14/2018.	06/01/2028.
14040*	AA	1	Capital Power US Funding Sr Nt Ser A			1	2	30,000,000	103.554	31,066,293	30,000,000	30,000,000					5.210	5.210	JD	69,467	1,563,000	06/15/2011.	06/15/2021.
292505	AD	6	EnCana Corp Sr Nt			1	2FE	25,683,031	117.591	27,110,536	23,055,000	25,114,798		(89,901)			6.500	5.594	FA	566,128	1,498,575	08/22/2012.	08/15/2034.
292505	AE	4	EnCana Corp Sr Nt			1	2FE	16,353,233	121.149	16,985,090	14,020,000	15,940,953		(64,871)			6.625	5.404	FA	350,889	928,825	07/26/2012.	08/15/2037.
292505	AG	9	EnCana Corp Nt			1	2FE	26,809,625	118.148	27,173,948	23,000,000	26,156,558		(103,066)			6.500	5.306	FA	622,917	1,495,000	08/21/2012.	02/01/2038.
335934	AL	9	First Quantum Minerals LTD Sr Nt		A	2	4FE	1,660,819	102.250	1,702,463	1,665,000	1,660,712		(29)			7.500	7.556	AO	31,219	88,125	11/19/2019.	04/01/2025.
35905B	AA	5	Frontera Energy Corp Sr Nt		A	2	4FE	395,368	105.720	422,880	400,000	396,545		794			9.700	10.000	JD	647	38,800	06/20/2018.	06/25/2023.
448055	AD	5	Husky Energy Inc Sr Nt			1	2FE	19,900,782	130.263	22,867,740	17,555,000	19,622,925		(68,172)			6.800	5.721	MS	351,490	1,193,740	06/21/2018.	09/15/2037.
65334H	AA	0	Nexen Inc Sr Nt			1	1FE	36,968,736	144.501	48,190,983	33,350,000	36,025,349		(136,353)			7.875	6.891	MS	773,303	2,626,313	02/01/2011.	03/15/2032.
65334H	AE	2	Nexen Inc Sr Nt			1	1FE	17,221,199	127.723	23,752,628	18,597,000	17,510,545		40,918			5.875	6.485	MS	336,877	1,092,574	04/06/2011.	03/10/2035.
65334H	AG	7	Nexen Inc Sr Nt			1	1FE	10,072,800	137.104	13,710,360	10,000,000	10,060,573		(1,871)			6.400	6.342	MN	81,778	640,000	04/06/2011.	05/15/2037.
65334H	AJ	1	Nexen Inc Sr Nt			1	1FE	5,451,550	155.877	7,793,865	5,000,000	5,387,047		(9,283)			7.500	6.780	JJ	157,292	375,000	01/12/2011.	07/30/2039.
67077M	AC	2	Nutrien Ltd Sr Nt		A	1	2FE	18,105,291	104.457	19,011,192	18,200,000	18,131,040		14,862			3.625	3.723	MS	194,260	659,750	04/10/2018.	03/15/2024.
67077M	AF	5	Nutrien Ltd Sr Nt		A	1	2FE	30,329,069	118.996	34,687,217	29,150,000	30,261,629		(41,128)			5.875	5.518	JD	142,714	1,712,563	04/10/2018.	12/01/2036.
67077M	AG	3	Nutrien Ltd Sr Nt		A	1	2FE	8,222,102	116.220	8,890,792	7,650,000	8,197,997		(14,523)			5.625	5.065	JD	35,859	430,313	04/10/2018.	12/01/2040.
67077M	AJ	7	Nutrien Ltd Sr Nt		A	1	2FE	6,968,527	102.177	7,101,288	6,950,000	6,961,347		(4,220)			3.150	3.083	AO	54,731	218,925	04/10/2018.	10/01/2022.
67077M	AP	3	Nutrien Ltd Sr Nt		A	1	2FE	5,660,081	130.535	5,874,084	4,500,000	5,588,694		(42,241)			7.125	4.953	MN	33,844	320,625	04/10/2018.	05/23/2036.
67077M	AQ	1	Nutrien Ltd Sr Nt		A	1	2FE	19,948,761	123.344	24,668,720	20,000,000	19,951,863		1,279			6.125	6.145	JJ	564,861	1,225,000	04/10/2018.	01/15/2041.
67077M	AT	5	Nutrien Ltd Sr Nt		A	1	2FE	2,203,100	110.189	2,203,778	2,000,000	2,200,976		(2,124)			4.200	2.922	AO	21,000		11/20/2019.	04/01/2029.
683715	AA	4	Open Text Corp Sr Nt		A	1	3FE	10,169,625	101.750	10,175,000	10,000,000	10,073,713		(21,835)			5.625	5.359	JJ	259,375	562,500	10/22/2015.	01/15/2023.
716442	AH	1	Petro-Canada Sr Nt			1	1FE	2,028,408	123.216	2,673,794	2,170,000	2,064,629		4,982			5.350	5.875	JJ	53,533	116,095	12/10/2010.	07/15/2033.
71644E	AB	8	Petro-Canada Deb	LS			2FE	5,537,960	112.322	4,492,868	4,000,000	4,242,749		(125,673)			9.250	5.633	AO	78,111	370,000	05/02/2005.	10/15/2021.
71644E	AF	9	Petro-Canada Deb	LS		1	1FE	5,082,160	129.316	6,465,795	5,000,000	5,045,798		(3,791)			7.000	6.858	MN	44,722	350,000	05/25/2004.	11/15/2028.
71644E	AG	7	Petro-Canada Sr Nt			1	1FE	4,879,749	129.886	6,150,107	4,735,000	4,847,322		(4,464)			5.950	5.716	MN	35,999	281,733	12/01/2010.	05/15/2035.
725906	AH	4	Placer Dome Inc Sr Nt			1	2FE	7,434,424	118.607	7,235,003	6,100,000	7,091,845		(53,280)			6.375	4.704	MS	129,625	388,875	07/30/2012.	03/01/2033.
725906	AN	1	Placer Dome Inc Sr Nt			1	2FE	2,281,900	128.593	2,571,862	2,000,000	2,218,246		(8,566)			6.450	5.413	AO	27,233	129,000	11/03/2010.	10/15/2035.
775109	AY	7	Rogers Communications Inc Sr Nt		A	1	2FE	22,732,690	107.018	23,544,048	22,000,000	22,325,443		(79,488)			4.100	3.674	AO	225,500	902,000	09/19/2014.	10/01/2023.
775109	AZ	4	Rogers Communications Inc Sr Nt		A	1	2FE	12,848,538	126.374	15,063,828	11,920,000	12,772,858		(18,577)			5.450	4.935	AO	162,410	649,640	12/02/2015.	10/01/2043.
775109	BB	6	Rogers Communications Inc Sr Nt		A	1	2FE	44,877,920	121.195	53,701,327	44,310,000	44,832,659		(11,353)			5.000	4.915	MS	652,342	2,215,500	12/02/2015.	03/15/2044.
867224	AA	5	Suncor Energy Inc Sr Nt		A	1	1FE	4,509,810	106.135	4,776,062	4,500,000	4,507,446		(1,407)			3.600	3.562	JD	13,500	162,000	02/28/2018.	12/01/2024.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
867224	AB 3	Suncor Energy Inc Sr Nt		A		1FE	5,316,965	109.157	6,003,646	5,500,000	5,322,650		3,295			4.000	4.197	MN	28,111	220,000	04/30/2018.	11/15/2047.
867229	AD 8	Suncor Energy Inc Sr Nt		A		1FE	907,991	130.587	914,112	700,000	906,228		(1,763)			5.950	3.413	JD	3,471	20,825	10/29/2019.	12/01/2034.
893526	DF 7	TransCanada Pipelines Ltd Nt			1	2FE	13,628,360	123.908	17,347,176	14,000,000	13,732,473		11,775			5.600	5.795	MS	198,178	784,000	05/17/2007.	03/31/2034.
893526	DJ 9	TransCanada Pipelines Ltd Sr Nt		A		2FE	2,184,432	132.397	2,250,756	1,700,000	2,182,614		(1,818)			6.100	4.044	JD	8,642	51,850	11/14/2019.	06/01/2040.
89352H	AL 3	TransCanada Pipelines Ltd Nt		A	1	2FE	22,303,606	115.951	23,943,923	20,650,000	22,132,252		(34,211)			5.000	4.505	AO	215,104	1,032,500	06/06/2014.	10/16/2043.
89352H	AM 1	TransCanada Pipelines Ltd Sr Nt		A	2	2FE	7,494,828	114.068	7,528,481	6,600,000	7,488,898		(5,930)			4.625	3.402	MS	101,750		11/14/2019.	03/01/2034.
89352H	AW 9	TransCanada Pipelines Ltd Sr Nt		A	1	2FE	22,760,502	111.080	25,437,206	22,900,000	22,775,259		12,114			4.250	4.328	MN	124,360	973,250	12/13/2018.	05/15/2028.
89352H	AY 5	TransCanada Pipelines Ltd Sr Nt		A	1	2FE	8,506,374	118.289	8,753,416	7,400,000	8,503,740		(2,634)			4.875	3.984	MN	46,096		11/14/2019.	05/15/2048.
89352H	AZ 2	TransCanada Pipelines Ltd Sr Nt		A	2	2FE	5,983,680	122.050	7,323,024	6,000,000	5,983,737		57			5.100	5.118	MS	90,100	283,050	10/10/2018.	03/15/2049.
941053	AH 3	Waste Connections Inc Sr Nt	LS	A	1	2FE	25,106,745	111.520	27,880,050	25,000,000	25,099,176		(7,557)			4.250	4.194	JD	88,542	1,106,771	02/22/2019.	12/01/2028.
941053	AJ 9	Waste Connections Inc Sr Nt		A	1	2FE	24,917,065	105.956	26,488,900	25,000,000	24,922,317		5,252			3.500	3.539	MN	145,833	473,958	04/22/2019.	05/01/2029.
98417E	AC 4	Xstrata Finance Canada Gtd Nt			1	2FE	2,700,943	121.588	2,972,827	2,445,000	2,656,362		(6,395)			6.900	6.099	MN	21,557	168,705	04/06/2011.	11/15/2037.
98417E	AK 6	Xstrata Finance Canada Sr Nt			1	2FE	6,991,180	104.577	7,320,397	7,000,000	6,998,022		985			4.950	4.966	MN	44,275	346,500	11/03/2011.	11/15/2021.
98462Y	B# 6	Yamana Gold Inc Priv Pl Sr Nt			1	2	18,000,000	102.365	18,425,782	18,000,000	18,000,000					4.760	4.761	JD	2,380	856,800	03/23/2012.	03/23/2022.
C35898	AA 0	Frontera Energy Corp Sr Nt		A	1	4FE	368,375	105.720	370,020	350,000	364,219		(3,392)			9.700	8.331	JD	566	33,950	09/25/2018.	06/25/2023.
C7051*	AA 8	GCT Canada Ltd Prnrship Sr Sec Nt			1	2PL	25,486,055	102.492	27,615,359	26,943,803	26,943,803				1,278,334	3.860	3.860	JD	46,224	1,016,642	12/15/2015.	12/15/2025.
000000	00 0	Digicel Limited Sr Nt		D	1	5FE	151,393	77.626	159,133	205,000	156,191		4,798			6.000	29.637	AO	2,597		11/06/2019.	04/15/2021.
000000	00 0	Liquid Telecom Finance Sec Nt		D	2	4FE	330,688	101.400	329,550	325,000	329,472		(1,216)			8.500	7.532	JJ	12,892		07/17/2019.	07/13/2022.
000000	00 0	VTB Bank OJSC Sub Nt		D		4FE	657,817	108.215	654,701	605,000	656,524		(1,293)			6.950	3.709	AO	8,643		12/03/2019.	10/17/2022.
000000	00 0	Sberbank of Russia Sub Nt		D		3FE	328,135	105.756	327,842	310,000	327,691		(444)			5.125	3.002	AO	2,736		12/03/2019.	10/29/2022.
000000	00 0	Metinvest BV Sr Nt		D	1	4FE	310,800	105.140	315,420	300,000	309,504		(1,296)			7.750	6.592	FA	8,267	11,625	07/03/2019.	04/23/2023.
000000	00 0	Cia Latino Americana Sr Nt		D	2	6FE	106,245	46.500	58,125	125,000	58,125	(52,614)	2,947			9.500	13.661	JJ	5,311	11,875	06/06/2018.	07/20/2023.
000000	00 0	Studio City Finance LTD Sr Nt		D	1	4FE	644,824	106.138	647,442	610,000	643,905		(919)			7.250	5.226	FA	17,199		12/02/2019.	02/11/2024.
000000	00 0	Digicel Group Two Ltd Sr Nt PIK		D		6FE	8,330	15.260	12,228	80,130	8,330		1,910	20,543		9.125	42.418	AO	1,828	6,771	10/01/2019.	04/01/2024.
000000	00 0	Teva Pharmaceuticals NE Sr Nt		D	1	3FE	1,374,425	100.750	1,355,088	1,345,000	1,367,772		(4,894)			6.000	5.527	AO	17,037	80,700	08/13/2018.	04/15/2024.
000000	00 0	Ades International Sr Nt		D	2	4FE	545,000	103.770	565,547	545,000	545,000					8.625	8.625	AO	8,748	23,503	04/16/2019.	04/24/2024.
000000	00 0	Credit Bank of Moscow Sr Nt		D		3FE	321,550	108.900	321,255	295,000	321,171		(379)			7.121	4.892	JD	350	10,503	12/03/2019.	06/25/2024.
000000	00 0	DTEK Finance PLC 1st Lien PIK		D	2	4FE	416,093	102.130	434,053	425,000	415,715		(378)			10.750	11.345	JAJO	7,969	27,009	10/30/2019.	12/31/2024.
000000	00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt		D		4FE	328,185	98.880	326,304	330,000	328,199		14			6.750	6.861	FA	4,703		12/05/2019.	02/15/2025.
000000	00 0	China Evergrande Group Sec Nt		D	1	4FE	290,875	85.723	278,600	325,000	292,968		2,093			8.750	11.202	JD	237	14,219	06/27/2019.	06/28/2025.
000000	00 0	YPF Sociedad Anonima Sr Nt		D	1	5FE	264,263	93.664	304,408	325,000	265,126		864			8.500	13.279	JJ	11,741		11/20/2019.	07/28/2025.
000000	00 0	Country Garden Holdings Co 1st Lien		D	1	2FE	458,700	108.956	479,406	440,000	457,506		(1,194)			7.250	6.349	AO	7,355	15,950	07/17/2019.	04/08/2026.
000000	00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt		D	1	3FE	783,872	106.126	849,008	800,000	788,309		1,350			7.950	8.250	MN	8,833	63,600	05/04/2016.	05/11/2026.
000000	00 0	MTN Mauritius Investments Sr Nt		D	1	3FE	657,113	110.500	651,950	590,000	656,182		(931)			6.500	4.558	AO	8,309		11/19/2019.	10/13/2026.
000000	00 0	Turkiye Garanti Bankasi Sr Nt		D	2	5FE	965,369	94.550	978,593	1,035,000	966,042		673			6.125	7.306	MN	6,515	21,438	12/16/2019.	05/24/2027.
000000	00 0	Oztel Holdings SPC Ltd Sec Nt		D		3FE	1,003,235	106.125	1,018,800	960,000	1,002,816		(419)			6.625	5.937	AO	11,837		12/03/2019.	04/24/2028.
00105D	AF 2	AES Gener SA Jr Sb Nt		D	2	3FE	619,678	105.024	651,148	620,000	619,989		312			7.125	7.125	JJ	33,745		03/18/2019.	03/26/2079.
00205G	AA 5	APT Pipelines Ltd Sr Nt		C	1	2FE	21,796,720	103.768	22,828,894	22,000,000	21,935,335		21,596			3.875	3.988	AO	189,444	852,500	10/03/2012.	10/11/2022.
00507U	AS 0	Actavis Funding SCS Sr Nt		D	1	2FE	9,016,707	105.091	9,458,172	9,000,000	9,009,456		(1,629)			3.800	3.777	MS	100,700	342,000	03/13/2015.	03/15/2025.
00507U	AU 5	Actavis Funding SCS Sr Nt		D	1	2FE	13,511,846	108.911	14,703,026	13,500,000	13,510,812		(245)			4.750	4.744	MS	188,813	641,250	03/03/2015.	03/15/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00654A AA 4	Adani Green Energy UP Sr Nt		D	1	3FE	520,000	107.470	558,844	520,000	520,000					6.250	6.250	JD	1,896	16,250	05/30/2019.	12/10/2024.
00913R AD 8	Air Liquide Fin Sr Nt		D	1	1FE	4,482,990	99.423	4,474,022	4,500,000	4,488,078		1,601			2.500	2.543	MS	29,375	112,500	09/22/2016.	09/27/2026.
00913R AE 6	Air Liquide Fin Sr Nt		D	1	1FE	22,703,225	103.360	23,255,955	22,500,000	22,689,833		(4,312)			3.500	3.451	MS	205,625	787,500	10/03/2016.	09/27/2046.
00973R AC 7	Aker BP ASA Sr Nt		D	1	3FE	3,088,300	106.250	3,240,625	3,050,000	3,075,949		(7,109)			5.875	5.584	MS	45,295	179,188	03/16/2018.	03/31/2025.
00973R AD 5	Aker BP ASA Sr Nt		D	1	2FE	935,425	103.750	964,875	930,000	934,896		(529)			4.750	4.618	JD	1,963	21,597	06/12/2019.	06/15/2024.
046353 AD 0	AstraZeneca PLC Sr Nt		D	1	2FE	25,923,000	141.047	28,209,460	20,000,000	24,983,013		(182,395)			6.450	4.408	MS	379,833	1,290,000	04/17/2014.	09/15/2037.
046353 AG 3	AstraZeneca PLC Sr Nt		C	1	2FE	4,968,850	109.831	5,491,550	5,000,000	4,973,398		704			4.000	4.036	MS	57,222	200,000	09/11/2012.	09/18/2042.
046353 AM 0	AstraZeneca PLC Nt		D	1	2FE	14,790,300	116.621	17,493,195	15,000,000	14,805,495		3,937			4.375	4.460	MN	82,031	656,250	11/10/2015.	11/16/2045.
046353 AN 8	AstraZeneca PLC Sr Nt		D	1	2FE	2,092,960	104.309	2,086,184	2,000,000	2,091,692		(1,268)			3.125	2.427	JD	3,299	31,250	11/20/2019.	06/12/2027.
046353 AT 5	AstraZeneca PLC Sr Nt		D	1	2FE	23,901,600	111.087	26,660,952	24,000,000	23,911,760		7,868			4.000	4.049	JJ	437,333	880,000	08/14/2018.	01/17/2029.
05279# AF 6	Autoliv ASP Inc Sr Nt Ser B		D	1	2FE	11,000,000	101.198	11,131,735	11,000,000	11,000,000					3.510	3.510	AO	72,930	386,100	04/23/2014.	04/23/2021.
05541V AE 6	BG Energy Cap PLC Co Gtd Nt		C	1	1FE	30,755,100	103.307	32,025,046	31,000,000	30,948,741		27,094			4.000	4.097	AO	261,778	1,240,000	10/06/2011.	10/15/2021.
055451 AU 2	BHP Billiton Fin USA Ltd Sr Nt		D	1	1FE	11,985,240	106.785	12,814,200	12,000,000	11,993,803		1,509			3.850	3.865	MS	116,783	462,000	09/25/2013.	09/30/2023.
055451 AV 0	BHP Billiton Fin USA Ltd Sr Nt		D	1	1FE	42,458,900	128.070	53,789,568	42,000,000	42,410,288		(9,044)			5.000	4.929	MS	530,833	2,100,000	12/10/2013.	09/30/2043.
05565A AR 4	BNP Paribas SA Sub Nt		C		2FE	17,968,320	107.377	19,327,860	18,000,000	17,978,288		2,897			4.375	4.397	MN	107,188	787,500	05/05/2016.	05/12/2026.
05565Q CZ 9	BP Capital Markets PLC Sr Nt		C	1	1FE	12,000,000	102.550	12,305,940	12,000,000	12,000,000					3.062	3.062	MS	106,149	367,440	03/12/2015.	03/17/2022.
05565Q DH 8	BP Capital Markets PLC Nt		D		1FE	16,024,595	109.061	16,904,486	15,500,000	15,920,290		(39,844)			3.723	3.368	MN	52,898	577,065	04/18/2017.	11/28/2028.
05565Q DN 5	BP Capital Markets PLC Nt		D		1FE	2,948,148	105.230	2,946,426	2,800,000	2,945,272		(2,876)			3.279	2.534	MS	26,013		10/29/2019.	09/19/2027.
05567H CY 0	BNP Paribas Sr Nt SIFMA Linked		C		1FE	25,000,000	125.560	31,390,000	25,000,000	25,000,000					9.982	7.545	JAJO	499,115	2,407,638	07/03/2007.	07/19/2027.
05567H DB 9	BNP Paribas SIFMA MT Nt		C		1FE	10,000,000	125.560	12,556,000	10,000,000	10,000,000					10.020	7.904	FMAN	127,288	949,250	10/31/2007.	11/15/2027.
05578A AA 6	BPCE SA Sr Nt		D		1FE	1,982,900	101.630	2,032,604	2,000,000	1,989,352		3,316			2.750	2.935	JJ	25,972	55,000	01/08/2018.	01/11/2023.
05578A AJ 7	BPCE SA Sr Nt		D		1FE	11,870,520	103.873	12,464,736	12,000,000	11,892,753		11,452			3.250	3.378	JJ	184,167	390,000	01/08/2018.	01/11/2028.
05578D AX 0	BPCE SA Sr Nt		D		1FE	29,708,400	104.804	31,441,260	30,000,000	29,787,775		26,679			3.375	3.491	JD	81,563	1,012,500	11/29/2016.	12/02/2026.
05578Q AB 9	BPCE SA Sub Nt		D		2FE	14,554,120	109.745	15,364,286	14,000,000	14,315,455		(60,949)			5.150	4.596	JJ	320,444	721,000	08/09/2018.	07/21/2024.
05578Q AD 5	BPCE SA Sub Nt		D		2FE	38,357,700	107.762	40,949,446	38,000,000	38,469,356		18,676			4.500	4.223	MS	503,500	1,305,000	11/14/2019.	03/15/2025.
05578Q AE 3	BPCE SA Sub Nt	LS	D		2FE	20,864,200	110.061	23,112,789	21,000,000	20,913,731		11,221			4.875	4.951	AO	255,938	1,023,750	11/15/2017.	04/01/2026.
05583J AE 2	BPCE SA Sr Nt	LS	D		1FE	13,597,874	112.111	15,695,484	14,000,000	13,637,199		32,922			4.625	4.996	MS	196,049	647,500	10/22/2018.	09/12/2028.
05971A AE 1	Banco BTG Pactual Sr Nt		D	1	3FE	710,960	101.375	724,831	715,000	710,984		23			4.500	4.625	JJ	1,877		12/03/2019.	01/10/2025.
067316 AD 1	Bacardi LTD Sr Nt		D	1	2FE	12,490,278	98.440	12,305,013	12,500,000	12,493,346		912			2.750	2.759	JJ	158,507	343,750	08/03/2016.	07/15/2026.
067316 AF 6	Bacardi LTD Sr Nt	LS	D	1	2FE	9,825,694	109.008	10,246,790	9,400,000	9,809,905		(15,790)			4.700	4.061	MN	56,452	173,900	11/20/2019.	05/15/2028.
067316 AH 2	Bacardi LTD Sr Nt		D	1	2FE	10,567,574	116.188	10,921,653	9,400,000	10,565,026		(2,548)			5.300	4.514	MN	63,659		11/14/2019.	05/15/2048.
09659W 2C 7	BNP Paribas Sr Nt		D		1FE	14,889,900	104.534	15,680,040	15,000,000	14,910,158		9,709			3.500	3.588	MN	65,625	525,000	11/09/2017.	11/16/2027.
09659W 2D 5	BNP Paribas Sr Nt		D		1FE	15,971,360	103.864	16,618,176	16,000,000	15,978,781		3,813			3.375	3.404	JJ	258,000	540,000	01/02/2018.	01/09/2025.
09659W 2F 0	BNP Paribas Sr Nt		D		1FE	12,830,136	111.127	14,335,435	12,900,000	12,838,051		5,777			4.400	4.468	FA	216,003	567,600	08/08/2018.	08/14/2028.
11042T AA 1	British Airways Plc EETC		C	4	1FE	2,815,278	105.880	2,980,802	2,815,278	2,815,278					3.800	3.818	MJSD	3,269	106,981	03/14/2018.	09/20/2031.
12674T AB 2	C&W Senior Financing DAC Sr Nt		D	1	3FE	401,750	108.286	433,144	400,000	401,380		(303)			7.500	7.394	AO	6,333	30,333	10/04/2018.	10/15/2026.
12686L AA 7	Cable Onda SA Sr Nt		D	1	3FE	395,980	105.300	421,200	400,000	396,015		35			4.500	4.625	JJ	3,000		10/28/2019.	01/30/2030.
15119C AA 7	Celtic Resources Holding Sr Nt		D		3FE	570,000	102.994	587,065	570,000	570,000					4.125	4.125	AO	5,356		10/02/2019.	10/09/2024.
151290 BV 4	Cemex SAB de CV Sec Nt		D	1	3FE	400,000	104.500	418,000	400,000	400,000					5.450	5.450	MN	2,543		11/12/2019.	11/19/2029.
15238X AB 5	Central American Bottling Corp Sr Nt		D	2	3FE	928,188	105.376	922,040	875,000	913,076		(6,478)			5.750	4.775	JJ	21,103	50,313	10/11/2017.	01/31/2027.
20445P AE 5	Cia Latino Americana Sr Nt		D	1	6FE	1,356,427	46.500	639,375	1,375,000	639,375	(724,307)	2,554			9.500	9.780	JJ	58,418	130,625	02/06/2017.	07/20/2023.

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
21684A AA 4	Rabobank Nederland Sub Nt		D		2FE	61,035,219	108.392	64,178,962	59,210,000	60,093,947		(204,196)			4.625	4.207	JD	228,205	2,738,463	08/26/2015.	12/01/2023.
21684A AB 2	Rabobank Nederland Sub Nt		D		2FE	6,619,680	132.316	7,938,954	6,000,000	6,572,267		(12,107)			5.750	5.058	JD	28,750	345,000	09/15/2015.	12/01/2043.
21684A AD 8	Rabobank Nederland Sub Nt		C		2FE	9,278,370	127.970	11,517,273	9,000,000	9,259,568		(4,890)			5.250	5.048	FA	192,938	472,500	09/15/2015.	08/04/2045.
21685W CJ 4	Rabobank Nederland MT Nt	LS...	D		1FE	16,920,300	136.700	20,504,940	15,000,000	16,731,321		(47,867)			5.250	4.411	MN	80,938	787,500	09/29/2015.	05/24/2041.
22112E AC 2	Cosan Luxembourg SA Sr Nt		D	1	3FE	1,131,587	108.876	1,252,074	1,150,000	1,136,380		1,437			7.000	7.217	JJ	36,001	80,500	07/11/2016.	01/20/2027.
22113A AB 1	Cosan Ltd Sr Nt		D	1	3FE	949,877	104.250	990,375	950,000	949,946		69			5.500	5.500	MS	21,916		07/24/2019.	09/20/2029.
22303Q AH 3	Covidien International Fin SA Gtd Nt		C	1	1FE	5,972,734	142.285	8,487,270	5,965,000	5,971,796		(219)			6.550	6.539	AO	82,483	390,708	02/19/2009.	10/15/2037.
225401 AF 5	Credit Suisse Group Sr Nt		D	1	2FE	11,911,630	106.557	12,786,888	12,000,000	11,923,385		6,844			3.869	3.953	JJ	217,954	464,280	04/11/2018.	01/12/2029.
24820R AB 4	StatoilHydro ASA Sr Nt		D		1FE	22,751,930	114.825	21,816,712	19,000,000	20,615,126		(366,904)			6.500	4.155	JD	34,306	1,235,000	06/26/2013.	12/21/2023.
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt		D		2PL	2,085,714	80.000	1,668,571	2,085,714	2,085,714					9.500	9.502	JJ	96,870	212,344	07/19/2017.	07/27/2020.
25156P AR 4	Deutsche Telekom Co Gtd Nt		D	1	2FE	32,431,840	118.058	35,417,490	30,000,000	32,191,353		(58,648)			4.875	4.355	MS	467,188	1,462,500	06/22/2016.	03/06/2042.
25156P BA 0	Deutsche Telekom Nt		D	1	2FE	18,809,360	105.315	20,009,907	19,000,000	18,845,236		16,513			3.600	3.732	JJ	307,800	594,000	04/24/2019.	01/19/2027.
25156P BB 8	Deutsche Telekom Sr Nt		D	1	2FE	34,038,930	111.683	35,738,432	32,000,000	34,026,806		(15,185)			4.375	3.461	JD	38,889	1,006,250	11/20/2019.	06/21/2028.
25382D AA 4	Digicel Group Two Ltd 1st Lien		D	1	5FE	451,605	55.750	423,143	759,000	451,605		13,607	229,922		8.250	12.153	MS	15,828	62,618	01/14/2019.	12/30/2022.
25382F AA 9	Digicel Group Two Ltd Sr Nt		D		6FE	135,033	15.260	205,554	1,347,015	135,033		42,016	467,372		9.125	34.625	AO	30,729	113,837	10/01/2019.	04/01/2024.
25382F AB 7	Digicel Group Two Ltd Sr Nt		D	1	6FE	119,200	24.000	143,040	596,000	119,200		35,247	211,067		8.250	32.663	MS	12,429	49,170	01/14/2019.	09/30/2022.
25615W AB 9	Docuformas SA Sr Nt		D	2	3FE	599,228	101.376	613,325	605,000	599,625		397			10.250	10.500	JJ	27,044		07/17/2019.	07/24/2024.
30052K AA 7	Evraz Plc Sr Nt		D		3FE	300,000	108.455	325,365	300,000	300,000					5.250	5.250	AO	3,894	7,875	03/26/2019.	04/02/2024.
35177P AX 5	France Telecom Sr Nt		D	1	2FE	45,039,120	128.815	53,844,670	41,800,000	44,839,005		(75,823)			5.375	4.835	JJ	1,048,483	2,246,750	10/25/2018.	01/13/2042.
37255B AA 7	Geopark Ltd 1st Lien Nt		D	2	4FE	750,000	104.251	781,883	750,000	750,000					6.500	6.500	MS	13,542	48,750	09/25/2017.	09/21/2024.
377373 AD 7	Glaxosmithkline Cap Inc Co Gtd Nt		C	1	1FE	22,347,000	102.204	22,995,878	22,500,000	22,459,921		16,222			2.850	2.929	MN	94,406	641,250	05/02/2012.	05/08/2022.
377373 AH 8	Glaxosmithkline Cap Inc Nt		D	1	1FE	51,240,822	107.335	52,540,434	48,950,000	51,236,146		(4,675)			3.375	2.783	JD	137,672	437,034	12/03/2019.	06/01/2029.
38502H AA 3	Gran Tierra Energy Intl Sr Nt		D	2	4FE	419,101	90.000	382,500	425,000	420,435		730			6.250	6.500	FA	10,035	26,563	02/08/2018.	02/15/2025.
39530V AB 4	Greenko Solar Mauritius Sr Nt		D	1	3FE	512,250	100.958	514,884	510,000	512,224		(26)			5.950	5.857	JJ	12,812		11/20/2019.	07/29/2026.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt		D	2	3FE	643,875	104.501	679,257	650,000	644,655		546			5.750	5.886	JJ	18,065	37,375	07/25/2018.	07/07/2027.
40052V AA 2	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	5,503,614	101.122	5,157,222	5,100,000	5,144,610		(88,176)			4.875	3.079	JD	691	248,625	09/16/2015.	06/30/2020.
40052V AB 0	Grupo Bimbo SAB De CV Co Gtd Nt		C	1	2FE	6,943,300	103.956	7,276,934	7,000,000	6,986,093		6,281			4.500	4.602	JJ	136,500	315,000	01/18/2012.	01/25/2022.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	14,938,500	104.335	15,650,175	15,000,000	14,969,443		6,115			3.875	3.925	JD	6,458	581,250	06/24/2014.	06/27/2024.
40052V AD 6	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	26,602,700	106.983	28,885,302	27,000,000	26,639,476		7,418			4.875	4.970	JD	14,625	1,316,250	06/25/2014.	06/27/2044.
40052V AE 4	Grupo Bimbo SAB De CV Sr Nt		D	1	2FE	24,944,000	104.628	26,157,000	25,000,000	24,945,931		924			4.700	4.714	MN	166,458	1,175,000	11/07/2017.	11/10/2047.
404280 AJ 8	HSBC Holdings PLC Nt		C		1FE	11,982,905	142.491	15,089,829	10,590,000	11,735,053		(33,995)			6.800	5.834	JD	60,010	720,120	08/04/2011.	06/01/2038.
404280 BK 4	HSBC Holdings PLC Sr Nt Fix to Flt		D	2	1FE	3,263,808	106.997	3,423,898	3,200,000	3,258,865		(4,943)			4.041	3.747	MS	38,794	64,656	04/11/2019.	03/13/2028.
404280 BT 5	HSBC Holdings PLC Sr Nt		C	2	1FE	6,891,820	111.824	7,268,573	6,500,000	6,866,900		(24,920)			4.583	3.797	JD	9,930	297,895	04/17/2019.	06/19/2029.
404280 CC 1	HSBC Holdings PLC Sr Nt		D	2	1FE	5,397,380	107.837	5,823,171	5,400,000	5,397,500		120			3.973	3.978	MN	23,242	107,271	05/23/2019.	05/22/2030.
423012 AD 5	Heineken NV Sr Nt		C	1	2FE	14,891,150	102.067	15,310,095	15,000,000	14,951,758		13,923			2.750	2.854	AO	103,125	412,500	10/22/2015.	04/01/2023.
423012 AE 3	Heineken NV Sr Nt		C	1	2FE	26,178,305	107.076	30,516,546	28,500,000	26,386,861		51,710			4.000	4.523	AO	285,000	1,140,000	10/19/2015.	10/01/2042.
423012 AF 0	Heineken NV Sr Nt	LS...	C	1	2FE	28,274,080	105.990	29,677,312	28,000,000	28,218,443		(24,632)			3.500	3.384	JJ	413,778	980,000	08/03/2017.	01/29/2028.
423012 AG 8	Heineken NV Sr Nt	LS...	C	1	2FE	9,922,100	112.139	11,213,860	10,000,000	9,925,797		1,389			4.350	4.397	MS	111,167	435,000	03/20/2017.	03/29/2047.
44328M AK 0	HSBC Bank PLC Sr Nt		C		1FE	28,974,770	102.749	29,797,210	29,000,000	28,996,763		2,941			4.750	4.761	JJ	619,875	1,377,500	01/12/2011.	01/19/2021.
44962L AB 3	IHS Markit Ltd Sr Nt		D	1	2FE	1,423,409	109.242	1,420,146	1,300,000	1,419,562		(3,847)			4.750	2.722	FA	23,328		10/29/2019.	02/15/2025.
44962L AC 1	IHS Markit Ltd Sr Nt		D	1	2FE	1,366,691	105.446	1,481,516	1,405,000	1,374,419		4,223			4.000	4.407	MS	18,733	56,200	03/07/2018.	03/01/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44962L AF 4	IHS Markit Ltd Sr Nt		D	1	2FE	17,702,859	111.377	19,379,511	17,400,000	17,683,893		(20,274)			4.750	4.510	FA	344,375	648,903	03/26/2019.	08/01/2028.
44962L AH 0	IHS Markit Ltd Sr Nt		D	1	2FE	11,218,280	103.905	11,637,360	11,200,000	11,220,857		2,577			3.625	3.574	MN	67,667	228,939	10/29/2019.	05/01/2024.
44962L AJ 6	IHS Markit Ltd Sr Nt		D	1	2FE	23,240,272	107.762	23,168,830	21,500,000	23,213,635		(26,637)			4.250	3.231	MN	152,292	165,360	11/20/2019.	05/01/2029.
44963L AB 2	IHS Netherlands Holdco Sr Nt		D	2	4FE	575,000	105.300	605,475	575,000	575,000					7.125	7.125	MS	11,722		09/10/2019.	03/18/2025.
44963L AC 0	IHS Netherlands Holdco Sr Nt		D	2	4FE	920,000	106.250	977,500	920,000	920,000					8.000	8.000	MS	21,058		09/10/2019.	09/18/2027.
449786 AY 8	Ing Bank NV Sub Nt		D		2FE	42,488,348	110.994	42,954,562	38,700,000	40,717,584		(490,790)			5.800	4.269	MS	598,560	2,244,600	10/16/2017.	09/25/2023.
45662N A* 4	Infineon Tech AG Deb Nt Series A		D	1	2	35,000,000	103.846	36,346,129	35,000,000	35,000,000					3.940	3.940	AO	329,428	1,396,500	04/05/2016.	04/05/2024.
456837 AH 6	ING Groep NV Sr Nt		D		1FE	34,954,150	107.835	37,742,285	35,000,000	34,965,060		4,086			3.950	3.966	MS	353,306	1,382,500	03/21/2017.	03/29/2027.
456837 AM 5	ING Groep NV Sr Nt		D		1FE	6,976,060	113.474	7,943,187	7,000,000	6,978,493		1,955			4.550	4.593	AO	78,740	318,500	09/25/2018.	10/02/2028.
45685N AA 4	ING Groep NV Sr Nt	LS	D		1FE	5,984,640	111.241	6,674,460	6,000,000	5,987,233		2,593			4.625	4.666	JJ	134,896	178,063	11/08/2018.	01/06/2026.
456873 AA 6	Ingersoll-Rand Lux Finance Nt		C	1	2FE	4,996,700	100.131	5,006,550	5,000,000	4,999,788		628			2.625	2.638	MN	21,875	131,250	10/23/2014.	05/01/2020.
456873 AD 0	Ingersoll-Rand Lux Finance Nt		D	1	2FE	16,988,288	107.396	17,612,911	16,400,000	16,977,770		(10,518)			3.800	3.338	MS	173,111	123,500	10/29/2019.	03/21/2029.
456873 AE 8	Ingersoll-Rand Lux Finance Sr Nt		D	1	2FE	1,251,216	104.624	1,255,482	1,200,000	1,249,977		(1,239)			3.500	2.748	MS	11,667		10/29/2019.	03/21/2026.
45900T AA 0	Intl Airport Finance SA 1st Lien		D	1	4FE	100,000	109.750	109,750	100,000	100,000					12.000	12.000	MS	3,533	6,033	03/08/2019.	03/15/2033.
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt		D	2	4FE	1,325,000	102.376	1,356,482	1,325,000	1,325,000					4.500	4.500	MN	6,625		11/13/2019.	11/21/2029.
46650C AA 7	JBS Investments II GMBH Sr Nt		D	1	3FE	781,550	108.783	837,629	770,000	780,076		(1,474)			7.000	6.625	JJ	24,854	26,950	04/01/2019.	01/15/2026.
46650C AB 5	JBS Investments II GMBH Sr Nt		D	1	3FE	200,000	105.450	210,900	200,000	200,000					5.750	5.750	JJ	4,824		07/23/2019.	01/15/2028.
49989A AC 3	Koc Holdings AS Sr Nt		D	1	4FE	442,303	105.230	468,274	445,000	442,608		305			6.500	6.624	MS	8,838	14,463	03/06/2019.	03/11/2025.
000000 00 0	Landsbanki Islands HF Convertible Note		B		6*				8,229							90.787	JD			12/15/2017.	11/30/2035.
55388R AA 4	MV24 Capital BV 1st Lien		D	1	3FE	1,168,481	105.630	1,234,267	1,168,481	1,168,481					6.748	6.750	JD	6,571	23,874	08/01/2019.	06/01/2034.
566007 AB 6	MARB BondCo PLC Sr Nt		D	2	3FE	408,563	106.163	440,576	415,000	410,049		789			6.875	7.161	JJ	12,839	28,531	01/23/2018.	01/19/2025.
566067 AA 2	Marble II Pte Ltd Sec Nt		D	2	3FE	575,000	101.250	582,186	575,000	575,000					5.300	5.300	JD	931	30,475	06/13/2017.	06/20/2022.
58547D AD 1	Melco Resorts Finance Sr Nt		D	1	3FE	342,119	102.593	343,688	335,000	342,063		(56)			5.375	5.049	JD	1,350		11/27/2019.	12/04/2029.
591555 AF 4	Metinvest BV Sr Nt		D		4FE	715,060	102.171	740,740	725,000	715,182		122			7.750	7.950	MN	11,550		10/01/2019.	10/17/2029.
59284B AF 5	Mexichem SAB DE CV Sr Nt		D	2	2FE	198,372	102.031	204,061	200,000	198,682		142			4.000	4.100	AO	1,933	8,000	09/27/2017.	10/04/2027.
59318Y AA 6	MHP Lux SA Sr Nt		D		4FE	600,000	104.712	628,272	600,000	600,000					6.950	6.950	AO	10,193	41,700	03/22/2018.	04/03/2026.
600814 AN 7	Millicom Intl Cellular Sr Nt		D	1	3FE	203,000	104.851	209,702	200,000	202,339		(346)			5.125	4.889	JJ	4,726	10,250	01/11/2018.	01/15/2028.
000000 00 0	Brussels Airport Sr Nt		B		2Z	27,695,000	100.000	28,032,500	28,032,500	28,032,500				337,500	2.870	2.870	JJ	60,340		12/04/2019.	12/04/2029.
62947Q AY 4	NXP BV Sr Nt		D	1	2FE	9,861,007	116.889	9,935,540	8,500,000	9,852,240		(8,767)			5.550	3.414	JD	39,313		12/06/2019.	12/01/2028.
62954H AA 6	NXP BV Sr Nt		D	1	2FE	3,677,590	106.083	3,712,902	3,500,000	3,675,800		(1,790)			3.875	2.994	JD	4,898	67,813	12/04/2019.	06/18/2026.
62954H AB 4	NXP BV Sr Nt	LS	D	1	2FE	11,719,755	108.138	11,895,224	11,000,000	11,711,146		(8,609)			4.300	3.474	JD	17,081	236,500	11/14/2019.	06/18/2029.
65557C AD 5	Nordea Bank AB Sr Nt		C		1FE	47,555,305	102.981	48,916,118	47,500,000	47,507,105		(6,573)			4.875	4.860	JJ	1,074,193	2,315,625	02/02/2011.	01/14/2021.
65557C AS 2	Nordea Bank AB Sr Nt		C		1FE	19,939,000	100.446	20,089,180	20,000,000	19,982,164		12,356			2.250	2.315	MN	42,500	450,000	05/23/2016.	05/27/2021.
65557F AA 4	Nordea Bank AB Sub Bk Nt		C		1FE	23,881,920	103.689	24,885,336	24,000,000	23,980,307		13,616			4.875	4.938	MN	156,000	1,170,000	05/09/2011.	05/13/2021.
656531 AG 5	Norsk Hydro A/S Deb		C	1	1FE	3,102,168	129.118	3,873,537	3,000,000	3,052,746		(4,926)			6.800	6.514	JJ	94,067	204,000	05/25/2004.	01/15/2028.
656531 AJ 9	Norsk Hydro A/S Deb		C	1	1FE	3,000,000	134.452	4,033,548	3,000,000	3,000,000					7.150	7.150	JJ	98,908	214,500	01/13/1999.	01/15/2029.
685218 AB 5	Orange SA Sr Nt		D	1	2FE	5,478,400	132.762	6,638,110	5,000,000	5,434,551		(9,313)			5.500	4.883	FA	110,764	275,000	09/30/2014.	02/06/2044.
714264 AK 4	Pernod Ricard SA Sr Nt	LS	C	1	2FE	29,116,389	123.536	29,648,736	24,000,000	28,834,752		(98,430)			5.500	4.098	JJ	608,667	962,500	11/14/2019.	01/15/2042.
714264 AM 0	Pernod Ricard SA Sr Nt	LS	C	1	2FE	38,453,270	103.853	39,671,922	38,200,000	38,400,389		(16,111)			3.250	3.158	JD	79,318	1,209,000	11/20/2019.	06/08/2026.
71429M AA 3	Perrigo Finance Unlimited Sr Nt		D	1	2FE	2,946,287	100.944	2,976,827	2,949,000	2,948,309		552			3.500	3.520	MS	30,391	103,215	03/07/2016.	03/15/2021.
71647N BF 5	Petrobras Global Finance Sr Nt		D	1	3FE	4,364,207	107.151	3,317,395	3,096,000	4,325,486		(38,720)			5.093	0.478	JJ	45,114		10/31/2019.	01/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
71675M AA 4	Petropavlovsk 2016 Sr Nt		D	2	4FE	700,000	102.700	718,900	700,000	700,000					8.125	8.125	MN	7,425	56,875	11/07/2017.	11/14/2022.
718337 AB 4	Philips Electronics NV Ser A Deb		C		2FE	2,920,020	119.612	3,588,366	3,000,000	2,969,065		4,546			7.125	7.361	MN	27,313	213,750	10/30/2000.	05/15/2025.
718337 AC 2	Philips Electronics NV Deb		C		2FE	1,085,000	122.684	1,226,836	1,000,000	1,031,170		(4,630)			7.750	7.043	MN	9,903	77,500	02/10/1998.	05/15/2025.
74733D A@ 9	Qiagen NV Sr Nt Ser B		D	1	2	30,000,000	103.049	30,914,719	30,000,000	30,000,000					3.750	3.750	AO	234,375	1,125,000	10/16/2012.	10/16/2022.
74977R DE 1	Rabobank Nederland - SIFMA Sr Nt		D		1FE	9,973,000	105.739	10,573,920	10,000,000	9,979,356		5,033			3.875	3.935	MS	102,257	387,500	09/19/2018.	09/26/2023.
767201 AL 0	Rio Tinto Finance USA Ltd Sr Nt		D	1	1FE	5,125,750	130.701	6,535,030	5,000,000	5,110,255		(2,942)			5.200	5.028	MN	42,611	260,000	12/10/2013.	11/02/2040.
775371 AG 2	Rohm & Haas Co Amortzg Deb		C	4	2FE	334,183	101.594	333,989	328,750	328,772		(373)			9.800	9.604	AO	6,801	32,218	06/26/1991.	04/15/2020.
78467K C# 2	SSE Plc Sr Nt Ser C		D		2	36,528,480	104.916	37,769,894	36,000,000	36,404,550		(52,862)			3.670	3.480	MS	422,050	1,321,200	08/03/2017.	09/06/2026.
80105N AG 0	Sanofi - Aventis - ADR Sr Nt		C	1	1FE	30,379,300	102.706	30,811,830	30,000,000	30,069,011		(54,680)			4.000	3.807	MS	306,667	1,200,000	04/04/2013.	03/29/2021.
806213 AB 0	Scentre Grp Tr Sr Nt		LS	1	1FE	17,327,721	103.801	18,175,625	17,510,000	17,410,333		17,442			3.500	3.623	FA	236,628	612,850	11/06/2014.	02/12/2025.
822582 AY 8	Shell International Finance Sr Nt		C	1	1FE	5,091,700	121.953	6,097,625	5,000,000	5,083,642		(1,975)			4.550	4.435	FA	87,840	227,500	06/08/2015.	08/12/2043.
822582 BF 8	Shell International Finance Sr Nt		C	1	1FE	55,456,250	119.382	65,659,990	55,000,000	55,434,315		(9,546)			4.375	4.323	MN	334,201	2,406,250	04/12/2017.	05/11/2045.
822582 BY 7	Shell International Finance Sr Nt		D	1	1FE	5,621,520	109.973	6,598,368	6,000,000	5,640,736		7,273			3.750	4.122	MS	68,125	225,000	04/13/2017.	09/12/2046.
822582 CB 6	Shell International Finance Sr Nt		D	1	1FE	42,668,900	110.932	47,700,889	43,000,000	42,700,289		27,694			3.875	3.969	MN	222,167	1,666,250	11/07/2018.	11/13/2028.
82481L AD 1	Shire Acq Inv Ireland DA Sr Nt		D	1	2FE	81,431,095	103.060	85,024,088	82,500,000	81,727,574		98,687			3.200	3.355	MS	718,667	2,640,000	11/29/2016.	09/23/2026.
826200 AD 9	Siemens Financieringsmat Nt		C	1	1FE	1,909,960	122.167	2,443,346	2,000,000	1,954,682		5,309			6.125	6.552	FA	45,597	122,500	06/25/2008.	08/17/2026.
82620K AC 7	Siemens Financieringsmat Sr Nt		D	1	1FE	39,947,200	100.110	40,043,840	40,000,000	39,995,525		10,921			2.150	2.178	MN	81,222	860,000	05/18/2015.	05/27/2020.
82620K AF 0	Siemens Financieringsmat Sr Nt		D	1	1FE	18,362,730	118.850	21,987,324	18,500,000	18,373,953		2,637			4.400	4.445	MN	76,878	814,000	05/18/2015.	05/27/2045.
82620K AL 7	Siemens Financieringsmat Nt		D	1	1FE	9,971,300	99.471	9,947,080	10,000,000	9,980,035		2,677			2.350	2.382	AO	49,611	235,000	09/06/2016.	10/15/2026.
82620K AM 5	Siemens Financieringsmat Nt		D	1	1FE	15,942,560	101.290	16,206,464	16,000,000	15,946,470		1,229			3.300	3.319	MS	155,467	528,000	09/06/2016.	09/15/2046.
83006L AB 9	Sixsigma Networks Mexico Sr Nt		D	2	4FE	715,000	100.750	720,363	715,000	715,000					7.500	7.500	MN	8,789	53,625	04/26/2018.	05/02/2025.
830505 AR 4	Skandinaviska Enskilda Banken Sr Nt		D		1FE	19,986,000	100.630	20,126,080	20,000,000	19,996,463		2,853			2.625	2.640	MS	154,583	525,000	03/08/2016.	03/15/2021.
830505 AT 0	Skandinaviska Enskilda Banken Sr Nt		D		1FE	8,463,705	99.736	8,477,586	8,500,000	8,487,280		7,287			1.875	1.965	MS	47,813	159,375	09/06/2016.	09/13/2021.
830505 AW 3	Skandinaviska Enskilda Banken Sr Nt		D		1FE	4,989,150	101.544	5,077,205	5,000,000	4,995,044		2,158			2.800	2.847	MS	42,778	140,000	03/07/2017.	03/11/2022.
83363R AA 5	Sociedad Concesionaria Auto Sr Nt		C	1	2FE	6,850,000	112.715	7,720,943	6,850,000	6,850,000					6.223	6.223	JD	18,946	426,275	12/17/2003.	12/15/2026.
86960B AQ 5	Svenska Handelsbanken AB Sr Nt		D		1FE	3,987,256	99.837	3,993,460	4,000,000	3,995,578		2,559			1.875	1.942	MS	23,750	75,000	08/31/2016.	09/07/2021.
86964W AF 9	Suzano Austria GMBH Sr Nt		D	1	2FE	596,987	112.750	648,313	575,000	596,302		(686)			6.000	5.464	JJ	15,908		08/14/2019.	01/15/2029.
87124V C@ 6	Sydney Airport Finance Co Pty Sr Nt		B		2	21,702,000	118.828	25,028,822	21,063,000	21,063,000				(639,000)	4.760	4.760	FA	406,610	482,378	02/05/2019.	02/05/2039.
87312@ AC 2	TWE US Fin Co Gtd Sr Nt Ser C2		D	1	2	30,000,000	106.380	31,914,088	30,000,000	30,000,000					4.380	4.380	JD	62,050	1,314,000	12/16/2013.	12/16/2023.
87656X A* 2	Tate & Lyle Intl Fin PLC Sr Nt		D	1	2	50,000,000	100.107	50,053,500	50,000,000	50,000,000					3.403	2.005	AO	302,511	2,137,256	10/29/2015.	10/29/2023.
87656X B@ 9	Tate & Lyle Intl Fin PLC Sr Nt Ser A		D		2IF	8,000,000	100.582	8,046,557	8,000,000	8,000,000					3.310	3.310	MN	30,893		11/19/2019.	11/19/2029.
879273 AR 1	Telecom Argentina SA Sr Nt		D	2	4FE	54,280	96.001	52,801	55,000	54,315		35			8.000	8.250	JJ	1,992		07/11/2019.	07/18/2026.
87969N AC 9	Telstra Corp Ltd Nt		C	1	1FE	37,715,760	104.747	39,803,784	38,000,000	37,941,197		30,897			4.800	4.892	AO	400,267	1,824,000	04/07/2011.	10/12/2021.
87969N AD 7	Telestra Corp Ltd Priv Pl Nt		D	2	1FE	24,547,450	102.932	25,733,050	25,000,000	24,695,372		51,972			3.125	3.380	AO	182,292	781,250	01/26/2017.	04/07/2025.
88165F AG 7	Teva Pharm Fin BV Sr Nt		C	1	3FE	13,728,763	95.500	13,136,980	13,756,000	13,747,081		2,839			2.950	2.973	JD	14,654	405,802	12/13/2012.	12/18/2022.
88167A AD 3	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	4,119,203	92.750	3,849,125	4,150,000	4,129,099		5,289			2.800	2.947	JJ	51,644	116,200	12/04/2018.	07/21/2023.
88167A AE 1	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	28,435,918	83.250	23,955,188	28,775,000	28,497,484		33,713			3.150	3.304	AO	226,603	906,413	07/26/2018.	10/01/2026.
88167A AF 8	Teva Pharmaceuticals NE Sr Nt		C	1	3FE	41,086,890	72.000	29,880,000	41,500,000	41,115,986		7,805			4.100	4.157	AO	425,375	1,701,500	10/18/2016.	10/01/2046.
89153V AL 3	Total Capital Intl SA Nt		D	1	1FE	20,459,870	107.112	21,422,300	20,000,000	20,217,046		(46,299)			3.750	3.474	AO	168,750	750,000	04/01/2014.	04/10/2024.
892331 AC 3	Toyota Motor Corp Sr Nt		D		1FE	3,000,000	104.663	3,139,887	3,000,000	3,000,000					3.419	3.419	JJ	45,872	102,570	07/10/2018.	07/20/2023.
892331 AD 1	Toyota Motor Corp Sr Nt		D		1FE	7,501,740	109.834	8,237,535	7,500,000	7,501,525		(149)			3.669	3.666	JJ	123,064	275,175	07/11/2018.	07/20/2028.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
899415	AE	3	Tullow Oil Plc Sr Nt		D	1	5FE	975,000	84.182	820,775	975,000	975,000					7.000	7.000	MS	22,750	68,250	03/16/2018.	03/01/2025.
90015W	AH	6	Turkiye Garanti Bankasi Sr Nt		D		4FE	648,031	105.726	687,219	650,000	648,283		252			8.125	8.200	MS	13,643	26,406	03/21/2019.	03/28/2024.
902133	AG	2	Tyco Electronics Group Co Gtd Nt		C	1	1FE	18,167,040	147.006	23,520,944	16,000,000	17,781,445		(54,526)			7.125	6.090	AO	285,000	1,140,000	02/11/2011.	10/01/2037.
902133	AK	3	Tyco Electronics Group Sr Nt		C	1	1FE	14,537,324	103.004	13,326,683	12,938,000	13,158,688		(205,907)			4.875	3.191	JJ	290,835	630,728	08/24/2012.	01/15/2021.
902133	AT	4	Tyco Electronics Group Sr Nt		D	1	1FE	2,992,710	105.773	3,173,199	3,000,000	2,995,276		675			3.700	3.729	FA	41,933	111,000	01/25/2016.	02/15/2026.
902133	AU	1	Tyco Electronics Group Sr Nt		D	2	1FE	2,979,102	103.006	3,090,171	3,000,000	2,983,554		1,876			3.125	3.207	FA	35,417	93,750	07/31/2017.	08/15/2027.
902674	XN	5	UBS AG London BRH Sr Nt		D	2	1FE	9,969,825	125.296	12,529,550	10,000,000	9,970,574		499			4.500	4.518	JD	6,250	450,000	06/21/2018.	06/26/2048.
90351D	AB	3	UBS Group Funding Sr Nt		D		1FE	47,915,240	108.805	52,226,256	48,000,000	47,947,452		7,962			4.125	4.147	MS	533,500	1,980,000	02/03/2016.	09/24/2025.
90352J	AC	7	UBS Grp Fdg Switzerland Sr Nt		C	2	1FE	49,278,980	109.293	52,460,736	48,000,000	49,017,016		(121,463)			4.253	3.910	MS	555,725	2,041,440	10/17/2017.	03/23/2028.
915436	AC	3	UPM-Kymmene OYJ Nt		C	1	2FE	3,068,574	123.110	3,693,309	3,000,000	3,035,840		(3,349)			7.450	7.246	MN	21,729	223,500	07/01/2004.	11/26/2027.
92334V	AA	3	Veon Holdings BV Sr Nt		D	1	3FE	350,000	104.206	364,721	350,000	350,000					4.000	4.000	AO	3,189		10/02/2019.	04/09/2025.
92857W	AZ	3	Vodafone Group PLC Sr Nt		C	1	2FE	27,680,920	101.717	28,480,760	28,000,000	27,904,316		33,295			2.500	2.630	MS	184,722	700,000	09/20/2012.	09/26/2022.
92857W	BD	1	Vodafone Group PLC Sr Nt		D	1	2FE	14,153,851	107.398	16,109,760	15,000,000	14,243,149		17,722			4.375	4.736	FA	240,625	656,250	06/17/2014.	02/19/2043.
92857W	BK	5	Vodafone Group PLC Sr Nt		D	1	2FE	46,245,425	110.876	48,785,352	44,000,000	46,166,580		(86,023)			4.375	3.680	MN	165,764	1,235,938	11/20/2019.	05/30/2028.
92857W	BM	1	Vodafone Group PLC Sr Nt		C	1	2FE	12,277,916	120.122	12,492,709	10,400,000	12,273,592		(4,324)			5.250	4.163	MN	47,017	273,000	11/14/2019.	05/30/2048.
92857W	BS	8	Vodafone Group PLC Sr Nt		D	1	2FE	2,248,080	115.970	2,319,398	2,000,000	2,247,439		(641)			4.875	4.144	JD	3,250	48,750	10/29/2019.	06/19/2049.
92936M	AC	1	WPP Finance 2010 Sr Nt		C	1	2FE	29,926,300	103.495	31,048,620	30,000,000	29,977,521		7,818			3.625	3.655	MS	344,375	1,087,500	09/06/2012.	09/07/2022.
A3158#	AC	3	Hofer Financial Services GmbH Sr Nt Ser		D		1PL	12,921,285	103.241	13,318,153	12,900,000	12,918,980		(2,305)			3.410	3.375	JJ	190,619	219,945	03/27/2019.	07/25/2024.
D2736#	AH	2	Fritz Draxlmaier GMBH & Co KG Sr Nt		D	1	2PL	34,000,000	101.043	34,354,548	34,000,000	34,000,000					6.140	6.140	AO	521,900	2,363,850	10/01/2010.	10/01/2020.
D8563#	AA	2	VTG AG Sr Nt Ser A (EUR)		B	1	2	47,958,600	107.358	40,327,439	37,563,550	37,563,550				(850,900)	5.736	5.736	MN	329,182	2,209,285	05/06/2011.	05/06/2021.
D8563#	AB	0	VTG AG Sr Nt Ser B (EUR)		B	1	2PL	12,168,600	117.329	11,182,655	9,531,050	9,531,050				(215,900)	5.780	5.780	MN	84,164	564,729	05/06/2011.	05/06/2023.
F1840#	AA	0	Chanel SAS Sr Nt Ser A		B	1	1	48,928,500	107.264	54,123,818	50,458,500	50,458,500				(1,143,000)	1.839	1.839	MS	234,561	915,146	02/29/2016.	03/30/2026.
F3152*	AE	4	Ermewa Holding SAS Sr Nt Ser B		D		2Z	15,000,000	98.905	14,835,793	15,000,000	15,000,000					3.600	3.600	JJ	30,000		12/11/2019.	12/11/2031.
F3152*	AF	1	Ermewa Holding SAS Sr Nt Ser C		D		2Z	5,000,000	98.705	4,935,252	5,000,000	5,000,000					3.770	3.770	JJ	10,472		12/11/2019.	12/11/2034.
G0369@	AK	2	Anglian Water Services Fin plc Sr Nt Ser		D	1	2FE	40,000,000	104.397	41,758,680	40,000,000	40,000,000					5.180	5.180	JD	149,644	2,072,000	12/05/2011.	12/05/2021.
G0369@	AQ	9	Anglian Water Services Fin plc Sr Nt Ser		D	1	2FE	20,000,000	105.645	21,128,914	20,000,000	20,000,000					5.000	5.000	AO	250,000	1,000,000	10/01/2012.	10/01/2022.
G0369@	AV	8	Anglian Water Services Fin plc Sec Nt		D	1	2FE	10,000,000	107.594	10,759,373	10,000,000	10,000,000					4.990	4.990	MN	48,514	499,000	11/26/2013.	11/26/2023.
G0566*	AB	5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP		B	1	2FE	36,873,374	104.250	33,397,051	32,035,541	32,035,541				1,215,500	4.101	4.100	JD	3,649	1,285,980	06/27/2013.	06/30/2025.
G0566*	AC	3	Arqiva PP Fin Plc Gtd Sec Nt Ser 3		B	4	2FE	23,780,400	100.130	18,583,928	18,559,800	18,559,800				704,200	2.982	2.803	JD	1,517	552,800	07/24/2014.	06/29/2029.
G0566*	AD	1	Arqiva PP Fin Plc Sr Nt		B	4	2FE	34,053,110	100.750	36,552,913	36,280,807	36,280,807				1,376,574	3.080	2.878	JD	3,104	1,115,101	11/23/2016.	12/31/2029.
G0754#	AD	9	Babcock Intl Grp Sr Nt Ser B		D	1	2	11,000,000	103.471	11,381,792	11,000,000	11,000,000					5.640	5.640	MS	179,227	620,400	03/17/2011.	03/17/2021.
G1591#	AU	6	Britvic Plc Gtd Sr Nt Ser A		B	1	2	7,476,600	101.441	8,068,835	7,954,200	7,954,200				301,800	2.310	2.310	FA	66,862	174,775	02/15/2017.	02/20/2025.
G1696#	AY	2	Bunzl Fin PLC Gtd Sr Nt Ser A		C	1	2	6,054,360	100.012	6,000,739	6,000,000	6,000,588		(15,342)			2.930	2.669	JJ	81,063	175,800	05/12/2016.	01/15/2020.
G1696#	BB	1	Bunzl Fin PLC Gtd Sr Nt Ser A		C	1	2	11,000,000	106.443	11,708,771	11,000,000	11,000,000					4.050	4.050	MN	56,925	445,500	05/15/2014.	05/15/2025.
G1696#	BH	8	Bunzl Fin PLC Gtd Sr Nt Ser A		.	1	2	37,569,000	103.821	40,744,911	39,245,500	39,245,500				(889,000)	1.820	1.820	MN	83,331	708,217	11/19/2015.	11/19/2022.
G1737@	AB	5	BUUK Infrastructure Issuer plc Sr Sec Nt		B		2FE	13,962,000	99.752	13,224,088	13,257,000	13,257,000				503,000	2.830	2.830	MS	111,510	364,263	03/14/2018.	03/14/2032.
G1745*	AG	6	Brookfield Utilities UK PLC Priv Pl Nt (		B	1	2FE	15,238,000	106.548	14,125,098	13,257,000	13,257,000				503,000	4.050	4.050	AO	110,365	525,164	04/17/2013.	04/17/2023.
G1745*	AJ	0	Brookfield Utilities UK PLC Priv Pl Nt (		B		2FE	30,476,000	115.312	30,573,955	26,514,000	26,514,000				1,006,000	4.480	4.480	AO	244,164	1,161,843	04/17/2013.	04/17/2028.
G1745*	AM	3	Brookfield Utilities UK PLC Sr Nt (GBP)		B		2FE	15,294,600	116.731	13,927,559	11,931,300	11,931,300				452,700	4.510	4.510	JD	23,916	526,046	06/17/2014.	06/15/2029.
G1745*	AS	0	Brookfield Utilities UK PLC Sr Nt (GBP)		B		2FE	15,066,000	100.859	16,045,124	15,908,400	15,908,400				603,600	2.910	2.910	MN	65,582	449,979	11/10/2016.	11/10/2031.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G1746#	AB 2	Cadent Finance plc Sr Nt		B		1FE	19,902,000	105.845	21,047,731	19,885,500	19,885,500				(16,500)	2.790	2.790	MS	157,195	262,107	03/19/2019.	03/19/2031.
G2479@	AA 7	Covent Garden Group Holdings Sr Nt Ser A		B	1	1PL	47,250,000	108.707	43,233,977	39,771,000	39,771,000				1,509,000	3.630	3.630	JD	60,154	1,411,398	12/19/2016.	12/16/2024.
G2615@	AA 2	DCC plc Sr Nt Ser A		D	1	2	20,236,208	100.215	20,043,019	20,000,000	20,011,763		(36,732)			3.410	3.220	AO	125,033	682,000	04/25/2013.	04/25/2020.
G2615@	AB 0	DCC plc Sr Nt Ser B		D	1	2	14,000,000	104.022	14,563,114	14,000,000	14,000,000					4.040	4.040	AO	103,693	565,600	04/25/2013.	04/25/2023.
G2686@	AC 2	The Great Rolling Stock Co Ltd Sr Nt Ser		B	4	2	47,415,600	102.419	48,879,781	47,725,200	47,725,200				1,810,800	2.690	2.690	MN	164,042	1,246,428	11/15/2017.	11/15/2032.
G27649	AG 0	Digicel Limited Sr Nt		D	1	5FE	144,631	58.000	179,800	310,000	144,631		1,977	154,618		6.750	7.929	MS	6,975	20,925	09/22/2015.	03/01/2023.
G2956@	AP 6	ABP Acq UK Ltd Sr Nt Ser A		B	1	2	15,245,000	108.310	14,358,605	13,257,000	13,257,000				503,000	3.430	3.430	MS	123,784	439,692	09/23/2015.	09/23/2025.
G4133@	AE 3	Grosvenor Ltd Sr Nt Ser A		B		2	39,378,000	105.580	41,990,060	39,771,000	39,771,000				1,509,000	2.750	2.750	MN	164,055	1,068,045	11/07/2018.	11/07/2028.
G4273*	AK 1	Hammerson plc Sr Nt Ser B		B	1	2	18,930,600	103.015	20,791,834	20,183,400	20,183,400				(457,200)	1.320	1.320	JJ	125,810	269,949	01/11/2017.	01/11/2024.
G4588#	BC 4	Intermediate Capital Group Plc Sr Nt Ser		D	1	2	29,972,959	100.642	30,192,575	30,000,000	29,997,890		5,701			4.520	4.540	MN	188,333	1,363,500	05/11/2015.	05/11/2020.
G4622#	AE 9	Howard de Walden Sr Nt Ser B		C	1	1	30,000,000	102.959	30,887,719	30,000,000	30,000,000					4.320	4.321	JJ	594,000	1,296,000	09/16/2011.	09/16/2021.
G5825A	AB 8	MARB BondCo PLC Sr Nt		D	2	3FE	287,751	106.432	329,939	310,000	290,919		2,946			6.875	8.396	JJ	9,591	21,313	12/04/2018.	01/19/2025.
G5963#	AH 6	Meggitt plc Sr Nt Ser B		D	1	2	15,000,000	103.478	15,521,639	15,000,000	15,000,000					3.600	3.600	JJ	262,500	540,000	07/06/2016.	07/06/2026.
G6177#	AD 5	Inchcape plc Sr Nt Ser B		B	1	2	22,741,200	105.522	25,180,224	23,862,600	23,862,600				905,400	3.020	3.020	MN	86,078	697,901	01/25/2017.	05/18/2027.
G6596#	AA 4	North West Elec Networks PLC Gtd Sr Nt S		B		2	18,804,000	116.211	18,487,233	15,908,400	15,908,400				603,600	4.070	4.070	JD	19,784	627,618	12/18/2014.	12/20/2029.
G6655@	AA 4	Northern Gas Networks Ltd Sr Nt Ser A		B		2	17,845,800	105.945	19,663,125	18,559,800	18,559,800				714,000	2.840	2.840	JJ	250,372	248,540	01/10/2019.	01/10/2029.
G6710E	AL 4	Odebrecht Finance LTD Sr Nt		D	1	6FE	234,000	5.875	211,500	3,600,000	211,500	(22,500)			270,000	7.125	50.607	JD		(128,250)	07/22/2016.	06/26/2042.
G6710E	AP 5	Odebrecht Finance LTD Sr Nt		D	1	6FE	17,213	5.199	22,096	425,000	17,213				37,400	4.375	43.567	AO			07/21/2016.	04/25/2025.
G6710E	AQ 3	Odebrecht Finance LTD Sr Nt		D	1	6FE	66,810	5.000	46,000	920,000	46,000	(19,486)			65,108	5.250	38.796	JD		(24,150)	10/31/2018.	06/27/2029.
G6750*	AE 2	The 1887 Co Ltd Sr Nt Ser E		B		2	15,296,400	105.426	16,771,605	15,908,400	15,908,400				612,000	2.960	2.960	JJ	223,672	222,036	01/10/2019.	01/10/2029.
G6750*	AF 9	The 1887 Co Ltd Sr Nt Ser F		B		2	10,197,600	109.522	11,615,483	10,605,600	10,605,600				408,000	3.210	3.210	JJ	161,709	160,526	01/10/2019.	01/10/2034.
G6970*	AE 6	Peel Ports PP Fin Ltd Sr Nt		B	1	2PL	75,430,130	100.296	61,043,041	60,862,887	60,862,887				2,309,273	3.257	3.008	JAJO	490,014	1,931,028	12/09/2013.	01/02/2025.
G7028A	AB 9	Petra Diamonds PLC 2nd Lien		D	1	5FE	194,750	63.000	126,000	200,000	196,372		1,361			7.250	8.120	MN	2,417	14,500	10/18/2018.	05/01/2022.
G7059#	AA 2	Phoenix Natural Gas Finance Sr Sec Nt		B		2	23,281,200	100.629	24,012,666	23,862,600	23,862,600				905,400	2.120	2.120	JJ	247,323	481,656	07/05/2017.	08/05/2024.
G7304*	AA 9	Quadgas Finance Sr Nt Ser 1		B		2FE	49,147,100	103.391	50,714,043	49,050,900	49,050,900				1,861,100	2.960	2.960	JD	44,364	1,407,387	10/31/2017.	10/31/2027.
G7334@	AL 7	RRPF Engine Leasing Ltd. Sr Nt Ser S		D		2FE	6,000,000	108.850	6,530,981	6,000,000	6,000,000					4.350	4.351	FA	101,500	131,225	02/11/2019.	06/13/2026.
G7996#	AD 2	Segro Plc Sr Nt Ser A		B		1PL	16,184,000	107.759	16,916,176	15,698,200	15,698,200				(355,600)	1.820	1.820	AO	62,697	284,624	10/12/2018.	10/12/2028.
G8781#	AA 5	Thames Water Util Cayman Fin Sr Nt Ser 1		D	1	2	20,000,000	102.441	20,488,150	20,000,000	20,000,000					3.870	3.870	FA	266,600	774,000	02/27/2012.	02/27/2022.
G8967#	AR 4	Triton Container Intl Ltd Sr Sec Nt Ser		C	1	2PL	30,053,933	100.186	30,055,747	30,000,000	30,010,805		(5,573)			3.230	3.191	MS	244,942	969,000	03/05/2015.	03/31/2022.
G9006@	AJ 5	Transmission Fin DAC Sr Sec Nt Ser 9		B	1	2	21,825,300	105.830	22,546,719	21,304,700	21,304,700				(482,600)	1.690	1.690	MN	57,008	358,444	05/04/2016.	05/04/2026.
G9160@	AA 6	UK Power Network Serv Hldg Ltd Nt		C	1	2	27,000,000	104.114	28,110,660	27,000,000	27,000,000					5.000	5.000	JD	63,750	1,350,000	12/14/2011.	12/14/2021.
G9284#	AY 3	Vitol Finance Ltd Sr Nt		C	1	2	25,000,000	103.289	25,822,300	25,000,000	25,000,000					5.740	5.740	JJ	609,875	1,435,000	07/28/2011.	07/28/2021.
H4777*	AA 3	SBM Deep Panuke SA Prvt Pl Sr Nt		C	1	2PL	10,420,222	100.375	10,408,922	10,370,000	10,386,527		(6,768)			3.500	3.367	JD	16,131	362,950	10/31/2014.	12/15/2021.
J3891#	AA 0	Eli Lilly Japan Sr Nt Ser A		B		1Z	30,060,589	98.762	29,775,911	30,149,157	30,149,157				88,568	0.420	0.420	MN	12,663		11/25/2019.	11/15/2029.
J3891#	AB 8	Eli Lilly Japan Sr Nt Ser B		B		1F	30,060,589	99.333	29,947,927	30,149,157	30,149,157				88,568	0.560	0.560	MN	16,884		11/25/2019.	11/15/2034.
K3752#	AG 3	Copenhagen Airports A/S Sr Nt		D	1	2	9,481,650	104.240	10,424,027	10,000,000	9,783,013		53,503			4.010	4.665	FA	143,692	401,000	08/22/2013.	08/22/2023.
K3752#	AH 1	Copenhagen Airports A/S Sr Nt		.	1	2	24,861,379	109.477	27,111,674	24,764,735	24,764,735				(575,438)	2.350	2.350	FA	200,457	583,779	08/27/2015.	08/27/2025.
K7802#	AR 0	Royal Greenland A/S Sr Nt Ser A		C	1	1	41,204,181	102.991	42,226,394	41,000,000	41,090,584		(29,401)			3.620	3.539	MN	181,402	1,484,200	11/17/2015.	11/17/2022.
K7802#	AW 9	Royal Greenland A/S Sr Nt Ser B		B		1	17,960,018	100.797	18,759,828	18,611,546	18,611,546				183,248	0.640	0.640	MN	13,897	118,357	11/19/2018.	11/19/2026.
L0175#	AD 4	Alpha Trains Finance SA Sr Nt		B		2	48,992,400	99.995	52,137,843	52,140,450	52,140,450				(1,181,100)	0.985		JD	1,427	551,530	12/14/2016.	12/31/2028.
L2289#	AA 9	DH Japan Finance SA Sr Nt Ser A		B		1	19,673,283	98.163	20,245,425	20,624,252	20,624,252				203,065	0.300	0.300	MN	8,593	61,371	05/11/2017.	05/11/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
L2289# AB 7	DH Japan Finance SA Sr Nt Ser B		B		1	19,673,283	102.975	21,237,907	20,624,252	20,624,252				203,065	0.650	0.650	MN	18,619	132,970	05/11/2017.	05/11/2032.
L6388G AB 6	Millicom Intl Cellular Sr Nt		D	2	3FE	1,017,125	104.851	1,058,995	1,010,000	1,015,409		(903)			5.125	5.006	JJ	23,868	51,763	01/17/2018.	01/15/2028.
L8038* AA 4	SBM Baleia Priv Pl Nt		C	4	3	9,912,000	103.190	10,228,226	9,912,000	9,912,000					5.500	5.538	MJSD	22,715	545,160	10/31/2012.	09/15/2027.
L8367# AA 1	Shurgard Luxembourg Sarl Sr Nt Ser A			1	2	18,918,690	103.424	16,235,675	15,698,200	15,712,062		(10,196)		(354,402)	2.670	2.613	JD	1,164	421,871	07/24/2014.	07/24/2021.
L8367# AB 9	Shurgard Luxembourg Sarl Sr Nt Ser B			1	2	14,810,400	110.277	13,601,916	12,334,300	12,334,300				(279,400)	3.110	3.110	JD	1,066	386,094	07/24/2014.	07/24/2024.
L9116P AG 8	Tonon Luxembourg SA 1st Lien Nt		D		6*	39,661	1.000	7,932	793,223	7,932	(39,469)	7,740			6.500	106.650	OCT	8,736		05/15/2019.	10/31/2024.
N1492@ AE 6	Boskalis Finance BV Sr Nt		D	1	2	13,000,000	102.985	13,388,021	13,000,000	13,000,000					3.660	3.660	JJ	210,145	475,800	07/22/2013.	07/22/2023.
N4281@ BS 3	Koninklijke Vopak NV Nt		D	1	2	22,000,000	102.323	22,511,043	22,000,000	22,000,000					3.740	3.740	JD	27,427	822,800	12/19/2012.	06/19/2023.
N4281@ BV 6	Koninklijke Vopak NV Nt		D	1	2	16,000,000	103.313	16,530,085	16,000,000	16,000,000					3.890	3.890	JD	20,747	622,400	12/19/2012.	06/19/2025.
N4282* AE 6	FrieslandCampina Sr Nt Ser B		D	1	2	54,000,000	103.588	55,937,596	54,000,000	54,000,000					4.010	4.012	FA	739,845	2,165,400	08/30/2012.	08/30/2022.
N5657T AJ 5	Metinvest BV Sr Nt		D	1	4FE	211,000	107.624	215,248	200,000	210,390		(610)			8.500	7.422	AO	3,211	8,500	07/03/2019.	04/23/2026.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt		D	1	3PL	27,017,490	100.631	26,574,201	26,407,500	26,643,606		(48,809)			5.000	4.570	JD	3,668	1,565,311	04/02/2015.	03/30/2024.
N7334# AT 0	Wereldhave NV Sr Nt Ser A		D	1	2	25,000,000	109.022	27,255,485	25,000,000	25,000,000					4.610	4.610	JD	54,424	1,152,500	12/14/2015.	12/14/2025.
N7660# AM 9	SHV Nederland BV Sr Nt		D	1	2	50,000,000	103.976	51,987,972	50,000,000	50,000,000					4.420	4.420	MS	570,917	2,210,000	03/28/2012.	03/28/2022.
N8502# AB 3	Teledyne Netherlands BV Sr Nt Ser D		B		2	11,803,000	101.644	12,537,030	12,334,300	12,334,300				(279,400)	1.090	1.090	AO	27,262	134,270	04/18/2017.	04/18/2024.
N8505# AA 2	TenneT Holding Sr Nt Green Ser A		B		1	22,608,000	105.924	23,754,591	22,426,000	22,426,000				(182,000)	1.610	1.610	JJ	157,462	179,354	01/24/2019.	01/24/2029.
N9061@ AJ 9	VTTI BV Sr Nt Ser D		B		2	20,104,200	104.256	19,873,466	19,062,100	19,062,100				(431,800)	1.600	1.600	JD	13,555	303,674	12/13/2017.	12/15/2024.
N9061@ AK 6	VTTI BV Sr Nt Ser E		B		2	24,834,600	107.445	25,300,366	23,547,300	23,547,300				(533,400)	2.030	2.030	JD	21,245	475,943	12/13/2017.	12/15/2027.
N9417J AB 7	VTR Finance BV Secured Nt		D	1	4FE	1,064,638	102.250	1,108,390	1,084,000	1,071,812		2,367			6.875	7.190	JJ	34,364	74,525	03/10/2016.	01/15/2024.
P57908 AF 5	Mexichem SAB DE CV Sr Nt		D	1	2FE	878,156	105.920	1,032,720	975,000	881,004		1,449			5.875	6.675	MS	16,548	57,281	06/11/2018.	09/17/2044.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt		D	1	5FE	2,242,223	78.001	1,779,214	2,281,014	2,276,982		1,632			12.625	12.745	JJ	142,389	287,978	05/02/2018.	07/03/2021.
P67848 AA 2	Compania Minera Milpo Sr Nt		D	1	3FE	829,598	104.033	858,272	825,000	827,468		(698)			4.625	4.524	MS	9,857	38,156	11/16/2016.	03/28/2023.
P7354P AA 2	OI SA Sr Nt - PIK		D		4FE	275,500	90.001	270,003	300,000	276,249		763			10.000	11.948	FA	12,167	7,500	08/22/2019.	07/27/2025.
P8704L AB 4	Sixsigma Networks Mexico Sr Nt		D	2	4FE	194,000	100.450	200,900	200,000	194,384		384			7.500	8.160	MN	2,458	7,500	07/31/2019.	05/02/2025.
P989MJ AY 7	YPF Sociedad Anonima Sr Nt		D	1	5FE	511,100	94.671	479,982	507,000	498,161		(3,788)			8.750	9.256	AO	10,721	26,425	11/15/2019.	04/04/2024.
PPA06R QJ 3	Varme Finco AS (Project Dyna) Sr Sec Nt		B		2Z	27,805,000	100.000	28,032,500	28,032,500	28,032,500				227,500	4.010	4.010	JD	39,927		12/19/2019.	12/31/2031.
Q0697# AA 4	Ausgrid Finance Pty Ltd Gtd Sr Nt Ser A		D		2FE	33,000,000	103.937	34,299,224	33,000,000	33,000,000					3.500	3.500	AO	288,750	1,155,000	09/06/2017.	10/01/2027.
Q0832* AG 1	Australia Pacific Airports Sr Nt		D		2Z	9,000,000	101.363	9,122,685	9,000,000	9,000,000					3.140	3.140	JD	21,195		12/04/2019.	12/04/2031.
Q1297# AE 8	CSL Finance Pty Ltd Sr Nt Ser A		B	1	1	23,632,200	103.522	22,054,979	21,304,700	21,304,700				(482,600)	1.650	1.650	NOV	47,847	345,132	11/12/2014.	11/12/2022.
Q1297# AK 4	CSL Finance Pty Ltd Sr Nt Ser C		D		1	24,000,000	102.293	24,550,292	24,000,000	24,000,000					3.170	3.170	AO	183,860	760,800	10/04/2017.	10/04/2027.
Q1629# AT 4	Brisbane Airport Corp Pty Ltd Sr Sec Nt		D		2	5,000,000	103.259	5,162,936	5,000,000	5,000,000					3.620	3.620	FA	75,417		08/01/2019.	08/01/2029.
Q1629# AU 1	Brisbane Airport Corp Pty Ltd Sr Sec Nt		D		2	10,000,000	103.897	10,389,747	10,000,000	10,000,000					3.720	3.720	FA	155,000		08/01/2019.	08/01/2031.
Q2308# AA 1	Charter Hall Investment MgtLtd Sr Gtd Nt		C		2FE	11,000,000	106.834	11,751,710	11,000,000	11,000,000					3.940	3.940	MN	45,748	433,400	05/23/2017.	05/23/2027.
Q2308* AA 5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt		D		2FE	7,500,000	104.271	7,820,301	7,500,000	7,500,000					3.550	3.550	JJ	117,594	266,250	07/22/2015.	07/22/2027.
Q2308* AB 3	Charter Hall Retail Mgmt Ltd Sr Nt Ser A		D	1	2	16,000,000	105.376	16,860,093	16,000,000	16,000,000					3.760	3.760	MN	81,884	601,600	05/12/2016.	05/12/2026.
Q2312* AA 9	Charter Hall Funds Management Sr Nt Ser		D		2PL	10,000,000	112.311	11,231,131	10,000,000	10,000,000					4.610	4.610	FA	162,631	461,000	08/24/2018.	08/24/2028.
Q2887# AA 0	Goodman Property Trust Sr Sec Nt Ser A		D	1	2FE	8,000,000	103.533	8,282,678	8,000,000	8,000,000					3.460	3.460	JD	12,302	276,800	06/15/2015.	06/15/2025.
Q3080# AF 2	DWPF Finance Pty Ltd Sr Nt Ser F		D		1Z	25,000,000	99.163	24,790,660	25,000,000	25,000,000					2.980	2.980	AO	153,139		10/17/2019.	10/17/2033.
Q3189* AK 5	Dexus Funds Mgmt Ltd Sr Nt		D		1	12,000,000	105.554	12,666,530	12,000,000	12,000,000					3.640	3.640	MN	37,613	436,800	11/30/2017.	11/30/2029.
Q3507# AC 4	Energy Ptnrship Sr Nt Ser C		D	1	2	48,000,000	101.688	48,810,196	48,000,000	48,000,000					3.390	3.390	FA	569,520	1,627,200	02/25/2015.	02/25/2022.
Q3629# AF 0	ETSA Utilities Finance Pty Ltd Sr Nt		D	1	1	6,000,000	101.720	6,103,176	6,000,000	6,000,000					3.290	3.290	JD	14,805	197,400	06/04/2014.	06/04/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q3629# AL 7	ETSA Utilities Finance Pty Ltd Sr Nt Ser		D		1	6,000,000	101.483	6,088,981	6,000,000	6,000,000					3.060	3.060	FA	71,910	183,600	08/10/2016.	08/10/2026.
Q3958@ AA 4	Goodman Australia Indust Fund Sr Nt Ser		D	1	2	23,000,000	105.091	24,171,003	23,000,000	23,000,000					5.260	5.260	JD	57,129	1,209,800	12/14/2011.	12/14/2021.
Q3958@ AF 3	Goodman Australia Indust Fund Sr Nt Ser		D	1	2	50,000,000	105.343	52,671,437	50,000,000	50,000,000					4.510	4.510	JD	106,486	2,255,000	12/14/2012.	12/14/2022.
Q3971@ AG 4	GPT RE Limited Sr Nt		D		1	5,000,000	106.133	5,306,654	5,000,000	5,000,000					3.630	3.630	JD	5,546	181,500	12/20/2017.	12/20/2029.
Q3973# AC 9	GPT Funds Management Ltd Sr Nt		D		1	10,000,000	113.344	11,334,362	10,000,000	10,000,000					4.400	4.400	FA	176,000	220,000	02/07/2019.	02/07/2032.
Q5664# AD 6	Lonsdale Fin Pty Ltd Melbourn Sr Nt Ser		B		2FE	20,227,200	111.865	21,991,383	19,658,800	19,658,800				(78,400)	4.420	4.420	AO	217,230	852,489	10/02/2018.	10/01/2028.
Q5664# AE 4	Lonsdale Fin Pty Ltd Melbourn Sr Nt Ser		B		2FE	23,116,800	113.959	25,603,354	22,467,200	22,467,200				(89,600)	4.580	4.580	AO	257,249	1,009,541	10/02/2018.	10/01/2030.
Q6235# AE 2	Mirvac Group Fin Ltd Gtd Sr Nt Ser E		D	1	1	32,000,000	105.279	33,689,260	32,000,000	32,000,000					4.440	4.440	JD	51,307	1,420,800	12/18/2013.	12/18/2022.
Q6291# AC 7	Monash University Sr Nt		D		1IF	10,000,000	106.517	10,651,689	10,000,000	10,000,000					3.640	3.640	JJ	172,900	364,000	01/10/2017.	01/10/2032.
Q6518@ AE 2	NSW Elec Networks Fin Pty Ltd Sr Nt Ser		D		2FE	37,000,000	103.016	38,116,017	37,000,000	37,000,000					3.550	3.550	AO	273,646	1,313,500	10/16/2017.	10/16/2027.
Q6568@ AA 9	Network Finance Company Pty Lt Sr Sec Nt		D		2	20,000,000	103.929	20,785,747	20,000,000	20,000,000					3.500	3.501	AO	171,111	700,000	02/14/2018.	02/14/2028.
Q6634@ AK 7	Newcastle Coal Infra Grp Ltd Ser 2014A G		D	1	2FE	30,000,000	105.797	31,739,213	30,000,000	30,000,000					5.670	5.670	MN	222,075	1,701,000	01/15/2014.	11/14/2023.
Q6646* AC 3	New Term Fing Co Pty Ltd Sr Sec Nt Ser C		D		2	11,000,000	106.307	11,693,796	11,000,000	11,000,000					3.980	3.980	MS	130,124	437,800	09/15/2015.	09/14/2030.
Q7134# AD 4	Arrium Ltd Sr Nt Ser B		D		6*				11,906,841						5.610		JD		271,585	06/28/2011.	06/28/2021.
Q7160# AE 9	Orica Finance Ltd Sr Nt		D	1	2	20,000,000	101.460	20,291,975	20,000,000	20,000,000					4.530	4.530	AO	166,100	906,000	10/25/2010.	10/25/2020.
Q7160# AH 2	Orica Finance Ltd Sr Nt		D		2	4,000,000	123.683	4,947,310	4,000,000	4,000,000					5.900	5.900	AO	43,267	236,000	10/25/2010.	10/25/2030.
Q7160# AL 3	Orica Finance Ltd Sr Nt Ser A		D		2FE	10,000,000	108.134	10,813,417	10,000,000	10,000,000					4.330	4.330	MN	69,761	433,000	05/03/2017.	05/03/2027.
Q7450@ AA 8	Perth Airport Pty Ltd Sr Nt		D	1	2FE	14,000,000	104.297	14,601,625	14,000,000	14,000,000					4.470	4.470	JJ	269,442	625,800	07/26/2012.	07/26/2022.
Q7450@ AF 7	Perth Airport Pty Ltd Sr Sec Nt Ser F		D		2FE	12,000,000	103.373	12,404,742	12,000,000	12,000,000					3.600	3.600	JJ	206,400	432,000	07/09/2015.	07/09/2027.
Q7450@ AJ 9	Perth Airport Pty Ltd Sr Nt Ser C		D		2IF	5,000,000	101.833	5,091,663	5,000,000	5,000,000					3.450	3.450	MS	56,063		09/04/2019.	09/04/2029.
Q7450@ AK 6	Perth Airport Pty Ltd Sr Nt Ser D		D		2IF	10,000,000	103.003	10,300,255	10,000,000	10,000,000					3.700	3.700	MS	120,250		09/04/2019.	09/04/2034.
Q7740# AA 6	Precinct Properties NZ Ltd Sr Sec Nt Ser		D	1	2	25,000,000	106.262	26,565,507	25,000,000	25,000,000					4.130	4.130	JJ	441,681	1,032,500	01/23/2015.	07/27/2025.
Q7794# AF 0	QPH Fin Co Pty Ltd Gtd Sr Sec Nt		B		2FE	20,501,800	129.116	19,943,511	15,446,200	15,446,200				(61,600)	6.280	6.280	FA	369,147	957,034	08/14/2014.	08/14/2029.
Q9194* AA 7	Transurban Queensland Fin Pty Sr Sec Nt		D	1	2FE	20,000,000	106.484	21,296,770	20,000,000	20,000,000					4.160	4.160	MS	228,800	832,000	09/22/2015.	09/22/2025.
Q9326# AD 8	University Of Melbourne Sr Nt Ser D		D		1FE	7,000,000	114.645	8,025,161	7,000,000	7,000,000					4.360	4.360	FA	113,602	305,200	02/17/2016.	02/17/2046.
Q9326* AA 8	University of New South Wales Sr Nt		D		1PL	7,000,000	107.171	7,501,994	7,000,000	7,000,000					3.970	3.970	MN	45,545	277,900	11/02/2017.	11/02/2047.
Q9396# AL 5	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser		D	1	1	15,000,000	99.434	14,915,153	15,000,000	15,000,000					2.860	2.860	AO	94,142	429,000	10/12/2016.	10/12/2028.
Q9396# AQ 4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser		D		1IF	15,000,000	103.196	15,479,365	15,000,000	15,000,000					3.360	3.360	MS	155,400		09/10/2019.	09/10/2029.
Q9883# AA 9	Z Energy Ltd Sr Nt Ser A		D		2	15,000,000	104.799	15,719,898	15,000,000	15,000,000					3.830	3.830	JJ	282,463	574,500	01/04/2018.	01/04/2026.
W0805# AM 0	Assa Abloy Financial Svcs AB Sr Nt Ser L		D	1	1	23,000,000	102.293	23,527,434	23,000,000	23,000,000					3.480	3.481	MN	100,050	800,400	08/09/2012.	08/09/2022.
W2710@ AA 8	Ellevio AB Sr Sec Nt Ser 2		B	1	2FE	47,422,889	104.984	47,363,131	45,114,789	45,114,789				(2,607,529)	2.520	2.519	FA	384,170	1,117,208	10/26/2016.	10/26/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						26,031,248,564	XXX	27,858,968,984	25,635,498,288	25,915,582,131	(858,376)	(14,651,167)	1,456,030	7,405,202	XXX	XXX	XXX	263,970,150	956,891,613	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000759 CV 0	American Business Fin Svcs Inc RMBS Ser		..		4FM	1,907,659	74.616	1,641,551	2,200,011	1,907,659					5.902	8.008	MON	10,820	56,175	09/19/2002.	09/15/2033.
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4		..		1FM	251,713	101.935	253,616	248,801	250,460		(1,158)			6.530	6.059	MON	1,354	16,254	11/30/2001.	04/25/2031.
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1		..		4FM	377,138	99.978	368,764	368,844	377,413		(1,277)			7.150	6.673	MON	2,198	24,038	11/30/2001.	01/25/2032.
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1		..		1FM	174,773	66.520	337,989	508,105	174,773					5.148	24.176	MON	2,180	26,452	03/14/2002.	06/25/2032.
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl		..		1FM	14,142	73.646	15,624	21,215	14,974		332			1.882	5.808	MON	7	508	03/02/2017.	01/25/2037.
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl		..		1FM	478,643	74.021	529,672	715,568	506,528		11,112			1.912	5.813	MON	226	17,340	03/02/2017.	01/25/2037.
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl		..		1FM	513,377	74.646	569,755	763,272	513,377					1.962	5.822	MON	250	18,885	03/02/2017.	01/25/2037.
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl		..		1FM	485,012	75.642	541,266	715,568	512,089		10,784			2.042	5.849	MON	244	18,285	03/02/2017.	01/25/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1			4	1FM	3,232,270	98.368	3,179,516	3,232,270	3,232,270					2.812	2.828	MON	1,515	108,370	01/15/2004.	04/25/2034.
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1			4	1FM	7,373,412	99.976	8,122,989	8,124,971	7,660,940		51,550			2.692	3.784	MON	3,645	261,135	11/06/2012.	06/25/2034.
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	12,457,147	104.257	13,351,980	12,806,745	12,457,147					3.955	4.459	MON	42,213	501,015	07/21/2006.	08/25/2036.
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2			4	5FM	1,616,733	65.732	1,310,321	1,993,442	1,616,733					6.000	10.828	MON	9,967	111,466	10/02/2007.	04/25/2037.
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2			4	3FM	3,924,450	78.280	4,030,091	5,148,335	3,924,450					6.000	12.906	MON	25,742	307,016	02/13/2007.	02/25/2047.
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	2,322,979	74.591	2,539,904	3,405,094	2,322,979					6.250	20.062	MON	17,735	212,955	10/24/2006.	05/25/2036.
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	1,313,861	99.221	1,539,015	1,551,096	1,313,861					6.000	9.791	MON	7,755	92,900	02/09/2007.	01/25/2037.
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	4,812,458	83.462	4,725,583	5,661,992	4,812,458					5.750	9.727	MON	27,130	324,499	01/26/2007.	03/25/2037.
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3			4	1FM	282,140	101.157	288,881	285,576	283,035		(205)			5.011	5.191	MON	1,192	14,408	11/10/2004.	10/25/2034.
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2			4	1FM	651,737	96.080	629,214	654,888	652,610		492			5.064	5.142	MON	2,764	25,002	08/26/2005.	09/25/2035.
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3			4	3FM	504,535	82.477	416,126	504,535	504,535					5.120	5.121	MON	2,153	16,619	09/14/2005.	09/25/2035.
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3			4	1FM	184,525	99.586	183,760	184,525	184,525					2.492	2.505	MON	76	5,556	06/01/2007.	09/25/2027.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			4	1FM	31,649	99.699	31,702	31,798	31,658		2			6.549	6.643	MON	174	2,098	11/21/2000.	03/25/2027.
040104 BF 7	Argent Securities Inc RMBS Ser 2003-W3 C			4	1FM	767,026	99.137	756,377	762,960	764,814		(202)			2.917	2.900	MON	369	26,260	10/04/2005.	09/25/2033.
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C			4	1FM	116,417	108.264	126,093	116,468	111,166		(7,998)			4.214	4.939	MON	409	5,276	09/22/2003.	10/25/2033.
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C			4	1FM	2,422,802	100.093	2,847,646	2,845,011	2,642,887		(52,113)			2.132	4.933	MON	1,011	78,563	12/06/2013.	11/25/2035.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19			4	1FM		98.698	313,077	317,206						5.035		MON	399	18,849	02/09/2000.	06/21/2029.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20			4	1FM	384,867	101.556	376,164	370,399	373,465		(1,159)			7.615	7.270	MON	2,350	30,591	02/16/2001.	03/21/2029.
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20			4	1FM	5,312,225	100.402	5,700,536	5,677,729	5,414,891		20,543			2.767	3.423	MON	2,618	186,798	10/21/2013.	10/25/2034.
04542B AS 1	Asset Backed Funding Cert RMBS Ser 2002-			4	1FM	765,653	97.245	746,332	767,478	765,653					5.804	5.856	MON	3,712	34,074	05/03/2002.	10/25/2031.
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-			4	1FM	677,180	100.906	683,334	677,201	675,806		(83)			4.880	4.902	MON	2,754	32,677	04/25/2003.	10/25/2032.
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-			4	1FM	99,138	102.645	106,520	103,775	102,261		523			4.780	5.376	MON	413	4,919	04/30/2007.	06/25/2035.
05946X DL 4	Banc of America Funding Corp RMBS Ser 20			4	1FM	861,478	103.981	889,379	855,331	855,565		(724)			5.500	5.383	MON	3,920	47,043	09/07/2005.	10/25/2033.
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20			4	1FM	1,609,977	96.245	1,630,073	1,693,667	1,609,977					5.750	6.775	MON	8,115	97,378	05/10/2006.	01/25/2036.
05952D AB 4	Banc of America Funding Corp RMBS Ser 20			4	1FM	1,459,164	97.650	1,523,315	1,559,973	1,459,164					1.925	3.014	MON	1,001	38,522	09/24/2007.	02/20/2047.
05952H AJ 8	Bank of America Mtg Securities RMBS Ser			4	3FM	503,471	97.298	518,378	532,774	507,234		903			5.750	6.964	MON	2,553	30,635	07/18/2011.	03/25/2037.
05952H AJ 8	Bank of America Mtg Securities RMBS Ser			4	4FM	1,901,276	97.298	1,851,350	1,902,763	1,898,277		222			5.750	5.783	MON	9,117	109,409	02/07/2007.	03/25/2037.
05952H BR 9	Bank of America Mtg Securities RMBS Ser			4	1FM	733,234	97.917	797,428	814,395	733,234					5.750	7.856	MON	3,902	46,831	02/09/2007.	01/25/2037.
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004			4	1FM	274,029	100.330	274,934	274,029	274,029					2.855	2.872	MON	43	8,617	04/05/2004.	02/28/2044.
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C			4	1FM	255,767	102.464	261,253	254,970	265,741		(390)			5.500	4.317	MON	1,169	14,012	12/17/2004.	10/25/2033.
12489W ET 7	C-BASS Tr RMBS Ser 2002-CB2 Cl M1			4	1FM	590,827	99.725	589,200	590,827	590,827					3.037	3.056	MON	299	20,267	04/23/2002.	04/25/2032.
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6			4	1FM	90,662	99.822	90,500	90,662	90,662					4.538	4.558	MON	343	4,148	11/21/2003.	12/25/2033.
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1			4	1FM	458,688	99.488	454,633	456,974	457,759		(83)			2.842	2.835	MON	216	13,792	01/26/2004.	12/25/2033.
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003			4	1FM	238,916	99.895	356,246	356,621	238,916					2.992	8.303	MON	178	12,534	05/15/2003.	10/25/2033.
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20			4	5FM	878,411	77.475	683,864	882,686	878,625		(6)			5.750	5.836	MON	4,089	50,712	02/14/2008.	02/25/2037.
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1FM	1,085	100.112	1,085	1,084	1,083					4.560	4.572	MON	4	50	03/05/2003.	10/20/2032.
12558M BM 3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			4	1FM	1,552,875	102.284	1,578,970	1,543,709	1,549,869					5.170	5.140	MON	6,651	79,810	04/06/2004.	10/20/2032.
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	1,542,917	99.832	1,838,412	1,841,511	1,542,917					6.000	10.143	MON	9,208	110,491	07/23/2007.	01/25/2037.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	1,003,364	97.712	1,239,727	1,268,759	1,003,364					5.750	11.590	MON	6,079	72,951	09/30/2009.	02/25/2037.
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20			4	1FM	8,896,312	104.006	9,253,988	8,897,535	8,893,482		(2,830)			3.650	3.651	MON	27,063	270,633	02/27/2019.	07/25/2058.
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1			4	1FM	2,055,937	100.776	2,076,567	2,060,585	2,055,937					5.251	5.294	MON	9,017	102,411	08/30/2004.	12/25/2034.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126673	GA	4	CWABS Inc RMBS Ser 2004-9 Cl AF6			4	1FM	729	99.767	727	729	727					4.603	4.614	MON	3	33	09/14/2004.	12/25/2034.
12667F	4S	1	Countrywide Alternative Ln Tr RMBS Ser 2			4	2FM	1,923,085	98.002	1,957,260	1,997,167	1,923,085					5.500	6.110	MON	9,154	109,603	02/23/2005.	04/25/2035.
12667F	5L	5	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	1,762,792	99.606	2,732,863	2,743,679	1,762,792					5.500	16.257	MON	12,575	150,884	09/30/2009.	04/25/2035.
12667F	5L	5	Countrywide Alternative Ln Tr RMBS Ser 2			4	3FM	4,076,811	99.606	4,099,294	4,115,518	4,076,811					5.500	5.679	MON	18,863	226,327	02/16/2005.	04/25/2035.
12667F	MX	0	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	973,580	102.989	1,052,335	1,021,796	991,878		873			5.500	6.240	MON	4,683	52,866	08/14/2006.	08/25/2034.
12667F	PG	4	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	2,339,593	103.002	2,382,290	2,312,851	2,322,926		3,274			6.000	5.905	MON	11,564	138,771	07/13/2004.	09/25/2034.
12667G	D2	6	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	2,310,682	81.631	2,061,707	2,525,630	2,310,682					5.500	7.198	MON	11,576	138,908	02/07/2007.	08/25/2035.
12667G	D3	4	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	4,262,711	81.631	3,872,762	4,744,206	4,262,711					5.500	7.560	MON	21,744	260,929	05/11/2007.	08/25/2035.
12667G	FD	0	Countrywide Alternative Ln Tr RMBS Ser 2			4	2FM	8,298,894	102.471	8,449,811	8,246,067	8,250,842		(864)			5.500	5.456	MON	37,794	453,534	03/07/2005.	05/25/2035.
12667G	H7	1	Countrywide Alternative Ln Tr RMBS Ser 2			4	4FM	2,915,741	82.740	2,607,957	3,151,983	2,915,741					5.500	6.652	MON	14,447	171,789	06/05/2006.	07/25/2035.
126686	AC	8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			4	1FM	843,159	79.411	1,934,027	2,435,468	843,159					1.890	10.259	MON	2,046	78,370	09/14/2007.	11/15/2036.
12668B	EH	2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3			4	1FM	6,764,716	96.072	7,315,567	7,614,695	6,764,716					5.500	7.651	MON	34,901	418,593	06/19/2006.	02/25/2036.
12668B	QA	4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6			4	1FM	1,479,868	97.285	1,577,247	1,621,261	1,479,868					5.500	7.046	MON	7,431	89,002	03/16/2006.	04/25/2036.
12668B	RZ	8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4			4	1FM	1,759,795	98.422	2,017,958	2,050,303	1,759,795					5.500	9.145	MON	9,397	112,657	04/21/2006.	05/25/2036.
126694	NS	3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			4	3FM	153,034	94.903	149,220	157,235	154,788		(285)			5.500	5.862	MON	721	8,648	11/10/2005.	12/25/2035.
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15			4	4FM	76,497	86.641	67,341	77,724	76,969		12			5.500	5.733	MON	356	4,264	11/10/2005.	08/25/2035.
12669G	TD	3	Countrywide Home Loans RMBS Ser 2005-6 C			4	2FM	5,876,385	95.264	5,829,508	6,119,331	5,876,385					5.250	6.018	MON	26,772	321,265	02/15/2005.	04/25/2035.
144531	CL	2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT			4	1FM	842,421	100.077	996,237	995,476	980,768		93,199			2.722	5.580	MON	452	32,297	08/21/2012.	05/25/2035.
14983A	AB	5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2			4	1FM	1,990,408	13.258	1,844,431	13,911,833	1,990,408			639,026		6.056	64.652	MON	14,042	179,156	11/12/2009.	09/25/2036.
152314	DP	2	Centex Home Equity Loan Tr RMBS Ser 2001			4	4FM	2,185,591	86.365	1,887,743	2,185,769	2,181,284		(122)			5.742	5.781	MON	10,460	128,353	06/06/2001.	07/25/2032.
152314	DQ	0	Centex Home Equity Loan Tr RMBS Ser 2001			4	2FM	156,947	101.000	158,531	156,961	156,616		(22)			6.360	6.409	MON	832	9,983	06/06/2001.	07/25/2032.
152314	DS	6	Centex Home Equity Loan Tr RMBS Ser 2001			4	1FM	50,715	1.065	677	63,624	677	(3,722)				5.742	8.671	MON	304	3,739	06/06/2001.	07/25/2032.
152314	EM	8	Centex Home Equity Loan Tr RMBS Ser 2002			4	4FM	1,113,830	61.855	958,064	1,548,879	1,113,830					6.140	11.695	MON	7,925	69,197	01/15/2002.	01/25/2032.
152314	GM	6	Centex Home Equity Loan Tr RMBS Ser 2003			4	1FM	6,110,000	101.504	6,201,864	6,110,000	6,110,000					5.241	5.274	MON	26,685	320,225	03/05/2003.	03/25/2033.
152314	LM	0	Centex Home Equity Loan Tr RMBS Ser 2004			4	1FM	665,550	104.627	696,636	665,828	664,380		(132)			5.179	5.206	MON	2,873	30,369	09/08/2004.	09/25/2034.
161542	CQ	6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1			4	1FM	377,321	98.700	372,436	377,341	376,759		169			4.240	4.256	MON	1,333	27,950	06/13/2003.	08/25/2032.
172973	P6	0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl			4	1FM	332,341	102.646	339,437	330,687	330,593		108			5.250	5.181	MON	1,447	17,361	02/10/2005.	02/25/2035.
172973	W5	4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl			4	1FM	859,276	102.536	939,491	916,255	883,754		14			5.500	6.383	MON	4,200	50,394	04/26/2006.	07/25/2035.
17306U	CE	6	Citifinancial Mtg Sec Inc RMBS Ser 2004-			4	1FM	21,119	101.614	21,461	21,120	21,094		(2)			4.346	4.357	MON	76	918	03/24/2004.	04/25/2034.
17307G	H3	5	Citigroup Mtg Loan Trust RMBS Ser 2005-8			4	1FM	3,123,509	102.471	3,294,123	3,214,691	3,197,768		32,748			5.500	6.288	MON	14,734	176,808	08/22/2006.	09/25/2035.
17326Q	AA	1	Citigroup Mortage Ln Trust Inc RMBS Ser			4	1FM	1,790,153	100.593	1,778,669	1,768,189	1,789,642		(512)			3.000	2.856	MON	4,420	22,102	07/25/2019.	09/25/2064.
18976G	AQ	9	Citimortgage Alternative Ln Tr RMBS Ser			4	1FM	4,701,776	97.932	5,245,305	5,356,057	4,701,776					6.000	8.972	MON	26,780	321,363	07/23/2007.	06/25/2037.
21075W	BF	1	Cointmortgage Home Eq Loan Tr RMBS Ser 1			4	1FM	87,126	47.997	41,864	87,221	41,864	(12,588)	(8)			8.100	8.217	MON	589	7,319	05/03/1995.	08/15/2025.
22541Q	3Y	6	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	901,730	99.730	878,430	880,811	885,748		(2,363)			5.500	5.093	MON	4,037	48,284	03/12/2004.	12/25/2033.
22541S	TQ	1	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	4,081,070	107.750	4,343,714	4,031,308	4,018,430		(13,279)			6.000	5.838	MON	20,157	236,548	07/13/2004.	08/25/2034.
22541S	ZB	7	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	2,691,896	107.551	2,815,535	2,617,860	2,649,497		(5,107)			6.000	5.662	MON	13,089	156,944	08/18/2004.	09/25/2034.
225458	2G	2	CS First Boston Mtg Sec Corp RMBS Ser 20			4	3FM	221,786	100.859	230,312	228,351	225,563		(1,708)			5.500	5.886	MON	1,047	12,559	06/05/2006.	08/25/2025.
225458	5Q	7	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	1,415,676	101.412	1,550,054	1,528,478	1,415,676					5.250	7.037	MON	6,687	79,947	10/26/2005.	10/25/2035.
225458	AX	6	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	1,052,410	102.313	1,067,039	1,042,918	1,041,858		(1,405)			5.500	5.385	MON	4,780	57,360	01/20/2005.	02/25/2035.
225458	EV	6	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	1,986,542	104.223	2,103,539	2,018,316	1,986,542					5.250	5.673	MON	8,830	82,415	02/16/2005.	03/25/2035.
225458	FG	8	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	128,263	102.225	128,565	125,767	125,453		(278)			5.250	4.343	MON	550	6,603	01/28/2005.	02/25/2020.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
225458	UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	2,679,195	106.136	2,849,376	2,684,648	2,677,124		(2)			5.750	5.793	MON	12,864	154,321	01/05/2007.	07/25/2035.
225458	UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	1,875,453	101.430	1,934,928	1,907,645	1,890,851		2,382			5.000	5.256	MON	7,949	95,382	05/23/2005.	07/25/2035.
225458	XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	214,943	104.460	228,965	219,189	216,446		113			5.375	5.694	MON	982	8,685	08/29/2005.	07/25/2035.
225458	XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	3,174,214	98.346	3,154,841	3,207,913	3,174,214					5.000	5.165	MON	13,366	160,396	06/28/2005.	07/25/2035.
225470	W4 1	Home Equity Mtg Tr RMBS Ser 2006-2 Cl 1A			4	1FM	82,839	0.582	62,231	10,700,000	82,839					2.292	.545.667	MON	4,062	25,166	09/30/2009.	07/25/2036.
2254W0	GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20			4	1FM	834,655	102.468	860,906	840,168	835,756		(205)			5.500	5.589	MON	3,851	46,194	09/03/2004.	10/25/2034.
2254W0	NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20			4	3FM	249,760	59.103	152,426	257,900	256,430		469			5.250	5.769	MON	1,128	10,153	02/10/2006.	12/25/2020.
22942M	BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-			4	2FM	858,302	100.756	861,966	855,495	857,059					5.675	5.655	MON	4,046	48,742	10/05/2006.	10/25/2026.
23243N	AH 1	Countrywide Home Equity Ln RMBS Ser 2006			4	1FM	767,018	102.232	1,904,805	1,863,225	767,018					6.236	19.084	MON	9,683	116,191	08/28/2006.	07/25/2034.
23245L	AB 6	Countrywide Alternative Ln Tr RMBS Ser 2			4	5FM	2,663,958	68.139	2,224,546	3,264,714	2,663,958					6.000	10.287	MON	16,324	189,894	10/02/2007.	02/25/2037.
24763L	FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199			4	1FM	292,525	99.936	292,365	292,554	292,063		(27)			7.030	7.108	MON	1,714	10,870	05/28/1999.	08/15/2030.
251510	AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1FM	8,660	101.145	8,761	8,662	8,654		(1)			5.470	5.452	MON	39	472	09/23/2003.	09/25/2033.
251510	DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C			4	1FM	169,312	99.746	166,155	166,579	166,380		25			2.368	2.116	MON	329	6,153	02/24/2005.	03/25/2020.
251510	EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	1FM	733,764	102.966	767,517	745,411	737,384		(86)			5.920	6.138	MON	3,677	44,099	07/21/2006.	05/25/2035.
251510	EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	2FM	1,485,956	102.048	1,528,150	1,497,480	1,488,375		212			5.250	5.375	MON	6,551	78,618	01/01/2006.	06/25/2035.
251510	ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			4	1FM	1,403,480	100.992	1,436,704	1,422,596	1,409,573		104			5.414	5.603	MON	6,419	77,487	07/21/2006.	06/25/2035.
251510	FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			4	1FM	791,488	99.553	839,817	843,591	791,488					5.300	6.460	MON	3,726	41,767	08/17/2005.	09/25/2035.
251563	CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			4	1FM	36,176	101.961	36,896	36,187	36,808		110			5.240	4.891	MON	158	1,896	01/16/2004.	12/25/2033.
251563	DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			4	1FM	16,903	102.475	17,326	16,907	17,130		18			5.180	4.717	MON	73	876	02/19/2004.	01/25/2034.
294754	AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			4	1FM	635,280	98.460	625,497	635,281	634,450		(19)			4.074	4.082	MON	2,157	18,392	02/15/2002.	08/25/2032.
32051G	TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20			4	4FM	1,171,333	84.007	1,053,565	1,254,140	1,171,333					5.500	7.411	MON	5,748	68,451	07/21/2006.	09/25/2035.
32052W	AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			4	4FM	4,463,574	73.493	4,344,133	5,910,948	4,463,574					6.250	13.702	MON	30,786	369,438	09/30/2009.	08/25/2037.
337925	ES 6	First Plus Home Ln Owner Tr RMBS Ser 199			4	6FM	191,927	47.000	88,248	187,761	88,248	(683)	(256)			7.510	7.367	MON	1,175	14,101	07/18/2001.	12/10/2024.
36157R	3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			4	3FM	86,805	112.222	97,414	86,805	86,805					7.560	7.627	MON	547	6,562	06/21/1999.	07/25/2029.
36157R	3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			4	4FM	484,198	112.222	487,069	434,023	453,104		(1,973)			7.560	6.513	MON	2,734	32,812	06/21/1999.	07/25/2029.
36157R	D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			4	1FM	132	101.697	135	132	132					6.265	6.308	MON	1	8	02/22/1999.	04/25/2029.
361856	ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1			4	1FM	227,548	109.532	534,349	487,847	227,548					2.002	10.892	MON	136	16,514	09/06/2007.	11/25/2036.
36226M	AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5			4	1FM	235,361	100.084	235,550	235,352	234,601		(13)			6.650	6.703	MON	1,304	15,651	05/10/2001.	07/20/2031.
36228F	3Q 7	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	66,185	101.533	67,202	66,188	66,083		(7)			4.935	4.941	MON	272	3,267	05/25/2004.	04/25/2034.
36228F	5F 9	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	4,876	99.426	4,848	4,876	4,868		(1)			4.305	4.301	MON	17	211	06/24/2004.	06/25/2034.
36228F	C5 3	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	228,438	102.514	234,189	228,447	228,315		20			4.879	4.844	MON	929	11,142	02/12/2004.	11/25/2033.
36228F	XK 7	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	299,498	100.393	409,732	408,128	299,498					2.842	6.335	MON	193	10,254	01/22/2004.	10/25/2033.
36228F	ZK 5	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	1,749,821	99.051	1,733,222	1,749,821	1,749,821					2.767	2.783	MON	807	68,842	01/09/2004.	11/25/2033.
362341	ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl			4	1FM	739,609	104.341	770,634	738,570	737,899		209			6.000	5.998	MON	3,693	44,314	01/05/2007.	07/25/2035.
36242D	6Q 1	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	698,715	103.563	729,079	703,995	700,432		48			5.250	5.365	MON	3,080	36,960	05/11/2005.	06/25/2035.
36242D	7B 3	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	1,980,403	105.356	2,163,199	2,053,228	2,012,020		1,432			5.500	6.064	MON	9,411	112,928	10/25/2006.	06/25/2035.
36242D	7Q 0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	1,914,731	104.563	2,101,051	2,009,369	1,958,743		(1,820)			5.250	5.876	MON	8,791	105,492	11/08/2005.	06/25/2035.
36242D	DE 0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	2,719,169	102.310	2,782,066	2,719,256	2,714,313		118			5.687	5.699	MON	12,887	149,605	08/13/2004.	06/25/2034.
36242D	ND 1	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	626	100.054	627	626	625		(1)			4.488	4.487	MON	2	28	01/01/2006.	08/25/2034.
36242D	UX 9	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	1,202,942	103.215	1,229,895	1,191,584	1,194,336		516			5.500	5.374	MON	5,461	65,537	01/20/2005.	02/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl			4	5FM	1,324,528	6.167	1,090,563	17,682,990	1,324,528					1.992	64.409	MON	5,871	12,367	09/30/2009.	05/25/2036.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			4	1FM	4,821,855	99.256	5,127,379	5,165,818	4,821,855					2.012	3.644	MON	1,732	130,413	08/28/2007.	06/25/2037.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			4	1FM	5,188,912	96.166	5,119,574	5,323,667	5,198,242		(219)			1.984	2.506	MON	3,814	134,261	08/28/2007.	07/19/2047.
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S			4	1FM	681,980	101.342	691,133	681,980	681,980					6.372	6.419	MON	3,621	41,769	03/26/2002.	05/25/2033.
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C			4	1FM	8,735,544	98.106	9,242,301	9,420,768	8,735,544					1.942	2.613	MON	3,049	231,144	01/22/2007.	08/25/2036.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2			4	1FM	686,832	99.032	694,824	701,618	686,832					2.232	2.636	MON	218	19,278	10/11/2007.	08/25/2035.
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1FM	77,144	101.793	78,534	77,151	77,085		(4)			5.140	5.128	MON	330	3,852	02/11/2004.	03/25/2034.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			4	1FM	25,402	100.581	25,550	25,402	25,370		(2)			4.123	4.118	MON	87	1,055	05/19/2004.	08/25/2034.
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3			4	4FM	3,044,763	94.534	2,879,224	3,045,715	3,039,962		223			5.500	5.525	MON	13,960	167,514	03/01/2005.	04/25/2035.
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C			4	4FM	2,289,365	91.146	2,160,823	2,370,737	2,289,365					5.500	6.099	MON	10,866	130,240	09/20/2005.	07/25/2035.
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1			4	1FM	2,148,489	90.126	2,410,374	2,674,446	2,148,489					3.571	9.413	MON	7,960	99,235	02/14/2008.	10/25/2035.
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A			4	5FM	3,989,464	76.962	3,260,557	4,236,575	4,061,711		3,203			5.250	6.550	MON	18,535	207,600	07/26/2006.	09/25/2033.
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			4	1FM	3,732,300	82.500	4,399,621	5,332,893	3,732,300					3.571	9.893	MON	15,869	194,152	02/21/2007.	06/25/2036.
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			4	1FM	4,465,872	96.517	4,555,098	4,719,462	4,465,872					3.882	4.786	MON	15,266	183,702	06/07/2006.	08/25/2036.
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2			4	1FM	1,386,571	96.739	1,717,805	1,775,705	1,386,571					1.962	8.743	MON	677	43,920	01/23/2007.	11/25/2036.
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1			4	1FM	5,079,500	93.443	5,553,509	5,943,192	5,079,500					3.592	5.804	MON	17,788	220,904	07/17/2006.	12/25/2035.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3			4	1FM	1,561,099	101.748	1,575,345	1,548,277	1,550,140		(579)			5.500	5.427	MON	7,096	85,155	01/13/2005.	01/25/2035.
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2			4	4FM	1,002,273	90.984	984,186	1,081,711	1,074,107		4,361			5.000	6.071	MON	4,507	54,086	05/23/2006.	09/25/2020.
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6			4	2FM	389,888	96.420	382,261	396,454	392,426		326			3.912	4.200	MON	1,292	16,345	02/13/2007.	11/25/2035.
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			4	4FM	1,431,141	73.454	1,158,567	1,577,271	1,158,567	(115,313)				5.500	7.385	MON	7,229	86,737	11/02/2005.	12/25/2035.
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			4	1FM	521,229	92.790	550,081	592,823	521,229					5.500	8.374	MON	2,717	32,460	01/05/2006.	12/25/2035.
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			4	3FM	843,315	78.963	846,245	1,071,704	843,315					6.000	10.737	MON	5,359	64,079	10/28/2008.	03/25/2036.
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			4	4FM	1,229,575	78.963	1,128,326	1,428,939	1,229,575					6.000	9.183	MON	7,145	85,439	05/05/2006.	03/25/2036.
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2			4	1FM	744,660	97.146	1,029,462	1,059,706	744,660					3.826	16.139	MON	3,379	43,504	02/05/2007.	01/25/2037.
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C			4	1FM	661,263	97.666	711,528	728,532	661,263					3.833	5.835	MON	2,327	28,010	01/23/2007.	09/25/2036.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005			4	5FM	70,447	101.437	146,108	144,038	70,447					2.182	20.552	MON	43	3,654	05/22/2006.	09/26/2045.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			4	1FM	2,421,372	100.157	2,593,779	2,589,702	2,503,880		22,095			2.112	3.131	MON	912	68,004	08/05/2013.	09/25/2034.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2			4	1FM	97,194	103.917	97,762	94,078	96,406		(158)			6.500	5.692	MON	510	6,115	12/09/2004.	08/25/2032.
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007			4	2FM	2,635,548	101.893	2,678,500	2,628,751	2,632,214		(154)			5.750	5.706	MON	12,596	151,153	02/07/2007.	10/25/2036.
576434 2D 5	Master Asset Securitization Tr RMBS Ser			4	1FM	4,511,307	96.305	5,672,878	5,890,545	4,511,307					6.000	12.659	MON	29,453	355,777	07/23/2007.	03/25/2036.
576434 A2 0	Master Asset Securitization Tr RMBS Ser			4	4FM	764,416	92.297	698,547	756,847	755,844		(3,714)			5.500	5.380	MON	3,469	41,561	01/13/2005.	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser			4	1FM	2,669,401	105.850	2,776,099	2,622,685	2,635,807		(3,491)			5.500	5.289	MON	12,021	144,248	02/16/2005.	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser			4	2FM	4,851,397	99.650	4,917,012	4,934,278	4,882,639		2,065			5.500	5.726	MON	22,615	271,380	03/31/2005.	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser			4	1FM	10,340	101.011	10,445	10,340	10,340					5.143	5.146	MON	44	566	08/10/2004.	08/25/2034.
576434 YM 0	Master Asset Securitization Tr RMBS Ser			4	1FM	3,146,701	106.256	3,498,701	3,292,709	3,227,462		15,567			6.000	6.672	MON	16,464	197,563	10/28/2008.	12/25/2034.
57643M FN 9	Master Asset Securitization Tr RMBS Ser			4	1FM	804,313	102.083	846,459	829,188	815,178		(2,176)			5.250	5.629	MON	3,628	43,532	08/24/2004.	07/25/2034.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200			4	1FM	274,074	101.009	276,951	274,185	274,457		(587)			7.820	7.539	MON	1,787	17,235	01/25/2002.	09/25/2032.
59166E AA 3	Metlife Securitization Trust RMBS Ser 20			4	1FM	2,639,718	103.492	2,693,554	2,602,666	2,637,393		(2,325)			3.750	3.539	MON	8,133	65,067	04/26/2019.	04/25/2058.
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G			4	1FE	660,851	100.502	661,034	657,730	660,748		(103)			2.750	2.629	MON	1,507	4,522	10/15/2019.	07/25/2059.
59981B AG 9	Mill City Mortgage Trust RMBS Ser 2019-G			4	1FE	11,691,866	98.330	11,475,088	11,670,000	11,691,623		(243)			3.000	2.998	MON	29,175	87,525	10/15/2019.	07/25/2059.
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C			4	1FM	8,232,379	99.411	8,729,519	8,781,205	8,405,310		30,813			2.402	2.991	MON	3,495	283,561	11/08/2012.	09/25/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			4	1FM	69,368	99.663	72,570	72,815	72,380		313			5.500	6.231	MON	334	4,005	06/27/2006.	11/25/2033.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2			4	1FM	2,052	101.774	2,089	2,053	2,049					5.043	5.071	MON	9	104	10/07/2003.	11/25/2033.
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1FE	1,106,372	102.850	1,109,810	1,079,058	1,103,874		(621)			3.750	3.605	MON	3,372	40,465	08/26/2015.	05/25/2054.
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-			4	1FE	1,473,252	103.215	1,456,874	1,411,498	1,472,061		(1,191)			3.750	3.059	MON	4,411	8,822	10/09/2019.	11/25/2035.
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1FM	6,312,403	103.835	6,338,331	6,104,239	6,304,901		(7,503)			4.000	3.488	MON	20,347	142,432	05/29/2019.	02/25/2057.
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1FM	3,075,522	104.316	3,091,018	2,963,132	3,073,756		(1,766)			4.000	3.700	MON	9,877	69,140	05/29/2019.	03/25/2057.
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FM	12,740,112	102.908	13,063,501	12,694,325	12,736,812		(3,300)			4.000	3.964	MON	42,314	507,773	01/09/2019.	09/25/2057.
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FE	32,854,554	103.208	32,768,803	31,750,194	32,839,630		(14,924)			3.750	3.508	MON	99,219	595,316	07/02/2019.	11/25/2058.
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FM	6,239,700	101.655	6,259,035	6,157,129	6,236,766		(2,934)			3.250	3.061	MON	16,676	83,378	07/31/2019.	02/25/2049.
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FE	21,586,258	101.915	21,422,193	21,019,707	21,562,737		(23,521)			3.500	2.687	MON	61,307	183,922	10/03/2019.	08/25/2059.
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-			4	1FM	4,538,738	102.499	4,519,384	4,409,211	4,533,354		(5,384)			3.500	3.006	MON	12,860	64,301	08/07/2019.	12/25/2058.
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C			4	1FM	218,531	102.473	223,725	218,327	218,281		(31)			5.285	5.253	MON	962	13,211	09/19/2003.	08/25/2033.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	15,638	102.176	15,979	15,639	15,617		(10)			5.132	5.151	MON	67	809	02/05/2004.	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			4	1FM	88,211	101.315	90,082	88,912	88,381		18			5.603	5.706	MON	415	4,736	06/10/2004.	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			4	1FM	11,536	100.046	10,914	10,909	11,357		(65)			5.293	4.105	MON	48	577	06/09/2014.	10/25/2034.
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			4	1FM	41,422	102.463	42,656	41,630	41,453		1			4.855	4.926	MON	168	2,420	05/24/2005.	02/25/2035.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			4	4FM	964,765	38.823	772,466	1,989,707	964,765					1.992	14.297	MON	656	35,287	01/18/2007.	04/25/2036.
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3			4	1FM	5,547,121	101.508	5,637,807	5,554,063	5,546,713		(224)			3.500	3.515	MON	16,199	194,392	03/08/2018.	02/25/2048.
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-			4	1FM	5,381,241	100.267	5,476,055	5,461,456	5,425,022		27,454			2.767	3.074	MON	2,519	179,683	10/17/2014.	10/25/2034.
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-			4	1FM	8,426,370	100.170	9,786,352	9,769,704	9,183,260		132,955			2.482	4.373	MON	4,041	292,930	10/29/2013.	05/25/2035.
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1			4	1FM	231,954	101.255	252,205	249,078	239,121		274			5.000	5.694	MON	1,038	12,454	03/14/2006.	10/25/2033.
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2			4	1FM	612,710	100.903	619,017	613,476	612,998		17			2.372	2.426	MON	243	17,727	01/19/2007.	05/25/2035.
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1			4	3FM	4,548,513	100.292	4,547,574	4,534,343	4,528,654		(3,635)			5.750	5.718	MON	21,727	260,523	09/28/2005.	04/25/2035.
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1			2	1FE	16,766,945	102.423	17,173,504	16,767,168	16,754,273		(12,551)			4.270	4.164	MON	59,663	715,958	11/20/2018.	12/26/2053.
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2			4	4FM	1,386,945	97.248	1,345,405	1,383,486	1,384,537		(101)			6.000	5.953	MON	6,917	82,870	01/23/2007.	01/25/2037.
75114R AD 7	Residential Accredit Loans Inc RMBS Ser			4	1FM	500,843	99.865	684,828	685,752	500,843					1.992	9.806	MON	228	17,144	09/30/2009.	04/25/2036.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser			4	1FM	4,730,507	94.274	5,203,544	5,519,597	4,730,507					2.042	7.427	MON	1,879	141,023	08/29/2007.	08/25/2037.
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2			4	1FM	1,945,370	17.816	502,406	2,819,957	502,406	(231,315)				2.022	5.644	MON	950	67,284	05/17/2007.	04/25/2037.
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser			4	1FM	1,914,463	99.841	1,911,425	1,914,463	1,914,463					3.367	3.391	MON	1,074	74,633	03/06/2002.	06/25/2032.
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2			4	1FM	2,431,289	100.195	2,436,021	2,431,292	2,427,511		(52)			5.157	5.185	MON	10,448	104,555	09/10/2004.	11/25/2034.
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2			4	1FM	385,349	101.943	447,678	439,144	420,579		11,485			5.016	6.768	MON	1,836	22,028	01/09/2008.	05/25/2035.
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser			4	1FM	1,998,331	99.540	1,989,128	1,998,331	1,998,331					2.242	2.252	MON	747	64,369	03/22/2004.	10/25/2031.
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser			4	2FM	3,160,170	95.928	3,337,077	3,478,720	3,160,170					5.750	7.895	MON	16,669	200,026	07/21/2006.	04/25/2035.
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200			4	1FM	11,765	103.099	12,132	11,767	11,740		(1)			5.960	6.002	MON	58	701	09/06/2001.	09/25/2031.
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200			4	6FM	584,782	85.147	936,655	1,100,042	584,782	72,004				6.320	14.932	MON	5,794	69,523	11/12/2009.	09/25/2031.
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200			4	1FM	20,653	101.245	20,922	20,665	20,625		(2)			3.870	3.884	MON	67	800	05/14/2003.	05/25/2033.
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A			4	4FM	1,573,468	67.019	1,500,790	2,239,337	1,573,468					6.000	14.312	MON	11,197	134,296	04/28/2006.	06/25/2036.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A			4	3FM	4,309,646	59.529	4,145,292	6,963,542	4,309,646					6.250	19.372	MON	36,268	425,946	05/01/2019.	09/25/2037.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A			4	4FM	2,410,102	83.963	2,221,541	2,645,847	2,410,102					6.000	8.091	MON	13,229	158,677	10/03/2007.	05/25/2037.
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2			4	1FM	926,336	92.724	1,245,469	1,343,198	926,336					6.000	19.178	MON	6,716	79,857	09/30/2009.	06/25/2037.
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2			4	4FM	1,786,663	92.724	1,660,626	1,790,930	1,785,819					6.000	6.042	MON	8,955	106,476	06/07/2007.	06/25/2037.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79548K	ZJ	0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19			4	2FM	2,953	100.927	2,955	2,928	2,916		(15)			6.630	6.565	MON	16	194	03/18/1999.	06/25/2028.
805564	NM	9	Saxon Asset Securities Tr RMBS Ser 2003-			4	1FM	656,051	100.808	661,389	656,085	654,225		(839)			4.350	4.361	MON	2,378	28,744	05/14/2003.	06/25/2032.
81441P	CF	6	Security Natl Mtg Loan Tr RMBS Ser 2005-			4	1FM	598,857	100.104	599,683	599,059	596,993		(102)			5.720	5.753	MON	2,856	34,266	01/25/2005.	02/25/2035.
81744H	AD	5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2			4	1FM	2,904,588	93.245	2,873,272	3,081,428	2,904,588					2.757	4.140	MON	7,081	122,552	02/23/2007.	02/20/2047.
83611P	AP	6	Soundview Home Eq Loan Tr RMBS Ser 2001-			4	1FM	511,908	101.506	513,366	505,750	507,284		(330)			6.500	6.430	MON	2,739	32,391	06/15/2001.	03/25/2030.
84751P	LP	2	Specialty Underw & Residen Fin RMBS Ser			4	5FM	2,031,899	53.887	1,650,095	3,062,116	2,031,899					5.850	11.663	MON	14,928	49,071	03/22/2006.	02/25/2037.
863576	AC	8	Structured Asset Sec Corp RMBS Ser 2005-			4	5FM	1,117,026	87.795	973,503	1,108,839	1,110,259		(451)			5.750	5.659	MON	5,313	61,268	03/10/2005.	04/25/2035.
863579	CD	8	Structured Adj Rate Mtg Ln RMBS Ser 2004			4	1FM	287,370	102.168	291,098	284,922	286,307		(60)			4.102	3.942	MON	974	12,357	10/23/2004.	10/25/2034.
863579	VS	4	Structured Adj Rate Mtg Ln RMBS Ser 2005			4	1FM	5,309,794	90.872	6,173,157	6,793,237	5,309,794					4.169	6.903	MON	23,599	282,594	08/15/2005.	08/25/2035.
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	2,692	100.411	2,703	2,692	2,688					5.130	5.150	MON	12	140	02/20/2004.	03/25/2034.
86359B	WR	8	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	561,471	100.782	562,173	557,811	557,672		(61)			4.173	4.109	MON	1,940	23,692	09/23/2004.	07/25/2034.
86359B	XL	0	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	17,219	102.658	18,086	17,617	17,248		(6)			5.440	6.059	MON	80	958	07/20/2011.	08/25/2034.
86361Q	AG	9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1			4	1FM	7,726,833	93.925	10,443,800	11,119,285	7,726,833					3.738	9.932	MON	33,480	432,117	10/25/2006.	11/25/2036.
86363A	AA	5	Structured Asset Sec Corp RMBS Ser 2006-			4	5FM	1,524,499	14.715	1,131,757	7,691,020	1,524,499					2.132	17.623	MON	2,733	85,105	01/19/2007.	01/25/2037.
89177B	AA	3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1FM	13,036,309	103.823	13,617,587	13,116,195	13,039,027		2,718			3.750	3.811	MON	40,988	450,869	01/24/2019.	03/25/2058.
89612L	AB	2	Tricon American Homes Ser 2019-SFR1 Cl B			4	1FE	1,309,946	99.348	1,301,459	1,310,000	1,309,876		(71)			2.999	2.994	MON	3,274	7,093	09/16/2019.	03/17/2038.
92837B	AB	7	Visio RMBS Ser 2019-1 Cl A1			4	1FE	7,671,808	100.890	7,674,465	7,606,735	7,671,022		(786)			3.572	3.512	MON	22,643	158,499	05/29/2019.	06/25/2054.
92922F	EB	0	Washington Mutual Mtg RMBS Ser 2003-AR10			4	1FM	2,556,365	100.469	2,606,833	2,594,677	2,573,031		881			4.190	4.427	MON	9,060	114,355	03/10/2005.	10/25/2033.
92922F	RF	7	Washington Mutual Mtg RMBS Ser 2004-CB1			4	1FM	1,100,573	106.772	1,230,476	1,152,432	1,132,162		(162)			5.500	6.306	MON	5,282	63,384	05/21/2004.	06/25/2034.
92926U	AD	3	Washington Mutual Mtg RMBS Ser 2007-HY2			4	1FM	3,218,157	93.479	3,182,681	3,404,698	3,218,157					4.075	5.748	MON	11,563	139,874	03/19/2007.	11/25/2036.
933634	AJ	6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl			4	1FM	4,053,127	100.470	4,894,658	4,871,756	4,053,127					4.212	10.470	MON	17,101	202,963	06/07/2012.	03/25/2037.
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14			4	1FM	504,596	96.193	528,976	549,911	504,596					3.271	5.673	MON	1,499	19,544	01/18/2007.	11/25/2036.
939336	2H	5	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3FM	5,656,085	98.038	5,506,368	5,616,588	5,641,681		29,795			5.500	5.381	MON	25,743	308,842	02/01/2005.	03/25/2035.
939336	2U	6	Washington Mutual MSC Mtg PT RMBS Ser 20			4	4FM	1,245,531	92.008	1,136,046	1,234,727	1,238,486		(467)			5.500	5.449	MON	5,659	67,793	02/24/2005.	03/25/2035.
939336	3H	4	Washington Mutual MSC Mtg PT RMBS Ser 20			4	4FM	8,422,355	92.719	7,815,038	8,428,707	8,422,355					5.500	5.495	MON	38,632	462,557	03/07/2005.	04/25/2035.
939336	4Y	6	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3FM	8,781,187	99.432	8,801,028	8,851,304	8,781,187					5.500	5.640	MON	40,568	484,542	04/15/2005.	05/25/2035.
939336	6F	5	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3FM	5,759,568	98.457	5,651,308	5,739,891	5,749,891		(1,009)			5.500	5.427	MON	26,308	315,122	05/24/2005.	06/25/2035.
939336	6U	2	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3FM	1,510,125	99.446	1,497,777	1,506,124	1,505,149		(67)			5.500	5.486	MON	6,903	82,815	08/24/2005.	06/25/2035.
939344	AR	8	Washington Mutual Alt Ln Tr RMBS Ser 200			4	1FM	1,251,643	93.021	1,479,330	1,590,327	1,251,643					5.883	11.252	MON	7,797	68,863	04/21/2006.	05/25/2036.
93934F	BQ	4	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1FM	2,220,689	102.128	2,548,479	2,495,368	2,220,689					5.500	8.462	MON	11,437	137,192	10/13/2005.	08/25/2035.
93934F	CM	2	Washington Mutual MSC Mtg PT RMBS Ser 20			4	3FM	278,903	99.489	275,240	276,655	277,844		(55)			5.500	5.380	MON	1,268	15,215	10/13/2005.	10/25/2035.
93934F	HW	5	Washington Mutual MSC Mtg PT RMBS Ser 20			4	4FM	595,651	93.083	561,914	603,668	597,274		116			5.750	5.978	MON	2,893	31,071	07/10/2006.	01/25/2036.
93934F	KZ	4	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1FM	4,774,253	100.991	5,758,797	5,702,304	4,774,253					5.750	9.793	MON	27,324	322,720	10/02/2007.	02/25/2036.
93935G	AG	4	Washington Mutual Alt Ln Tr RMBS Ser 200			4	1FM	606,128	99.792	626,802	628,112	605,893					7.012	7.972	MON	3,671	44,320	09/30/2009.	11/25/2034.
93935H	AJ	6	Washington Mutual Alt Ln Tr RMBS Ser 200			4	2FM	4,998,244	45.676	4,187,763	9,168,329	4,998,244			234,983		4.239	25.192	MON	32,383	190,670	11/29/2006.	09/25/2036.
94980G	AK	7	Wells Fargo Home Equity Tr RMBS Ser 2004			4	1FM	93,157	100.661	96,014	95,384	93,833		72			4.980	5.237	MON	396	4,749	12/18/2008.	04/25/2034.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							565,881,169	XXX	583,569,381	657,933,364	565,936,480	(291,617)	322,610	874,009	0	XXX	XXX	XXX	2,102,341	24,889,495	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05491U	BD	9	Barclays Commercial Mtg Sec CMBS Ser 201			4	1FM	10,136,045	112.494	10,911,928	9,700,000	10,101,738		(33,766)			4.314	3.769	MON	34,872	375,318	04/03/2019.	12/15/2051.
05492J	AW	2	Barclays Commercial Mtg Sec CMBS Ser 201			4	1FM	21,629,412	103.254	21,683,256	21,000,000	21,623,796		(5,616)			3.063	2.716	MON	107,205	53,603	11/05/2019.	11/15/2052.
05538U	AA	1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A			4	1FM	25,749,670	103.765	25,941,350	25,000,000	25,332,094		(64,313)			3.430	3.146	MON	71,463	857,550	11/01/2012.	11/05/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05550M AU 8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C			4	1FM	13,435,242	107.231	13,987,186	13,044,000	13,415,196		(20,046)			3.583	3.230	MON	38,947	233,683	05/17/2019.	05/15/2052.
065403 BC 0	BANK CMBS Ser 2019-BN17 Cl A4			4	1FM	3,604,713	108.516	3,798,050	3,500,000	3,597,716		(6,997)			3.714	3.366	MON	10,833	86,660	03/21/2019.	04/15/2052.
065405 AE 2	BANK CMBS Ser 2019-BN16 Cl A4			4	1FM	19,259,766	110.915	20,741,105	18,700,000	19,216,496		(43,270)			4.005	3.653	MON	62,411	624,113	02/01/2019.	02/15/2052.
06540T AD 2	BANK CMBS Ser 2018-BN11 A3			4	1FM	12,359,604	110.437	13,252,380	12,000,000	12,304,803		(33,014)			4.046	3.695	MON	40,460	485,520	04/13/2018.	03/15/2061.
06540V BB 0	BANK CMBS Ser 2019-BN24 Cl A3			4	1FE	23,173,898	102.540	23,071,455	22,500,000	23,171,834		(2,064)			2.960	2.619	MON	55,500		12/11/2019.	11/15/2062.
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3			4	1FM	11,617,716	104.415	11,766,103	11,268,605	11,605,947		(11,769)			3.183	2.824	MON	29,890	112,466	12/13/2019.	08/15/2061.
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3			4	1FE	14,368,126	102.197	14,256,482	13,950,000	14,365,859		(2,267)			2.920	2.577	MON	33,945		11/21/2019.	11/15/2029.
06541R BE 2	BANK CMBS Ser 2019-BN23 Cl AS			4	1FE	5,954,402	102.122	5,903,673	5,781,000	5,953,475		(927)			3.203	2.858	MON	15,430		11/21/2019.	11/15/2029.
06541W AX 0	BANK CMBS Ser 2017-BNK5 Cl A5			4	1FM	2,149,984	105.758	2,326,674	2,200,000	2,157,582		4,555			3.390	3.695	MON	6,215	74,580	04/19/2018.	06/15/2060.
08160B AD 6	Benchmark Mortgage Trust CMBS 2018-B5 Cl			4	1FM	2,843,057	111.876	2,964,722	2,650,000	2,829,429		(13,628)			4.208	3.298	MON	9,292	74,334	04/03/2019.	07/15/2051.
08160B AH 7	Benchmark Mortgage Trust CMBS 2018-B5 Cl			4	1FM	3,141,494	111.156	3,390,267	3,050,000	3,130,363		(8,235)			4.419	4.064	MON	11,231	134,776	07/27/2018.	07/15/2051.
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B			4	1FE	34,246,117	102.180	33,974,750	33,250,000	34,242,776		(3,340)			2.928	2.585	MON	81,130		11/25/2019.	12/15/2072.
08161C AE 1	Benchmark Mortgage Trust CMBS 2018-B2 Cl			4	1FM	514,998	109.127	545,635	500,000	512,430		(1,413)			3.882	3.527	MON	1,617	19,410	02/09/2018.	02/15/2051.
08161H AF 7	Benchmark Mortgage Trust CMBS 2018-B4 Cl			4	1FM	11,741,148	111.055	12,660,236	11,400,000	11,695,551		(31,345)			4.121	3.767	MON	39,150	469,794	06/28/2018.	07/15/2051.
08161H AH 3	Benchmark Mortgage Trust CMBS 2018-B4 Cl			4	1FM	11,741,964	110.276	12,571,475	11,400,000	11,696,996		(30,924)			4.311	3.957	MON	40,955	491,454	06/28/2018.	07/15/2051.
08162B BJ 0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS			4	1FM	5,759,730	107.056	5,986,577	5,592,000	5,751,608		(8,123)			3.784	3.434	MON	17,633	105,801	05/22/2019.	05/15/2052.
08162C AF 7	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl AS			4	1FM	2,652,197	111.585	2,873,309	2,575,000	2,643,896		(6,788)			4.441	4.093	MON	9,530	114,356	09/20/2018.	11/10/2051.
08162C AG 5	Benchmark Mtg Tr CMBS Ser 2018-B6 Cl B			4	1FM	721,647	110.753	775,273	700,000	719,348		(1,880)			4.620	4.261	MON	2,695	32,790	09/20/2018.	11/10/2051.
08162F AG 8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS			4	1FM	8,208,014	104.014	8,288,852	7,969,000	8,199,404		(8,611)			3.419	3.072	MON	22,704	90,815	07/19/2019.	08/15/2052.
08162T BB 8	Benchmark Mtg Tr CMBS Ser 2018-B7 Cl A4			4	1FM	13,635,306	114.482	15,156,219	13,239,000	13,596,876		(35,269)			4.510	4.155	MON	49,757	597,079	11/09/2018.	11/15/2051.
08162U AW 0	Benchmark Mtg Tr CMBS Ser 2018-B8 Cl A5			4	1FM	5,444,568	112.363	5,939,492	5,286,000	5,429,998		(14,413)			4.232	3.873	MON	18,641	223,688	12/10/2018.	01/15/2052.
08162V AE 8	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl A4			4	1FM	13,729,975	108.763	14,465,532	13,300,000	13,701,874		(28,101)			3.717	3.339	MON	41,197	329,574	03/29/2019.	03/15/2062.
08162V AG 3	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl AM			4	1FM	1,235,974	108.304	1,299,647	1,200,000	1,233,651		(2,322)			3.979	3.628	MON	3,979	31,832	03/21/2019.	03/15/2062.
12515B AE 8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4			4	1FM	18,575,677	101.979	18,391,841	18,035,000	18,622,600		46,923			2.912	2.529	MON	43,765	175,060	08/09/2019.	08/15/2057.
12529M AF 5	Cantor Comm Real Estate Trust CMBS Ser 2			4	1FM	23,040,995	108.853	24,350,394	22,370,000	23,000,387		(40,608)			3.786	3.434	MON	70,572	564,574	04/16/2019.	05/15/2052.
12529T AX 1	Cantor Comml Real Estate Lend CMBS Ser 2			4	1FE	25,543,943	102.585	25,441,105	24,800,000	25,541,858		(2,085)			3.006	2.663	MON	62,114		12/09/2019.	01/15/2053.
12593Q BD 1	Comm Mortgage Trust CMBS Ser 2015-CR26 C			4	1FM	20,199,915	104.373	20,874,620	20,000,000	20,081,538		(53,022)			3.359	3.215	MON	55,983	671,800	09/28/2015.	10/10/2048.
12625E AC 3	Comm Mortgage Trust CMBS Ser 2013-SFS Cl			4	1FM	19,880,165	101.960	20,391,960	20,000,000	19,944,957		10,500			2.987	3.065	MON	49,780	605,668	04/04/2013.	04/12/2035.
12635Q BG 4	Comm Mortgage Trust CMBS Ser 2015CR27 Cl			4	1FM	24,719,131	105.904	25,417,056	24,000,000	24,434,389		(71,797)			3.612	3.268	MON	72,240	866,880	10/20/2015.	10/10/2058.
12652U AU 3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX			4	1FM	38,193,974	109.621	40,778,900	37,200,000	38,070,967		(85,370)			4.033	3.699	MON	125,026	1,390,075	04/10/2019.	04/15/2051.
12655T BM 0	COMM Mortgage Tr CMBS Ser 2019-GC44 Cl A			4	1FE	33,680,738	102.282	33,446,051	32,700,000	33,675,955		(4,783)			2.950	2.608	MON	80,388		11/19/2019.	08/15/2057.
17326C AZ 7	Citigroup Comm Mtg Tr CMBS Ser 2017-B1 C			4	1FM	5,561,827	106.041	5,726,214	5,400,000	5,526,490		(15,421)			3.458	3.111	MON	15,561	186,732	08/15/2017.	08/15/2027.
17327F AD 8	Citigroup Comm Mtg Tr CMBS Ser 2018-B2 C			4	1FM	4,119,894	109.953	4,398,128	4,000,000	4,100,640		(10,967)			4.009	3.662	MON	13,363	160,360	03/08/2018.	03/10/2051.
17328F AW 5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41			4	1FM	11,020,956	101.827	10,895,489	10,700,000	11,010,307		(10,649)			2.869	2.532	MON	25,579	102,317	08/05/2019.	08/10/2056.
17328H BD 2	Citigroup Mtg Loan Trust CMBS Ser 2019-G			4	1FM	25,749,085	103.081	25,770,350	25,000,000	25,739,904		(9,181)			3.038	2.696	MON	63,292	63,292	10/29/2019.	11/10/2052.
22945D AG 8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1			4	1FM	25,033,212	109.999	26,674,758	24,250,000	24,975,144		(58,068)			4.053	3.665	MON	81,902	730,197	04/04/2019.	03/15/2052.
233050 AC 7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3			4	1FM	42,897,737	101.476	41,294,025	40,693,271	40,789,627		(233,314)			5.002	4.286	MON	169,623	2,044,364	06/13/2011.	11/10/2046.
23312L AS 7	Deutsche Bank Comm Mtg Trust CMBS Ser 20			4	1FM	9,633,984	104.386	10,438,560	10,000,000	9,685,172		44,037			3.276	3.874	MON	27,300	327,600	10/30/2018.	05/10/2049.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	10,405,622	100.608	10,164,626	10,103,159	10,162,948		(23,068)			2.678	2.231	MON	22,547	270,563	05/16/2013.	06/10/2046.
36250S AE 9	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	7,919,578	111.080	8,464,326	7,620,000	7,888,811		(24,480)			4.155	3.679	MON	26,384	290,019	04/04/2019.	07/10/2051.

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
36252H	AE	1	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	5,099,505	104.580	5,229,000	5,000,000	5,086,222		(13,283)			3.467	3.040	MON	14,446	115,567	04/24/2019.	03/10/2050.
36257H	BP	0	GS Mortgage Securities Trust CMBS Ser 20			4	1FM	4,397,925	104.084	4,444,400	4,270,000	4,392,434		(5,491)			3.160	2.820	MON	11,244	56,222	06/26/2019.	07/10/2052.
44217N	AJ	5	Houston Galleria Mall Tr CMBS Ser 2015-H			4	1FM	35,349,997	101.429	35,500,010	35,000,000	35,190,242		(35,571)			3.186	3.085	MON	92,925	1,115,104	03/19/2015.	03/05/2037.
46361T	AC	6	Irvine Core Office Tr CMBS Ser 2013-IRV			4	1FM	20,385,420	102.733	20,546,540	20,000,000	20,137,286		(40,615)			3.173	2.963	MON	37,020	643,446	05/07/2013.	05/15/2048.
46361T	AG	7	Irvine Core Office Tr CMBS Ser 2013-IRV			4	1FM	9,937,950	101.890	10,189,010	10,000,000	9,974,019		5,956			3.173	3.263	MON	18,509	321,721	05/07/2013.	05/15/2048.
46361T	AJ	1	Irvine Core Office Tr CMBS Ser 2013-IRV			4	1FM	3,860,016	100.928	4,037,124	4,000,000	3,945,985		14,320			3.173	3.612	MON	7,404	128,688	05/07/2013.	05/15/2048.
46591A	BA	2	JPMDB Commercial Mtge Securit CMBS Ser 2			4	1FM	11,123,994	111.587	12,051,342	10,800,000	11,078,663		(29,645)			4.211	3.856	MON	37,895	454,745	05/23/2018.	06/15/2051.
46636D	AJ	5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	8,894,682	101.999	8,715,372	8,544,541	8,567,601		(26,611)			4.388	3.789	MON	31,243	397,682	07/18/2012.	07/15/2046.
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	1,284,264	102.008	1,267,956	1,242,993	1,253,081		(3,574)			3.414	2.842	MON	3,536	44,430	04/14/2014.	01/15/2046.
46645F	AA	8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	30,732,900	100.184	30,055,200	30,000,000	30,103,398		(163,714)			2.933	2.383	MON	73,330	879,960	01/25/2016.	09/05/2032.
46645F	AG	5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	25,750,000	100.316	25,079,100	25,000,000	25,102,637		(161,605)			3.387	2.734	MON	70,558	846,700	10/07/2015.	09/05/2032.
46868R	AA	2	Jackson Park Trust CMBS Ser 2019-LIC Cl			4	1FE	13,889,667	99.025	13,863,542	14,000,000	13,890,736		1,069			2.766	2.863	MON	32,270	32,270	11/07/2019.	10/14/2039.
48128Y	AW	1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	12,153,988	110.629	13,054,187	11,800,000	12,124,965		(29,024)			4.029	3.681	MON	39,619	396,195	02/15/2019.	03/10/2052.
50180L	AD	2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			4	1FM	1,072,045	102.126	1,205,612	1,180,519	1,168,571		6,477			6.277	7.559	MON	4,117	74,119	04/17/2008.	04/15/2041.
55660C	AA	6	Madison Ave Tr CMBS Ser 2013-650M CL A			4	1FM	7,209,653	100.687	7,048,076	7,000,000	7,018,750		(33,551)			3.843	3.365	MON	22,418	269,010	10/10/2013.	10/12/2032.
61691Q	AE	8	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	10,608,320	112.937	11,632,490	10,300,000	10,575,296		(27,879)			4.407	4.050	MON	37,827	453,921	10/12/2018.	10/23/2051.
61691U	BE	8	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FE	11,374,125	103.197	11,228,887	10,881,000	11,370,599		(3,526)			3.127	2.608	MON	28,354	20,847	12/12/2019.	11/15/2029.
617458	AG	9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl			4	1FM	50,675,661	101.872	49,230,508	48,326,086	48,420,021		(173,089)			5.033	4.342	MON	202,688	2,432,252	08/09/2011.	09/15/2047.
61756U	AH	4	Morgan Stanley Cap I CMBS Ser 2007-IQ16			4	5FM	384,634	62.095	328,811	529,527	384,634	67,589		83,612		6.251	112.189	MON	2,758	33,417	11/16/2007.	12/12/2049.
61761Q	AC	7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1FM	10,145,912	100.510	9,863,957	9,813,925	9,874,715		(25,090)			2.699	2.196	MON	22,073	264,878	02/21/2013.	12/15/2048.
61762T	AC	0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			4	1FM	15,211,509	102.884	15,194,832	14,768,897	14,863,402		(34,370)			3.845	3.387	MON	47,322	605,589	08/01/2013.	08/15/2046.
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			4	1FM	8,127,823	102.359	8,077,291	7,891,147	7,947,062		(18,471)			3.557	3.099	MON	23,391	286,867	11/26/2013.	11/15/2046.
61766L	BS	7	Morgan Stanley BAML Tr CMBS Ser 2016-C28			4	1FM	1,728,125	105.867	1,852,669	1,750,000	1,730,743		2,480			3.544	3.753	MON	5,168	62,020	12/06/2018.	01/15/2049.
61771M	AW	0	Morgan Stanley Capital I Tr CMBS Ser 201			4	1FM	3,913,188	104.302	3,937,393	3,775,000	3,910,298		(2,889)			3.261	2.831	MON	10,259	29,893	12/12/2019.	07/15/2052.
63874T	AA	5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL C			4	1FE	1,555,294	107.345	1,620,906	1,510,000	1,552,278		(3,016)			3.885	3.514	MON	4,889	39,109	04/12/2019.	08/15/2038.
67087M	AA	4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C			4	1FM	5,543,237	99.916	5,066,735	5,071,000	5,103,827		(76,101)			4.646	3.115	MON	19,634	235,609	09/25/2013.	07/15/2045.
74824D	AA	8	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1FM	20,498,260	103.183	20,636,660	20,000,000	20,221,907		(43,572)			3.275	3.036	MON	54,583	655,000	01/10/2013.	01/11/2037.
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			4	1FM	10,089	99.969	9,756	9,759	9,755					5.503	4.812	MON	31	1,127	07/20/2012.	08/15/2039.
90269P	AA	9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			4	1FM	27,827,150	102.265	27,611,550	27,000,000	27,211,170		(91,403)			3.663	3.312	MON	82,418	989,010	07/18/2012.	06/10/2030.
90269P	AG	6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			4	1FM	5,340,625	101.876	5,093,795	5,000,000	5,093,022		(37,989)			4.163	3.347	MON	17,346	208,150	10/11/2012.	06/10/2030.
90270R	BF	0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1FM	2,527,042	100.350	2,653,218	2,643,954	2,619,287		9,558			2.459	3.218	MON	5,418	65,212	08/16/2013.	12/10/2045.
90276F	AW	4	UBSCM 2018-C10 A4 CMBS Ser 2018-C10 Cl A			4	1FM	9,369,554	112.409	10,173,042	9,050,000	9,330,750		(27,751)			4.313	3.884	MON	32,530	375,805	03/20/2019.	05/15/2051.
90276R	BE	7	UBS Commercial Mtg Tr CMBS Ser 2017-C4 C			4	1FM	3,061,008	106.522	3,302,167	3,100,000	3,066,418		3,245			3.563	3.733	MON	9,204	110,453	04/19/2018.	10/15/2050.
90276V	AE	9	UBS Comm Mtg CMBS Ser 2018-C8 Cl A4			4	1FM	3,398,777	109.633	3,617,896	3,300,000	3,382,169		(9,141)			3.983	3.632	MON	10,953	131,439	02/12/2018.	02/15/2051.
90276Y	AE	3	UBS Commercial Mtg Tr CMBS Ser 2019-C16			4	1FM	2,832,479	107.357	2,952,318	2,750,000	2,827,130		(5,349)			3.605	3.253	MON	8,261	66,088	03/27/2019.	04/15/2052.
90278K	BA	8	UBS Comm Mtg CMBS Ser 2018-C14 Cl A4			4	1FM	21,217,897	113.820	23,446,879	20,600,000	21,160,022		(54,988)			4.448	4.092	MON	76,357	916,288	11/28/2018.	12/15/2051.
90278P	BA	7	UBS Comm Mtg Trust CMBS 2019-C18 Cl A4			4	1FE	11,175,381	102.492	11,120,415	10,850,000	11,174,470		(911)			3.035	2.693	MON	27,443		12/11/2019.	12/15/2052.
90291J	AW	7	UBS Commerical Mtg Tr CMBS 2018-C9 Cl A4			4	1FM	18,866,683	110.764	20,181,219	18,220,000	18,780,505		(55,974)			4.117	3.685	MON	62,510	705,928	04/03/2019.	03/15/2051.
90353D	AZ	8	UBS Comm Mtg Tr UBSCM Ser 2018-C12 Cl A5			4	1FM	2,368,997	112.464	2,586,681	2,300,000	2,360,631		(6,276)			4.296	3.940	MON	8,234	98,813	08/03/2018.	07/15/2051.
90353K	AY	5	UBS Comm Mtg Tr CMBS Ser 2018-C13 Cl A4			4	1FM	5,767,978	112.827	6,318,301	5,600,000	5,749,588		(15,101)			4.334	3.979	MON	20,227	242,726	09/21/2018.	10/15/2051.
92939G	AA	5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A			4	1FM	7,309,965	104.421	7,408,670	7,095,000	7,200,083		(22,035)			3.755	3.409	MON	22,200	270,103	08/07/2014.	08/10/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95001J AX 5	Wells Fargo Comm Mtg Tr CMBS 2018-C44 A5			4	1FM	19,156,884	111.343	20,709,798	18,600,000	19,075,288		(50,883)			4.212	3.859	MON	65,286	783,432	04/30/2018.	05/15/2051.
95001N AY 4	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C4			4	1FM	17,714,624	111.265	19,137,649	17,200,000	17,726,690		(55,085)			4.184	3.766	MON	59,971	719,648	06/28/2018.	06/15/2051.
95001W BB 3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C4			4	1FM	15,758,342	110.492	16,905,322	15,300,000	15,724,526		(33,816)			4.023	3.671	MON	51,293	461,639	02/21/2019.	03/15/2052.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,129,842,769	XXX	1,155,636,317	1,098,699,383	1,118,963,306	67,589	(2,329,523)	83,612	0	XXX	XXX	XXX	3,377,263	31,109,819	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A Cl A1A2			4	1FE	9,500,000	99.843	9,485,086	9,500,000	9,500,000					3.156	3.168	JAJO	64,964	84,326	06/21/2019.	07/15/2029.
00163G BC 0	ALM Loan Funding CLO Ser 2012-7A Cl A2R2			4	1FE	5,000,000	99.756	4,987,801	5,000,000	5,000,000					3.836	3.854	JAJO	41,558	53,071	06/21/2019.	07/15/2029.
00164M DW 0	ALM Loan Funding CLO Ser 2015-12A A2A2			4	1FE	20,000,000	99.579	19,915,838	20,000,000	20,000,000					3.351	3.365	JAJO	143,343	787,414	05/15/2018.	04/16/2027.
00175L AG 7	American Money Mgmt Corp CLO Ser 2014-14			4	1FE	49,000,000	99.829	48,916,122	49,000,000	49,000,000					3.190	3.202	JAJO	295,218	1,876,733	07/10/2017.	07/25/2029.
00175M BF 6	American Money Mgmt Corp CLO Ser 2014-15			4	1FE	42,500,000	99.468	42,273,768	42,500,000	42,500,000					3.170	3.182	JAJO	300,978	1,387,396	11/26/2018.	01/15/2032.
00175M BH 2	American Money Mgmt Corp LBASS 2014-15A			4	1FE	22,000,000	99.702	21,934,495	22,000,000	22,000,000					3.710	3.726	JAJO	181,541	820,152	11/26/2018.	01/15/2032.
00176D AG 4	American Money Mgmt Corp CLO Ser 2013-13			4	1FE	40,000,000	100.437	40,174,996	40,000,000	40,000,000					3.196	3.209	JAJO	245,027	1,537,519	06/23/2017.	07/24/2029.
00176D AJ 8	American Money Mgmt Corp CLO Ser 2013-13			4	1FE	26,500,000	99.540	26,378,185	26,500,000	26,500,000					3.636	3.652	JAJO	184,679	1,136,826	06/23/2017.	07/24/2029.
00176J AK 2	American Money Mgmt Corp CLO Ser 2015-16			4	1FE	30,000,000	99.918	29,975,280	30,000,000	30,000,000					3.246	3.259	JAJO	210,998	1,153,617	03/29/2017.	04/14/2029.
00176J AM 8	American Money Mgmt Corp CLO Ser 2015-16			4	1FE	8,000,000	99.155	7,932,416	8,000,000	8,000,000					3.586	3.602	JAJO	62,160	335,209	10/12/2018.	04/14/2029.
00177H AA 7	American Money Mgmt Corp CLO Ser 2018-22			4	1FE	7,453,628	98.693	7,401,973	7,500,000	7,462,699		7,454			2.970	3.097	JAJO	42,070	270,526	10/12/2018.	04/25/2031.
00177H AC 3	American Money Mgmt Corp CLO Ser 2018-22			4	1FE	4,937,055	97.736	4,886,820	5,000,000	4,946,837		8,087			3.390	3.606	JAJO	32,013	201,642	10/12/2018.	04/25/2031.
01448T AD 6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A Cl			4	6FE	4,195,560	67.806	7,287,495	10,747,564	4,195,560					3.578	18.298	MJSD	9,613	449,004	09/30/2009.	12/23/2034.
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl			4	6FE	1,408,646	40.508	2,578,271	6,364,820	1,408,646					3.428	97.678	MJSD	5,454	249,926	12/23/2019.	07/23/2035.
01449W AB 2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			4	2FE	5,000,000	75.589	3,779,448	5,000,000	5,000,000					2.428	2.435	MJSD	3,035	150,747	02/28/2006.	09/23/2036.
01449W AC 0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			4	3FE	4,929,970	74.427	3,682,249	4,947,460	4,946,789		303			2.578	2.624	MJSD	3,188	156,667	02/28/2006.	09/23/2036.
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A Cl A1R			4	1FE	20,001,500	100.150	20,029,994	20,000,000	20,001,024		(308)			3.476	3.489	JAJO	150,632	815,035	10/12/2018.	10/15/2028.
020053 AU 8	ALM Loan Funding CLO Ser 2013-8A Cl A2R			4	1FE	13,000,000	99.615	12,950,014	13,000,000	13,000,000					3.786	3.804	JAJO	106,643	570,633	09/28/2016.	10/15/2028.
023761 AA 7	American Airlines Inc LBASS EETC Ser 201			4	1FE	15,334,375	105.398	16,162,063	15,334,375	15,334,375					3.650	3.650	FA	211,444	559,705	01/04/2017.	08/15/2030.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			1	3FE	4,780,406	101.621	4,778,278	4,702,039	4,712,461		(10,103)			5.600	5.136	JJ	121,417	263,314	11/06/2014.	07/15/2020.
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3			4	2FE	3,292,932	101.127	3,330,040	3,292,932	3,292,932					3.750	3.750	AO	26,069	123,485	09/20/2017.	10/15/2025.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201			1	1FE	2,766,106	104.806	3,051,776	2,911,842	2,818,730		(4,752)			4.000	4.866	JJ	53,707	116,474	07/30/2014.	07/15/2025.
02377L AA 2	American Airlines Inc Secured Ser AA			1	1FE	9,000,000	102.822	9,253,980	9,000,000	9,000,000					3.150	3.150	FA	107,100		08/01/2019.	08/15/2033.
02377U AB 0	American Airlines Inc LBASS EETC Ser 201			1	2FE	3,476,264	104.246	3,623,880	3,476,264	3,476,264					4.950	4.949	JJ	79,346	172,075	07/30/2014.	01/15/2023.
02378M AA 9	American Airlines Inc Secured Ser A			1	1FE	18,216,500	102.482	18,651,633	18,200,000	18,215,840		(660)			3.500	3.488	FA	240,644		08/02/2019.	08/15/2033.
02379D AA 8	American Airlines Inc Secured Ser B			1	2FE	2,000,000	101.621	2,032,412	2,000,000	2,000,000					3.850	3.850	FA	29,089		08/01/2019.	08/15/2029.
02587A AJ 3	American Express Credit Acct LBASS Ser 2			4	1FE	13,862,833	99.996	14,058,367	14,059,000	14,039,587		156,078			1.930	3.083	MON	12,060	271,339	11/27/2018.	09/15/2022.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL			1	1	898,424	108.786	970,888	892,474	894,138		(301)			6.340	6.346	MON	2,515	56,583	02/11/2003.	02/15/2025.
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20			1	1	4,927,526	105.665	5,096,769	4,823,534	4,843,669		(5,401)			6.025	5.853	MON	12,916	290,618	03/20/2003.	07/15/2023.
03762Y AF 4	Apidos CLO CLO Ser 2016-25A Cl A1R			4	1FE	9,500,000	99.709	9,472,349	9,500,000	9,500,000					3.136	3.147	JAJO	59,582	341,874	10/24/2018.	10/20/2031.
03762Y AH 0	Apidos CLO CLO Ser 2016-25A Cl A2R			4	1FE	14,000,000	99.278	13,898,903	14,000,000	14,000,000					3.666	3.683	JAJO	102,645	575,541	10/24/2018.	10/20/2031.
03764Q BC 5	Apidos CLO CLO Ser 2013-15A Cl A1RR			4	1FE	11,493,560	98.896	11,373,002	11,500,000	11,495,174		1,028			2.976	2.997	JAJO	68,445	410,923	03/29/2018.	04/20/2031.
03764Q BG 6	Apidos CLO CLO Ser 2013-15A Cl BRR			4	1FE	9,000,000	98.907	8,901,590	9,000,000	9,000,000					3.516	3.531	JAJO	63,286	370,732	03/29/2018.	04/20/2031.
03765L AP 7	Apidos CLO CLO Ser 2015-20A Cl A1RA			4	1FE	32,000,000	99.777	31,928,608	32,000,000	32,000,000					3.101	3.113	JAJO	212,238	1,178,751	07/10/2018.	07/16/2031.
03765L AR 3	Apidos CLO CLO Ser 2015-20A Cl A2RR			4	1FE	20,000,000	98.877	19,775,408	20,000,000	20,000,000					3.551	3.566	JAJO	151,899	827,969	07/10/2018.	07/16/2031.
03765X AB 2	Apidos CLO CLO Ser 2015-22A CL A1			4	1FE	16,979,600	99.869	16,977,800	17,000,000	16,991,135		2,100			3.466	3.498	JAJO	117,840	691,678	09/16/2015.	10/20/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03765X AC 0	Apidos CLO CLO Ser 2015-22A Cl A2A				1FE	5,957,400	99.771	5,986,275	6,000,000	5,974,326		3,624			4.016	4.124	JAJO	48,191	277,488	09/16/2015.	10/20/2027.
03768C AC 3	Apidos CLO CLO Ser XXXA Cl A1A				1FE	18,000,000	99.590	17,926,193	18,000,000	18,000,000					3.143	3.153	JAJO	117,872	734,468	08/07/2018.	10/18/2031.
03768C AG 4	Apidos CLO CLO Ser XXXA Cl A2				1FE	14,000,000	99.008	13,861,172	14,000,000	14,000,000					3.603	3.617	JAJO	105,095	643,166	08/07/2018.	10/18/2031.
04965F AC 5	Atrium CDO Corp CLO Ser-15A Cl A1				1FE	30,000,000	99.691	29,907,306	30,000,000	30,000,000					3.104	3.116	JAJO	181,067	973,240	11/16/2018.	01/23/2031.
04965F AG 6	Atrium CDO Corp CLO Ser 15A Cl B				1FE	22,000,000	99.682	21,930,075	22,000,000	22,000,000					3.684	3.700	JAJO	157,593	825,360	11/16/2018.	01/23/2031.
056162 AN 0	Babson CLO Ltd CLO Ser 2015-IA Cl AR				1FE	39,889,980	98.372	39,348,624	40,000,000	39,910,990		18,396			2.956	3.020	JAJO	236,470	1,421,210	11/08/2018.	01/20/2031.
05618D AL 8	Babson CLO Ltd CLO Ser 2014-IA Cl A2R				1FE	18,010,908	100.156	18,028,048	18,000,000	18,008,687		(1,933)			3.466	3.468	JAJO	124,772	732,364	11/08/2018.	07/20/2025.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le				1	495,136	104.266	516,258	495,136	495,136					7.230	7.232	AO	7,557	35,798	08/16/2001.	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le				1	970,616	103.933	1,108,400	1,066,457	1,047,885		5,338			6.260	7.398	FA	25,221	66,800	12/19/2001.	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le				1	2,056,974	103.231	2,123,435	2,056,974	2,056,974					5.980	5.981	JJ	56,720	123,007	11/19/2002.	01/15/2024.
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt				1FE	102,880	101.729	97,473	95,816	96,167		(181)			5.943	4.976	JJ	2,626	5,694	11/04/2003.	01/15/2023.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage				1	4,703,128	115.619	5,437,721	4,703,128	4,703,128					7.290	7.406	MON	15,238	342,858	02/28/2002.	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes				1	1,000,191	104.253	1,042,727	1,000,191	1,000,191					7.070	7.072	FA	26,714	70,714	10/17/2001.	08/15/2021.
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen				2	887,774	106.589	953,678	894,724	893,208		452			6.718	6.908	MON	2,671	60,108	12/03/2002.	07/15/2022.
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County				1	20,010,547	107.909	21,593,264	20,010,547	20,010,547					5.880	5.952	MON	84,978	1,176,620	02/23/2005.	04/05/2025.
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom				1	9,134,619	105.998	9,682,510	9,134,619	9,134,619					6.010	6.086	MON	24,400	548,990	04/06/2006.	10/15/2023.
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS				1	5,115,185	107.348	5,491,029	5,115,185	5,115,185					6.010	6.086	MON	13,663	307,423	06/08/2007.	03/15/2023.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW				2	5,151,132	110.000	5,666,246	5,151,132	5,151,132					7.870	8.000	MON	23,648	405,394	09/30/2009.	10/10/2031.
126650 BP 4	CVS Health Corp LBASS PTC Nt				2FE	5,115,283	111.720	4,952,612	4,433,057	4,857,990		(43,807)			6.036	3.849	MON	15,609	252,382	04/24/2019.	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt				2FE	28,218,839	117.157	35,591,638	30,379,516	29,150,125		100,241			6.943	8.010	MON	123,040	2,109,250	02/24/2015.	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt				2FE	11,834,816	123.673	13,382,911	10,821,233	11,535,447		(57,084)			7.507	6.305	MON	47,387	864,077	09/02/2014.	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt				2FE	4,115,046	106.419	4,379,178	4,115,046	4,115,046					4.704	4.750	MON	11,292	193,572	12/11/2013.	01/10/2036.
12714# AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN				1	6,883,490	103.679	7,136,723	6,883,490	6,883,490					3.789	3.819	MON	11,592	167,356	04/24/2019.	06/15/2035.
14041N FK 2	Capital One Multi Asset ExecTr LBASS Ser				1FE	10,788,852	100.012	10,942,324	10,941,000	10,918,941		105,378			2.000	3.003	MON	9,725	218,820	10/03/2018.	01/17/2023.
14309Y BE 3	Carlyle Global Mrkt Strat CLO Ser 2012-4				1FE	13,000,000	99.874	12,983,625	13,000,000	13,000,000					3.326	3.339	JAJO	87,786	250,701	04/08/2019.	04/22/2032.
14309Y BJ 2	Carlyle Global Mrkt Strat CLO Ser 2012-4				1FE	10,000,000	99.608	9,960,789	10,000,000	10,000,000					3.866	3.884	JAJO	78,478	220,297	04/08/2019.	04/22/2032.
14312J AQ 5	Carlyle Global Mkt Strategies CLO Ser 20				1FE	25,000,000	100.122	25,030,375	25,000,000	25,000,000					3.286	3.299	JAJO	164,294	619,887	01/30/2019.	01/20/2032.
14312J AS 1	Carlyle Global Mkt Strategies CLO Ser 20				1FE	10,000,000	100.381	10,038,124	10,000,000	10,000,000					3.786	3.804	JAJO	75,718	280,732	01/30/2019.	01/20/2032.
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4				1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					3.331	3.343	JAJO			12/06/2019.	01/15/2033.
150323 AN 3	Cedar Funding Ltd CLO Ser 2014-4A Cl AR				1FE	15,000,000	100.220	15,033,048	15,000,000	15,000,000					3.164	3.176	JAJO	92,283	570,856	04/07/2017.	07/23/2030.
15032F AA 4	Cedar Funding Ltd CLO Ser 2018-7A Cl A1				1FE	21,980,548	98.968	21,772,997	22,000,000	21,984,526		3,313			2.966	2.994	JAJO	130,499	783,890	10/12/2018.	01/20/2031.
15032F AE 6	Cedar Funding Ltd CLO Ser 2018-7A Cl B				1FE	5,750,000	98.012	5,635,680	5,750,000	5,750,000					3.366	3.379	JAJO	38,708	228,136	02/01/2018.	01/20/2031.
15033E AA 6	Cedar Funding Ltd CLO Ser 2018-9A Cl A1				1FE	7,455,000	98.856	7,414,219	7,500,000	7,463,751		7,510			2.946	3.073	JAJO	44,188	265,719	10/25/2018.	04/20/2031.
15033E AE 8	Cedar Funding Ltd CLO Ser 2018-9A Cl B				1FE	9,680,000	97.079	9,397,239	9,680,000	9,680,000					3.366	3.379	JAJO	65,163	384,062	03/21/2018.	04/20/2031.
210805 CT 2	Continental Airlines Inc LBASS EETC Ser				1FE	12,269	100.752	12,657	12,562	12,550		6			7.256	7.596	MS	268	912	11/18/1999.	09/15/2021.
210805 DH 7	Continental Airlines Inc LBASS EETC Ser				1FE	389,309	104.636	523,622	500,421	476,776		11,186			6.703	12.052	JD	1,491	33,311	03/20/2009.	12/15/2022.
22410@ AA 4	Cox Enterprises Inc CTL				2	12,879,441	111.010	14,297,495	12,879,441	12,879,441					5.720	5.790	MON	2,046	737,605	07/19/2010.	06/30/2027.
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09				2	8,531,163	105.484	8,999,049	8,531,163	8,531,163					4.490	4.532	MON	17,024	383,049	04/15/2014.	04/15/2029.
233244 AD 4	DOT Headquarters II L-B Fin Tr CTL Mtg S				1	10,256,286	105.856	10,585,588	10,000,000	10,127,112		(13,678)			6.001	5.857	MON	40,007	600,100	09/10/2004.	12/07/2031.
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S				1	5,628,984	102.655	5,778,420	5,628,984	5,628,984					5.594	5.660	MON	20,992	314,871	06/30/2004.	12/07/2021.
26244Q AA 1	Dryden Senior Loan Fund CLO Ser 2017-49A				1FE	20,000,000	99.800	19,959,988	20,000,000	20,000,000					3.213	3.226	JAJO	133,885	758,346	05/23/2017.	07/18/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26245R AA 8	Dryden Sr Ln Fd CLO Ser 2018-58A A1			2	1FE	30,000,000	99.114	29,734,068	30,000,000	30,000,000					3.002	3.012	JAJO	190,135	1,319,076	06/01/2018.	07/17/2031.
26245R AE 0	Dryden Sr Ln Fd CLO Ser 2018-58A Cl B			2	1FE	15,000,000	98.459	14,768,807	15,000,000	15,000,000					3.466	3.479	JAJO	109,753	754,122	06/01/2018.	07/17/2031.
26249G AJ 9	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR2			4	1FE	9,000,000	99.879	8,989,151	9,000,000	9,000,000					3.216	3.229	JAJO	62,715	199,460	02/20/2019.	04/15/2029.
26249G AL 4	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR2			4	1FE	7,956,449	100.179	7,970,660	7,956,449	7,956,449					3.736	3.753	JAJO	64,407	200,927	02/20/2019.	04/15/2029.
26251C AC 8	Dryden Senior Loan Fund CLO Ser 2018-61A			4	1FE	15,000,000	99.639	14,945,823	15,000,000	15,000,000					3.162	3.174	JAJO	100,134	495,814	10/31/2018.	01/17/2032.
26251C AG 9	Dryden Senior Loan Fund CLO Ser 2018-61A			4	1FE	12,000,000	99.285	11,914,232	12,000,000	12,000,000					3.652	3.668	JAJO	92,521	449,244	10/31/2018.	01/17/2032.
26252E AA 7	Dryden Senior Loan Fund CLO Ser 2018-70A			4	1FE	22,500,000	99.698	22,431,983	22,500,000	22,500,000					3.171	3.182	JAJO	152,599	690,994	12/07/2018.	01/16/2032.
26252E AE 9	Dryden Senior Loan Fund CLO Ser 2018-70A			4	1FE	10,500,000	99.599	10,457,932	10,500,000	10,500,000					3.701	3.716	JAJO	83,116	367,757	12/07/2018.	01/16/2032.
26252J AJ 7	Dryden Senior Loan Fund CLO Ser 2019-75A			4	1FE	30,000,000	99.718	29,915,532	30,000,000	30,000,000					3.186	3.199	JAJO	207,098	268,592	06/20/2019.	07/15/2030.
26252J AL 2	Dryden Senior Loan Fund CLO Ser 2019-75A			4	1FE	5,000,000	99.680	4,983,975	5,000,000	5,000,000					3.686	3.703	JAJO	39,933	51,154	06/20/2019.	07/15/2030.
269330 AA 4	Energy Efficient Equity Inc LBASS Series			4	1FE	22,067,649	100.542	22,187,930	22,068,320	22,067,628		(21)			3.100	3.120	MON	20,904	157,237	06/21/2019.	09/20/2055.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A			4	2FE	2,978,125	102.708	2,734,296	2,662,193	2,683,189		(20,006)			6.720	5.177	JJ	82,492	178,899	04/13/2005.	07/15/2023.
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A			4	1FE	315,410	103.755	277,631	267,582	272,280		(3,244)			7.650	5.452	JJ	9,439	20,470	04/27/2004.	01/15/2022.
34532P AA 8	Ford Credit Auto Owner Tr LBASS Ser 2019			4	1FE	11,997,256	104.974	12,596,856	12,000,000	11,997,726		471			3.520	3.551	MON	18,773	383,680	01/15/2019.	07/15/2030.
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A			4	1FE	6,481,606	104.250	6,707,648	6,434,189	6,481,061		(545)			3.860	3.833	MON	11,038	173,958	08/01/2019.	10/15/2054.
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A			4	1FE	393,553	104.331	391,157	374,920	393,347		(207)			3.930	3.552	MON	655	7,630	08/01/2019.	10/15/2053.
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl			1	1FE	11,461,417	101.245	11,527,170	11,385,388	11,459,993		(1,424)			3.900	3.741	JJ	204,747	140,045	10/09/2019.	01/15/2026.
50181G BE 9	LCM Ltd Partnership CLO Ser-16A Cl A2R			4	1FE	22,000,000	99.771	21,949,699	22,000,000	22,000,000					3.181	3.193	JAJO	151,622	716,085	11/21/2018.	10/15/2031.
50181G BG 4	LCM Ltd Partnership CLO Ser-16A Cl BR2			4	1FE	13,000,000	99.950	12,993,546	13,000,000	13,000,000					3.736	3.754	JAJO	105,234	487,979	11/21/2018.	10/15/2031.
50200F AC 3	LCM Ltd Partnership CLO Ser 26A Cl A1			4	1FE	34,982,500	99.681	34,888,518	35,000,000	34,986,059		2,974			3.036	3.057	JAJO	212,512	1,271,870	10/12/2018.	01/20/2031.
50200F AE 9	LCM Ltd Partnership CLO Ser 26A Cl B			4	1FE	9,750,000	98.180	9,572,573	9,750,000	9,750,000					3.324	3.337	JAJO	65,983	386,839	12/18/2017.	01/20/2031.
50200J AC 5	LCM Ltd Partnership CLO Ser 27 Cl A1			4	1FE	33,500,000	99.505	33,334,329	33,500,000	33,500,000					3.081	3.092	JAJO	220,754	1,435,511	07/02/2018.	07/16/2031.
50200J AG 6	LCM Ltd Partnership CLO Ser 27A Cl b			4	1FE	15,000,000	98.891	14,833,608	15,000,000	15,000,000					3.551	3.566	JAJO	113,924	726,583	07/02/2018.	07/16/2031.
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C			1	1	5,051,693	103.079	5,507,124	5,342,636	5,285,585		17,153			4.820	5.584	MON	21,460	257,905	09/05/2003.	03/01/2023.
52467@ AA 3	Legg Mason Mtg Cap Corp CTL			1	1	1,131,404	105.229	1,137,319	1,080,800	1,086,591		(2,812)			7.400	6.948	MON	3,555	79,439	03/22/2002.	12/15/2021.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL			1	4	276,234	102.138	269,015	263,386	264,309		(839)			7.750	7.194	MON	907	19,887	07/02/2002.	01/15/2021.
55312H AE 9	MMCaps Funding Bk Tr Prfd LBASS Mezz Nt			4	6FE	4,719,387	95.851	8,123,356	8,475,000	4,719,387					6.083	11.567	MJSD	42,958	515,492	09/30/2009.	12/01/2035.
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12			4	1FE	17,343,047	100.057	17,353,018	17,343,047	17,343,047					3.226	3.239	JAJO	111,893	663,549	01/12/2017.	07/20/2026.
55818V AY 3	Madison Park Funding LTD CLO Ser 2014-15			4	1FE	35,000,000	99.793	34,927,634	35,000,000	35,000,000					3.436	3.450	JAJO	217,113	1,425,476	02/10/2017.	01/27/2026.
55820J AL 4	Madison Park Funding LTD CLO Ser 2016-21			4	1FE	4,000,000	100.016	4,000,652	4,000,000	4,000,000					3.336	3.350	JAJO	16,310		11/08/2019.	10/15/2032.
55820J AQ 3	Madison Park Funding LTD CLO Ser 2016-21			4	1FE	4,000,000	99.971	3,998,820	4,000,000	4,000,000					3.936	3.955	JAJO	19,243		11/08/2019.	10/15/2032.
55953T AJ 6	Magnetite CLO Ltd CLO Ser 2016-18A Cl AR			4	1FE	20,000,000	99.670	19,933,910	20,000,000	20,000,000					2.990	3.001	FMAN	78,069	724,412	10/31/2018.	11/15/2028.
55953T AL 1	Magnetite CLO Ltd CLO Ser 2016-18A Cl BR			4	1FE	9,000,000	98.832	8,894,844	9,000,000	9,000,000					3.360	3.374	FMAN	39,479	364,310	10/31/2018.	11/15/2028.
55954E AQ 2	Magnetite CLO Ltd CLO Ser 2016-17A Cl AR			4	1FE	30,000,000	99.417	29,824,968	30,000,000	30,000,000					3.066	3.077	JAJO	186,508	1,099,274	06/21/2018.	07/20/2031.
55954E AS 8	Magnetite CLO Ltd CLO Ser 2016-17A Cl BR			4	1FE	20,000,000	98.756	19,751,210	20,000,000	20,000,000					3.516	3.531	JAJO	140,635	823,849	06/21/2018.	07/20/2031.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1			4	2FE	1,163,606	106.641	1,240,912	1,163,631	1,163,627					5.598	5.664	MON	2,895	65,140	06/18/2003.	07/15/2038.
63080# AA 5	NARA Caves Lease Tr CTL				1	3,977,109	115.228	4,582,733	3,977,109	3,977,109					5.300	5.300	MON	9,368	210,787	06/03/2010.	09/15/2028.
64132D AA 6	Neuberger Berman CLO Ltd CLO Ser 2019-32			4	1FE	15,000,000	100.515	15,077,238	15,000,000	15,000,000					3.296	3.309	JAJO	98,876	363,109	01/28/2019.	01/19/2032.
64132D AC 2	Neuberger Berman CLO Ltd CLO Ser 2019-32			4	1FE	8,500,000	99.983	8,498,562	8,500,000	8,500,000					1.850	1.854	JAJO	31,450	234,001	01/28/2019.	01/19/2032.
67109F AL 9	OHA Credit Partners Ltd CLO Ser 2015-11A			4	1FE	13,900,000	98.768	13,728,712	13,900,000	13,900,000					3.616	3.632	JAJO	101,918	560,551	10/31/2018.	01/20/2032.
67109F AS 4	OHA Credit Partners Ltd CLO Ser 2015-11A			4	1FE	30,000,000	99.657	29,897,223	30,000,000	30,000,000					3.116	3.128	JAJO	186,953	1,065,238	10/31/2018.	01/20/2032.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67706H	AW 8	OHA Loan Funding LTD CLO Ser 2013-1A Cl			4	1FE	35,000,000	99.462	34,811,697	35,000,000	35,000,000					3.024	3.035	JAJO	205,800	1,539,435	08/07/2018.	07/23/2031.
67706H	BA 5	OHA Loan Funding LTD CLO Ser 2013-1A Cl			4	1FE	20,000,000	98.663	19,732,532	20,000,000	20,000,000					3.534	3.549	JAJO	137,433	1,004,060	08/07/2018.	07/23/2031.
68267E	AA 2	OneMain Direct Auto Rec Tr LBASS Ser 201			4	1FE	14,997,428	102.964	15,444,525	15,000,000	14,997,700		272			3.630	3.661	MON	25,713	408,375	03/12/2019.	09/14/2027.
69122D	AA 7	Owl Rock Ltd CLO Ser 2019-1A Cl A			4	1FE	19,750,000	99.899	19,729,983	19,750,000	19,750,000					3.699	3.714	FMAN	85,220	420,664	04/25/2019.	05/20/2031.
73019#	AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			4	1	1,463,988	101.637	1,487,959	1,463,988	1,463,988					3.000	3.000	MS	13,176	43,920	09/13/2012.	09/13/2027.
73019#	AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser			4	1	4,402,388	101.637	4,474,472	4,402,388	4,402,388					3.000	3.000	MS	39,621	132,072	09/13/2012.	09/13/2027.
74040T	AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP			4	3FE	42,897	90.813	117,771	129,686	42,897					4.144	14.947	MJSD	134	6,215	09/30/2009.	12/23/2031.
74040Y	AG 7	Preferred Term Sec Ltd LBASS X Residual			4	6*		0.208	509	244,545						4.839		JAJO			04/01/2005.	07/03/2033.
74041B	AA 9	Preferred Term Sec Ltd LBASS XV Residual			4	6*		3.276	70,246	2,144,204						5.097		MJSD			06/02/2005.	09/26/2034.
74041C	AB 5	Preferred Term Sec Ltd VI LBASS Nt Ser A			4	2FE	6,694,493	84.259	6,319,445	7,500,000	6,694,493					2.479	3.722	MJSD	2,582	235,619	09/14/2007.	09/26/2034.
74041E	AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	4FE	269,678	75.096	3,647,211	4,856,744	269,678					2.887	68.542	MJSD	3,506	164,827	06/25/2012.	03/23/2035.
74042C	AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			4	1FE	5,367,609	93.682	5,866,002	6,261,631	5,562,124		42,362			2.787	4.048	MJSD	4,363	214,026	10/02/2012.	03/22/2038.
74042E	AB 0	Preferred Term Sec Ltd LBASS Sr Nt Ser A			4	2FE	7,062,256	77.428	6,194,219	8,000,000	7,062,256					2.394	3.752	MJSD	4,787	241,705	09/14/2007.	06/23/2035.
74042E	AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl			4	3FE	1,343,253	80.076	1,449,770	1,810,490	1,343,253					2.694	10.194	MJSD	1,219	60,097	06/16/2006.	06/23/2035.
74042E	AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl			4	6FE		82.079	5,157,735	6,283,864						3.294		MJSD	5,174	306,619	07/13/2006.	06/23/2035.
74042G	AA 7	Preferred Term Sec Ltd LBASS XVI Residua			4	6*			2	1,817,782						6.928		MJSD			04/15/2005.	03/23/2035.
74042H	AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt			4	1FE	1,715,550	88.141	2,520,167	2,859,250	1,970,903		39,380			2.244	7.495	MJSD	1,604	81,837	06/27/2012.	12/22/2035.
74042H	AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B			4	4FE	4,543,028	77.715	3,529,558	4,541,676	4,541,724		417			2.494	2.498	MJSD	2,831	141,461	03/22/2019.	12/22/2035.
74042J	AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser			4	1FE	2,369,320	91.684	2,172,297	2,369,320	2,369,320					2.244	2.250	MJSD	1,329	67,809	04/23/2007.	03/22/2038.
74042M	AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl			4	1FE	1,702,236	91.405	1,555,934	1,702,236	1,702,236					2.234	2.240	MJSD	951	48,545	05/24/2007.	09/22/2036.
74042T	AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P			4	2FE	8,072,692	81.643	7,351,041	9,003,852	8,072,692					2.294	3.638	MJSD	5,163	262,237	09/14/2007.	12/22/2037.
74042V	AA 4	Preferred Term Sec Ltd LBASS XVII Residu			4	6*		0.001	15	1,451,177						5.078		MJSD			04/01/2005.	06/23/2035.
74042W	AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P			4	1FE	7,440,285	83.196	6,956,308	8,361,365	7,440,285					2.374	4.535	MJSD	4,962	250,412	09/14/2007.	09/23/2035.
74042W	AC 8	Preferred Term Sec Ltd LBASS Nt Cl B PTP			4	3FE	14,465,007	78.615	11,320,660	14,400,128	14,402,678		464			2.644	2.601	MJSD	9,517	470,577	01/19/2007.	09/23/2035.
74042W	AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP			4	5FE	3,199,006	73.010	5,203,904	7,127,683	3,199,006	1,600,267				3.244	21.664	MJSD	5,780	276,164	06/08/2006.	09/23/2035.
74043A	AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl			4	1FE	2,466,375	90.172	2,332,992	2,587,279	2,507,291		6,833			2.204	2.434	MJSD	1,425	73,000	09/27/2007.	12/22/2036.
741382	AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P			4	4FE	2,292,951	35.260	1,411,883	4,004,150	2,292,951					3.961	8.817	MJSD	2,203	92,999	09/15/2004.	09/26/2034.
74138N	AA 7	Preferred Term Sec Ltd XIX LBASS Combo N			4	6*	3,236,038	28.977	2,257,200	7,789,652	2,257,200	154,800				2.494	19.613	MJSD	4,317	153,378	07/17/2006.	12/22/2036.
74138P	AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT			4	6*	2,534,605	31.889	2,008,215	6,297,457	2,008,215	88,172				2.644	19.645	MJSD	4,162	114,272	07/17/2006.	09/23/2035.
74927#	AA 9	RB Investment Associates CTL			4	2	2,293,452	116.461	2,670,979	2,293,452	2,293,452					7.220	7.329	MON	7,359	165,587	02/18/2003.	12/15/2028.
74980E	AC 2	RR LTD CLO Ser 2019-7A Cl A1A			4	1Z	1,998,800	99.940	1,998,800	2,000,000	1,998,800					3.336	3.242	JAJO			12/17/2019.	01/15/2033.
74988L	AA 2	ALM Loan Funding CLO Ser 2014-14A Cl A1R			4	1FE	19,950,000	99.205	19,840,996	20,000,000	19,959,756		8,056			3.076	3.135	JAJO	133,299	733,924	10/12/2018.	01/15/2030.
75903A	AD 9	Regional Diversified Fdg LBASS Sr Nt Ser				6FE		37.904	6,643,434	17,527,186						3.260	40.700	JAJO		742,747	04/25/2012.	01/25/2036.
75903E	AA 7	Regional Diversified Fdg LBASS Combo Nt				6FE		9.617	495,357	5,150,745						3.690		JAJO		61,455	03/22/2005.	01/25/2036.
76761R	AN 9	Riserva CLO Ltd CLO Ser 2016-3A Cl AR			4	1FE	30,000,000	100.044	30,013,161	30,000,000	30,000,000					3.143	3.156	JAJO	196,453	334,464	06/10/2019.	10/18/2028.
76761R	AQ 2	Riserva CLO Ltd CLO Ser 2016-3A Cl BR			4	1FE	10,000,000	99.693	9,969,281	10,000,000	10,000,000					3.703	3.720	JAJO	77,151	129,533	06/10/2019.	10/18/2028.
78402C	AA 1	SC Commercial Mtg Pass Through CTL Ser 2			4	2	7,869,604	110.654	8,298,950	7,499,902	7,591,537		(22,978)			7.053	6.414	MON	44,078	518,179	08/02/2004.	11/10/2028.
78442G	KW 5	SLM Student Loan Tr LBASS Ser 2004-1 Cl			4	1FE	5,002,930	97.723	4,886,131	5,000,000	5,001,347		10			2.690	2.695	JAJO	25,402	166,156	01/23/2004.	07/25/2039.
82454N	AA 6	Shiloh Texas Properties Ltd CTL			1	1	5,032,047	100.391	4,766,389	4,747,841	4,751,379		(30,519)			6.232	5.489	FA	111,779	295,885	08/16/2004.	02/15/2020.
82454N	AB 4	Shiloh Texas Properties Ltd CTL Ser B			1	1	97,110	100.276	97,378	97,110	97,110					5.250	5.250	FA	1,926	5,098	08/30/2004.	02/15/2020.
846031	AA 0	Southwick Park CLO, Ltd. CLO Ser 2019-4A			4	1FE	6,000,000	100.039	6,002,337	6,000,000	6,000,000					3.266	3.278	JAJO	74,967		07/11/2019.	07/20/2032.

SCHEDULE D - PART 1

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

1		2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
846031	AC 6	Southwick Park CLO, Ltd. CLO Ser 2019-4A			4	1FE	2,000,000	99.525	1,990,498	2,000,000	2,000,000					3.716	3.732	JAJO	28,289		07/11/2019.	07/20/2032.
88322U	AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR			4	1FE	26,064,961	99.929	26,046,470	26,064,961	26,064,961					3.126	3.138	JAJO	162,952	970,897	02/24/2017.	10/20/2026.
89234C	AC 8	TPREF Funding Ltd Fltg Rate LBASS Mezz N			4	6FE	2,869,477	22.618	2,266,020	10,018,739	2,266,020	(324,124)				3.851	46.528	JAJO	83,592	175,320	09/23/2005.	10/15/2032.
89612L	AA 4	Tricon American Homes Ser 2019-SFR1 Cl A			4	1FE	3,899,858	100.189	3,907,383	3,900,000	3,899,665		(193)			2.750	2.744	MON	8,938	19,365	09/16/2019.	03/17/2038.
89708B	AE 3	TROPC CDO Corp Tr LBASS Mezz Nt PTP			4	6FE		25.656	2,565,608	10,000,000						3.281		JAJO			07/31/2006.	07/15/2036.
90332U	AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser			4	3FE	59,273	98.384	55,144	56,050	56,658		(13)			9.010	6.963	JJ	2,259	2,525	12/21/2012.	07/20/2020.
907833	AJ 6	Union Pacific RR ABS PTC Ser 2000-1			1	1FE	52,402	101.433	50,858	50,139	50,254		16			8.000	7.034	JJ	1,905	4,011	12/18/2008.	01/10/2021.
90783V	AA 3	Union Pacific RR ABS PTC Ser 2005-1			1	1	3,458,578	107.409	3,741,905	3,483,797	3,475,147		1,183			5.082	5.182	JJ	88,031	177,047	02/12/2008.	01/02/2029.
90931C	AA 6	United Air Lines LBASS EETC Ser 2019-1 C			4	1FE	29,906,790	107.973	31,680,630	29,341,171	29,871,454		(35,336)			4.150	3.880	FA	426,181	656,183	05/22/2019.	08/25/2031.
90931E	AA 2	United Air Lines LBASS EETC Ser 2019-1 C			1	1FE	2,394,908	108.121	2,587,380	2,393,052	2,394,700		(208)			4.550	4.539	FA	38,109	58,676	01/30/2019.	02/25/2033.
90931V	AA 4	United Air Lines PTC Ser 2018-1 A			1	1FE	4,789,046	102.608	4,913,949	4,789,046	4,789,046					3.700	3.700	MS	59,065	177,195	01/31/2018.	09/01/2031.
90932J	AA 0	United Airlines LBASS Ser 2019-2 AA PTT			1	1FE	17,000,000	100.389	17,066,164	17,000,000	17,000,000					2.700	2.699	MN	137,700		09/03/2019.	11/01/2033.
90932K	AA 7	United Airlines LBASS Ser 2019-2 B PTT			1	2FE	11,000,000	101.004	11,110,451	11,000,000	11,000,000					3.500	3.498	MN	115,500		09/03/2019.	11/01/2029.
90932M	AA 3	United Airlines LBASS Ser 2019-2 A PTT			1	1FE	10,000,000	100.419	10,041,890	10,000,000	10,000,000					2.900	2.899	MN	87,000		09/03/2019.	11/01/2029.
90933J	AA 9	United Airlines LBASS Ser 2016-2 B PTT			4	2FE	12,430,556	101.401	12,604,733	12,430,556	12,430,556					3.650	3.650	AO	105,867	453,715	10/23/2017.	04/07/2027.
915328	AU 2	Upland Ltd CLO Ser 2016-1A Cl A1AR			4	1FE	20,000,000	98.713	19,742,658	20,000,000	20,000,000					2.986	2.997	JAJO	119,435	716,672	04/25/2018.	04/20/2031.
915328	AW 8	Upland Ltd CLO Ser 2016-1A Cl A2R			4	1FE	7,500,000	98.806	7,410,473	7,500,000	7,500,000					3.616	3.632	JAJO	54,238	316,527	04/25/2018.	04/20/2031.
91736#	AA 4	United States of America BIA CTL GSA Gtd			1	1	4,794,852	106.221	5,128,694	4,828,325	4,819,935		1,747			5.730	5.811	MS	81,462	276,663	04/09/2003.	03/15/2024.
91736#	AB 2	United States of America BIA CTL GSA Gtd			1	1	700,750	106.821	748,546	700,750	700,750					6.000	6.001	MS	12,380	42,045	04/07/2006.	03/15/2024.
91740#	AA 8	United States of America BIA-2 CTL Alber			1	1	17,153,932	108.512	18,614,115	17,153,932	17,153,932					5.760	5.830	MON	43,914	988,067	12/15/2004.	10/15/2025.
91741@	AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls			1	1	8,365,113	109.711	9,177,453	8,365,113	8,365,113					5.400	5.461	MON	20,076	451,716	10/18/2005.	12/15/2026.
91821*	AA 4	Veteran Affairs Crown Point CTL Ls Fin T			4	1	10,156,094	114.022	11,580,183	10,156,094	10,156,094					5.620	5.686	MON	25,368	570,772	06/17/2010.	07/15/2031.
91849@	AB 8	VA Wash Diener Bldg US Gov CTL Nt			4	1	7,553,453	106.135	8,016,878	7,553,453	7,553,453					4.171	4.207	MON	14,002	315,055	03/13/2015.	04/15/2032.
92338B	AC 9	Verde CLO Ltd CLO Ser 2019-1A Cl A			2	1FE	32,543,551	100.565	32,727,383	32,543,551	32,543,551					3.352	3.365	JAJO	236,362	590,414	03/15/2019.	04/15/2032.
92338B	AE 5	Verde CLO Ltd CLO Ser 2019-1A Cl B			4	1FE	10,000,000	100.233	10,023,280	10,000,000	10,000,000					3.886	3.904	JAJO	84,199	207,853	03/15/2019.	04/15/2032.
92851@	AA 3	Vivendi SPC Tr CTL			1	2	594,456	104.154	619,148	594,456	594,456					6.630	6.722	MON	1,752	39,412	11/25/2002.	04/15/2022.
94978#	AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			4	2	738,478	112.270	829,090	738,478	738,478					6.650	6.743	MON	4,092	49,142	07/28/2002.	08/01/2027.
94978#	AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			4	1	10,231,551	128.424	12,550,022	9,772,328	10,013,438		(16,163)			7.380	7.019	MON	32,053	753,778	07/30/2002.	05/15/2032.
94978#	AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			1	2	642,703	107.815	692,930	642,703	642,703					6.640	6.733	MON	2,489	43,015	10/09/2002.	10/10/2024.
94978#	BC 0	Wells Fargo Bank Northwest NA CTL			1	2	2,798,554	105.258	2,945,712	2,798,554	2,798,554					6.599	6.688	MON	15,390	184,677	02/26/2003.	11/01/2022.
96928#	AC 7	William Blair CTL CTL PTC Ser 2004-1			1	2	49,073	100.284	43,695	43,572	43,622		(685)			7.660	5.910	MON	56	58,046	07/27/2006.	01/25/2023.
96928*	EA 1	William Blair CTL CTL PTC Ser 2011-G			4	2	2,872,324	116.067	3,333,823	2,872,324	2,872,324					6.410	6.496	MON	8,183	184,116	04/28/2011.	01/15/2032.
98881@	AA 4	ZC Specialty Ins Co CTL Ser 2002-31			1	2	2,702,159	110.451	2,984,562	2,702,159	2,702,159					7.338	7.339	JJ	85,923	198,284	12/20/2002.	12/23/2022.
00908P	AA 5	Air Canada LBASS EETC Ser 2017-1AA		A	1	1FE	6,167,200	101.937	6,286,671	6,167,200	6,167,200					3.300	3.300	JJ	93,844	203,518	12/07/2017.	07/15/2031.
00908P	AB 3	Air Canada LBASS PTT Ser 2017-1A		A	1	1FE	4,744,000	101.286	4,805,017	4,744,000	4,744,000					3.550	3.550	JJ	77,657	168,412	12/07/2017.	07/15/2031.
11043X	AA 1	British Airways Plc EETC		C	4	1FE	25,496,910	103.705	26,441,570	25,496,910	25,496,910					3.300	3.314	MJSD	37,395	327,210	07/15/2019.	06/15/2034.
3599999.		Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					2,072,313,154	XXX	2,116,409,537	2,163,354,972	2,070,408,556	1,519,115	278,431	0	0	XXX	XXX	XXX	13,492,449	75,976,163	XXX	XXX
3899999.		Total - Industrial & Miscellaneous (Unaffiliated)					29,799,285,656	XXX	31,714,584,219	29,555,486,007	29,670,890,473	436,711	(16,379,649)	2,413,651	7,405,202	XXX	XXX	XXX	282,942,203	1,088,867,090	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																						
01039X	AA 8	Alabama Power Cap Tr V LBASS Fx-to-Flt G				1FE	22,067,380	100.958	22,210,672	22,000,000	22,056,128		(1,852)			5.199	5.180	JAJO	292,279	1,254,273	05/10/2007.	10/01/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17305H AA 6	Citigroup Capital ABS Nt				2FE	10,233,150	138.239	11,750,281	8,500,000	9,832,310		(43,943)			7.625	6.124	JD	54,010	648,125	04/20/2007.	12/01/2036.
493739 AC 0	Kiawah Issuer Tr ABS Principal Units	@		4	1	1,009,221	81.701	4,958,454	6,069,000	5,634,446		482,129				9.148	N/A			10/10/2000.	10/30/2020.
493739 AG 1	Kiawah Issuer Tr ABS Principal Units	@		4	2	636,596	74.013	3,145,572	4,250,000	1,396,854						9.491	N/A			10/10/2000.	03/31/2021.
493739 AK 2	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		4	1	567,820	88.112	3,744,743	4,250,000	3,910,091		373,384				10.293	N/A			10/10/2000.	10/30/2020.
493739 AL 0	Kiawah Issuer Tr ABS Principal Units	@		4	1	986,306	102.504	6,098,959	5,950,000	2,107,966						9.169	N/A			10/10/2000.	10/27/2020.
493739 AM 8	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		4	1	684,766	87.156	3,704,117	4,250,000	3,883,181		335,159				9.233	N/A			10/10/2000.	12/31/2020.
493739 AN 6	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		4	2	1,501,543	84.445	8,433,966	9,987,500	9,164,595		822,962				9.634	N/A			10/10/2000.	11/30/2020.
493739 AP 1	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		4	1	550,584	94.382	6,016,863	6,375,000	5,704,429		653,211				12.539	N/A			10/10/2000.	11/30/2020.
493739 AQ 9	Kiawah Issuer Tr ABS Principal Units	@		4	1	179,321	93.875	1,994,839	2,125,000	1,885,962		217,263				12.622	N/A			10/10/2000.	12/22/2020.
553086 AC 3	MMI Cap Tr I ABS Pfd Ser B				2FE	4,982,050	124.017	6,200,840	5,000,000	4,991,058		791			7.625	7.655	JD	16,944	381,250	06/01/1998.	12/15/2027.
74959R AB 2	RIO Tr ABS Ser 1999-1 Cl B Ctf	@		4	2	1,727,719	65.256	16,085,605	24,650,000	1,727,719						13.509	N/A			06/29/1999.	07/31/2029.
74959R AD 8	RIO Tr ABS Ser 1999-2 Cl B Ctf	@		4	1	2,668,626	64.421	22,176,801	34,425,000	2,668,626						12.926	N/A			06/29/1999.	08/31/2029.
74959R AF 3	RIO Tr ABS Ser 1999-3 Cl B Ctf	@		4	1	1,202,614	60.588	15,707,402	25,925,000	9,693,004		937,946				10.441	N/A			06/29/1999.	08/31/2029.
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities						48,997,696	XXX	132,229,114	163,756,500	84,656,369	0	3,777,050	0	0	XXX	XXX	XXX	363,233	2,283,648	XXX	XXX
4899999. Total - Hybrid Securities						48,997,696	XXX	132,229,114	163,756,500	84,656,369	0	3,777,050	0	0	XXX	XXX	XXX	363,233	2,283,648	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
000000 00 0	Discovery Life Sciences LLC New Term Ln				3Z	168,634	100.000	172,075	172,075	168,732		98			8.195	8.826	MJSD	79	2,329	10/31/2019.	03/30/2024.
000000 00 0	Discovery Life Sciences LLC Term Ln Nt 1				3Z	633,563	100.000	646,493	646,493	634,354		792			8.197	8.724	MJSD	294	19,838	08/30/2019.	03/30/2024.
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1				4Z	7,313,546	99.050	7,396,014	7,466,950	7,320,194		6,648			7.531	8.184	MON	3,124	145,482	10/31/2019.	06/27/2024.
000000 00 0	AmerCareRoyal LLC Term Ln Nt 1				4Z	3,244,686	98.000	3,244,686	3,310,904	3,245,185		499			6.718	7.232	MON	3,089	9,874	12/11/2019.	11/25/2025.
000000 00 0	En Engineering LLC (Kene Acq) Delayed Dr				3Z	39,940	99.000	39,940	40,343	39,953		13			6.049	6.308	MON	7	742	11/13/2019.	08/07/2026.
000000 00 0	Sensata Technologies New #2 1st Lien Ter				2FE	305,778	100.719	306,642	304,454	305,744		(34)			3.716	3.661	JAJO	2,263	912	10/21/2019.	09/20/2026.
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt				3PL	1,391,713	98.000	1,386,702	1,415,002	1,393,907		2,194			7.555	7.975	MJSD	1,485	67,820	12/31/2019.	04/15/2025.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt				4Z	1,440,516	96.000	1,422,000	1,481,250	1,447,518		4,878			5.986	6.553	MON	4,679	101,603	07/12/2018.	07/12/2025.
03525@ AA 6	Animal Supply Company New Term Ln Nt 1			1	5	3,064,564	87.350	2,774,052	3,103,314	3,074,540		9,976			12.260	13.137	MON	2,114	324,356	12/30/2019.	12/15/2021.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter				4FE	5,674,063	99.400	5,755,121	5,789,860	5,695,971		16,494			6.805	7.212	MON	8,656	466,824	08/24/2018.	08/24/2024.
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1				4FE	1,007,385	100.000	1,027,944	1,027,944	1,009,382		1,997			6.388	6.803	FMAN	9,517	51,462	02/26/2019.	02/11/2026.
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1				3FE	978,868	100.344	993,026	989,624	979,345		477			3.715	4.023	MON	2,247	5,557	10/18/2019.	01/19/2024.
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw				3Z	54,457	100.000	54,457	54,457	54,457					6.250	6.298	MJSD	19	595	12/31/2019.	01/02/2025.
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1				5	381,672	100.000	386,769	386,769	382,389		717			6.049	6.394	MON	65	25,787	01/02/2019.	01/02/2025.
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt				2PL	1,890,507	99.000	1,919,591	1,938,981	1,897,027		6,521			7.638	8.331	MJSD	823	128,915	03/11/2019.	03/11/2024.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1				4PL	2,484,807	100.000	2,561,657	2,561,657	2,511,076		11,932			7.042	7.784	MON	1,503	195,243	08/17/2017.	08/14/2023.
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1				3PL	1,374,793	100.000	1,395,728	1,395,728	1,380,518		3,570			6.960	7.411	MON	540	106,358	05/09/2018.	08/14/2023.
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1				3PL	5,804,196	97.000	5,708,587	5,885,141	5,830,816		11,870			7.907	8.196	MON	40,070	459,428	12/02/2019.	09/01/2023.
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1				2Z	980,818	99.000	990,827	1,000,835	981,815		996			6.636	7.043	FMAN	7,748	17,284	08/20/2019.	08/20/2025.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1				3PL	3,850,866	97.000	3,831,258	3,949,751	3,883,105		14,624			7.542	8.140	MJSD	2,478	337,553	12/31/2019.	10/06/2023.
24360@ AA 0	DecoPac Inc Term Ln Nt 2				3PL	4,024,978	100.000	4,107,655	4,107,655	4,058,672		15,976			6.500	6.674	MJSD	1,456	276,283	03/29/2019.	09/29/2022.
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1				3FE	3,851,400	98.000	3,851,400	3,930,000	3,867,009		13,405			7.928	8.417	JAJO	55,391	343,021	10/29/2018.	10/29/2023.
30282# AA 0	First Watch Restaurants Term Ln Nt 1				3PL	1,920,872	100.000	1,966,448	1,966,448	1,933,724		7,480			7.709	8.375	MON	4,211	155,736	09/28/2018.	08/21/2023.
30282# AB 8	First Watch Restaurants Delayed Draw Ter				3PL	261,787	100.000	261,787	261,787	261,787					7.947	8.079	MON	576	24,027	09/28/2018.	08/21/2023.
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1				2PL	1,525,664	100.000	1,556,800	1,556,800	1,533,006		4,593			6.151	6.606	MJSD	266	120,401	05/09/2018.	05/09/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31528# AC 8	Ferraro Fine Foods Corp Incremental Term				2PL	116,626	100.000	118,402	118,402	116,926		282			6.135	6.514	MJSD.	40	8,571	12/07/2018.	05/09/2024.
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1				2PL	479,521	100.000	486,824	486,824	480,386		865			6.151	6.551	MJSD.	83	20,680	05/10/2019.	05/09/2024.
33748# AF 1	First Watch Restaurants Delayed Draw Ter				3Z	414,061	100.000	414,061	414,061	414,061					7.697	7.820	MON...	884	36,005	02/25/2019.	08/21/2023.
33748# AG 9	First Watch Restaurants Delayed Draw Ter				3Z	246,528	100.000	246,528	246,528	246,528					7.292	7.402	MON...	498	14,607	03/25/2019.	08/21/2023.
33748# AJ 3	First Watch Restaurants Delayed Draw Ter				3PL	329,529	100.000	329,529	329,529	329,529					7.292	7.403	MON...	595	10,352	07/29/2019.	08/21/2023.
35041@ AA 3	Foundation Risk Partners Corp Incrementa				3PL	667,797	100.000	681,426	681,426	670,937		2,314			6.460	6.972	MJSD.	245	56,436	08/09/2018.	11/10/2023.
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr				3PL	935,847	100.000	944,793	944,793	937,097		1,189			6.460	6.755	MJSD.	339	48,012	06/28/2019.	11/10/2023.
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr				3PL	965,593	100.000	989,445	989,445	967,805		2,213			6.531	7.237	MJSD.	359	18,296	12/31/2019.	11/10/2023.
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt				3PL	3,870,309	100.000	4,016,828	4,016,828	3,916,886		22,064			8.299	9.255	MON...	4,587	366,474	09/18/2017.	09/18/2023.
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra				3PL	802,757	100.000	802,757	802,757	802,757					8.299	8.444	MON...	368	32,815	09/30/2019.	09/18/2023.
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4				3PL	4,935,537	95.000	4,816,837	5,070,355	4,963,293		18,276			7.209	7.937	MON...	31,484	504,997	12/02/2019.	01/25/2024.
36874V AL 2	Generac Power Systems Inc Term Ln B Nt 1				3FE	1,836,576	100.082	1,890,053	1,888,510	1,847,105		10,530			3.657	4.380	MON...	5,947	67,878	01/17/2019.	05/31/2023.
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1				3PL	3,910,200	99.000	3,950,100	3,990,000	3,913,262		3,062			7.055	7.533	MON...	1,564	100,159	08/27/2019.	08/27/2026.
40406# AD 4	ProService Corp Term Ln Nt 1				2Z	5,439,786	100.000	5,580,000	5,580,000	5,473,526		16,413			9.250	9.861	FMAN.	81,724	463,319	11/01/2017.	11/01/2024.
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1				3PL	4,535,968	100.000	4,641,236	4,641,236	4,563,776		13,322			6.736	7.210	MJSD.	2,605	339,250	10/12/2017.	10/12/2024.
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln				3PL	1,156,298	100.000	1,167,978	1,167,978	1,157,985		1,687			6.835	7.106	MJSD.	444	86,596	01/02/2019.	10/12/2024.
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2				3PL	3,641,015	100.000	3,715,625	3,715,625	3,664,335		11,552			6.695	7.167	MJSD.	691	272,485	10/31/2017.	10/31/2023.
44903* AC 0	Hygiena LLC Term Ln Nt 1				3PL	1,679,871	100.000	1,702,590	1,702,590	1,687,315		5,178			5.961	6.376	MJSD.	564	114,044	12/31/2018.	08/26/2022.
44969C BF 6	Quintiles IMS New Term Ln B Nt 1				3FE	1,936,364	100.375	1,935,997	1,928,764	1,933,758		(1,109)			3.945	3.897	MJSD.	431	86,940	09/29/2017.	03/06/2024.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1				4	6,097,444	97.560	6,039,255	6,190,299	6,115,098		13,060			7.399	7.782	FMAN.	41,982	500,422	08/20/2018.	08/20/2024.
44989* AB 9	IQNavigator Inc Revolver Nt 1				4	226,843	97.760	225,139	230,298	227,652		598			7.399	7.829	FMAN.	1,562	21,157	08/20/2018.	08/20/2023.
45004K AC 0	Information Resources Inc 1st Lien Term				4FE	2,704,881	100.000	2,732,194	2,732,194	2,708,319		3,238			6.292	6.558	MON...	954	189,994	12/31/2019.	11/07/2025.
45320* AA 6	Revint Solutions Term Ln Nt 1				2PL	884,417	99.000	915,809	925,059	896,511		6,179			5.799	6.773	MON...	296	65,271	12/13/2017.	12/13/2023.
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt				2PL	2,189,443	99.000	2,194,921	2,217,092	2,195,182		3,824			5.799	6.355	MON...	9,912	124,065	09/03/2019.	12/13/2023.
45763F AN 8	Inmar Inc Initial Term Ln Nt 1				4FE	1,507,625	95.000	1,507,625	1,586,973	1,517,347		9,722			5.945	7.179	MJSD.	262	74,266	04/10/2019.	05/01/2024.
45773Y A* 6	Innerworkings Inc Term Ln Nt 1				4IF	5,703,750	96.990	5,673,915	5,850,000	5,711,500		7,750			11.555	12.230	MON...	29,854	215,345	08/27/2019.	07/16/2024.
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1				3Z	3,141,989	99.000	3,174,050	3,206,111	3,147,403		5,414			7.099	7.648	MJSD.	632	121,501	07/01/2019.	07/01/2024.
48773# AA 8	Kellermeyer Building Svcs Initial Term L				4Z	776,471	100.000	784,314	784,314	776,580		109			8.270	8.459	FMAN.	8,648	543	11/14/2019.	11/07/2026.
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt				3PL	824,601	99.000	833,016	841,430	825,369		768			6.049	6.486	MON...	141	21,662	08/08/2019.	08/07/2026.
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1				3PL	3,862,291	100.000	3,906,704	3,906,704	3,873,772		6,388			6.947	7.266	MJSD.	754	244,655	06/28/2019.	09/29/2023.
55368* AD 2	Service Logic Term Ln Nt 1				3PL	6,203,144	100.000	6,307,411	6,307,411	6,239,477		16,619			6.049	6.467	MON...	2,103	502,646	03/28/2019.	07/31/2023.
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1				3PL	1,539,966	97.590	1,533,524	1,571,394	1,542,177		2,211			7.436	7.918	JAJO..	20,447	31,144	07/30/2019.	07/30/2024.
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1				3Z	3,518,412	99.000	3,520,894	3,556,458	3,522,939		4,456			6.549	6.835	MON...	1,283	259,533	12/21/2018.	12/17/2025.
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term				3Z	248,750	99.000	246,263	248,750	248,750					5.799	5.870	MON...	79	16,253	03/20/2019.	12/17/2025.
57810J AC 2	Amynta Agency Inc Term Ln Nt 1				4FE	666,475	97.500	676,884	694,240	670,341		3,762			5.785	6.655	MON...	223	46,945	04/30/2019.	02/08/2025.
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1				4FE	444,314	97.500	451,256	462,827	446,890		2,505			5.785	6.564	MON...	149	31,330	12/21/2018.	02/28/2025.
60367* AA 9	Community Brands Delayed Draw TL Nt 1				3PL	2,380,994	99.000	2,357,184	2,380,994	2,380,994					6.945	7.004	MJSD.	929	152,232	06/29/2018.	12/02/2022.
62931* AA 2	Topix Pharma Term Ln Nt 1				3PL	870,210	100.000	891,000	891,000	873,596		2,923			6.549	7.125	MON...	322	63,371	10/31/2018.	10/31/2024.
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1				3PL	61,165	100.000	61,783	61,783	61,248		83			6.459	6.759	MON...	22	6,952	02/01/2019.	10/31/2024.
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 1				3PL	2,224,876	100.000	2,270,281	2,270,281	2,235,330		6,671			6.299	6.789	MON...	788	160,084	05/11/2018.	05/11/2024.
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter				3PL	1,152,123	100.000	1,163,761	1,163,761	1,154,747		1,711			6.299	6.583	MON...	404	82,060	05/17/2018.	05/11/2024.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62976#	AC	0	NSM Insurance Group LLC Incremental Term				3PL	515,877	100.000	526,395	526,395	517,517		1,562			6.299	6.892	MON	185	34,872	04/10/2019.	05/11/2024.
64027#	AA	9	Nelipak Holding Co Incremental Term Ln N				3PL	97,510	99.000	98,505	99,500	97,605		95			5.960	6.397	MON	33	2,504	08/07/2019.	07/02/2026.
64027*	AA	3	Nelipak Holding Co First Lien Term Ln Nt				3Z	601,101	99.000	607,235	613,369	601,809		708			5.941	6.374	MON	101	19,503	07/02/2019.	07/02/2026.
67096@	AA	0	OMH-HealthEdge Holdings LLC Term Ln Nt 1				2PL	1,170,068	97.750	1,170,068	1,197,000	1,170,610		542			7.280	7.811	MON	1,452	16,418	10/24/2019.	10/24/2026.
67113@	AB	7	OTG Management LLC Incremental DD Term L				3PL	1,137,830	100.000	1,157,242	1,157,242	1,145,492		5,082			10.904	10.670	FMAN	10,695	88,679	12/12/2019.	08/26/2021.
69403*	AA	3	Planview First Lient Term Ln Nt 1				3PL	291,182	100.000	291,182	291,182	291,182					6.995	7.097	MON	57	9,745	07/18/2019.	01/27/2023.
69406*	AA	3	Planview Incremental Term Ln Nt 1				3Z	1,196,661	100.000	1,208,767	1,208,767	1,200,989		2,210			7.042	7.384	MON	709	92,130	12/06/2017.	01/27/2023.
70323#	AB	5	Pathway Partners Vet Mgmt LLC New DD Ter				4Z	2,575,372	99.000	2,562,644	2,588,529	2,576,188		816			6.215	6.413	MON	894	77,633	11/29/2019.	10/10/2024.
70324#	AC	2	Pathway Partners Vet Mgmt LLC New Term L				4Z	7,228,178	99.000	7,250,554	7,323,792	7,241,907		13,520			6.285	6.645	MON	2,557	482,782	02/05/2019.	10/10/2024.
70324#	AD	0	Pathway Partners Vet Mgmt LLC New DD Ter				3Z	730,404	99.000	726,696	734,036	730,406		2			6.240	6.443	MON	254	2,734	12/31/2019.	10/10/2024.
71639#	AA	4	PetIQ Inc Term Ln Nt 1				2PL	2,756,795	99.000	2,784,350	2,812,474	2,762,108		2,238			7.049	7.557	MON	1,094	106,317	09/30/2019.	07/08/2025.
71667*	AB	1	Petroleum Servce Group LLC Term Ln Nt 2				3PL	1,579,512	98.000	1,579,509	1,611,744	1,581,407		1,895			7.434	7.851	JAJO	23,298	33,518	10/23/2019.	07/23/2025.
74741@	AA	5	Invo Healthcare (Olympia Acq) Term Ln Nt				3Z	597,770	99.000	606,967	613,098	598,221		451			7.280	7.739	MON	992	12,260	09/24/2019.	09/24/2026.
74966U	AP	5	RPI Finance Trust Term Ln 6 Nt 1				2FE	9,221,871	100.736	9,342,636	9,274,368	9,212,201		15,691			3.889	3.895	MJSD	1,002	398,005	09/18/2019.	04/17/2023.
75734@	AB	9	Reddy Ice Holdings Inc Term Ln Nt 1				3PL	1,368,758	99.000	1,396,980	1,411,091	1,371,604		2,845			7.099	7.721	JAJO	25,599	28,887	07/01/2019.	07/01/2025.
76150#	AA	2	Revint Solutions Incremental Term Ln Nt				2Z	820,244	99.000	832,864	841,276	821,622		1,377			7.049	7.855	MON	165	20,416	09/03/2019.	12/13/2023.
76168J	AR	7	RBS Global (Rexnord) New Term Ln B Nt 1				3FE	4,320,201	100.400	4,327,586	4,310,345	4,319,988		(213)			3.535	3.509	MON	3,809	13,301	11/21/2019.	08/21/2024.
78411E	AC	2	SpecialtyCare Initial Term Ln Nt 1				4FE	1,919,133	100.000	1,928,691	1,928,691	1,922,330		1,525			6.339	6.371	JAJO	28,084	120,329	04/03/2018.	09/01/2023.
78431@	AA	1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1				4PL	1,680,527	100.000	1,701,799	1,701,799	1,683,927		3,400			6.902	7.271	JAJO	25,469	90,698	02/04/2019.	12/13/2023.
81389#	AA	5	SecurAmerica LLC Term Ln Nt 1				2PL	921,882	100.000	951,828	951,828	926,961		4,942			8.535	9.499	MON	2,031	91,409	12/21/2018.	12/19/2023.
81389#	AB	3	SecurAmerica LLC Delayed Draw Term Ln Nt				2PL	273,114	100.000	276,222	276,222	273,330		215			8.549	9.025	MON	130	12,258	10/31/2019.	12/19/2023.
81389#	AC	1	SecurAmerica LLC Delayed Draw Term Ln #2				2PL	63,600	100.000	64,302	64,302	63,670		69			8.515	8.969	MON	183	4,613	06/20/2019.	12/19/2023.
816307	A@	1	Selectquote Inc Initial Term Ln Nt 1				4Z	14,700,000	99.500	14,925,000	15,000,000	14,707,632		7,632			7.704	8.188	MON	3,210	180,634	11/05/2019.	10/31/2024.
84611@	AF	0	Sovos LLC 1st Lien Term Ln Nt 1				4PL	9,073,469	98.630	9,131,799	9,258,642	9,094,874		21,405			6.461	6.929	MON	3,323	438,317	04/29/2019.	04/29/2024.
84611@	AG	8	Sovos LLC Delayed Draw Term Ln Nt 1				4PL	416,456	98.630	414,899	420,662	416,874		418			6.445	6.682	MON	150	17,493	07/31/2019.	04/29/2024.
84756#	AA	4	Spectra Finance LLC Term Ln Nt 1				2PL	2,809,303	100.000	2,866,636	2,866,636	2,823,593		8,438			6.585	7.052	MJSD	1,573	194,994	04/02/2018.	04/02/2024.
86738*	AA	6	Sigma Electric Manufact Corp Term Ln A-1				3PL	2,080,785	100.000	2,123,423	2,123,423	2,094,112		6,602			6.695	7.167	MJSD	395	155,718	10/31/2017.	10/31/2023.
86803@	AA	4	Sunshine Sub LLC Term Ln Nt 1				2PL	2,198,431	100.000	2,243,297	2,243,297	2,208,535		6,504			6.542	7.044	MON	815	159,552	05/25/2018.	05/27/2024.
86803@	AB	2	Sunshine Sub LLC Delayed Draw Term Ln Nt				2Z	1,309,922	100.000	1,327,542	1,327,542	1,312,183		2,261			6.495	6.889	MON	479	75,720	03/18/2019.	05/27/2024.
88870P	A*	7	Tivo Co (Project Timberwolf) 1st Lien Te				4FE	7,350,000	98.000	7,350,000	7,500,000	7,354,007		4,007			1.843	2.258	MON	3,455	48,216	11/20/2019.	11/22/2024.
88870T	AG	3	Tivity Health Inc Term Ln B Nt 1				4FE	6,910,542	100.280	7,107,582	7,087,736	6,923,460		12,918			7.195	7.781	MON	2,827	341,697	05/10/2019.	03/08/2026.
89158*	AC	7	Touchstone Acquisition Inc Term Ln Nt 1				3PL	1,891,138	100.000	1,939,629	1,939,629	1,897,332		5,539			6.490	7.033	MON	699	137,954	11/15/2018.	11/15/2025.
90347B	AH	1	Axalta Coating Systems New Term Ln B Nt				3FE	4,884,358	100.138	4,900,198	4,893,469	4,883,742		38			3.947	4.015	MJSD	1,609	104,845	10/15/2019.	06/01/2024.
90372@	AC	3	US Radiology Specialists Inc Delayed Dra				4FE	624,781	99.500	624,781	627,921	624,907		126			6.191	6.409	MON	108	9,924	11/01/2019.	01/01/2024.
90372@	AC	3	US Radiology Specialists Inc Delayed Dra				4Z	2,945,414	99.500	2,960,290	2,975,166	2,946,972		1,558			6.218	6.572	MON	514	48,116	09/30/2019.	01/01/2024.
90385P	AC	4	Ultimus Group Midco LLC 1st Lien Term Ln				4PL	1,420,404	100.000	1,420,404	1,420,404	1,420,404					5.941	6.015	MON	469	48,495	09/30/2019.	02/01/2024.
928432	A*	4	Visual Edge Technology Inc Term Ln Nt 2				5PL	4,177,683	100.000	4,271,710	4,271,710	4,212,474		19,807			7.659	8.320	FMAN	30,898	355,736	11/29/2019.	08/31/2022.
928432	A@	2	Visual Edge Technology Inc Delayed Draw				5PL	3,840,198	99.000	3,853,310	3,892,232	3,857,822		10,573			7.491	7.932	FMAN	26,331	324,002	11/29/2019.	08/31/2022.
92975@	AA	4	TA/WEG Holdings LLC Term Ln Nt 1				3PL	1,011,383	98.500	1,011,383	1,026,785	1,011,887		503			7.691	8.141	MON	5,923	14,206	10/02/2019.	10/02/2025.
93710@	AA	2	WASH Multifamily Acq Inc Incremental Ter				4Z	2,000,000	98.500	1,970,000	2,000,000	2,000,000					5.441	5.493	MON	9,069	47,054	08/01/2019.	05/14/2022.
000000	00	0	Array Canada Inc Term Ln Nt 1		A		4FE	939,771	78.333	762,854	973,856	946,768		6,997			6.901	7.985	MJSD	187	68,968	01/23/2019.	02/09/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N		A		2Z	982,800	99.000	997,920	1,008,000	984,059		1,259			7.490	8.010	MON	3,355	28,111	08/15/2019.	08/15/2025.
68371Y AJ 2	Open Text Corp Term Ln Nt 1		A		2FE	5,818,978	100.271	5,828,956	5,813,213	5,818,258		(720)			3.555	3.563	MON	2,815	202,355	07/10/2019.	05/30/2025.
6499999. Unaffiliated Bank Loans - Acquired						257,253,846	XXX	259,080,486	261,746,619	257,999,684	0	516,382	0	0	XXX	XXX	XXX	634,895	13,727,895	XXX	XXX
6599999. Total - Unaffiliated Bank Loans						257,253,846	XXX	259,080,486	261,746,619	257,999,684	0	516,382	0	0	XXX	XXX	XXX	634,895	13,727,895	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						29,449,610,294	XXX	31,768,453,045	29,002,685,839	29,366,744,009	(834,544)	(13,733,735)	2,120,032	7,405,202	XXX	XXX	XXX	303,152,801	1,091,363,357	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						2,148,486,295	XXX	2,214,408,152	2,207,820,908	2,144,207,893	(291,617)	(160,531)	874,009	0	XXX	XXX	XXX	7,265,899	72,939,612	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,130,109,103	XXX	1,155,906,975	1,098,964,098	1,119,228,928	67,589	(2,329,662)	83,612	0	XXX	XXX	XXX	3,378,263	31,121,867	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						2,202,310,249	XXX	2,338,661,703	2,407,876,472	2,236,017,442	1,519,115	4,048,780	0	0	XXX	XXX	XXX	15,046,694	82,905,610	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						257,253,846	XXX	259,080,486	261,746,619	257,999,684	0	516,382	0	0	XXX	XXX	XXX	634,895	13,727,895	XXX	XXX
8399999. Grand Total - Bonds						35,187,769,787	XXX	37,736,510,361	34,979,093,936	35,124,197,956	460,543	(11,658,766)	3,077,653	7,405,202	XXX	XXX	XXX	329,478,552	1,292,058,341	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For eign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
000000 00 0	National Australia Bank Jr Sub Nt Perp		D	2,520,000.000	1.00		2,223,270	0.895	2,254,972	2,223,270	9,825						0		2FE	10/25/2019.
000000 00 0	Woori Bank Jr Sub Nt		D	335,000.000	1.00		333,325	0.992	332,434	333,325	3,441						0		3FE	11/26/2019.
000000 00 0	MAF Global Securities Jr Sub Nt		D	325,000.000	1.00		329,388	1.020	331,500	329,388	5,660						0		3FE	11/13/2019.
05962G AJ 8	Banco Mercantil De Norte Jr Sub Nt		D	650,000.000	1.00		683,313	1.069	694,694	683,313	11,702						0		3FE	10/25/2019.
06738C 82 8	Barclays Bank PLC Pref Nt		C	5,000,000.000	1.00		5,000,000	1.135	5,674,270	5,000,000	13,951	313,900					0		3FE	06/01/2005.
64132N AA 4	Network i2i Ltd Sub Nt		D	325,000.000	1.00		325,000	0.988	321,100	325,000	3,877						0		3FE	10/08/2019.
G07980 AF 5	Barclays Bank Plc Jr Sub Nt Ser 1 Perp		D	4,200,000.000	1.00		2,968,560	0.810	3,402,000	2,968,560	45,658						0		3FE	07/24/2019.
G07980 AH 1	Barclays Bank Plc Jr Sub Nt Ser 2 Perp		D	5,460,000.000	1.00		3,931,200	0.810	4,422,600	3,931,200	38,274						0		3FE	08/30/2019.
G4637E BF 1	HSBC Bank PLC Jr Sub Nt Ser 1M Perp		D	6,111,000.000	1.00		4,448,808	0.770	4,705,470	4,448,808	784	76,931					0		2FE	06/28/2019.
G55356 AG 7	Lloyds Bank PLC Jr Sub Nt Ser 1 Perp		D	8,400,000.000	1.00		6,648,600	0.843	7,078,680	6,648,600	2,533	104,081					0		2FE	06/27/2019.
G55356 AH 5	Lloyds Bank PLC Jr Sub Nt Ser 2 Perp		D	8,400,000.000	1.00		6,759,480	0.842	7,070,280	6,759,480	16,140	106,167					0		2FE	05/31/2019.
G63812 AG 9	National Westminster Bank PLC Jr Sub Nt		D	4,620,000.000	1.00		3,665,970	0.861	3,978,975	3,665,970	48,346						0		2FE	07/31/2019.
G63812 AH 7	National Westminster Bank PLC Jr Sub Nt		D	14,280,000.000	1.00		11,441,850	0.861	12,298,650	11,441,850	112,398						0		2FE	08/30/2019.
P4949B AN 4	Grupo Bimbo SAB De CV Sub Pfrd Hybrid		D	375,000.000	1.00		368,438	1.060	397,500	368,438	10,165	22,313					0		3FE	11/14/2018.
R57779 AG 6	DNB Bank ASA Jr Sub Nt Perp		D	2,940,000.000	1.00		1,793,400	0.700	2,058,000	1,793,400	22,128						0		2FE	08/30/2019.
R57779 BC 4	DNB Bank ASA Jr Sub Nt Perp		D	4,620,000.000	1.00		3,047,352	0.707	3,267,264	3,047,352	12,164	60,581					0		2FE	05/31/2019.
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units			10,656.960	1.00		1,065,696	100.000	1,065,696	1,065,696							0		1PL	08/15/2019.
78412J 20 5	SFA CABS II CDO Pfd			4,500.000	1,000.00												0		6*	03/07/2012.
86358X 20 3	SFA ABS CDO III LTD Pfd		C	2,734.000	1,000.00												0		6FE	03/07/2012.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							55,033,650	XXX	59,354,085	55,033,650	357,046	683,973	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							55,033,650	XXX	59,354,085	55,033,650	357,046	683,973	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
26922A 17 2	Nationwide Risk Managed Large Cap Equity			796,495.000	19,963,749	25.065	19,963,749	20,007,954		130,069		(44,205)		(44,205)		12/20/2019.	
26922A 64 4	Nationwide Max Diversification Emerging			680,221.000	15,835,477	23.280	15,835,477	17,030,378		205,028		1,573,147		1,573,147		04/09/2018.	
69121K 10 4	Owl Rock Capital Corp Com			1,639,416.000	29,329,152	17.890	29,329,152	24,999,987	573,796	1,057,337		4,329,165		4,329,165		07/18/2019.	
88642R 10 9	Tidewater Inc Com			343,124.000	6,615,431	19.280	6,615,431	6,698,101				(82,671)		(82,671)		05/28/2019.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					71,743,809	XXX	71,743,809	68,736,420	573,796	1,392,434	0	5,775,436	0	5,775,436	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
000000 00 0	Animal Supply Company Com			1,312.000										0		02/22/2019.	
31340# 00 1	Federal Home Loan Bank Com Cl B	RF		825,304.000	82,530,400	100.000	82,530,400	82,530,400		3,962,754				0		04/08/2019.	
000000 00 0	Banro Corporation Com		A.	177,745.000	755,043	4.248	755,043	789,845				(34,802)		(34,802)		05/23/2018.	
000000 00 0	Landsbanki Islands HF Com		B.	14,516.000										0		12/15/2017.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					83,285,443	XXX	83,285,443	83,320,245	0	3,962,754	0	(34,802)	0	(34,802)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
47422# 10 7	Jefferson Natl Financial Corp Com			8,300.000	168,702,427	20,325.594	168,702,427	202,728,929				(6,335,041)		(6,335,041)		03/01/2017.	
63866# 10 7	Nationwide Life & Annuity Ins Com			66,000.000	2,215,761,573	33,572.145	2,215,761,573	3,038,340,260				348,051,163		348,051,163		08/30/2019.	
63866@ 10 9	Nationwide Investment Serv Com			5,000.000	1,290,257	258.051	1,290,257	1,029,728				12,447		12,447		04/05/1996.	
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					2,385,754,257	XXX	2,385,754,257	3,242,098,917	0	0	0	341,728,569	0	341,728,569	0	XXX	XXX
Common Stocks - Mutual Funds																	
000000 00 0	Nationwide Fin Services Inc Var Ann Sele			15,000.000	3,309	0.221	3,309	15,000				(3,555)		(3,555)		12/26/2002.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	246	0.246	246	1,000				50		50		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	299	0.299	299	1,000				61		61		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	211	0.211	211	1,000				33		33		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	2,050	2.050	2,050	1,000				399		399		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,828	1.828	1,828	1,000				368		368		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,626	1.626	1,626	1,000				328		328		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,455	1.455	1,455	1,000				277		277		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,463	1.463	1,463	1,000				306		306		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,650	1.650	1,650	1,000				334		334		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,699	1.699	1,699	1,000				338		338		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,779	1.779	1,779	1,000				310		310		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,690	1.690	1,690	1,000				295		295		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,035	2.035	2,035	1,000				365		365		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	2,087	2.087	2,087	1,000				634		634		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,815	1.815	1,815	1,000				244		244		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,626	1.626	1,626	1,000				85		85		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,857	1.857	1,857	1,000				358		358		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,455	1.455	1,455	1,000				75		75		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,698	1.698	1,698	1,000				508		508		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,700	1.700	1,700	1,000				424		424		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,794	1.794	1,794	1,000				409		409		12/28/2005.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,771	1.771	1,771	1,000				156		156		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,715	1.715	1,715	1,000				298		298		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,800	1.800	1,800	1,000				421		421		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,986	1.986	1,986	1,000				590		590		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,901	1.901	1,901	1,000				432		432		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,943	1.943	1,943	1,000				470		470		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,720	1.720	1,720	1,000				277		277		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,495	1.495	1,495	1,000				172		172		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,581	1.581	1,581	1,000				178		178		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,415	1.415	1,415	1,000				272		272		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,678	1.678	1,678	1,000				272		272		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,746	1.746	1,746	1,000				467		467		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,739	1.739	1,739	1,000				304		304		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,742	1.742	1,742	1,000				332		332		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,491	1.491	1,491	1,000				246		246		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,831	1.831	1,831	1,000				554		554		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,798	1.798	1,798	1,000				472		472		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,722	1.722	1,722	1,000				330		330		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,761	1.761	1,761	1,000				424		424		12/28/2005.	
000000 00 0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,690	1.690	1,690	1,000				268		268		12/28/2005.	
63867R 61 3	Nationwide Fd-R (Seed)			247.000	5,666	22.940	5,666	5,118		233		548		548		12/18/2019.	
63868D 60 5	Nationwide Loomis Long/Short Equity Fund			1,101,759.030	16,107,717	14.620	16,107,717	15,519,519		197,765		2,177,167		2,177,167		12/18/2019.	
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund			148.770	5,033	33.830	5,033	4,975				58		58		12/16/2019.	
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund			148.770	5,033	33.830	5,033	4,975				58		58		12/16/2019.	
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund			148.770	5,033	33.830	5,033	4,975				58		58		12/16/2019.	
63868D 79 5	Nationwide Loomis Mellon Disc Value Fund			3.020	102	33.831	102	100				2		2		12/13/2019.	
63868D 80 3	Nationwide Loomis Fund -R6			265.470	6,138	23.120	6,138	6,181		310		1,274		1,274		12/18/2019.	
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund			148.770	5,033	33.830	5,033	4,975				58		58		12/16/2019.	
63868D 82 9	Nationwide Loomis International Growth E			287.930	5,782	20.080	5,782	4,901		1		881		881		12/18/2019.	
63868D 83 7	Nationwide Loomis International Growth I			287.930	5,776	20.060	5,776	4,901		1		875		875		12/18/2019.	
63868D 87 8	Nationwide Loomis Dynamic US Gr-Eagle			549.840	5,795	10.540	5,795	6,776		806		1,153		1,153		12/11/2019.	
63868J 30 5	Nationwide Var Ins Tr Total Return Tacti			533.480	5,361	10.050	5,361	5,332		332		170		170		12/11/2019.	
63868J 60 2	Nationwide Var Ins Tr IShares Global Eq			50,480.250	596,172	11.810	596,172	505,667		11,334		90,505		90,505		12/23/2019.	
63868J 70 1	Nationwide Var Ins Tr IShares Global Eq			53,349.240	599,112	11.230	599,112	537,545		75,090		61,567		61,567		12/23/2019.	
63868J 80 0	Nationwide Var Ins Tr IShares Fixed Inc			50,752.440	542,544	10.690	542,544	508,029		16,057		34,515		34,515		12/23/2019.	
63868J 83 4	Nationwide Var Ins Tr Mozaic Multi-Asset			500.000	4,965	9.930	4,965	5,000				(35)		(35)		10/04/2019.	
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset			500,268.970	4,952,663	9.900	4,952,663	5,002,597		7,597		(49,935)		(49,935)		12/18/2019.	
63868J 85 9	Nationwide Var Ins Tr Disciplined Equity			500.000	5,535	11.070	5,535	5,000				535		535		10/04/2019.	
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity			199,871.130	2,204,579	11.030	2,204,579	1,999,038		4,038		205,541		205,541		12/18/2019.	
63868J 87 5	Nationwide Var Ins Tr Govt Money Market			5,511.520	5,512	1.000	5,512	5,512		110				0		12/31/2019.	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc			51,742.590	544,849	10.530	544,849	518,332		36,664		26,517		26,517		12/23/2019.	
9499999. Total - Common Stocks - Mutual Funds					25,688,297	XXX	25,688,297	24,715,448	0	350,338	0	2,561,093	0	2,561,093	0	XXX	XXX
9799999. Total - Common Stock					2,566,471,806	XXX	2,566,471,806	3,418,871,030	573,796	5,705,526	0	350,030,296	0	350,030,296	0	XXX	XXX
9899999. Total Common and Preferred Stock					2,621,505,456	XXX	2,625,825,891	3,473,904,680	930,842	6,389,499	0	350,030,296	0	350,030,296	0	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - All Other Government								
000000 00 0	Argentina (Republic of) Unsec Nt	D	04/08/2019	Direct		70,810	78,634	
000000 00 0	Argentina (Republic of) Sr Nt	D	04/08/2019	Direct		238,570	349,553	8,442
040114 HK 9	Argentina (Republic of) Sr Nt	D	11/15/2019	Direct		1,117,910	1,525,000	18,791
900123 CT 5	Turkey (Republic of) Sr Nt	D	09/13/2019	Direct		624,750	600,000	30,627
1099999.	Total - Bonds - All Other Government					2,052,040	2,553,187	57,860
Bonds - U.S. States, Territories and Possessions								
373385 FG 3	Georgia St GO Txbl 2.900% 07/01/34		06/20/2019	Wells Fargo Securities LLC		7,231,821	7,231,821	
57582R YN 0	Massachusetts St GO Ref Ser D		08/27/2019	Merrill Lynch		20,660,000	20,660,000	
57582R YP 5	Massachusetts St GO Tcbl Ref Ser D		08/27/2019	Merrill Lynch		3,355,000	3,355,000	
882724 QN 0	Texas St GO Txbl-Ref-State of Tx Hwy Imp		11/14/2019	RBC Capital Markets LLC		11,330,000	11,330,000	
882724 QP 5	Texas St GO Txbl-Ref-State of Tx Hwy Imp		11/14/2019	RBC Capital Markets LLC		8,905,000	8,905,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					51,481,821	51,481,821	0
Bonds - U.S. Political Subdivisions of States								
30382A JB 9	Fairfax Cnty VA GO Ref Ser B		01/29/2019	Raymond James USA Ltd		6,592,744	6,650,000	
442331 3K 8	Houston TX GO Txbl 3.961% 03/01/47		04/29/2019	Citigroup		3,331,400	3,240,000	21,389
59163P KP 7	Metro OR GO Taxable Bond		10/10/2019	Merrill Lynch		10,307,487	9,816,000	126,790
59163P KS 1	Metro OR GO Txbl 3.250% 06/01/34		06/18/2019	Merrill Lynch		21,336,201	20,663,000	65,289
73723R H9 7	Portsmouth VA GO Bld Amer Bd Ser B		08/13/2019	Raymond James USA Ltd		15,511,406	15,625,000	
797272 RF 0	San Digo CA Community CLG DIST Txbl-Ref-		09/18/2019	RBC Capital Markets LLC		6,400,000	6,400,000	
797272 RG 8	San Digo CA Community CLG DIST Txbl-Ref-		09/18/2019	RBC Capital Markets LLC		12,706,000	12,706,000	
797272 RH 6	San Digo CA Community CLG DIST Txbl-Ref-		09/18/2019	RBC Capital Markets LLC		3,253,000	3,253,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					79,438,238	78,353,000	213,468
Bonds - U.S. Special Revenue and Special Assessment								
02765U PH 1	American Mun Pwr Ohio Inc Rev Txbl-Ref P		11/06/2019	Citigroup		5,166,000	5,166,000	
02765U PJ 7	American Mun Pwr Ohio Inc Rev Txbl-Ref-		11/06/2019	Citigroup		14,908,000	14,908,000	
052414 TK 5	Austin TX Elec Util Sys Rev Txbl-Ser C		07/31/2019	Goldman Sachs & Company		7,000,000	7,000,000	
114894 ZR 2	Broward Cnty FL Arpt Sys Rev Txbl Ref Se		11/01/2019	Bank of America BISD Dealer		4,267,500	4,267,500	
114894 ZS 0	Broward Cnty FL Arpt Sys Rev Txbl Ref Se		11/01/2019	Bank of America BISD Dealer		10,279,200	10,279,200	
114894 ZU 5	Broward Cnty FL Arpt Sys Rev Txbl Ref Se		11/01/2019	Bank of America BISD Dealer		3,727,000	3,727,000	
114894 ZV 3	Broward Cnty FL Arpt Sys Rev Txbl Ref Se		11/01/2019	Bank of America BISD Dealer		4,621,550	4,621,550	
114894 ZW 1	Broward Cnty FL Arpt Sys Rev Txbl Ref Se		11/01/2019	Bank of America BISD Dealer		6,955,550	6,955,550	
186352 SL 5	Cleveland OH Airport Sys Rev Txbl-Ref-Se		09/18/2019	Loop Capital Markets LLC		9,111,482	9,075,000	
186352 SM 3	Cleveland OH Airport Sys Rev Txbl-Ref-Se		09/18/2019	Loop Capital Markets LLC		7,351,000	7,351,000	
186352 SN 1	Cleveland OH Airport Sys Rev Txbl-Ref-Se		09/18/2019	Loop Capital Markets LLC		8,894,000	8,894,000	
186352 SP 6	Cleveland OH Airport Sys Rev Txbl-Ref-Se		09/18/2019	Loop Capital Markets LLC		7,008,000	7,008,000	
19954K AQ 4	Columbus OH Regional Airport Txbl		04/18/2019	Various		4,500,000	4,500,000	
19954K AR 2	Columbus OH Regional Airport Txbl		04/18/2019	Various		3,250,000	3,250,000	
20281P KW 1	Commonwealth PA Fin Auth Rev Txbl Ser A		05/09/2019	Citigroup		5,693,350	5,693,350	
235036 4R 8	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		11,180,000	11,180,000	
235036 4S 6	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		10,040,000	10,040,000	
235036 4T 4	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		10,000,000	10,000,000	
235036 4V 9	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		10,945,000	10,945,000	
235036 4X 5	Dallas-Ft Worth Intl Arpt Rev Txbl Ref S		08/08/2019	JP Morgan Securities LLC		3,000,000	3,000,000	
254845 RM 4	Dist of Columbia WTR & SWR Taxable Ref S		10/09/2019	Siebert Cisneros Shank & Co		14,000,000	14,000,000	
3128MJ 2Z 2	FHLMC Giant Pool #G08791		06/27/2019	JP Morgan Securities LLC		46,616,087	45,990,898	103,480
3128MJ 3M 0	FHLMC Gold Pool #G08803		05/29/2019	JP Morgan Securities LLC		43,220,922	43,104,741	104,170

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3132DV 3Z 6	FHLMC Pool #SD8016 3.000% 10/25/49		12/30/2019	Nomura Securities Intl LLC		93,133,320	91,806,886	176,457
3132DV 4A 0	FHLMC Pool #SD8017 3.500% 10/25/49		12/26/2019	JP Morgan Securities LLC		50,507,480	49,099,700	124,113
3132LA 5A 6	FGLMC Pool #V85341 4.500% 04/15/49		06/25/2019	Nomura Securities Intl LLC		39,676,711	37,816,185	106,358
3133KG QA 9	FHLMC Pool #RA1349 3.000% 09/25/49		10/07/2019	Citigroup		50,555,677	49,443,205	28,842
3133KG U2 2	FHLMC Pool #RA1501 3.000% 10/25/49		10/16/2019	Morgan Stanley & Co LLC		49,906,064	49,212,097	65,616
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD		05/01/2019	Interest Capitalization		596,179	596,179	
3140QC KE 5	FNMA Pool #CA4792 3.000% 12/25/49		12/12/2019	JP Morgan Securities LLC		75,810,696	74,845,886	74,846
3140X3 AX 6	FNMA Pool #FM0021 4.000% 03/25/49		12/27/2019	Citigroup		24,774,774	23,814,743	76,736
31418D BF 8	FNMA Pool #MA3637 3.500% 04/25/49		03/28/2019	Citigroup		81,376,444	80,161,496	218,217
31418D EU 2	FNMA Pool #MA3746 4.000% 08/25/49		12/17/2019	Bank of America BISD Dealer		49,592,342	47,677,781	90,058
345105 JG 6	Foothill Estrn Transprtn Txbl Toll Road		12/11/2019	Goldman Sachs & Company		11,535,000	11,535,000	
44244C XU 6	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/21/2019	Citigroup		4,275,000	4,275,000	
44244C XV 4	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/21/2019	Citigroup		12,825,000	12,825,000	
44244C XW 2	Houston TX Util Sys Rev Txbl Ref 1st Lie		08/21/2019	Citigroup		2,992,500	2,992,500	
487312 AD 2	Keenan Ft Detrick Energy REV Sr Nt		06/05/2019	Goldman Sachs & Company		9,206,048	9,100,000	10,369
516391 DU 0	Lansing Michigan Brd Wtr Lt Ut Txbl Ref		12/13/2019	JP Morgan Securities LLC		11,540,000	11,540,000	
57563R QK 8	Massachusetts Educ Fin Rev Txbl Ser A		05/03/2019	RBC Capital Markets LLC		6,860,000	6,860,000	
576000 XQ 1	Massachusetts St Sch Bldg Rev Txbl-Ref-S		11/07/2019	Bank of America BISD Dealer		20,093,850	20,093,850	
576051 WE 2	Mass State Water Authority Taxable Ref G		10/10/2019	Citigroup		1,665,000	1,665,000	
576051 WF 9	Mass State Water Authority Taxable Ref G		10/10/2019	Citigroup		1,690,000	1,690,000	
576051 WH 5	Mass State Water Authority Taxable Ref G		10/10/2019	Citigroup		4,252,500	4,252,500	
59164G EW 8	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S		11/15/2019	Wells Fargo Securities LLC		9,960,000	9,960,000	
59164G EX 6	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S		11/15/2019	Wells Fargo Securities LLC		3,890,000	3,890,000	
59164G FA 5	Metro Wstwtr Recl Dist Co Rev Txbl-Ref-S		11/15/2019	Wells Fargo Securities LLC		9,960,000	9,960,000	
59333P 4P 0	Miami-Dade Cnty FL Rev Txbl Ref Ser B		05/10/2019	Raymond James USA Ltd		1,110,000	1,110,000	
59333P 5E 4	Miami-Dade Cnty FL Rev Txbl Ref Aviation		08/23/2019	Barclays Capital Inc		450,617	450,617	
59333P 5G 9	Miami-Dade Cnty FL Rev Txbl Ref Aviation		08/23/2019	Barclays Capital Inc		713,000	713,000	
59334D LJ 1	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S		10/24/2019	Jefferies & Company Inc		6,000,000	6,000,000	
59334D LL 6	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S		10/24/2019	Jefferies & Company Inc		6,005,545	6,005,545	
59334D LN 2	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S		10/24/2019	Jefferies & Company Inc		3,195,487	3,195,487	
59334D LP 7	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S		10/24/2019	Jefferies & Company Inc		4,121,800	4,121,800	
59334D LQ 5	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S		10/24/2019	Jefferies & Company Inc		5,063,650	5,063,650	
59334D LR 3	Miami Dade Cnty Wtr Sewer Rev Txbl Ref S		10/24/2019	Jefferies & Company Inc		4,628,560	4,628,560	
594698 QS 4	Michigan St Strategic Fd Rev Bds AMT-I-7		01/11/2019	Merrill Lynch		13,819,367	13,742,000	89,228
594712 UF 6	Michigan St Univ Rev Txbl Ref Ser A		04/29/2019	Various		32,689,942	31,974,000	127,698
60636A MS 9	Missouri St Hlth Educ Rev Txbl Ref Ser B		07/19/2019	Citigroup		10,858,356	11,540,000	126,622
64985T BH 3	New York St Urban Dev Corp Rev Txbl Ref		10/25/2019	Jefferies & Company Inc		15,898,499	15,905,975	
64990F MT 8	New York St Dorm Auth Rev Unrefunded Bld		10/15/2019	Tax Free Exchange		10,000,000	10,000,000	46,900
650009 S5 3	New York St Twy Auth Gen Rev Txbl Ref Se		10/18/2019	Citigroup		19,695,000	19,695,000	
650035 8W 1	New York St Urban Dev Corp Rev Txbl-St P		01/09/2019	Morgan Stanley & Co LLC		19,402,221	19,445,000	
67919P PX 5	Oklahoma Wtr Res Bd Txbl Master Trust Re		12/04/2019	Merrill Lynch		3,450,000	3,450,000	
67919P PY 3	Oklahoma Wtr Res Bd Txbl Master Trust Re		12/04/2019	Merrill Lynch		3,000,000	3,000,000	
67919P PZ 0	Oklahoma Wtr Res Bd Txbl Master Trust Re		12/04/2019	Merrill Lynch		2,750,000	2,750,000	
68608W AK 8	OR St Univ Gen Rev Txbl		04/10/2019	Various		13,006,000	13,006,000	
70917S 5F 6	PA Hgr Ed Facs Auth Rev Txbl Ref Ser B		08/07/2019	Goldman Sachs & Company		7,792,000	7,792,000	
717893 L2 5	Philadelphia PA Wtr & Wst Rev Txbl Ref S		02/14/2019	Various		4,300,000	4,300,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
717893 L3 3	Philadelphia PA Wtr & Wst Rev Txbl Ref S		02/21/2019	Various		4,757,704	4,750,000	
735240 S7 9	Port of Portland Airport Txbl-Portland		04/04/2019	Citigroup		5,500,000	5,500,000	
735240 S8 7	Port of Portland Airport Txbl-Port-Intl		04/24/2019	Various		17,125,525	17,007,000	2,238
783186 UE 7	Rutgers NJ State University Txbl Ref Ser		10/18/2019	Morgan Stanley & Co LLC		8,690,000	8,690,000	
783186 UF 4	Rutgers NJ State University Txbl Ref Ser		10/18/2019	Morgan Stanley & Co LLC		9,380,000	9,380,000	
783186 UG 2	Rutgers NJ State University Txbl Ref Ser		10/18/2019	Morgan Stanley & Co LLC		6,250,000	6,250,000	
783186 UH 0	Rutgers NJ State University Txbl Ref Ser		10/18/2019	Morgan Stanley & Co LLC		25,011,000	25,011,000	
783186 UJ 6	Rutgers NJ State University Txbl Ref Ser		10/18/2019	Morgan Stanley & Co LLC		15,470,000	15,470,000	
79765R 4W 6	San Francisco CA Sewer Rev Txbl Ref Ser		12/13/2019	Morgan Stanley & Co LLC		8,000,000	8,000,000	
79765R 5B 1	San Francisco CA Sewer Rev Txbl Ref Ser		12/13/2019	Morgan Stanley & Co LLC		15,385,000	15,385,000	
79766D MC 0	San Francisco CA Cty & Cnty AMT Ser A		01/11/2019	JP Morgan Securities LLC		6,951,000	7,000,000	
88213A NV 3	Texas A & M Univ Rev Txbl-Ser A		01/09/2019	Morgan Stanley & Co LLC		3,500,000	3,500,000	
88213A NX 9	Texas A & M Univ Rev Txbl-Ser A		01/09/2019	Morgan Stanley & Co LLC		9,798,087	9,798,087	
882667 AZ 1	Texas St Priv Actvty Bnd TXBL Tarrant Ex		12/11/2019	JP Morgan Securities LLC		5,000,000	5,000,000	
914119 U9 1	University Cincinnati OH Rev TXbl Ref Se		11/21/2019	Wells Fargo Securities LLC		4,000,000	4,000,000	
914119 V2 5	University Cincinnati OH Rev Txbl Ref Se		11/21/2019	Wells Fargo Securities LLC		4,000,000	4,000,000	
914119 V3 3	University Cincinnati OH Rev Txbl Ref Se		11/21/2019	Wells Fargo Securities LLC		2,500,000	2,500,000	
914119 V6 6	University Cincinnati OH Rev Txbl Ref Se		11/21/2019	Wells Fargo Securities LLC		2,584,000	2,584,000	
91417K 3C 3	University CO System Rev Ref Txbl Ser A		07/10/2019	RBC Capital Markets LLC		890,000	890,000	
91417K 3D 1	University CO System Rev Ref Txbl Ser A		07/10/2019	RBC Capital Markets LLC		2,000,000	2,000,000	
91417K 3G 4	University CO System Rev Ref Txbl Ser A		07/10/2019	RBC Capital Markets LLC		3,000,000	3,000,000	
914639 KT 5	Univ of Nebraska NE Facs Corp Txbl Ref S		10/11/2019	Morgan Stanley & Co LLC		6,020,000	6,020,000	
914639 KU 2	Univ of Nebraska NE Facs Corp Txbl Ref S		10/11/2019	Morgan Stanley & Co LLC		5,380,000	5,380,000	
914639 KV 0	Univ of Nebraska NE Facs Corp Txbl Ref S		10/11/2019	Morgan Stanley & Co LLC		9,000,000	9,000,000	
914639 KY 4	Univ of Nebraska NE Facs Corp Txbl Ref S		10/11/2019	Morgan Stanley & Co LLC		9,500,000	9,500,000	
92818N HS 0	Virginia State Resources Auth Txbl Ref P		10/30/2019	Raymond James USA Ltd		3,477,450	3,477,450	
92818N HT 8	Virginia State Resources Auth Txbl Ref P		10/30/2019	Raymond James USA Ltd		3,477,450	3,477,450	
92818N HU 5	Virginia State Resources Auth Txbl Ref P		10/30/2019	Raymond James USA Ltd		1,738,700	1,738,700	
958697 KZ 6	Western MN Mun Pwr Agy Rev Txbl Ref Ser		10/17/2019	Citigroup		9,241,000	9,241,000	
958697 LA 0	Western MN Mun Pwr Agy Rev Txbl Ref Ser		10/17/2019	Citigroup		9,495,000	9,495,000	
958697 LC 6	Western MN Mun Pwr Agy Rev Txbl Ref Ser		10/17/2019	Citigroup		15,025,000	15,025,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,298,506,186	1,286,028,118	1,571,948
Bonds - Industrial and Miscellaneous								
00122@ AA 9	AES Southland Sr Sec Nt		02/28/2019	Direct		1,743,711	1,743,711	
00163G AY 3	ALM Loan Funding CLO Ser 2012-7A Cl A1A2		06/21/2019	Citigroup		9,500,000	9,500,000	
00163G BC 0	ALM Loan Funding CLO Ser 2012-7A Cl A2R2		06/21/2019	Citigroup		5,000,000	5,000,000	
00206R CQ 3	AT&T Inc Sr Nt 4.750% 05/15/46		10/29/2019	JP Morgan Securities LLC		6,746,478	6,100,000	133,607
00206R DK 5	AT&T Inc Sr Nt 4.550% 03/09/49		10/29/2019	JP Morgan Securities LLC		1,401,842	1,300,000	8,544
00206R GQ 9	AT&T Inc Sr Nt 4.300% 02/15/30		04/24/2019	NW Life Sep Acct Mul Mat - 2		2,151,305	2,111,000	17,398
00206R HS 4	AT&T Inc Sr Nt 3.600% 07/15/25		06/05/2019	Tax Free Exchange		4,992,380	5,000,000	70,000
00206R HX 3	AT&T Inc Sr Nt 6.950% 01/15/28		06/05/2019	Tax Free Exchange		3,476,357	3,500,000	94,597
00206R HY 1	AT&T Inc Sr Nt 6.625% 05/15/29		06/05/2019	Tax Free Exchange		17,213,391	15,000,000	55,208
00206R JE 3	AT&T Inc Sr Nt 6.100% 07/15/40		06/05/2019	Tax Free Exchange		5,492,452	5,000,000	118,611
00206R JF 0	AT&T Inc Sr Nt 6.250% 03/29/41		06/05/2019	Tax Free Exchange		8,828,000	8,000,000	91,667
00206R JJ 2	AT&T Inc Sr Nt 5.350% 12/15/43		06/05/2019	Tax Free Exchange		4,664,137	4,500,000	
00206R JL 7	AT&T Inc Sr Nt 4.850% 07/15/45		06/05/2019	Tax Free Exchange		14,991,160	15,000,000	282,917

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
01400E AB 9	Alcon Finance Corp Sr Nt		11/20/2019	Morgan Stanley & Co LLC		11,749,550	11,500,000	56,542
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		12/23/2019	Interest Capitalization		249,926	249,926	
018522 L* 1	Allete Inc 1st Mtg Bd 4.080% 03/01/29		03/01/2019	Us Bancorp Investments Inc		17,000,000	17,000,000	
023608 AG 7	Ameren Corp Sr Nt 3.650% 02/15/26		04/24/2019	NW Life Sep Acct Mul Mat - 2		4,947,827	4,925,000	34,454
02377L AA 2	American Airlines Inc Secured Ser AA		08/01/2019	Citigroup		9,000,000	9,000,000	
02378M AA 9	American Airlines Inc Secured Ser A		08/02/2019	Various		18,216,500	18,200,000	
02379D AA 8	American Airlines Inc Secured Ser B		08/01/2019	Citigroup		2,000,000	2,000,000	
02665W BH 3	American Honda Finance Sr Nt		11/20/2019	Morgan Stanley & Co LLC		15,049,650	15,000,000	69,958
02665W CE 9	American Honda Fin Sr Nt		11/20/2019	Morgan Stanley & Co LLC		1,081,060	1,000,000	9,431
03027X AP 5	American Tower Corp Sr Nt		12/06/2019	Barclays Capital Inc		3,040,179	2,900,000	40,795
03027X AU 4	American Tower Corp Sr Nt		12/04/2019	Various		23,491,170	21,800,000	182,995
03027X AW 0	American Tower Corp Sr Nt		10/29/2019	JP Morgan Securities LLC		1,166,825	1,100,000	16,023
03027X AX 8	American Tower Corp Sr Nt		11/20/2019	Various		29,442,310	29,500,000	84,219
03027X AY 6	American Tower Corp Sr Nt		12/03/2019	Various		8,063,670	8,000,000	35,047
030360 AD 3	American University Nt		06/06/2019	JP Morgan Securities LLC		11,000,000	11,000,000	
03063# AC 8	Americold Realty Operating Par Sr Nt Ser		05/07/2019	Bank of America BISD Dealer		10,000,000	10,000,000	
031162 BZ 2	Amgen Inc Sr Nt 4.400% 05/01/45		11/14/2019	Goldman Sachs & Company		9,530,278	8,505,000	17,671
031162 CJ 7	Amgen Inc Sr Nt 2.600% 08/19/26		11/20/2019	Morgan Stanley & Co LLC		4,563,000	4,500,000	30,225
031162 CQ 1	Amgen Inc Sr Nt 3.200% 11/02/27		11/20/2019	Morgan Stanley & Co LLC		1,055,120	1,000,000	1,778
032095 AH 4	Amphenol Corp Sr Nt 4.350% 06/01/29		11/14/2019	Goldman Sachs & Company		1,447,251	1,300,000	26,233
032095 AJ 0	Amphenol Corp Sr Nt 2.800% 02/15/30		12/03/2019	JP Morgan Securities LLC		28,577,001	28,700,000	136,321
032177 AF 4	Amsted Industries Sr Nt		05/30/2019	Stifel Nicolaus & Co Inc		231,765	229,000	2,394
032177 AH 0	Amsted Industries Sr Nt		06/26/2019	Various		1,155,720	1,141,049	866
032177 AJ 6	Amsted Industries Sr Nt		12/09/2019	Wells Fargo Securities LLC		930,000	930,000	
032654 AJ 4	Analog Devices Inc Sr Nt		11/14/2019	Goldman Sachs & Company		2,479,400	2,300,000	38,123
032654 AN 5	Analog Devices Inc Sr Nt		11/14/2019	Goldman Sachs & Company		2,935,268	2,800,000	44,372
03522A AH 3	Anheuser-Busch Co/Inbev Sr Nt		10/29/2019	JP Morgan Securities LLC		574,445	500,000	5,875
03523T BU 1	Anheuser-Busch InBev WldwdInc Sr Nt		10/29/2019	JP Morgan Securities LLC		624,025	500,000	7,418
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt		10/29/2019	Various		11,289,069	10,100,000	61,944
035242 AN 6	Anheuser-Busch Inbev Fin Sr Nt		10/29/2019	JP Morgan Securities LLC		1,765,305	1,500,000	18,375
036752 AJ 2	Anthem Inc Sr Nt 2.375% 01/15/25		09/04/2019	Goldman Sachs & Company		4,995,600	5,000,000	
036752 AL 7	Anthem Inc Sr Nt 2.875% 09/15/29		09/04/2019	JP Morgan Securities LLC		1,997,580	2,000,000	
037833 AR 1	Apple Inc Sr Nt 2.850% 05/06/21		02/28/2019	Bank of America BISD Dealer		10,030,200	10,000,000	93,417
038522 AQ 1	Aramark Services Inc Sr Nt		03/11/2019	Various		4,389,250	4,460,000	24,597
04317@ BJ 6	Arthur J Gallagher & Co Sr Nt Ser II		02/13/2019	Bank of America BISD Dealer		5,000,000	5,000,000	
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		10/28/2019	JP Morgan Securities LLC		3,000,000	3,000,000	
05491U BD 9	Barclays Commercial Mtg Sec CMBS Ser 201		04/03/2019	Various		3,235,313	3,000,000	1,438
05492J AW 2	Barclays Commercial Mtg Sec CMBS Ser 201		11/05/2019	Barclays Capital Inc		21,629,412	21,000,000	44,669
05550M AU 8	Barclays Comm Mtg Sec Tr CMBS Ser 2019-C		05/17/2019	Barclays Capital Inc		13,435,242	13,044,000	12,982
05595# AA 4	BSIP LDAC Issuer LLC Sr Sec Nt Brookfiel		02/27/2019	Bank of America BISD Dealer		10,000,000	10,000,000	
058498 AR 7	Ball Corp Nt 5.000% 03/15/22		04/24/2019	NW Life Sep Acct Mul Mat - 2		1,406,970	1,350,000	7,313
06051G GR 4	Bank of America Corp Sr Nt		11/20/2019	Morgan Stanley & Co LLC		2,125,560	2,000,000	24,153
06051G HQ 5	Bank of America Corp Sr Nt		10/29/2019	JP Morgan Securities LLC		2,829,138	2,600,000	24,109
065403 BC 0	BANK CMBS Ser 2019-BN17 Cl A4		03/21/2019	Morgan Stanley & Co LLC		3,604,713	3,500,000	1,083
065405 AE 2	BANK CMBS Ser 2019-BN16 Cl A4		02/01/2019	Wells Fargo Securities LLC		19,259,766	18,700,000	41,608
06540V BB 0	BANK CMBS Ser 2019-BN24 Cl A3		12/11/2019	Bank of America BISD Dealer		23,173,898	22,500,000	33,300

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06540W BD 4	BANK CMBS Ser 2019-BN19 Cl A3		12/13/2019	Various		11,617,716	11,268,605	7,506
06541R BB 8	BANK CMBS Ser 2019-BN23 Cl A3		11/21/2019	Morgan Stanley & Co LLC		14,368,126	13,950,000	10,184
06541R BE 2	BANK CMBS Ser 2019-BN23 Cl AS		11/21/2019	Morgan Stanley & Co LLC		5,954,402	5,781,000	4,629
071813 BQ 1	Baxter Intl Sr Nt 2.600% 08/15/26		11/20/2019	Morgan Stanley & Co LLC		2,014,040	2,000,000	14,011
07330M AB 3	Branch Banking & Trust Sr Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		3,554,810	3,500,000	13,392
075887 BF 5	Becton Dickinson & Co Sr Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		5,054,430	5,000,000	66,901
075887 BW 8	Becton Dickinson & Co Sr Nt		06/20/2019	Various		15,512,850	15,000,000	21,069
08160B AD 6	Benchmark Mortgage Trust CMBS 2018-B5 Cl		04/03/2019	Credit Suisse Securities LLC		2,843,057	2,650,000	1,239
08160K AE 4	Benchmark Mortgage Trust CMBS Ser 2019-B		11/25/2019	Citigroup		34,246,117	33,250,000	45,974
08162B BJ 0	Benchmark Mtg Tr CMBS Ser 2019-B11 Cl AS		05/22/2019	JP Morgan Securities LLC		5,759,730	5,592,000	9,404
08162F AG 8	Benchmark Mtg Tr CMBS Ser 2019-B12 Cl AS		07/19/2019	Citigroup		8,208,014	7,969,000	5,298
08162V AE 8	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl A4		03/29/2019	Various		13,729,975	13,300,000	13,732
08162V AG 3	Benchmark Mtg Tr CMBS Ser 2019-B10 Cl AM		03/21/2019	Various		1,235,974	1,200,000	1,326
084659 AR 2	Berkshire Hathaway Energy Sr Nt		02/14/2019	Tax Free Exchange		19,993,600	20,000,000	71,694
085770 AA 3	Berry Global Escrow Corp 1st Lien		05/17/2019	Wells Fargo Securities LLC		250,000	250,000	
10062@ AA 0	Boston Cap Int Term Inc Fd LLC Sr Nt		01/16/2019	Direct		30,084	30,084	
10112R AX 2	Boston Properties LP Sr Nt		11/20/2019	Morgan Stanley & Co LLC		1,063,920	1,000,000	11,254
10112R AY 0	Boston Properties LP Sr Nt		11/20/2019	Morgan Stanley & Co LLC		9,116,550	9,000,000	35,063
101137 AS 6	Boston Scientific Corp Nt		06/04/2019	Jefferies & Company Inc		16,003,735	15,500,000	80,944
101137 AU 1	Boston Scientific Corp Sr Nt		05/15/2019	Various		12,012,043	11,750,000	52,196
101137 AV 9	Boston Scientific Corp Sr Nt		03/25/2019	Jefferies & Company Inc		5,103,450	5,000,000	15,333
101137 AW 7	Boston Scientific Corp Sr Nt		05/13/2019	Various		13,056,175	13,000,000	24,896
101137 AX 5	Boston Scientific Corp Sr Nt		05/13/2019	Various		17,355,563	17,272,000	20,669
10373Q AC 4	BP Cap Mkts America Sr Nt		10/29/2019	JP Morgan Securities LLC		4,862,264	4,400,000	19,248
10373Q AE 0	BP Cap Mkts America Sr Nt		10/29/2019	JP Morgan Securities LLC		2,598,080	2,300,000	47,338
110122 BD 9	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		17,192,843	17,000,000	69,015
110122 BG 2	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		36,742,881	36,700,000	321,380
110122 BN 7	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		19,880,197	20,000,000	208,819
110122 BT 4	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		6,977,630	7,000,000	6,295
110122 BU 1	Bristol-Myers Squibb Co Sr Nt		11/22/2019	Tax Free Exchange		9,867,118	9,500,000	127,986
110122 CA 4	Bristol-Myers Squibb Co Sr Nt		07/24/2019	Credit Suisse Securities LLC		5,194,400	5,000,000	31,111
110122 CB 2	Bristol-Myers Squibb Co Sr Nt		07/24/2019	Various		63,843,685	63,500,000	99,167
110122 CD 8	Bristol-Myers Squibb Co Sr Nt		07/24/2019	Various		34,445,290	33,500,000	82,639
113804 AD 0	Brooklyn Navy Yard Cogeneratio Sr Secure		02/14/2019	Barclays Capital Inc		24,991,971	24,991,971	
12189L AT 8	Burlington Northern Santa Fe Sr Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		5,137,605	5,000,000	25,028
124857 AR 4	CBS Corp Sr Nt 2.900% 01/15/27		10/29/2019	JP Morgan Securities LLC		1,092,674	1,100,000	9,393
13976M AB 0	Capital Auto Rec Asset LBASS Ser 2018-1		01/01/2019	Goldman Sachs & Company		5,990,125	6,001,883	
124857 AT 0	CBS Corp Sr Nt 3.375% 02/15/28		11/14/2019	Various		6,427,578	6,300,000	41,747
124857 AX 1	CBS Corp Sr Nt 3.700% 06/01/28		10/29/2019	JP Morgan Securities LLC		1,560,285	1,500,000	23,125
124857 AZ 6	CBS Corp Sr Nt 4.200% 06/01/29		11/14/2019	Various		23,486,926	21,700,000	581,467
1248EP AZ 6	CCO Holdings LLC Sr Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		2,037,500	2,000,000	19,646
12515B AE 8	CD Comm Mtg Tr CMBS Ser 2019-CD8 Cl A4		08/09/2019	Deutsche Bank Capital		18,575,677	18,035,000	30,635
12529M AF 5	Cantor Comm Real Estate Trust CMBS Ser 2		04/16/2019	Cantor Fitzgerald & Co		23,040,995	22,370,000	68,219
12529T AX 1	Cantor Comml Real Estate Lend CMBS Ser 2		12/09/2019	Cantor Fitzgerald & Co		25,543,943	24,800,000	39,339
125523 AG 5	Cigna Corp Sr Nt 4.125% 11/15/25		10/29/2019	JP Morgan Securities LLC		755,937	700,000	13,315
125523 AH 3	Cigna Corp Sr Nt 4.375% 10/15/28		11/20/2019	Various		18,022,358	16,300,000	66,148
125523 AH 3	Cigna Corp Sr Nt 4.375% 10/15/28		08/28/2019	Tax Free Exchange		7,487,199	7,500,000	121,224

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
125523 AJ 9	Cigna Corp Sr Nt 4.800% 08/15/38		10/29/2019	JP Morgan Securities LLC		565,100	500,000	5,067
125523 AK 6	Cigna Corp Sr Nt 4.900% 12/15/48		10/29/2019	JP Morgan Securities LLC		2,414,433	2,100,000	38,873
125523 BN 9	Cigna Corp Sr Nt 4.750% 11/15/21		10/11/2019	Tax Free Exchange		15,467,032	15,500,000	298,590
125523 BQ 2	Cigna Corp Sr Nt 3.900% 02/15/22		10/11/2019	Tax Free Exchange		12,462,859	12,500,000	75,833
125523 CA 6	Cigna Corp Sr Nt 3.400% 03/01/27		10/29/2019	JP Morgan Securities LLC		1,029,030	1,000,000	5,667
125523 CC 2	Cigna Corp Sr Nt 6.125% 11/15/41		10/11/2019	Tax Free Exchange		42,618,219	39,500,000	981,191
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20		02/27/2019	Credit Suisse Securities LLC		8,896,312	8,897,535	24,357
126408 HM 8	CSX Corp Sr Nt 4.250% 03/15/29		02/21/2019	Various		9,775,880	9,500,000	115,517
12652U AU 3	CSAIL Commercial Mtg Tr CMBS Ser 2018-CX		04/10/2019	Credit Suisse Securities LLC		8,672,141	8,200,000	10,105
12655T BM 0	COMM Mortgage Tr CMBS Ser 2019-GC44 Cl A		11/19/2019	Deutsche Bank Capital		33,680,738	32,700,000	29,475
126650 BP 4	CVS Health Corp LBASS PTC Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		818,126	755,345	1,773
126650 CN 8	CVS Health Corp Sr Nt 5.125% 07/20/45		06/17/2019	Various		5,220,073	5,000,000	106,059
126650 CZ 1	CVS Health Corp Sr Nt 5.050% 03/25/48		08/23/2019	Various		20,935,208	19,000,000	318,543
126650 DG 2	CVS Health Corp Sr Nt 3.250% 08/15/29		08/08/2019	Barclays Capital Inc		11,891,640	12,000,000	
12714# AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN		04/24/2019	CTL Securities LLC		6,883,490	6,883,490	
130789 Y@ 3	California Wtr Svc Co 1st Mtg Bd Ser WWW		06/11/2019	Wells Fargo Securities LLC		15,000,000	15,000,000	
14040H BJ 3	Capital One Financial Corp Sub Nt		11/14/2019	Goldman Sachs & Company		754,033	700,000	1,552
14040H BK 0	Capital One Financial Corp Sr Nt		11/20/2019	Various		4,621,784	4,400,000	51,250
14309Y BE 3	Carlyle Global Mrkt Strat CLO Ser 2012-4		04/08/2019	Barclays Capital Inc		13,000,000	13,000,000	
14309Y BJ 2	Carlyle Global Mrkt Strat CLO Ser 2012-4		04/08/2019	Barclays Capital Inc		10,000,000	10,000,000	
14312J AQ 5	Carlyle Global Mkt Strategies CLO Ser 20		01/30/2019	Citigroup		25,000,000	25,000,000	
14312J AS 1	Carlyle Global Mkt Strategies CLO Ser 20		01/30/2019	Citigroup		10,000,000	10,000,000	
14317V AC 4	Carlyle Global Mrkt Strat CLO Ser 2019-4		12/06/2019	JP Morgan Securities LLC		3,000,000	3,000,000	
159864 AC 1	Charles River Laboratories Sr Nt		05/16/2019	Various		1,348,125	1,280,000	4,363
159864 AE 7	Charles River Laboratories Sr Nt		10/22/2019	JP Morgan Securities LLC		959,375	950,000	89
161175 BR 4	Charter Comm Opt 1st Lien		10/07/2019	Various		22,416,105	20,290,000	413,034
161175 BS 2	Charter Comm Opt 1st Lien		10/08/2019	Morgan Stanley & Co LLC		2,021,415	1,900,000	24,244
161175 BT 0	Charter Comm Opt Secured Nt		10/15/2019	Deutsche Bank Capital		6,463,340	6,500,000	
16412X AG 0	Cheniere Corp Christi HD 1st lien Nt		11/06/2019	Citigroup		10,399,745	9,500,000	173,111
16412X AH 8	Cheniere Corp Christi HD 1st Mtg Bd		11/06/2019	Bank of America BISD Dealer		15,488,375	15,500,000	
171798 AD 3	Cimarex Energy Co Sr Nt		10/29/2019	JP Morgan Securities LLC		2,219,096	2,200,000	39,563
172967 KA 8	Citigroup Inc Sub Nt 4.450% 09/29/27		11/20/2019	Morgan Stanley & Co LLC		2,199,000	2,000,000	13,103
172967 KU 4	Citigroup Inc Sub Nt 4.125% 07/25/28		10/29/2019	JP Morgan Securities LLC		2,808,000	2,600,000	28,600
172967 KY 6	Citigroup Inc Sr Nt 3.200% 10/21/26		04/24/2019	NW Life Sep Acct Mul Mat - 2		3,909,860	4,000,000	1,067
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser		07/25/2019	Citigroup		1,790,153	1,768,189	4,126
17328F AW 5	Citigroup Comm Mtg Tr CMBS Ser 2019-GC41		08/05/2019	Citigroup		11,020,956	10,700,000	16,200
17328H BD 2	Citigroup Mtg Loan Trust CMBS Ser 2019-G		10/29/2019	Citigroup		25,749,085	25,000,000	25,317
174610 AK 1	Citizens Financial Group Sub Nt		11/14/2019	Goldman Sachs & Company		3,453,536	3,200,000	63,067
18055# BC 5	Clarion Lion Prop Hlds LP Sr Nt Ser AA		02/01/2019	Bank of America BISD Dealer		10,000,000	10,000,000	
18055# BH 4	Clarion Lion Prop Hlds LP Sr Nt Ser AF		07/15/2019	Bank of America BISD Dealer		10,000,000	10,000,000	
184496 AN 7	Clean Harbors Inc Sr Nt		06/19/2019	Various		1,629,900	1,620,000	
184496 AP 2	Clean Harbors Inc Sr Nt		06/18/2019	Goldman Sachs & Company		500,000	500,000	
20030N CA 7	Comcast Corp Sr Nt 3.150% 02/15/28		07/22/2019	Goldman Sachs & Company		9,220,050	9,000,000	125,213
20030N CT 6	Comcast Corp Sr Nt 4.150% 10/15/28		10/11/2019	Goldman Sachs & Company		40,882,630	36,500,000	261,508
20030N CU 3	Comcast Corp Sr Nt 4.250% 10/15/30		10/15/2019	Various		7,422,893	6,500,000	1,535
20268J AB 9	Commonspirit Health Sec Nt		10/30/2019	Various		11,260,050	11,250,000	32,540

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
20451N AG 6	Compass Minerals International Sr Nt		11/22/2019	JP Morgan Securities LLC		3,000,000	3,000,000	
205887 CC 4	ConAgra Foods Inc Sr Nt		10/29/2019	JP Morgan Securities LLC		3,179,316	2,800,000	67,900
212015 AN 1	Continental Resources Inc Sr Nt		11/14/2019	Goldman Sachs & Company		5,135,550	5,000,000	88,139
212015 AS 0	Continental Resources Inc Sr Nt		11/20/2019	Various		15,114,440	14,600,000	214,885
21872# AA 5	Core Civic of Kansas LLC Sr Secured Nt		11/15/2019	JP Morgan Securities LLC		6,092,649	6,092,649	
22279# AC 8	Cousins Properties Inc 2019-A Tr A Sr Nt		06/19/2019	Wells Fargo Securities LLC		15,000,000	15,000,000	
22945D AG 8	CSAIL Commercial Mtg Tr CMBS Ser 2019-C1		04/04/2019	Various		25,033,212	24,250,000	14,112
233851 DS 0	Daimler Fin NA LLC Sr Nt		11/14/2019	Various		17,684,980	17,500,000	39,238
233851 DX 9	Daimler Fin NA LLC Sr Nt		11/14/2019	Goldman Sachs & Company		1,010,970	1,000,000	6,975
24703D AZ 4	Dell Int LLC / EMC Corp 1st Lien		10/29/2019	Various		2,895,519	2,700,000	8,167
24703D BA 8	Dell Int LLC / EMC Corp 1st Lien		10/29/2019	JP Morgan Securities LLC		3,189,072	2,900,000	12,808
25272K AK 9	Dell Int LLC / EMC Corp 1st Lien		10/15/2019	Barclays Capital Inc		9,930,798	8,800,000	173,710
25278X AH 2	Diamondback Energy Inc Sr Nt		04/16/2019	Goldman Sachs & Company		1,050,000	1,000,000	20,604
254687 CH 7	Disney Walt Co Sr Nt 5.650% 08/15/20		11/26/2019	Tax Free Exchange		7,520,931	7,500,000	118,885
254687 CT 1	Disney Walt Co Sr Nt 7.750% 01/20/24		11/26/2019	Tax Free Exchange		5,098,657	5,000,000	135,625
254687 DD 5	Disney Walt Co Sr Nt 3.700% 10/15/25		11/26/2019	Tax Free Exchange		5,990,940	6,000,000	25,283
254687 DP 8	Disney Walt Co Sr Nt 7.300% 04/30/28		11/26/2019	Tax Free Exchange		5,262,667	5,000,000	26,361
254687 DZ 6	Disney Walt Co Sr Nt 6.200% 12/15/34		11/26/2019	Tax Free Exchange		26,708,965	26,000,000	720,922
254687 EH 5	Disney Walt Co Sr Nt 6.650% 11/15/37		11/26/2019	Tax Free Exchange		4,026,466	3,100,000	6,299
254687 EP 7	Disney Walt Co Sr Nt 6.900% 08/15/39		11/26/2019	Tax Free Exchange		2,655,898	2,000,000	38,717
254687 ER 3	Disney Walt Co Sr Nt 6.150% 02/15/41		11/26/2019	Tax Free Exchange		29,930,268	29,000,000	500,371
25470D AQ 2	Discovery Communications Sr Nt		10/11/2019	Citigroup		3,051,960	3,000,000	6,392
25470D AR 0	Discovery Communications Sr Nt		10/29/2019	JP Morgan Securities LLC		3,046,015	2,900,000	13,046
25470D BF 5	Discovery Communications Sr Nt		11/20/2019	Various		16,088,771	15,100,000	130,556
256746 AH 1	Dollar Tree Inc Sr Nt 4.200% 05/15/28		11/20/2019	Various		7,991,866	7,400,000	59,838
25746U CY 3	Dominion Resources Inc Sr Nt		03/11/2019	Scotia Capital		12,341,640	12,000,000	144,500
25746U CZ 0	Dominion Resources Inc Sr Nt		03/11/2019	Scotia Capital		4,998,350	5,000,000	
260543 CX 9	Dow Chemical Co Sr Nt 3.625% 05/15/26		11/20/2019	Morgan Stanley & Co LLC		19,981,540	19,000,000	13,392
260543 CX 9	Dow Chemical Co Sr Nt 3.625% 05/15/26		11/25/2019	Tax Free Exchange		1,499,546	1,500,000	1,510
260543 CY 7	Dow Chemical Co Sr Nt 4.800% 11/30/28		11/25/2019	Tax Free Exchange		499,530	500,000	11,667
26078J AD 2	DowDuPont Inc Sr Nt 4.725% 11/15/28		04/16/2019	Barclays Capital Inc		19,612,401	18,000,000	328,407
26249G AJ 9	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR2		02/20/2019	Goldman Sachs & Company		9,000,000	9,000,000	
26249G AL 4	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR2		02/20/2019	Goldman Sachs & Company		7,956,449	7,956,449	
26252J AJ 7	Dryden Senior Loan Fund CLO Ser 2019-75A		06/20/2019	Jefferies & Company Inc		30,000,000	30,000,000	
26252J AL 2	Dryden Senior Loan Fund CLO Ser 2019-75A		06/20/2019	Jefferies & Company Inc		5,000,000	5,000,000	
26441Y BA 4	Duke-Weeks Realty LP Sr Nt		08/13/2019	JP Morgan Securities LLC		20,103,266	19,300,000	110,372
26441Y BB 2	Duke-Weeks Realty LP Sr Nt		07/19/2019	Bank of America BISD Dealer		2,139,780	2,000,000	28,444
269330 AA 4	Energy Efficient Equity Inc LBASS Series		06/21/2019	Natixis		22,067,649	22,068,320	
27616# AD 7	Easterly Government Properties Sr Nt		09/12/2019	Wells Fargo Securities LLC		10,000,000	10,000,000	
278865 BD 1	Ecolab Inc Sr Nt 3.250% 12/01/27		04/24/2019	NW Life Sep Acct Mul Mat - 2		3,012,468	3,000,000	38,729
29278N AG 8	Energy Transfer Partners Sr Nt		01/09/2019	Bank of America BISD Dealer		25,409,305	25,300,000	
29364D AV 2	Entergy Arkansas Inc 1st Mtg Bd		10/02/2019	Barclays Capital Inc		1,108,790	1,000,000	13,667
29364W AW 8	Entergy Louisiana LLC Sec Nt		11/20/2019	Morgan Stanley & Co LLC		2,121,400	2,000,000	9,208
29364W BA 5	Entergy Louisiana LLC Sec Nt		11/14/2019	Goldman Sachs & Company		9,693,315	8,500,000	59,500
29379V AZ 6	Enterprise Products Operations Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		2,427,482	2,400,000	8,710
30251B AE 8	FMR LLC Sr Nt 5.150% 02/01/43		04/24/2019	NW Life Sep Acct Mul Mat - 2		1,206,662	1,080,000	12,824

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30288* AE 0	FLNG Liquefaction 2 LLC Sr Sec Nt		05/21/2019	Credit Agricole USA was Calyon		10,000,000	10,000,000	
313747 AV 9	Federal Realty Investors Tr Sr Nt		10/29/2019	JP Morgan Securities LLC		815,388	700,000	13,125
313747 AZ 0	Federal Realty Investors Tr Sr Nt		11/14/2019	Various		28,477,503	28,100,000	88,400
31620M AT 3	Fidelity Natl Info Serv Inc Sr Nt		11/20/2019	Morgan Stanley & Co LLC		9,296,550	9,000,000	72,750
31620M BJ 4	Fidelity National Financial Sr Nt		11/20/2019	Various		36,810,057	35,060,000	62,730
316773 CX 6	Fifth Third Bancorp Sr Nt		01/23/2019	Morgan Stanley & Co LLC		34,934,900	35,000,000	
337738 AU 2	FiServe Inc Sr Nt 3.500% 07/01/29		11/14/2019	Various		47,649,186	46,600,000	274,517
337738 AV 0	FiServe Inc Sr Nt 4.400% 07/01/49		10/29/2019	JP Morgan Securities LLC		2,218,260	2,000,000	31,044
34489@ AA 5	Football Club Term Nt Ser 2019-A		10/08/2019	Bank of America BISD Dealer		10,000,000	10,000,000	
34489@ AC 1	Football Club Term Nt Ser 2019-C		10/08/2019	Bank of America BISD Dealer		8,000,000	8,000,000	
34532P AA 8	Ford Credit Auto Owner Tr LBASS Ser 2019		01/15/2019	Bank of America BISD Dealer		11,997,256	12,000,000	
35137L AB 1	Fox Corp Sr Nt 4.030% 01/25/24		10/29/2019	Various		12,342,340	12,200,000	23,643
35137L AC 9	Fox Corp Sr Nt 4.709% 01/25/29		11/20/2019	Various		61,982,034	57,100,000	642,320
361448 BE 2	GATX Corp Sr Nt 4.700% 04/01/29		01/29/2019	Bank of America BISD Dealer		3,993,440	4,000,000	
36250S AE 9	GS Mortgage Securities Trust CMBS Ser 20		04/04/2019	Goldman Sachs & Company		2,048,775	1,920,000	1,551
36252H AE 1	GS Mortgage Securities Trust CMBS Ser 20		04/24/2019	NW Life Sep Acct Mul Mat - 2		5,099,505	5,000,000	11,075
36257H BP 0	GS Mortgage Securities Trust CMBS Ser 20		06/26/2019	Goldman Sachs & Company		4,397,925	4,270,000	3,748
37940X AB 8	Global Payments Inc Sr Nt		08/07/2019	Bank of America BISD Dealer		12,062,006	12,100,000	
38141G WB 6	Goldman Sachs Group Inc Sr Nt		11/20/2019	Morgan Stanley & Co LLC		2,129,780	2,000,000	24,811
38141G WL 4	Goldman Sachs Group Inc Sr Nt		10/29/2019	JP Morgan Securities LLC		1,050,550	1,000,000	14,969
38141G WV 2	Goldman Sachs Group Inc Sr Nt		10/29/2019	JP Morgan Securities LLC		4,453,260	4,200,000	3,560
38145G AH 3	Goldman Sachs Group Inc Sr Nt		11/20/2019	Morgan Stanley & Co LLC		3,133,980	3,000,000	1,750
38148L AE 6	Goldman Sachs Group Inc Sr Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		5,044,210	5,000,000	79,167
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		08/01/2019	Various		6,481,606	6,434,189	10,983
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		08/01/2019	Natixis		393,553	374,920	4,597
404119 BV 0	HCA Inc 1st Lien Nt 5.500% 06/15/47		10/29/2019	JP Morgan Securities LLC		1,585,794	1,400,000	29,089
404119 BW 8	HCA Inc Sr Nt 5.875% 02/01/29		03/04/2019	Various		2,803,500	2,680,000	10,604
404119 BX 6	HCA Inc Sec Nt 4.125% 06/15/29		09/25/2019	Various		13,824,655	13,500,000	84,219
404119 BZ 1	HCA Inc 1st Lein Nt 5.250% 06/15/49		10/29/2019	Various		10,237,907	9,300,000	160,417
410345 AL 6	Hanesbrands Ind Sr Nt 4.875% 05/15/26		08/26/2019	Citigroup		619,500	590,000	8,229
415864 AM 9	Harsco Corp Sr Nt 5.750% 07/31/27		10/04/2019	Various		6,625,388	6,440,000	22,131
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl		10/09/2019	Various		11,461,417	11,385,388	114,062
423452 AC 5	Helmerich & Payne Sr Nt		03/22/2019	Various		17,817,320	17,500,000	15,823
431282 AP 7	Highwoods Realty Ltd Sr Nt		07/24/2019	Wells Fargo Securities LLC		1,030,000	1,000,000	15,608
431282 AR 3	Highwoods Realty Ltd Sr Nt		08/14/2019	Various		10,871,124	10,215,000	182,663
431282 AS 1	Highwoods Realty Ltd Sr Nt		11/14/2019	Various		6,372,934	6,400,000	4,956
437076 BY 7	Home Depot Inc Sr Nt 2.950% 06/15/29		06/03/2019	Morgan Stanley & Co LLC		7,456,950	7,500,000	
446413 AL 0	Huntington Ingalls Industries Sr Nt		03/13/2019	Citigroup		3,383,870	3,500,000	35,217
44929@ AQ 7	ICRE REIT Hldgs Sr Nt 3.850% 05/01/28		05/01/2019	Bank of America BISD Dealer		13,000,000	13,000,000	
459200 JR 3	International Bus Machs Corp Sr Nt		10/29/2019	JP Morgan Securities LLC		1,690,864	1,600,000	13,787
459200 JY 8	International Bus Machs Corp Sr Nt		07/12/2019	JP Morgan Securities LLC		3,040,180	3,000,000	10,167
459200 JZ 5	International Bus Machs Corp Sr Nt		11/20/2019	Various		37,000,238	35,400,000	239,964
459200 KA 8	International Bus Machs Corp Sr Nt		10/29/2019	JP Morgan Securities LLC		4,383,802	4,100,000	66,169
46625H RY 8	JPMorgan Chase & Co Sr Nt		11/20/2019	Morgan Stanley & Co LLC		2,157,780	2,000,000	23,322
46647P AM 8	JP Morgan Chase & Co Sr Nt		10/29/2019	JP Morgan Securities LLC		2,735,928	2,600,000	24,836
46868R AA 2	Jackson Park Trust CMBS Ser 2019-LIC Cl		11/07/2019	Bank of America BISD Dealer		13,889,667	14,000,000	15,059

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
476556 DC 6	Jersey Central Pwr & Lt Co Sr Nt		05/15/2019	Various		12,210,885	11,950,000	62,392
478160 CE 2	Johnson & Johnson Sr Nt		04/15/2019	Wells Fargo Securities LLC		12,015,920	12,000,000	41,464
48128Y AW 1	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		02/15/2019	JP Morgan Securities LLC		12,153,988	11,800,000	35,658
49327V 2B 9	Key Bank NA Sub Bk Nt 3.900% 04/13/29		03/06/2019	Various		9,217,625	9,250,000	
49446R AP 4	Kimco Realty Corp Sr Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		2,812,839	3,000,000	5,367
49446R AV 1	Kimco Realty Corp Sr Nt		11/14/2019	Goldman Sachs & Company		4,616,951	4,700,000	38,161
494550 AW 6	Kinder Morgan Energy - LP Sr Nt		10/29/2019	JP Morgan Securities LLC		5,170,600	4,000,000	81,856
49456B AH 4	Kinder Morgan Inc Sr Nt		10/29/2019	JP Morgan Securities LLC		934,160	800,000	18,500
49456B AJ 0	Kinder Morgan Inc Sr Nt		05/20/2019	Morgan Stanley & Co LLC		10,171,800	10,000,000	136,069
49456B AQ 4	Kinder Morgan Inc Sr Nt		11/14/2019	Goldman Sachs & Company		11,372,800	10,000,000	111,222
50077L AT 3	Kraft Heinz Foods Co Sr Nt		10/29/2019	JP Morgan Securities LLC		5,522,025	5,100,000	58,969
50077L AY 2	Kraft Heinz Foods Co Sr Nt		10/29/2019	JP Morgan Securities LLC		3,948,711	3,900,000	19,013
501044 DG 3	Kroger Co Sr Nt 4.450% 02/01/47		10/29/2019	JP Morgan Securities LLC		1,641,696	1,600,000	17,800
501044 DM 0	Kroger Co Sr Nt 5.400% 01/15/49		10/29/2019	JP Morgan Securities LLC		2,347,740	2,000,000	31,800
502431 AA 7	L3Harris Tech Inc Sr Nt		07/03/2019	Tax Free Exchange		6,483,059	6,500,000	123,338
502431 AE 9	L3Harris Tech Inc Sr Nt		11/14/2019	Goldman Sachs & Company		15,852,312	14,200,000	265,540
502431 AF 6	L3Harris Tech Inc Sr Nt		11/13/2019	Bank of America BISD Dealer		6,482,515	6,500,000	
50540R AU 6	Laboratory Corp of America Sr Nt		11/20/2019	Morgan Stanley & Co LLC		1,061,890	1,000,000	8,100
50540R AW 2	Laboratory Corp of America Sr Nt		11/18/2019	Bank of America BISD Dealer		27,329,034	27,400,000	
513075 BL 4	Lamar Media Corp Sr Nt		04/08/2019	JP Morgan Securities LLC		652,550	620,000	6,833
513075 BL 4	Lamar Media Corp Sr Nt		05/07/2019	Tax Free Exchange		2,192,368	2,150,000	32,967
513272 AA 2	Lamb Weston HLD Sr Nt 4.625% 11/01/24		03/04/2019	JP Morgan Securities LLC		613,050	610,000	9,796
513272 AB 0	Lamb Weston HLD Sr Nt 4.875% 11/01/26		04/04/2019	Various		4,017,275	3,990,000	67,804
53117C AT 9	Liberty Property LP Sr Nt		01/22/2019	Various		11,707,763	11,715,000	
532457 BT 4	Eli Lilly & Co Sr Nt 3.950% 03/15/49		03/25/2019	Various		13,058,765	13,000,000	23,865
532457 BV 9	Eli Lilly & Co Sr Nt 3.375% 03/15/29		11/20/2019	Various		46,699,453	46,300,000	68,737
539830 BH 1	Lockheed Martin Corp Sr Nt		01/07/2019	Morgan Stanley & Co LLC		9,969,200	10,000,000	171,583
548661 DM 6	Lowes Cos Inc Sr Nt 2.500% 04/15/26		11/20/2019	Morgan Stanley & Co LLC		25,112,250	25,000,000	64,236
548661 DP 9	Lowes Cos Inc Sr Nt 3.100% 05/03/27		11/20/2019	Morgan Stanley & Co LLC		1,563,990	1,500,000	2,454
548661 DQ 7	Lowes Cos Inc Sr Nt 4.050% 05/03/47		11/14/2019	Goldman Sachs & Company		742,925	700,000	1,181
548661 DR 5	Lowes Cos Inc Sr Nt 3.650% 04/05/29		12/03/2019	Various		25,356,535	23,500,000	141,640
548661 DS 3	Lowes Cos Inc Sr Nt 4.550% 04/05/49		11/14/2019	Goldman Sachs & Company		803,782	700,000	3,804
55336V AA 8	MPLX LP Sr Nt 4.000% 02/15/25		10/29/2019	JP Morgan Securities LLC		627,666	600,000	5,067
55336V AG 5	MPLX LP Sr Nt 4.875% 12/01/24		10/29/2019	JP Morgan Securities LLC		2,938,653	2,700,000	54,844
55336V AL 4	MPLX LP Sr Nt 5.200% 03/01/47		05/20/2019	Barclays Capital Inc		10,172,300	10,000,000	117,000
55336V AN 0	MPLX LP Sr Nt 4.700% 04/15/48		10/29/2019	JP Morgan Securities LLC		2,161,299	2,100,000	4,387
55336V AT 7	MPLX LP Sr Nt 5.500% 02/15/49		10/29/2019	JP Morgan Securities LLC		2,276,780	2,000,000	23,222
55820J AL 4	Madison Park Funding LTD CLO Ser 2016-21		11/08/2019	Citigroup		4,000,000	4,000,000	
55820J AQ 3	Madison Park Funding LTD CLO Ser 2016-21		11/08/2019	Citigroup		4,000,000	4,000,000	
559080 AP 1	Magellan Midstream Partn Sr Nt		08/08/2019	Various		12,933,423	12,940,000	
565849 AB 2	Marathon Oil Corp Sr Nt		09/25/2019	Goldman Sachs & Company		2,306,543	1,850,000	4,193
565849 AP 1	Marathon Oil Corp Sr Nt		11/20/2019	Various		16,284,626	15,200,000	172,969
57636Q AL 8	Mastercard Inc Sr Nt 3.650% 06/01/49		05/28/2019	Citigroup		24,963,750	25,000,000	
57636Q AM 6	Mastercard Inc Sr Nt 2.950% 06/01/29		05/28/2019	Us Bancorp Investments Inc		3,994,480	4,000,000	
58013M FB 5	McDonalds Corp Sr Nt 3.500% 03/01/27		11/20/2019	Various		7,149,450	7,000,000	37,625
58013M FF 6	McDonalds Corp Sr Nt 3.800% 04/01/28		04/18/2019	Various		12,327,156	12,000,000	27,107
58933Y AX 3	Merck & Co Inc Sr Nt 3.400% 03/07/29		04/11/2019	BNP Paribas Securities Corp		20,460,000	20,000,000	71,778

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59166E AA 3	Metlife Securitization Trust RMBS Ser 20		04/26/2019	Credit Suisse Securities LLC		2,639,718	2,602,666	7,862
591894 CC 2	Metropolitan Edison Company Nt		10/31/2019	Various		17,997,355	17,750,000	27,233
59217G CK 3	Met Life Global Funding I Secured Nt		06/20/2019	Goldman Sachs & Company		10,156,300	10,000,000	79,167
59217G DC 0	Met Life Global Funding I Secured Nt		06/11/2019	JP Morgan Securities LLC		5,495,270	5,500,000	
595620 AT 2	MidAmerican Energy Co 1st Mtg Bd		01/07/2019	Mizuho Securities USA Inc		10,490,655	10,500,000	
595620 AU 9	MidAmerican Energy Co 1st Mtg Bd		01/07/2019	Mizuho Securities USA Inc		9,442,050	9,500,000	
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		10/15/2019	Goldman Sachs & Company		660,851	657,730	2,311
59981B AG 9	Mill City Mortgage Trust RMBS Ser 2019-G		10/15/2019	Goldman Sachs & Company		11,691,866	11,670,000	44,735
607120 FN 7	Mobile Airport Authority Sr Nt Ser B1		06/17/2019	Citigroup		6,600,000	6,600,000	
609207 AR 6	Mondelez International Sr Nt		11/20/2019	Morgan Stanley & Co LLC		2,140,980	2,000,000	19,938
615394 AK 9	MOOG INC Sr Nt 5.250% 12/01/22		03/18/2019	Wells Fargo Securities LLC		159,551	157,000	2,407
615394 AM 5	MOOG INC Sr Nt 4.250% 12/15/27		12/06/2019	Various		962,125	960,000	
61691U BE 8	Morgan Stanley Capital I Tr CMBS Ser 201		12/12/2019	Various		11,374,125	10,881,000	23,211
617446 8G 7	Morgan Stanley Dean Witter Sr Nt		10/29/2019	JP Morgan Securities LLC		5,493,684	4,900,000	59,105
61746B EF 9	Morgan Stanley Sr Nt 3.625% 01/20/27		11/20/2019	Morgan Stanley & Co LLC		2,135,260	2,000,000	24,569
61771M AW 0	Morgan Stanley Capital I Tr CMBS Ser 201		12/12/2019	Morgan Stanley & Co LLC		3,913,188	3,775,000	6,923
61945C AD 5	Mosaic Co Sr Nt 5.450% 11/15/33		10/04/2019	Deutsche Bank Capital		577,235	500,000	10,824
61945C AE 3	Mosaic Co Sr Nt 5.625% 11/15/43		11/14/2019	Various		6,608,910	5,825,000	84,086
61945C AG 8	Mosaic Co Sr Nt 4.050% 11/15/27		11/20/2019	Various		11,474,414	10,900,000	61,954
620076 BN 8	Motorola Solutions Inc Sr Nt		11/20/2019	Morgan Stanley & Co LLC		19,190,675	17,500,000	400,264
62877V AA 9	NBM US Holding Inc. Sr Nt		05/02/2019	Direct		271,277	275,000	
62877V AB 7	NBM US Holding Inc. Sr Nt		07/30/2019	Direct		290,000	290,000	
62886H AP 6	NCL Corporation Ltd Sr Nt		12/02/2019	JP Morgan Securities LLC		11,800,000	11,800,000	
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/14/2019	Goldman Sachs & Company		10,403,735	9,700,000	122,159
63874T AA 5	Natixis Comm Mtg Sec CMBS Ser 2019-LVL C		04/12/2019	Natixis		1,555,294	1,510,000	3,585
64132D AA 6	Neuberger Berman CLO Ltd CLO Ser 2019-32		01/28/2019	Various		15,000,000	15,000,000	
64132D AC 2	Neuberger Berman CLO Ltd CLO Ser 2019-32		01/28/2019	Various		8,500,000	8,500,000	
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-		10/09/2019	JP Morgan Securities LLC		1,473,252	1,411,498	1,470
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-		05/29/2019	Citigroup		6,312,403	6,104,239	20,347
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-		05/29/2019	Wells Fargo Securities LLC		3,075,522	2,963,132	9,877
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/09/2019	JP Morgan Securities LLC		12,740,112	12,694,325	56,419
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-		07/02/2019	Bank of America BISD Dealer		32,854,554	31,750,194	135,600
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		07/31/2019	JP Morgan Securities LLC		6,239,700	6,157,129	17,231
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		10/03/2019	JP Morgan Securities LLC		21,586,258	21,019,707	77,656
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		08/07/2019	Wells Fargo Securities LLC		4,538,738	4,409,211	18,004
64952W CX 9	New York Life Global Fdg Sec Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		2,934,504	3,000,000	26,000
651639 AW 6	Newmont Mining Corp Sr Nt		08/28/2019	Tax Free Exchange		13,797,272	13,150,000	315,463
651639 AX 4	Newmont Mining Corp Sr Nt		11/20/2019	Various		16,305,315	16,500,000	82,678
65339K AT 7	Nextera Energy Capital Sr Nt		11/20/2019	Morgan Stanley & Co LLC		2,680,525	2,500,000	5,177
65339K BJ 8	Nextera Energy Capital Sr Nt		11/20/2019	Morgan Stanley & Co LLC		2,659,700	2,500,000	12,396
65339K BM 1	Nextera Energy Capital Sr Nt		10/29/2019	JP Morgan Securities LLC		11,015,840	11,000,000	23,528
65342Q AL 6	NextEra Energy Operating Sr Nt		09/19/2019	Wells Fargo Securities LLC		880,000	880,000	
65342R A* 1	NFP Corp Nt 7.000% 01/06/24		02/14/2019	Direct		2,737,022	2,792,880	
654740 G* 4	Nissan Motor Acceptance Corp Sr Nt		09/16/2019	Barclays Capital Inc		5,000,000	5,000,000	
655044 AP 0	Noble Energy Inc Sr Nt		10/29/2019	JP Morgan Securities LLC		3,016,348	2,900,000	32,875
655044 AQ 8	Noble Energy Inc Sr Nt		11/14/2019	Goldman Sachs & Company		2,684,718	2,700,000	11,456

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
655844 AX 6	Norfolk Southern Corp Sr Nt		07/02/2019	Morgan Stanley & Co LLC		9,084,225	7,500,000	56,400
655844 BQ 0	Norfolk Southern Corp Sr Nt		04/18/2019	Various		8,664,917	8,300,000	128,877
655844 BV 9	Norfolk Southern Corp Sr Nt		04/11/2019	JP Morgan Securities LLC		11,766,840	12,000,000	81,000
655844 BZ 0	Norfolk Southern Corp Sr Nt		04/30/2019	Various		5,171,350	5,000,000	49,928
655844 CC 0	Norfolk Southern Corp Sr Nt		04/29/2019	Citigroup		5,955,840	6,000,000	
66621# AA 4	Northfield Mountain LLC Sr Sec Nt		07/18/2019	Barclays Capital Inc		22,000,000	22,000,000	
674599 CS 2	Occidental Petroleum Corp Sr Nt		08/06/2019	Bank of America BISD Dealer		5,970,360	6,000,000	
674599 CW 3	Occidental Petroleum Corp Sr Nt		08/06/2019	Citigroup		14,980,500	15,000,000	
674599 DC 6	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		3,278,263	3,000,000	1,388
674599 DD 4	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		4,720,249	4,000,000	114,167
674599 DE 2	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		12,559,356	11,145,000	7,314
674599 DF 9	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		22,803,653	20,000,000	10,750
674599 DJ 1	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		5,693,270	5,001,000	2,584
674599 DL 6	Occidental Petroleum Corp Sr Nt		09/18/2019	Tax Free Exchange		11,023,305	9,000,000	4,950
67755# AD 4	Ohio St Energy Partners LLC Secured Nt		11/06/2019	RBC Capital Markets LLC		25,000,000	25,000,000	
68267E AA 2	OneMain Direct Auto Rec Tr LBASS Ser 201		03/12/2019	Barclays Capital Inc		14,997,428	15,000,000	
682680 AU 7	ONEOK Inc Sr Nt 4.550% 07/15/28		11/20/2019	Morgan Stanley & Co LLC		10,862,800	10,000,000	160,514
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		11/21/2019	Morgan Stanley & Co LLC		28,251,970	26,500,000	217,258
68389X BN 4	Oracle Corp Sr Nt 3.250% 11/15/27		11/20/2019	Morgan Stanley & Co LLC		10,126,240	9,500,000	6,003
688239 AF 9	Oshkosh Truck Corp Sr Nt		11/20/2019	Morgan Stanley & Co LLC		2,171,860	2,000,000	1,789
69007T AB 0	Outfront Media Cap LLC / C Sr Nt		08/08/2019	Goldman Sachs & Company		589,425	580,000	4,672
69007T AC 8	Outfront Media Cap LLC / C Sr Nt		11/12/2019	Stifel Nicolaus & Co Inc		544,725	540,000	
69122D AA 7	Owl Rock Ltd CLO Ser 2019-1A Cl A		04/25/2019	Natixis		19,750,000	19,750,000	
69346V AA 7	Performace Food Group Sr Nt		09/16/2019	Credit Suisse Securities LLC		300,000	300,000	
69370C AA 8	PTC Inc Sr Nt 6.000% 05/15/24		03/19/2019	Various		1,678,756	1,607,000	26,827
701094 AJ 3	Parker-Hannifin Corp Sr Nt		11/14/2019	Goldman Sachs & Company		731,514	700,000	4,866
701094 AN 4	Parker-Hannifin Corp Sr Nt		11/20/2019	Various		33,206,561	32,600,000	208,036
701094 AP 9	Parker-Hannifin Corp Sr Nt		11/14/2019	Various		20,279,593	19,800,000	142,022
70163# AA 0	Parliament Funding (Owl Rock) Nt		10/28/2019	Direct		7,400,000	7,400,000	
70432* AA 9	Paychex New York LLC Sr Nt Ser A		03/13/2019	JP Morgan Securities LLC		20,000,000	20,000,000	
708696 BZ 1	Pennsylvania Elec Co Sr Nt		10/29/2019	Various		20,501,283	20,200,000	76,960
713448 EE 4	Pepsico Inc Sr Nt 7.290% 09/15/26		01/04/2019	Tax Free Exchange		6,500,564	6,500,000	143,471
717081 ES 8	Pfizer Inc Nt 2.950% 03/15/24		03/04/2019	Barclays Capital Inc		4,997,450	5,000,000	
717081 ET 6	Pfizer Inc Nt 3.450% 03/15/29		03/25/2019	Various		11,221,380	11,000,000	13,800
717081 EV 1	Pfizer Inc Nt 4.000% 03/15/49		12/03/2019	Various		5,920,310	5,500,000	22,222
73943# AD 5	Prairie Breeze Sr Nt Cl B		11/25/2019	Mizuho Securities USA Inc		14,985,844	14,985,844	
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		03/22/2019	Interest Capitalization		1,407	1,407	
74153W CL 1	Pricoa Global Funding I Secured Nt		09/16/2019	JP Morgan Securities LLC		12,998,830	13,000,000	
74251V AR 3	Principal Financial Group Sr Nt		11/20/2019	Various		11,954,710	11,000,000	3,803
74256L AU 3	Principal LFE GLB Fnd II Nt		10/29/2019	JP Morgan Securities LLC		722,330	700,000	758
74340* AG 9	Prologis Targeted US Logistics Sr Nt Ser		07/10/2019	Wells Fargo Securities LLC		20,000,000	20,000,000	
74456Q CA 2	Public Svc Elec & Gas 1st Mtg MTN		08/08/2019	MUFG Securities Inc		4,467,375	4,500,000	
74980E AC 2	RR LTD CLO Ser 2019-7A Cl A1A		12/17/2019	Bank of America BISD Dealer		1,998,800	2,000,000	
756109 AU 8	Realty Income Corp Sr Nt		11/20/2019	Morgan Stanley & Co LLC		1,079,720	1,000,000	12,876
756109 AW 4	Realty Income Corp Sr Nt		11/20/2019	Morgan Stanley & Co LLC		20,036,830	19,000,000	262,438
75884R AV 5	Regency Centers LP Sr Nt		11/20/2019	Various		6,886,374	6,600,000	68,620

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75884R AZ 6	Regency Centers LP Sr Nt		11/20/2019	Various		24,036,055	24,003,000	28,972
761152 A* 8	Resmed Inc Sr Nt 3.240% 07/10/26		07/10/2019	Bank of America BISD Dealer		5,000,000	5,000,000	
76761R AN 9	Riserva CLO Ltd CLO Ser 2016-3A Cl AR		06/10/2019	Credit Suisse Securities LLC		30,000,000	30,000,000	
76761R AQ 2	Riserva CLO Ltd CLO Ser 2016-3A Cl BR		06/10/2019	Credit Suisse Securities LLC		10,000,000	10,000,000	
77678# AA 3	Rosales Solar Holding, LLC Sr Sec Nt PIK		12/20/2019	CIBC World Markets Corp		6,000,000	6,000,000	
780153 AG 7	Royal Caribbean Cruises Ltd Sr Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		1,206,157	1,000,000	1,875
780153 AW 2	Royal Caribbean Cruises Ltd Sr Nt		04/04/2019	Citigroup		14,875,660	15,500,000	36,640
817565 CE 2	Service Corp Intl Sr Nt		10/11/2019	Various		259,000	250,000	2,064
827048 AU 3	Silgan Holdings Inc Sr Nt		03/19/2019	Barclays Capital Inc		406,925	410,000	325
827048 AV 1	Silgan Holdings Inc Sr Nt		11/04/2019	Bank of America BISD Dealer		1,642,025	1,640,000	
82967N BE 7	Sirius XM Radio Inc Sr Nt		06/26/2019	Various		1,429,463	1,420,000	
83001A AC 6	Six Flags Entertainment Sr Nt		04/24/2019	NW Life Sep Acct Mul Mat - 2		1,008,750	1,000,000	1,375
8426EP AB 4	Southern CO Gas Capital Sr Nt		10/29/2019	JP Morgan Securities LLC		521,375	500,000	1,646
846031 AA 0	Southwick Park CLO, Ltd. CLO Ser 2019-4A		07/11/2019	Barclays Capital Inc		6,000,000	6,000,000	
846031 AC 6	Southwick Park CLO, Ltd. CLO Ser 2019-4A		07/11/2019	Barclays Capital Inc		2,000,000	2,000,000	
84861T AD 0	Spirit Realty LP Sr Nt		11/14/2019	Various		30,854,869	30,620,000	33,022
84861T AE 8	Spirit Realty LP Sr Nt		11/20/2019	Various		6,017,955	6,000,000	17,600
84861T AF 5	Spirit Realty LP Sr Nt		11/14/2019	Various		21,307,452	21,300,000	49,961
854502 AK 7	Stanley Black & Decker Inc Sr Nt		02/27/2019	Citigroup		29,957,400	30,000,000	
858119 BH 2	Steel Dynamics Inc Sr Nt		01/16/2019	Bank of America BISD Dealer		5,449,365	5,836,000	82,251
858912 AF 5	Stericycle Inc Sr Nt 5.375% 07/15/24		06/27/2019	Bank of America BISD Dealer		4,372,238	4,335,000	1,349
863667 AG 6	Stryker Corp Sr Nt 4.375% 05/15/44		10/29/2019	JP Morgan Securities LLC		805,819	700,000	14,122
863667 AN 1	Stryker Corp Sr Nt 3.500% 03/15/26		11/20/2019	Morgan Stanley & Co LLC		2,131,260	2,000,000	13,028
863667 AQ 4	Stryker Corp Sr Nt 3.650% 03/07/28		05/07/2019	Various		16,414,528	16,000,000	85,004
871829 BD 8	Sysco Corp Sr Nt 4.500% 04/01/46		10/29/2019	JP Morgan Securities LLC		2,414,769	2,100,000	7,875
87305Q CN 9	TTX Co Sr Nt 4.600% 02/01/49		01/11/2019	Various		25,089,309	25,000,000	
875127 BG 6	Tampa Elec Co Sr Nt 3.625% 06/15/50		07/22/2019	MUFG Securities Inc		11,359,010	11,500,000	
87612B BG 6	Targa Resources Partners Sr Nt		05/15/2019	Various		839,113	860,000	9,050
87612B BP 6	Targa Resources Partners Sr Nt		11/13/2019	RBC Capital Markets LLC		657,448	656,000	
883556 BZ 4	Thermo Fisher Scientific Inc Sr Nt		09/24/2019	Bank of America BISD Dealer		20,471,505	20,500,000	
88579Y BG 5	3M Co Sr Nt 3.375% 03/01/29		02/12/2019	Morgan Stanley & Co LLC		14,994,750	15,000,000	
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/24/2019	Bank of America BISD Dealer		13,036,309	13,116,195	40,988
893574 AH 6	Transcontinental Gas P L Corp Sr Nt		10/29/2019	JP Morgan Securities LLC		4,792,446	3,800,000	74,575
893574 AK 9	Transcontinental Gas P L Corp Sr Nt		10/29/2019	JP Morgan Securities LLC		1,283,880	1,200,000	6,133
89612L AA 4	Tricon American Homes Ser 2019-SFR1 Cl A		09/16/2019	Deutsche Bank Capital		3,899,858	3,900,000	
89612L AB 2	Tricon American Homes Ser 2019-SFR1 Cl B		09/16/2019	Deutsche Bank Capital		1,309,946	1,310,000	
902494 AX 1	Tyson Foods Inc Sr Nt 3.950% 08/15/24		04/24/2019	NW Life Sep Acct Mul Mat - 2		1,026,987	1,000,000	7,571
902494 BH 5	Tyson Foods Inc Sr Nt 5.100% 09/23/48		02/13/2019	Morgan Stanley & Co LLC		10,155,390	10,500,000	209,738
902494 BK 8	Tyson Foods Inc Sr Nt 4.350% 03/01/29		02/13/2019	Various		6,998,740	7,000,000	
90265E AM 2	UDR Inc Sr MTN 3.500% 07/01/27		04/30/2019	Wells Fargo Securities LLC		742,410	750,000	8,823
90265E AP 5	UDR Inc Sr Nt 4.400% 01/26/29		10/29/2019	JP Morgan Securities LLC		2,690,424	2,400,000	27,867
90265E AR 1	UDR Inc Sr Nt 3.000% 08/15/31		11/14/2019	Various		19,394,986	19,400,000	41,850
90265E AS 9	UDR Inc Sr Nt 3.100% 11/01/34		10/02/2019	Wells Fargo Securities LLC		6,471,205	6,500,000	
90276F AW 4	UBSCM 2018-C10 A4 CMBS Ser 2018-C10 Cl A		03/20/2019	Cantor Fitzgerald & Co		1,438,594	1,350,000	3,397
90276Y AE 3	UBS Commercial Mtg Tr CMBS Ser 2019-C16		03/27/2019	UBS Financial Services Inc		2,832,479	2,750,000	4,131
90278P BA 7	UBS Comm Mtg Trust CMBS 2019-C18 Cl A4		12/11/2019	UBS Financial Services Inc		11,175,381	10,850,000	17,381

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90291J AW 7	UBS Commerical Mtg Tr CMBS 2018-C9 Cl A4		04/03/2019	UBS Financial Services Inc		3,417,602	3,220,000	1,473
907818 FB 9	Union Pacific Corp Sr Nt		02/11/2019	Various		29,987,100	30,000,000	
907818 FC 7	Union Pacific Corp Sr Nt		02/11/2019	JP Morgan Securities LLC		4,964,850	5,000,000	
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C		05/22/2019	Various		29,906,790	29,341,171	165,535
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C		01/30/2019	Citigroup		2,394,908	2,393,052	
90932J AA 0	United Airlines LBASS Ser 2019-2 AA PTT		09/03/2019	Credit Suisse Securities LLC		17,000,000	17,000,000	
90932K AA 7	United Airlines LBASS Ser 2019-2 B PTT		09/03/2019	Credit Suisse Securities LLC		11,000,000	11,000,000	
90932M AA 3	United Airlines LBASS Ser 2019-2 A PTT		09/03/2019	Credit Suisse Securities LLC		10,000,000	10,000,000	
911365 BM 5	United Rentals Inc 2nd Lien		10/21/2019	Bank of America BISD Dealer		600,000	600,000	
91159H HW 3	US Bancorp Sub Nt 3.000% 07/30/29		07/24/2019	Us Bancorp Investments Inc		19,998,200	20,000,000	
92338B AC 9	Verde CLO Ltd CLO Ser 2019-1A Cl A		03/15/2019	Various		32,543,551	32,543,551	
92338B AE 5	Verde CLO Ltd CLO Ser 2019-1A Cl B		03/15/2019	Goldman Sachs & Company		10,000,000	10,000,000	
92343V CM 4	Verizon Communications Inc Sr Nt		10/29/2019	JP Morgan Securities LLC		890,106	700,000	6,822
92343V CX 0	Verizon Communications Inc Sr Nt		12/03/2019	Morgan Stanley & Co LLC		4,817,880	4,000,000	40,196
92343V DD 3	Verizon Communications Inc Sr Nt		11/20/2019	Morgan Stanley & Co LLC		1,020,270	1,000,000	7,073
92343V DY 7	Verizon Communications Inc Sr. Nt		11/20/2019	Morgan Stanley & Co LLC		12,831,700	11,500,000	86,969
92343V ER 1	Verizon Communications Inc Sr Nt		11/20/2019	Morgan Stanley & Co LLC		1,137,980	1,000,000	7,335
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1		05/29/2019	Nomura Securities Intl LLC		7,671,808	7,606,735	22,643
92940P AD 6	Westrock Company Sr Nt		10/29/2019	JP Morgan Securities LLC		3,313,743	2,900,000	18,157
92940P AD 6	Westrock Company Sr Nt		02/20/2019	Tax Free Exchange		499,755	500,000	5,240
92940P AE 4	Westrock Company Sr Nt		11/20/2019	Various		7,808,934	7,300,000	137,562
92940P AF 1	Westrock Company Sr Nt		11/14/2019	Goldman Sachs & Company		2,870,244	2,600,000	53,993
94106L BE 8	Waste Management Inc Sr Nt		01/08/2019	Barclays Capital Inc		14,313,000	15,000,000	72,188
94106L BH 1	Waste Management Inc Sr Nt		05/14/2019	Goldman Sachs & Company		2,499,325	2,500,000	
948741 AJ 2	Weingarten Realty Inv Sr Nt		06/11/2019	Morgan Stanley & Co LLC		5,076,450	5,000,000	28,194
948741 AM 5	Weingarten Realty Inv Sr Nt		11/05/2019	Morgan Stanley & Co LLC		1,507,005	1,500,000	11,104
94974B GL 8	Wells Fargo & Co Sub Nt		10/29/2019	JP Morgan Securities LLC		2,295,552	2,100,000	24,833
95001W BB 3	Wells Fargo Comm Mtg Tr CMBS Ser 2019-C4		02/21/2019	Wells Fargo Securities LLC		15,758,342	15,300,000	6,839
96145D AH 8	Westrock Co Sr Nt 4.000% 03/15/28		02/20/2019	Tax Free Exchange		8,486,546	8,500,000	146,389
963320 AW 6	Whirlpool Corp Sr Nt 4.750% 02/26/29		11/20/2019	Various		14,910,373	13,300,000	140,296
96949L AC 9	Williams Partners LP Sr Nt		10/29/2019	JP Morgan Securities LLC		2,185,140	2,000,000	13,033
96949L AD 7	Williams Partners LP Sr Nt		11/14/2019	Goldman Sachs & Company		820,800	800,000	12,750
96949L AE 5	Williams Partners LP Sr Nt		10/29/2019	Various		12,073,300	12,000,000	126,639
988498 AL 5	Yum Brands Inc Sr Nt 4.750% 01/15/30		09/19/2019	Various		3,017,775	2,970,000	2,327
98956P AF 9	Zimmer Hldgs Inc Sr Nt		11/20/2019	Morgan Stanley & Co LLC		2,108,980	2,000,000	10,058
U2339C DV 7	Daimler Fin NA LLC Sr Nt		10/29/2019	JP Morgan Securities LLC		1,307,488	1,300,000	7,410
136385 AX 9	Canadian Natural Resources Sr Nt	A	11/14/2019	Various		12,678,200	12,000,000	213,953
335934 AL 9	First Quantum Minerals LTD Sr Nt	A	11/19/2019	Direct		485,100	490,000	5,104
67077M AT 5	Nutrien Ltd Sr Nt 4.200% 04/01/29	A	11/20/2019	Morgan Stanley & Co LLC		2,203,100	2,000,000	11,900
867229 AD 8	Suncor Energy Inc Sr Nt	A	10/29/2019	JP Morgan Securities LLC		907,991	700,000	17,354
893526 DJ 9	TransCanada Pipelines Ltd Sr Nt	A	11/14/2019	Goldman Sachs & Company		2,184,432	1,700,000	48,105
89352H AM 1	TransCanada Pipelines Ltd Sr Nt	A	11/14/2019	Goldman Sachs & Company		7,494,828	6,600,000	65,290
89352H AY 5	TransCanada Pipelines Ltd Sr Nt	A	11/14/2019	Goldman Sachs & Company		8,506,374	7,400,000	3,006
941053 AH 3	Waste Connections Inc Sr Nt	A	02/22/2019	Deutsche Bank Capital		4,115,540	4,000,000	39,194
941053 AJ 9	Waste Connections Inc Sr Nt	A	04/22/2019	Various		24,917,065	25,000,000	4,278
000000 00 0	Digicel Limited Sr Nt 6.000% 04/15/21	D	11/06/2019	Direct		151,393	205,000	786
000000 00 0	Liquid Telecom Finance Sec Nt	D	07/17/2019	Direct		330,688	325,000	460

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22	D	12/03/2019	Direct		657,817	605,000	5,606
000000 00 0	Sberbank of Russia Sub Nt	D	12/03/2019	Direct		328,135	310,000	1,589
000000 00 0	Metinvest BV Sr Nt 7.750% 04/23/23	D	07/03/2019	Direct		310,800	300,000	8,719
000000 00 0	Studio City Finance LTD Sr Nt	D	12/02/2019	Direct		644,824	610,000	13,157
000000 00 0	Digicel Group Two Ltd Sr Nt PIK	D	02/28/2019	Direct		25,833	79,000	2,392
000000 00 0	Digicel Group Two Ltd Sr Nt PIK	D	10/01/2019	Interest Capitalization		1,130	1,130	
000000 00 0	Ades International Sr Nt	D	04/16/2019	Direct		545,000	545,000	
000000 00 0	Credit Bank of Moscow Sr Nt	D	12/03/2019	Direct		321,550	295,000	9,336
000000 00 0	DTEK Finance PLC 1st Lien PIK	D	10/30/2019	Direct		416,093	425,000	6,208
000000 00 0	Dar Al-Arkan Sukuk Co Lt Sr Nt	D	12/05/2019	Direct		328,185	330,000	3,341
000000 00 0	China Evergrande Group Sec Nt	D	06/27/2019	Direct		290,875	325,000	237
000000 00 0	YPF Sociedad Anonima Sr Nt	D	11/20/2019	Direct		264,263	325,000	8,748
000000 00 0	Country Garden Holdings Co 1st Lien	D	07/17/2019	Direct		458,700	440,000	8,950
000000 00 0	MTN Mauritius Investments Sr Nt	D	11/19/2019	Direct		657,113	590,000	4,048
000000 00 0	Turkiye Garanti Bankasi Sr Nt	D	12/16/2019	Direct		965,369	1,035,000	22,448
000000 00 0	Oztel Holdings SPC Ltd Sec Nt	D	12/03/2019	Direct		1,003,235	960,000	4,851
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	03/18/2019	Direct		619,678	620,000	
00654A AA 4	Adani Green Energy UP Sr Nt	D	05/30/2019	Direct		520,000	520,000	
00973R AD 5	Aker BP ASA Sr Nt 4.750% 06/15/24	D	06/12/2019	Various		935,425	930,000	
046353 AN 8	AstraZeneca PLC Sr Nt 3.125% 06/12/27	D	11/20/2019	Morgan Stanley & Co LLC		2,092,960	2,000,000	27,778
05565Q DN 5	BP Capital Markets PLC Nt	D	10/29/2019	JP Morgan Securities LLC		2,948,148	2,800,000	10,711
05578Q AD 5	BPCE SA Sub Nt 4.500% 03/15/25	D	11/14/2019	Goldman Sachs & Company		9,682,470	9,000,000	70,875
05971A AE 1	Banco BTG Pactual Sr Nt	D	12/03/2019	Direct		710,960	715,000	
067316 AF 6	Bacardi LTD Sr Nt 4.700% 05/15/28	D	11/20/2019	Various		9,825,694	9,400,000	15,797
067316 AH 2	Bacardi LTD Sr Nt 5.300% 05/15/48	D	11/14/2019	Goldman Sachs & Company		10,567,574	9,400,000	4,152
11043X AA 1	British Airways Plc EETC	C	07/15/2019	Citigroup		25,496,910	25,496,910	
12686L AA 7	Cable Onda SA Sr Nt 4.500% 01/30/30	D	10/28/2019	Direct		395,980	400,000	
15119C AA 7	Celtic Resources Holding Sr Nt	D	10/02/2019	Direct		570,000	570,000	
151290 BV 4	Cemex SAB de CV Sec Nt	D	11/12/2019	Direct		400,000	400,000	
22113A AB 1	Cosan Ltd Sr Nt 5.500% 09/20/29	D	07/24/2019	Direct		949,877	950,000	
25156P BA 0	Deutsche Telekom Nt 3.600% 01/19/27	D	04/24/2019	NW Life Sep Acct Mul Mat - 2		4,926,100	5,000,000	47,500
25156P BB 8	Deutsche Telekom Sr Nt	D	11/20/2019	Morgan Stanley & Co LLC		20,157,660	18,000,000	330,313
25382D AA 4	Digicel Group Two Ltd 1st Lien	D	01/14/2019	Taxable Exchange		667,920	759,000	18,090
25382F AA 9	Digicel Group Two Ltd Sr Nt	D	02/28/2019	Direct		189,375	528,000	15,543
25382F AA 9	Digicel Group Two Ltd Sr Nt	D	10/01/2019	Interest Capitalization		19,015	19,015	
25382F AA 9	Digicel Group Two Ltd Sr Nt	D	01/14/2019	Taxable Exchange		352,000	800,000	16,308
25382F AB 7	Digicel Group Two Ltd Sr Nt	D	01/14/2019	Taxable Exchange		295,020	596,000	14,205
25615W AB 9	Docuformas SA Sr Nt 10.250% 07/24/24	D	07/17/2019	Direct		599,228	605,000	
30052K AA 7	Evraz Plc Sr Nt 5.250% 04/02/24	D	03/26/2019	Direct		300,000	300,000	
377373 AH 8	Glaxosmithkline Cap Inc Nt	D	12/03/2019	Various		51,240,822	48,950,000	11,250
39530V AB 4	Greenko Solar Mauritius Sr Nt	D	11/20/2019	Direct		512,250	510,000	3,735
404280 BK 4	HSBC Holdings PLC Sr Nt Fix to Flt	D	04/11/2019	Barclays Capital Inc		3,263,808	3,200,000	11,494
404280 BT 5	HSBC Holdings PLC Sr Nt	C	04/17/2019	Various		6,891,820	6,500,000	101,781
404280 CC 1	HSBC Holdings PLC Sr Nt	D	05/23/2019	Various		5,397,380	5,400,000	662
44962L AB 3	IHS Markit Ltd Sr Nt 4.750% 02/15/25	D	10/29/2019	JP Morgan Securities LLC		1,423,409	1,300,000	12,865
44962L AF 4	IHS Markit Ltd Sr Nt 4.750% 08/01/28	D	03/26/2019	Morgan Stanley & Co LLC		8,238,199	7,900,000	59,415

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44962L AH 0	IHS Markit Ltd Sr Nt 3.625% 05/01/24	D	10/29/2019	Various		11,218,280	11,200,000	24,408
44962L AJ 6	IHS Markit Ltd Sr Nt 4.250% 05/01/29	D	11/20/2019	Various		23,240,272	21,500,000	165,750
44963L AB 2	IHS Netherlands Holdco Sr Nt	D	09/10/2019	Direct		575,000	575,000	
44963L AC 0	IHS Netherlands Holdco Sr Nt	D	09/10/2019	Direct		920,000	920,000	
456873 AD 0	Ingersoll-Rand Lux Finance Nt	D	10/29/2019	Various		16,988,288	16,400,000	31,456
456873 AE 8	Ingersoll-Rand Lux Finance Sr Nt	D	10/29/2019	JP Morgan Securities LLC		1,251,216	1,200,000	4,667
45900T AA 0	Intl Airport Finance SA 1st Lien	D	03/08/2019	Direct		100,000	100,000	
46556L AM 6	Itau UniBanco Hldg SA/KY Sub Nt	D	11/13/2019	Direct		1,325,000	1,325,000	
46650C AA 7	JBS Investments II GMBH Sr Nt	D	04/01/2019	Direct		781,550	770,000	11,828
46650C AB 5	JBS Investments II GMBH Sr Nt	D	07/23/2019	Direct		200,000	200,000	
49989A AC 3	Koc Holdings AS Sr Nt 6.500% 03/11/25	D	03/06/2019	Direct		442,303	445,000	
55388R AA 4	MV24 Capital BV 1st Lien	D	08/01/2019	Direct		1,168,481	1,168,481	
58547D AD 1	Melco Resorts Finance Sr Nt	D	11/27/2019	Direct		342,119	335,000	
591555 AF 4	Metinvest BV Sr Nt 7.750% 10/17/29	D	10/01/2019	Direct		715,060	725,000	
000000 00 0	Brussels Airport Sr Nt	B	12/04/2019	Direct		27,695,000	27,695,000	
62947Q AY 4	NXP BV Sr Nt 5.550% 12/01/28	D	12/06/2019	Goldman Sachs & Company		9,861,007	8,500,000	9,450
62954H AA 6	NXP BV Sr Nt 3.875% 06/18/26	D	12/04/2019	Credit Suisse Securities LLC		3,677,590	3,500,000	63,292
62954H AB 4	NXP BV Sr Nt 4.300% 06/18/29	D	11/14/2019	Various		11,719,755	11,000,000	188,698
714264 AK 4	Pernod Ricard SA Sr Nt	C	11/14/2019	Various		8,059,104	6,500,000	97,457
714264 AM 0	Pernod Ricard SA Sr Nt	C	11/20/2019	Morgan Stanley & Co LLC		2,101,780	2,000,000	29,611
714264 AM 0	Pernod Ricard SA Sr Nt	C	04/24/2019	NW Life Sep Acct Mul Mat - 2		787,474	800,000	9,822
71647N BF 5	Petrobras Global Finance Sr Nt	D	10/31/2019	Direct		1,978,735	1,870,000	10,380
71647N BF 5	Petrobras Global Finance Sr Nt	D	09/18/2019	Taxable Exchange		2,385,472	1,226,000	
86964W AF 9	Suzano Austria GMBH Sr Nt	D	08/14/2019	Tax Free Exchange		596,987	575,000	2,779
87124V C@ 6	Sydney Airport Finance Co Pty Sr Nt	B	02/05/2019	MUFG Securities Inc		21,702,000	21,702,000	
87656X B@ 9	Tate & Lyle Intl Fin PLC Sr Nt Ser A	D	11/19/2019	Bank of America BISD Dealer		8,000,000	8,000,000	
879273 AR 1	Telecom Argentina SA Sr Nt	D	07/11/2019	Direct		54,280	55,000	
90015W AH 6	Turkiye Garanti Bankasi Sr Nt	D	03/21/2019	Direct		648,031	650,000	
92334V AA 3	Veon Holdings BV Sr Nt	D	10/02/2019	Direct		350,000	350,000	
92857W BK 5	Vodafone Group PLC Sr Nt	D	11/20/2019	Various		33,897,195	31,500,000	195,579
92857W BM 1	Vodafone Group PLC Sr Nt	C	11/14/2019	Various		12,277,916	10,400,000	249,550
92857W BS 8	Vodafone Group PLC Sr Nt	D	10/29/2019	JP Morgan Securities LLC		2,248,080	2,000,000	35,479
A3158# AC 3	Hofer Financial Services GmbH Sr Nt Ser	D	03/27/2019	Stonecastle Securities LLC		12,921,285	12,900,000	92,866
F3152* AE 4	Ermewa Holding SAS Sr Nt Ser B	D	12/11/2019	DC Advisory		15,000,000	15,000,000	
F3152* AF 1	Ermewa Holding SAS Sr Nt Ser C	D	12/11/2019	DC Advisory		5,000,000	5,000,000	
G1746# AB 2	Cadent Finance plc Sr Nt	B	03/19/2019	RBC Capital Markets LLC		19,902,000	19,902,000	
G6655@ AA 4	Northern Gas Networks Ltd Sr Nt Ser A	B	01/10/2019	Lloyds Securities Inc		17,845,800	17,845,800	
G6750* AE 2	The 1887 Co Ltd Sr Nt Ser E	B	01/10/2019	Barclays Capital Inc		15,296,400	15,296,400	
G6750* AF 9	The 1887 Co Ltd Sr Nt Ser F	B	01/10/2019	Barclays Capital Inc		10,197,600	10,197,600	
G7334@ AL 7	RRPF Engine Leasing Ltd. Sr Nt Ser S	D	02/11/2019	JP Morgan Securities LLC		6,000,000	6,000,000	
J3891# AA 0	Eli Lilly Japan Sr Nt Ser A	B	11/25/2019	Morgan Stanley & Co LLC		30,060,589	30,060,589	
J3891# AB 8	Eli Lilly Japan Sr Nt Ser B	B	11/25/2019	Morgan Stanley & Co LLC		30,060,589	30,060,589	
L9116P AG 8	Tonon Luxembourg SA 1st Lien Nt	D	05/15/2019	Taxable Exchange		39,661	793,223	27,928
N5657T AJ 5	Metinvest BV Sr Nt 8.500% 04/23/26	D	07/03/2019	Direct		211,000	200,000	3,542
N8505# AA 2	TenneT Holding Sr Nt Green Ser A	B	01/24/2019	Natwest Securities		22,608,000	22,608,000	
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	08/22/2019	Direct		222,500	250,000	1,458

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
P8704L AB 4	Sixsigma Networks Mexico Sr Nt	D	07/31/2019	Direct		194,000	200,000	3,750
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	D	11/15/2019	Direct		178,145	205,000	2,242
PPA06R QJ 3	Varme Finco AS (Project Dyna) Sr Sec Nt	B	12/19/2019	Direct		27,805,000	27,805,000	
Q0832* AG 1	Australia Pacific Airports Sr Nt	D	12/04/2019	Scotia Capital		9,000,000	9,000,000	
Q1629# AT 4	Brisbane Airport Corp Pty Ltd Sr Sec Nt	D	08/01/2019	Bank of America BISD Dealer		5,000,000	5,000,000	
Q1629# AU 1	Brisbane Airport Corp Pty Ltd Sr Sec Nt	D	08/01/2019	Bank of America BISD Dealer		10,000,000	10,000,000	
Q3080# AF 2	DWPF Finance Pty Ltd Sr Nt Ser F	D	10/17/2019	Commonwealth Australia Sec LLC		25,000,000	25,000,000	
Q3973# AC 9	GPT Funds Management Ltd Sr Nt	D	02/07/2019	Commonwealth Australia Sec LLC		10,000,000	10,000,000	
Q7450@ AJ 9	Perth Airport Pty Ltd Sr Nt Ser C	D	09/04/2019	MUFG Securities Inc		5,000,000	5,000,000	
Q7450@ AK 6	Perth Airport Pty Ltd Sr Nt Ser D	D	09/04/2019	MUFG Securities Inc		10,000,000	10,000,000	
Q9396# AQ 4	Victoria Pwr Netwk Fin Pty Ltd Sr Nt Ser	D	09/10/2019	Bank of America BISD Dealer		15,000,000	15,000,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					5,112,213,524	4,970,738,106	23,978,973
Bonds - Unaffiliated Bank Loans								
000000 00 0	Discovery Life Sciences LLC New Term Ln		10/31/2019	Direct		168,634	172,075	
000000 00 0	Discovery Life Sciences LLC Term Ln Nt 1		08/30/2019	Direct		633,563	646,493	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1		09/18/2019	Direct		4,917,301	5,021,107	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1		10/31/2019	Tax Free Exchange		2,396,245	2,445,843	
000000 00 0	AmerCareRoyal LLC Term Ln Nt 1		12/11/2019	Direct		3,244,686	3,310,904	
000000 00 0	En Engineering LLC (Kene Acq) Delayed Dr		11/13/2019	Direct		39,940	40,343	
000000 00 0	Sensata Technologies New #2 1st Lien Ter		10/21/2019	Tax Free Exchange		305,778	304,454	35
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		04/15/2019	Direct		1,141,168	1,164,457	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt		12/31/2019	Tax Free Exchange		250,545	250,545	6
03525@ AA 6	Animal Supply Company New Term Ln Nt 1		12/30/2019	Interest Capitalization		65,181	65,181	
03525@ AA 6	Animal Supply Company New Term Ln Nt 1		02/28/2019	Tax Free Exchange		2,999,383	3,038,133	
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1		02/26/2019	Direct		1,007,385	1,027,944	
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1		10/18/2019	Tax Free Exchange		978,868	989,624	
09523C AC 6	Marcone Appliance Parts Inc Delayed Draw		12/31/2019	Direct		54,457	54,457	
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1		01/02/2019	Direct		381,672	386,769	
10483* AA 3	Bragg Live Food Products LLC Term Ln Nt		03/11/2019	Direct		1,890,507	1,938,981	
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1		12/02/2019	Interest Capitalization		20,076	20,076	
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1		08/20/2019	Direct		980,818	1,000,835	
23361* AA 3	DRB Holdings LLC Term Ln Nt 2		12/31/2019	Tax Free Exchange		9,906	10,076	4
24360@ AA 0	DecoPac Inc Term Ln Nt 2		03/29/2019	Tax Free Exchange		66,770	67,783	
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1		05/10/2019	Direct		479,521	486,824	
33748# AF 1	First Watch Restaurants Delayed Draw Ter		02/25/2019	Tax Free Exchange		414,061	414,061	294
33748# AG 9	First Watch Restaurants Delayed Draw Ter		03/25/2019	Direct		246,528	246,528	
33748# AJ 3	First Watch Restaurants Delayed Draw Ter		07/29/2019	Direct		329,529	329,529	
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr		06/28/2019	Tax Free Exchange		807,145	814,791	
35041@ AD 7	Foundation Risk Partners Corp Delayed Dr		12/31/2019	Tax Free Exchange		965,593	989,445	45
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		02/15/2019	Direct		177,918	177,918	
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra		09/30/2019	Tax Free Exchange		624,839	624,839	6,913
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4		12/02/2019	Interest Capitalization		132,562	132,562	
36874V AL 2	Generac Power Systems Inc Term Ln B Nt 1		01/17/2019	JP Morgan Securities LLC		1,836,576	1,888,510	
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1		08/27/2019	Direct		3,910,200	3,990,000	
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln		01/02/2019	Direct		1,156,298	1,167,978	
45004K AC 0	Information Resources Inc 1st Lien Term		12/31/2019	Tax Free Exchange		6,839	6,899	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt		09/03/2019	Direct		562,699	569,821	
45763F AN 8	Inmar Inc Initial Term Ln Nt 1		04/10/2019	Direct		1,507,625	1,586,973	
45773Y A* 6	Innerworkings Inc Term Ln Nt 1		08/27/2019	Direct		5,703,750	5,850,000	
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1		07/01/2019	Direct		3,141,989	3,206,111	
48773# AA 8	Kellermeyer Building Svcs Initial Term L		11/14/2019	Direct		776,471	784,314	
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt		08/08/2019	Direct		824,601	841,430	
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1		05/17/2019	Direct		380,041	383,880	
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1		06/28/2019	Tax Free Exchange		902,495	911,106	
55368* AD 2	Service Logic Term Ln Nt 1		03/28/2019	Tax Free Exchange		15,630	15,937	
55392* AA 8	MBS Services 1st Lien Term Ln Nt 1		07/30/2019	Direct		1,539,966	1,571,394	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term		03/20/2019	Direct		248,750	248,750	
57810J AC 2	Amynta Agency Inc Term Ln Nt 1		04/30/2019	Tax Free Exchange		2,237	2,326	
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1		02/01/2019	Direct		61,165	61,783	
62976# AC 0	NSM Insurance Group LLC Incremental Term		04/10/2019	Tax Free Exchange		119,210	121,634	216
64027# AA 9	Nelipak Holding Co Incremental Term Ln N		08/07/2019	Direct		97,510	99,500	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt		07/02/2019	Direct		601,101	613,369	
67096@ AA 0	OMH-HealthEdge Holdings LLC Term Ln Nt 1		10/24/2019	Direct		1,170,068	1,197,000	
67113@ AB 7	OTG Management LLC Incremental DD Term L		12/11/2019	Direct		53,708	53,708	
67113@ AB 7	OTG Management LLC Incremental DD Term L		12/12/2019	Tax Free Exchange		146,818	147,884	823
67113@ AB 7	OTG Management LLC Incremental DD Term L		12/12/2019	Tax Free Exchange		62,899	63,590	4
67113@ AB 7	OTG Management LLC Incremental DD Term L		08/01/2019	Direct		23,715	23,715	
67113@ AB 7	OTG Management LLC Incremental DD Term L		01/10/2019	Tax Free Exchange		138,025	138,025	
67113@ AB 7	OTG Management LLC Incremental DD Term L		01/14/2019	Direct		10,463	10,463	
67113@ AB 7	OTG Management LLC Incremental DD Term L		10/10/2019	Direct		25,808	25,808	
000000 00 0	Planview First Lient Term Ln Nt 1		07/18/2019	Direct		291,182	291,182	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		04/10/2019	Direct		110,362	110,679	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter		11/29/2019	Tax Free Exchange		2,465,010	2,477,850	2,350
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L		02/05/2019	Direct		4,321,263	4,364,084	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		11/15/2019	Direct		4,007	4,027	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter		12/31/2019	Tax Free Exchange		726,397	730,009	
71639# AA 4	PetIQ Inc Term Ln Nt 1		09/30/2019	Tax Free Exchange		1,829,018	1,865,661	
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1		07/23/2019	Direct		1,575,560	1,607,715	
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 2		10/23/2019	Tax Free Exchange		3,951	4,029	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt		09/24/2019	Direct		597,770	613,098	
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1		09/18/2019	Various		123,674	123,386	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1		07/01/2019	Direct		1,368,758	1,411,091	
76150# AA 2	Revint Solutions Incremental Term Ln Nt		09/03/2019	Direct		820,244	841,276	
76168J AR 7	RBS Global (Rexnord) New Term Ln B Nt 1		11/21/2019	Tax Free Exchange		4,320,201	4,310,345	
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1		02/04/2019	Direct		1,680,527	1,701,799	
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt		10/31/2019	Direct		273,114	276,222	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2		06/20/2019	Tax Free Exchange		63,600	64,302	
816307 A@ 1	Selectquote Inc Initial Term Ln Nt 1		11/05/2019	Direct		14,700,000	15,000,000	
84611@ AF 0	Sovos LLC 1st Lien Term Ln Nt 1		04/29/2019	Direct		9,073,469	9,258,642	
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1		05/31/2019	Direct		358,152	361,770	
84611@ AG 8	Sovos LLC Delayed Draw Term Ln Nt 1		07/31/2019	Tax Free Exchange		58,304	58,893	
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt		03/18/2019	Direct		1,309,922	1,327,542	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88870P A* 7	Tivo Co (Project Timberwolf) 1st Lien Te		11/20/2019	Direct		7,350,000	7,500,000	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1		05/10/2019	Direct		6,910,542	7,087,736	
90347B AH 1	Axalta Coating Systems New Term Ln B Nt		10/15/2019	Barclays Capital Inc		3,466,111	3,482,279	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		11/01/2019	Direct		624,781	627,921	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra		09/30/2019	Direct		2,945,414	2,975,166	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln		09/16/2019	Direct		579,815	579,815	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln		09/30/2019	Tax Free Exchange		840,589	840,589	3,543
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2		11/29/2019	Interest Capitalization		35,707	35,707	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		11/29/2019	Interest Capitalization		31,493	31,493	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw		08/30/2019	Tax Free Exchange		875,883	883,031	1,247
92975@ AA 4	TA/WEG Holdings LLC Term Ln Nt 1		10/02/2019	Direct		1,011,383	1,026,785	
93710@ AA 2	WASH Multifamily Acq Inc Incremental Ter		08/01/2019	Direct		2,000,000	2,000,000	
000000 00 0	Array Canada Inc Term Ln Nt 1	A	01/23/2019	UBS Financial Services Inc		939,771	973,856	
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N	A	08/15/2019	Direct		982,800	1,008,000	
68371Y AJ 2	Open Text Corp Term Ln Nt 1	A	07/10/2019	Various		5,818,978	5,813,213	
8299999.	Total - Bonds - Unaffiliated Bank Loans					131,244,988	133,423,678	15,481
8399997.	Total - Bonds - Part 3					6,674,936,797	6,522,577,910	25,837,730
8399998.	Total - Bonds - Summary Item from Part 5					251,335,729	247,088,886	267,499
8399999.	Total - Bonds					6,926,272,526	6,769,666,796	26,105,229
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
23281# 12 4	Cyprium Parallel Invs V LP Pfrd Units		08/15/2019	Direct	10,656.960	1,065,696		
000000 00 0	National Australia Bank Jr Sub Nt Perp	D	10/25/2019	Taxable Exchange	2,520,000.000	2,223,270		
000000 00 0	Woori Bank Jr Sub Nt 4.250% Perpet	D	11/26/2019	Direct	335,000.000	333,325		2,175
000000 00 0	MAF Global Securities Jr Sub Nt	D	11/13/2019	Direct	325,000.000	329,388		3,376
05962G AJ 8	Banco Mercantil De Norte Jr Sub Nt	D	10/25/2019	Direct	650,000.000	683,313		3,166
64132N AA 4	Network i2i Ltd Sub Nt	D	10/08/2019	Direct	325,000.000	325,000		
G07980 AF 5	Barclays Bank Plc Jr Sub Nt Ser 1 Perp	D	07/24/2019	Taxable Exchange	4,200,000.000	2,968,560		
G07980 AH 1	Barclays Bank Plc Jr Sub Nt Ser 2 Perp	D	08/30/2019	Taxable Exchange	5,460,000.000	3,931,200		
G4637E BF 1	HSBC Bank PLC Jr Sub Nt Ser 1M Perp	D	06/28/2019	Taxable Exchange	6,111,000.000	4,448,808		
G55356 AG 7	Lloyds Bank PLC Jr Sub Nt Ser 1 Perp	D	06/27/2019	Taxable Exchange	8,400,000.000	6,648,600		
G55356 AH 5	Lloyds Bank PLC Jr Sub Nt Ser 2 Perp	D	05/31/2019	Taxable Exchange	8,400,000.000	6,759,480		
G63812 AG 9	National Westminster Bank PLC Jr Sub Nt	D	07/31/2019	Taxable Exchange	4,620,000.000	3,665,970		
G63812 AH 7	National Westminster Bank PLC Jr Sub Nt	D	08/30/2019	Taxable Exchange	14,280,000.000	11,441,850		
R57779 AG 6	DNB Bank ASA Jr Sub Nt Perp	D	08/30/2019	Taxable Exchange	2,940,000.000	1,793,400		
R57779 BC 4	DNB Bank ASA Jr Sub Nt Perp	D	05/31/2019	Taxable Exchange	4,620,000.000	3,047,352		3,910
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					49,665,212	XXX	12,627
8999997.	Total - Preferred Stocks - Part 3					49,665,212	XXX	12,627
8999998.	Total - Preferred Stocks - Summary Item from Part 5					775,000	XXX	
8999999.	Total - Preferred Stocks					50,440,212	XXX	12,627
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
26922A 17 2	Nationwide Risk Managed Large Cap Equity		12/20/2019	GTS Mischler	796,495.000	20,007,954	XXX	
69121K 10 4	Owl Rock Capital Corp Com		07/18/2019	Tax Free Exchange	1,639,416.000	24,999,987	XXX	
88642R 10 9	Tidewater Inc Com		05/28/2019	Various	12,923.000	381,356	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					45,389,297	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000 00 0	Animal Supply Company Com		02/22/2019	Direct	1,312.000		XXX	
31340# 00 1	Federal Home Loan Bank Com Cl B		04/08/2019	Direct	50,000.000	5,000,000	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					5,000,000	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
63866# 10 7	Nationwide Life & Annuity Ins Com		08/30/2019	Capital Contribution		400,000,000	XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					400,000,000	XXX	0
Common Stocks - Mutual Funds								
63867R 61 3	Nationwide Fd-R (Seed)		12/18/2019	Direct	247.000	5,118	XXX	
63868D 60 5	Nationwide Loomis Long/Short Equity Fund		12/18/2019	Direct	13,582.770	197,765	XXX	
63868D 76 1	Nationwide Loomis Mellon Disc Value Fund		12/16/2019	Direct	148.770	4,975	XXX	
63868D 77 9	Nationwide Loomis Mellon Disc Value Fund		12/16/2019	Direct	148.770	4,975	XXX	
63868D 78 7	Nationwide Loomis Mellon Disc Value Fund		12/16/2019	Direct	148.770	4,975	XXX	
63868D 79 5	Nationwide Loomis Mellon Disc Value Fund		12/13/2019	Direct	3.020	100	XXX	
63868D 80 3	Nationwide Loomis Fund -R6		12/18/2019	Direct	8.150	181	XXX	
63868D 81 1	Nationwide Loomis Mellon Disc Value Fund		12/16/2019	Direct	148.770	4,975	XXX	
63868D 82 9	Nationwide Loomis International Growth E		12/18/2019	Direct	287.930	4,901	XXX	
63868D 83 7	Nationwide Loomis International Growth I		12/18/2019	Direct	287.930	4,901	XXX	
63868D 87 8	Nationwide Loomis Dynamic US Gr-Eagle		12/11/2019	Direct	41.500	423	XXX	
63868J 30 5	Nationwide Var Ins Tr Total Return Tacti		12/11/2019	Direct	17.350	175	XXX	
63868J 60 2	Nationwide Var Ins Tr IShares Global Eq		12/23/2019	Direct	50,480.250	505,667	XXX	
63868J 70 1	Nationwide Var Ins Tr IShares Global Eq		12/23/2019	Direct	53,349.240	537,545	XXX	
63868J 80 0	Nationwide Var Ins Tr IShares Fixed Inc		12/23/2019	Direct	50,752.440	508,029	XXX	
63868J 83 4	Nationwide Var Ins Tr Mozaic Multi-Asset		10/04/2019	Direct	500.000	5,000	XXX	
63868J 84 2	Nationwide Var Ins Tr Mozaic Multi-Asset		12/18/2019	Direct	500,268.970	5,002,597	XXX	
63868J 85 9	Nationwide Var Ins Tr Disciplined Equity		10/04/2019	Direct	500.000	5,000	XXX	
63868J 86 7	Nationwide Var Ins Tr Disciplined Equity		12/18/2019	Direct	199,871.130	1,999,038	XXX	
63868J 87 5	Nationwide Var Ins Tr Govt Money Market		12/31/2019	Direct	214.290	214	XXX	
63868J 88 3	Nationwide Var Ins Tr I Shares Fixed Inc		12/23/2019	Direct	51,742.590	518,332	XXX	
9499999.	Total - Common Stocks - Mutual Funds					9,314,886	XXX	0
9799997.	Total - Common Stocks - Part 3					459,704,183	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					15,997,412	XXX	
9799999.	Total - Common Stocks					475,701,595	XXX	0
9899999.	Total - Preferred and Common Stocks					526,141,807	XXX	12,627
9999999.	Total - Bonds, Preferred and Common Stocks					7,452,414,333	XXX	26,117,856

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																				
362197 3A 1	GNMA GNSF Pool #269993	..	09/01/2019.	Paydown		309	309	321	310		(1)		(1)		309			0	17	06/15/2020.
455780 A# 3	Indonesia (Republic of) AID Nt	..	08/01/2019.	Redemption 100.0000		203,825	203,825	198,729	203,615		210		210		203,825			0	13,891	08/01/2019.
455780 AG 1	Indonesia (Republic of) AID Sr Nt	..	12/01/2019.	Redemption 100.0000		200,000	200,000	218,000	203,716		(3,716)		(3,716)		200,000			0	13,350	06/01/2021.
911760 GT 7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z	..	12/01/2019.	Paydown		327,503	327,503	339,464	329,190		(1,687)		(1,687)		327,503			0	13,239	09/15/2025.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1	..	12/01/2019.	Paydown		204,317	204,317	210,197	205,389		(1,073)		(1,073)		204,317			0	7,200	06/15/2028.
0599999. Total - Bonds - U.S. Government						935,954	935,954	966,711	942,220	0	(6,267)	0	(6,267)	0	935,954	0	0	0	47,697	XXX
Bonds - All Other Government																				
000000 00 0	Ukraine Govt Sr Nt 9.750% 11/01/28	D	09/13/2019.	Direct		685,850	625,000	597,813	597,950		838		838		598,788		87,062	87,062	37,914	11/01/2028.
000000 00 0	Republic of Nigeria Sr Nt	D	04/17/2019.	Direct		200,100	200,000	177,600	177,645		167		167		177,813		22,287	22,287	10,219	02/23/2038.
008281 AG 2	African Development Bank Sub Nt	C	09/01/2019.	Maturity		5,000,000	5,000,000	6,124,950	5,069,916		(69,916)		(69,916)		5,000,000			0	440,000	09/01/2019.
900123 CA 6	Turkey (Republic of) Sr Nt	D	04/17/2019.	Direct		796,500	900,000	765,000	772,505		7,972		7,972		780,476		16,024	16,024	16,981	03/23/2023.
903724 BV 3	Ukraine Govt Sr Nt 9.750% 11/01/28	D	09/13/2019.	Direct		507,344	425,000	425,000	425,000				0		425,000		82,344	82,344	36,373	11/01/2028.
G1981@ AA 0	Cayman Islands (Govt of) Gtd Sr Nt	D	03/01/2019.	Redemption 100.0000		2,058,296	2,058,296	2,058,296	2,058,296				0		2,058,296			0	24,957	03/01/2019.
1099999. Total - Bonds - All Other Government						9,248,090	9,208,296	10,148,659	9,101,312	0	(60,939)	0	(60,939)	0	9,040,373	0	207,717	207,717	566,444	XXX
Bonds - U.S. States, Territories and Possessions																				
605580 5N 5	Mississippi St GO Txbl Ser D	..	10/01/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	448,400	10/01/2019.
1799999. Total - Bonds - U.S. States, Territories & Possessions						10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	448,400	XXX
Bonds - U.S. Political Subdivisions of States																				
217039 DC 7	Coos County Oregon GO Txbl Ser B	..	06/01/2019.	Call 100.0000		530,000	530,000	530,000	530,000				0		530,000			0	12,932	06/01/2023.
736688 FN 7	Portland OR Comm College GO Dist	..	06/01/2019.	Call 100.0000		515,000	515,000	515,000	515,000				0		515,000			0	12,386	06/01/2027.
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,045,000	1,045,000	1,045,000	1,045,000	0	0	0	0	0	1,045,000	0	0	0	25,318	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128MJ 4X 5	FHLMC Pool #G08837 4.500% 09/15/48	..	12/01/2019.	Paydown		31,703,800	31,703,800	32,786,187	32,790,023		(1,086,224)		(1,086,224)		31,703,800			0	903,412	09/15/2048.
3128MJ Q3 7	FHLMC Giant Pool #G08473	..	12/01/2019.	Paydown		424,290	424,290	435,394	434,462		(10,173)		(10,173)		424,290			0	9,007	01/15/2042.
3128MJ T8 3	FHLMC Pool #G08574 4.500% 02/15/44	..	12/01/2019.	Paydown		1,579,799	1,579,799	1,685,695	1,681,164		(101,365)		(101,365)		1,579,799			0	45,036	02/15/2044.
312903 HR 1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	..	11/15/2019.	Paydown		333	333	342	332		1		1		333			0	13	05/15/2021.
312904 F7 5	FHLMC REMIC Ser 1022-J	..	08/01/2019.	Paydown		6,990	6,990	6,901	6,966		24		24		6,990			0	137	12/15/2020.
312904 N2 7	FHLMC REMIC Ser 1030 F	..	12/01/2019.	Paydown		1,800	1,800	1,903	1,824		(25)		(25)		1,800			0	91	12/15/2020.
312905 YJ 5	FHLMC REMIC Ser 1077-E	..	12/01/2019.	Paydown		8,153	8,153	8,262	8,145		8		8		8,153			0	390	05/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA	..	12/01/2019.	Paydown		9,955	9,955	9,580	9,882		73		73		9,955			0	369	08/15/2021.
312906 LL 2	FHLMC REMIC Ser 1110-Z	..	12/01/2019.	Paydown		25,584	25,584	26,600	25,767		(184)		(184)		25,584			0	1,194	07/15/2021.
312913 ZE 9	FHLMC REMIC Ser 1437-HD	..	12/01/2019.	Paydown		22,069	22,069	22,638	22,243		(173)		(173)		22,069			0	871	12/15/2022.
312915 UF 6	FHLMC REMIC Ser 1504 Z	..	12/01/2019.	Paydown		23,837	23,837	24,519	24,054		(217)		(217)		23,837			0	885	05/15/2023.
31339D SE 9	FHLMC REMIC Ser 2416 PV	..	12/01/2019.	Paydown		38,113	38,113	38,482	38,211		(98)		(98)		38,113			0	1,311	02/15/2032.
31339G JU 6	FHLMC REMIC Ser 2367 ZK	..	12/01/2019.	Paydown		44,478	44,478	44,367	44,370		109		109		44,478			0	1,841	10/15/2031.
3133T2 YE 4	FHLMC REMIC Ser 1643-E	..	12/01/2019.	Paydown		11,214	11,214	11,447	11,282		(68)		(68)		11,214			0	366	05/15/2023.
3133T3 KF 4	FHLMC REMIC Ser 1628-KZ	..	12/01/2019.	Paydown		142,551	142,551	149,762	144,581		(2,031)		(2,031)		142,551			0	4,655	12/15/2023.
3133T6 M4 0	FHLMC REMIC Ser 1837-Z	..	12/01/2019.	Paydown		97,667	97,667	100,689	98,850		(1,183)		(1,183)		97,667			0	3,644	04/15/2026.
3133TC 6P 8	FHLMC Structured Ser 2008 M	..	12/01/2019.	Paydown		18,050	18,050	18,732	18,381		(331)		(331)		18,050			0	674	11/20/2027.
3133TC AU 2	FHLMC Structured Ser FSPC T-9 A6	..	12/01/2019.	Paydown		245	245	236	244		1		1		245			0	8	03/25/2029.
3133TE LG 7	FHLMC REMIC Ser 2064 M	..	12/01/2019.	Paydown		5,723	5,723	5,869	5,806		(83)		(83)		5,723			0	77	06/15/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3133TK 5S 5	FHLMC REMIC Ser 2136-A	..	12/01/2019.	Paydown		9,310	9,310	8,730	9,222		88		88		9,310			0	326	03/15/2029.
31340Y JX 8	FHLMC REMIC Ser 30-D 9.500% 02/15/20	..	02/15/2019.	Paydown		18	18	18	18				0		18			0		02/15/2020.
31340Y X6 1	FHLMC REMIC Ser 85-C 8.600% 01/15/21	..	09/15/2019.	Paydown		7,080	7,080	6,735	7,010		70		70		7,080			0	216	01/15/2021.
313586 RC 5	FNMA Deb Zero Cpn 0.000% 10/09/19	..	10/09/2019.	Various		100,000,000	100,000,000	30,122,080	94,627,008		5,372,992		5,372,992		100,000,000			0		10/09/2019.
31358E RK 0	FNMA REMIC Ser 1990-72B	..	12/01/2019.	Paydown		8,537	8,537	8,336	8,467		70		70		8,537			0	385	07/25/2020.
31358G X4 4	FNMA REMIC Ser 1991-56G	..	12/01/2019.	Paydown		8,000	8,000	7,857	7,940		59		59		8,000			0	363	06/25/2021.
31358H GT 6	FNMA REMIC Ser 1991-73A	..	12/01/2019.	Paydown		4,213	4,213	4,047	4,166		46		46		4,213			0	180	07/25/2021.
31358H H4 0	FNMA REMIC Ser 1991-98J	..	12/01/2019.	Paydown		17,034	17,034	17,558	17,077		(44)		(44)		17,034			0	582	08/25/2021.
31358J HU 8	FNMA REMIC Ser 1991-113 ZE	..	12/01/2019.	Paydown		1,950	1,950	2,007	1,960		(9)		(9)		1,950			0	79	09/25/2021.
31358M Q4 9	FNMA REMIC Ser G1992-42 Z	..	12/01/2019.	Paydown		29,690	29,690	29,486	29,524		166		166		29,690			0	1,097	07/25/2022.
31358N 5B 4	FNMA REMIC Ser 1992-124 PZ	..	12/01/2019.	Paydown		111,242	111,242	114,451	111,877		(634)		(634)		111,242			0	4,049	07/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G	..	12/01/2019.	Paydown		80,615	80,615	73,449	78,840		1,775		1,775		80,615			0	2,445	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA	..	12/01/2019.	Paydown		18,145	18,145	17,907	18,032		113		113		18,145			0	650	07/25/2023.
31359E LJ 8	FNMA REMIC Ser 1993-204ZA	..	12/01/2019.	Paydown		145,005	145,005	132,138	140,407		4,598		4,598		145,005			0	5,352	10/25/2023.
31359G DE 3	FNMA REMIC Ser 1993-225 CI UB	..	12/01/2019.	Paydown		39,404	39,404	40,038	39,623		(219)		(219)		39,404			0	1,332	12/25/2023.
31359G P3 4	FNMA REMIC Ser 1994-37L	..	12/01/2019.	Paydown		73,354	73,354	74,486	73,382		(28)		(28)		73,354			0	2,459	03/25/2024.
31359K ZR 1	FNMA REMIC Ser 1996-45 CI K	..	12/01/2019.	Paydown		23,551	23,551	24,022	23,643		(92)		(92)		23,551			0	856	09/25/2021.
31359Q UN 2	FNMA REMIC Ser 1997-56 Z	..	12/01/2019.	Paydown		24,415	24,415	24,844	24,611		(196)		(196)		24,415			0	918	09/18/2027.
31359T 6P 8	FNMA REMIC Ser 1998-37 CI VZ	..	12/01/2019.	Paydown		166,153	166,153	171,084	167,403		(1,250)		(1,250)		166,153			0	5,535	06/17/2028.
31359U TL 9	FNMA REMIC Ser 1998-54C	..	12/01/2019.	Paydown		10,446	10,446	10,485	10,451		(5)		(5)		10,446			0	294	09/18/2028.
31359V BH 5	FNMA REMIC Ser 1998-73 CI MZ	..	12/01/2019.	Paydown		9,849	9,849	10,103	9,995		(146)		(146)		9,849			0	340	10/17/2038.
313602 3E 2	FNMA REMIC Ser 1989-67D	..	09/01/2019.	Paydown		1,101	1,101	1,098	1,095		6		6		1,101			0	32	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G	..	10/01/2019.	Paydown		4,414	4,414	4,422	4,393		21		21		4,414			0	148	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E	..	12/01/2019.	Paydown		101	101	107	101				0		101			0	4	04/25/2020.
313603 GW 6	FNMA REMIC Ser 1989-86E	..	07/01/2019.	Paydown		609	609	603	605		4		4		609			0	17	11/25/2019.
313603 JJ 2	FNMA REMIC Ser 1989-90E	..	11/01/2019.	Paydown		2,087	2,087	2,201	2,089		(1)		(1)		2,087			0	65	12/25/2019.
313603 YL 0	FNMA REMIC Ser 1990-16E	..	12/01/2019.	Paydown		6,779	6,779	6,875	6,751		28		28		6,779			0	312	03/25/2020.
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19	..	12/01/2019.	Paydown		49,587	49,587	53,220	49,706		(119)		(119)		49,587			0	1,636	12/25/2019.
31377M Y7 0	FNMA DUS Pool #381534 6.585% 04/25/24	..	03/01/2019.	Paydown		1,335,426	1,335,426	1,477,315	1,375,171		(39,745)		(39,745)		1,335,426			0	21,707	04/25/2024.
3137A7 2J 8	FHLMC REMIC Ser 3803 CI CP	..	12/01/2019.	Paydown		5,507,135	5,507,135	5,257,593	5,416,090		91,045		91,045		5,507,135			0	129,971	01/15/2040.
3137A8 3L 0	FHLMC REMIC Ser 3820 CI DB	..	12/01/2019.	Paydown		957,999	957,999	916,386	942,018		15,981		15,981		957,999			0	38,320	11/15/2038.
31381H TQ 9	FNMA DUS Pool #461459 5.450% 11/25/23	..	12/01/2019.	Paydown		869,283	869,283	894,682	874,255		(4,972)		(4,972)		869,283			0	28,068	11/25/2023.
31381H TR 7	FNMA DUS Pool #461460 5.350% 09/25/23	..	12/01/2019.	Paydown		196,058	196,058	201,450	197,086		(1,028)		(1,028)		196,058			0	5,805	09/25/2023.
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28	..	12/01/2019.	Paydown		27,366	27,366	32,519	30,638		(3,271)		(3,271)		27,366			0	997	01/25/2028.
31381L TV 9	FNMA Pool #464164 5.920% 01/25/35	..	12/01/2019.	Paydown		35,731	35,731	39,923	39,017		(3,286)		(3,286)		35,731			0	1,158	01/25/2035.
31381M X2 6	FNMA DUS Pool #465197 4.270% 05/25/20	..	07/01/2019.	Paydown		7,037,736	7,037,736	7,550,171	7,103,017		(65,281)		(65,281)		7,037,736			0	219,112	05/25/2020.
31381N K9 3	FNMA Pool #465720 4.030% 10/25/20	..	12/01/2019.	Paydown		180,019	180,019	190,019	181,603		(1,583)		(1,583)		180,019			0	4,003	10/25/2020.
31381N V3 4	FNMA Pool #466034 6.210% 12/25/29	..	12/01/2019.	Paydown		88,699	88,699	101,172	97,239		(8,540)		(8,540)		88,699			0	3,016	12/25/2029.
31381N WH 2	FNMA Pool #466048 3.680% 09/25/20	..	12/01/2019.	Paydown		150,321	150,321	155,112	150,942		(621)		(621)		150,321			0	3,051	09/25/2020.
31381N XT 5	FNMA Pool #466090 3.280% 10/25/20	..	12/01/2019.	Paydown		290,660	290,660	290,660	290,660				0		290,660			0	5,255	10/25/2020.
31381P KS 6	FNMA Pool #466605 6.340% 01/25/29	..	12/01/2019.	Paydown		49,313	49,313	57,219	54,552		(5,239)		(5,239)		49,313			0	1,712	01/25/2029.
31381T KS 8	FNMA Pool #470205 6.740% 07/25/29	..	12/01/2019.	Paydown		55,416	55,416	66,664	63,036		(7,619)		(7,619)		55,416			0	2,061	07/25/2029.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31384V QL 9	FNMA Pool #535159 7.000% 02/25/30	..	12/01/2019.	Paydown		22,674	22,674	21,946	22,049		625		625		22,674			0	993	02/25/2030.
3138A9 CV 4	FNMA Pool #AH7283 4.000% 03/25/41	..	12/01/2019.	Paydown		433,314	433,314	437,562	437,155		(3,841)		(3,841)		433,314			0	9,694	03/25/2041.
3138AB YQ 6	FNMA Pool #AH9718 4.000% 04/25/41	..	12/01/2019.	Paydown		602,947	602,947	608,859	608,218		(5,271)		(5,271)		602,947			0	18,285	04/25/2041.
3138AC AR 8	FNMA Pool #AH9915 3.500% 04/25/41	..	12/01/2019.	Paydown		175,343	175,343	177,398	177,166		(1,823)		(1,823)		175,343			0	4,253	04/25/2041.
3138AP JX 7	FNMA Pool #AI9277 4.000% 08/25/41	..	12/01/2019.	Paydown		68,224	68,224	68,893	68,845		(620)		(620)		68,224			0	1,482	08/25/2041.
3138EG N4 2	FNMA Pool #AL0410 4.405% 06/25/21	..	12/01/2019.	Paydown		11,761,780	11,761,780	12,585,104	11,960,159		(198,379)		(198,379)		11,761,780			0	486,768	06/25/2021.
3138EK TC 9	FNMA Pool #AL3246 3.500% 10/25/42	..	12/01/2019.	Paydown		3,688,368	3,688,368	3,714,935	3,712,388		(24,020)		(24,020)		3,688,368			0	77,566	10/25/2042.
3138EL GL 1	FNMA Pool #AL3802 3.000% 02/25/28	..	12/01/2019.	Paydown		375,558	375,558	384,595	382,303		(6,745)		(6,745)		375,558			0	6,036	02/25/2028.
3138L2 PT 8	FNMA Pool #AM2233 7.250% 01/25/31	..	12/01/2019.	Paydown		15,922	15,922	20,199	19,044		(3,121)		(3,121)		15,922			0	636	01/25/2031.
3138L2 TX 5	FNMA Pool #AM2365 7.190% 02/25/31	..	12/01/2019.	Paydown		27,418	27,418	34,864	32,861		(5,443)		(5,443)		27,418			0	1,086	02/25/2031.
3138L2 UF 2	FNMA Pool #AM2381 7.700% 01/25/31	..	08/01/2019.	Paydown		1,106,163	1,106,163	1,443,543	1,352,368		(246,205)		(246,205)		1,106,163			0	57,338	01/25/2031.
3138LU XW 0	FNMA Pool #AO4292 3.000% 07/25/42	..	12/01/2019.	Paydown		209,391	209,391	217,897	216,967		(7,576)		(7,576)		209,391			0	3,430	07/25/2042.
3138M0 JU 5	FNMA Pool #AO8374 3.000% 07/25/42	..	12/01/2019.	Paydown		286,192	286,192	297,819	296,392		(10,200)		(10,200)		286,192			0	4,840	07/25/2042.
3138M6 QU 4	FNMA Pool #AP3166 3.000% 08/25/42	..	12/01/2019.	Paydown		128,439	128,439	133,657	133,072		(4,633)		(4,633)		128,439			0	2,186	08/25/2042.
3138MJ HZ 5	FNMA Pool #AQ2947 2.500% 11/25/27	..	12/01/2019.	Paydown		412,824	412,824	411,341	411,578		1,247		1,247		412,824			0	6,018	11/25/2027.
3138MR ML 2	FNMA Pool #AQ9362 2.500% 01/25/28	..	12/01/2019.	Paydown		4,689,266	4,689,266	4,657,027	4,663,760		25,506		25,506		4,689,266			0	64,262	01/25/2028.
3138W9 GS 3	FNMA Pool #AS0208 3.500% 08/25/43	..	12/01/2019.	Paydown		5,281,009	5,281,009	5,233,562	5,236,376		44,632		44,632		5,281,009			0	100,890	08/25/2043.
3138W9 GU 8	FNMA Pool # AS0210 3.500% 08/25/43	..	12/01/2019.	Paydown		2,672,744	2,672,744	2,683,602	2,682,424		(9,680)		(9,680)		2,672,744			0	57,132	08/25/2043.
3138WD FK 2	FNMA Pool #AS3769 4.000% 11/25/39	..	12/01/2019.	Paydown		1,265,548	1,265,548	1,354,630	1,350,441		(84,893)		(84,893)		1,265,548			0	27,872	11/25/2039.
3138WF LC 8	FNMA Pool #AS5722 3.500% 09/01/45	..	12/01/2019.	Paydown		9,026,738	9,026,738	9,327,159	9,314,652		(287,914)		(287,914)		9,026,738			0	201,925	09/01/2045.
3138WQ AY 8	FNMA Pool #AT2722 3.000% 05/25/43	..	12/01/2019.	Paydown		324,535	324,535	315,459	316,137		8,398		8,398		324,535			0	5,765	05/25/2043.
3138WQ B8 4	FNMA Pool #AT2762 2.500% 05/25/28	..	12/01/2019.	Paydown		754,640	754,640	748,508	749,715		4,925		4,925		754,640			0	11,588	05/25/2028.
3138WW BK 4	FNMA Pool #AT8141 3.000% 08/25/43	..	12/01/2019.	Paydown		666,126	666,126	644,919	646,670		19,456		19,456		666,126			0	13,047	08/25/2043.
3138X0 Z3 5	FNMA Pool #AU1661 2.500% 07/25/28	..	12/01/2019.	Paydown		1,447,478	1,447,478	1,435,717	1,438,121		9,357		9,357		1,447,478			0	19,726	07/25/2028.
3138X2 LF 9	FNMA Pool #AU3025 3.000% 08/25/43	..	12/01/2019.	Paydown		1,206,159	1,206,159	1,167,760	1,170,439		35,720		35,720		1,206,159			0	19,546	08/25/2043.
3138X3 AQ 5	FNMA Pool #AU3614 3.000% 07/25/43	..	12/01/2019.	Paydown		403,186	403,186	390,350	391,503		11,683		11,683		403,186			0	5,504	07/25/2043.
3138X6 KE 4	FNMA Pool #AU6592 3.500% 01/25/44	..	12/01/2019.	Paydown		499,332	499,332	506,471	506,115		(6,784)		(6,784)		499,332			0	10,462	01/25/2044.
3138X9 SH 3	FNMA Pool #AU9519 3.500% 10/25/43	..	12/01/2019.	Paydown		1,267,775	1,267,775	1,295,044	1,293,471		(25,696)		(25,696)		1,267,775			0	27,474	10/25/2043.
3138XH D5 7	FNMA Pool #AV5523 4.500% 01/25/44	..	12/01/2019.	Paydown		212,332	212,332	227,692	227,104		(14,772)		(14,772)		212,332			0	3,437	01/25/2044.
3138XJ 3K 1	FNMA Pool #AV7101 3.500% 03/25/44	..	12/01/2019.	Paydown		445,603	445,603	448,649	448,460		(2,857)		(2,857)		445,603			0	9,995	03/25/2044.
3138XJ 3Y 1	FNMA Pool #AV7114 4.500% 03/25/44	..	12/01/2019.	Paydown		596,801	596,801	641,002	639,262		(42,461)		(42,461)		596,801			0	16,930	03/25/2044.
3138XK 3B 8	FNMA Pool #AV7993 4.500% 02/25/44	..	12/01/2019.	Paydown		438,722	438,722	470,461	468,181		(29,459)		(29,459)		438,722			0	10,206	02/25/2044.
3138XU VB 5	FNMA Pool #AW5109 4.000% 08/25/44	..	12/01/2019.	Paydown		2,262,801	2,262,801	2,400,867	2,396,755		(133,954)		(133,954)		2,262,801			0	51,161	08/25/2044.
3138Y6 3L 6	FNMA Pool #AX5302 4.000% 01/25/42	..	12/01/2019.	Paydown		4,493,775	4,493,775	4,802,722	4,788,459		(294,684)		(294,684)		4,493,775			0	105,881	01/25/2042.
3138Y8 F6 2	FNMA Pool #AX6488 4.000% 11/25/44	..	12/01/2019.	Paydown		3,654,451	3,654,451	3,909,120	3,900,756		(246,305)		(246,305)		3,654,451			0	92,104	11/25/2044.
31392C PT 5	FNMA REMIC Ser 2002-21 Cl PE	..	12/01/2019.	Paydown		21,621	21,621	22,250	22,081		(460)		(460)		21,621			0	753	04/25/2032.
31392E 5J 5	FNMA REMIC Ser 2002-79 Cl CB	..	12/01/2019.	Paydown		257,825	257,825	253,918	256,347		1,478		1,478		257,825			0	7,431	11/25/2022.
31392J YQ 6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5	..	12/01/2019.	Paydown		91,749	91,749	93,297	92,557		(808)		(808)		91,749			0	2,406	06/25/2042.
31392T WT 0	FHLMC REMIC Ser 2478 JF	..	12/01/2019.	Paydown		17,493	17,493	18,220	17,630		(136)		(136)		17,493			0	549	08/15/2022.
31392W G9 5	FHLMC REMIC Ser 2516 Cl EH	..	12/01/2019.	Paydown		258,942	258,942	261,531	258,938		4		4		258,942			0	7,708	10/15/2022.
31393A FD 4	FNMA REMIC Ser 2003-28 Cl TC	..	12/01/2019.	Paydown		289,915	289,915	307,310	291,714		(1,798)		(1,798)		289,915			0	8,416	04/25/2023.
31393A ZB 6	FNMA REMIC Ser 2003-30 Cl BC	..	12/01/2019.	Paydown		385,341	385,341	407,980	387,332		(1,990)		(1,990)		385,341			0	11,234	04/25/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31393B 3W 3	FNMA REMIC Ser 2003-51 Cl QH		12/01/2019.	Paydown		612,873	612,873	631,259	620,015		(7,141)		(7,141)		612,873			0	15,647	06/25/2033.
31393C PD 9	FNMA REMIC Ser 2003-55 Cl CD		12/01/2019.	Paydown		39,547	39,547	39,133	39,352		195		195		39,547			0	1,044	06/25/2023.
31393C QH 9	FNMA REMIC Ser 2003-55 Cl HY		12/01/2019.	Paydown		165,331	165,331	169,231	165,577		(247)		(247)		165,331			0	4,299	06/25/2023.
31393D TX 9	FNMA REMIC Ser 2003-W10 Cl 1A4		12/01/2019.	Paydown		229,701	229,701	229,692	229,071		630		630		229,701			0	5,502	06/25/2043.
31393E LF 4	FNMA REMIC Ser 2003-W12 Cl 1A8		12/01/2019.	Paydown		1,303,028	1,303,028	1,262,599	1,295,333		7,695		7,695		1,303,028			0	24,246	06/25/2043.
31393F 4B 9	FHLMC REMIC Ser 2528 Cl KM		12/01/2019.	Paydown		74,806	74,806	76,121	74,983		(177)		(177)		74,806			0	2,189	11/15/2022.
31393F PA 8	FHLMC REMIC Ser 2532 Cl PH		12/01/2019.	Paydown		463,391	463,391	476,280	469,140		(5,749)		(5,749)		463,391			0	13,755	12/15/2032.
31393J 6E 3	FHLMC REMIC Ser 2556 Cl TC		12/01/2019.	Paydown		86,643	86,643	90,759	87,130		(487)		(487)		86,643			0	2,527	01/15/2023.
31393N AH 2	FHLMC REMIC Ser 2587 Cl KG		12/01/2019.	Paydown		223,806	223,806	229,960	226,654		(2,848)		(2,848)		223,806			0	6,151	03/15/2033.
31393P DY 7	FHLMC REMIC Ser 2595 Cl GC		12/01/2019.	Paydown		164,530	164,530	172,654	165,530		(1,000)		(1,000)		164,530			0	4,805	04/15/2023.
31393P RF 3	FHLMC REMIC Ser 2603 Cl C		12/01/2019.	Paydown		109,708	109,708	116,102	110,605		(897)		(897)		109,708			0	3,279	04/15/2023.
31393T CC 8	FNMA REMIC Ser 2003-92 Cl MB		12/01/2019.	Paydown		134,583	134,583	128,851	133,040		1,543		1,543		134,583			0	3,638	09/25/2023.
31393U HG 1	FNMA REMIC Ser 2003-120 Cl JD		12/01/2019.	Paydown		194,656	194,656	194,291	194,061		594		594		194,656			0	5,234	12/25/2023.
31393U QG 1	FNMA REMIC Ser 2003-117 Cl MD		12/01/2019.	Paydown		531,070	531,070	496,052	521,601		9,469		9,469		531,070			0	14,120	12/25/2023.
31393V 4V 0	FHLMC REMIC Ser 2627 Cl MW		12/01/2019.	Paydown		146,100	146,100	147,949	146,158		(58)		(58)		146,100			0	3,869	06/15/2023.
31393Y 4J 1	FNMA REMIC Ser 2004-51 Cl KW		12/01/2019.	Paydown		156,268	156,268	155,585	155,671		597		597		156,268			0	4,558	07/25/2024.
31394A LU 8	FNMA REMIC Ser 2004-W10 Cl A5		02/01/2019.	Paydown		283,251	283,251	288,595	282,754		497		497		283,251			0	1,997	08/25/2034.
31394A PF 7	FNMA REMIC Ser 2004-65 Cl ZA		12/01/2019.	Paydown		1,347,089	1,347,089	1,284,338	1,309,627		37,461		37,461		1,347,089			0	34,312	08/25/2034.
31394A XM 3	FNMA Gtd Grantor Tr Ser2004-T4 ClA9		12/01/2019.	Paydown		139,763	139,763	140,641	140,321		(558)		(558)		139,763			0	3,522	08/25/2034.
31394B 6M 1	FNMA REMIC Ser 2005-6 Cl MB		12/01/2019.	Paydown		518,538	518,538	519,429	517,356		1,182		1,182		518,538			0	13,477	02/25/2025.
31394B DH 4	FNMA REMIC Ser 2004-78 Cl Z		12/01/2019.	Paydown		1,334,754	1,334,754	1,355,160	1,343,352		(8,598)		(8,598)		1,334,754			0	38,805	11/25/2034.
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD		12/01/2019.	Paydown		2,965,187	2,965,187	3,003,174	2,986,133		(20,946)		(20,946)		2,965,187			0	124,380	11/25/2034.
31394D E4 8	FNMA REMIC Ser 2005-53 Cl MJ		12/01/2019.	Paydown		728,617	728,617	750,020	734,968		(6,351)		(6,351)		728,617			0	22,760	06/25/2035.
31394D JW 1	FNMA REMIC Ser 2005-W2 Cl A8		12/01/2019.	Paydown		1,081,237	1,081,237	1,074,364	1,075,928		5,310		5,310		1,081,237			0	33,062	05/25/2035.
31394D VB 3	FNMA REMIC Ser 2005-43 Cl GC		12/01/2019.	Paydown		456,316	456,316	480,273	464,783		(8,467)		(8,467)		456,316			0	13,552	05/25/2035.
31394F H7 3	FNMA REMIC Ser 2005-83 Cl LB		12/01/2019.	Paydown		2,582,989	2,582,989	2,537,853	2,568,482		14,507		14,507		2,582,989			0	81,539	10/25/2035.
31394G S8 7	FHLMC REMIC Ser 2657 Cl DT		12/01/2019.	Paydown		107,616	107,616	99,528	105,875		1,741		1,741		107,616			0	2,867	08/15/2023.
31394H 4W 8	FHLMC REMIC Ser 2664 Cl AY		12/01/2019.	Paydown		248,227	248,227	230,153	244,131		4,096		4,096		248,227			0	6,444	08/15/2023.
31394H ZZ 7	FHLMC REMIC Ser 2672 Cl XB		12/01/2019.	Paydown		78,730	78,730	80,895	79,446		(716)		(716)		78,730			0	2,322	09/15/2023.
31394J KW 6	FHLMC REMIC Ser 2673 Cl QL		12/01/2019.	Paydown		797,095	797,095	815,702	799,329		(2,234)		(2,234)		797,095			0	22,607	09/15/2023.
31394J MS 3	FHLMC REMIC Ser 2676 Cl KY		12/01/2019.	Paydown		573,660	573,660	542,863	566,861		6,799		6,799		573,660			0	14,999	09/15/2023.
31394J YA 9	FHLMC REMIC Ser 2697 Cl LG		12/01/2019.	Paydown		258,354	258,354	230,985	252,637		5,718		5,718		258,354			0	6,176	10/15/2023.
31394L N5 7	FHLMC REMIC Ser 2701 Cl AC		12/01/2019.	Paydown		329,084	329,084	306,459	324,038		5,045		5,045		329,084			0	8,831	11/15/2023.
31394M YB 0	FHLMC REMIC Ser 2720 Cl PC		12/01/2019.	Paydown		139,004	139,004	129,404	136,198		2,806		2,806		139,004			0	3,541	12/15/2023.
31394U ZS 4	FHLMC REMIC Ser 2005-112 Cl NE		12/01/2019.	Paydown		1,242,977	1,242,977	1,315,613	1,265,726		(22,749)		(22,749)		1,242,977			0	37,245	12/25/2035.
31394Y XS 8	FHLMC REMIC Ser 2811 Cl DT		12/01/2019.	Paydown		93,015	93,015	92,026	92,656		359		359		93,015			0	2,444	06/15/2024.
31395B R3 9	FNMA REMIC Ser 2006-24 Cl Z		12/01/2019.	Paydown		4,695,544	4,695,544	4,792,350	4,742,439		(46,895)		(46,895)		4,695,544			0	144,422	04/25/2036.
31395D J4 2	FNMA REMIC Ser 2006-43 Cl KD		12/01/2019.	Paydown		199,543	199,543	209,645	202,824		(3,281)		(3,281)		199,543			0	7,868	06/25/2036.
31395G M4 1	FHLMC REMIC Ser 2868 Cl AV		12/01/2019.	Paydown		288,638	288,638	288,683	288,214		423		423		288,638			0	7,555	08/15/2024.
31395J MG 8	FHLMC REMIC Ser 2892 Cl AD		12/01/2019.	Paydown		79,651	79,651	79,601	79,523		128		128		79,651			0	2,129	11/15/2024.
31395K HE 6	FHLMC REMIC Ser 2904 Cl PE		12/01/2019.	Paydown		939,196	939,196	975,296	953,472		(14,276)		(14,276)		939,196			0	26,801	12/15/2034.

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					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
31395K NS 8	FHLMC REMIC Ser 2903 Cl BD		08/01/2019.	Paydown		417,472	417,472	424,125	417,203		269		269		417,472			0	5,083	12/15/2019.
31395M 5N 5	FHLMC REMIC Ser 2939 Cl DK		12/01/2019.	Paydown		335,483	335,483	344,028	337,868		(2,384)		(2,384)		335,483			0	9,358	02/15/2030.
31395U QH 7	FHLMC REMIC Ser 2982 Cl PE		12/01/2019.	Paydown		1,157,748	1,157,748	1,126,453	1,145,294		12,455		12,455		1,157,748			0	38,764	05/15/2035.
31395X MD 4	FHLMC REMIC Ser 3025 Cl ZC		12/01/2019.	Paydown		1,024,684	1,024,684	1,014,715	1,018,025		6,659		6,659		1,024,684			0	31,000	08/15/2035.
31395X WS 0	FHLMC REMIC Ser 3019 Cl ZQ		12/01/2019.	Paydown		9,496,781	9,496,781	9,419,535	9,445,129		51,652		51,652		9,496,781			0	266,405	06/15/2035.
31396F G3 1	FHLMC REMIC Ser 3068 Cl Z		12/01/2019.	Paydown		1,084,758	1,084,758	1,107,138	1,096,966		(12,208)		(12,208)		1,084,758			0	33,962	11/15/2035.
31396J UF 0	FHLMC REMIC Ser 3143 Cl B		12/01/2019.	Paydown		405,953	405,953	394,409	402,001		3,952		3,952		405,953			0	12,130	04/15/2026.
31396T KH 5	FHLMC REMIC Ser 3174 Cl DG		12/01/2019.	Paydown		420,766	420,766	442,857	428,895		(8,129)		(8,129)		420,766			0	13,999	06/15/2036.
31396T QY 2	FHLMC REMIC Ser 3174 Cl PZ		12/01/2019.	Paydown		1,672,257	1,672,257	1,663,530	1,665,811		6,445		6,445		1,672,257			0	48,236	01/15/2036.
31396W Q7 4	FNMA REMIC Ser 2007-74 Cl ZE		12/01/2019.	Paydown		938,757	938,757	956,896	946,371		(7,614)		(7,614)		938,757			0	23,903	08/25/2037.
31396X FY 5	FNMA REMIC Ser 2007-77 Cl PE		12/01/2019.	Paydown		1,075,497	1,075,497	1,103,057	1,080,329		(4,832)		(4,832)		1,075,497			0	33,111	08/25/2037.
31396X HW 7	FNMA REMIC Ser 2007-77 Cl DC		12/01/2019.	Paydown		781,027	781,027	805,678	789,239		(8,212)		(8,212)		781,027			0	23,388	08/25/2037.
31396Y F7 2	FNMA REMIC Ser 2008-29 Cl ZA		12/01/2019.	Paydown		986,623	986,623	936,948	957,629		28,993		28,993		986,623			0	25,700	04/25/2038.
31397A 6C 2	FHLMC REMIC Ser 3209 Cl TZ		12/01/2019.	Paydown		318,642	318,642	313,312	315,388		3,254		3,254		318,642			0	8,870	08/15/2036.
31397A QF 3	FHLMC REMIC Ser 3203 Cl LX		12/01/2019.	Paydown		73,735	73,735	78,251	75,742		(2,007)		(2,007)		73,735			0	2,506	08/15/2036.
31397B PV 7	FHLMC REMIC Ser 3230 Cl NE		12/01/2019.	Paydown		1,026,832	1,026,832	1,048,653	1,034,389		(7,557)		(7,557)		1,026,832			0	34,733	10/15/2036.
31397F QV 7	FHLMC REMIC Ser 3290 Cl PE		12/01/2019.	Paydown		860,680	860,680	882,466	868,070		(7,390)		(7,390)		860,680			0	21,635	03/15/2037.
31397G 5Y 2	FHLMC REMIC Ser 3287 Cl GD		12/01/2019.	Paydown		408,592	408,592	421,105	413,017		(4,424)		(4,424)		408,592			0	10,758	03/15/2037.
31397J RP 1	FHLMC REMIC Ser 3345 Cl JN		12/01/2019.	Paydown		2,487,139	2,487,139	2,541,545	2,499,812		(12,673)		(12,673)		2,487,139			0	78,408	07/15/2037.
31397K AN 1	FHLMC REMIC Ser 3354 Cl PH		12/01/2019.	Paydown		1,505,682	1,505,682	1,569,673	1,524,106		(18,424)		(18,424)		1,505,682			0	46,144	08/15/2037.
31397M TV 9	FNMA REMIC Ser 2008-84 Cl L		12/01/2019.	Paydown		282,705	282,705	296,134	287,094		(4,389)		(4,389)		282,705			0	3,217	09/25/2038.
31397W QB 4	FHLMC REMIC Ser 3473 Cl CH		12/01/2019.	Paydown		438,849	438,849	451,680	444,377		(5,529)		(5,529)		438,849			0	8,507	07/15/2038.
31398F EF 4	FNMA REMIC Ser 2009-77 Cl PX		12/01/2019.	Paydown		674,234	674,234	691,933	677,276		(3,042)		(3,042)		674,234			0	20,790	10/25/2039.
31398J LB 7	FHLMC REMIC Ser 3561 Cl PE		12/01/2019.	Paydown		1,716,153	1,716,153	1,770,319	1,731,992		(15,839)		(15,839)		1,716,153			0	47,933	08/15/2039.
31398K 6C 9	FHLMC REMIC Ser 3585 Cl UB		12/01/2019.	Paydown		1,280,574	1,280,574	1,244,158	1,262,744		17,830		17,830		1,280,574			0	30,498	10/15/2039.
31398K KA 7	FHLMC REMIC Ser 3591 Cl BL		12/01/2019.	Paydown		1,337,843	1,337,843	1,309,413	1,325,503		12,339		12,339		1,337,843			0	33,915	10/15/2039.
31398N MH 4	FNMA REMIC Ser 2010-114 Cl BY		12/01/2019.	Paydown		1,378,336	1,378,336	1,402,457	1,383,860		(5,523)		(5,523)		1,378,336			0	29,047	10/25/2040.
31405E 6P 5	FNMA Pool #787578 6.000% 07/25/35		12/01/2019.	Paydown		26,092	26,092	26,683	26,601		(509)		(509)		26,092			0	904	07/25/2035.
31406J Y8 0	FNMA Pool #811735 4.000% 03/25/20		12/01/2019.	Paydown		23,044	23,044	21,867	22,817		227		227		23,044			0	356	03/25/2020.
3140J7 XW 0	FNMA Pool #BM3392 4.000% 01/25/48		12/01/2019.	Paydown		10,227,681	10,227,681	10,444,220	10,442,706		(215,025)		(215,025)		10,227,681			0	280,681	01/25/2048.
3140Q8 3K 9	FNMA Pool #CA1701 4.000% 05/25/48		12/01/2019.	Paydown		4,481,532	4,481,532	4,572,563	4,571,148		(89,617)		(89,617)		4,481,532			0	122,260	05/25/2048.
3140Q9 N2 5	FNMA Pool #CA2208 4.500% 08/25/48		12/01/2019.	Paydown		6,082,280	6,082,280	6,323,670	6,322,747		(240,467)		(240,467)		6,082,280			0	174,665	08/25/2048.
31411D FZ 7	FNMA Pool #904784 3.799% 12/25/36		12/01/2019.	Paydown		38,149	38,149	38,316	38,290		(141)		(141)		38,149			0	169	12/25/2036.
31412P GX 3	FNMA Pool #930914 4.000% 04/25/39		12/01/2019.	Paydown		533,683	533,683	532,266	532,263		1,420		1,420		533,683			0	8,760	04/25/2039.
31412U Z4 5	FNMA Pool #935563 4.000% 09/25/39		12/01/2019.	Paydown		199,139	199,139	201,091	200,878		(1,739)		(1,739)		199,139			0	4,410	09/25/2039.
31414U 2A 5	FNMA Pool #976969 6.000% 02/25/38		12/01/2019.	Paydown		65,604	65,604	65,338	65,337		267		267		65,604			0	2,105	02/25/2038.
31414U XN 3	FNMA Pool #976885 6.000% 04/25/38		12/01/2019.	Paydown		14,146	14,146	14,221	14,209		(63)		(63)		14,146			0	467	04/25/2038.
31416H ZM 0	FNMA Pool #AA0747 4.000% 03/25/39		12/01/2019.	Paydown		365,841	365,841	360,682	361,035		4,807		4,807		365,841			0	7,705	03/25/2039.
31417C 5A 9	FNMA Pool #AB6240 3.500% 09/25/42		12/01/2019.	Paydown		525,162	525,162	532,342	531,712		(6,550)		(6,550)		525,162			0	9,369	09/25/2042.
31417G D6 0	FNMA Pool #AB9124 2.500% 04/25/28		12/01/2019.	Paydown		539,999	539,999	541,940	541,136		(1,137)		(1,137)		539,999			0	8,321	04/25/2028.
31417G FN 1	FNMA Pool #AB9172 2.500% 04/25/28		12/01/2019.	Paydown		883,390	883,390	880,215	880,668		2,722		2,722		883,390			0	12,566	04/25/2028.
31418A JV 1	FNMA Pool #MA1175 3.000% 08/25/42		12/01/2019.	Paydown		812,590	812,590	845,601	842,240		(29,650)		(29,650)		812,590			0	14,464	08/25/2042.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31418B AP 1	FNMA Pool #MA1813 4.500% 03/25/44	..	12/01/2019.	Paydown		598,997	598,997	642,330	640,598		(41,602)		(41,602)		598,997			0	16,404	03/25/2044.
31418B B6 2	FNMA Pool #MA1860 4.500% 04/25/44	..	12/01/2019.	Paydown		1,365,136	1,365,136	1,464,322	1,460,223		(95,087)		(95,087)		1,365,136			0	36,481	04/25/2044.
31418C 3E 2	FNMA Pool #MA3496 4.500% 10/25/48	..	12/01/2019.	Paydown		37,693,237	37,693,237	38,975,690	38,975,214		(1,281,977)		(1,281,977)		37,693,237			0	1,081,208	10/25/2048.
31418C XN 9	FNMA Pool #MA3384 4.000% 06/25/48	..	12/01/2019.	Paydown		12,005,831	12,005,831	12,233,754	12,231,033		(225,202)		(225,202)		12,005,831			0	333,101	06/25/2048.
31419A DT 1	FNMA Pool #AE0113 4.000% 07/25/40	..	12/01/2019.	Paydown		399,371	399,371	400,042	399,909		(537)		(537)		399,371			0	9,399	07/25/2040.
31419E X5 3	FNMA Pool #AE4299 4.000% 09/25/40	..	12/01/2019.	Paydown		655,154	655,154	661,577	660,767		(5,613)		(5,613)		655,154			0	18,507	09/25/2040.
31419F SN 7	FNMA Pool #AE5024 4.000% 12/25/40	..	12/01/2019.	Paydown		819,839	819,839	819,678	819,551		287		287		819,839			0	21,372	12/25/2040.
31419L EY 5	FNMA Pool #AE9150 4.000% 12/25/40	..	12/01/2019.	Paydown		985,235	985,235	1,036,498	1,033,311		(48,076)		(48,076)		985,235			0	24,683	12/25/2040.
567830 BT 0	Marin Cnty CA Rev Taxable Pension	..	08/01/2019.	Call 100.0000		345,000	345,000	369,609	351,423		(973)		(973)		350,449		(5,449)	(5,449)	18,423	08/01/2022.
57586E TP 6	Massachusetts St Hlth & Ed Rev Auth Nort	..	10/01/2019.	Call 100.0000		2,010,000	2,010,000	2,010,000	2,010,000				0		2,010,000			0	101,726	10/01/2020.
626207 YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U	..	04/01/2019.	Call 100.0000		28,000	28,000	29,190	29,146		(2)		(2)		29,145		(1,145)	(1,145)	929	04/01/2057.
626207 YM 0	Municipal Elec Auth GA Rev Bld Amer Bd	..	04/01/2019.	Call 100.0000		112,000	112,000	112,000	112,000				0		112,000			0	3,727	04/01/2057.
649085 AA 5	New Valley Generation II Ser 2001	..	05/01/2019.	Redemption 100.0000		351,531	351,531	368,103	353,153		(1,622)		(1,622)		351,531			0	9,794	05/01/2020.
64908Q AA 9	New Valley Generation V Tenn PTC	..	01/15/2019.	Various		581,515	581,515	583,107	581,775		(260)		(260)		581,515			0	14,331	01/15/2021.
649902 ZQ 9	New York St Dorm Auth Rev Bld Amer Bd St	..	10/15/2019.	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	609,700	03/15/2039.
662903 LC 5	North TX Muni Wtr Dist Sys Rev Bld Amer	..	09/04/2019.	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	617,403	09/01/2039.
841215 AA 4	Southaven Cmbd Cycle Gen Sec Nt	..	08/15/2019.	Redemption 100.0000		2,071,241	2,071,241	2,090,573	2,085,651		(14,410)		(14,410)		2,071,241			0	59,935	08/15/2033.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					378,617,303	378,617,303	315,358,240	378,345,937	0	277,961	0	277,961	0	378,623,897	0	(6,594)	(6,594)	8,386,749	XXX
Bonds - Industrial and Miscellaneous																				
000759 CV 0	American Business Fin Svcs Inc RMBS Ser	..	12/01/2019.	Paydown		155,211	374,034	324,330	324,330				0		324,330		(169,119)	(169,119)	5,312	09/15/2033.
00111@ AA 2	AES Hawaii Inc Sr Sec Nt	..	12/31/2019.	Various		1,459,650	1,459,650	1,422,119	1,450,434		9,216		9,216		1,459,650			0	63,262	06/30/2022.
00191# AA 3	Amazon.com Inc Tucson BTS Lease Backed N	..	12/31/2019.	Redemption 100.0000		306,757	306,757	306,757	306,757				0		306,757			0	24,111	08/31/2039.
00206R CY 6	AT&T Inc Sr Nt 5.200% 03/15/20	..	03/27/2019.	Call 102.3746		9,725,585	9,500,000	9,503,585	9,501,190		(226)		(226)		9,500,964		(964)	(964)	489,052	03/15/2020.
00206R DA 7	AT&T Inc Sr Nt 5.000% 03/01/21	..	03/27/2019.	Call 104.5477		13,591,207	13,000,000	13,834,172	13,382,902		(39,905)		(39,905)		13,342,997		(342,997)	(342,997)	963,151	03/01/2021.
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A Cl A1R	..	04/15/2019.	Paydown		3,291,958	3,291,958	3,291,958	3,291,958				0		3,291,958			0	46,513	07/15/2026.
00248P AP 1	A Voce CLO Ltd CLO Ser 2014-1A Cl A1R	..	06/13/2019.	Redemption 100.0000		19,848,204	19,848,204	19,848,204	19,848,204				0		19,848,204			0	503,085	07/15/2026.
00248P AQ 9	A Voce CLO Ltd CLO Ser 2014-1A Cl A2R	..	06/13/2019.	Redemption 100.0000		6,100,000	6,100,000	6,100,000	6,100,000				0		6,100,000			0	170,541	07/15/2026.
00253C HH 3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4	..	12/01/2019.	Paydown		154,566	154,566	156,375	156,316		(1,750)		(1,750)		154,566			0	4,453	04/25/2031.
00253C HK 6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1	..	01/01/2019.	Paydown			25,303	25,872	25,978				0		25,978		(25,978)	(25,978)	151	01/25/2032.
00253C HS 9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1	..	12/01/2019.	Paydown			25,831	8,885	8,885				0		8,885		(8,885)	(8,885)	690	06/25/2032.
00443L AB 4	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	12/26/2019.	Paydown		1,885	1,885	1,257	1,301		584		584		1,885			0	26	01/25/2037.
00443L AC 2	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	12/26/2019.	Paydown		63,596	63,596	42,540	44,030		19,566		19,566		63,596			0	888	01/25/2037.
00443L AD 0	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	12/26/2019.	Paydown		67,836	67,836	45,627	45,627		22,210		22,210		67,836			0	967	01/25/2037.
00443L AE 8	ACE Securities Corp RMBS Ser 2007-HE1 Cl	..	12/26/2019.	Paydown		63,596	63,596	43,106	44,554		19,043		19,043		63,596			0	935	01/25/2037.
00764M BD 8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1	..	12/26/2019.	Paydown		236,047	236,047	236,047	236,047				0		236,047			0	4,137	04/25/2034.
00764M BT 3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1	..	12/26/2019.	Paydown		1,354,606	1,354,606	1,229,305	1,268,648		85,958		85,958		1,354,606			0	23,921	06/25/2034.
00802# AA 4	Aerostar Airport Sr Nt	..	09/22/2019.	Redemption 100.0000		651,712	651,712	651,712	651,712				0		651,712			0	28,156	03/22/2035.
009363 AP 7	Airgas Inc Sr Nt 2.375% 02/15/20	..	12/30/2019.	Call 100.0810		13,010,530	13,000,000	12,985,830	12,997,569		2,152		2,152		12,999,721		279	279	435,061	02/15/2020.
01877K AB 9	Alliance Pipeline LP Sr Nt	..	12/31/2019.	Various		796,054	796,054	843,677	801,723		(5,669)		(5,669)		796,054			0	41,444	12/31/2019.
01877K AD 5	Alliance Pipeline LP Sr Nt	..	12/31/2019.	Redemption 100.0000		19,800	19,800	19,800	19,800				0		19,800			0	682	12/31/2025.
02146P AF 2	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		2,720,647	2,720,647	2,646,379	2,646,379		74,268		74,268		2,720,647			0	59,539	08/25/2036.
02147B AA 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		132,213	172,519	139,917	139,917				0		139,917		(7,704)	(7,704)	6,734	04/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02147J AE 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		718,746	745,969	568,634	568,634				0		568,634		150,113	150,113	29,269	02/25/2047.
02147L AN 3	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		459,126	637,748	435,076	435,076				0		435,076		24,050	24,050	25,590	05/25/2036.
02148J AJ 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		272,119	295,658	250,438	250,438				0		250,438		21,681	21,681	10,394	01/25/2037.
02149H AW 0	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		681,489	744,910	633,142	633,142				0		633,142		48,347	48,347	23,930	03/25/2037.
02149D AJ 8	Countrywide Alternative Ln Tr RMBS Ser 2	..	11/27/2019.	Additional Income									0					0	556	01/25/2047.
023761 AA 7	American Airlines Inc LBASS EETC Ser 201	..	08/15/2019.	Redemption 100.0000		831,250	831,250	831,250	831,250				0		831,250			0	22,755	08/15/2030.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Redemption 100.0000		2,876,605	2,876,605	2,924,548	2,889,162		(12,557)		(12,557)		2,876,605			0	101,554	07/15/2020.
023771 S4 1	American Airlines Inc LBASS PTC Ser 16-3	..	10/15/2019.	Various		353,534	353,534	353,534	353,534				0		353,534			0	9,943	10/15/2025.
023772 AB 2	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Various		837,034	837,034	795,141	811,634		25,400		25,400		837,034			0	18,666	07/15/2025.
02377U AB 0	American Airlines Inc LBASS EETC Ser 201	..	07/15/2019.	Redemption 100.0000		1,188,526	1,188,526	1,188,526	1,188,526				0		1,188,526			0	31,842	01/15/2023.
02582J HG 8	American Express Cr Acct M Tr LBASS Ser	..	05/15/2019.	Paydown		10,000,000	10,000,000	9,951,563	9,952,617		47,383		47,383		10,000,000			0	68,333	12/15/2021.
02660T BQ 5	American Home Mtg Inv Tr RMBS Ser 2004-3	..	12/01/2019.	Paydown		123,538	123,538	122,051	122,527		1,011		1,011		123,538			0	2,889	10/25/2034.
02660T ER 0	American Home Mtg Inv Tr RMBS Ser 2005-2	..	12/01/2019.	Paydown		262,905	262,905	261,639	261,792		1,112		1,112		262,905			0	5,317	09/25/2035.
02660T GB 3	American Home Mtg Inv Tr RMBS Ser 2005-3	..	12/01/2019.	Paydown		239,753	239,753	239,753	239,753				0		239,753			0	5,291	09/25/2035.
026935 AR 7	American Home Mtg Inv Tr RMBS Ser 2007-3	..	12/26/2019.	Paydown		70,840	70,840	70,840	70,840				0		70,840			0	1,200	09/25/2027.
03028P B* 6	American Transmission Co LLC Sr Nt	..	05/15/2019.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	162,000	05/15/2019.
03072S FY 6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	..	06/01/2019.	Paydown		293,327	293,327	293,315	292,915		412		412		293,327			0	5,426	04/25/2033.
03072S FZ 3	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C	..	06/01/2019.	Paydown		1,865,547	2,063,145	1,069,501	1,069,501				0		1,069,501		796,046	796,046	33,487	04/25/2033.
031162 AZ 3	Amgen Inc Sr Nt 5.700% 02/01/19	..	02/01/2019.	Various		31,500,000	31,500,000	32,256,707	31,508,101		(8,101)		(8,101)		31,500,000			0	897,750	02/01/2019.
03215P BN 8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199	..	12/01/2019.	Paydown		15,314	15,314	15,243	15,246		68		68		15,314			0	551	03/25/2027.
032479 AD 9	Anadarko Finance Co Co Gtd Nt Ser B	..	09/18/2019.	Tax Free Exchange		4,724,249	4,000,000	4,995,960	4,751,611		(31,362)		(31,362)		4,720,249		4,000	4,000	264,167	05/01/2031.
032510 AC 3	Anadarko Petroleum Corp Sr Nt	..	09/18/2019.	Tax Free Exchange		5,698,271	5,001,000	5,784,907	5,706,696		(13,426)		(13,426)		5,693,270		5,001	5,001	312,646	03/15/2040.
032511 AY 3	Anadarko Petroleum Corp Sr Nt	..	09/18/2019.	Tax Free Exchange		22,823,653	20,000,000	23,434,250	22,875,588		(71,935)		(71,935)		22,803,653		20,000	20,000	1,300,750	09/15/2036.
032511 BF 3	Anadarko Petroleum Corp Sr Nt	..	03/29/2019.	Various		10,372,320	10,285,000	11,624,734	10,366,031		(42,947)		(42,947)		10,323,084		(38,084)	(38,084)	293,842	06/15/2019.
032511 BN 6	Anadarko Petroleum Corp Sr Nt	..	09/18/2019.	Tax Free Exchange		3,281,263	3,000,000	3,366,710	3,305,844		(27,581)		(27,581)		3,278,263		3,000	3,000	167,888	03/15/2026.
032511 BP 1	Anadarko Petroleum Corp Sr Nt	..	09/18/2019.	Tax Free Exchange		11,032,305	9,000,000	11,106,630	11,049,802		(26,497)		(26,497)		11,023,305		9,000	9,000	598,950	03/15/2046.
03334@ AA 7	AnchoragePermit Ctr Bldg Ls Tr CTL	..	12/15/2019.	Redemption 100.0000		141,532	141,532	142,475	141,843		(312)		(312)		141,532			0	4,907	02/15/2025.
03335# AA 4	Anchorage Park Svc GSA Fin Tr CTL Ser 20	..	12/15/2019.	Various		1,170,821	1,170,821	1,196,063	1,177,019		(6,198)		(6,198)		1,170,821			0	38,561	07/15/2023.
035242 AP 1	Anheuser-Busch Inbev Fin Sr Nt	..	02/11/2019.	Call 93.9930		23,498,250	25,000,000	24,958,250	24,969,048		428		428		24,969,476		30,524	30,524	(270,153)	02/01/2026.
037833 BS 8	Apple Inc Sr Nt 2.250% 02/23/21	..	02/28/2019.	Bank of America BISD Dealer		9,922,700	10,000,000	9,992,900	9,996,858		241		241		9,997,100		(74,400)	(74,400)	119,375	02/23/2021.
040104 BW 0	Argent Securities Inc RMBS Ser 2003-WD C	..	12/01/2019.	Paydown		64,269	64,269	64,240	65,757		(1,488)		(1,488)		64,269			0	2,130	10/25/2033.
040104 PB 1	Argent Securities Inc RMBS Ser 2005-W3 C	..	12/26/2019.	Paydown		1,609,296	1,609,296	1,370,471	1,524,441		84,855		84,855		1,609,296			0	27,103	11/25/2035.
04541G AL 6	Asset Backed Securities Corp RMBS Ser 19	..	12/23/2019.	Paydown		134,536	134,536				134,536		134,536		134,536			0	3,662	06/21/2029.
04541G AS 1	Asset Backed Securities Corp RMBS Ser 20	..	11/01/2019.	Paydown		131,966	131,966	137,121	133,471		(1,505)		(1,505)		131,966			0	6,257	03/21/2029.
04541G MC 3	Asset Backed Securities Corp RMBS Ser 20	..	12/26/2019.	Paydown		828,489	828,489	775,155	787,138		41,351		41,351		828,489			0	13,393	10/25/2034.
04542B CW 0	Asset Backed Funding Cert RMBS Ser 2003-	..	12/01/2019.	Paydown		144,586	144,586	144,582	144,306		280		280		144,586			0	4,111	10/25/2032.
04542B MU 3	Asset Backed Funding Cert RMBS Ser 2005-	..	12/01/2019.	Paydown		72,702	72,702	69,453	71,275		1,427		1,427		72,702			0	1,925	06/25/2035.
049560 AJ 4	Atmos Energy Corp Sr Nt	..	03/15/2019.	Various		20,000,000	20,000,000	19,988,460	19,999,635		365		365		20,000,000			0	850,000	03/15/2019.
054937 AF 4	Branch Bk & Tr Co Sub Nt	..	11/01/2019.	Various		5,000,000	5,000,000	4,997,900	4,999,839		161		161		5,000,000			0	262,500	11/01/2019.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	10/31/2019.	Call 109.0321		2,247,751	2,061,550	2,081,439	2,066,843		(1,456)		(1,456)		2,065,387		(3,837)	(3,837)	311,967	05/15/2022.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea	..	10/15/2019.	Redemption 100.0000		319,304	319,304	322,384	320,124		(820)		(820)		319,304			0	10,259	05/15/2022.
05569A AB 5	BP AMI Leasing Inc Co Gtd Nt	..	05/08/2019.	Maturity		5,500,000	5,500,000	5,841,605	5,517,170		(17,170)		(17,170)		5,500,000			0	151,883	05/08/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05586C AA 2	BMW Vehicle Lease Trust LBASS Ser 2018-1	..	06/20/2019.	Paydown		26,968,126	26,968,126	26,968,126	26,968,126				0		26,968,126			0	182,715	10/21/2019.
05946X DL 4	Banc of America Funding Corp RMBS Ser 20	..	12/01/2019.	Paydown		245,398	245,398	247,162	245,673		(275)		(275)		245,398			0	8,057	10/25/2033.
05946X Y7 2	Banc of America Funding Corp RMBS Ser 20	..	12/01/2019.	Paydown		355,219	368,586	350,373	350,373				0		350,373		4,847	4,847	12,876	01/25/2036.
05948K RM 3	Bank of America Alt Loan Tr RMBS Ser 200	..	05/01/2019.	Paydown		142,151	149,443	138,482	148,573		719		719		149,292		(7,141)	(7,141)	1,612	06/25/2019.
05948K XQ 7	Bank of America Alt Loan Tr RMBS Ser 200	..	06/01/2019.	Paydown		4,218,690	4,283,720	4,216,467	4,216,467				0		4,216,467		2,222	2,222	147,392	03/25/2035.
05948K XS 3	Bank of America Alt Loan Tr RMBS Ser 200	..	06/01/2019.	Paydown		4,067,632	4,130,334	4,017,883	4,017,883				0		4,017,883		49,749	49,749	142,115	03/25/2035.
05948K ZH 5	Bank of America Alt Loan Tr RMBS Ser 200	..	06/01/2019.	Paydown		6,621,326	6,656,742	6,445,797	6,445,797				0		6,445,797		175,529	175,529	185,838	05/25/2035.
05949C LZ 7	Bank of America Mtg Securities RMBS Ser	..	07/31/2019.	Additional Income									0					0	33,521	04/25/2018.
05952D AB 4	Banc of America Funding Corp RMBS Ser 20	..	12/20/2019.	Paydown		405,580	405,580	379,370	379,370		26,209		26,209		405,580			0	6,247	02/20/2047.
05952H AJ 8	Bank of America Mtg Securities RMBS Ser	..	12/01/2019.	Paydown		258,671	357,450	352,931	352,879		16		16		352,895		(94,224)	(94,224)	8,231	03/25/2037.
05952H BR 9	Bank of America Mtg Securities RMBS Ser	..	12/01/2019.	Paydown		189,536	220,592	198,608	198,608				0		198,608		(9,072)	(9,072)	7,461	01/25/2037.
06051G EX 3	Bank of America Corp Nt	..	01/15/2019.	Maturity		8,000,000	8,000,000	7,998,640	7,999,988		12		12		8,000,000			0	104,000	01/15/2019.
06406H CU 1	Bank NY Co Inc Sr Nt Ser G	..	05/15/2019.	Maturity		6,000,000	6,000,000	6,000,300	6,000,040		(40)		(40)		6,000,000			0	66,000	05/15/2019.
06406H CW 7	Bank NY Co Inc Sr Nt 2.300% 09/11/19	..	09/11/2019.	Various		4,000,000	4,000,000	3,999,240	3,999,890		110		110		4,000,000			0	92,000	09/11/2019.
07274E AD 5	Bayer US Finance LLC Sr Nt	..	10/08/2019.	Maturity		20,000,000	20,000,000	19,908,400	19,985,232		14,768		14,768		20,000,000			0	475,000	10/08/2019.
073249 BU 7	Bayview Fin Acquisition Tr RMBS Ser 2004	..	12/30/2019.	Paydown		1,017,753	1,017,753	1,017,753	1,017,753				0		1,017,753			0	20,137	02/28/2044.
07383F Y2 8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	..	04/01/2019.	Paydown		1,361,607	1,361,607	1,369,093	1,359,734		1,873		1,873		1,361,607			0	16,849	11/11/2041.
07383F Y3 6	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	..	04/01/2019.	Paydown		4,000,000	4,000,000	4,021,935	3,994,661		5,339		5,339		4,000,000			0	70,387	11/11/2041.
07383F Y4 4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-	..	04/01/2019.	Paydown		3,500,000	3,500,000	3,519,008	3,495,405		4,595		4,595		3,500,000			0	63,070	11/11/2041.
07384Y MB 9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C	..	12/01/2019.	Paydown		33,445	33,445	33,549	34,909		(1,464)		(1,464)		33,445			0	898	10/25/2033.
075887 BE 8	Becton Dickinson & Co Sr Nt	..	09/27/2019.	Various		7,635,647	7,626,000	7,670,758	7,634,996		(6,947)		(6,947)		7,628,049		(2,049)	(2,049)	169,444	12/15/2019.
075887 BE 8	Becton Dickinson & Co Sr Nt	..	12/15/2019.	Various		2,774,000	2,774,000	2,782,738	2,775,762		(1,762)		(1,762)		2,774,000			0	74,205	12/15/2019.
084659 AQ 4	Berkshire Hathaway Energy Sr Nt	..	02/14/2019.	Tax Free Exchange		19,993,600	20,000,000	19,993,600	19,993,600				0		19,993,600			0	491,972	01/15/2049.
097023 BU 8	Boeing Co Sr Nt 2.800% 03/01/27	..	05/22/2019.	Various		9,682,940	10,000,000	9,769,800	9,807,781		7,355		7,355		9,815,137		(132,197)	(132,197)	193,356	03/01/2027.
10112R AR 5	Boston Properties LP Sr Nt	..	09/18/2019.	Call 103.8947		10,389,469	10,000,000	10,997,200	10,240,508		(89,467)		(89,467)		10,151,041		(151,041)	(151,041)	862,907	11/15/2020.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	10/15/2019.	Redemption 100.0000		143,973	143,973	143,973	143,973				0		143,973			0	7,853	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	08/15/2019.	Redemption 100.0000		266,985	266,985	242,991	260,999		5,986		5,986		266,985			0	12,602	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le	..	07/15/2019.	Redemption 100.0000		389,239	389,239	389,239	389,239				0		389,239			0	17,539	01/15/2024.
12189P AL 6	Burlington Northern Santa Fe ABS PTC Nt	..	01/15/2019.	Redemption 100.0000		136,832	136,832	146,919	137,591		(759)		(759)		136,832			0	4,066	01/15/2023.
12489W HD 9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6	..	12/01/2019.	Paydown		53,426	53,426	53,426	53,426				0		53,426			0	1,409	12/25/2033.
12489W HE 7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1	..	12/26/2019.	Paydown		56,980	56,980	57,193	57,088		(108)		(108)		56,980			0	950	12/25/2033.
12489W NP 5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4	..	07/01/2019.	Paydown		251,434	251,434	252,112	251,519		(85)		(85)		251,434			0	3,800	07/25/2035.
12506Y BE 8	CDC Mortgage Capital Trust RMBS Ser 2003	..	12/26/2019.	Paydown		115,158	115,158	77,149	77,149		38,009		38,009		115,158			0	1,935	10/25/2033.
12519# AA 3	CED California Sr Sec Nt	..	12/31/2019.	Redemption 100.0000		1,050,720	1,050,720	1,050,720	1,050,720				0		1,050,720			0	32,073	06/30/2036.
12527G AB 9	CF Industries Inc Nt 7.125% 05/01/20	..	11/13/2019.	Call 102.3199		5,999,018	5,863,000	7,357,134	6,174,239		(200,636)		(200,636)		5,973,603		(110,603)	(110,603)	567,681	05/01/2020.
12544A BM 6	Countrywide Home Loans RMBS Ser 2006-20	..	12/02/2019.	Paydown		90,548	131,063	130,428	130,461		1		1		130,462		(39,914)	(39,914)	4,311	02/25/2037.
12558M BL 5	CIT Group Home Eq Loan Tr RMBS Ser 2003-	..	12/01/2019.	Paydown		6,968	6,968	6,973	6,964		5		5		6,968			0	132	10/20/2032.
12566Q AA 1	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2019.	Paydown		243,650	314,148	263,210	263,210				0		263,210		(19,560)	(19,560)	9,352	01/25/2037.
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2019.	Paydown		157,410	213,174	168,583	168,583				0		168,583		(11,173)	(11,173)	6,626	02/25/2037.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage	..	12/15/2019.	Redemption 100.0000		450,718	450,718	450,718	450,718				0		450,718			0	17,995	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21	..	08/15/2019.	Redemption 100.0000		450,329	450,329	450,329	450,329				0		450,329			0	24,017	08/15/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		12/15/2019.	Redemption 100.0000		142,579	142,579	141,472	142,266		313		313		142,579			0	5,241	07/15/2022.
12644@ BS 3	CTL Cap Tr CTL Walgreens		10/01/2019.	Redemption 109.0074		2,317,690	2,126,176	2,139,585	2,130,023		187,666		187,666		2,317,690			0	106,087	01/15/2023.
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls		08/20/2019.	Various		665,617	615,380	615,380	615,380				0		615,380			0	72,559	01/15/2025.
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls		08/15/2019.	Various		89,513	89,513	89,513	89,513				0		89,513			0	1,798	01/15/2025.
12644@ CC 7	CTL Cap Tr CTL Ser 2005-6 Orange County		12/05/2019.	Various		2,982,050	2,982,050	2,982,050	2,982,050				0		2,982,050			0	96,788	04/05/2025.
12644@ CH 6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		12/15/2019.	Various		2,006,289	2,006,289	2,006,289	2,006,289				0		2,006,289			0	65,915	10/15/2023.
12644@ CM 5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS		12/15/2019.	Various		625,921	625,921	625,921	625,921				0		625,921			0	20,564	03/15/2023.
12665* AA 9	CVS Caremark CTL Wells Fargo Bk NW		12/10/2019.	Redemption 100.0000		253,996	253,996	253,996	253,996				0		253,996			0	10,957	10/10/2031.
126650 BP 4	CVS Health Corp LBASS PTC Nt		12/10/2019.	Redemption 100.0000		304,182	304,182	355,416	337,759		(33,577)		(33,577)		304,182			0	10,037	12/10/2028.
126650 BQ 2	CVS Health Corp LBASS PTC Nt		12/10/2019.	Various		2,015,175	2,015,175	1,871,850	1,926,976		88,199		88,199		2,015,175			0	76,588	01/10/2030.
126650 BS 8	CVS Health Corp LBASS PTC Nt		12/10/2019.	Redemption 100.0000		729,019	729,019	797,456	781,097		(52,078)		(52,078)		729,019			0	29,505	01/10/2032.
12665U AA 2	CVS Health Corp ABS PTC Nt		12/10/2019.	Redemption 100.0000		167,345	167,345	167,345	167,345				0		167,345			0	4,294	01/10/2036.
126671 R4 0	CWABS Inc RMBS Ser 2003-5 Cl MF1		11/01/2019.	Paydown		799,852	799,852	799,849	798,787		1,066		1,066		799,852			0	32,560	01/25/2034.
126673 DQ 2	CWABS Inc RMBS Ser 2004-7 Cl MF1		12/01/2019.	Paydown		32,470	32,470	32,396	32,396		73		73		32,470			0	1,614	12/25/2034.
126673 GA 4	CWABS Inc RMBS Ser 2004-9 Cl AF6		12/01/2019.	Paydown		10,095	10,095	10,094	10,073		22		22		10,095			0	226	12/25/2034.
12667F 4S 1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2019.	Paydown		317,562	340,579	327,945	327,945				0		327,945		(10,383)	(10,383)	10,047	04/25/2035.
12667F 5L 5	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2019.	Paydown		1,085,059	1,191,052	1,014,007	1,014,007				0		1,014,007		71,052	71,052	35,782	04/25/2035.
12667F MX 0	Countrywide Alternative Ln Tr RMBS Ser 2		11/01/2019.	Paydown		146,168	146,168	139,271	141,763		4,405		4,405		146,168			0	4,118	08/25/2034.
12667F PG 4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2019.	Paydown		245,670	245,670	248,510	246,392		(722)		(722)		245,670			0	9,347	09/25/2034.
12667F TA 3	Countrywide Alternative Ln Tr RMBS Ser 2		05/01/2019.	Paydown		1	1	1	1				0		1			0		08/25/2034.
12667G D2 6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2019.	Paydown		359,024	382,063	349,547	349,547				0		349,547		9,477	9,477	12,626	08/25/2035.
12667G D3 4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2019.	Paydown		674,399	717,677	644,839	644,839				0		644,839		29,560	29,560	23,717	08/25/2035.
12667G FD 0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2019.	Paydown		1,201,247	1,201,247	1,208,942	1,202,068		(821)		(821)		1,201,247			0	36,855	05/25/2035.
12667G H7 1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2019.	Paydown		188,003	212,200	196,295	196,295				0		196,295		(8,293)	(8,293)	5,090	07/25/2035.
126686 AC 8	CWABS Inc RMBS Ser 2006-H Cl 2A1B		12/16/2019.	Paydown		517,238	517,238	179,068	179,068		338,170		338,170		517,238			0	9,317	11/15/2036.
12668B EH 2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3		12/01/2019.	Paydown		1,290,411	1,595,243	1,417,176	1,417,176				0		1,417,176		(126,765)	(126,765)	45,977	02/25/2036.
12668B QA 4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6		12/01/2019.	Paydown		318,756	341,347	311,578	311,578				0		311,578		7,178	7,178	13,317	04/25/2036.
12668B RZ 8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4		12/01/2019.	Paydown		323,231	358,803	307,964	307,964				0		307,964		15,268	15,268	11,093	05/25/2036.
126694 NS 3	CWHL Inc RMBS Ser 2005-27 Cl 1A3		12/01/2019.	Paydown		32,116	32,116	31,258	31,675		442		442		32,116			0	1,007	12/25/2035.
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15		12/01/2019.	Paydown		10,035	11,942	11,753	11,824		1		1		11,825		(1,790)	(1,790)	285	08/25/2035.
12669G TD 3	Countrywide Home Loans RMBS Ser 2005-6 C		12/01/2019.	Paydown		843,587	843,587	810,095	810,095		33,492		33,492		843,587			0	25,961	04/25/2035.
12673P AC 9	CA Inc Nt 5.375% 12/01/19		12/01/2019.	Various		14,000,000	14,000,000	13,977,751	13,997,534		2,466		2,466		14,000,000			0	752,500	12/01/2019.
12702* AA 4	CVS Lease-Bkd PTC Ser 2017 Priv Pl Tr		12/10/2019.	Redemption 100.0000		584,821	584,821	584,821	584,821				0		584,821			0	12,197	10/10/2039.
134429 AT 6	Campbell Soup Co Sr Nt		02/15/2019.	Various		3,190,000	3,190,000	3,137,142	3,189,200		800		800		3,190,000			0	71,775	02/15/2019.
13974L AD 0	Capital Auto Rec Asset Tr LBASS Ser 2015		04/22/2019.	Paydown		12,587,622	12,587,622	12,573,855	12,573,432		14,191		14,191		12,587,622			0	43,051	07/20/2020.
13976M AB 0	Capital Auto Rec Asset LBASS Ser 2018-1		08/20/2019.	Paydown		6,001,883	6,001,883	5,989,926	5,990,125		11,758		11,758		6,001,883			0	54,240	10/20/2020.
14040H BE 4	Capital One Financial Corp Sr Nt		03/25/2019.	Call 100.0000		1,500,000	1,500,000	1,506,615	1,500,476		(349)		(349)		1,500,126		(126)	(126)	15,415	04/24/2019.
14041N FE 6	Capital One Multi Asset ExecTr LBASS Ser		06/15/2019.	Paydown		50,250,000	50,250,000	49,772,422	49,931,575		318,425		318,425		50,250,000			0	336,675	04/15/2022.
14042E 4A 5	Capital One NA Sr Nt 2.400% 09/05/19		08/05/2019.	Various		16,000,000	16,000,000	15,940,960	15,991,619		7,330		7,330		15,998,949		1,051	1,051	352,000	09/05/2019.
14149Y AZ 1	Cardinal Health Inc Sr Nt		11/15/2019.	Maturity		5,000,000	5,000,000	4,990,650	4,998,286		1,714		1,714		5,000,000			0	120,000	11/15/2019.
14155# AB 6	Cardinals Ballpark LLC Sr Nt		09/30/2019.	Redemption 100.0000		1,068,370	1,068,370	1,071,384	1,070,201		(1,831)		(1,831)		1,068,370			0	46,451	09/30/2027.
14315E AA 8	CarMax Auto Owner Trust LBASS Ser 2018-4		06/17/2019.	Paydown		32,368,397	32,368,397	32,368,397	32,368,397				0		32,368,397			0	222,703	11/15/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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
144141 CZ 9	Carolina Pwr & Lt Co 1st Mtg Bd	..	01/15/2019.	Maturity		21,000,000	21,000,000	21,291,400	21,001,437		(1,437)		(1,437)		21,000,000			0	556,500	01/15/2019.
144531 CL 2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT	..	12/26/2019.	Paydown		3,429,213	3,429,213	2,901,971	3,057,494		371,719		371,719		3,429,213			0	63,176	05/25/2035.
14983A AB 5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2	..	12/25/2019.	Paydown		433,260	433,260	72,422	81,889		360,839	9,468	351,371		433,260			0	3,089	09/25/2036.
151020 AE 4	Celgene Corp Sr Nt 3.950% 10/15/20	..	11/22/2019.	Various		17,209,843	17,000,000	18,506,130	17,379,985		(187,143)		(187,143)		17,192,843		17,000	17,000	740,515	10/15/2020.
151020 AH 7	Celgene Corp Sr Nt 3.250% 08/15/22	..	11/22/2019.	Various		36,779,581	36,700,000	36,838,973	36,756,149		(13,268)		(13,268)		36,742,881		36,700	36,700	1,514,130	08/15/2022.
151020 AM 6	Celgene Corp Sr Nt 4.625% 05/15/44	..	11/22/2019.	Tax Free Exchange		6,984,630	7,000,000	6,975,220	6,977,200		430		430		6,977,630		7,000	7,000	330,045	05/15/2044.
151020 AN 4	Celgene Corp Sr Nt 2.250% 05/15/19	..	05/15/2019.	Maturity		3,500,000	3,500,000	3,503,290	3,500,280		(280)		(280)		3,500,000			0	39,375	05/15/2019.
151020 AS 3	Celgene Corp Sr Nt 3.875% 08/15/25	..	11/22/2019.	Tax Free Exchange		19,900,197	20,000,000	19,806,800	19,863,875		16,322		16,322		19,880,197		20,000	20,000	983,819	08/15/2025.
151020 AU 8	Celgene Corp Sr Nt 5.000% 08/15/45	..	11/22/2019.	Tax Free Exchange		9,876,618	9,500,000	9,891,955	9,873,549		(6,431)		(6,431)		9,867,118		9,500	9,500	602,986	08/15/2045.
152314 DP 2	Centex Home Equity Loan Tr RMBS Ser 2001	..	12/01/2019.	Paydown		146,901	146,901	146,889	146,608		293		293		146,901			0	4,973	07/25/2032.
152314 DQ 0	Centex Home Equity Loan Tr RMBS Ser 2001	..	12/01/2019.	Paydown		43,459	43,459	43,455	43,370		89		89		43,459			0	1,532	07/25/2032.
152314 DS 6	Centex Home Equity Loan Tr RMBS Ser 2001	..	12/01/2019.	Paydown			122,893	97,958	1,129	96,828			96,828		97,958		(97,958)	(97,958)	2,694	07/25/2032.
152314 EM 8	Centex Home Equity Loan Tr RMBS Ser 2002	..	12/01/2019.	Paydown		311,426	311,975	224,347	224,347				0		224,347		87,079	87,079	6,674	01/25/2032.
161571 HC 1	Chase Issuance Tr LBASS Ser 2016-A2 Cl A	..	06/15/2019.	Paydown		7,380,000	7,380,000	7,319,655	7,330,690		49,310		49,310		7,380,000			0	50,553	06/15/2021.
17275R AE 2	Cisco Sys Inc Sr Nt 4.950% 02/15/19	..	02/15/2019.	Various		36,255,000	36,255,000	35,697,383	36,246,391		8,609		8,609		36,255,000			0	897,311	02/15/2019.
172967 EV 9	Citigroup Inc Sr Nt 8.500% 05/22/19	..	05/22/2019.	Maturity		17,000,000	17,000,000	20,938,560	17,224,001		(224,001)		(224,001)		17,000,000			0	722,500	05/22/2019.
172973 P6 0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl	..	12/01/2019.	Paydown		192,151	192,151	193,111	192,034		117		117		192,151			0	1,951	02/25/2035.
172973 W5 4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl	..	12/01/2019.	Paydown		138,154	138,154	129,562	133,251		4,903		4,903		138,154			0	3,619	07/25/2035.
17305E FW 0	Citibank Cr Card Issuance Tr LBASS Ser 2	..	11/19/2019.	Paydown		25,000,000	25,000,000	24,682,989	24,748,661		251,339		251,339		25,000,000			0	437,500	11/19/2021.
17305E GA 7	Citibank Cr Card Issuance Tr LBASS Ser 2	..	01/17/2019.	Paydown		5,755,000	5,755,000	5,746,682	5,752,218		2,782		2,782		5,755,000			0	50,069	01/19/2021.
17306U CE 6	Citifinancial Mtg Sec Inc RMBS Ser 2004-	..	12/01/2019.	Paydown		16,246	16,246	16,245	16,228		19		19		16,246			0	326	04/25/2034.
17307G FN 3	Citigroup Mtg Loan Trust RMBS Ser 2004-R	..	11/01/2019.	Paydown		326,929	326,929	302,818	316,963		9,966		9,966		326,929			0	11,236	05/25/2034.
17307G H3 5	Citigroup Mtg Loan Trust RMBS Ser 2005-8	..	12/01/2019.	Paydown		862,950	862,950	838,473	849,616		13,334		13,334		862,950			0	21,854	09/25/2035.
184496 AL 1	Clean Harbors Inc Sr Nt	..	07/02/2019.	Various		11,435,880	12,000,000	12,076,672	12,036,311		(7,168)		(7,168)		12,029,143		(29,143)	(29,143)	396,338	06/01/2021.
18976G AQ 9	Citimortgage Alternative Ln Tr RMBS Ser	..	12/01/2019.	Paydown		692,308	877,439	770,253	770,253				0		770,253		(77,945)	(77,945)	28,887	06/25/2037.
20030N AZ 4	Comcast Corp Co Gtd Nt	..	07/01/2019.	Maturity		3,000,000	3,000,000	3,158,850	3,010,113		(10,113)		(10,113)		3,000,000			0	171,000	07/01/2019.
20451N AE 1	Compass Minerals International Sr Nt	..	11/21/2019.	Credit Suisse Securities LLC		2,970,000	3,000,000	2,995,000	2,997,219		392		392		2,997,611		(27,611)	(27,611)	199,063	07/15/2024.
207597 EE 1	Connecticut Lt & Pwr Co 1st Mtg Bd	..	02/01/2019.	Maturity		14,000,000	14,000,000	14,298,840	14,003,256		(3,256)		(3,256)		14,000,000			0	385,000	02/01/2019.
21036P AM 0	Constellation Brands Inc Hgh Yld Corp	..	08/28/2019.	Call 100.3086		4,012,343	4,000,000	4,120,000	4,026,451		(19,883)		(19,883)		4,006,568		(6,568)	(6,568)	134,191	11/15/2019.
21075W BF 1	Cointmortgage Home Eq Loan Tr RMBS Ser 1	..	12/01/2019.	Paydown		4,738	4,738	4,733	2,958	1,768	12		1,780		4,738			0	288	08/15/2025.
210805 CT 2	Continental Airlines Inc LBASS EETC Ser	..	09/15/2019.	Redemption 100.0000		47,734	47,734	46,620	47,663		72		72		47,734			0	1,736	09/15/2021.
212015 AH 4	Continental Resources Inc Sr Nt	..	09/12/2019.	Call 100.8330		1,424,770	1,413,000	1,428,896	1,419,765		(3,857)		(3,857)		1,415,909		(2,909)	(2,909)	81,832	09/15/2022.
212168 AA 6	Continental Wind Sr Nt	..	08/31/2019.	Redemption 100.0000		1,563,392	1,563,392	1,563,392	1,563,392				0		1,563,392			0	68,463	02/28/2033.
21870K AG 3	Core Industrial Trust CMBS Ser 2015-WEST	..	10/01/2019.	Paydown		14,200,000	14,200,000	14,625,044	14,475,621		(275,621)		(275,621)		14,200,000			0	1,733,174	02/10/2037.
21870L AA 4	Core Industrial Trust CMBS Ser 2015 CALW	..	10/01/2019.	Paydown		4,743,357	4,743,357	4,885,439	4,786,934		(43,578)		(43,578)		4,743,357			0	236,423	02/10/2034.
21870P AG 2	Core Industrial Trust CMBS Ser 2015 TEXW	..	10/01/2019.	Paydown		10,000,000	10,000,000	10,299,752	10,139,534		(139,534)		(139,534)		10,000,000			0	576,060	02/10/2034.
22357@ AA 9	Cox Tower II PTC CTL 5.409% 01/02/40	..	12/02/2019.	Redemption 100.0000		239,661	239,661	239,661	239,661				0		239,661			0	7,072	01/02/2040.
22410@ AA 4	Cox Enterprises Inc CTL	..	12/31/2019.	Redemption 100.0000		1,141,708	1,141,708	1,141,708	1,141,708				0		1,141,708			0	34,782	06/30/2027.
22541Q 3Y 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		467,506	467,506	478,609	471,381		(3,875)		(3,875)		467,506			0	9,224	12/25/2033.
22541S TQ 1	CS First Boston Mtg Sec Corp RMBS Ser 20	..	11/01/2019.	Paydown		400,626	400,626	405,571	400,665		(40)		(40)		400,626			0	11,557	08/25/2034.
22541S ZB 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		320,128	320,128	329,182	324,621		(4,493)		(4,493)		320,128			0	10,450	09/25/2034.
225458 2G 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	11/01/2019.	Paydown		3,983	3,975	3,861	3,956		4		4		3,960		23	23	51	08/25/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
225458 5Q 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		313,254	313,254	290,136	290,136		23,118		23,118		313,254			0	10,093	10/25/2035.
225458 AX 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		138,729	138,729	139,991	138,775		(46)		(46)		138,729			0	3,689	02/25/2035.
225458 EV 6	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		260,498	260,498	256,397	256,397		4,101		4,101		260,498			0	5,783	03/25/2035.
225458 FD 5	CS First Boston Mtg Sec Corp RMBS Ser 20	..	10/01/2019.	Paydown		52,584	52,584	53,866	52,802		(218)		(218)		52,584			0	2,204	02/25/2025.
225458 FG 8	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		182,466	182,466	186,087	182,414		52		52		182,466			0	5,261	02/25/2020.
225458 UA 4	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		533,884	533,884	532,799	532,388		1,496		1,496		533,884			0	19,054	07/25/2035.
225458 UL 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		828,582	828,582	814,600	820,253		8,329		8,329		828,582			0	22,176	07/25/2035.
225458 XJ 2	CS First Boston Mtg Sec Corp RMBS Ser 20	..	11/01/2019.	Paydown		106,154	106,154	104,098	104,771		1,383		1,383		106,154			0	1,507	07/25/2035.
225458 XW 3	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		653,866	653,866	646,997	646,997		6,869		6,869		653,866			0	18,332	07/25/2035.
2254W0 GX 7	CS First Boston Mtg Sec Corp RMBS Ser 20	..	12/01/2019.	Paydown		157,547	157,547	156,514	156,758		789		789		157,547			0	6,847	10/25/2034.
2254W0 NS 0	CS First Boston Mtg Sec Corp RMBS Ser 20	..	10/01/2019.	Paydown		120,664	121,583	117,745	120,668		68		68		120,736		(72)	(72)	2,682	12/25/2020.
22942M BF 2	Credit Suisse Mtg Capital RMBS Ser 2006-	..	12/01/2019.	Paydown		97,473	101,644	101,978	101,830				0		101,830		(4,357)	(4,357)	3,001	10/25/2026.
22959# AA 9	CSOLAR IV South LLC Sr Sec Nt	..	12/31/2019.	Redemption 100.0000		697,663	697,663	697,663	697,663				0		697,663			0	24,555	09/30/2038.
22962* AA 8	CTL Cap Tr Ahold CTL Ser 2014-09	..	12/15/2019.	Redemption 100.0000		719,922	719,922	719,922	719,922				0		719,922			0	17,629	04/15/2029.
22964* AC 2	CSOLAR IV West. LLC Sr Sec Nt	..	12/31/2019.	Redemption 100.0000		481,944	481,944	481,944	481,944				0		481,944			0	11,671	03/31/2041.
23243N AH 1	Countrywide Home Equity Ln RMBS Ser 2006	..	11/01/2019.	Paydown		65,708	65,708	27,050	27,050				0		27,050		38,659	38,659	2,376	07/25/2034.
23245L AB 6	Countrywide Alternative Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		128,798	254,451	207,628	207,628				0		207,628		(78,831)	(78,831)	7,469	02/25/2037.
233050 AC 7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3	..	12/01/2019.	Paydown		20,446,729	20,446,729	21,554,385	20,612,375		(165,646)		(165,646)		20,446,729			0	869,544	11/10/2046.
233244 AH 5	DOT Headquarters II L-B Fin Tr CTL Mtg S	..	12/07/2019.	Various		2,438,516	2,438,516	2,438,516	2,438,516				0		2,438,516			0	74,587	12/07/2021.
233851 AR 5	Daimler Fin NA LLC Sr Nt	..	07/31/2019.	Maturity		10,000,000	10,000,000	9,935,800	9,994,262		5,738		5,738		10,000,000			0	225,000	07/31/2019.
244199 BC 8	Deere & Co Nt 4.375% 10/16/19	..	10/16/2019.	Maturity		4,000,000	4,000,000	3,978,240	3,997,911		2,089		2,089		4,000,000			0	175,000	10/16/2019.
24763L FN 5	Delta Funding Home Eq Ln Tr RMBS Ser 199	..	12/01/2019.	Paydown		94,224	94,224	94,215	94,075		149		149		94,224			0	1,524	08/15/2030.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS	..	12/01/2019.	Paydown		8,410	8,410	8,408	8,403		6		6		8,410			0	222	09/25/2033.
251510 DS 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C	..	12/01/2019.	Paydown		492,672	492,672	500,755	492,011		661		661		492,672			0	9,721	03/25/2020.
251510 EE 9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	12/01/2019.	Paydown		87,682	87,682	86,312	86,748		934		934		87,682			0	1,946	05/25/2035.
251510 EH 2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	12/01/2019.	Paydown		271,069	271,069	268,983	269,383		1,687		1,687		271,069			0	7,980	06/25/2035.
251510 ER 0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C	..	12/01/2019.	Paydown		245,990	245,990	242,684	243,719		2,270		2,270		245,990			0	7,850	06/25/2035.
251510 FX 6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C	..	12/01/2019.	Paydown		86,943	91,972	86,292	86,292				0		86,292		652	652	2,511	09/25/2035.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl	..	12/01/2019.	Paydown		17,652	17,652	17,647	17,902		(250)		(250)		17,652			0	463	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl	..	12/01/2019.	Paydown		11,640	11,640	11,637	11,782		(141)		(141)		11,640			0	228	01/25/2034.
25157F AK 0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C	..	11/01/2019.	Paydown		14,395,066	14,395,066	14,318,437	14,354,370		40,696		40,696		14,395,066			0	572,907	06/26/2035.
25179M AP 8	Devon Energy Corp Sr Nt	..	07/27/2019.	Call 103.2871		7,746,532	7,500,000	7,455,600	7,483,387		2,676		2,676		7,486,063		13,937	13,937	417,157	05/15/2022.
25278X AC 3	Diamondback Energy Inc Sr Nt	..	08/15/2019.	Tax Free Exchange		1,479,182	1,480,000	1,479,075	1,479,146		36		36		1,479,182			0	55,459	11/01/2024.
25278X AE 9	Diamondback Energy Inc Sr Nt	..	12/20/2019.	Call 103.5630		217,482	210,000	204,225	204,568		790		790		205,358		4,642	4,642	18,815	11/01/2024.
254683 BK 0	Discover Card Mstr Tr LBASS Ser 2014-A4	..	06/15/2019.	Paydown		56,204,000	56,204,000	55,963,522	56,044,640		159,360		159,360		56,204,000			0	595,762	12/15/2021.
254683 BV 6	Discover Card Mstr Tr LBASS Ser 2016-A4	..	09/15/2019.	Paydown		25,000,000	25,000,000	24,668,945	24,752,571		247,429		247,429		25,000,000			0	260,625	03/15/2022.
25468P CK 0	Disney Walt Co Nt 5.500% 03/15/19	..	03/15/2019.	Maturity		10,000,000	10,000,000	10,295,900	10,007,628		(7,628)		(7,628)		10,000,000			0	275,000	03/15/2019.
25654# AA 0	Dodger Tickets LLC 1st Mtg Bd	..	03/31/2019.	Various		1,165,747	1,165,747	1,165,747	1,165,747				0		1,165,747			0	65,981	03/31/2030.
260543 CC 5	Dow Chemical Co Sr Nt 4.250% 11/15/20	..	06/19/2019.	Various		40,432,932	39,344,000	39,505,659	39,382,569		(9,349)		(9,349)		39,373,220		(29,220)	(29,220)	2,082,914	11/15/2020.
260543 CQ 4	Dow Chemical Co Sr Nt 4.800% 11/30/28	..	11/25/2019.	Tax Free Exchange		499,530	500,000	499,490	499,494		37		37		499,530			0	23,667	11/30/2028.
26249G AE 0	Dryden Sr Ln Fd CLO Ser 2014-33A Cl AR	..	03/15/2019.	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	151,130	10/15/2028.
26249G AF 7	Dryden Sr Ln Fd CLO Ser 2014-33A Cl BR	..	03/15/2019.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	111,324	10/15/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
26249K AL 5	Dryden Sr Ln Fd CLO Ser 2014-36A Cl BR		04/15/2019.	Paydown		15,000,000	15,000,000	15,018,990	15,018,332		(18,332)		(18,332)		15,000,000			0	338,208	01/15/2028.
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own		12/17/2019.	Additional Income									0					0	16,320	01/15/2027.
26860# AA 8	EIF Pio Pico LLC Sr Sec Nt		12/31/2019.	Redemption 100.0000		291,365	291,365	291,365	291,365				0		291,365			0	11,045	12/31/2041.
268668 FD 7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A		03/25/2019.	Paydown		32,935	32,935	26,108	26,108		6,827		6,827		32,935			0	179	12/25/2042.
26875P AD 3	EOG Resources Nt 5.625% 06/01/19		06/01/2019.	Various		26,000,000	26,000,000	27,056,279	26,055,254		(55,254)		(55,254)		26,000,000			0	731,250	06/01/2019.
26884L AA 7	EQT Corp Nt 8.125% 06/01/19		06/01/2019.	Maturity		31,500,000	31,500,000	31,677,080	31,510,436		(10,436)		(10,436)		31,500,000			0	1,279,688	06/01/2019.
278058 AK 8	Eaton Corp Deb 8.875% 06/15/19		06/15/2019.	Maturity		1,000,000	1,000,000	931,340	996,932		3,068		3,068		1,000,000			0	44,375	06/15/2019.
281020 AJ 6	Edison International Sr Nt		02/14/2019.	Various		27,151,025	30,180,000	30,288,517	30,252,293		(2,047)		(2,047)		30,250,246		(3,099,221)	(3,099,221)	371,796	03/15/2023.
28501* AS 4	Electric Transmission TX LLC Sr Nt Ser D		06/13/2019.	Maturity		10,000,000	10,000,000	9,892,889	9,991,401		8,599		8,599		10,000,000			0	125,000	06/13/2019.
291011 AY 0	Emerson Elec Co Sr Nt 4.875% 10/15/19		10/15/2019.	Maturity		1,250,000	1,250,000	1,235,950	1,248,671		1,329		1,329		1,250,000			0	60,938	10/15/2019.
291011 BA 1	Emerson Elec Co Sr Nt 5.000% 04/15/19		04/15/2019.	Maturity		4,000,000	4,000,000	4,023,440	4,000,837		(837)		(837)		4,000,000			0	100,000	04/15/2019.
29250R AR 7	Enbridge Energy Partners LP Sr Nt		03/01/2019.	Various		34,000,000	34,000,000	38,852,460	34,112,511		(112,511)		(112,511)		34,000,000			0	1,712,750	03/01/2019.
29250R AS 5	Enbridge Energy Partners LP Sr Nt		12/16/2019.	Call 100.8354		10,083,537	10,000,000	9,995,900	9,999,429		451		451		9,999,880		120	120	744,982	03/15/2020.
29273R AK 5	Energy Transfer Partners Sr Nt		01/09/2019.	Wells Fargo Securities LLC		7,530,535	7,450,000	7,915,625	7,463,913		(1,906)		(1,906)		7,462,007		68,527	68,527	232,854	03/15/2019.
294754 AS 5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1		12/01/2019.	Paydown		56,877	56,877	56,877	56,804		73		73		56,877			0	1,207	08/25/2032.
30161M AF 0	Exelon Generation Co LLC Sr Nt		10/01/2019.	Maturity		8,000,000	8,000,000	8,002,100	8,000,202		(202)		(202)		8,000,000			0	416,000	10/01/2019.
30161M AG 8	Exelon Generation Co LLC Sr Nt		09/20/2019.	JP Morgan Securities LLC		6,277,350	5,000,000	5,181,650	5,155,650		(2,840)		(2,840)		5,152,809		1,124,541	1,124,541	306,424	10/01/2039.
30219G AE 8	Express Scripts Hldg Co Sr Nt		10/11/2019.	Tax Free Exchange		15,482,532	15,500,000	15,379,867	15,455,650		11,382		11,382		15,467,032		15,500	15,500	666,715	11/15/2021.
30219G AF 5	Express Scripts Hldg Co Sr Nt		10/11/2019.	Various		12,475,359	12,500,000	12,374,426	12,451,348		11,511		11,511		12,462,859		12,500	12,500	563,333	02/15/2022.
30219G AG 3	Express Scripts Hldg Co Sr Nt		10/11/2019.	Tax Free Exchange		42,657,719	39,500,000	43,020,904	42,675,406		(57,186)		(57,186)		42,618,219		39,500	39,500	2,190,878	11/15/2041.
302508 AM 8	FMR Corp Nt 7.490% 06/15/19		06/15/2019.	Maturity		5,000,000	5,000,000	6,207,950	5,098,139		(98,139)		(98,139)		5,000,000			0	187,250	06/15/2019.
30288* AA 8	FLNG Liquefaction 2 LLC Sr Sec Nt		09/30/2019.	Redemption 100.0000		805,000	805,000	805,000	805,000				0		805,000			0	36,547	03/31/2038.
31331F AP 6	Fedex Corp ABS PTC Ser 1995-B3		07/02/2019.	Various		1,470,848	1,470,848	1,658,388	1,471,209		(361)		(361)		1,470,848			0	57,515	07/02/2019.
31331F AX 9	Fedex Corp ABS PTC Ser 1998-1A		07/15/2019.	Paydown		1,180,696	1,180,696	1,320,813	1,198,880		(18,185)		(18,185)		1,180,696			0	39,851	07/15/2023.
31331F AY 7	Fedex Corp ABS PTC Ser 1998-1 Cl B		01/15/2019.	Paydown		601,486	601,486	638,959	601,696		(210)		(210)		601,486			0	20,586	01/15/2019.
31331F BA 8	Fedex Corp ABS PTC Ser 1999-1 Cl A		07/15/2019.	Paydown		74,987	74,987	88,390	77,212		(2,226)		(2,226)		74,987			0	2,890	01/15/2022.
32051G TC 9	First Horizon Alt Mtg Sec Tr RMBS Ser 20		12/01/2019.	Paydown		245,524	269,261	251,482	251,482				0		251,482		(5,959)	(5,959)	8,878	09/25/2035.
32052W AC 3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		12/01/2019.	Paydown		610,731	725,496	547,848	547,848				0		547,848		62,883	62,883	28,047	08/25/2037.
337925 ES 6	First Plus Home Ln Owner Tr RMBS Ser 199		03/01/2019.	Paydown		3,627	3,627	3,708	1,723	1,924	(20)		1,904		3,627			0	65	12/10/2024.
33812@ AA 5	Fitch Group Inc Sr Nt 5.120% 08/09/21		08/09/2019.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	307,200	08/09/2021.
34530M AA 7	Ford Credit Auto Owner Tr LBASS Ser 2014		05/15/2019.	Paydown		33,386,000	33,386,000	33,278,282	33,298,591		87,409		87,409		33,386,000			0	314,385	11/15/2025.
34532T AA 0	Ford Credit Auto Owner Tr LBASS Ser 2018		04/15/2019.	Paydown		29,318,183	29,318,183	29,318,183	29,318,183				0		29,318,183			0	78,557	11/15/2019.
36157R 3X 1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		12/01/2019.	Paydown		103,879	103,879	113,886	108,078		(4,199)		(4,199)		103,879			0	3,131	07/25/2029.
36157R D8 5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		12/01/2019.	Paydown		105	105	105	105				0		105			0	3	04/25/2029.
361856 ER 4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		12/27/2019.	Paydown		342,918	196,888	91,835	91,835				0		91,835		251,082	251,082	7,615	11/25/2036.
36197X AL 8	GS Mortgage Securities Trust CMBS Ser 20		12/01/2019.	Paydown		3,096,527	3,096,527	3,189,230	3,121,922		(25,395)		(25,395)		3,096,527			0	44,873	06/10/2046.
36226M AE 3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		12/01/2019.	Paydown		67,754	67,754	67,757	67,542		212		212		67,754			0	2,316	07/20/2031.
36228F 3Q 7	GS Mortgage Securities Corp RMBS Ser 200		12/01/2019.	Paydown		54,928	54,928	54,926	54,848		81		81		54,928			0	1,046	04/25/2034.
36228F 5F 9	GS Mortgage Securities Corp RMBS Ser 200		12/01/2019.	Paydown		7,602	7,602	7,602	7,591		11		11		7,602			0	121	06/25/2034.
36228F C5 3	GS Mortgage Securities Corp RMBS Ser 200		11/01/2019.	Paydown		50,758	50,758	50,756	50,724		34		34		50,758			0	1,278	11/25/2033.
36228F XK 7	GS Mortgage Securities Corp RMBS Ser 200		10/25/2019.	Paydown		26,516	26,516	19,458	19,458		7,058		7,058		26,516			0	456	10/25/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
36228F ZK 5	GS Mortgage Securities Corp RMBS Ser 200	..	12/26/2019.	Paydown		240,007	240,007	240,007	240,007				0		240,007			0	4,930	11/25/2033.
36228F ZL 3	GS Mortgage Securities Corp RMBS Ser 200	..	09/25/2019.	Paydown		3,934	3,934	3,934	3,934				0		3,934			0	70	11/25/2033.
362341 ES 4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl	..	12/01/2019.	Paydown		32,177	32,177	32,222	32,139		38		38		32,177			0	1,258	07/25/2035.
36242D 6Q 1	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2019.	Paydown		542,610	542,610	538,541	539,828		2,783		2,783		542,610			0	18,498	06/25/2035.
36242D 7B 3	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2019.	Paydown		539,887	539,887	520,737	528,675		11,212		11,212		539,887			0	16,628	06/25/2035.
36242D 7Q 0	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2019.	Paydown		607,571	607,571	578,955	592,814		14,757		14,757		607,571			0	19,634	06/25/2035.
36242D DE 0	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2019.	Paydown		728,828	728,828	728,805	727,472		1,356		1,356		728,828			0	25,484	06/25/2034.
36242D ND 1	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2019.	Paydown		5,867	5,867	5,866	5,858		8		8		5,867			0	109	08/25/2034.
36242D UX 9	GS Mortgage Securities Corp RMBS Ser 200	..	12/01/2019.	Paydown		301,347	301,347	304,219	301,912		(566)		(566)		301,347			0	8,026	02/25/2035.
36297N AC 9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl	..	12/26/2019.	Paydown		134,294	134,294	10,059	10,059		124,235		124,235		134,294			0	55	05/25/2036.
369604 BF 9	General Electric Co Sr Nt	..	09/30/2019.	Call 96.7930		37,039,777	38,267,000	38,557,090	38,521,161		(4,900)		(4,900)		38,516,261		(249,261)	(249,261)	311,828	10/09/2042.
37186* AA 6	Genesis Solar Funding LLC Sr Nt	..	07/18/2019.	Call 92.0000		19,749,701	21,467,067	20,393,713	21,682,866		2,232	1,291,384	(1,289,152)		20,393,713		1,073,353	1,073,353	(28,146)	09/05/2038.
37186* AA 6	Genesis Solar Funding LLC Sr Nt	..	03/05/2019.	Redemption 100.0000		1,183,279	1,183,279	1,196,413	1,195,174		(11,895)		(11,895)		1,183,279			0	33,132	09/05/2038.
38013F AA 9	GM Financial Sec Term Auto Rec LBASS Ser	..	03/18/2019.	Paydown		11,632,253	11,632,253	11,632,253	11,632,253				0		11,632,253			0	40,201	10/16/2019.
38119# AA 2	Golden Spread Elec Cooperative 1st Mtg B	..	11/06/2019.	Redemption 100.0000		1,308,920	1,308,920	1,308,920	1,308,920				0		1,308,920			0	56,561	05/06/2025.
39121J A* 1	Great River Energy 1st Mtg Bd	..	07/01/2019.	Redemption 100.0000		2,093,023	2,093,023	2,093,023	2,093,023				0		2,093,023			0	121,605	07/01/2021.
39121J AH 3	Great River Energy 1st Mtg Bd	..	07/01/2019.	Redemption 100.0000		604,000	604,000	604,000	604,000				0		604,000			0	27,047	07/01/2030.
39539M AA 7	Greenpoint Mtg Funding Tr RMBS Ser 2007-	..	12/26/2019.	Paydown		1,187,124	1,187,124	1,108,080	1,108,080		79,044		79,044		1,187,124			0	13,476	06/25/2037.
40573L AS 5	Halfmoon Parent Inc. Sr Nt	..	08/28/2019.	Tax Free Exchange		7,487,199	7,500,000	7,485,825	7,486,233		966		966		7,487,199			0	310,807	10/15/2028.
41164Y AB 7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C	..	12/19/2019.	Paydown		974,146	974,146	949,488	951,235		22,911		22,911		974,146			0	13,217	07/19/2047.
423452 AB 7	Helmerich & Payne Sr Nt	..	03/22/2019.	Tax Free Exchange		17,817,320	17,500,000	17,830,915	17,829,224		(11,904)		(11,904)		17,817,320			0	207,958	03/15/2025.
43708A AD 4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S	..	12/01/2019.	Paydown		10,781	10,781	10,781	10,781				0		10,781			0	592	05/25/2033.
43709B AE 9	Indymac Resident ABS Tr RMBS Ser 2006-C	..	12/26/2019.	Paydown		2,567,381	2,567,381	2,380,641	2,380,641		186,740		186,740		2,567,381			0	37,667	08/25/2036.
44891F AD 8	Hyundai Auto Lease Sec Tr LBASS Ser 2017	..	07/15/2019.	Paydown		10,946,289	10,946,289	10,913,921	10,915,861		30,428		30,428		10,946,289			0	66,699	08/17/2020.
44919* AC 2	I595 Express LLC Sr Nt	..	12/31/2019.	Various		1,278,275	1,278,275	1,278,275	1,278,275				0		1,278,275			0	26,585	12/31/2031.
44923Q AJ 3	Hyundai Capital America Sr Nt	..	02/06/2019.	Maturity		6,930,000	6,930,000	6,978,233	6,931,039		(1,039)		(1,039)		6,930,000			0	88,358	02/06/2019.
44984M AA 7	I-Preferred Term Sec Ltd LBASS Residual	..	03/27/2019.	Additional Income									0					0	1,650	06/24/2034.
45254N PV 3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2	..	12/27/2019.	Paydown		131,751	131,751	128,974	128,974		2,777		2,777		131,751			0	2,121	08/25/2035.
45254T NY 6	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	12/01/2019.	Paydown		57,903	57,903	57,897	57,856		46		46		57,903			0	1,992	03/25/2034.
45254T PM 0	IMPAC Secd Assets CMN Owner Tr RMBS Ser	..	12/01/2019.	Paydown		22,817	22,817	22,817	22,789		28		28		22,817			0	508	08/25/2034.
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2	..	12/01/2019.	Paydown			47,986	32,294	1,190	31,104			31,104		32,294		(32,294)	(32,294)	861	06/25/2031.
45660L HT 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3	..	12/01/2019.	Paydown		370,922	370,922	370,806	370,194		728		728		370,922			0	10,572	04/25/2035.
45660L PE 3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C	..	03/01/2019.	Paydown		51							0				51	51	27	06/25/2035.
45660L SS 9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C	..	12/01/2019.	Paydown		217,081	230,823	222,900	222,900				0		222,900		(5,819)	(5,819)	6,765	07/25/2035.
45660L XA 2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1	..	12/01/2019.	Paydown		346,709	431,701	346,802	346,802				0		346,802		(94)	(94)	6,435	10/25/2035.
45660N UM 5	Residential Asset Sec Tr RMBS Ser 2003-A	..	11/01/2019.	Paydown		144,664	278,916	262,647	267,193		6,232		6,232		273,425		(128,761)	(128,761)	10,990	09/25/2033.
45661K AG 5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	12/01/2019.	Paydown		549,696	578,062	404,565	404,565				0		404,565		145,131	145,131	15,518	06/25/2036.
45662B AD 1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1	..	12/01/2019.	Paydown		631,849	631,849	597,898	597,898		33,951		33,951		631,849			0	10,907	08/25/2036.
45662D AA 3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2	..	12/25/2019.	Paydown		333,816	331,660	258,979	258,979				0		258,979		74,837	74,837	4,603	11/25/2036.
45662J AC 6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1	..	12/01/2019.	Paydown		984,906	1,133,329	968,629	968,629				0		968,629		16,277	16,277	22,616	12/25/2035.
45685E AB 2	Voya Financial Inc Sr Nt	..	07/12/2019.	Various		15,702,933	14,402,000	16,219,742	15,397,622		(141,554)		(141,554)		15,256,067		(854,067)	(854,067)	2,086,442	07/15/2022.
456866 AL 6	Ingersoll-Rand Co Deb 7.200% 06/01/25	..	06/01/2019.	Redemption 100.0000		151,000	151,000	148,749	150,325		675		675		151,000			0	5,436	06/01/2025.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
465685 AF 2	ITC Holdings Corp Sr Nt	..	06/14/2019.	Call 101.7240		44,916,232	44,155,000	45,041,650	44,272,454		(50,538)		(50,538)		44,221,917		(66,917)	(66,917)	2,980,634	01/15/2020.
466247 EN 9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4	..	11/01/2019.	Paydown		252,420	252,420	243,131	248,289		4,131		4,131		252,420			0	5,674	09/25/2034.
466247 MU 4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3	..	12/01/2019.	Paydown		289,057	289,057	291,451	289,513		(456)		(456)		289,057			0	10,009	01/25/2035.
466247 VP 5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2	..	12/01/2019.	Paydown		654,381	654,381	606,325	647,143		7,238		7,238		654,381			0	17,753	09/25/2020.
466247 YS 6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6	..	12/01/2019.	Paydown		124,284	116,871	114,935	115,588		13		13		115,601		8,684	8,684	2,463	11/25/2035.
46625H HL 7	JPMorgan Chase & Co Sr Nt	..	04/23/2019.	Maturity		21,000,000	21,000,000	22,924,020	21,080,937		(80,937)		(80,937)		21,000,000			0	661,500	04/23/2019.
46627M AA 5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	12/01/2019.	Paydown		190,743	190,032	172,426	152,145	20,280			20,280		172,426		18,318	18,318	6,045	12/25/2035.
46627M AP 2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C	..	12/01/2019.	Paydown		83,227	75,481	66,365	66,365				0		66,365		16,862	16,862	2,488	12/25/2035.
46627M EH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C	..	12/01/2019.	Paydown		302,422	297,284	246,431	246,431				0		246,431		55,991	55,991	9,389	03/25/2036.
46629D AK 1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2	..	12/01/2019.	Paydown		217,523	218,639	153,639	153,639				0		153,639		63,884	63,884	4,589	01/25/2037.
46629E AH 6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C	..	12/01/2019.	Paydown		431,995	445,034	403,942	403,942				0		403,942		28,052	28,052	9,411	09/25/2036.
46634G AB 7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	09/06/2019.	Paydown		22,000,000	22,000,000	24,684,688	22,423,249		(423,249)		(423,249)		22,000,000			0	929,445	12/05/2027.
46636D AJ 5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	10/01/2019.	Paydown		666,079	666,079	693,374	669,951		(3,872)		(3,872)		666,079			0	26,130	07/15/2046.
46640J AS 6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2	..	12/01/2019.	Paydown		365,150	365,150	377,274	369,164		(4,014)		(4,014)		365,150			0	7,030	01/15/2046.
476556 DA 0	Jersey Central Pwr & Lt Co Sr Nt	..	02/01/2019.	Maturity		5,000,000	5,000,000	4,993,650	4,999,927		73		73		5,000,000			0	183,750	02/01/2019.
48121@ AC 5	JRD Holdings LLC Sr Nt Ser A	..	03/27/2019.	Redemption 100.0000		4,000,000	4,000,000	3,980,222	3,994,726		5,274		5,274		4,000,000			0	69,400	03/27/2021.
485134 BL 3	Kansas City Power and Light 1st Mtg Bd	..	04/01/2019.	Various		18,247,000	18,247,000	22,063,305	18,374,931		(127,931)		(127,931)		18,247,000			0	652,330	04/01/2019.
492386 AT 4	Kerr McGee Corp Co Gtd Nt	..	09/18/2019.	Tax Free Exchange		12,570,501	11,145,000	13,121,432	12,614,235		(54,879)		(54,879)		12,559,356		11,145	11,145	884,983	09/15/2031.
50180L AD 2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A	..	12/11/2019.	Paydown		479,609	479,609	435,540	472,124		7,486		7,486		479,609			0	16,417	04/15/2041.
502413 BA 4	L-3 Communications Corp Co Gtd Nt	..	07/03/2019.	Various		6,483,059	6,500,000	6,418,490	6,478,062		4,996		4,996		6,483,059			0	290,713	02/15/2021.
52465# BP 9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C	..	12/01/2019.	Redemption 100.0000		1,493,808	1,493,808	1,412,460	1,473,061		20,747		20,747		1,493,808			0	39,350	03/01/2023.
52467@ AA 3	Legg Mason Mtg Cap Corp CTL	..	12/15/2019.	Redemption 100.0000		483,461	483,461	506,097	487,309		(3,848)		(3,848)		483,461			0	19,465	12/15/2021.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL	..	12/15/2019.	Redemption 100.0000		224,318	224,318	235,261	225,819		(1,501)		(1,501)		224,318			0	9,298	01/15/2021.
52518R CD 6	Lehman Structured Sec Corp RMBS Ser 2005	..	12/26/2019.	Paydown		32,362	81,831	40,022	40,022				0		40,022		(7,660)	(7,660)	1,478	09/26/2045.
539830 AT 6	Lockheed Martin Corp Sr Nt	..	11/15/2019.	Maturity		24,875,000	24,875,000	26,462,043	25,069,090		(194,090)		(194,090)		24,875,000			0	1,057,188	11/15/2019.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C	..	12/26/2019.	Paydown		1,329,724	1,329,724	1,243,292	1,274,312		55,412		55,412		1,329,724			0	21,413	09/25/2034.
55265W CA 9	Master Seasoned Securities Tr RMBS Ser 2	..	12/01/2019.	Paydown		23,117	23,117	23,883	23,728		(611)		(611)		23,117			0	846	08/25/2032.
55275S AC 4	MASTR Alternative Loans Tr RMBS Ser 2007	..	12/01/2019.	Paydown		657,987	657,987	659,689	658,893		(39)		(39)		658,854		(867)	(867)	23,194	10/25/2036.
55818P AL 4	Madison Park Funding LTD CLO Ser 2014-12	..	10/21/2019.	Paydown		16,799,819	16,799,819	16,799,819	16,799,819				0		16,799,819			0	462,839	07/20/2026.
559080 AE 6	Magellan Midstream Partn Sr Nt	..	02/11/2019.	Call 101.5037		3,045,110	3,000,000	3,525,810	3,043,005		(8,957)		(8,957)		3,034,048		(34,048)	(34,048)	157,551	07/15/2019.
56081# AR 1	Major League Baseball Tr Nt	..	08/12/2019.	Redemption 100.0000		932,729	932,729	932,729	932,729				0		932,729			0	21,482	12/10/2020.
57169* AQ 0	Mars Inc Sr Nt Ser G 2.720% 10/11/19	..	10/11/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	272,000	10/11/2019.
576434 2D 5	Master Asset Securitization Tr RMBS Ser	..	12/01/2019.	Paydown		938,523	1,111,380	851,157	851,157				0		851,157		87,366	87,366	37,195	03/25/2036.
576434 A2 0	Master Asset Securitization Tr RMBS Ser	..	12/01/2019.	Paydown		166,675	166,675	168,342	167,272		(597)		(597)		166,675			0	5,478	01/25/2035.
576434 J5 4	Master Asset Securitization Tr RMBS Ser	..	12/01/2019.	Paydown		324,912	324,912	330,699	326,970		(2,058)		(2,058)		324,912			0	7,496	03/25/2035.
576434 N2 6	Master Asset Securitization Tr RMBS Ser	..	12/01/2019.	Paydown		822,410	822,410	808,596	813,459		8,951		8,951		822,410			0	23,380	04/25/2035.
576434 UH 5	Master Asset Securitization Tr RMBS Ser	..	12/01/2019.	Paydown		35,910	35,910	35,910	35,910				0		35,910			0	762	08/25/2034.
576434 WD 2	Master Asset Securitization Tr RMBS Ser	..	08/01/2019.	Paydown		191,192	191,192	192,685	190,799		392		392		191,192			0	3,420	09/25/2034.
576434 YM 0	Master Asset Securitization Tr RMBS Ser	..	12/01/2019.	Paydown		447,281	447,281	427,447	436,303		10,978		10,978		447,281			0	21,774	12/25/2034.
57643M FN 9	Master Asset Securitization Tr RMBS Ser	..	12/01/2019.	Paydown		39,336	39,336	38,156	38,775		561		561		39,336			0	1,138	07/25/2034.
577778 AT 0	May Dept Stores Co Amortiz Deb	..	10/15/2019.	Redemption 100.0000		50,000	50,000	61,644	51,438		(1,438)		(1,438)		50,000			0	3,563	04/15/2021.
58528# CX 3	Meijer Inc Sr Secd Nt Ser C	..	10/01/2019.	Redemption 100.0000		656,332	656,332	656,332	656,332				0		656,332			0	38,192	10/01/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
589929 PJ 1	Merrill Lynch Mtg Investors RMBS Ser 199	..	06/01/2019.	Paydown		16,023	16,023	16,174	16,014		9		9		16,023			0	361	08/25/2027.
589929 XZ 6	Merrill Lynch Mtg Investors RMBS Ser 200	..	12/01/2019.	Paydown		151,209	151,209	151,148	151,683		(128)		(128)		151,556		(347)	(347)	5,157	09/25/2032.
59073@ AA 4	Mesquite Power Priv Pl	..	12/31/2019.	Redemption 100.0000		120,224	120,224	120,224	120,224				0		120,224			0	3,487	12/31/2039.
591894 BX 7	Metropolitan Edison Company Nt	..	01/15/2019.	Various		17,500,000	17,500,000	17,517,240	17,500,092		(92)		(92)		17,500,000			0	673,750	01/15/2019.
59549W AB 9	Mid State Tr LBASS Ser 11 Cl M1	..	12/15/2019.	Paydown		158,013	158,013	158,010	158,013				0		158,013			0	5,024	07/15/2038.
595620 AJ 4	MidAmerican Energy Co 1st Mtg	..	02/15/2019.	Call 100.0000		17,000,000	17,000,000	16,990,480	16,999,628		229		229		16,999,857		143	143	170,000	03/15/2019.
61744C HP 4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C	..	12/26/2019.	Paydown		1,392,277	1,392,277	1,305,259	1,327,792		64,484		64,484		1,392,277			0	27,969	09/25/2034.
617451 CT 4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2	..	04/12/2019.	Paydown		663,976	663,976	649,973	663,976				0		663,976			0	11,028	10/12/2052.
617458 AG 9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl	..	12/01/2019.	Paydown		2,081,887	2,081,887	2,183,107	2,093,391		(11,503)		(11,503)		2,081,887			0	57,080	09/15/2047.
61745M 2K 8	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C	..	12/01/2019.	Paydown		5,488,000	5,488,000	5,512,251	5,479,026		8,974		8,974		5,488,000			0	270,383	07/15/2056.
61745M 5K 5	Morgan Stanley Cap I CMBS Ser 2005-T19 C	..	05/13/2019.	Paydown		2,280,860	2,280,860	2,273,993	2,277,242		3,618		3,618		2,280,860			0	82,561	06/12/2047.
61745M WN 9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl	..	12/01/2019.	Paydown		19,177	19,177	18,269	18,980		197		197		19,177			0	577	11/25/2033.
61746B DR 4	Morgan Stanley Sr Nt Ser G	..	07/23/2019.	Maturity		10,000,000	10,000,000	9,970,000	9,995,472		4,528		4,528		10,000,000			0	237,500	07/23/2019.
61756U AH 4	Morgan Stanley Cap I CMBS Ser 2007-IQ16	..	12/01/2019.	Paydown		2,077,203	3,276,511	2,381,560	2,479,109	418,217	1,166	515,767	(96,384)		2,382,726		(305,523)	(305,523)	86,556	12/12/2049.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8	..	12/01/2019.	Paydown		3,143,869	3,143,869	3,250,220	3,171,380		(27,511)		(27,511)		3,143,869			0	52,363	12/15/2048.
61762T AC 0	Morgan Stanley BAML Tr CMBS Ser 2013-C11	..	12/01/2019.	Paydown		3,854,402	3,854,402	3,969,916	3,888,036		(33,634)		(33,634)		3,854,402			0	87,484	08/15/2046.
61763B AS 3	Morgan Stanley BAML Tr CMBS Ser 2013-C13	..	12/01/2019.	Paydown		1,698,106	1,698,106	1,749,036	1,714,113		(16,007)		(16,007)		1,698,106			0	33,653	11/15/2046.
63080# AA 5	NARA Caves Lease Tr CTL	..	12/15/2019.	Call 100.0000		348,160	348,160	348,160	348,160				0		348,160			0	10,076	09/15/2028.
635405 AM 5	National City Corp Sub Nt	..	05/15/2019.	Maturity		2,000,000	2,000,000	2,340,600	2,031,631		(31,631)		(31,631)		2,000,000			0	68,750	05/15/2019.
637071 AJ 0	National Oilwell Varco Inc Sr Nt	..	12/04/2019.	Various		40,188,939	39,280,000	39,138,592	39,220,436		13,499		13,499		39,233,935		46,065	46,065	1,938,730	12/01/2022.
64352V EF 4	New Century Home Equity Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		1,201	1,201	1,201	1,199		2		2		1,201			0	32	11/25/2033.
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-	..	12/01/2019.	Paydown		228,860	228,860	234,653	234,255		(5,395)		(5,395)		228,860			0	4,628	05/25/2054.
651229 BA 3	Newell Rubbermaid Inc Sr Nt	..	11/25/2019.	Call 102.5000		5,570,875	5,435,000	5,496,024	5,471,387		(10,875)		(10,875)		5,460,512		(25,512)	(25,512)	415,174	11/15/2023.
651639 AE 6	Newmont Mining Corp Co Gtd Nt	..	08/28/2019.	Tax Free Exchange		14,235,562	13,150,000	13,984,183	13,814,439		(17,167)		(17,167)		13,797,272		438,290	438,290	701,744	04/01/2035.
651639 AL 0	Newmont Mining Corp Co Gtd Nt	..	10/01/2019.	Maturity		30,500,000	30,500,000	30,354,690	30,486,527		13,473		13,473		30,500,000			0	1,563,125	10/01/2019.
65341K AK 2	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	04/15/2019.	Paydown		3,708,000	3,708,000	3,703,510	3,704,135		3,865		3,865		3,708,000			0	33,866	04/15/2021.
65341K AP 1	Nextgear Floorplan Mast Ow Tr LBASS Ser	..	09/15/2019.	Paydown		12,691,000	12,691,000	12,594,914	12,603,514		87,486		87,486		12,691,000			0	208,450	09/15/2021.
65535V BZ 0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C	..	12/01/2019.	Paydown		60,047	60,047	60,103	60,043		4		4		60,047			0	2,080	08/25/2033.
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1	..	12/01/2019.	Paydown		16,860	16,860	16,860	16,848		12		12		16,860			0	506	03/25/2034.
65535V DC 9	Nomura Asset Sec Corp RMBS Ser 2004-AP2	..	12/01/2019.	Paydown		25,917	25,917	25,713	25,757		160		160		25,917			0	853	07/25/2034.
65535V GH 5	Nomura Asset Sec Corp RMBS Ser 2004-AP3	..	12/01/2019.	Paydown		11,303	11,303	11,953	11,835		(532)		(532)		11,303			0	384	10/25/2034.
65535V HH 4	Nomura Asset Sec Corp RMBS Ser 2005-AP1	..	12/01/2019.	Paydown		25,956	25,956	25,826	25,844		112		112		25,956			0	901	02/25/2035.
65535V US 5	Nomura Asset Sec Corp RMBS Ser 2006-AR2	..	12/26/2019.	Paydown		156,315	156,315	75,794	75,794		80,521		80,521		156,315			0	1,968	04/25/2036.
666807 BA 9	Northrop Grumman Corp Sr Nt	..	08/01/2019.	Maturity		7,000,000	7,000,000	7,931,100	7,097,128		(97,128)		(97,128)		7,000,000			0	353,500	08/01/2019.
66988A AB 0	Novant Health Inc Nt 5.850% 11/01/19	..	11/01/2019.	Various		22,300,000	22,300,000	22,707,281	22,351,389		(51,389)		(51,389)		22,300,000			0	1,304,550	11/01/2019.
670877 AA 7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1	..	10/31/2019.	Various		8,000,000	8,000,000	8,014,640	8,002,147		(2,147)		(2,147)		8,000,000			0	433,600	10/31/2019.
67773# AE 0	Ohio Valley Electric Corp Sr Nt	..	12/15/2019.	Redemption 100.0000		596,067	596,067	600,220	597,948		(1,880)		(1,880)		596,067			0	26,504	02/15/2026.
67773# AF 7	Ohio Valley Electric Corp Sr Nt	..	12/15/2019.	Redemption 100.0000		150,114	150,114	150,114	150,114				0		150,114			0	6,675	02/15/2026.
67773# AG 5	Ohio Valley Electric Corp Sr Nt	..	12/15/2019.	Redemption 100.0000		151,309	151,309	151,309	151,309				0		151,309			0	6,728	02/15/2026.
679574 AG 8	Old Dominion Elec 1st Mtg Bd	..	12/01/2019.	Redemption 100.0000		378,125	378,125	383,531	381,000		(2,875)		(2,875)		378,125			0	23,482	12/01/2028.
682134 AC 5	Omnicom Group Inc Nt 4.450% 08/15/20	..	08/01/2019.	Various		7,018,234	6,864,000	6,934,323	6,881,192		(6,103)		(6,103)		6,875,089		(11,089)	(11,089)	447,804	08/15/2020.
68268N AE 3	Oneok Partners LP Sr Nt	..	03/01/2019.	Various		20,000,000	20,000,000	19,933,000	19,998,408		1,592		1,592		20,000,000			0	862,500	03/01/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
68389X AG 0	Oracle Corp Sr Nt 5.000% 07/08/19		07/08/2019.	Maturity		33,000,000	33,000,000	32,902,750	32,993,676		6,324		6,324		33,000,000			0	1,650,000	07/08/2019.
68389X AQ 8	Oracle Corp Sr Nt 2.375% 01/15/19		01/15/2019.	Maturity		4,000,000	4,000,000	3,986,080	3,999,898		102		102		4,000,000			0	47,500	01/15/2019.
69371V AC 1	PSMC Trust RMBS Ser 2018-1A Cl A3		12/01/2019.	Paydown		1,307,406	1,307,406	1,305,772	1,305,729		1,678		1,678		1,307,406			0	29,940	02/25/2048.
695114 CK 2	Pacificorp 1st Mtg Bd 5.500% 01/15/19		01/15/2019.	Maturity		10,000,000	10,000,000	9,934,500	9,999,682		318		318		10,000,000			0	275,000	01/15/2019.
70069F AY 3	Park Place Securities Inc RMBS Ser 2004-		12/26/2019.	Paydown		2,405,614	2,405,614	2,370,282	2,377,473		28,141		28,141		2,405,614			0	45,486	10/25/2034.
70069F HV 2	Park Place Securities Inc RMBS Ser 2005-		12/26/2019.	Paydown		4,037,074	4,037,074	3,481,976	3,739,801		24,691		24,691		3,764,493		272,581	272,581	69,536	05/25/2035.
713448 EA 2	Pepsico Inc Sr Nt 7.290% 09/15/26		01/04/2019.	Tax Free Exchange		6,500,564	6,500,000	6,500,564	6,500,564				0		6,500,564			0	143,471	09/15/2026.
718009 A@ 2	Philadelphia Suburban Corp Sr Nt		05/20/2019.	Various		5,773,667	5,500,000	5,500,000	5,500,000		273,667		273,667		5,773,667			0	214,280	07/31/2023.
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		09/13/2019.	Redemption 100.0000		182,999	182,999	182,999	182,999				0		182,999			0	4,117	09/13/2027.
73019# AC 6	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		09/13/2019.	Redemption 100.0000		550,299	550,299	550,299	550,299				0		550,299			0	12,382	09/13/2027.
74040T AC 7	Preferred Term Sec Ltd LBASS Mezz Nt PTP		12/23/2019.	Redemption 100.0000		55,232	55,232	18,269	18,269		36,963		36,963		55,232			0	1,394	12/23/2031.
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		12/23/2019.	Paydown		82,310	82,310	4,570	4,570		77,740		77,740		82,310			0	1,859	03/23/2035.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-		12/23/2019.	Paydown		945,917	945,917	810,861	833,846		112,071		112,071		945,917			0	23,578	03/22/2038.
74042E AC 8	Preferred Term Sec Ltd LBASS Mezz Nt Cl		12/23/2019.	Paydown		29,283	29,283	21,726	21,726		7,557		7,557		29,283			0	632	06/23/2035.
74042E AD 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl		06/24/2019.	Paydown		52,087	52,087				52,087		52,087		52,087			0	858	06/23/2035.
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt		12/23/2019.	Paydown		498,569	498,569	299,142	318,892		179,677		179,677		498,569			0	9,681	12/22/2035.
74042H AC 1	Preferred Term Sec Ltd LBASS XIX Nt Cl B		01/30/2019.	Paydown		16,563	16,563	16,568	16,562		1		1		16,563			0		12/22/2035.
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		09/23/2019.	Various		51,331	51,331	51,331	51,331				0		51,331			0	652	03/22/2038.
74042M AA 4	Preferred Term Sec Ltd LBASS XXII Nt Cl		09/23/2019.	Paydown		931,183	931,183	931,183	931,183				0		931,183			0	10,257	09/22/2036.
74042T AC 5	Preferred Term Sec Ltd LBASS Nt Cl A-2 P		12/23/2019.	Paydown		124,244	124,244	111,395	111,395		12,849		12,849		124,244			0	2,342	12/22/2037.
74042W AB 0	Preferred Term Sec Ltd LBASS Nt Cl A-2 P		12/23/2019.	Paydown		110,335	110,335	98,181	98,181		12,154		12,154		110,335			0	2,184	09/23/2035.
74042W AC 8	Preferred Term Sec Ltd LBASS Nt Cl B PTP		12/23/2019.	Paydown		190,022	190,022	190,878	190,049		(28)		(28)		190,022			0	4,092	09/23/2035.
74042W AD 6	Preferred Term Sec Ltd LBASS Nt Cl C PTP		12/23/2019.	Paydown		94,056	94,056	42,214	21,097	21,117	51,842		72,959		94,056			0	2,389	09/23/2035.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl		12/23/2019.	Paydown		33,852	33,852	32,270	32,256		1,596		1,596		33,852			0	703	12/22/2036.
74113M AC 4	Prestige Auto Rec Tr LBASS Ser 2016-2A C		05/15/2019.	Paydown		4,122,868	4,122,868	4,116,265	4,116,508		6,361		6,361		4,122,868			0	15,471	01/15/2021.
741382 AA 3	Preferred Term Sec Ltd VI ABS Combo Nt P		12/26/2019.	Paydown		590,037	590,037	337,881	337,881		252,156		252,156		590,037			0	11,605	09/26/2034.
74138P AA 2	Preferred Term Sec Ltd LBASS Combo Nt PT		12/23/2019.	Paydown		33,619	33,619	13,531	10,250	3,281	20,088		23,369		33,619			0	479	09/23/2035.
74160M BP 6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1		12/01/2019.	Paydown		31,075	31,075	28,939	29,799		1,276		1,276		31,075			0	1,039	10/25/2033.
74170* AA 7	Prime Property Fd LLC Sr Nt Ser A		08/22/2019.	Maturity		10,500,000	10,500,000	10,500,000	10,500,000				0		10,500,000			0	368,550	08/22/2019.
742741 AA 9	Procter & Gamble ESOP Deb Ser A		07/01/2019.	Various		3,261,622	3,261,622	4,278,655	3,445,796		(184,174)		(184,174)		3,261,622			0	230,779	01/01/2021.
743873 AY 7	Provident Funding Mtg Loan Tr RMBS Ser 2		12/26/2019.	Paydown		484,441	484,441	483,836	484,051		391		391		484,441			0	7,981	05/25/2035.
744448 CC 3	Public Svc Co CO 1st Mtg Bd		03/29/2019.	Redemption 100.3979		11,043,765	11,000,000	10,987,310	10,999,326		44,439		44,439		11,043,765			0	184,785	06/01/2019.
74836J AF 0	Questar Market Resources Sr Nt		11/22/2019.	Call 101.2870		4,051,480	4,000,000	3,992,880	3,998,947		799		799		3,999,745		255	255	384,680	03/01/2020.
74927# AA 9	RB Investment Associates CTL		12/15/2019.	Redemption 100.0000		181,559	181,559	181,559	181,559				0		181,559			0	7,179	12/15/2028.
74927U AW 8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1		12/01/2019.	Paydown		841,407	978,537	981,595	978,094		(89)		(89)		978,004		(136,597)	(136,597)	23,776	04/25/2035.
74936N AA 1	RCO Mortgage LLC RMBS Ser 18-VFS1 Cl A1		12/01/2019.	Paydown		3,197,100	3,197,100	3,197,058	3,197,035		66		66		3,197,100			0	84,721	12/26/2053.
749581 AJ 3	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2019.	Paydown		254,286	281,867	282,571	282,102		(12)		(12)		282,089		(27,803)	(27,803)	9,914	01/25/2037.
75114R AD 7	Residential Accredit Loans Inc RMBS Ser		12/26/2019.	Paydown		554,705	553,402	404,180	404,180				0		404,180		150,525	150,525	9,019	04/25/2036.
75115L AA 5	Residential Accredit Loans Inc RMBS Ser		12/26/2019.	Paydown		1,278,049	1,278,049	1,095,337	1,095,337		182,712		182,712		1,278,049			0	18,208	08/25/2037.
758202 AG 0	Reed Elsevier Cap Inc Co Gtd Nt		01/15/2019.	Various		9,000,000	9,000,000	9,134,280	9,000,738		(738)		(738)		9,000,000			0	388,125	01/15/2019.
75970J AB 2	Renaissance Home Equity Ln Tr RMBS Ser 2		12/26/2019.	Paydown		147,311	147,311	101,624	38,329	63,295	45,687		108,982		147,311			0	2,320	04/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
759950 AD 0	Renaissance Acceptance Mtg Crp RMBS Ser	..	12/26/2019.	Paydown		412,384	412,384	412,384	412,384				0		412,384			0	8,629	06/25/2032.
759950 DP 0	Renaissance Home Equity Ln Tr RMBS Ser 2	..	11/01/2019.	Paydown		59,200	59,200	59,200	59,109		(1)		(1)		59,107		92	92	2,036	11/25/2034.
759950 FE 3	Renaissance Home Equity Ln Tr RMBS Ser 2	..	12/01/2019.	Paydown		152,205	152,205	133,560	141,790		10,415		10,415		152,205			0	4,319	05/25/2035.
760761 AB 2	Republic Services Inc Co Gtd Nt	..	09/15/2019.	Maturity		55,835,000	55,835,000	57,176,907	55,961,251		(126,251)		(126,251)		55,835,000			0	3,070,925	09/15/2019.
760985 2G 5	Residential Asset Mtg Prod Inc RMBS Ser	..	12/26/2019.	Paydown		412,991	412,991	412,991	412,991				0		412,991			0	6,785	10/25/2031.
76110H 3B 3	Residential Accredit Loans Inc RMBS Ser	..	12/01/2019.	Paydown		453,952	513,905	466,846	466,846				0		466,846		(12,894)	(12,894)	12,948	04/25/2035.
76110H X9 5	Residential Accredit Loans Inc RMBS Ser	..	12/01/2019.	Paydown		3,047,633	3,207,717	3,250,821	3,222,146		1,991		1,991		3,224,138		(176,505)	(176,505)	168,481	03/25/2035.
76110W MC 7	Residential Asset Secs Corp RMBS Ser 200	..	12/01/2019.	Paydown		6,571	6,571	6,570	6,557		14		14		6,571			0	214	09/25/2031.
76110W MF 0	Residential Asset Secs Corp RMBS Ser 200	..	12/01/2019.	Paydown			191,473	101,787	89,254	12,533			12,533		101,787		(101,787)	(101,787)	4,193	09/25/2031.
76110W RQ 1	Residential Asset Secs Corp RMBS Ser 200	..	12/01/2019.	Paydown		32,833	32,833	32,816	32,773		60		60		32,833			0	639	05/25/2033.
76112B SN 1	Residential Asset Mtg Products RMBS Ser	..	08/01/2019.	Paydown		238,110	238,110	226,875	235,169		2,942		2,942		238,110			0	3,959	09/25/2034.
76112B SV 3	Residential Asset Mtg Products RMBS Ser	..	01/01/2019.	Paydown		7,808	7,808	7,550	7,777		31		31		7,808			0	34	09/25/2034.
76112F AG 6	Residential Asset Sec Tr RMBS Ser 2006-A	..	12/01/2019.	Paydown		118,486	145,218	102,037	102,037				0		102,037		16,449	16,449	4,116	06/25/2036.
761143 AD 8	Residential Asset Sec Tr RMBS Ser 2007-A	..	11/01/2019.	Paydown		187,835	380,824	235,687	235,687				0		235,687		(47,852)	(47,852)	10,995	09/25/2037.
76114H AK 1	Residential Asset Sec Tr RMBS Ser 2007-A	..	12/01/2019.	Paydown		264,727	303,032	276,032	276,032				0		276,032		(11,305)	(11,305)	11,247	05/25/2037.
761713 BS 4	Reynolds American Inc Sr Nt	..	06/23/2019.	Maturity		32,000,000	32,000,000	33,413,592	32,211,399		(211,399)		(211,399)		32,000,000			0	1,300,000	06/23/2019.
762009 BJ 6	Residential Funding Mtg Sec I RMBS Ser 2	..	12/01/2019.	Paydown		792,963	941,707	815,171	814,917				0		814,917		(21,954)	(21,954)	31,962	06/25/2037.
76761R AA 7	Riserva CLO Ltd CLO Ser 2016-3A Cl A	..	06/24/2019.	Redemption 100.0000		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	849,260	10/18/2028.
76761R AC 3	Riserva CLO Ltd CLO Ser 2016-3A Cl B1	..	06/24/2019.	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	313,520	10/18/2028.
78402C AA 1	SC Commercial Mtg Pass Through CTL Ser 2	..	12/01/2019.	Various		927,360	927,360	973,073	941,531		(14,172)		(14,172)		927,360			0	35,066	11/10/2028.
78468V AA 0	SPL Logistics Escrow LLC Nt	..	02/13/2019.	Guggenheim Securities LLC		4,706,250	5,000,000	5,000,000	5,000,000				0		5,000,000		(293,750)	(293,750)	239,132	08/01/2020.
78532* AD 5	Sabine Mining Co Sec Nt	..	08/21/2019.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	34,350	02/21/2032.
79548K ZJ 0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19	..	12/01/2019.	Paydown		853	853	861	854				0		853			0	27	06/25/2028.
80286A AA 2	Santander Retail Auto Lease Tr LBASS Ser	..	04/15/2019.	Paydown		19,831,375	19,831,375	19,831,375	19,831,375				0		19,831,375			0	95,349	11/15/2019.
805564 NM 9	Saxon Asset Securities Tr RMBS Ser 2003-	..	12/01/2019.	Paydown		306,650	306,650	306,634	306,173		477		477		306,650			0	8,080	06/25/2032.
80689* AL 4	Schnuck Markets Inc Sr Nt	..	10/10/2019.	Various		1,636,364	1,636,364	1,636,364	1,636,364				0		1,636,364			0	100,800	10/10/2021.
81441P CF 6	Security Natl Mtg Loan Tr RMBS Ser 2005-	..	12/01/2019.	Paydown		659,427	659,427	659,204	657,266		2,161		2,161		659,427			0	22,420	02/25/2035.
81744H AD 5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2	..	12/01/2019.	Paydown		662,129	657,653	619,911	619,911				0		619,911		42,218	42,218	12,933	02/20/2047.
817565 CB 8	Service Corp Intl Sr Nt	..	10/11/2019.	Us Bancorp Investments Inc		103,250	100,000	104,000	102,740		(605)		(605)		102,135		1,115	1,115	4,942	05/15/2024.
82454N AA 6	Shiloh Texas Properties Ltd CTL	..	08/15/2019.	Various		762,368	762,368	808,003	767,836		(5,468)		(5,468)		762,368			0	35,815	02/15/2020.
82454N AB 4	Shiloh Texas Properties Ltd CTL Ser B	..	08/15/2019.	Various		186,832	186,832	186,832	186,832				0		186,832			0	7,388	02/15/2020.
83416W AA 1	Solar Star Funding LLC Sr Nt	..	12/30/2019.	Redemption 100.0000		1,668,656	1,668,656	1,668,656	1,668,656				0		1,668,656			0	83,876	06/30/2035.
834423 AA 3	Solvay Finance Sr Nt 3.400% 12/03/20	..	09/30/2019.	Call 101.4231		5,071,157	5,000,000	4,999,300	4,999,717		108		108		4,999,825		175	175	211,407	12/03/2020.
83611P AP 6	Soundview Home Eq Loan Tr RMBS Ser 2001-	..	11/01/2019.	Paydown		66,040	66,040	66,844	66,283		(243)		(243)		66,040			0	1,971	03/25/2030.
842400 FL 2	Southern CA Edison Co 1st Ref Mtg Bd	..	02/15/2019.	Various		6,703,320	6,000,000	5,898,900	5,914,765		296		296		5,915,060		788,260	788,260	156,292	03/15/2039.
84751P LP 2	Specialty Underw & Residen Fin RMBS Ser	..	12/01/2019.	Paydown		113,834	113,834	75,536	75,536		38,298		38,298		113,834			0	954	02/25/2037.
85746* DX 5	State Street Bk & Tr Co ABS Sr Lev Lease	..	01/31/2019.	Redemption 100.0000		1,005,521	1,005,521	1,005,521	1,005,521				0		1,005,521			0	34,389	01/31/2019.
85915# AE 1	Stericycle Inc Sr Nt Ser B	..	06/14/2019.	Redemption 102.6025		5,130,124	5,000,000	5,000,000	5,000,000		130,124		130,124		5,130,124			0	172,824	10/15/2020.
85915# AH 4	Stericycle Inc Sr Nt Ser A	..	06/14/2019.	Redemption 101.1415		15,171,222	15,000,000	15,000,000	15,101,398		69,825		69,825		15,171,222			0	483,629	07/01/2022.
85915# AK 7	Stericycle Inc Sr Nt Ser A	..	06/14/2019.	Redemption 101.1580		25,289,502	25,000,000	25,000,000	25,000,000		289,502		289,502		25,289,502			0	634,667	10/01/2021.
86074Q AN 2	Stillwater Mining Co Sr Nt	..	03/26/2019.	Direct		393,000	400,000	394,036	394,916		148		148		395,064		(2,064)	(2,064)	7,204	06/27/2025.
863576 AC 8	Structured Asset Sec Corp RMBS Ser 2005-	..	12/01/2019.	Paydown		156,120	166,842	168,074	167,124		(6)		(6)		167,118		(10,998)	(10,998)	7,418	04/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
863579 CD 8	Structured Adj Rate Mtg Ln RMBS Ser 2004	..	12/01/2019.	Paydown		88,128	88,128	88,885	88,575		(447)		(447)		88,128			0	1,899	10/25/2034.
863579 VS 4	Structured Adj Rate Mtg Ln RMBS Ser 2005	..	12/01/2019.	Paydown		1,355,612	1,435,640	1,122,139	1,122,139				0		1,122,139		233,473	233,473	38,547	08/25/2035.
86359B 5U 1	Structured Asset Sec Corp RMBS Ser 2005-	..	05/01/2019.	Paydown		430,535	471,868	421,505	420,353				0		420,353		10,182	10,182	10,946	03/25/2035.
86359B G3 9	Structured Asset Sec Corp RMBS Ser 2004-	..	05/01/2019.	Paydown		47,424	47,424	47,402	47,329		95		95		47,424			0	366	10/25/2034.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2019.	Paydown		5,000	5,000	5,000	4,994		7		7		5,000			0	117	03/25/2034.
86359B WR 8	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2019.	Paydown		190,077	190,077	191,324	190,050		27		27		190,077			0	4,292	07/25/2034.
86359B XL 0	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2019.	Paydown		26,174	26,174	25,582	25,634		540		540		26,174			0	753	08/25/2034.
86359B ZG 9	Structured Asset Sec Corp RMBS Ser 2004-	..	06/01/2019.	Paydown		101,374	101,374	101,342	101,196		178		178		101,374			0	2,411	09/25/2034.
86359D FQ 5	Structured Asset Sec Corp RMBS Ser 2005-	..	12/01/2019.	Paydown		1,174,801	1,174,801	1,187,467	1,177,643		(2,841)		(2,841)		1,174,801			0	55,151	06/25/2035.
86359D GQ 4	Structured Asset Sec Corp RMBS Ser 2005-	..	11/01/2019.	Paydown		299,909	299,974	300,852	299,685		(9)		(9)		299,676		232	232	14,108	12/25/2034.
86361Q AG 9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1	..	12/01/2019.	Paydown		3,165,071	3,421,734	2,377,776	2,377,776				0		2,377,776		787,295	787,295	83,265	11/25/2036.
86363A AA 5	Structured Asset Sec Corp RMBS Ser 2006-	..	12/26/2019.	Paydown		221,870	221,870	43,979	43,979		177,892		177,892		221,870			0	1,374	01/25/2037.
871829 AM 9	Sysco Corp Sr Nt 5.375% 03/17/19	..	03/17/2019.	Maturity		16,000,000	16,000,000	15,925,400	15,998,035		1,965		1,965		16,000,000			0	430,000	03/17/2019.
87246A AE 8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C	..	12/10/2019.	Paydown		867,000	867,000	896,309	866,611		389		389		867,000			0	68,660	08/15/2039.
88031R AA 6	Tenaska Alabama II Partners LP Sr Sec Nt	..	12/30/2019.	Various		957,932	957,932	957,932	957,932				0		957,932			0	36,671	03/30/2023.
88322U AL 3	Thatcher Park CLO CLO Ser 2014-1A Cl AR	..	10/21/2019.	Paydown		22,435,039	22,435,039	22,435,039	22,435,039				0		22,435,039			0	711,947	10/20/2026.
883556 AX 0	Thermo Fisher Scientific Inc Sr Nt	..	10/15/2019.	Call 103.7220		4,148,880	4,000,000	4,042,400	4,010,945		(3,850)		(3,850)		4,007,095		(7,095)	(7,095)	350,880	03/01/2021.
883556 AZ 5	Thermo Fisher Scientific Inc Sr Nt	..	10/15/2019.	Call 103.3700		11,370,700	11,000,000	11,562,320	11,187,397		(54,851)		(54,851)		11,132,546		(132,546)	(132,546)	832,700	08/15/2021.
883556 BC 5	Thermo Fisher Scientific Inc Sr Nt	..	09/27/2019.	Call 104.3180		21,385,190	20,500,000	20,567,060	20,530,000		(5,226)		(5,226)		20,524,775		(24,775)	(24,775)	1,660,090	01/15/2023.
883556 BH 4	Thermo Fisher Scientific Inc Sr Nt	..	10/15/2019.	Call 103.7130		10,371,300	10,000,000	9,999,100	9,999,432		138		138		9,999,570		430	430	756,300	02/15/2022.
88642R AA 7	Tidewater Inc 1st Lien Sr Sec Nt	..	11/26/2019.	Various		1,946,344	1,844,876	1,886,386	1,886,386				0		1,886,386		(41,510)	(41,510)	259,308	08/01/2022.
887315 BM 0	Time Warner Companies Inc Sec Nt	..	06/05/2019.	Tax Free Exchange		3,476,357	3,500,000	3,453,800	3,475,509		848		848		3,476,357			0	219,722	01/15/2028.
887315 BN 8	Time Warner Companies Inc Co Gtd Nt	..	06/05/2019.	Tax Free Exchange		17,213,391	15,000,000	18,033,300	17,287,207		(73,816)		(73,816)		17,213,391			0	567,083	05/15/2029.
887317 AH 8	Time Warner Inc Co Gtd Nt	..	06/05/2019.	Tax Free Exchange		5,492,452	5,000,000	5,535,350	5,497,848		(5,396)		(5,396)		5,492,452			0	276,111	07/15/2040.
887317 AL 9	Time Warner Inc Co Gtd Nt	..	06/05/2019.	Tax Free Exchange		8,828,000	8,000,000	8,910,240	8,836,439		(8,439)		(8,439)		8,828,000			0	349,667	03/29/2041.
887317 AS 4	Time Warner Inc Sr Nt 5.350% 12/15/43	..	06/05/2019.	Tax Free Exchange		4,664,137	4,500,000	4,679,595	4,665,567		(1,430)		(1,430)		4,664,137			0	118,188	12/15/2043.
887317 AW 5	Time Warner Inc Sr Nt 3.600% 07/15/25	..	06/05/2019.	Tax Free Exchange		4,992,380	5,000,000	4,988,000	4,991,906		474		474		4,992,380			0	165,000	07/15/2025.
887317 AX 3	Time Warner Inc Sr Nt 4.850% 07/15/45	..	06/05/2019.	Tax Free Exchange		14,991,160	15,000,000	14,989,350	14,991,088		72		72		14,991,160			0	661,667	07/15/2045.
889184 AA 5	Toledo Hospital/The Sr Nt	..	06/26/2019.	Citigroup		8,417,752	8,580,000	9,570,818	9,522,285		(9,299)		(9,299)		9,512,985		(1,095,233)	(1,095,233)	264,785	11/15/2045.
89054X AB 1	Topaz Solar Farms LLC Nt	..	09/30/2019.	Redemption 100.0000		645,935	645,935	645,935	645,935				0		645,935			0	26,155	09/30/2039.
89655V AA 0	Trinity Rail Leasing I LLC LBASS Ser 200	..	01/14/2019.	Call 100.0000		1,812,756	1,812,756	1,812,756	1,812,756				0		1,812,756			0	8,520	10/12/2026.
90131H AN 5	21st Century Fox America Sr Nt	..	03/01/2019.	Maturity		19,000,000	19,000,000	20,625,586	19,073,168		(73,168)		(73,168)		19,000,000			0	674,500	03/01/2019.
90131H AP 0	21st Century Fox America Sr Nt	..	03/20/2019.	Tax Free Exchange		7,540,574	7,500,000	7,639,276	7,546,466		(5,891)		(5,891)		7,540,574			0	260,573	08/15/2020.
90131H AT 2	21st Century Fox America Sr Nt	..	03/20/2019.	Tax Free Exchange		5,113,091	5,000,000	5,180,073	5,117,391		(4,299)		(4,299)		5,113,091			0	263,333	01/20/2024.
90131H BA 2	21st Century Fox America Sr Nt	..	03/20/2019.	Tax Free Exchange		5,278,967	5,000,000	5,357,568	5,283,763		(4,796)		(4,796)		5,278,967			0	146,944	04/30/2028.
90131H BF 1	21st Century Fox America Sr Nt	..	03/20/2019.	Tax Free Exchange		26,731,595	26,000,000	26,828,964	26,737,668		(6,073)		(6,073)		26,731,595			0	451,389	12/15/2034.
90131H BL 8	21st Century Fox America Sr Nt	..	03/20/2019.	Tax Free Exchange		4,049,927	3,100,000	4,099,084	4,057,121		(7,194)		(7,194)		4,049,927			0	74,680	11/15/2037.
90131H BP 9	21st Century Fox America Sr Nt	..	03/20/2019.	Tax Free Exchange		2,670,177	2,000,000	2,700,022	2,674,506		(4,329)		(4,329)		2,670,177			0	84,417	08/15/2039.
90131H BQ 7	21st Century Fox America Sr Nt	..	03/20/2019.	Tax Free Exchange		29,948,119	29,000,000	30,028,298	29,953,037		(4,918)		(4,918)		29,948,119			0	1,094,146	02/15/2041.
90131H BW 4	21st Century Fox America Sr Nt	..	03/20/2019.	Tax Free Exchange		5,990,130	6,000,000	5,985,926	5,989,847		283		283		5,990,130			0	101,583	10/15/2025.
90265E AG 5	UDR Inc Co Gtd Nt 4.625% 01/10/22	..	11/01/2019.	Call 105.4884		26,372,096	25,000,000	25,353,910	25,132,935		(35,686)		(35,686)		25,097,249		(97,249)	(97,249)	2,884,856	01/10/2022.
90265E AH 3	UDR Inc Nt 3.700% 10/01/20	..	09/05/2019.	Call 101.7960		7,634,700	7,500,000	7,498,575	7,499,620		144		144		7,499,764		236	236	392,158	10/01/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		12/01/2019.	Paydown		1,021,196	1,021,196	976,040	1,007,976		13,219		13,219		1,021,196			0	13,829	12/10/2045.
90332U AF 0	US Airways Pass-Thru Tr ABS 2nd Lien Ser		01/20/2019.	Redemption 100.0000		433,763	433,763	458,705	438,568		(4,805)		(4,805)		433,763			0	19,541	07/20/2020.
904764 AK 3	Unilever Cap Corp Co Gtd Nt		02/15/2019.	Various		12,700,000	12,700,000	12,553,823	12,697,758		2,242		2,242		12,700,000			0	304,800	02/15/2019.
906548 CG 5	Union Elec Co 1st Mtg Bd		02/01/2019.	Maturity		15,000,000	15,000,000	15,007,440	15,000,105		(105)		(105)		15,000,000			0	502,500	02/01/2019.
907818 DD 7	Union Pacific Corp Sr Nt		10/15/2019.	Call 101.2640		10,126,400	10,000,000	12,697,500	10,468,254		(327,929)		(327,929)		10,140,325		(140,325)	(140,325)	840,983	02/15/2020.
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1		01/27/2019.	Various		850,030	762,979	774,630	769,237		(90)		(90)		769,147		(6,168)	(6,168)	112,344	01/27/2022.
907833 AH 0	Union Pacific RR ABS PTC Ser 1999-A		07/02/2019.	Redemption 100.0000		72,859	72,859	72,859	72,859				0		72,859			0	5,567	01/02/2020.
907833 AJ 6	Union Pacific RR ABS PTC Ser 2000-1		01/10/2019.	Redemption 100.0000		247,000	247,000	258,146	247,487		(487)		(487)		247,000			0	9,880	01/10/2021.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1		07/02/2019.	Various		631,956	631,956	626,937	629,999		1,957		1,957		631,956			0	16,133	01/02/2029.
90931V AA 4	United Air Lines PTC Ser 2018-1 A		09/01/2019.	Redemption 100.0000		210,954	210,954	210,954	210,954				0		210,954			0	6,195	09/01/2031.
90932N AA 1	United Airlines LBASS PTC Ser 2018-1 Cl		09/01/2019.	Redemption 100.0000		324,674	324,674	324,674	324,674				0		324,674			0	11,854	09/01/2027.
90933J AA 9	United Airlines LBASS Ser 2016-2 B PTT		10/07/2019.	Redemption 100.0000		1,284,722	1,284,722	1,284,722	1,284,722				0		1,284,722			0	35,169	04/07/2027.
911312 AK 2	United Parcel Service Sr Nt		04/01/2019.	Various		28,500,000	28,500,000	33,363,240	28,717,884		(217,884)		(217,884)		28,500,000			0	730,313	04/01/2019.
911365 BC 7	United Rentals Inc 2nd Lien Nt		11/20/2019.	Various		6,005,773	5,870,000	6,029,488	5,965,141		(32,171)		(32,171)		5,932,970		(62,970)	(62,970)	501,527	07/15/2023.
91736# AA 4	United States of America BIA CTL GSA Gtd		09/15/2019.	Various		914,453	914,453	908,113	912,533		1,920		1,920		914,453			0	39,486	03/15/2024.
91736# AB 2	United States of America BIA CTL GSA Gtd		09/15/2019.	Redemption 100.0000		131,986	131,986	131,986	131,986				0		131,986			0	5,969	03/15/2024.
91740# AA 8	United States of America BIA-2 CTL Alber		12/15/2019.	Redemption 100.0000		2,141,194	2,141,194	2,141,194	2,141,194				0		2,141,194			0	67,708	10/15/2025.
91741@ AA 9	US Govt Ft Collins Tr GSA CTL APHIS Ls		12/15/2019.	Redemption 100.0000		772,830	772,830	772,830	772,830				0		772,830			0	22,791	12/15/2026.
91821* AA 4	Veteran Affairs Crown Point CTL Ls Fin T		12/15/2019.	Redemption 100.0000		605,535	605,535	605,535	605,535				0		605,535			0	18,591	07/15/2031.
91849@ AB 8	VA Wash Diener Bldg US Gov CTL Nt		12/15/2019.	Redemption 100.0000		219,470	219,470	219,470	219,470				0		219,470			0	5,130	04/15/2032.
92553P AD 4	Viacom Inc Nt 5.625% 09/15/19		09/15/2019.	Maturity		5,000,000	5,000,000	5,096,900	5,008,648		(8,648)		(8,648)		5,000,000			0	281,250	09/15/2019.
927804 FH 2	Virginia Elec & Pwr Co Sr Nt		06/30/2019.	Maturity		6,000,000	6,000,000	5,996,720	5,999,799		201		201		6,000,000			0	150,000	06/30/2019.
927847 AA 1	Virginia Mason Med Cntr Sec Nt		06/26/2019.	Merrill Lynch		20,620,000	20,000,000	20,000,000	20,000,000				0		20,000,000		620,000	620,000	893,093	08/15/2044.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22		12/15/2019.	Redemption 100.0000		227,999	227,999	227,999	227,999				0		227,999			0	8,271	04/15/2022.
928668 AB 8	Volkswagen Group America Sr Nt		05/23/2019.	Maturity		2,000,000	2,000,000	1,999,060	1,999,923		77		77		2,000,000			0	21,260	05/23/2019.
92922F EB 0	Washington Mutual Mtg RMBS Ser 2003-AR10		12/01/2019.	Paydown		853,290	853,290	840,691	845,882		7,408		7,408		853,290			0	18,743	10/25/2033.
92922F RF 7	Washington Mutual Mtg RMBS Ser 2004-CB1		12/01/2019.	Paydown		164,395	164,395	156,997	161,527		2,868		2,868		164,395			0	4,165	06/25/2034.
92926U AD 3	Washington Mutual Mtg RMBS Ser 2007-HY2		12/01/2019.	Paydown		1,145,908	1,241,027	1,173,032	1,173,032				0		1,173,032		(27,124)	(27,124)	24,866	11/25/2036.
92940P AC 8	Westrock Company Sr Nt		02/20/2019.	Tax Free Exchange		499,755	500,000	499,755	499,755				0		499,755			0	5,240	03/15/2029.
931142 CP 6	Wal-Mart Stores Inc Sr Nt		02/01/2019.	Maturity		5,000,000	5,000,000	4,893,450	4,998,899		1,101		1,101		5,000,000			0	103,125	02/01/2019.
933634 AJ 6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl		12/01/2019.	Paydown		1,636,332	1,725,332	1,435,415	1,435,415				0		1,435,415		200,918	200,918	36,566	03/25/2037.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14		12/01/2019.	Paydown		146,269	149,431	137,118	137,118				0		137,118		9,151	9,151	2,609	11/25/2036.
939336 2H 5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		658,384	658,384	663,014	657,833		551		551		658,384			0	20,317	03/25/2035.
939336 2U 6	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		219,436	244,601	246,742	245,438		(116)		(116)		245,323		(25,887)	(25,887)	10,942	03/25/2035.
939336 3H 4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		1,404,577	1,611,885	1,610,671	1,610,671				0		1,610,671		(206,093)	(206,093)	44,289	04/25/2035.
939336 4Y 6	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		1,242,127	1,403,255	1,392,139	1,392,139				0		1,392,139		(150,012)	(150,012)	43,015	05/25/2035.
939336 6F 5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		982,035	1,092,951	1,096,698	1,095,046		(78)		(78)		1,094,968		(112,933)	(112,933)	35,255	06/25/2035.
939336 6U 2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		267,563	326,251	327,118	326,054		(13)		(13)		326,041		(58,478)	(58,478)	12,310	06/25/2035.
939344 AR 8	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2019.	Paydown		173,156	240,279	189,108	189,108				0		189,108		(15,953)	(15,953)	6,010	05/25/2036.
93934F BQ 4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		433,612	476,370	423,933	423,933				0		423,933		9,678	9,678	14,103	08/25/2035.
93934F CM 2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		32,590	40,136	40,463	40,317		(4)		(4)		40,313		(7,723)	(7,723)	1,373	10/25/2035.
93934F HW 5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2019.	Paydown		47,190	75,694	74,689	74,878		7		7		74,885		(27,695)	(27,695)	2,251	01/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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
93934F KZ 4	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2019.	Paydown		702,577	832,495	697,006	697,006				0		697,006		5,570	5,570	22,504	02/25/2036.
93935G AG 4	Washington Mutual Alt Ln Tr RMBS Ser 200	..	12/01/2019.	Paydown		259,743	284,745	274,779	274,673				0		274,673		(14,930)	(14,930)	12,167	11/25/2034.
93935H AJ 6	Washington Mutual Alt Ln Tr RMBS Ser 200	..	12/01/2019.	Paydown		556,380	556,380	313,231	317,578		243,150	4,348	238,802		556,380				5,942	09/25/2036.
949483 AB 7	WellesStreetLP USPostalCtf GSA CTL Parti	..	11/15/2019.	Redemption 100.0000		1,555,114	1,555,114	1,555,114	1,555,114				0		1,555,114				86,462	11/15/2019.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2019.	Redemption 100.0000		71,480	71,480	71,480	71,480				0		71,480				2,601	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2019.	Various		432,640	432,640	452,971	444,030		(11,390)		(11,390)		432,640				17,792	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2019.	Redemption 100.0000		108,778	108,778	108,778	108,778				0		108,778				4,022	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL	..	12/01/2019.	Redemption 100.0000		819,075	819,075	819,075	819,075				0		819,075				29,621	11/01/2022.
94980G AK 7	Wells Fargo Home Equity Tr RMBS Ser 2004	..	12/01/2019.	Paydown		56,745	56,745	55,420	55,779		966		966		56,745				1,442	04/25/2034.
94981Q AJ 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	07/01/2019.	Paydown		605,850	605,850	521,599	553,660		52,190		52,190		605,850				8,812	10/25/2035.
94982B AC 4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	11/01/2019.	Paydown		1,246,100	1,246,100	1,283,872	1,280,378		(34,278)		(34,278)		1,246,100				48,471	06/25/2035.
94982F AE 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	10/01/2019.	Paydown		2,825,664	2,825,664	2,821,249	2,817,890		7,774		7,774		2,825,664				120,848	04/25/2035.
94982G AC 3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	10/01/2019.	Paydown		996,313	996,313	1,011,258	1,002,362		(6,048)		(6,048)		996,313				41,320	05/25/2035.
94983B AM 1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	11/01/2019.	Paydown		5,269,491	5,269,491	5,009,310	5,067,749		201,742		201,742		5,269,491				264,053	04/25/2036.
96145D AG 0	Westrock Co Sr Nt 4.000% 03/15/28	..	02/20/2019.	Tax Free Exchange		8,486,546	8,500,000	8,485,295	8,486,377		169		169		8,486,546				146,389	03/15/2028.
96928# AC 7	William Blair CTL CTL PTC Ser 2004-1	..	12/25/2019.	Various		1,112,044	1,112,044	1,252,456	1,130,820		(18,776)		(18,776)		1,112,044				34,314	01/25/2023.
96928* EA 1	William Blair CTL CTL PTC Ser 2011-G	..	12/15/2019.	Redemption 100.0000		152,669	152,669	152,669	152,669				0		152,669				5,353	01/15/2032.
98212B AD 5	WPX Energy Inc Sr Nt 6.000% 01/15/22	..	09/24/2019.	Redemption 101.7500		2,543,750	2,500,000	2,635,000	2,561,548		(17,798)		(17,798)		2,543,750				303,750	01/15/2022.
984121 CA 9	Xerox Corp Sr Nt 5.625% 12/15/19	..	12/15/2019.	Maturity		19,500,000	19,500,000	20,113,320	19,574,070		(74,070)		(74,070)		19,500,000				1,096,875	12/15/2019.
988498 AF 8	Yum Brands Inc Sr Nt 5.300% 09/15/19	..	09/15/2019.	Maturity		19,000,000	19,000,000	19,158,490	19,014,149		(14,149)		(14,149)		19,000,000				1,007,000	09/15/2019.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	07/25/2019.	Redemption 100.0000		224,505	224,505	224,505	224,505				0		224,505				16,474	12/23/2022.
00908P AA 5	Air Canada LBASS EETC Ser 2017-1AA	A	07/15/2019.	Redemption 100.0000		332,800	332,800	332,800	332,800				0		332,800				8,237	07/15/2031.
00908P AB 3	Air Canada LBASS PTT Ser 2017-1A	A	07/15/2019.	Redemption 100.0000		256,000	256,000	256,000	256,000				0		256,000				6,816	07/15/2031.
07317Q AF 2	Baytex Energy Corp Nt 5.125% 06/01/21	A	11/08/2019.	Various		12,992,175	13,160,000	12,979,050	13,085,339		22,384		22,384		13,107,724		(115,549)	(115,549)	570,970	06/01/2021.
134808 AC 8	Canacol Energy Ltd Sr Nt	A	12/16/2019.	Direct		997,363	950,000	950,000	950,000				0		950,000		47,363	47,363	75,028	05/03/2025.
15135U AD 1	Cenovus Energy Inc Sr Nt	..	10/15/2019.	Various		10,135,384	10,135,384	11,186,056	10,241,146		(105,762)		(105,762)		10,135,384				577,717	10/15/2019.
35905B AA 5	Frontera Energy Corp Sr Nt	A	11/08/2019.	Direct		425,700	400,000	395,368	395,751		679		679		396,430		29,270	29,270	34,004	06/25/2023.
65334H AK 8	Nexen Inc Sr Nt 6.200% 07/30/19	..	07/30/2019.	Maturity		12,500,000	12,500,000	13,870,813	12,616,168		(116,168)		(116,168)		12,500,000				775,000	07/30/2019.
67077M AA 6	Nutrien Ltd Sr Nt 6.500% 05/15/19	A	05/15/2019.	Various		4,500,000	4,500,000	4,625,904	4,543,036		(43,036)		(43,036)		4,500,000				146,250	05/15/2019.
67077M AH 1	Nutrien Ltd Sr Nt 6.750% 01/15/19	A	01/15/2019.	Maturity		57,735,000	57,735,000	58,321,862	57,764,728		(29,728)		(29,728)		57,735,000				1,948,556	01/15/2019.
820439 A* 8	ShawCor Ltd Sr Nt Ser A	A	03/07/2019.	Call 100.0000		7,452,132	7,452,132	7,487,805	7,459,076		(986)		(986)		7,458,091		(5,959)	(5,959)	96,849	03/31/2020.
C35898 AA 0	Frontera Energy Corp Sr Nt	A	11/08/2019.	Direct		239,625	225,000	236,813	236,321		(1,881)		(1,881)		234,440		5,185	5,185	19,279	06/25/2023.
000000 00 0	Liquid Telecom Finance Sec Nt	D	03/21/2019.	Direct		1,541,038	1,475,000	1,551,838	1,530,165		(3,977)		(3,977)		1,526,188		14,849	14,849	83,302	07/13/2022.
000000 00 0	KazMunayGas National Co Euro MTN	D	12/03/2019.	Direct		424,000	400,000	394,812	394,949		1,002		1,002		395,951		28,049	28,049	21,498	04/30/2023.
000000 00 0	TC Ziraat Bankasi AS Euro MTN	D	10/22/2019.	Direct		1,023,550	1,100,000	932,250	939,938		22,808		22,808		962,745		60,805	60,805	60,290	09/29/2023.
000000 00 0	Capex SA Sr Nt 6.875% 05/15/24	D	05/07/2019.	Direct		171,129	199,000	194,550	194,904		199		199		195,103		(23,975)	(23,975)	4,944	05/15/2024.
000000 00 0	Puma International Finance Sr Nt	D	05/10/2019.	Direct		833,656	925,000	925,000	925,000				0		925,000		(91,344)	(91,344)	28,707	10/06/2024.
000000 00 0	Millicom Intl Cellular Sr Nt	D	01/15/2019.	Direct		420,000	420,000	442,375	437,916		(190)		(190)		437,726		(17,726)	(17,726)	8,540	03/15/2025.
000000 00 0	Lukoil Intl Finance BV Sr Nt	D	10/03/2019.	Direct		1,201,750	1,100,000	1,100,000	1,100,000				0		1,100,000		101,750	101,750	48,622	11/02/2026.
05279# AE 9	Autoliv ASP Inc Gtd Sr Nt Ser A	D	04/23/2019.	Maturity		17,000,000	17,000,000	16,947,053	16,996,518		3,482		3,482		17,000,000				241,400	04/23/2019.
055451 AH 1	BHP Billiton Fin USA Ltd Co Gtd Nt	C	04/01/2019.	Maturity		58,000,000	58,000,000	59,306,645	58,041,882		(41,882)		(41,882)		58,000,000				1,885,000	04/01/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
06849U AC 9	Barrick Australia Finance Gtd Nt	C	07/15/2019.	Various		68,856,719	68,000,000	66,935,430	67,862,153		70,417		70,417		67,932,570		67,430	67,430	4,222,719	01/15/2020.
11042T AA 1	British Airways Plc EETC	C	12/20/2019.	Redemption 100.0000		181,925	181,925	181,925	181,925				0		181,925			0	4,596	09/20/2031.
139612 AE 5	Capex SA Sr Nt 6.875% 05/15/24	D	05/07/2019.	Direct		320,738	375,000	375,000	375,000				0		375,000		(54,263)	(54,263)	9,629	05/15/2024.
22112E AC 2	Cosan Luxembourg SA Sr Nt	D	09/11/2019.	Direct		218,800	200,000	196,326	196,991		199		199		197,190		21,610	21,610	16,061	01/20/2027.
22113A AA 3	Cosan Ltd Sr Nt 5.950% 09/20/24	D	08/01/2019.	Call 101.2500		632,813	625,000	625,000	625,000				0		625,000			0	71,188	09/20/2024.
25152E DT 6	Deutsche Bank AG London Sr Unsecured Nt	D	06/25/2019.	Redemption 100.0000		314,286	314,286	314,286	314,286				0		314,286			0	29,111	07/27/2020.
25156P AN 3	Deutsche Telekom Co Gtd Nt	C	07/08/2019.	Various		4,800,000	4,800,000	5,157,840	4,823,698		(23,698)		(23,698)		4,800,000			0	288,000	07/08/2019.
35177P AT 4	France Telecom Sr Nt 5.375% 07/08/19	C	07/08/2019.	Various		12,000,000	12,000,000	11,938,560	11,995,940		4,060		4,060		12,000,000			0	645,000	07/08/2019.
40052C AC 0	Grupo Kuo SAB De CV Sr Nt	D	05/13/2019.	Direct		503,475	520,000	520,000	520,000				0		520,000		(16,525)	(16,525)	21,093	07/07/2027.
40052V AA 2	Grupo Bimbo SAB De CV Sr Nt	D	10/08/2019.	Call 102.0803		15,209,965	14,900,000	16,079,186	15,287,942		(197,314)		(197,314)		15,090,628		(190,628)	(190,628)	870,887	06/30/2020.
445640 AB 1	Hunt Oil Co of Peru Sr Nt	D	03/11/2019.	Direct		259,088	245,000	243,126	243,216		25		25		243,241		15,847	15,847	4,425	06/01/2028.
44963L AA 4	IHS Netherlands Holdco Sr Nt	D	09/18/2019.	Call 102.3750		1,433,250	1,400,000	1,403,500	1,401,793		(669)		(669)		1,401,124		(1,124)	(1,124)	158,842	10/27/2021.
463588 AA 1	IRSA Propiedades Com Sr Nt	D	11/19/2019.	Direct		353,740	432,000	426,479	428,275		669		669		428,944		(75,204)	(75,204)	43,769	03/23/2023.
482637 AB 1	KOKS OAO Sr Nt 7.500% 05/04/22	D	04/11/2019.	Direct		1,206,406	1,175,000	1,175,000	1,175,000				0		1,175,000		31,406	31,406	39,271	05/04/2022.
48667Q AS 4	KazMunayGas National Co Sr Nt	D	09/04/2019.	Direct		289,800	225,000	222,761	222,778		17		17		222,796		67,004	67,004	12,431	10/24/2048.
000000 00 0	Landsbanki Islands HF Convertible Note	B	06/17/2019.	Call 100.0000		242	242						0				242	242		11/30/2035.
566007 AB 6	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	06/19/2019.	Direct		394,275	385,000	379,779	380,348		293		293		380,640		13,635	13,635	24,257	01/19/2025.
66989G AA 8	Novartis Co Gtd Nt 5.125% 02/10/19	C	02/10/2019.	Maturity		12,000,000	12,000,000	12,063,790	12,000,862		(862)		(862)		12,000,000			0	307,500	02/10/2019.
70645J AN 2	Pemex Proj Fdg Master Tr Nt (EUR)	B	12/11/2019.	Citigroup		30,284,730	26,712,000	30,745,855	27,302,319		33,167		33,167	3,772,211	26,528,134	(4,579,564)	3,756,596	(822,968)	2,671,548	02/24/2025.
709629 AF 6	Pentair Finance SA Sr Nt	C	12/01/2019.	Maturity		16,750,000	16,750,000	16,718,673	16,745,361		4,639		4,639		16,750,000			0	443,875	12/01/2019.
71647N AM 1	Petrobras Global Finance Sr Nt	D	09/18/2019.	Taxable Exchange		419,173	250,000	255,375	255,273		(617)		(617)		254,655		164,517	164,517	15,668	03/17/2024.
71647N AS 8	Petrobras Global Finance Sr Nt	D	05/07/2019.	Direct		870,519	775,000	809,839	805,353		(1,055)		(1,055)		804,299		66,220	66,220	46,360	01/17/2027.
71647N AS 8	Petrobras Global Finance Sr Nt	D	09/18/2019.	Taxable Exchange		2,823,062	1,575,000	1,699,696	1,686,751		(7,868)		(7,868)		1,678,883		1,144,179	1,144,179	135,838	01/17/2027.
71647N AY 5	Petrobras Global Finance Sr Nt	D	09/18/2019.	Taxable Exchange		287,328	200,000	200,000	200,000				0		200,000		87,328	87,328	13,698	01/27/2028.
71654Q BG 6	Petroleos Mexicanos Sr Nt	D	12/04/2019.	Barclays Capital Inc		15,010,050	15,000,000	14,960,643	14,981,505		3,987		3,987		14,985,491		24,559	24,559	708,750	01/30/2023.
71675M AA 4	Petropavlovsk 2016 Sr Nt	D	01/30/2019.	Direct		286,406	325,000	325,000	325,000				0		325,000		(38,594)	(38,594)	5,648	11/14/2022.
76706A AA 2	Rio Energy SA / UGENSA SA Sec Nt	D	12/11/2019.	Direct		582,514	1,025,000	1,017,999	1,018,736		791		791		1,019,527		(437,014)	(437,014)	94,516	02/01/2025.
775371 AG 2	Rohm & Haas Co Amortzg Deb	C	10/15/2019.	Redemption 100.0000		657,500	657,500	668,366	658,291		(791)		(791)		657,500			0	48,326	04/15/2020.
803070 AB 7	Sappi Papier Holding AG Sr Nt	D	12/17/2019.	Direct		198,550	190,000	175,275	176,319		557		557		176,876		21,674	21,674	14,390	06/15/2032.
83363R AA 5	Sociedad Concesionaria Auto Sr Nt	C	12/15/2019.	Redemption 100.0000		750,000	750,000	750,000	750,000				0		750,000			0	35,004	12/15/2026.
872456 AA 6	Telecom IT CAP Co Gtd Nt	C	06/18/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	358,750	06/18/2019.
87938W AH 6	Telefonica Emisiones SAU Gtd Nt	C	07/15/2019.	Maturity		3,000,000	3,000,000	3,164,580	3,011,153		(11,153)		(11,153)		3,000,000			0	176,310	07/15/2019.
893870 AX 3	Transport de Gas del Sur Sr Nt	D	12/20/2019.	Direct		293,038	340,000	339,065	339,137		107		107		339,244		(46,206)	(46,206)	25,635	05/02/2025.
90470T AD 0	Unifin Financiera SAB de CV Sr Nt	D	12/11/2019.	Direct		722,719	725,000	719,621	720,073		516		516		720,589		2,130	2,130	73,023	02/12/2026.
984245 AM 2	YPF Sociedad Anonima Sr Nt	D	03/18/2019.	Direct		485,213	475,000	475,000	475,000				0		475,000		10,213	10,213	19,851	03/23/2021.
984245 AR 1	YPF Sociedad Anonima Sr Nt	D	06/14/2019.	Direct		402,945	481,000	481,000	481,000				0		481,000		(78,055)	(78,055)	16,843	12/15/2047.
D2736# AL 3	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser	D	04/02/2019.	Maturity		12,000,000	12,000,000	11,909,137	11,994,990		5,010		5,010		12,000,000			0	296,167	04/02/2019.
F3166# AB 0	Essilor Intl Sr Nt Ser B	C	03/15/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	155,000	03/15/2019.
G0566* AB 5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP	B	12/31/2019.	Redemption 100.0000		2,452,559	2,452,559	2,883,951	2,410,506				0	473,445	2,452,559	(431,393)		(431,393)	74,891	06/30/2025.
G0566* AD 1	Arqiva PP Fin Plc Sr Nt	B	12/31/2019.	Redemption 100.0000		4,065,076	4,065,076	3,815,474	3,910,838				0	(95,364)	4,065,076	249,602		249,602	124,941	12/31/2029.
G1315R AD 3	Braskem SA Sr Nt 5.750% 04/15/21	D	11/04/2019.	Call 105.3250		263,313	250,000	227,438	238,980		3,824		3,824		242,803		7,197	7,197	28,446	04/15/2021.
G24524 AL 7	Country Garden Holdings Co 1st Lien	D	07/18/2019.	Direct		610,250	600,000	609,000	608,518		(3,850)		(3,850)		604,668		5,582	5,582	39,000	03/09/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
G27631 AD 5	Digicel Limited Sr Nt 8.250% 09/30/20	D	01/14/2019.	Taxable Exchange		1,022,240	1,475,000	1,294,563	995,625	397,028	1,531		398,559		1,394,184		(371,844)	(371,844)	35,154	09/30/2020.
G27631 AF 0	Digicel Limited Sr Nt 7.125% 04/01/22	D	01/14/2019.	Taxable Exchange		352,000	800,000	624,945	372,000	310,329	1,052		311,381		683,381		(331,381)	(331,381)	16,308	04/01/2022.
G27649 AG 0	Digicel Limited Sr Nt 6.750% 03/01/23	D	10/30/2019.	Direct		193,450	365,000	170,291	365,340		(54)	194,995	(195,049)		170,291		23,159	23,159	28,744	03/01/2023.
G5825A AB 8	MARB BondCo PLC Sr Nt 6.875% 01/19/25	D	06/19/2019.	Direct		348,175	340,000	315,598	315,841		1,482		1,482		317,323		30,852	30,852	21,404	01/19/2025.
G8781# AD 9	Thames Water Util Cayman Fin Sr Nt Ser B	D	02/27/2019.	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	586,250	02/27/2019.
G8967# AR 4	Triton Container Intl Ltd Sr Sec Nt Ser	C	03/31/2019.	Redemption 100.0000		10,000,000	10,000,000	10,017,978	10,005,459		(5,459)		(5,459)		10,000,000			0	161,500	03/31/2022.
G9300# AB 3	Gas Networks Ireland Nt	D	03/31/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	337,000	03/31/2019.
H4777* AA 3	SBM Deep Panuke SA Prvt Pl Sr Nt	C	12/15/2019.	Redemption 100.0000		4,930,000	4,930,000	4,953,876	4,941,075		(11,075)		(11,075)		4,930,000			0	130,239	12/15/2021.
K7802# AP 4	Royal Greenland A/S Sr Nt	C	08/26/2019.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	710,000	08/26/2019.
L7272@ AC 5	Oriflame Cosmetics Global SA Sr Nt Ser C	D	08/06/2019.	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	290,442	07/13/2021.
L7272@ AD 3	Oriflame Cosmetics Global SA Sr Nt Ser D	D	08/06/2019.	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	895,263	07/13/2023.
L7272@ AG 6	Oriflame Cosmetics Global SA Sr Nt Ser C	D	08/06/2019.	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	1,546,783	04/20/2020.
L8038* AA 4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	C	12/16/2019.	Redemption 100.0000		1,019,200	1,019,200	1,019,200	1,019,200				0		1,019,200			0	35,552	09/15/2027.
L9116P AE 3	Tonon Luxembourg SA 1st Lien Nt	D	05/15/2019.	Taxable Exchange		67,589	2,368,828	82,909	82,909				0		82,909		(15,320)	(15,320)		05/14/2024.
L9183M AD 0	TMK OAO Sr Nt 6.750% 04/03/20	D	11/25/2019.	Direct		1,136,250	1,125,000	983,138	1,081,907		30,513		30,513		1,112,420		23,830	23,830	87,234	04/03/2020.
M8903B AS 1	Turkcell Iletisim Hizmet Sr Nt	D	02/06/2019.	Direct		649,250	700,000	604,938	605,366		763		763		606,129		43,121	43,121	13,195	04/11/2028.
N01008 AB 2	AES Andrs/Dmcn Pwr/Itabo Sr Nt	D	09/24/2019.	Direct		265,500	250,000	267,500	263,893		(1,626)		(1,626)		262,267		3,233	3,233	17,391	05/11/2026.
N6777# AG 4	Overseas Assistance Fin BV Sr Nt	D	09/30/2019.	Redemption 100.0000		5,868,333	5,868,333	6,003,887	5,931,648		(63,314)		(63,314)		5,868,333			0	85,402	03/30/2024.
N9146# AB 3	Van Oord Fin BV Gtd Sr Nt Ser F	D	04/01/2019.	Call 105.1357		10,513,566	10,000,000	10,000,000	10,000,000				0		10,000,000			0	732,971	04/20/2021.
P0606P AC 9	Axtel SAB de CV Sr Nt 6.375% 11/14/24	D	05/03/2019.	Direct		327,275	325,000	312,000	312,057		651		651		312,707		14,568	14,568	9,957	11/14/2024.
P57908 AF 5	Mexichem SAB DE CV Sr Nt	D	09/11/2019.	Direct		534,375	500,000	502,000	501,923		(23)		(23)		501,900		32,475	32,475	29,049	09/17/2044.
P7354P AA 2	OI SA Sr Nt - PIK 10.000% 07/27/25	D	10/17/2019.	Direct		432,800	500,000	528,725	528,609		(2,568)		(2,568)		526,040		(93,240)	(93,240)	85,556	07/27/2025.
R8047# AA 3	Solveig Gas Norway AS Priv Pl	D	08/08/2019.	Redemption 100.0000		38,000,000	38,000,000	38,000,000	38,000,000				0		38,000,000			0	914,524	12/30/2027.
Y57657 AA 9	Marble II Pte Ltd Sec Nt	D	11/20/2019.	Direct		631,250	625,000	637,850	634,008		(3,136)		(3,136)		630,872		378	378	30,549	06/20/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,443,511,760	3,421,687,888	3,487,900,983	3,433,646,211	1,377,704	1,284,526	2,015,962	646,268	4,150,292	3,433,681,407	(4,761,355)	2,806,848	(1,954,507)	##########	XXX
Bonds - Hybrid Securities																				
493739 AF 3	Kiawah Issuer Tr ABS Principal Units	..	12/30/2019.	Call 82.3529		3,500,000	4,250,000	646,193	1,422,803				0		1,422,803		2,827,197	2,827,197	(750,000)	12/31/2020.
787048 AB 3	Saguaro Issuer Tr ABS Principal Units	..	07/24/2019.	Taxable Exchange		2,968,560	3,570,000	596,726	596,726				0		596,726		2,371,835	2,371,835		07/24/2019.
787048 AC 1	Saguaro Issuer Tr ABS Principal Units	..	08/30/2019.	Taxable Exchange		3,931,200	4,641,000	1,400,654	1,400,654				0		1,400,654		2,530,546	2,530,546		08/30/2019.
787048 AD 9	Saguaro Issuer Tr ABS Principal Units	..	05/31/2019.	Taxable Exchange		3,051,262	3,927,000	1,102,309	1,102,309				0		1,102,309		1,948,953	1,948,953		05/31/2019.
787048 AE 7	Saguaro Issuer Tr ABS Principal Units	..	08/30/2019.	Taxable Exchange		1,793,400	2,499,000	687,225	687,225				0		687,225		1,106,175	1,106,175		08/30/2019.
787048 AF 4	Saguaro Issuer Tr ABS Principal Units	..	06/27/2019.	Taxable Exchange		6,648,600	7,140,000	1,172,745	1,172,745				0		1,172,745		5,475,855	5,475,855		06/27/2019.
787048 AG 2	Saguaro Issuer Tr ABS Principal Units	..	05/31/2019.	Taxable Exchange		6,759,480	7,140,000	1,186,240	1,186,240				0		1,186,240		5,573,240	5,573,240		05/31/2019.
787048 AH 0	Saguaro Issuer Tr ABS Principal Units	..	06/28/2019.	Taxable Exchange		4,448,808	5,194,350	1,625,832	1,625,832				0		1,625,832		2,822,976	2,822,976		06/28/2019.
787048 AK 3	Saguaro Issuer Tr ABS Principal Units	..	10/25/2019.	Taxable Exchange		2,223,270	2,142,000	373,388	867,744				0		867,744		1,355,526	1,355,526		10/25/2019.
787048 AL 1	Saguaro Issuer Tr ABS Principal Units	..	07/31/2019.	Taxable Exchange		3,665,970	3,927,000	662,092	662,092				0		662,092		3,003,878	3,003,878		07/31/2019.
787048 AM 9	Saguaro Issuer Tr ABS Principal Units	..	08/30/2019.	Taxable Exchange		11,441,850	12,138,000	1,221,568	1,221,568				0		1,221,568		10,220,282	10,220,282		08/30/2019.
4899999.	Total - Bonds - Hybrid Securities					50,432,400	56,568,350	10,674,972	11,945,938	0	0	0	0	0	11,945,938	0	39,236,463	39,236,463	(750,000)	XXX
Bonds - Parent, Subsidiaries and Affiliates																				
63873@ AE 0	Nationwide Advantage Mtg Nt	..	08/22/2019.	Redemption 100.0000		3,571,428	3,571,428	3,571,428	3,571,428				0		3,571,428			0	152,512	11/16/2019.
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					3,571,428	3,571,428	3,571,428	3,571,428	0	0	0	0	0	3,571,428	0	0	0	152,512	XXX
Bonds - Unaffiliated Bank Loans																				

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
000000 00 0	Animal Supply Company First Out Term Ln	..	02/25/2019.	Redemption 100.0000		422,238	422,238	413,793	413,887		8,351		8,351		422,238			0	8,448	12/15/2021.
000000 00 0	TU Bidco Inc (TaskUS) Term Ln Nt 1	..	09/25/2019.	Redemption 100.0000		1,463,939	1,463,939	1,434,660	1,435,880		28,059		28,059		1,463,939			0	73,616	10/01/2023.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	12/31/2019.	Redemption 100.0000		7,500	7,500	7,294	7,305		196		196		7,500			0	456	07/12/2025.
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	06/24/2019.	Tax Free Exchange		7,313	7,500	7,294	7,305		8		8		7,313			0	209	07/12/2025.
03525@ AA 6	Animal Supply Company Term Ln Nt 1	..	02/25/2019.	Redemption 100.0000		187,500	187,500	183,750	184,992		2,508		2,508		187,500			0	3,606	12/15/2021.
03525@ AA 6	Animal Supply Company Term Ln Nt 1	..	02/28/2019.	Tax Free Exchange		2,998,750	3,037,500	2,976,750	2,996,865		1,886		1,886		2,998,750			0	83,268	12/15/2021.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	12/31/2019.	Redemption 100.0000		29,242	29,242	28,657	28,684		558		558		29,242			0	2,130	08/24/2024.
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	06/26/2019.	Tax Free Exchange		28,713	29,242	28,657	28,684		28		28		28,713			0	1,032	08/24/2024.
12702# AA 0	Bakemark Holdings LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		26,139	26,139	25,355	25,501		638		638		26,139			0	1,214	08/14/2023.
12702# AC 6	Bakemark Holdings LLC New Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		14,170	14,170	13,957	13,979		191		191		14,170			0	679	08/14/2023.
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1	..	09/30/2019.	Redemption 100.0000		14,986	14,986	14,779	14,817		169		169		14,986			0	955	09/01/2023.
20049# AA 5	Command Alkon Inc 1st Lien Term Ln Nt 1	..	12/02/2019.	Tax Free Exchange		44,488	44,949	44,328	44,442		46		46		44,488			0	2,021	09/01/2023.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		40,304	40,304	39,294	39,474		830		830		40,304			0	1,949	10/06/2023.
23361* AA 3	DRB Holdings LLC Term Ln Nt 1	..	12/31/2019.	Tax Free Exchange		9,906	10,076	9,823	9,868		37		37		9,906			0	868	10/06/2023.
24360@ AA 0	DecoPac Inc Term Ln Nt 1	..	03/29/2019.	Redemption 100.0000		10,703	10,703	10,486	10,533		169		169		10,703			0	185	09/29/2022.
24360@ AA 0	DecoPac Inc Term Ln Nt 1	..	03/29/2019.	Tax Free Exchange		174,304	176,950	173,373	174,149		156		156		174,304			0	3,051	09/29/2022.
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1	..	10/31/2019.	Tax Free Exchange		68,771	70,000	68,600	68,639		131		131		68,771			0	2,992	10/29/2023.
30282# AA 0	First Watch Restaurants Term Ln Nt 1	..	12/27/2019.	Redemption 100.0000		20,117	20,117	19,651	19,706		411		411		20,117			0	1,014	08/21/2023.
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	02/25/2019.	Tax Free Exchange		212,015	212,015	212,015	212,015				0		212,015			0	2,874	08/21/2023.
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	12/27/2019.	Redemption 100.0000		2,667	2,667	2,667	2,667				0		2,667			0	160	08/21/2023.
31528# AA 2	Foundation Risk Partners Corp Delayed Dr	..	03/29/2019.	Tax Free Exchange		439,967	444,139	439,698	439,809		158		158		439,967			0	12,877	11/10/2023.
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		7,903	7,903	7,744	7,758		144		144		7,903			0	548	05/09/2024.
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	..	05/13/2019.	Tax Free Exchange		7,764	7,903	7,744	7,758		5		5		7,764			0	216	05/09/2024.
31528# AC 8	Ferraro Fine Foods Corp Incremental Term	..	12/31/2019.	Redemption 100.0000		1,199	1,199	1,181	1,181		18		18		1,199			0	57	05/09/2024.
32007U BW 8	First Data Corp Term Ln D Nt 1	..	07/29/2019.	Redemption 100.0000		1,227,765	1,227,765	1,237,763	1,234,952		(7,187)		(7,187)		1,227,765			0	30,110	07/10/2022.
32007U BX 6	First Data Corp New 2024 Term Ln Nt 1	..	07/29/2019.	Redemption 100.0000		4,602,751	4,602,751	4,602,559	4,602,588		163		163		4,602,751			0	124,010	04/26/2024.
33748# AG 9	First Watch Restaurants Delayed Draw Ter	..	01/25/2019.	Tax Free Exchange		205,175	205,175	205,175	205,175				0		205,175			0	1,179	08/21/2023.
35041@ AA 3	Foundation Risk Partners Corp Incrementa	..	12/31/2019.	Redemption 100.0000		6,901	6,901	6,763	6,771		130		130		6,901			0	383	11/10/2023.
35041@ AC 9	Foundation Risk Partners Corp Delayed Dr	..	12/31/2019.	Redemption 100.0000		3,592	3,592	3,556	3,558		34		34		3,592			0	132	11/10/2023.
35921@ AA 8	Frontline Technologies Gr LL Term Ln Nt	..	12/31/2019.	Redemption 100.0000		40,704	40,704	39,219	39,468		1,236		1,236		40,704			0	2,294	09/18/2023.
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4	..	11/01/2019.	Redemption 100.0000		1,026,883	1,026,883	998,846	1,000,818		26,066		26,066		1,026,883			0	85,054	01/25/2024.
40406# AD 4	ProService Corp Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		345,000	345,000	336,331	337,402		7,598		7,598		345,000			0	16,167	11/01/2024.
40406# AD 4	ProService Corp Term Ln Nt 1	..	02/07/2019.	Tax Free Exchange		14,674	15,000	14,623	14,670		4		4		14,674			0	337	11/01/2024.
41781@ AA 5	Harvey Tool Co LLC 1st Lien Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		47,360	47,360	46,285	46,433		926		926		47,360			0	1,961	10/12/2024.
41902@ AA 9	Sigma Electric Manufact Corp Term Ln A-2	..	12/31/2019.	Redemption 100.0000		80,735	80,735	79,114	79,370		1,365		1,365		80,735			0	1,201	10/31/2023.
44903* AC 0	Hygiena LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		17,552	17,552	17,318	17,342		211		211		17,552			0	742	08/26/2022.
44989* AA 1	IQNavigator Inc 1st Lien TL Nt 1	..	12/31/2019.	Redemption 100.0000		62,687	62,687	61,746	61,793		894		894		62,687			0	3,607	08/20/2024.
45004K AC 0	Information Resources Inc 1st Lien Term	..	12/31/2019.	Redemption 100.0000		13,799	13,799	13,661	13,662		137		137		13,799			0	600	11/07/2025.
45004K AC 0	Information Resources Inc 1st Lien Term	..	12/31/2019.	Tax Free Exchange		20,510	20,698	20,491	20,493		17		17		20,510			0	1,015	11/07/2025.
45320* AA 6	Revint Solutions Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		9,439	9,439	9,025	9,085		354		354		9,439			0	377	12/13/2023.
45320* AB 4	Revint Solutions Delayed Draw Term Ln Nt	..	12/31/2019.	Redemption 100.0000		194,304	194,304	191,883	192,109		2,195		2,195		194,304			0	7,289	12/13/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		20,039	20,039	19,794	19,833		206		206		20,039			0	991	09/29/2023.
55368* AD 2	Service Logic Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		31,694	31,694	31,171	31,270		424		424		31,694			0	2,281	07/31/2023.
55368* AD 2	Service Logic Term Ln Nt 1	..	06/28/2019.	Tax Free Exchange		31,301	31,905	31,108	31,263		38		38		31,301			0	1,054	07/31/2023.
55418# AA 4	Mac Lean-Fogg Company Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		26,875	26,875	26,588	26,588		287		287		26,875			0	1,480	12/17/2025.
57810J AC 2	Amynta Agency Inc Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		7,023	7,023	6,742	6,743		280		280		7,023			0	297	02/08/2025.
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		4,704	4,704	4,515	4,516		187		187		4,704			0	199	02/28/2025.
57810J AC 2	Amynta Waranty Borrower Inc Term Ln Nt 1	..	04/30/2019.	Tax Free Exchange		2,254	2,343	2,250	2,250		4		4		2,254			0	53	02/28/2025.
60367* AA 9	Community Brands Delayed Draw TL Nt 1	..	12/31/2019.	Redemption 100.0000		24,289	24,289	24,289	24,289				0		24,289			0	946	12/02/2022.
62931* AA 2	Topix Pharma Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		9,000	9,000	8,790	8,795		205		205		9,000			0	403	10/31/2024.
62974@ AA 8	National Seating&Mobility Inc Term Ln Nt	..	11/14/2019.	Redemption 100.0000		1,210,135	1,210,135	1,197,002	1,198,495		11,640		11,640		1,210,135			0	81,644	10/03/2022.
62974@ AE 0	National Seating&Mobility Inc Delayed Dr	..	11/14/2019.	Redemption 100.0000		108,719	108,719	108,719	108,719				0		108,719			0	8,657	10/03/2022.
62974@ AE 0	National Seating&Mobility Inc Delayed Dr	..	11/14/2019.	Redemption 100.0000		53,681	53,681	53,681	53,681				0		53,681			0	6,564	10/03/2022.
62976# AA 4	NSM Insurance Group LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		23,049	23,049	22,588	22,626		423		423		23,049			0	1,025	05/11/2024.
62976# AB 2	NSM Insurance Group LLC Delayed Draw Ter	..	12/31/2019.	Redemption 100.0000		11,815	11,815	11,697	11,706		109		109		11,815			0	525	05/11/2024.
62976# AC 0	NSM Insurance Group LLC Incremental Term	..	12/31/2019.	Redemption 100.0000		4,089	4,089	4,007	4,008		81		81		4,089			0	182	05/11/2024.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	12/12/2019.	Tax Free Exchange		59,646	59,646	59,646	59,646				0		59,646			0	5,886	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	02/14/2019.	Tax Free Exchange		51,759	51,759	51,759	51,759				0		51,759			0	1,272	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	12/12/2019.	Tax Free Exchange		69,998	69,998	69,998	69,998				0		69,998			0	7,480	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	12/12/2019.	Tax Free Exchange		28,313	30,070	27,070	27,508		804		804		28,313			0	3,237	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	01/10/2019.	Tax Free Exchange		81,336	81,336	81,336	81,336				0		81,336			0	1,917	08/26/2021.
67113@ AB 7	OTG Management LLC Incremental DD Term L	..	01/10/2019.	Tax Free Exchange		56,689	56,689	56,689	56,689				0		56,689			0	1,363	08/26/2021.
69398* AB 1	Professional Datasolutions Inc Delayed D	..	03/19/2019.	Redemption 100.0000		68,587	68,587	68,072	68,121		466		466		68,587			0	1,494	08/25/2023.
69398* AB 1	Professional Datasolutions Inc Delayed D	..	03/19/2019.	Redemption 100.0000		837,477	837,477	831,196	831,719		5,758		5,758		837,477			0	27,793	08/25/2023.
69398* AC 9	Professional Datasolutions Inc Term Ln N	..	03/19/2019.	Redemption 100.0000		48,492	48,492	47,765	47,845		647		647		48,492			0	1,321	08/25/2023.
69398* AC 9	Professional Datasolutions Inc Term Ln N	..	03/19/2019.	Redemption 100.0000		424,677	424,677	418,343	419,006		5,670		5,670		424,677			0	6,720	08/25/2023.
69398* AC 9	Professional Datasolutions Inc Term Ln N	..	03/19/2019.	Redemption 100.0000		92,087	92,087	90,706	90,862		1,226		1,226		92,087			0	2,888	08/25/2023.
69406* AA 3	Planview Incremental Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		12,366	12,366	12,242	12,264		102		102		12,366			0	574	01/27/2023.
71639# AA 4	PetIQ Inc Term Ln Nt 1	..	07/01/2019.	Redemption 100.0000		15,663	15,663	15,348	15,398		264		264		15,663			0	401	07/08/2025.
71639# AA 4	PetIQ Inc Term Ln Nt 1	..	07/08/2019.	Tax Free Exchange		1,096,413	1,115,415	1,092,988	1,096,611		(199)		(199)		1,096,413			0	51,897	07/08/2025.
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1	..	12/31/2019.	Redemption 100.0000		319,607	319,607	317,764	316,878		2,729		2,729		319,607			0	8,791	04/17/2023.
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1	..	10/01/2019.	Redemption 100.0000		14,760	14,760	14,687	14,700		60		60		14,760			0	619	09/01/2023.
78411E AC 2	SpecialtyCare Initial Term Ln Nt 1	..	04/02/2019.	Tax Free Exchange		4,901	4,920	4,896	4,900		1		1		4,901			0	158	09/01/2023.
81389# AA 5	SecurAmerica LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		2,404	2,404	2,328	2,328		75		75		2,404			0	231	12/19/2023.
81389# AA 5	SecurAmerica LLC Term Ln Nt 1	..	09/26/2019.	Tax Free Exchange		7,002	7,211	6,984	6,985		17		17		7,002			0	367	12/19/2023.
81760H AE 2	ServiceMaster Co Term Ln C Nt 1	..	11/05/2019.	Redemption 100.0000		1,169,545	1,169,545	1,166,622	1,167,406		2,140		2,140		1,169,545			0	23,581	11/07/2023.
84611@ AB 9	Sovos Compliance LLC Additional Term Ln	..	04/29/2019.	Redemption 100.0000		8,308,418	8,308,418	8,139,409	8,181,623		126,796		126,796		8,308,418			0	233,384	03/01/2022.
84611@ AC 7	Sovos Compliance LLC New Additional Term	..	04/29/2019.	Redemption 100.0000		1,564,822	1,564,822	1,554,191	1,557,025		7,797		7,797		1,564,822			0	43,956	03/01/2022.
84611@ AC 7	Sovos LLC New #2 Additional Term Ln Nt 1	..	04/29/2019.	Redemption 100.0000		720,082	720,082	720,082	720,082				0		720,082			0	20,751	03/01/2022.
84756# AA 4	Spectra Finance LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		29,103	29,103	28,521	28,580		523		523		29,103			0	1,123	04/02/2024.
85856# AA 0	Steiner US Holdings Inc Term Ln First Ou	..	03/01/2019.	Redemption 100.0000		3,750,000	3,750,000	3,750,000	3,750,000				0		3,750,000			0	69,438	12/09/2021.
85856# AA 0	Steiner US Holdings Inc Term Ln Last Out	..	03/01/2019.	Redemption 100.0000		6,250,000	6,250,000	6,250,000	6,250,000				0		6,250,000			0	183,035	12/09/2021.
86738* AA 6	Sigma Electric Manufact Corp Term Ln A-1	..	03/29/2019.	Redemption 100.0000		35,291	35,291	34,583	34,694		597		597		35,291			0		10/31/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86803@ AA 4	Sunshine Sub LLC Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		22,775	22,775	22,319	22,356		419		419		22,775			0	1,020	05/27/2024.
89158* AC 7	Touchstone Acquisition Inc Term Ln Nt 1	..	12/31/2019.	Redemption 100.0000		19,592	19,592	19,102	19,109		483		483		19,592			0	877	11/15/2025.
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	12/31/2019.	Redemption 100.0000		14,363	14,363	14,435	14,428		(65)		(65)		14,363			0	351	06/01/2024.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	03/29/2019.	Redemption 100.0000		10,833	10,833	10,593	10,631		202		202		10,833			0	219	08/31/2022.
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	11/29/2019.	Tax Free Exchange		31,831	32,330	31,613	31,727		104		104		31,831			0	1,966	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/29/2019.	Redemption 100.0000		7,557	7,557	7,444	7,462		95		95		7,557			0	160	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/29/2019.	Tax Free Exchange		28,824	28,824	28,824	28,824				0		28,824			0	1,891	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	01/10/2019.	Tax Free Exchange		674,464	680,157	673,355	674,431		33		33		674,464			0	6,018	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	03/29/2019.	Redemption 100.0000		523	523	518	518		4		4		523			0	7	08/31/2022.
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	08/30/2019.	Tax Free Exchange		202,552	204,025	201,985	202,279		273		273		202,552			0	12,383	08/31/2022.
98158# AB 6	Worldwide Facilities LLC Term Ln Nt 1	..	09/05/2019.	Redemption 100.0000		628,811	628,811	622,523	623,082		5,729		5,729		628,811			0	29,384	04/26/2024.
98158# AC 4	Worldwide Facilities LLC Delayed Draw Te	..	09/05/2019.	Redemption 100.0000		222,291	222,291	222,291	222,291				0		222,291			0	11,589	04/26/2024.
98215# AA 9	Wrench Group LLC Term Ln Nt 1	..	04/30/2019.	Redemption 100.0000		731,361	731,361	714,452	716,372		14,989		14,989		731,361			0	17,191	12/31/2024.
98215# AB 7	Wrench Group LLC Delayed Draw Term Ln Nt	..	04/30/2019.	Redemption 100.0000		316,735	316,735	316,735	316,735				0		316,735			0	9,040	12/31/2024.
8299999.	Total - Bonds - Unaffiliated Bank Loans					43,761,046	43,839,188	43,408,263	43,490,577	0	270,463	0	270,463	0	43,761,046	0	0	0	1,378,957	XXX
8399997.	Total - Bonds - Part 4					3,941,122,981	3,925,473,407	3,883,074,256	3,892,088,623	1,377,704	1,765,744	2,015,962	1,127,486	4,150,292	3,892,605,043	(4,761,355)	42,244,434	37,483,079	##########	XXX
8399998.	Total - Bonds - Summary Item from Part 5					250,414,232	247,088,886	251,335,729			(1,181,524)	42,497	(1,224,021)		250,111,688		211,830	211,830	6,227,111	XXX
8399999.	Total - Bonds					4,191,537,213	4,172,562,293	4,134,409,985	3,892,088,623	1,377,704	584,220	2,058,459	(96,535)	4,150,292	4,142,716,731	(4,761,355)	42,456,264	37,694,909	##########	XXX
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
313400 62 4	FHLMC Perp Pfd	..	02/06/2019.	Various	300,000.000	2,703,715		117,000	117,000				0		117,000		2,586,715	2,586,715		XXX
313586 75 2	FNMA Pfd	..	02/08/2019.	Various	600,000.000	5,480,094		207,000	207,000				0		207,000		5,273,094	5,273,094		XXX
677879 CE 6	Oil Insurance Ltd Fx-to-Flt Sr Nt	C	09/30/2019.	Various	31,680,000.000	31,680,000		32,184,446	32,125,426				0		32,125,426		(445,426)	(445,426)	1,334,476	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred					39,863,809	XXX	32,508,446	32,449,426	0	0	0	0	0	32,449,426	0	7,414,383	7,414,383	1,334,476	XXX
8999997.	Total - Preferred Stocks - Part 4					39,863,809	XXX	32,508,446	32,449,426	0	0	0	0	0	32,449,426	0	7,414,383	7,414,383	1,334,476	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					763,213	XXX	775,000					0		775,000		(11,788)	(11,788)	2,811	XXX
8999999.	Total - Preferred Stocks					40,627,022	XXX	33,283,446	32,449,426	0	0	0	0	0	33,224,426	0	7,402,595	7,402,595	1,337,287	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
26922A 64 4	Nationwide Max Diversification Emerging	..	12/19/2019.	GTS Mischler	500,000.000	11,444,763	XXX	12,551,488	10,483,600	2,067,888			2,067,888		12,551,488		(1,106,725)	(1,106,725)	150,707	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					11,444,763	XXX	12,551,488	10,483,600	2,067,888	0	0	2,067,888	0	12,551,488	0	(1,106,725)	(1,106,725)	150,707	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
69120# 10 6	Owl Rock Capital Corp Com	..	07/10/2019.	Direct	0.850	13	XXX	13	13				0		13			0	1	XXX
69120# 10 6	Owl Rock Capital Corp Com	..	07/18/2019.	Various	944,621.780	14,346,703	XXX	14,346,703	14,424,375	(77,672)			(77,672)		14,346,703			0	654,992	XXX
026874 10 7	American Intl Group Inc Com	..	11/22/2019.	Additional Income			XXX						0					0	225	XXX
88642R 13 3	Tidewater Inc Warrants (Exp 7/31/42)	..	05/28/2019.	Tax Free Exchange	12,923.000	381,356	XXX	381,356	247,217	134,139			134,139		381,356			0		XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					14,728,072	XXX	14,728,072	14,671,605	56,467	0	0	56,467	0	14,728,072	0	0	0	655,218	XXX
Common Stocks - Mutual Funds																				
63868B 29 4	Nationwide Bailrd Em Eq Fd I (Seed)	..	09/20/2019.	Direct	595.200	4,469	XXX	5,704	4,393	1,311			1,311		5,704		(1,235)	(1,235)	296	XXX
63868D 50 6	Nationwide Loomis Long/Short Equity Fund	..	08/23/2019.	Direct	364.400	5,076	XXX	5,111	4,559	552			552		5,111		(35)	(35)		XXX
63868D 86 0	Nationwide Loomis Multi-Cap-R6	..	02/15/2019.	Direct	500.420	5,244	XXX	5,004	4,729	275			275		5,004		240	240		XXX
63868D 88 6	Nationwide Loomis A/C Gr-Eagle	..	12/06/2019.	Direct	459.640	5,874	XXX	5,356	4,656	700			700		5,356		518	518	1	XXX
63868J 87 5	Nationwide Var Ins Tr Govt Money Market	..	05/07/2019.	Direct	14,800.000	14,800	XXX	14,800	14,800				0		14,800			0	104	XXX
9499999.	Total - Common Stocks - Mutual Funds					35,463	XXX	35,975	33,137	2,838	0	0	2,838	0	35,975	0	(512)	(512)	401	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
9799997.	Total - Common Stocks - Part 4					26,208,298	XXX	27,315,535	25,188,342	2,127,193	0	0	2,127,193	0	27,315,535	0	.(1,107,237)	...(1,107,237)	806,326	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					16,362,345	XXX	15,997,412							15,997,412		364,933	364,933	82,478	XXX
9799999.	Total - Common Stocks					42,570,643	XXX	43,312,947	25,188,342	2,127,193	0	0	2,127,193	0	43,312,947	0	....(742,304)	.....(742,304)	888,804	XXX
9899999.	Total - Preferred and Common Stocks					83,197,665	XXX	76,596,393	57,637,768	2,127,193	0	0	2,127,193	0	76,537,373	0	..6,660,291	6,660,291	..2,226,091	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					.4,274,734,878	XXX	.4,211,006,378	3,949,726,391	3,504,897	584,220	..2,058,459	2,030,658	...4,150,292	4,219,254,104	.(4,761,355)	49,116,555	...44,355,200	##########	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - All Other Government																				
000000 00 0	Argentina (Republic of) Unsec Nt	D	04/08/2019	Direct	09/06/2019	Direct	95,000	85,548	42,750	85,003		(544)		(544)			(42,253)	(42,253)	4,156	
000000 00 0	Argentina (Republic of) Unsec Nt	D	04/08/2019	Direct	05/07/2019	Redemption 100.0000	34,710	31,256	34,710	34,710		3,454		3,454				0	1,519	
000000 00 0	Argentina (Republic of) Sr Nt	D	04/08/2019	Direct	07/10/2019	Direct	374,343	255,489	282,633	256,073		584		584			26,561	26,561	14,464	9,040
040114 HQ 6	Argentina (Republic of) Sr Nt	D	04/25/2019	Direct	12/19/2019	Direct	370,000	253,450	164,430	258,782		5,332		5,332			(94,352)	(94,352)	20,605	6,521
68205L AB 9	Oman Gov Interntl Bond Sr Nt	D	08/07/2019	Direct	11/13/2019	Direct	710,000	698,800	716,745	699,025		225		225			17,720	17,720	12,307	617
1099999.	Total - Bonds - All Other Government						1,584,053	1,324,543	1,241,268	1,333,593	0	9,051	0	9,051	0	0	(92,324)	(92,324)	53,051	16,178
Bonds - U.S. Special Revenue and Special Assessment																				
3128MJ 2Z 2	FHLMC Giant Pool #G08791	..	06/27/2019	JP Morgan Securities LLC	12/01/2019	Paydown	3,459,756	3,506,788	3,459,756	3,459,756		(47,031)		(47,031)				0	31,709	7,784
3128MJ 3M 0	FHLMC Gold Pool #G08803	..	05/29/2019	JP Morgan Securities LLC	12/01/2019	Paydown	3,636,064	3,645,864	3,636,064	3,636,064		(9,800)		(9,800)				0	39,277	8,787
3132LA 5A 6	FGLMC Pool #V85341 4.500% 04/15/49	..	06/25/2019	Nomura Securities Intl LLC	12/01/2019	Paydown	10,614,482	11,136,706	10,614,482	10,614,482		(522,224)		(522,224)				0	150,695	29,853
3133KG QA 9	FHLMC Pool #RA1349 3.000% 09/25/49	..	10/07/2019	Citigroup	12/01/2019	Paydown	328,813	336,211	328,813	328,813		(7,398)		(7,398)				0	1,448	192
3133KG U2 2	FHLMC Pool #RA1501 3.000% 10/25/49	..	10/16/2019	Morgan Stanley & Co LLC	12/01/2019	Paydown	727,924	738,188	727,924	727,924		(10,265)		(10,265)				0	2,641	971
31394B FS 8	FNMA REMIC Ser 2004-79 Cl ZD	..	05/01/2019	Interest Capitalization	12/01/2019	Paydown	68,578	68,578	68,578	68,578				0				0	1,931	
31418D BF 8	FNMA Pool #MA3637 3.500% 04/25/49	..	03/28/2019	Citigroup	12/01/2019	Paydown	19,838,504	20,139,181	19,838,504	19,838,504		(300,677)		(300,677)				0	391,566	54,005
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						38,674,120	39,571,516	38,674,121	38,674,121	0	(897,395)	0	(897,395)	0	0	0	0	619,267	101,592
Bonds - Industrial and Miscellaneous																				
097023 CD 5	Boeing Co Sr Nt 3.200% 03/01/29	..	02/13/2019	Bank of America BISD Dealer	05/22/2019	Barclays Capital Inc	7,250,000	7,140,743	7,231,585	7,143,183		2,441		2,441			88,402	88,402	63,800	
113804 AD 0	Brooklyn Navy Yard Cogeneratio Sr Secure	..	02/14/2019	Barclays Capital Inc	12/31/2019	Redemption 100.0000	8,029	8,029	8,029	8,029				0				0	352	
12505F AF 8	Outfront Media Cap LLC/C Sr Nt	..	03/13/2019	Goldman Sachs & Company	12/18/2019	Call 102.9380	80,000	82,000	82,350	81,595		(405)		(405)			(1,595)	(1,595)	5,915	
12596M AA 4	Credit Suisse Mortgage Trust RMBS Ser 20	..	02/27/2019	Credit Suisse Securities LLC	12/01/2019	Paydown	1,102,465	1,102,314	1,102,465	1,102,465		151		151				0	18,864	3,018
126650 BP 4	CVS Health Corp LBASS PTC Nt	..	04/24/2019	NW Life Sep Acct Mul Mat - 2	12/10/2019	Redemption 100.0000	42,066	45,562	42,066	42,066		(3,496)		(3,496)				0	958	99
12714# AC 2	CTL Tr CTL Ser A 2019-3 Boston U LDN.	..	04/24/2019	CTL Securities LLC	12/15/2019	Redemption 100.0000	116,510	116,510	116,510	116,510				0				0	1,475	
14041N FF 3	Capital One Multi Asset ExecTr LBASS Ser	..	01/10/2019	Goldman Sachs & Company	08/15/2019	Paydown	3,535,000	3,503,240	3,535,000	3,535,000		31,760		31,760				0	31,344	3,787
161571 HC 1	Chase Issuance Tr LBASS Ser 2016-A2 Cl A	..	01/28/2019	Goldman Sachs & Company	06/15/2019	Paydown	4,000,000	3,975,234	4,000,000	4,000,000		24,766		24,766				0	25,117	2,588
17326Q AA 1	Citigroup Mortage Ln Trust Inc RMBS Ser	..	07/25/2019	Citigroup	12/01/2019	Paydown	105,949	107,265	105,949	105,949		(1,316)		(1,316)				0	803	247
25278X AC 3	Diamondback Energy Inc Sr Nt	..	04/16/2019	Barclays Capital Inc	08/15/2019	Tax Free Exchange	1,000,000	1,025,000	1,022,857	1,022,857		(2,143)		(2,143)				0	37,472	22,035
25278X AE 9	Diamondback Energy Inc Sr Nt	..	08/15/2019	Tax Free Exchange	12/20/2019	Call 103.5630	2,480,000	2,502,039	2,568,362	2,499,869		(2,170)		(2,170)			(19,869)	(19,869)	163,296	34,031
254687 CG 9	Disney Walt Co Sr Nt 5.650% 08/15/20.	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	7,500,000	7,540,574	7,520,931	7,520,931		(19,644)		(19,644)				0	289,562	
254687 CS 3	Disney Walt Co Sr Nt 7.750% 01/20/24.	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	5,000,000	5,113,091	5,098,657	5,098,657		(14,435)		(14,435)				0	264,792	
254687 DC 7	Disney Walt Co Sr Nt 3.700% 10/15/25.	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	6,000,000	5,990,130	5,990,940	5,990,940		810		810				0	151,700	
254687 DN 3	Disney Walt Co Sr Nt 7.300% 04/30/28.	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	5,000,000	5,278,967	5,262,667	5,262,667		(16,300)		(16,300)				0	249,417	
254687 DY 9	Disney Walt Co Sr Nt 6.200% 12/15/34.	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	26,000,000	26,731,595	26,708,965	26,708,965		(22,630)		(22,630)				0	1,101,533	
254687 EG 7	Disney Walt Co Sr Nt 6.650% 11/15/37.	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	3,100,000	4,049,927	4,026,466	4,026,466		(23,462)		(23,462)				0	140,869	
254687 EN 2	Disney Walt Co Sr Nt 6.900% 08/15/39.	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	2,000,000	2,670,177	2,655,898	2,655,898		(14,279)		(14,279)				0	94,300	
254687 EQ 5	Disney Walt Co Sr Nt 6.150% 02/15/41.	..	03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	29,000,000	29,948,119	29,930,268	29,930,268		(17,851)		(17,851)				0	1,218,725	
260543 CW 1	Dow Chemical Co Sr Nt 3.625% 05/15/26	..	05/17/2019	Various	11/25/2019	Tax Free Exchange	1,500,000	1,499,520	1,499,546	1,499,546		26		26				0	27,943	50
26252J AA 6	Dryden Senior Loan Fund CLO Ser 2019-75A	..	01/23/2019	Jefferies & Company Inc	07/15/2019	Paydown	30,000,000	30,000,000	30,000,000	30,000,000				0				0	431,921	

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
26252J AC 2	Dryden Senior Loan Fund CLO Ser 2019-75A		01/23/2019	Jefferies & Company Inc	07/15/2019	Paydown	5,000,000	5,000,000	5,000,000	5,000,000				0				0	83,870	
269330 AA 4	Energy Efficient Equity Inc LBASS Series.		06/21/2019	Natixis	12/20/2019	Paydown	2,811,680	2,811,594	2,811,680	2,811,680		85		85				0	16,213	
38218D AA 7	Goodgreen Trust LBASS Ser 2019-1A Cl A		08/01/2019	Various	12/15/2019	Paydown	526,751	528,834	526,751	526,751		(2,084)		(2,084)				0	7,638	499
38218G AA 0	Goodgreen Trust LBASS Ser 2018-1A Cl A		08/01/2019	Natixis	12/15/2019	Paydown	36,987	38,825	36,987	36,987		(1,838)		(1,838)				0	502	454
419838 AA 5	Hawaiian Airlines 1st Lien PTC Ser A Cl		04/22/2019	Robert W Baird & Co Inc	07/15/2019	Redemption 100.0000	245,440	244,166	245,440	245,440		1,274		1,274				0	4,786	2,632
513075 BM 2	Lamar Media Corp Sr Nt		01/24/2019	JP Morgan Securities LLC	05/07/2019	Tax Free Exchange	2,150,000	2,194,438	2,192,368	2,192,368		(2,069)		(2,069)				0	32,967	
59166E AA 3	Metlife Securitization Trust RMBS Ser 20.		04/26/2019	Credit Suisse Securities LLC	12/01/2019	Paydown	277,334	281,282	277,334	277,334		(3,948)		(3,948)				0	3,930	838
59981B AC 8	Mill City Mortgage Trust RMBS Ser 2019-G		10/15/2019	Goldman Sachs & Company	12/01/2019	Paydown	22,270	22,375	22,270	22,270		(106)		(106)				0	94	78
62877V AA 9	NBM US Holding Inc. Sr Nt		05/02/2019	Direct	05/16/2019	Direct	200,000	197,292	200,000	197,297		5		5			2,703	2,703	233	
64829G AA 7	New Residential Mtg Ln Tr RMBS Ser 2016-		10/09/2019	JP Morgan Securities LLC	12/01/2019	Paydown	43,875	45,795	43,875	43,875		(1,920)		(1,920)				0	191	46
64829J AA 1	New Residential Mtg Ln Tr RMBS Ser 2017-		05/29/2019	Citigroup	12/01/2019	Paydown	848,482	877,417	848,482	848,482		(28,935)		(28,935)				0	11,685	2,828
64829K BV 1	New Residential Mtg Ln Tr RMBS Ser 2017-		05/29/2019	Wells Fargo Securities LLC	12/01/2019	Paydown	384,457	399,039	384,457	384,457		(14,582)		(14,582)				0	5,040	1,282
64830C AA 3	New Residential Mtg Ln Tr RMBS Ser 2019-		01/09/2019	JP Morgan Securities LLC	12/01/2019	Paydown	2,105,675	2,113,270	2,105,675	2,105,675		(7,595)		(7,595)				0	45,959	9,359
64830E AC 5	New Residential Mtg Ln Tr RMBS Ser 2019-		07/02/2019	Bank of America BISD Dealer	12/01/2019	Paydown	4,308,806	4,458,679	4,308,806	4,308,806		(149,872)		(149,872)				0	46,139	18,402
64830H AA 2	New Residential Mtg Ln Tr RMBS Ser 2019-		07/31/2019	JP Morgan Securities LLC	12/01/2019	Paydown	342,871	347,469	342,871	342,871		(4,598)		(4,598)				0	2,382	960
64830M AG 8	New Residential Mtg Ln Tr RMBS Ser 2019-		10/03/2019	JP Morgan Securities LLC	12/01/2019	Paydown	2,350,293	2,413,641	2,350,293	2,350,293		(63,348)		(63,348)				0	16,216	8,683
64830W AD 3	New Residential Mtg Ln Tr RMBS Ser 2019-		08/07/2019	Wells Fargo Securities LLC	12/01/2019	Paydown	380,789	391,975	380,789	380,789		(11,186)		(11,186)				0	3,282	1,555
73943# AD 5	Prairie Breeze Sr Nt Cl B		11/25/2019	Mizuho Securities USA Inc	12/31/2019	Redemption 100.0000	14,156	14,156	14,156	14,156				0				0	50	
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		01/24/2019	Bank of America BISD Dealer	12/01/2019	Paydown	1,883,805	1,872,332	1,883,805	1,883,805		11,474		11,474				0	37,237	5,887
90931C AA 6	United Air Lines LBASS EETC Ser 2019-1 C		05/22/2019	Various	12/27/2019	Redemption 100.0000	2,978,829	3,036,253	2,978,829	2,978,829		(57,424)		(57,424)				0	108,512	16,806
90931E AA 2	United Air Lines LBASS EETC Ser 2019-1 C		01/30/2019	Citigroup	12/27/2019	Redemption 100.0000	242,948	243,137	242,948	242,948		(188)		(188)				0	9,703	
92837B AB 7	Visio RMBS Ser 2019-1 Cl A1		05/29/2019	Nomura Securities Intl LLC	12/01/2019	Paydown	561,673	566,478	561,673	561,673		(4,805)		(4,805)				0	7,211	1,672
000000 00 0	Liquid Telecom Finance Sec Nt	D	07/17/2019	Direct	11/14/2019	Direct	355,000	361,213	352,870	360,236		(976)		(976)			(7,366)	(7,366)	10,477	503
000000 00 0	Gold Fields Orogen Hold Sr Nt	D	07/19/2019	Direct	11/19/2019	Direct	380,000	416,100	425,600	415,151		(949)		(949)			10,449	10,449	12,025	4,396
00105D AF 2	AES Gener SA Jr Sb Nt 7.125% 03/26/79	D	03/18/2019	Direct	07/31/2019	Direct	225,000	224,883	242,438	224,900		17		17			17,537	17,537	5,611	
11043X AA 1	British Airways Plc EETC	C	07/15/2019	Citigroup	12/15/2019	Redemption 100.0000	3,090	3,090	3,090	3,090				0				0	40	

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
12644V AC 2	CSN Resources SA Sr Nt	D	04/10/2019	Direct	07/03/2019	Direct	470,000	463,768	497,613	463,921		153		153			33,691	33,691	8,063	
22550G AA 0	Credito Real Sab De CV Sr Nt	D	01/31/2019	Direct	03/18/2019	Direct	600,000	600,000	624,375	600,000				0			24,375	24,375	6,030	
25382F AB 7	Digicel Group Two Ltd Sr Nt	D	01/14/2019	Taxable Exchange	10/30/2019	Direct	120,000	59,400	31,200	24,000		7,097	42,497	(35,400)			7,200	7,200	10,753	2,860
31772D AD 4	QNB Finansbank AS / Turkey Sr Nt	D	02/28/2019	Direct	08/05/2019	Direct	220,000	219,256	225,225	219,304		47		47			5,921	5,921	6,302	
38060A AC 8	Gold Fields Orogen Holdco Sr Nt	D	05/08/2019	Direct	12/16/2019	Direct	675,000	675,000	747,438	675,000				0			72,438	72,438	23,543	
45900T AA 0	Intl Airport Finance SA 1st Lien	D	03/08/2019	Direct	11/21/2019	Direct	415,000	415,000	444,063	415,000				0			29,063	29,063	30,222	
55388R AA 4	MV24 Capital BV 1st Lien	D	08/01/2019	Direct	12/01/2019	Redemption 100.0000	16,519	16,519	16,519	16,519				0				0	338	
600814 AQ 0	Millicom Intl Cellular Sr Nt	D	03/14/2019	Direct	03/14/2019	Direct	200,000	200,000	202,000	200,000				0			2,000	2,000		
69370P AE 1	PT Pertamina Sr Nt 4.700% 07/30/49	D	07/23/2019	Direct	11/20/2019	Direct	200,000	200,000	208,750	200,000				0			8,750	8,750	2,924	
697660 AB 4	Pampa Energia SA Sr Nt	D	07/02/2019	Direct	07/15/2019	Direct	310,000	305,192	310,265	305,192				0			5,073	5,073	266	
71647N BF 5	Petrobras Global Finance Sr Nt	D	09/18/2019	Taxable Exchange	09/18/2019	Direct	2,153	3,860	2,153	3,860				0			(1,707)	(1,707)		
785712 AG 5	Sable Intl Finance Ltd Nt	D	04/02/2019	Direct	11/13/2019	Direct	360,000	357,102	375,300	357,236		134		134			18,064	18,064	12,650	
86964W AC 6	Suzano Austria GMBH Sr Nt	D	01/29/2019	Direct	08/14/2019	Tax Free Exchange	575,000	597,925	596,987	596,987		(938)		(938)				0	20,029	1,917
90471M AA 0	Unifin Financiera SA DE Sr Nt	D	07/11/2019	Direct	11/26/2019	Direct	455,000	451,578	460,713	451,687		109		109			9,025	9,025	13,331	
3899999.	Total - Bonds - Industrial and Miscellaneous						168,118,902	172,098,369	172,035,599	171,640,730	0	(415,143)	42,497	(457,640)	0	0	304,154	304,154	4,926,602	147,512
Bonds - Unaffiliated Bank Loans																				
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	07/31/2019	Direct	11/07/2019	Redemption 100.0000	130,898	129,833	130,898	130,898		1,065		1,065				0	3,131	
000000 00 0	Kellermeyer Building Svcs New 1st Lien T	..	07/31/2019	Direct	10/31/2019	Tax Free Exchange	65,449	64,917	64,992	64,992		76		76				0	1,468	
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	10/31/2019	Tax Free Exchange	11/07/2019	Redemption 100.0000	844,742	838,843	844,742	844,742		5,899		5,899				0	1,377	172
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	06/21/2019	Direct	06/28/2019	Redemption 100.0000	1,247	1,229	1,247	1,247		19		19				0	2	
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	07/31/2019	Direct	09/30/2019	Redemption 100.0000	2,801	2,777	2,801	2,801		23		23				0	45	
000000 00 0	Kellermeyer Building Svcs 1st Lien Term	..	07/31/2019	Direct	10/31/2019	Tax Free Exchange	779,293	772,953	773,851	773,851		898		898				0	17,522	
000000 00 0	Visual Edge Technology Inc Delayed Draw	..	11/29/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	9,824	9,824	9,824	9,824				0				0	76	195
000000 00 0	Visual Edge Technology Inc Term Ln Nt 5	..	11/29/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	10,833	10,680	10,833	10,833		153		153				0	84	2
000000 00 0	Visual Edge Technology Inc Term Ln Nt 4	..	08/30/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	10,833	10,667	10,833	10,833		166		166				0	85	5
000000 00 0	Visual Edge Technology Inc Delayed Draw	..	08/30/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	9,824	9,824	9,824	9,824				0				0	77	
000000 00 0	Service Logic Term Ln Nt 5	..	02/28/2019	Tax Free Exchange	03/28/2019	Tax Free Exchange	16,018	15,704	15,709	15,709		5		5				0	84	
000000 00 0	Service Logic Term Ln Nt 6	..	06/28/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	15,888	15,597	15,888	15,888		291		291				0		
000000 00 0	SpecialtyCare Initial Term Ln Nt 4	..	04/02/2019	Tax Free Exchange	04/02/2019	Redemption 100.0000	4,920	4,901	4,920	4,920		19		19				0		1
000000 00 0	7	..	06/03/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	15,000	14,844	15,000	15,000		156		156				0	98	6
000000 00 0	8	..	12/02/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	15,000	14,859	15,000	15,000		141		141				0	81	3
000000 00 0	Frontline Technologies Gr LL Delayed Dra	..	08/15/2019	Direct	09/30/2019	Tax Free Exchange	626,405	626,405	626,405	626,405				0				0	13,877	
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 1	..	10/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	25,000	24,584	25,000	25,000		416		416				0	333	11
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 4	..	07/31/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	25,000	24,562	25,000	25,000		438		438				0	350	11
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 2	..	01/29/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	10,000	9,808	10,000	10,000		192		192				0	142	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	11/25/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	162	160	162	162		2		2				0	1	
81389# AA 5	SecurAmerica LLC Term Ln Nt 3	..	06/24/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	2,404	2,334	2,404	2,404		70		70				0	3	20
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	09/23/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	162	160	162	162		2		2				0		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000 00 0	Berry Plastics Corp Term Ln R Nt 6	..	06/10/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	2,545	2,515	2,545	2,545		30		30				0	6	
000000 00 0	Discovery Life Sciences LLC New Term Ln	..	10/31/2019	Direct	12/31/2019	Redemption 100.0000	431	423	431	431		9		9				0	6	
000000 00 0	Discovery Life Sciences LLC Term Ln Nt 1	..	08/30/2019	Direct	12/31/2019	Redemption 100.0000	1,620	1,588	1,620	1,620		32		32				0	50	
000000 00 0	Sovos LLC Delayed Draw Term Ln Nt 1	..	07/29/2019	Direct	07/31/2019	Tax Free Exchange	58,893	58,304	58,304	58,304		1		1				0	23	
000000 00 0	NSM Insurance Group LLC Incremental Term	..	04/01/2019	Direct	04/10/2019	Tax Free Exchange	122,245	119,800	119,809	119,809		9		9				0	916	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1	..	09/18/2019	Direct	12/31/2019	Redemption 100.0000	22,224	21,765	22,224	22,224		459		459				0	503	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 1	..	10/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	10,826	10,606	10,826	10,826		220		220				0	141	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 2	..	09/18/2019	Direct	09/23/2019	Tax Free Exchange	2,456,669	2,405,880	2,405,950	2,405,950		71		71				0	3,298	
000000 00 0	Bond Pharm Inc Last Out Term Ln Nt 3	..	09/23/2019	Tax Free Exchange	10/31/2019	Tax Free Exchange	2,456,669	2,405,950	2,406,851	2,406,851		900		900				0	20,216	
000000 00 0	Ankura Consulting Group LLC 1st Lien Ter	..	06/26/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	14,621	14,361	14,621	14,621		260		260				0	8	6
000000 00 0	ProService Corp Term Ln Nt 6	..	02/07/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	15,000	14,674	15,000	15,000		326		326				0	180	8
000000 00 0	AQ Sunshine Inc aka Relation Term Ln Nt	..	10/31/2019	Tax Free Exchange	12/31/2019	Tax Free Exchange	176,709	176,709	176,709	176,709				0				0	2,277	
000000 00 0	AQ Sunshine Inc aka Relation Term Ln Nt	..	10/31/2019	Tax Free Exchange	12/31/2019	Tax Free Exchange	73,222	73,222	73,222	73,222				0				0	914	
000000 00 0	PetIQ Inc 1st Lien Term Ln Nt 1	..	07/08/2019	Direct	09/30/2019	Tax Free Exchange	750,246	731,490	732,043	732,043		553		553				0	15,175	
000000 00 0	PetIQ Inc 1st Lien Term Ln Nt 1	..	07/08/2019	Tax Free Exchange	09/30/2019	Tax Free Exchange	1,115,415	1,096,413	1,096,975	1,096,975		562		562				0	22,560	1,660
000000 00 0	Alcami Holdings LLC 1st Lien Term Ln Nt	..	06/24/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	3,750	3,658	3,750	3,750		92		92				0	3	8
000000 00 0	Information Resources Inc 1st Lien Term.	..	08/30/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	6,899	6,836	6,899	6,899		63		63				0	39	
000000 00 0	Information Resources Inc 1st Lien Term.	..	05/31/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	6,899	6,834	6,899	6,899		65		65				0	37	
000000 00 0	Athenahealth Inc Term Ln B Nt 3	..	08/12/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	2,589	2,540	2,589	2,589		49		49				0	23	47
000000 00 0	Athenahealth Inc Term Ln B Nt 4	..	11/12/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	2,589	2,542	2,589	2,589		48		48				0	22	
000000 00 0	En Engineering LLC (Kene Acq) Delayed Dr	..	11/13/2019	Direct	12/31/2019	Redemption 100.0000	101	100	101	101		1		1				0	2	
000000 00 0	Sensata Technologies New #2 1st Lien Ter	..	10/21/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	765	768	765	765		(3)		(3)				0	2	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	..	10/31/2019	Direct	10/31/2019	Tax Free Exchange	73,586	73,586	73,586	73,586				0				0		
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	..	09/30/2019	Direct	10/31/2019	Tax Free Exchange	177,588	177,588	177,588	177,588				0				0	1,163	
00216C AB 9	AQ Sunshine Inc aka Relation Delayed Dra	..	10/31/2019	Tax Free Exchange	10/31/2019	Tax Free Exchange	48	48	48	48				0				0		
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt	..	04/15/2019	Direct	12/31/2019	Redemption 100.0000	5,850	5,733	5,850	5,850		117		117				0	283	
00216C AD 5	AQ Sunshine Inc aka Relation Term Ln Nt	..	12/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	629	629	629	629				0				0		
01370# AA 4	Alcami Holdings LLC 1st Lien Term Ln Nt	..	03/19/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	3,750	3,655	3,750	3,750		95		95				0	7	4
03525@ AA 6	Animal Supply Company Term Ln Nt 1	..	02/28/2019	Interest Capitalization	02/28/2019	Tax Free Exchange	633	633	633	633				0				0		
03539# AA 8	Ankura Consulting Group LLC 1st Lien Ter	..	03/26/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	14,621	14,351	14,621	14,621		270		270				0	11	3
04685Y AK 5	Athenahealth Inc Term Ln B Nt 2	..	05/10/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	2,589	2,539	2,589	2,589		51		51				0	24	
04685Y AK 5	Athenahealth Inc Term Ln B Nt 1	..	02/26/2019	Direct	11/12/2019	Tax Free Exchange	7,768	7,612	7,620	7,620		8		8				0	301	
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1	..	01/30/2019	Barclays Capital Inc	09/30/2019	Redemption 100.0000	5,089	5,025	5,089	5,089		64		64				0	99	

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
08579J AY 8	Berry Plastics Corp Term Ln R Nt 1	..	01/30/2019	Barclays Capital Inc	10/18/2019	Tax Free Exchange	994,911	982,475	984,095	984,095		1,620		1,620				0	33,449	
08579J BE 1	Berry Plastics Corp Term Ln X Nt 1	..	10/18/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	2,742	2,713	2,742	2,742		30		30				0	21	
09523C AD 4	Marcone Appliance Parts Inc Term Ln Nt 1	..	01/02/2019	Direct	12/30/2019	Redemption 100.0000	2,923	2,884	2,923	2,923		39		39				0	131	
10483* AA 3	Nt	..	06/11/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	5,530	5,397	5,530	5,530		133		133				0	21	
10483* AA 3	Nt	..	03/11/2019	Direct	12/23/2019	Redemption 100.0000	267,476	260,789	267,476	267,476		6,687		6,687				0	14,281	
10483* AA 3	Nt	..	03/11/2019	Direct	06/11/2019	Tax Free Exchange	5,530	5,392	5,397	5,397		6		6				0	118	
20049# AA 5	6	..	03/01/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	15,000	14,836	15,000	15,000		164		164				0	109	
20049# AA 5	1	..	09/03/2019	Interest Capitalization	09/30/2019	Redemption 100.0000	14	14	14	14				0				0		
20049# AA 5	1	..	12/02/2019	Interest Capitalization	12/02/2019	Tax Free Exchange	51	51	51	51				0				0	1	
22526@ AA 5	Concert Golf Partners LLC Term Ln Nt 1	..	08/20/2019	Direct	12/31/2019	Redemption 100.0000	2,508	2,458	2,508	2,508		50		50				0	62	
22818R AW 6	Crown Americas LLC Term Ln B Nt 1	..	09/10/2019	Various	11/01/2019	Redemption 100.0000	360,807	362,647	360,807	360,807		(1,840)		(1,840)				0	7,390	
22818R AW 6	Crown Americas LLC Term Ln B Nt 1	..	09/10/2019	Various	12/06/2019	Tax Free Exchange	1,420,497	1,427,743	1,427,109	1,427,109		(634)		(634)				0	34,266	
22818R AW 6	Crown Americas LLC Term Ln B Nt 2	..	12/06/2019	Tax Free Exchange	12/13/2019	Redemption 100.0000	1,420,497	1,427,109	1,420,497	1,420,497		(6,612)		(6,612)				0	991	
24360@ AA 0	DecoPac Inc Term Ln Nt 2	..	03/29/2019	Tax Free Exchange	05/01/2019	Redemption 100.0000	109,166	107,534	109,166	109,166		1,632		1,632				0	864	
25374L A* 9	Centric Brands Inc 1st Lien Term Ln Nt 3	..	04/30/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	10,000	9,816	10,000	10,000		184		184				0	140	2
30282# AB 8	First Watch Restaurants Delayed Draw Ter	..	01/25/2019	Tax Free Exchange	02/25/2019	Tax Free Exchange	205,175	205,175	205,175	205,175				0				0	1,464	
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 4	..	02/14/2019	Tax Free Exchange	03/29/2019	Redemption 100.0000	3,951	3,881	3,951	3,951		71		71				0	35	2
31528# AA 2	Ferraro Fine Foods Corp Term Ln Nt 1	..	05/13/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	3,951	3,883	3,951	3,951		68		68				0	34	3
31528# AD 6	Ferraro Fine Foods Corp Term Ln #2 Nt 1	..	05/10/2019	Direct	12/31/2019	Redemption 100.0000	3,679	3,624	3,679	3,679		55		55				0	96	
33748# AF 1	First Watch Restaurants Delayed Draw Ter	..	02/25/2019	Tax Free Exchange	12/27/2019	Redemption 100.0000	3,129	3,129	3,129	3,129				0				0	210	2
33748# AG 9	First Watch Restaurants Delayed Draw Ter	..	03/25/2019	Direct	12/27/2019	Redemption 100.0000	1,239	1,239	1,239	1,239				0				0	62	
33748# AJ 3	First Watch Restaurants Delayed Draw Ter	..	07/29/2019	Direct	12/27/2019	Redemption 100.0000	826	826	826	826				0				0	26	
35041@ AC 9	Dr	..	06/28/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	5,966	5,910	5,966	5,966		56		56				0	188	
35041@ AC 9	Dr	..	02/12/2019	Direct	06/28/2019	Tax Free Exchange	376,618	372,852	373,088	373,088		236		236				0	10,500	
35041@ AD 7	Dr	..	09/09/2019	Direct	12/31/2019	Tax Free Exchange	56,748	56,181	56,217	56,217		37		37				0	1,207	
35041@ AD 7	Dr	..	05/01/2019	Direct	05/01/2019	Tax Free Exchange	313,027	295,225	295,225	295,225				0				0		
35041@ AD 7	Dr	..	12/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	5,757	5,511	5,757	5,757		246		246				0	147	
35041@ AD 7	Dr	..	09/05/2019	Direct	12/31/2019	Tax Free Exchange	359,411	355,817	356,056	356,056		239		239				0	7,923	
35041@ AD 7	Dr	..	08/14/2019	Direct	12/31/2019	Tax Free Exchange	26,163	25,901	25,922	25,922		21		21				0	688	
35041@ AD 7	Dr	..	07/08/2019	Direct	12/31/2019	Tax Free Exchange	239,853	237,454	237,684	237,684		230		230				0	8,194	
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	02/15/2019	Direct	12/31/2019	Redemption 100.0000	1,342	1,342	1,342	1,342				0				0	105	
35921@ AC 4	Frontline Technologies Gr LL Delayed Dra	..	09/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	1,566	1,566	1,566	1,566				0				0	36	17
36850@ AB 9	Gehl Foods Inc LLC Term Ln Nt 4	..	11/01/2019	Interest Capitalization	11/01/2019	Redemption 100.0000	22,807	22,807	22,807	22,807				0				0	835	
36874V AL 2	Generac Power Systems Inc Term Ln B Nt 1	..	01/17/2019	JP Morgan Securities LLC	12/12/2019	Redemption 100.0000	111,490	108,424	111,490	111,490		3,066		3,066				0	4,114	
39341# AA 0	Green Street Parent LLC Term Ln B Nt 1	..	08/27/2019	Direct	12/31/2019	Redemption 100.0000	10,000	9,800	10,000	10,000		200		200				0	251	
41781@ AB 3	Harvey Tool Co LLC Delayed Draw Term Ln	..	01/02/2019	Direct	12/31/2019	Redemption 100.0000	11,798	11,680	11,798	11,798		118		118				0	552	

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
45763F AN 8	Inmar Inc Initial Term Ln Nt 1	..	04/10/2019	Direct	12/31/2019	Redemption 100.0000	12,207	11,597	12,207	12,207		610		610				0	377	
45773Y A* 6	Innerworkings Inc Term Ln Nt 1	..	08/27/2019	Direct	12/31/2019	Redemption 100.0000	150,000	146,250	150,000	150,000		3,750		3,750				0	3,259	
48240@ AA 5	K2 Insurance Services LLC Term Ln Nt 1.	..	07/01/2019	Direct	12/31/2019	Redemption 100.0000	16,111	15,789	16,111	16,111		322		322				0	457	
48770T AJ 2	Kellermeyer Building Svcs New 1st Lien T	..	07/31/2019	Direct	11/07/2019	Redemption 100.0000	98,174	98,174	98,174	98,174				0				0	1,896	
48881# AB 5	En Engineering LLC (Kene Acq) Term Ln Nt	..	08/08/2019	Direct	12/31/2019	Redemption 100.0000	4,228	4,144	4,228	4,228		85		85				0	75	
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1.	..	05/17/2019	Direct	12/31/2019	Redemption 100.0000	2,945	2,916	2,945	2,945		29		29				0	88	
55340# AB 5	MB2 Dental Solutions LLC Term Ln Nt 1.	..	06/28/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	6,991	6,925	6,991	6,991		66		66				0	174	
55340# AD 1	MB2 Dental Solutions LLC Incremental Ter	..	05/03/2019	Direct	06/28/2019	Tax Free Exchange	389,071	385,180	385,279	385,279		99		99				0	4,448	
55340# AD 1	MB2 Dental Solutions LLC Incremental Ter	..	01/18/2019	Direct	03/29/2019	Redemption 100.0000	8,022	7,942	8,022	8,022		80		80				0	118	
55340# AD 1	MB2 Dental Solutions LLC Incremental Ter	..	01/18/2019	Direct	06/28/2019	Tax Free Exchange	529,026	523,735	524,140	524,140		405		405				0	17,616	
55368* AD 2	Service Logic Term Ln Nt 1	..	03/28/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	80	79	80	80		2		2				0	3	
55418# AB 2	Mac Lean-Fogg Company Delayed Draw Term	..	03/20/2019	Direct	12/31/2019	Redemption 100.0000	1,250	1,250	1,250	1,250				0				0	70	
57810J AC 2	Amynta Agency Inc Term Ln Nt 1	..	04/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	18	17	18	18		1		1				0	1	
62931* AC 8	Topix Pharma Delayed Draw Term Ln Nt 1	..	02/01/2019	Direct	12/31/2019	Redemption 100.0000	467	462	467	467		5		5				0	40	
62974@ AE 0	National Seating&Mobility Inc Delayed Dr.	..	01/02/2019	Direct	11/14/2019	Redemption 100.0000	95,673	95,673	95,673	95,673				0				0	6,403	
62974@ AF 7	National Seating&Mobility Inc Incrementa.	..	05/03/2019	Direct	11/14/2019	Redemption 100.0000	892,315	878,930	892,315	892,315		13,385		13,385				0	39,438	
62976# AC 0	NSM Insurance Group LLC Incremental Term	..	04/10/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	611	599	611	611		12		12				0	27	1
64027# AA 9	Nelipak Holding Co Incremental Term Ln N	..	08/07/2019	Direct	12/31/2019	Redemption 100.0000	500	490	500	500		10		10				0	9	
64027* AA 3	Nelipak Holding Co First Lien Term Ln Nt.	..	07/02/2019	Direct	12/31/2019	Redemption 100.0000	3,082	3,021	3,082	3,082		62		62				0	74	
67096@ AA 0	OMH-HealthEdge Holdings LLC Term Ln Nt 1	..	10/24/2019	Direct	12/31/2019	Redemption 100.0000	3,000	2,933	3,000	3,000		68		68				0	41	
69403* AA 3	Planview First Lient Term Ln Nt 1	..	07/18/2019	Direct	12/31/2019	Redemption 100.0000	1,497	1,497	1,497	1,497				0				0	37	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	08/01/2019	Direct	08/30/2019	Tax Free Exchange	40,892	40,647	40,650	40,650		3		3				0	224	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/03/2019	Direct	10/31/2019	Tax Free Exchange	33,643	33,441	33,444	33,444		3		3				0	237	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/30/2019	Tax Free Exchange	10/31/2019	Tax Free Exchange	48,342	48,053	48,057	48,057		4		4				0	281	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/08/2019	Direct	11/29/2019	Tax Free Exchange	119,944	119,225	119,231	119,231		7		7				0	715	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	04/10/2019	Direct	12/31/2019	Redemption 100.0000	845	843	845	845		2		2				0	38	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/10/2019	Direct	06/28/2019	Tax Free Exchange	39,033	38,799	38,801	38,801		2		2				0	135	

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
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/29/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	12,856	12,786	12,856	12,856		70		70				0	272	6
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/11/2019	Direct	06/28/2019	Tax Free Exchange	12,082	12,009	12,010	12,010				0				0	39	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	06/17/2019	Direct	06/28/2019	Tax Free Exchange	50,186	49,885	49,886	49,886		1		1				0	106	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/15/2019	Direct	11/29/2019	Tax Free Exchange	408,199	405,750	405,765	405,765		15		15				0	1,817	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/20/2019	Direct	09/30/2019	Tax Free Exchange	31,613	31,424	31,425	31,425		1		1				0	57	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	10/22/2019	Direct	10/31/2019	Tax Free Exchange	328,671	326,699	326,705	326,705		6		6				0	581	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	10/30/2019	Direct	11/29/2019	Tax Free Exchange	235,418	234,006	234,027	234,027		21		21				0	2,070	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	09/30/2019	Direct	10/31/2019	Tax Free Exchange	855,541	850,408	850,473	850,473		65		65				0	6,687	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	04/30/2019	Direct	05/31/2019	Tax Free Exchange	102,230	101,617	101,625	101,625		8		8				0	634	
70323# AB 5	Pathway Partners Vet Mgmt LLC New DD Ter	..	04/30/2019	Tax Free Exchange	05/31/2019	Tax Free Exchange	233,252	232,216	232,229	232,229		13		13				0	1,448	
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L	..	02/05/2019	Direct	12/31/2019	Redemption 100.0000	73,978	73,012	73,978	73,978		966		966				0	2,987	
70324# AC 2	Pathway Partners Vet Mgmt LLC New Term L	..	03/29/2019	Direct	04/30/2019	Tax Free Exchange	233,252	232,203	232,216	232,216		14		14				0	1,451	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	12/06/2019	Direct	12/31/2019	Tax Free Exchange	69,643	69,295	69,299	69,299		4		4				0	300	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	12/10/2019	Direct	12/31/2019	Tax Free Exchange	291,429	289,971	289,985	289,985		14		14				0	1,057	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	12/12/2019	Direct	12/31/2019	Tax Free Exchange	55,714	55,436	55,438	55,438		2		2				0	183	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/15/2019	Direct	12/31/2019	Redemption 100.0000	10	10	10	10				0				0	7	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	12/16/2019	Direct	12/31/2019	Tax Free Exchange	89,550	89,102	89,105	89,105		3		3				0	233	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	12/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	1,830	1,821	1,830	1,830		9		9				0		
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	12/13/2019	Direct	12/31/2019	Tax Free Exchange	64,714	64,391	64,393	64,393		3		3				0	202	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	12/19/2019	Direct	12/31/2019	Tax Free Exchange	37,500	37,313	37,313	37,313		1		1				0	78	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/22/2019	Direct	12/31/2019	Tax Free Exchange	37,947	37,757	37,761	37,761		4		4				0	256	
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/26/2019	Direct	12/31/2019	Tax Free Exchange	32,143	31,982	31,985	31,985		3		3				0	194	

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
70324# AD 0	Pathway Partners Vet Mgmt LLC New DD Ter	..	11/27/2019	Direct	12/31/2019	Tax Free Exchange	53,199	52,933	52,937	52,937		4		4				0	311	
71667* AB 1	Petroleum Servce Group LLC Term Ln Nt 1	..	07/23/2019	Direct	10/23/2019	Tax Free Exchange	4,029	3,949	3,951	3,951		3		3				0	80	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1	..	05/30/2019	Various	11/25/2019	Redemption 100.0000	1,181,749	1,162,841	1,181,749	1,181,749		18,908		18,908				0	33,222	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1	..	05/30/2019	Various	10/21/2019	Tax Free Exchange	3,818,251	3,757,159	3,764,459	3,764,459		7,299		7,299				0	105,792	
73744G AJ 1	Post Holdings Inc Term Ln B Nt 1	..	10/21/2019	Tax Free Exchange	11/25/2019	Redemption 100.0000	3,818,251	3,764,459	3,818,251	3,818,251		53,793		53,793				0	1,547	
74741@ AA 5	Invo Healthcare (Olympia Acq) Term Ln Nt	..	09/24/2019	Direct	12/31/2019	Redemption 100.0000	1,537	1,498	1,537	1,537		38		38				0	31	
74966U AP 5	RPI Finance Trust Term Ln 6 Nt 1	..	09/18/2019	Various	12/31/2019	Redemption 100.0000	2,293	2,299	2,293	2,293		(6)		(6)				0	28	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1	..	07/01/2019	Direct	09/30/2019	Redemption 100.0000	3,545	3,439	3,545	3,545		106		106				0	71	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 1	..	07/01/2019	Direct	10/01/2019	Tax Free Exchange	3,545	3,439	3,443	3,443		4		4				0	72	
75734@ AB 9	Reddy Ice Holdings Inc Term Ln Nt 2	..	10/01/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	3,545	3,443	3,545	3,545		103		103				0	68	
76150# AA 2	Revint Solutions Incremental Term Ln Nt.	..	09/03/2019	Direct	12/31/2019	Redemption 100.0000	2,108	2,056	2,108	2,108		53		53				0	51	
76168J AN 6	RBS Global (Rexnord) Term Ln B Nt 1	..	06/05/2019	Various	11/21/2019	Tax Free Exchange	5,000,000	5,012,500	5,011,433	5,011,433		(1,067)		(1,067)				0	104,868	
76168J AR 7	RBS Global (Rexnord) New Term Ln B Nt 1	..	11/21/2019	Tax Free Exchange	12/06/2019	Redemption 100.0000	689,655	691,232	689,655	689,655		(1,577)		(1,577)				0	998	
78431@ AA 1	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1	..	02/04/2019	Direct	09/30/2019	Redemption 100.0000	12,860	12,699	12,860	12,860		161		161				0	213	
81389# AA 5	SecurAmerica LLC Term Ln Nt 2	..	09/26/2019	Tax Free Exchange	09/30/2019	Redemption 100.0000	4,807	4,668	4,807	4,807		139		139				0	8	2
81389# AB 3	SecurAmerica LLC Delayed Draw Term Ln Nt	..	01/31/2019	Direct	12/31/2019	Redemption 100.0000	601	594	601	601		7		7				0	52	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln Nt	..	04/18/2019	Direct	06/20/2019	Tax Free Exchange	64,625	63,898	63,920	63,920		22		22				0	1,042	
81389# AC 1	SecurAmerica LLC Delayed Draw Term Ln #2	..	06/20/2019	Tax Free Exchange	11/25/2019	Tax Free Exchange	323	320	320	320				0				0	17	
81726J AE 1	Sensata Technologies New 1st Lien Term L	..	05/17/2019	Various	09/30/2019	Redemption 100.0000	246,324	247,674	246,324	246,324		(1,351)		(1,351)				0	4,739	
81726J AE 1	Sensata Technologies New 1st Lien Term L	..	05/17/2019	Various	10/21/2019	Tax Free Exchange	305,219	306,892	306,546	306,546		(346)		(346)				0	6,953	
86803@ AB 2	Sunshine Sub LLC Delayed Draw Term Ln Nt	..	03/18/2019	Direct	12/31/2019	Redemption 100.0000	10,032	9,899	10,032	10,032		133		133				0	398	
88870T AG 3	Tivity Health Inc Term Ln B Nt 1	..	05/10/2019	Direct	09/30/2019	Redemption 100.0000	141,980	138,431	141,980	141,980		3,550		3,550				0	2,228	
90347B AH 1	Axalta Coating Systems New Term Ln B Nt	..	10/15/2019	Barclays Capital Inc	12/31/2019	Redemption 100.0000	13,924	13,851	13,924	13,924		73		73				0	146	
90372@ AC 3	US Radiology Specialists Inc Delayed Dra	..	09/30/2019	Direct	10/01/2019	Redemption 100.0000	7,457	7,382	7,457	7,457		75		75				0		
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	09/16/2019	Direct	12/31/2019	Redemption 100.0000	5,038	5,038	5,038	5,038				0				0	245	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	02/01/2019	Direct	06/28/2019	Tax Free Exchange	1,443	1,443	1,443	1,443				0				0	40	
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	09/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	2,117	2,117	2,117	2,117				0				0	34	9
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	09/16/2019	Direct	09/30/2019	Tax Free Exchange	257,853	257,853	257,853	257,853				0				0	789	

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
90385P AC 4	Ultimus Group Midco LLC 1st Lien Term Ln	..	06/28/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	1,443	1,443	1,443	1,443				0				0		
90385P AD 2	Ultimus Group Midco LLC Delayed Draw Ter	..	09/16/2019	Direct	09/30/2019	Tax Free Exchange	586,303	586,303	586,303	586,303				0				0	29,267	
90385P AD 2	Ultimus Group Midco LLC Delayed Draw Ter	..	06/28/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	1,450	1,450	1,450	1,450				0				0		
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 3	..	05/31/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	10,833	10,654	10,833	10,833		179		179				0	69	7
928432 A* 4	Visual Edge Technology Inc Term Ln Nt 2	..	11/29/2019	Interest Capitalization	11/29/2019	Tax Free Exchange	170	170	170	170				0				0	2	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	11/29/2019	Interest Capitalization	11/29/2019	Tax Free Exchange	131	131	131	131				0				0	3	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	06/13/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	11,012	10,997	11,012	11,012		14		14				0	55	3
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	05/31/2019	Tax Free Exchange	06/28/2019	Redemption 100.0000	516	512	516	516		4		4				0	3	
928432 A@ 2	Visual Edge Technology Inc Delayed Draw	..	08/30/2019	Interest Capitalization	08/30/2019	Tax Free Exchange	1,070	1,070	1,070	1,070				0				0	10	
000000 00 0	Array Canada Inc Term Ln Nt 1	A	01/23/2019	UBS Financial Services Inc	12/31/2019	Redemption 100.0000	26,144	25,229	26,144	26,144		915		915				0	898	
000000 00 0	Creation Holdings Inc 1st Lien Term Ln N	A	12/18/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	2,526	2,466	2,526	2,526		60		60				0	7	1
22526@ AA 5	Creation Holdings Inc 1st Lien Term Ln N	A	08/15/2019	Direct	12/18/2019	Tax Free Exchange	2,526	2,463	2,466	2,466		3		3				0	70	
68371Y AJ 2	Open Text Corp Term Ln Nt 1	A	07/10/2019	Various	12/31/2019	Redemption 100.0000	58,717	58,775	58,717	58,717		(57)		(57)				0	1,189	
8299999. Total - Bonds - Unaffiliated Bank Loans							38,711,811	38,341,300	38,463,244	38,463,244	0	121,962	0	121,962	0	0	0	0	628,192	2,217
8399998. Total - Bonds							247,088,886	251,335,728	250,414,232	250,111,688	0	(1,181,525)	42,497	(1,224,022)	0	0	211,830	211,830	6,227,112	267,499
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred																				
05971P AB 4	Banco Mercantil De Norte Jr Sub Nt	D	06/20/2019	Direct	06/21/2019	Direct	200,000.000	200,000	200,900	200,000				0			900	900		
64132N AA 4	Network i2i Ltd Sub Nt	D	10/08/2019	Direct	11/20/2019	Direct	325,000.000	325,000	307,938	325,000				0			(17,063)	(17,063)	2,040	
984848 AL 5	Yapi Ve Kredi Bankasi AS Jr Sub Pfrd Hyb	D	01/09/2019	Direct	01/18/2019	Direct	250,000.000	250,000	254,375	250,000				0			4,375	4,375	771	
8499999. Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								775,000	763,213	775,000	0	0	0	0	0	0	(11,788)	(11,788)	2,811	0
8999998. Total - Preferred Stocks								775,000	763,213	775,000	0	0	0	0	0	0	(11,788)	(11,788)	2,811	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
69120# 10 6	Owl Rock Capital Corp Com	..	06/17/2019	Direct	07/18/2019	Tax Free Exchange	694,794.220	10,653,285	10,653,285	10,653,285				0				0	73,348	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								10,653,285	10,653,285	10,653,285	0	0	0	0	0	0	0	0	73,348	0
Common Stocks - Mutual Funds																				
63868B 29 4	Nationwide Bailrd Em Eq Fd I (Seed)	..	09/17/2019	Direct	09/20/2019	Direct	39.430	296	296	296				0				0		
63868D 84 5	Nationwide Loomis International Growth-	..	06/07/2019	Direct	12/06/2019	Direct	293,713.270	4,999,230	5,348,848	4,999,230				0			349,618	349,618	9,130	
63868D 85 2	Nationwide Loomis International Growth-	..	05/31/2019	Direct	08/23/2019	Direct	6.020	100	101	100				0			1	1		
63868D 88 6	Nationwide Loomis A/C Gr-Eagle	..	09/09/2019	Direct	12/06/2019	Direct	0.070	1	1	1				0				0		
63868J 77 6	Nationwide Var Ins Tr US 130/30 Equity F	..	10/24/2019	Direct	12/06/2019	Direct	500.000	5,000	5,145	5,000				0			145	145		
63868J 78 4	Nationwide Var Ins Tr GS Small Cap Eq In	..	10/10/2019	Direct	12/06/2019	Direct	7,850.000	78,500	86,586	78,500				0			8,086	8,086		
63868J 79 2	Nationwide Var Ins Tr GS Large Cap Eq In	..	10/24/2019	Direct	12/10/2019	Direct	15,600.000	156,000	161,928	156,000				0			5,928	5,928		

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
63868J 81 8	Nationwide Var Ins Tr GS Inter Equity In..	..	11/14/2019	Direct	12/06/2019	Direct	10,500.000	105,000	106,155	105,000				0			1,155	1,155		
9499999.	Total - Common Stocks - Mutual Funds							5,344,127	5,709,060	5,344,127	0	0	0	0	0	0	364,933	364,933	9,130	0
9799998.	Total - Common Stocks							15,997,412	16,362,345	15,997,412	0	0	0	0	0	0	364,933	364,933	82,478	0
9899999.	Total - Preferred and Common Stocks							16,772,412	17,125,558	16,772,412	0	0	0	0	0	0	353,145	353,145	85,289	0
9999999.	Total - Bonds, Preferred and Common Stocks							268,108,140	267,539,790	266,884,100	0	(1,181,525)	42,497	(1,224,022)	0	0	564,975	564,975	6,312,401	267,499

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Life Insurer											
63866# 10 7	Nationwide Life and Annuity Ins		92657	31-1000740	8bi	NO		2,215,761,573		66,000.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer							0	2,215,761,573	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer											
47422# 10 7	Jefferson Natl Financial Corp Com		00000	20-3289512	8biii	YES	116,080,384	168,702,427		8,300.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							116,080,384	168,702,427	0	XXX	XXX
Common Stocks - Other Affiliates											
63866@ 10 9	Nationwide Investment Services Corp		00000	73-0988442	8biii	NO		1,290,257		5,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	1,290,257	0	XXX	XXX
1899999. Total - Common Stocks							116,080,384	2,385,754,257	0	XXX	XXX
1999999. Total - Preferred and Common Stock							116,080,384	2,385,754,257	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....8,096,164,484.

2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
	Jefferson National Securities Corp	Jefferson Natl Financial Corp Com		100.000	100.0
	Jefferson National Life Ins Co	Jefferson Natl Financial Corp Com		1,043,565.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
Bank of America NA Nt		..	12/06/2019.	Direct	09/30/2020.	6,500,000					6,500,000	6,500,000	18,778		4.00	4.00	MAT...		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						6,500,000	0	0	0	0	6,500,000	6,500,000	18,778	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,500,000	0	0	0	0	6,500,000	6,500,000	18,778	0	XXX	XXX	XXX	0	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						6,500,000	0	0	0	0	6,500,000	6,500,000	18,778	0	XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds						6,500,000	0	0	0	0	6,500,000	6,500,000	18,778	0	XXX	XXX	XXX	0	0
Other Short-Term Invested Assets																			
Nationwide Cash Mgmt Partn		..	12/31/2019.	Various	12/30/2020.	615,625,078					615,625,078	615,625,078			1.54	2.33	MON..	563,301	
9099999. Total - Other Short-Term Invested Assets						615,625,078	0	0	0	0	XXX	615,625,078	0	0	XXX	XXX	XXX	563,301	0
9199999. Total - Short-Term Investments						622,125,078	0	0	0	0	XXX	622,125,078	18,778	0	XXX	XXX	XXX	563,301	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
S&P 500 Call Spread Options	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity/ Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2019	03/31/2020	25,606	72,577,590	2834.4		1,655,171		2,235,732		2,235,732	580,562						3
S&P 500 Call Spread Options	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity/ Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2019	03/31/2020			2930.03		(0)											3
S&P 500 Call Spread Options	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity/ Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/30/2019	06/30/2020	23,825	59,366,356	2491.76		1,440,464		1,804,572		1,804,572	364,108						3
S&P 500 Call Spread Options	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity/ Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/30/2019	06/30/2020			3035.17		(0)											3
S&P 500 Call Spread Options	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity/ Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/28/2019	09/30/2020	23,534	70,053,468	2976.74		1,430,138		1,704,485		1,704,485	274,347						3
S&P 500 Call Spread Options	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity/ Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/28/2019	09/30/2020			3071.87		(0)											3
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants											0	4,525,772	0	5,744,789	XXX	5,744,789	1,219,016	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other											0	4,525,772	0	5,744,789	XXX	5,744,789	1,219,016	0	0	0	0	XXX	XXX
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants											0	4,525,772	0	5,744,789	XXX	5,744,789	1,219,016	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options											0	4,525,772	0	5,744,789	XXX	5,744,789	1,219,016	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																							
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - D8563#AA2	D 1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	5.736 EUR (5.85 USD)			646,633	9,942,800		9,426,483		850,900			275,777		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - D8563#AB0	D 1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.78 EUR (5.955 USD)			172,577	2,522,800		2,207,657		215,900			110,277		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G1745*AG6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	4.05 GBP (4.44 USD)			134,191	1,663,000		1,594,610		(503,000)			135,433		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G1745*AJ0	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2028		29,840,000	4.48 GBP (4.84 USD)			275,568	3,326,000		2,818,365		(1,006,000)			429,877		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G0566*AB5	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		8,960,328	4.101 GBP (4.601 USD)			107,057	1,129,418		1,171,404		(408,695)			105,082		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G0566*AB5	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		9,774,904	4.101 GBP (4.601 USD)			116,789	1,232,093		1,277,896		(445,849)			114,635		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G0566*AB5	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		8,960,328	4.101 GBP (4.601 USD)			107,057	1,129,418		1,171,404		(408,695)			105,082		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G0566*AB5	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		8,960,328	4.101 GBP (4.601 USD)			107,057	1,129,418		1,171,404		(408,695)			105,082		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond - G6970*AE6	D 1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	British Pound 3 Month LIBOR (5.59 USD)			472,816	2,840,460		4,228,146		(499,302)			179,081		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond - G6970*AE6	D 1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	British Pound 3 Month LIBOR (5.59 USD)			265,959	1,597,759		2,378,332		(280,858)			100,733		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond - G6970*AE6	D 1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	British Pound 3 Month LIBOR (5.59 USD)			1,182,040	7,101,149		10,570,365		(1,248,256)			447,703		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond - G6970*AE6	D 1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	British Pound 3 Month LIBOR (5.59 USD)			265,959	1,597,759		2,378,332		(280,858)			100,733		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G1745*AM3	D 1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	4.51 GBP (4.886 USD)			210,490	3,161,700		3,329,947		(452,700)			232,146		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - Q7794#AF0	D 1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	6.28 AUD (4.545 USD)			(20,074)	5,189,800		3,870,338		61,600			320,147		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - L8367#AA1	D 1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	2.67 EUR (4.165 USD)			216,153	3,383,800		3,345,153		355,600			119,334		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - L8367#AB9	D 1	Foreign Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	3.11 EUR (4.615 USD)			177,740	2,658,700		2,594,807		279,400			160,206		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond - G0566*AC3	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		23,828,000	British Pound 6 Month LIBOR (5.08 USD)			657,486	5,268,200		7,561,293		(704,200)			367,241		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G2479@AA7	D 1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	3.63 GBP (4.025 USD)			545,795	8,871,000		8,846,176		(1,509,000)			541,894		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - Q1297#AE8	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	1.65 EUR (3.545 USD)			528,127	3,319,300		3,328,380		482,600			208,524		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G6596#AA4	D 1	Foreign Currency	Morgan Stanley Capital Service	4PQUHN3JPFGFNF3BB653	10/08/2014	12/20/2029		19,284,000	4.07 GBP (4.57 USD)			254,204	3,375,600		3,469,229		(603,600)			304,572		100 / QL
Pay Fixed DKK Receive Fixed USD Currency Swap	AFS Bond - K3752#AH1	D 1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/09/2015	08/27/2025		24,858,757	2.35 DKK (3.935 USD)			399,105	94,022		(924,865)		575,438			295,711		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G2956@AP6	D 1	Foreign Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/25/2015	09/23/2025		15,750,000	3.43 GBP (3.89 USD)			167,446	2,493,000		2,451,613		(503,000)			188,577		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G1696#BH8	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/16/2015	11/19/2022		39,536,000	1.82 EUR (3.66 USD)			740,865	290,500		(68,567)		889,000			335,921		100 / QL
Pay Fixed CAD Receive Fixed USD Currency Swap	AFS Bond - C7051*AA8	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/20/2015	12/15/2025		26,305,900	3.86 CAD (4.04 USD)			44,159	(637,903)		(64,027)		(1,278,334)			321,149		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 249030C@4	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		15,954,000	2.05 EUR (3.955 USD)			286,953	(865,500)		(1,227,219)		381,000			194,591		100 / QL
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond - 249030C*6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	12/11/2025		24,591,777	0.86 CHF (3.98 USD)			760,137	(1,272,076)		(434,230)		(436,676)			299,946		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - F1840#AA0	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/15/2016	03/30/2026		49,230,000	1.839 EUR (3.43 USD)			777,060	(1,228,500)		(3,035,742)		1,143,000			615,341		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G9006@AJ5	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		11,413,000	1.69 EUR (3.5 USD)			208,770	57,723		(166,215)		257,223			143,745		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G9006@AJ5	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2026		10,000,000	1.69 EUR (3.5 USD)			182,923	50,577		(145,636)		225,377			125,948		100 / QL
Pay Fixed SEK Receive Fixed USD Currency Swap	AFS Bond - W2710@AA8	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	2.52 SEK (3.34 USD)			286,478	2,442,606		1,876,570		1,303,765			326,551		100 / QL
Pay Fixed SEK Receive Fixed USD Currency Swap	AFS Bond - W2710@AA8	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2026		25,000,000	2.52 SEK (3.34 USD)			286,478	2,442,606		1,876,570		1,303,765			326,551		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 92927KB@0	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2026		16,218,250	1.2 EUR (3.143 USD)			313,241	(40,600)		(220,082)		368,300			212,692		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - D8286#AB6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		25,166,250	1.31 EUR (3.224 USD)			485,342	(63,000)		(403,026)		571,500			352,044		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 24906PC*8	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2027		8,388,750	1.31 EUR (3.224 USD)			161,781	(21,000)		(134,342)		190,500			117,348		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G4273*AK1	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	10/13/2016	01/11/2024		19,839,600	1.32 EUR (3.34 USD)			395,211	(343,800)		(476,629)		457,200			199,210		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G1745*AS0	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2031		14,760,000	2.91 GBP (3.72 USD)			96,325	(1,148,400)		(1,654,659)		(603,600)			254,246		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G1591#AU6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/01/2016	02/20/2025		7,330,200	2.31 GBP (3.03 USD)			45,015	(624,000)		(729,770)		(301,800)			83,136		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G6177#AD5	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/01/2016	05/18/2027		21,996,000	3.02 GBP (3.762 USD)			127,845	(1,866,600)		(2,419,586)		(905,400)			298,845		100 / QL
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond - G0566*AD1	D 1	Foreign Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		16,756,984	British Pound 6 Month LIBOR (4.105 USD)			149,402	(1,382,127)		(1,617,213)		(610,350)			265,060		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond - G0566*AD1	D 1	Foreign Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	11/01/2016	12/31/2029		16,756,984	British Pound 6 Month LIBOR (4.105 USD)			149,402	(1,382,127)		(1,617,213)		(610,350)			265,060		100 / QL
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond - L0175#AD4	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		17,991,100	EURIBOR 6 Months (4.3225 USD)			576,211	(1,071,000)		(126,076)		431,800			269,990		100 / QL
Pay Floating EUR Receive Fixed USD Currency Swap	AFS Bond - L0175#AD4	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/18/2016	12/31/2028		31,219,850	EURIBOR 6 Months (4.3225 USD)			999,896	(1,858,500)		(218,780)		749,300			468,512		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7059#AA2	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/01/2017	08/05/2024		22,131,000	2.12 GBP (3.7 USD)			326,701	(1,731,600)		(1,150,396)		(905,400)			237,329		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 879360C#0	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2023		10,745,000	0.92 EUR (3.269 USD)			248,591	(468,000)		(415,954)		254,000			97,576		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N8502#AB3	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2024		11,819,000	1.09 EUR (3.401 USD)			268,168	(515,300)		(466,716)		279,400			122,562		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - L2289#AA9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	0.3 JPY (3.356 USD)			152,152	(164,976)		78,672		(50,766)			67,723		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - L2289#AA9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	0.3 JPY (3.356 USD)			152,152	(164,975)		78,672		(50,766)			67,723		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - L2289#AA9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	0.3 JPY (3.356 USD)			152,152	(164,975)		78,672		(50,766)			67,723		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - L2289#AA9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2027		4,991,087	0.3 JPY (3.356 USD)			152,152	(164,975)		78,672		(50,766)			67,723		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - L2289#AB7	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/02/2017	05/11/2032		9,982,175	0.65 JPY (3.68 USD)			300,831	(329,950)		231,858		(101,532)			175,541		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - L2289#AB7	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	05/02/2017	05/11/2032		9,982,175	0.65 JPY (3.68 USD)			300,831	(329,950)		231,858		(101,532)			175,541		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 48021PA*9	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	1.96 EUR (3.9525 USD)			273,590	60,000		(87,903)		304,800			184,985		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 48021PA*9	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2027		13,515,600	1.96 EUR (3.9525 USD)			273,590	60,000		(87,903)		304,800			184,985		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7304*AA9	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		13,280,000	2.96 GBP (4.032 USD)			159,791	23,000		168,173		(503,000)			185,901		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7304*AA9	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		29,216,000	2.96 GBP (4.032 USD)			351,541	50,600		369,980		(1,106,600)			408,981		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G7304*AA9	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/04/2017	10/31/2027		6,640,000	2.96 GBP (4.032 USD)			79,896	11,500		84,086		(251,500)			92,950		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 372460D*3	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	1.4 EUR (3.6717 USD)			415,344	844,500		1,011,352		381,000			194,216		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 372460D*3	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2024		17,664,000	1.4 EUR (3.6717 USD)			415,344	844,500		1,011,352		381,000			194,216		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 372460D@1	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/18/2017	10/30/2027		29,440,000	1.81 EUR (3.8929 USD)			643,525	1,407,500		1,502,151		635,000			412,045		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G2686@AC2	D 1	Foreign Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/27/2017	11/15/2032		47,131,200	2.69 GBP (3.895 USD)			580,930	(594,000)		397,605		(1,810,800)			845,901		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N9061@AJ9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76..	11/02/2017	12/15/2024		5,827,500	1.6 EUR (3.929 USD)			139,737	221,000		287,176		127,000			64,903		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N9061@AJ9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2024		13,986,000	1.6 EUR (3.929 USD)			335,368	530,400		689,221		304,800			155,767		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N9061@AK6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		5,827,500	2.03 EUR (4.176 USD)			130,151	221,000		255,057		127,000			82,215		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N9061@AK6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027		18,648,000	2.03 EUR (4.176 USD)			416,484	707,200		816,183		406,400			263,090		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G1737@AB5	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	2.83 GBP (4.226 USD)			116,810	511,500		935,526		(251,500)			124,751		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G1737@AB5	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/25/2018	03/14/2032		7,140,000	2.83 GBP (4.226 USD)			116,810	511,500		935,526		(251,500)			124,751		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - Q5664#AD6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2028		20,638,800	4.42 AUD (4.277 USD)			26,813	980,000		600,511		78,400			305,407		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - Q5664#AE4	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		7,371,000	4.58 AUD (4.355 USD)			4,260	350,000		186,796		28,000			120,887		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - Q5664#AE4	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		11,056,500	4.58 AUD (4.355 USD)			6,390	525,000		280,194		42,000			181,331		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - Q5664#AE4	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/27/2018	10/01/2030		5,159,700	4.58 AUD (4.355 USD)			2,982	245,000		130,757		19,600			84,621		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - G7996#AD2	D 1	Foreign Currency	Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	07/12/2018	10/12/2028		16,342,200	1.82 EUR (4.2685 USD)			414,946	644,000		1,175,351		355,800			242,243		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G4133@AE3	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		7,720,200	2.75 GBP (4.2375 USD)			111,795	(234,000)		84,411		(301,800)			114,901		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G4133@AE3	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		5,146,800	2.75 GBP (4.2375 USD)			74,530	(156,000)		56,274		(201,200)			76,600		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G4133@AE3	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	08/08/2018	11/07/2028		25,734,000	2.75 GBP (4.2375 USD)			372,649	(780,000)		281,371		(1,006,000)			383,002		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - 87124VC@6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.76 AUD (4.541 USD)			(1,492)	175,000		111,305		28,000			157,296		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - 87124VC@6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.76 AUD (4.541 USD)			(1,492)	175,000		111,305		28,000			157,296		100 / QL
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond - 87124VC@6	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2018	02/05/2039		7,196,000	4.76 AUD (4.541 USD)			(1,492)	175,000		111,305		28,000			157,296		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - K7802#AW9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/11/2018	11/19/2026		9,095,281	0.64 JPY (4.3 USD)			331,262	(309,010)		448,241		(92,594)			119,374		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - K7802#AW9	D 1	Foreign Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/11/2018	11/19/2026		8,904,720	0.64 JPY (4.3 USD)			324,321	(302,535)		438,849		(90,654)			116,873		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G6655@AA4	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		18,508,000	2.84 GBP (4.2575 USD)			270,103	(51,800)		686,205		(704,200)			278,169		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G6750*AE2	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2029		15,852,000	2.96 GBP (4.3945 USD)			234,150	(56,400)		589,159		(603,600)			238,250		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G6750*AF9	D 1	Foreign Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/11/2018	01/10/2034		10,568,000	3.21 GBP (4.6605 USD)			158,449	(37,600)		485,579		(402,400)			197,980		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N8505#AA2	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	10/24/2018	01/24/2029		17,106,000	1.61 EUR (4.18 USD)			416,592	286,500		990,991		381,000			257,642		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - N8505#AA2	D 1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	10/24/2018	01/24/2029		5,702,000	1.61 EUR (4.18 USD)			138,864	95,500		330,330		127,000			85,881		100 / QL
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond - G1746#AB2	D 1	Foreign Currency	Royal Bank of Canada R0MUWSFPU8MPRO8K5P83	02/15/2019	03/19/2031		19,227,000	2.79 GBP (4.172 USD)			210,180	(658,500)		28,597		(658,500)			322,044		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -	D 1	Foreign Currency	Morgan Stanley Capital Service 4PQUHN3JPFGFNF3BB653...	11/07/2019	11/15/2029		14,990,386	0.42 JPY (2.846 USD)			36,331	(84,192)		(76,937)		(84,193)			235,619		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond -	D 1	Foreign Currency	Morgan Stanley Capital Service 4PQUHN3JPFGFNF3BB653...	11/07/2019	11/15/2029		14,990,386	0.42 JPY (2.846 USD)			36,331	(84,192)		(76,937)		(84,193)			235,619		100 / QL
Pay Fixed JPY Receive Fixed USD Currency Swap	AFS Bond - J3891#AB8	D 1	Foreign Currency	Morgan Stanley Capital Service 4PQUHN3JPFGFNF3BB653...	11/07/2019	11/15/2034		29,980,773	0.56 JPY (3.0665 USD)			75,053	(168,384)		(86,899)		(168,386)			578,344		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 625688$01	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/27/2019	12/04/2029		13,745,000	2.87 EUR (5.033 USD)			22,518	(271,250)		(451,947)		(271,250)			216,612		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 625688$01	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/27/2019	12/04/2029		8,247,000	2.87 EUR (5.033 USD)			13,511	(162,750)		(271,168)		(162,750)			129,967		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - 625688$01	D 1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/27/2019	12/04/2029		5,498,000	2.87 EUR (5.033 USD)			9,007	(108,500)		(180,779)		(108,500)			86,645		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - PPA06RQJ3	D 1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031		14,951,250	1.968 EUR (4.008 USD)			10,733	(186,300)		(286,625)		(186,300)			258,697		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - PPA06RQJ3	D 1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031		7,198,750	1.968 EUR (4.008 USD)			5,168	(89,700)		(138,005)		(89,700)			124,558		100 / QL
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - PPA06RQJ3	D 1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031		1,107,500	1.968 EUR (4.008 USD)			795	(13,800)		(21,231)		(13,800)			19,163		100 / QL

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31of Current Year

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond - PPA06RQJ3	D 1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074..	12/10/2019	12/19/2031		4,430,000	1.968 EUR (4.008 USD)			3,180	(55,200)		(84,926)		(55,200)			76,651		100 / QL
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										0	0	23,872,745	65,722,459	XXX	79,745,593	0	(9,066,701)	0	0	20,581,795	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	23,872,745	65,722,459	XXX	79,745,593	0	(9,066,701)	0	0	20,581,795	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1	Interest Rate	Credit Suisse Intl.. E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	5.3135 USD (3 Month Libor)			(191,812)	(520,963)		(520,963)	31,134				49,684		4
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	(191,812)	(520,963)	XXX	(520,963)	31,134	0	0	0	49,684	XXX	XXX
1169999999. Total-Swaps-Hedging Other										0	0	(191,812)	(520,963)	XXX	(520,963)	31,134	0	0	0	49,684	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	(191,812)	(520,963)	XXX	(520,963)	31,134	0	0	0	49,684	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										0	0	23,872,745	65,722,459	XXX	79,745,593	0	(9,066,701)	0	0	20,581,795	XXX	XXX
1409999999. Total-Swaps										0	0	23,680,933	65,201,497	XXX	79,224,631	31,134	(9,066,701)	0	0	20,631,479	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	23,872,745	65,722,459	XXX	79,745,593	0	(9,066,701)	0	0	20,581,795	XXX	XXX
1709999999. Total-Hedging Other										0	4,525,772	(191,812)	5,223,826	XXX	5,223,826	1,250,150	0	0	0	49,684	XXX	XXX
1759999999. TOTAL										0	4,525,772	23,680,933	70,946,285	XXX	84,969,419	1,250,150	(9,066,701)	0	0	20,631,479	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																									
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2018.	03/29/2019.	03/29/2019.	Exercise...	71	189,674	2658.36	9,676		12,560		9,676		7,089			2,885			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2018.	03/29/2019.	03/29/2019.	Expiration.			2959.06	(0)				(0)					0			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2018.	03/29/2019.	03/29/2019.	Expiration.			2729.82	(0)				(0)					0			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2018.	03/29/2019.	03/29/2019.	Exercise...	29,990	79,199,903	2640.87	1,581,977		2,667,618		1,581,977		862,304			1,085,641			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2018.	03/29/2019.	03/29/2019.	Expiration.			2959.06	(0)				(0)					0			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	04/26/2018.	03/29/2019.	03/29/2019.	Exercise...	46	127,873	2770.21	3,385		2,963		3,385		2,864			(422)			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	VYVVCKR63DVZZN70PB2	07/20/2018.	06/28/2019.	06/28/2019.	Expiration.			2805.64	(0)				(0)					0			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Wells Fargo Securities LLC	VYVVCKR63DVZZN70PB2	07/20/2018.	06/28/2019.	06/28/2019.	Exercise...	28,579	77,689,574	2718.37	1,673,042		2,494,130		1,673,042		1,057,692			821,088			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	10/19/2018.	09/30/2019.	09/30/2019.	Exercise...	26,387	76,892,152	2913.98	1,128,718		1,656,069		1,128,718		812,935			527,351			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	10/19/2018.	09/30/2019.	09/30/2019.	Expiration.			3007.52	(0)				(0)					0			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	01/17/2019.	12/31/2019.	12/31/2019.	Exercise...	34,150	85,608,852	2506.85		1,887,639	2,787,321		1,887,639					899,681			3
S&P 500 Call Spread Option	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	Societe General SA	O2RNE8IBXP4R0TD8PU41	01/17/2019.	12/31/2019.	12/31/2019.	Expiration.			2588.47		(0)			(0)					0			3
0015999999. Total-Purchased Options-Hedging Other-Call Options and Warrants													4,396,798	1,887,639	9,620,661	0	6,284,437	XXX	2,742,885	0	0	3,336,223	0	0	XXX
0219999999. Total-Purchased Options-Hedging Other													4,396,798	1,887,639	9,620,661	0	6,284,437	XXX	2,742,885	0	0	3,336,223	0	0	XXX
Total Purchased Options																									
0439999999. Total-Purchased Options-Call Options and Warrants													4,396,798	1,887,639	9,620,661	0	6,284,437	XXX	2,742,885	0	0	3,336,223	0	0	XXX
0499999999. Total-Purchased Options													4,396,798	1,887,639	9,620,661	0	6,284,437	XXX	2,742,885	0	0	3,336,223	0	0	XXX
Total Written Options																									
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																									
Pay Fixed EUR Receieve Fixed USD Currency Swap	AFS Bond - BOND	D 1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/03/2005.	02/24/2025.	02/24/2025.	Sale		5,248,000	5.5 EUR (6.669 USD)		2,483	(79,246)	103,701				(661,200)		(79,246)			100 / QL
Pay Fixed EUR Receieve Fixed USD Currency Swap	AFS Bond - BOND	D 1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/03/2005.	02/24/2025.	02/24/2025.	Sale		7,872,000	5.5 EUR (6.669 USD)			(79,246)	155,551				(991,800)		(79,246)			100 / QL
Pay Fixed EUR Receieve Fixed USD Currency Swap	AFS Bond - BOND	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S07	02/16/2005.	02/24/2025.	02/24/2025.	Sale		6,500,000	5.5 EUR (6.5025 USD)			(184,071)	111,080				(766,500)		(184,071)			100 / QL
Pay Fixed EUR Receieve Fixed USD Currency Swap	AFS Bond - BOND	D 1	Foreign Currency	Royal Bank of Scotland	RR3QWICWWIPCS8A4S07	02/16/2005.	02/24/2025.	02/24/2025.	Sale		6,500,000	5.5 EUR (6.5025 USD)			(184,071)	111,080				(766,500)		(184,071)			100 / QL
Pay Fixed EUR Receieve Fixed USD Currency Swap	AFS Bond - BOND	D 1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/15/2005.	02/24/2025.	02/24/2025.	Sale		2,602,000	5.5 EUR (6.48 USD)			(95,664)	45,678				(308,600)		(95,664)			100 / QL
Pay Fixed EUR Receieve Fixed USD Currency Swap	AFS Bond - BOND	D 1	Foreign Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/15/2005.	02/24/2025.	02/24/2025.	Sale		2,602,000	5.5 EUR (6.48 USD)			(143,497)	45,678				(308,600)		(143,497)			100 / QL

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange												0	2,483	(765,794)	572,768	0	XXX	0	(3,803,200)	0	(765,794)	0	0	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												0	2,483	(765,794)	572,768	0	XXX	0	(3,803,200)	0	(765,794)	0	0	XXX
Total Swaps																								
1379999999. Total-Swaps-Foreign Exchange												0	2,483	(765,794)	572,768	0	XXX	0	(3,803,200)	0	(765,794)	0	0	XXX
1409999999. Total-Swaps												0	2,483	(765,794)	572,768	0	XXX	0	(3,803,200)	0	(765,794)	0	0	XXX
TOTALS																								
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.												0	2,483	(765,794)	572,768	0	XXX	0	(3,803,200)	0	(765,794)	0	0	XXX
1709999999. Total-Hedging Other												4,396,798	1,887,639	9,620,661	0	6,284,437	XXX	2,742,885	0	0	3,336,223	0	0	XXX
1759999999. TOTAL												4,396,798	1,890,123	8,854,867	572,768	6,284,437	XXX	2,742,885	(3,803,200)	0	2,570,430	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
ESH0	4	629,170	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCL0	12/15/2019.	3,145.7962	3,231.1000	(1,540)					(17,061)	(17,061)	21,998	1	50
ESH0	10,619	1,672,500,420	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCL0	12/15/2019.	3,149.9659	3,231.1000	(4,156,353)					(43,078,142)	(43,078,142)	58,399,053	1	50
FAH0	2,521	509,542,000	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCL0	12/15/2019.	2,021.1655	2,064.8000	(464,768)					(11,000,256)	(11,000,256)	13,864,207	1	100
MFSH0	8,231	821,124,805	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	NYF 5493004R83R1LVX2IL	12/15/2019.	1,995.1511	2,036.5000	(4,211,081)					(17,017,128)	(17,017,128)	45,266,278	1	50
RTYH0	1,826	149,569,505	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCL0	12/15/2019.	1,638.1712	1,670.6000	(195,462)					(2,960,749)	(2,960,749)	10,042,063	1	50
16029999999. Total-Short Futures-Hedging Other												(9,029,203)	0	0	0	0	(74,073,336)	(74,073,336)	127,593,600	XXX	XXX
1649999999. Total-Short Futures												(9,029,203)	0	0	0	0	(74,073,336)	(74,073,336)	127,593,600	XXX	XXX
Totals																					
1709999999. Total-Hedging Other												(9,029,203)	0	0	0	0	(74,073,336)	(74,073,336)	127,593,600	XXX	XXX
1759999999. TOTAL												(9,029,203)	0	0	0	0	(74,073,336)	(74,073,336)	127,593,600	XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America - Life	126,811,050	782,550	127,593,600
Total Net Cash Deposits	126,811,050	782,550	127,593,600

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
QL	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
ESH0	480	76,951,763	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,213.3523	03/15/2020	3,155.8880	Sale	(1,379,142)	(1,379,142)			2	50
ESH9	40	5,029,313	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	2,514.3750	03/15/2019	2,569.1311	Sale	109,512	109,512			2	50
ESM9	55	7,856,625	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,856.7500	06/15/2019	2,867.9799	Sale	30,882	30,882			2	50
ESM9	538	76,771,638	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,853.1912	06/15/2019	2,810.7683	Sale	(1,141,175)	(1,141,175)			2	50
ESU9	40	5,960,438	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	2,980.1250	09/15/2019	2,982.4199	Sale	4,590	4,590			2	50
ESU9	652	95,088,713	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	2,923.8000	09/15/2019	2,899.1989	Sale	(801,996)	(801,996)			2	50
ESZ9	63	9,242,470	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	3,005.4000	12/15/2019	3,052.3169	Sale	147,788	147,788			2	50
ESZ9	11,083	1,738,699,618	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	2,968.4667	12/15/2019	2,902.7862	Sale	(36,396,805)	(36,396,805)			2	50
FAH0	102	20,877,160	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,047.0100	03/15/2020	2,020.1784	Sale	(273,682)	(273,682)			2	100
FAM9	163	31,246,820	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	1,913.4421	06/15/2019	1,876.9040	Sale	(595,571)	(595,571)			2	100
FAU9	127	24,263,430	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	1,911.1818	09/15/2019	1,903.6198	Sale	(96,037)	(96,037)			2	100
FAZ9	2,548	513,352,260	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	1,927.8286	12/15/2019	1,895.9876	Sale	(8,113,084)	(8,113,084)			2	100
FSH0	591	59,999,950	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	NYF 5493004R83R1LVX2IL36	12/15/2019	2,031.1782	03/15/2020	1,994.6134	Sale	(1,080,491)	(1,080,491)			2	50
FSM9	280	26,121,210	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	06/15/2019.	NYF 5493004R83R1LVX2IL36	03/15/2019	1,863.6708	06/15/2019	1,848.9123	Sale	(206,620)	(206,620)			2	50
FSU9	346	32,794,050	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	09/15/2019.	NYF 5493004R83R1LVX2IL36	06/15/2019	1,897.3462	09/15/2019	1,879.0476	Sale	(316,565)	(316,565)			2	50
FSZ9	190	17,985,550	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	12/15/2019.	NYF 5493004R83R1LVX2IL36	09/15/2019	1,892.5615	12/15/2019	1,908.1975	Sale	148,541	148,541			2	50
RTYH0	53	4,396,470	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	1,659.7400	03/15/2020	1,637.9193	Sale	(57,825)	(57,825)			2	50
RTYM9	105	8,211,455	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	1,551.2818	06/15/2019	1,515.7029	Sale	(186,790)	(186,790)			2	50
RTYU9	91	6,965,355	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	1,534.9143	09/15/2019	1,527.7875	Sale	(32,427)	(32,427)			2	50
RTYZ9	20	1,535,350	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	1,535.3500	12/15/2019	1,561.9927	Sale	26,643	26,643			2	50
1539999999. Total-Long Futures-Hedging Other														(50,210,251)	(50,210,251)	0	0	XXX	XXX
1579999999. Total-Long Futures														(50,210,251)	(50,210,251)	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
ESH0	1,128	177,425,940	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	3,145.8500	03/15/2020	3,174.3754	Sale	(1,608,833)	(1,608,833)			2	50
ESH9	52	6,718,525	S&P 500 E-Mini Index Future	Bond Portfolio Hedge	D 1	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	2,605.0893	03/15/2019	2,734.3905	Sale	(336,183)	(336,183)			2	50
ESH9	58	7,572,325	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	2,623.6000	03/15/2019	2,637.0772	Sale	(39,084)	(39,084)			2	50
ESH9	15,020	1,959,600,438	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	2,613.9821	03/15/2019	2,720.8847	Sale	(80,283,816)	(80,283,816)			2	50
ESM9	29	3,990,328	S&P 500 E-Mini Index Future	Bond Portfolio Hedge	D 1	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,751.9500	06/15/2019	2,830.5980	Sale	(114,040)	(114,040)			2	50
ESM9	70	10,031,730	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,854.3857	06/15/2019	2,857.2347	Sale	(9,972)	(9,972)			2	50
ESM9	17,119	2,382,115,888	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	2,793.7185	06/15/2019	2,880.6216	Sale	(74,384,749)	(74,384,749)			2	50
ESU9	61	9,046,148	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	2,930.4300	09/15/2019	2,950.3402	Sale	(60,726)	(60,726)			2	50
ESU9	18,952	2,741,342,163	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	2,896.7284	09/15/2019	2,982.8115	Sale	(81,572,347)	(81,572,347)			2	50
ESZ9	63	9,525,953	S&P 500 E-Mini Index Future	VAGLB Hedge: Equity Indexed Annuity	N/A	Equity / Index	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	3,018.3250	12/15/2019	2,975.3330	Sale	135,425	135,425			2	50

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ9	16,641	2,503,191,798	S&P 500 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	3,010.8747	12/15/2019	3,062.0388	Sale	(42,571,102)	(42,571,102)			2	50
FAH0	269	54,303,030	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	2,018.7000	03/15/2020	2,038.3891	Sale	(529,636)	(529,636)			2	100
FAH9	12	2,080,677	S&P 400 E-Mini Index Future	Bond Portfolio Hedge	D 1	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	1,760.0753	03/15/2019	1,864.4438	Sale	(125,242)	(125,242)			2	100
FAH9	3,310	584,412,480	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	1,772.2512	03/15/2019	1,845.8246	Sale	(24,352,785)	(24,352,785)			2	100
FAM9	8	1,491,322	S&P 400 E-Mini Index Future	Bond Portfolio Hedge	D 1	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	1,864.1531	06/15/2019	1,901.6990	Sale	(30,037)	(30,037)			2	100
FAM9	3,976	744,983,881	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	1,879.3044	06/15/2019	1,907.5888	Sale	(11,245,898)	(11,245,898)			2	100
FAU9	4,512	856,889,010	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	1,898.4210	09/15/2019	1,939.0960	Sale	(18,352,564)	(18,352,564)			2	100
FAZ9	4,051	792,153,480	S&P 400 E-Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	1,954.2173	12/15/2019	1,973.6447	Sale	(7,870,060)	(7,870,060)			2	100
FSH0	883	87,973,290	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	NYF 5493004R83R1LVX2IL36	12/15/2019	1,992.6000	03/15/2020	2,001.7535	Sale	(404,126)	(404,126)			2	50
FSM9	29	2,654,970	MSCI EAFE Mini Index Future	Bond Portfolio Hedge	D 1	Equity / Index	06/15/2019.	NYF 5493004R83R1LVX2IL36	03/15/2019	1,839.1000	06/15/2019	1,874.3402	Sale	(51,098)	(51,098)			2	50
FSM9	11,793	1,083,545,549	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	06/15/2019.	NYF 5493004R83R1LVX2IL36	03/15/2019	1,844.5547	06/15/2019	1,884.2788	Sale	(23,423,327)	(23,423,327)			2	50
FSU9	13,598	1,270,363,320	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	09/15/2019.	NYF 5493004R83R1LVX2IL36	06/15/2019	1,867.0810	09/15/2019	1,889.9672	Sale	(15,560,315)	(15,560,315)			2	50
FSZ9	13,078	1,252,280,065	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	12/15/2019.	NYF 5493004R83R1LVX2IL36	09/15/2019	1,917.1952	12/15/2019	1,973.4530	Sale	(36,786,952)	(36,786,952)			2	50
MFH9	38	3,342,025	MSCI EAFE Mini Index Future	Bond Portfolio Hedge	D 1	Equity / Index	03/15/2019.	NYF 5493004R83R1LVX2IL36	12/15/2018	1,765.5706	03/15/2019	1,838.6500	Sale	(138,851)	(138,851)			2	50
MFH9	10,186	904,718,755	MSCI EAFE Mini Index Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2019.	NYF 5493004R83R1LVX2IL36	12/15/2018	1,778.9417	03/15/2019	1,835.9212	Sale	(29,019,640)	(29,019,640)			2	50
RTYH0	166	13,583,780	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2020.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2019	1,636.6000	03/15/2020	1,654.5751	Sale	(149,194)	(149,194)			2	50
RTYH9	12	853,895	Russell 2000 Index Mini Future	Bond Portfolio Hedge	D 1	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	1,432.0818	03/15/2019	1,511.0892	Sale	(47,404)	(47,404)			2	50
RTYH9	2,330	168,367,685	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	03/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	12/15/2018	1,446.9585	03/15/2019	1,509.3886	Sale	(7,273,100)	(7,273,100)			2	50
RTYM9	7	535,710	Russell 2000 Index Mini Future	Bond Portfolio Hedge	D 1	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	1,530.6000	06/15/2019	1,544.0980	Sale	(4,724)	(4,724)			2	50
RTYM9	2,951	225,891,720	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	06/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	03/15/2019	1,532.4534	06/15/2019	1,532.2065	Sale	36,439	36,439			2	50
RTYU9	3,303	250,860,760	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	09/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	06/15/2019	1,517.3017	09/15/2019	1,553.7276	Sale	(6,015,743)	(6,015,743)			2	50
RTYZ9	2,906	228,031,648	Russell 2000 Index Mini Future	VAGLB Hedge: Market Risk Capital	N/A	Equity / Index	12/15/2019.	CME SNZ2OJLFK8MNNCLQOF3	09/15/2019	1,567.5064	12/15/2019	1,605.9969	Sale	(5,592,665)	(5,592,665)			2	50
1609999999. Total-Short Futures-Hedging Other														(467,782,349)	(467,782,349)	0	0	XXX	XXX
1649999999. Total-Short Futures														(467,782,349)	(467,782,349)	0	0	XXX	XXX
Totals																			
1709999999. Total-Hedging Other														(517,992,599)	(517,992,599)	0	0	XXX	XXX
1759999999. TOTAL														(517,992,599)	(517,992,599)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	127,593,600		127,593,600		(9,029,203)		127,593,600	127,593,600
Over-the-Counter NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	22,317,722	13,137,125		0	19,555,176		0	828,251	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	19,530,000	13,105,048	(688,300)	0	17,639,198	(1,079,701)	0	3,115,193	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	964,000	375,600	(4,752,000)	0	1,019,843	(3,449,165)	0	3,223,496	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	18,030,000	21,791,111	(11,185,325)	0	21,940,799	(9,631,858)	0	7,358,066	0
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y			(520,963)	0		(520,963)	0	49,684	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	22,596,565	21,336,600		0	20,480,316		0	927,948	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	3,550,000	3,509,056		0	3,509,056		0		0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y			(2,764,255)	0		(3,234,426)	0	530,120	0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	11,801,000	13,819,322		2,018,322	12,261,910	(924,865)	0	1,083,977	1,083,977
Morgan Stanley Capital Service	4PQUHN3JPFGFNF3BB653	Y	Y	4,418,000	3,375,600	(336,768)	0	3,469,229	(240,773)	0	1,354,154	0
Royal Bank of Canada	R0MUWSFPU8MPRO8K5P83	Y	Y	420,000		(658,500)	0	28,597		0	322,044	0
Societe General SA	O2RNE8IBXP4R0TD8PU41	Y	Y	5,040,000	2,235,732		0	2,235,732		0		0
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y	1,350,000	644,000		0	1,175,351		0	242,243	0
0299999999. Total NAIC 1 Designation				110,017,287	93,329,195	(20,906,110)	2,018,322	103,315,208	(19,081,751)	0	19,035,175	1,083,977
Over-the-Counter NAIC 2 Designation												
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y	2,119,000	382,000	(1,858,800)	0	1,743,378	(1,007,416)	0	1,596,304	0
0399999999. Total NAIC 2 Designation				2,119,000	382,000	(1,858,800)	0	1,743,378	(1,007,416)	0	1,596,304	0
0999999999. Gross Totals				112,136,287	221,304,795	(22,764,910)	129,611,922	105,058,586	(29,118,370)	0	148,225,079	128,677,577
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					221,304,795	(22,764,910)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
Bank of America Corp - CME	SNZ2OJLFK8MNNCLQOF39..	Cash		Cash	82,327,322		82,327,322		I
Bank of America Corp - NYF	5493004R83R1LVX2IL36..	Cash		Cash	45,266,278		45,266,278		I
Credit Suisse Intl - OTC	E58DKGMJYYYJLN8C3868..	Cash		Cash	650,000		650,000		V
HSBC - OTC	1IE8VN30JCEQV1H4R804..	Cash		Cash	2,175,000		2,175,000		V
0199999999. Totals					130,418,600	0	130,418,600	XXX	XXX
Collateral Pledged to Reporting Entity									
Barclays Bank PLC - OTC	G5GSEF7VJP5I7OUK5573..	Cash		Cash	19,530,000		XXX		V
BNP Paribas - OTC	R0MUWSFPU8MPRO8K5P83	Cash		Cash	964,000		XXX		V
Citibank NA - OTC	E57ODZWZ7FF32TWEFA76..	Cash		Cash	18,030,000		XXX		V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Cash		Cash	306,000		XXX		V
Goldman Sachs Intl Ltd - OTC	W22LROWP2IHZNBB6K528..	Cash		Cash	3,550,000		XXX		V
JPMorgan Chase & Co - OTC	7H6GLXDRUGQFU57RNE97.	Cash		Cash	11,801,000		XXX		V
Morgan Stanley Capital Service - OTC	4PQUHN3JPFGFNF3BB653..	Cash		Cash	4,418,000		XXX		V
Merrill Lynch Capital Services - OTC	R0MUWSFPU8MPRO8K5P83	Cash		Cash	420,000		XXX		V
Royal Bank of Scotland - OTC	RR3QWICWWIPCS8A4S074..	Cash		Cash	2,119,000		XXX		V
Societe Generale - OTC	O2RNE8IBXP4R0TD8PU41..	Cash		Cash	5,040,000		XXX		V
Wells Fargo - OTC	KB1H1DSPRFMYMCUFXT09.	Cash		Cash	1,350,000		XXX		V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912796 RY 7	U S Treasury Bills	1,833,521	1,835,000	XXX	01/30/2020.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912796 TE 9	U S Treasury Bill	183,816	184,000	XXX	02/06/2020.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912796 TU 3	U S Treasury Bill	2,348,000	2,348,000	XXX	12/03/2020.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912810 EP 9	U S Treasury Bd	2,353,818	2,014,500	XXX	02/15/2023.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 D7 2	U S Treasury Nt	575,776	572,000	XXX	08/31/2021.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 H8 6	U S Treasury Nt	3,179,275	3,184,000	XXX	01/31/2022.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 K7 4	U S Treasury Nt	2,490,688	2,457,000	XXX	08/15/2025.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 L5 7	U S Treasury Nt	7,268,625	7,239,500	XXX	09/30/2022.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 M8 0	U S Treasury Nt	1,202,423	1,189,000	XXX	11/30/2022.	V
Bank of America - OTC	B4TYDEB6GKMZO031MB27..	Security	912828 N3 0	U S Treasury Nt	2,026,407	1,996,000	XXX	12/31/2022.	V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Security	912828 P3 8	U S Treasury Nt	1,496,170	1,490,000	XXX	01/31/2023.	V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Security	912828 P3 8	U S Treasury Nt	405,673	404,000	XXX	01/31/2023.	V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Security	912828 Q2 9	U S Treasury Nt	7,665,051	7,693,000	XXX	03/31/2023.	V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Security	912828 UL 2	U S Treasury Nt	749,832	750,000	XXX	01/31/2020.	V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Security	912828 V8 0	U S Treasury Nt	2,529,261	2,472,000	XXX	01/31/2024.	V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Security	912828 V8 0	U S Treasury Nt	912,662	892,000	XXX	01/31/2024.	V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Security	912828 W4 8	U S Treasury Nt	402,839	395,500	XXX	02/29/2024.	V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86..	Security	912828 X9 6	U S Treasury Nt	6,984,450	6,988,000	XXX	05/15/2020.	V
0299999999. Totals					112,136,287	44,103,500	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12 - (13 + 14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
04012M AP 4	Argent Securities Inc RMBS Ser 2006-M1 C		6FE	452,861	452,861	07/25/2036
36829J AA 9	GE Capital Commercial Mortgage RMBS Ser		1FM	120,318	120,318	08/25/2036
362334 BQ 6	GSAA Home Equity Tr RMBS Ser 2006-3 CL A1		1FM	5,124	5,124	03/25/2036
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			578,303	578,303	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			578,303	578,303	XXX
Totals						
6499999.	Total - Residential Mortgage-Backed Securities			578,303	578,303	XXX
7099999.	Subtotal - Bonds			578,303	578,303	XXX
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			131,817,029	131,817,029	01/02/2020
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			131,817,029	131,817,029	XXX
9999999.	Totals			132,395,332	132,395,332	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....32,128,482 Book/Adjusted Carrying Value $.....31,800,585
2. Average balance for the year: Fair Value $.....105,165,731 Book/Adjusted Carrying Value $.....105,424,575
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....125,443 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....452,861

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	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							
Bank of America	Charlotte, NC					796,805	XXX
Bank of New York Mellon	New York, NY					14,556,436	XXX
JP Morgan Chase	New York, NY					(88,614,034)	XXX
PNC	Pittsburgh, PA					983,522	XXX
Wachovia	Charlotte, NC					1,439,542	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					107,863	XXX
Fifth Third Bank	Cincinnati, OH					164,624	XXX
0199998. Deposits in.....4 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			96,684	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	(70,468,558)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(70,468,558)	XXX
0599999. Total Cash		XXX	XXX	0	0	(70,468,558)	XXX

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

1. January	(109,054,789)	4. April	(54,374,125)	7. July	(32,870,348)	10. October	(50,645,666)
2. February	(67,627,018)	5. May	(49,144,267)	8. August	(66,466,235)	11. November	(53,451,128)
3. March	(64,406,324)	6. June	(53,759,901)	9. September	(15,957,549)	12. December	(70,468,558)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
825252 40 6	S/T Investment Co Treasury Trust (AIM)		12/30/2019	1.486		4,099,318	4,207	2,044
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						4,099,318	4,207	2,044
8899999. Total - Cash Equivalents						4,099,318	4,207	2,044

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			106,261	111,285
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			50,123	52,493
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			199,933	202,258
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	For protection of state's ph's			110,000	144,631
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	B	Multiple	292,923	305,859	209,782	210,820
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			399,843	421,846
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,503,699	1,574,790		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	C				50,000	50,000
54. Puerto Rico PR						
55. US Virgin Islands VI	B	For protection of state's ph's			516,668	572,246
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,796,622	1,880,649	1,642,610	1,765,579

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

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 2	E12
Analysis of Operations By Lines of Business	6	Schedule D – Part 3	E13
Asset Valuation Reserve Default Component	30	Schedule D – Part 4	E14
Asset Valuation Reserve Equity	32	Schedule D – Part 5	E15
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 6 – Section 1	E16
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 2	E16
Assets	2	Schedule D – Summary By Country	SI04
Cash Flow	5	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule DA – Part 1	E17
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Verification Between Years	SI10
Exhibit 2 – General Expenses	11	Schedule DB – Part A – Section 1	E18
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 2	E19
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part B – Section 1	E20
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 2	E21
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part C – Section 1	SI12
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part D – Section 1	E22
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D – Section 2	E23
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part E	E24
Exhibit of Life Insurance	25	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E25
Exhibit of Nonadmitted Assets	18	Schedule DL – Part 2	E26
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 1 – Cash	E27
Five-Year Historical Data	22	Schedule E – Part 2 – Cash Equivalents	E28
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Verification Between Years	SI15
General Interrogatories	20	Schedule E – Part 3 – Special Deposits	E29
Jurat Page	1	Schedule F	36
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	37
Life Insurance (State Page)	24	Schedule H – Part 2, Part 3 and Part 4	38
Notes To Financial Statements	19	Schedule H – Part 5 – Health Claims	39
Overflow Page For Write-ins	55	Schedule S – Part 1 – Section 1	40
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	41
Schedule A – Part 2	E02	Schedule S – Part 2	42
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	43
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	44
Schedule B – Part 1	E04	Schedule S – Part 4	45
Schedule B – Part 2	E05	Schedule S – Part 5	46
Schedule B – Part 3	E06	Schedule S – Part 6	47
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	48
Schedule BA – Part 1	E07	Schedule T – Part 2 Interstate Compact	50
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	49
Schedule BA – Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	53
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
Schedule D – Part 2 – Section 1	E11	Supplemental Exhibits and Schedules Interrogatories	54