INVESTMENT SCHEDULE DETAIL

# REFERRED TO IN
# ANNUAL STATEMENT

OF THE

# TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA

OF

## NEW YORK

IN THE STATE OF

## NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2018

LIFE AND ACCIDENT AND HEALTH

# 2018

# SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encum-brances | Book/Adjusted Carrying Value Less Encum-brances | Fair Value Less Encum-brances | Current Year's Depre-ciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encum-brances | Total Change in Book/ Adjusted Carrying Value (13-11-12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Gross Income Earned Less Interest Incurred on Encum-brances | Taxes, Repairs and Expenses Incurred |
| 730 Third Avenue | | New York | NY | 01/01/1973 | 01/01/2014 | 112,015,163 | | 52,652,274 | 400,000,000 | 3,420,124 | | | (3,420,124) | | 30,130,321 | 20,196,702 |
| Southern Service Center | | Charlotte | NC | 07/01/1999 | 01/01/2014 | 204,774,193 | | 120,629,944 | 248,000,000 | 5,190,874 | | | (5,190,874) | | 20,009,061 | 10,817,422 |
| 0299999. Property occupied by the reporting entity - Administrative | | | | | | 316,789,356 | | 173,282,218 | 648,000,000 | 8,610,998 | | | (8,610,998) | | 50,139,382 | 31,014,124 |
| 0399999. Total Property occupied by the reporting entity | | | | | | 316,789,356 | | 173,282,218 | 648,000,000 | 8,610,998 | | | (8,610,998) | | 50,139,382 | 31,014,124 |
| One Brickell Square | | Miami | FL | 08/28/2002 | 12/31/2018 | 126,358,226 | | 77,349,117 | 262,000,000 | 4,355,862 | | | (4,355,862) | | 18,952,838 | 9,352,071 |
| Kent Valley Industrial | | Renton | WA | 12/30/2002 | 12/31/2018 | 90,723,114 | | 62,482,374 | 206,100,000 | 1,871,780 | | | (1,871,780) | | 12,663,955 | 3,665,436 |
| Houston Industrial Group I | | Houston | TX | 12/31/2002 | 12/31/2018 | 55,986,078 | | 35,969,032 | 106,020,000 | 1,407,770 | | | (1,407,770) | | 8,053,511 | 3,449,294 |
| 299 Madison Avenue | | Morristown | NJ | 12/21/2007 | 12/31/2018 | 15,941,913 | | 12,162,149 | 11,500,000 | 350,335 | | | (350,335) | | 1,722,601 | 544,644 |
| Port Northwest Phase IV and V | | Houston | TX | 12/31/2002 | 12/31/2018 | 12,236,219 | | 8,741,619 | 25,400,000 | 365,250 | | | (365,250) | | 1,918,822 | 667,534 |
| Emerald Corporate Park | | Auburn | WA | 08/23/2005 | 12/31/2018 | 12,727,824 | | 9,010,411 | 30,700,000 | 281,026 | | | (281,026) | | 1,431,469 | 1,048,876 |
| Westlake Tower | | Seattle | WA | 08/17/2011 | 12/31/2018 | 147,737,201 | | 124,147,403 | 201,000,000 | 4,235,417 | | | (4,235,417) | | 14,040,061 | 5,514,645 |
| Rosslyn Overlook | | Arlington | VA | 08/25/2011 | 12/31/2018 | 158,768,231 | | 134,522,052 | 131,000,000 | 3,665,130 | | | (3,665,130) | | 12,151,340 | 5,366,296 |
| Smart and Final Distribution Facility | | Commerce | CA | 12/29/2011 | 12/31/2018 | 54,118,099 | | 48,358,540 | 90,900,000 | 824,952 | | | (824,952) | | 4,105,789 | 1,652,235 |
| 240 Post Street | | San Francisco | CA | 09/28/2012 | 12/31/2018 | 80,235,112 | | 72,050,128 | 104,600,000 | 1,323,399 | | | (1,323,399) | | 6,273,133 | 1,298,265 |
| Paseo Del Sol | | Santa Barbara | CA | 12/12/2012 | 12/31/2018 | 35,114,340 | | 31,036,325 | 42,000,000 | 670,359 | | | (670,359) | | 2,181,318 | 281,444 |
| North Orange County Industrial Portfolio | | Brea | CA | 11/15/2012 | 12/31/2018 | 124,594,216 | | 111,809,373 | 179,500,000 | 2,125,832 | | | (2,125,832) | | 9,381,125 | 4,236,329 |
| Cobia Distribution Center | | Miami | FL | 02/06/2013 | 12/31/2018 | 21,069,876 | | 18,592,857 | 29,400,000 | 423,410 | | | (423,410) | | 1,798,365 | 361,142 |
| Kline Ranch | | Colton | CA | 04/30/2013 | 12/31/2018 | 108,905,079 | | 98,147,387 | 168,800,000 | 1,899,194 | | | (1,899,194) | | 7,570,356 | 1,997,798 |
| Empire Landing | | Burbank | CA | 04/30/2013 | 12/31/2018 | 103,760,658 | | 92,325,159 | 126,100,000 | 2,063,365 | | | (2,063,365) | | 7,810,242 | 2,776,080 |
| Cyan PDX | | Portland | OR | 05/21/2013 | 12/31/2018 | 97,412,044 | | 84,648,429 | 110,000,000 | 2,282,146 | | | (2,282,146) | | 7,234,514 | 2,601,871 |
| 107 East Oak Street | | Chicago | IL | 02/03/2014 | 12/31/2018 | 19,281,365 | | 17,126,467 | 20,600,000 | 438,284 | | | (438,284) | | 1,226,192 | 262,043 |
| Interchange Business Center | | San Bernardino | CA | 10/03/2013 | 12/31/2018 | 72,299,909 | | 64,199,802 | 95,400,000 | 1,545,138 | | | (1,545,138) | | 5,317,730 | 917,710 |
| Fedex Ground | | Pompano Beach | FL | 05/22/2014 | 12/31/2018 | 50,803,538 | | 46,758,039 | 54,600,000 | 868,543 | | | (868,543) | | 3,791,808 | 668,451 |
| I-210 Logistics Center | | Rialto | CA | 09/18/2014 | 12/31/2018 | 66,787,597 | | 61,664,774 | 89,600,000 | 1,182,190 | | | (1,182,190) | | 4,588,415 | 1,039,319 |
| Lennox Distribution Center | | Eastvale | CA | 11/19/2014 | 12/31/2018 | 36,845,525 | | 34,194,950 | 46,100,000 | 636,138 | | | (636,138) | | 2,181,168 | 583,554 |
| Hillwood Forward - Redlands | | Redlands | CA | 06/15/2016 | 12/31/2018 | 88,411,441 | | 84,943,445 | 119,900,000 | 1,377,515 | | | (1,377,515) | | 2,900,647 | 3,426,376 |
| Greenstone Logistics Center | | Santa Fe Springs | CA | 09/04/2015 | 12/31/2018 | 72,756,283 | | 68,693,259 | 76,100,000 | 1,218,907 | | | (1,218,907) | | 4,912,908 | 1,599,321 |
| Tri-State Commerce Center | | Moonachie | NJ | 03/01/2016 | 12/31/2018 | 31,889,038 | | 30,599,782 | 33,500,000 | 473,579 | | | (473,579) | | 2,081,208 | 513,544 |
| 8833 Beverly | | Los Angeles | CA | 07/22/2016 | 12/31/2018 | 26,413,432 | | 25,291,605 | 26,800,000 | 453,085 | | | (453,085) | | 1,629,219 | 353,122 |
| General Account (CPREI) | | - | | | | | | | | | | | | | 1,165,232 | 555,418 |
| The Edge at Flagler Village | | Fort Lauderdale | FL | 04/14/2016 | 12/31/2018 | 115,165,764 | | 108,205,286 | 116,000,000 | 2,545,681 | | | (2,545,681) | | 8,240,194 | 3,596,343 |
| Franklin 299 | | Redwood City | CA | 06/03/2016 | 12/31/2018 | 213,267,988 | | 201,364,918 | 214,000,000 | 4,609,831 | | | (4,609,831) | | 12,813,996 | 4,767,954 |
| 600-650 College Road | | Princeton | NJ | 11/03/2016 | 12/31/2018 | 59,480,600 | | 56,547,973 | 58,900,000 | 1,441,271 | | | (1,441,271) | | 8,740,347 | 4,426,718 |
| Franklin 299 - Land | | Redwood City | CA | 09/11/2017 | 12/31/2018 | 6,326,273 | 4,165,833 | 2,160,439 | 2,084,167 | | | 833,167 | 833,167 | | 70,420 | 120,548 |
| Sole at Casselberry | | Orlando | FL | 05/03/2018 | 12/31/2018 | 72,265,755 | 39,872,467 | 31,307,423 | 32,427,533 | 1,085,865 | | (39,872,467) | (40,958,332) | | 3,762,388 | 3,571,142 |
| Alta Yorktown Apartments | | Dallas | TX | 07/25/2018 | 12/31/2018 | 36,880,489 | | 36,551,983 | 36,800,000 | 328,506 | | | (328,506) | | 1,517,141 | 828,757 |
| Barnes Canyon Life Science | | San Diego | CA | 10/16/2018 | 12/31/2018 | 43,317,922 | | 43,090,310 | 43,400,000 | 227,612 | | | (227,612) | | 887,865 | 74,211 |
| Oak View Mall | | Omaha | NE | 11/01/2018 | 12/31/2018 | 19,476,308 | | 19,453,490 | 20,200,000 | 22,818 | | | (22,818) | | 2,209,276 | 2,830,191 |
| Waterford Professional Site | | Miami | FL | 01/01/1988 | 12/31/2018 | 13,684,642 | | 12,771,007 | 21,600,000 | 89,450 | | | (89,450) | | | 440,511 |
| 0499999. Properties held for the production of income | | | | | | 2,291,042,099 | 44,038,300 | 1,966,277,307 | 2,933,031,700 | 46,689,640 | | (39,039,300) | (85,728,940) | | 185,325,593 | 75,389,193 |
| Woodlands Technology Campus Ph II | | Bothell | WA | 12/01/1988 | 12/31/2018 | 19,942,722 | | 12,323,484 | 13,900,000 | 75,348 | | | (75,348) | | 78,143 | 256,173 |
| 0599999. Properties held for sale | | | | | | 19,942,722 | | 12,323,484 | 13,900,000 | 75,348 | | | (75,348) | | 78,143 | 256,173 |
| 0699999 - Totals | | | | | | 2,627,774,177 | 44,038,300 | 2,151,883,009 | 3,594,931,700 | 55,375,986 | | (39,039,300) | (94,415,286) | | 235,543,118 | 106,659,490 |

# SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| One Brickell Square | Miami | FL | 08/28/2002 | Various | | | | 1,589,404 |
| Kent Valley Industrial | Renton | WA | 12/30/2002 | Various | | | | 358,401 |
| Houston Industrial Group I | Houston | TX | 12/31/2002 | Various | | | | 2,328,563 |
| Port Northwest Phase IV and V | Houston | TX | 12/31/2002 | Various | | | | 188 |
| Emerald Corporate Park | Auburn | WA | 08/23/2005 | Various | | | | 78,601 |
| Westlake Tower | Seattle | WA | 08/17/2011 | Various | | | | 1,320,060 |
| 240 Post Street | San Francisco | CA | 09/28/2012 | Various | | | | 9,885 |
| North Orange County Industrial Portfolio | Brea | CA | 11/15/2012 | Various | | | | 634,190 |
| Empire Landing | Burbank | CA | 04/30/2013 | Various | | | | 560,493 |
| Cyan PDX | Portland | OR | 05/21/2013 | Various | | | | 342,123 |
| Interchange Business Center | San Bernardino | CA | 10/03/2013 | Various | | | | 32,803 |
| Hillwood Forward - Redlands | Redlands | CA | 06/15/2016 | Various | | | | 3,811,821 |
| Tri-State Commerce Center | Moonachie | NJ | 03/01/2016 | Various | | | | (8,067) |
| 730 Third Avenue | New York | NY | 01/01/1973 | Various | | | | 3,364,315 |
| Southern Service Center | Charlotte | NC | 07/01/1999 | Various | | | | 1,191,643 |
| The Edge at Flagler Village | Fort Lauderdale | FL | 04/14/2016 | Various | | | | 117,637 |
| 600-650 College Road | Princeton | NJ | 11/03/2016 | Various | | | | 1,648,750 |
| Franklin 299 | Redwood City | CA | 06/03/2016 | Various | | | | 122,131 |
| Sole at Casselberry | Orlando | FL | 05/03/2018 | CO-BB CasselBerry Venture LLC (a Bainbridge company) | 72,211,891 | | | 53,864 |
| Alta Yorktown Apartments | Dallas | TX | 07/25/2018 | Alta Yorktown Owner, LP | 36,879,739 | | | 750 |
| Barnes Canyon Life Science | San Diego | CA | 10/16/2018 | Bollert LeBeau | 43,317,922 | | | |
| Waterford Professional Site | Miami | FL | 01/01/1988 | Various | | | | 58,394 |
| 0199999. Acquired by Purchase | | | | | 152,409,552 | | | 17,615,949 |
| Oak View Mall | Omaha | NE | 11/01/2018 | Acquired Through Foreclosure | 19,476,308 | | | |
| 919 N. Michigan Avenue | Chicago | IL | 06/28/2018 | T-C GA Real Estate Holdings LLC | 92,899,138 | | | |
| 0299999. Acquired by Internal Transfer | | | | | 112,375,446 | | | |
| 0399999 - Totals | | | | | 264,784,998 | | | 17,615,949 |

# SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | 9 | 10 | 11 | 12 | 13 | | | | | | | |
| Description of Property | City | State | Disposal Date | Name of Purchaser | Actual Cost | Expended for Additions, Permanent Improve-ments and Changes in Encum-brances | Book/ Adjusted Carrying Value Less Encum-brances Prior Year | Current Year's Depre-ciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encum-brances | Total Change in Book/ Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Amounts Received During Year | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Gross Income Earned Less Interest Incurred on Encum-brances | Taxes, Repairs and Expenses Incurred |
| 200-250 Central Avenue | Teterboro | NJ | 12/21/2018 | Prologis-Exchange | 23,525,125 | | 21,529,555 | 356,686 | | | (356,686) | | 21,172,869 | 43,459,505 | | 22,286,635 | 22,286,635 | 1,958,543 | 1,491,407 |
| Carson Industrial Center North | Carson | CA | 11/06/2017 | Liberty Property Limited Partnership | | | | | | | | | | | | | | | 3,413 |
| Park Evanston | Evanston | IL | 12/08/2017 | REEP-MF Evanston IL, LLC | | | | | | | | | | | | | | (9,960) | 75,886 |
| 0199999. Property Disposed | | | | | 23,525,125 | | 21,529,555 | 356,686 | | | (356,686) | | 21,172,869 | 43,459,505 | | 22,286,635 | 22,286,635 | 1,948,583 | 1,570,706 |
| 919 N. Michigan Avenue | Chicago | IL | 06/28/2018 | USCRF | 92,899,138 | 92,899,138 | | | | | | | 92,899,138 | 92,899,138 | | | | | |
| 0299999. Property Transferred | | | | | 92,899,138 | 92,899,138 | | | | | | | 92,899,138 | 92,899,138 | | | | | |
| 0399999 - Totals | | | | | 116,424,263 | 92,899,138 | 21,529,555 | 356,686 | | | (356,686) | | 114,072,007 | 136,358,643 | | 22,286,635 | 22,286,635 | 1,948,583 | 1,570,706 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| A881619 | | NORMAN | OK | | 04/18/1997 | 4.250 | 65,207 | | | | | | 251,082 | 11/14/2012 |
| EB1027549259 | | CHARLOTTE | NC | | 12/16/2016 | 3.750 | 491,926 | | (228) | | | | 650,000 | 12/16/2016 |
| EB1028548196 | | VENTURA | CA | | 12/16/2016 | 3.750 | 605,960 | | (139) | | | | 830,000 | 12/16/2016 |
| EB1028600849 | | SIMI VALLEY | CA | | 10/07/2016 | 3.625 | 535,467 | | 186 | | | | 835,000 | 10/07/2016 |
| EB1028601459 | | MOORPARK | CA | | 12/16/2016 | 3.750 | 614,064 | | (286) | | | | 825,000 | 12/16/2016 |
| EB1104004375 | | DALLAS | TX | | 12/18/2015 | 4.125 | 525,948 | | (236) | | | | 735,000 | 12/18/2015 |
| EB1104004417 | | FORT WORTH | TX | | 12/18/2015 | 4.125 | 407,323 | | (165) | | | | 550,000 | 12/18/2015 |
| EB1140000543 | | WASHINGTON | DC | | 06/24/2016 | 3.990 | 670,836 | | (822) | | | | 885,000 | 06/24/2016 |
| EB1143010219 | | CEDAR GROVE | NJ | | 07/17/2015 | 3.875 | 594,291 | | (425) | | | | 825,000 | 07/17/2015 |
| EB1143010341 | | MILLSTONE TOWNSHIP | NJ | | 08/07/2015 | 3.625 | 626,396 | | 1,217 | | | | 856,000 | 08/07/2015 |
| EB1143010864 | | WARREN | NJ | | 07/17/2015 | 3.750 | 595,889 | | 135 | | | | 845,000 | 07/17/2015 |
| EB1143010869 | | ROSELAND | NJ | | 08/07/2015 | 3.625 | 444,913 | | 419 | | | | 600,000 | 08/07/2015 |
| EB1143012022 | | OLD TAPPAN | NJ | | 12/18/2015 | 4.000 | 441,034 | | (552) | | | | 595,000 | 12/18/2015 |
| EB1143013484 | | WYCKOFF | NJ | | 12/16/2016 | 3.250 | 615,609 | | 581 | | | | 830,000 | 12/16/2016 |
| EB1143014124 | | ALEXANDRIA | VA | | 08/19/2016 | 3.750 | 415,806 | | (238) | | | | 545,000 | 08/19/2016 |
| EB1143015254 | | CHATHAM | NJ | | 12/16/2016 | 3.375 | 694,365 | | 412 | | | | 1,060,000 | 12/16/2016 |
| EB1143015364 | | GREENWICH | CT | | 12/16/2016 | 3.625 | 657,567 | | (196) | | | | 1,250,000 | 12/16/2016 |
| EB1144000074 | | NEW YORK | NY | | 10/09/2015 | 3.625 | 719,525 | | 951 | | | | 975,000 | 10/09/2015 |
| EB1144000089 | | NEW YORK | NY | | 08/07/2015 | 3.625 | 1,014,706 | | 862 | | | | 1,525,000 | 08/07/2015 |
| EB1144000105 | | NEW YORK | NY | | 08/07/2015 | 3.625 | 740,780 | | 698 | | | | 1,000,000 | 08/07/2015 |
| EB1144000106 | | NEW YORK | NY | | 06/24/2016 | 3.990 | 380,163 | | (466) | | | | 730,000 | 06/24/2016 |
| EB1144000136 | | BROOKLYN | NY | | 11/20/2015 | 3.750 | 395,005 | | (265) | | | | 525,000 | 11/20/2015 |
| EB1144000174 | | ARDSLEY | NY | | 12/18/2015 | 3.990 | 518,706 | | (609) | | | | 685,000 | 12/18/2015 |
| EB1144000183 | | NEW YORK | NY | | 12/18/2015 | 3.990 | 503,787 | | (593) | | | | 665,000 | 12/18/2015 |
| EB1144000252 | | WOODLAND HILLS | CA | | 06/24/2016 | 3.750 | 595,063 | | 70 | | | | 910,000 | 06/24/2016 |
| EB1144000257 | | NEW YORK | NY | | 12/18/2015 | 3.875 | 777,885 | | (264) | | | | 1,650,000 | 12/18/2015 |
| EB1144000275 | | WASHINGTON | DC | | 12/18/2015 | 3.990 | 664,932 | | (784) | | | | 1,115,000 | 12/18/2015 |
| EB1144000327 | | MIDDLE VILLAGE | NY | | 06/24/2016 | 3.750 | 459,614 | | 54 | | | | 610,000 | 06/24/2016 |
| EB1144000357 | | NEW YORK | NY | | 06/24/2016 | 3.750 | 505,726 | | 59 | | | | 670,000 | 06/24/2016 |
| EB1144000396 | | HAMPTON BAYS | NY | | 06/24/2016 | 3.990 | 402,843 | | (499) | | | | 575,000 | 06/24/2016 |
| EB1144000435 | | NEW YORK | NY | | 06/24/2016 | 3.875 | 494,944 | | (308) | | | | 650,000 | 06/24/2016 |
| EB1170010773 | | SEATTLE | WA | | 07/17/2015 | 3.875 | 620,601 | | (661) | | | | 955,000 | 07/17/2015 |
| EB1170011354 | | MARINA DEL REY | CA | | 08/07/2015 | 3.875 | 611,584 | | 322 | | | | 855,000 | 08/07/2015 |
| EB1170012747 | | SEATTLE | WA | | 06/24/2016 | 3.750 | 466,786 | | 55 | | | | 620,000 | 06/24/2016 |
| EB1170015086 | | VANCOUVER | WA | | 12/16/2016 | 3.250 | 364,190 | | 1,180 | | | | 546,000 | 12/16/2016 |
| EB1170015220 | | SAN RAFAEL | CA | | 12/16/2016 | 3.500 | 905,301 | | 60 | | | | 1,290,000 | 12/16/2016 |
| EB1171009230 | | SEATTLE | WA | | 08/07/2015 | 3.990 | 464,969 | | (184) | | | | 705,000 | 08/07/2015 |
| EB1171010092 | | SEATTLE | WA | | 10/09/2015 | 3.625 | 615,502 | | 813 | | | | 835,000 | 10/09/2015 |
| EB1171010255 | | CARMEL VALLEY | CA | | 11/20/2015 | 3.750 | 426,156 | | (295) | | | | 1,200,000 | 11/20/2015 |
| EB1171010551 | | BELLEVUE | WA | | 10/09/2015 | 3.750 | 568,916 | | 200 | | | | 1,015,000 | 10/09/2015 |
| EB1171010808 | | SEATTLE | WA | | 07/17/2015 | 3.750 | 554,617 | | (181) | | | | 855,000 | 07/17/2015 |
| EB1171010825 | | SNOQUALMIE | WA | | 07/17/2015 | 3.875 | 455,178 | | (487) | | | | 810,000 | 07/17/2015 |
| EB1171010935 | | ISSAQUAH | WA | | 10/09/2015 | 3.625 | 478,887 | | 632 | | | | 650,000 | 10/09/2015 |
| EB1171010943 | | SEATTLE | WA | | 07/17/2015 | 3.625 | 798,043 | | 628 | | | | 1,100,000 | 07/17/2015 |
| EB1171011107 | | SNOQUALMIE | WA | | 10/09/2015 | 3.990 | 419,778 | | (566) | | | | 640,000 | 10/09/2015 |
| EB1171011283 | | BELLEVUE | WA | | 12/18/2015 | 3.990 | 395,885 | | (466) | | | | 550,000 | 12/18/2015 |
| EB1171011491 | | BOTHELL | WA | | 12/18/2015 | 3.990 | 413,299 | | (491) | | | | 560,000 | 12/18/2015 |
| EB1171012158 | | BOTHELL | WA | | 12/18/2015 | 3.875 | 412,198 | | (140) | | | | 692,000 | 12/18/2015 |
| EB1171012415 | | BOTHELL | WA | | 12/18/2015 | 3.875 | 356,496 | | (164) | | | | 530,000 | 12/18/2015 |
| EB1171012482 | | BELLEVUE | WA | | 12/18/2015 | 3.875 | 534,853 | | (181) | | | | 755,000 | 12/18/2015 |
| EB1171012494 | | SNOQUALMIE | WA | | 12/18/2015 | 4.125 | 429,104 | | (891) | | | | 615,000 | 12/18/2015 |
| EB1171012511 | | SNOHOMISH | WA | | 12/18/2015 | 3.990 | 600,608 | | (707) | | | | 810,000 | 12/18/2015 |
| EB1171013196 | | SEATTLE | WA | | 06/24/2016 | 3.875 | 630,897 | | (391) | | | | 835,000 | 06/24/2016 |
| EB1171013474 | | SEATTLE | WA | | 03/24/2016 | 4.250 | 580,033 | | (1,687) | | | | 970,000 | 03/24/2016 |
| EB1171013513 | | BOTHELL | WA | | 06/24/2016 | 3.750 | 380,668 | | 28 | | | | 596,500 | 06/24/2016 |
| EB1171013853 | | BAINBRIDGE ISLAND | WA | | 08/19/2016 | 3.750 | 643,482 | | (368) | | | | 900,000 | 08/19/2016 |
| EB1171014255 | | REDMOND | WA | | 08/19/2016 | 3.875 | 601,011 | | (743) | | | | 860,000 | 08/19/2016 |
| EB1171014557 | | BELLEVUE | WA | | 08/19/2016 | 3.500 | 454,639 | | 479 | | | | 608,000 | 08/19/2016 |
| EB1171014892 | | BELLEVUE | WA | | 10/12/2016 | 3.875 | 914,248 | | (271) | | | | 2,300,000 | 10/12/2016 |
| EB1171015259 | | CLYDE HILL | WA | | 12/16/2016 | 3.990 | 1,141,251 | | (1,286) | | | | 2,100,000 | 12/16/2016 |
| EB1171015379 | | GREENBANK | WA | | 12/16/2016 | 3.875 | 590,490 | | (529) | | | | 900,000 | 12/16/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1171015609 | | KIRKLAND | WA | | 12/16/2016 | 3.375 | 967,458 | | 803 | | | | 1,320,000 | 12/16/2016 |
| EB1171015700 | | BOTHELL | WA | | 12/16/2016 | 3.250 | 523,184 | | 385 | | | | 695,000 | 12/16/2016 |
| EB1171015727 | | KIRKLAND | WA | | 12/16/2016 | 3.375 | 415,771 | | 129 | | | | 610,000 | 12/16/2016 |
| EB1215001434 | | ISLAMORADA | FL | | 12/18/2015 | 4.250 | 564,935 | | (1,090) | | | | 896,000 | 12/18/2015 |
| EB1215002642 | | RANCHO MISSION VIEJO | CA | | 10/09/2015 | 3.875 | 410,489 | | (248) | | | | 736,000 | 10/09/2015 |
| EB1215002936 | | PALM BEACH GARDENS | FL | | 11/20/2015 | 3.875 | 485,478 | | (749) | | | | 770,000 | 11/20/2015 |
| EB1215003015 | | MIAMI | FL | | 12/18/2015 | 3.990 | 659,475 | | (805) | | | | 1,986,000 | 12/18/2015 |
| EB1215003036 | | FT LAUDERDALE | FL | | 12/18/2015 | 3.875 | 453,532 | | (163) | | | | 610,000 | 12/18/2015 |
| EB1215003152 | | MIAMI BEACH | FL | | 03/24/2016 | 3.750 | 584,106 | | (176) | | | | 770,000 | 03/24/2016 |
| EB1216002088 | | MIAMI | FL | | 09/18/2015 | 4.125 | 880,266 | | (6,507) | | | | 1,690,000 | 09/18/2015 |
| EB1216002172 | | MIAMI | FL | | 07/30/2015 | 3.990 | 628,519 | | (262) | | | | 900,000 | 07/30/2015 |
| EB1216002421 | | CORAL GABLES | FL | | 09/25/2015 | 3.875 | 444,764 | | (911) | | | | 725,000 | 09/25/2015 |
| EB1216002512 | | MIAMI | FL | | 07/17/2015 | 3.750 | 543,443 | | (87) | | | | 780,000 | 07/17/2015 |
| EB1216002726 | | CORAL GABLES | FL | | 12/18/2015 | 3.990 | 783,009 | | (923) | | | | 1,172,000 | 12/18/2015 |
| EB1216002733 | | TAVERNIER | FL | | 12/18/2015 | 4.000 | 895,126 | | (1,189) | | | | 1,560,000 | 12/18/2015 |
| EB1216002934 | | CORAL GABLES | FL | | 06/24/2016 | 3.750 | 396,272 | | 46 | | | | 528,000 | 06/24/2016 |
| EB1216002977 | | SOUTH MIAMI | FL | | 06/24/2016 | 3.750 | 792,555 | | 93 | | | | 1,300,000 | 06/24/2016 |
| EB1216003194 | | NORTH MIAMI BEACH | FL | | 08/19/2016 | 3.875 | 769,294 | | (951) | | | | 1,450,000 | 08/19/2016 |
| EB1216003216 | | SOUTH MIAMI | FL | | 08/19/2016 | 3.990 | 541,392 | | (965) | | | | 885,000 | 08/19/2016 |
| EB1216003287 | | SOUTH MIAMI | FL | | 08/17/2016 | 3.750 | 522,490 | | (790) | | | | 900,000 | 08/17/2016 |
| EB1216003368 | | CORAL GABLES | FL | | 08/19/2016 | 3.625 | 444,793 | | 77 | | | | 586,000 | 08/19/2016 |
| EB1216003433 | | CORAL GABLES | FL | | 12/16/2016 | 3.500 | 629,718 | | 114 | | | | 1,200,000 | 12/16/2016 |
| EB1216003574 | | GALVESTON | TX | | 12/16/2016 | 3.875 | 222,322 | | (1,494) | | | | 830,000 | 12/16/2016 |
| EB1216003655 | | COCONUT GROVE | FL | | 12/16/2016 | 3.750 | 440,097 | | (179) | | | | 700,000 | 12/16/2016 |
| EB1216003663 | | HILTON HEAD | SC | | 12/16/2016 | 3.375 | 458,484 | | 219 | | | | 650,000 | 12/16/2016 |
| EB1216003667 | | MIAMI | FL | | 12/16/2016 | 3.375 | 1,034,957 | | 494 | | | | 2,100,000 | 12/16/2016 |
| EB1221058473 | | PONTE VEDRA | FL | | 12/18/2015 | 4.125 | 395,114 | | (466) | | | | 570,000 | 12/18/2015 |
| EB1221058703 | | JACKSONVILLE | FL | | 12/18/2015 | 4.250 | 481,414 | | (605) | | | | 660,000 | 12/18/2015 |
| EB1221059223 | | PONTE VEDRA BEACH | FL | | 12/18/2015 | 4.375 | 418,826 | | (825) | | | | 565,000 | 12/18/2015 |
| EB1221060185 | | TAMPA | FL | | 09/18/2015 | 4.125 | 595,321 | | (900) | | | | 820,000 | 09/18/2015 |
| EB1221060742 | | PONTE VEDRA BEACH | FL | | 09/18/2015 | 4.125 | 792,075 | | (1,191) | | | | 1,100,000 | 09/18/2015 |
| EB1221062495 | | JACKSONVILLE BEACH | FL | | 11/20/2015 | 3.875 | 468,903 | | (716) | | | | 619,000 | 11/20/2015 |
| EB1221062515 | | SAINT JOHNS | FL | | 12/18/2015 | 3.875 | 488,346 | | (170) | | | | 696,000 | 12/18/2015 |
| EB1221062749 | | PONTE VEDRA BEACH | FL | | 09/25/2015 | 3.875 | 615,843 | | (458) | | | | 830,000 | 09/25/2015 |
| EB1221062901 | | JACKSONVILLE | FL | | 07/17/2015 | 3.875 | 1,069,721 | | (744) | | | | 2,150,000 | 07/17/2015 |
| EB1221062977 | | PONTE VEDRA | FL | | 06/24/2016 | 3.750 | 491,213 | | 20 | | | | 685,000 | 06/24/2016 |
| EB1221063073 | | JACKSONVILLE | FL | | 09/25/2015 | 3.875 | 1,159,674 | | (870) | | | | 1,575,000 | 09/25/2015 |
| EB1221063111 | | PONTE VEDRA | FL | | 08/19/2016 | 3.875 | 475,513 | | (838) | | | | 712,000 | 08/19/2016 |
| EB1221063483 | | PONTE VEDRA BEACH | FL | | 08/07/2015 | 3.500 | 618,895 | | 1,211 | | | | 842,500 | 08/07/2015 |
| EB1221063494 | | SANTA ANA | CA | | 07/17/2015 | 3.875 | 769,382 | | (534) | | | | 1,175,000 | 07/17/2015 |
| EB1221064120 | | SAINT AUGUSTINE | FL | | 08/07/2015 | 3.875 | 399,216 | | (367) | | | | 539,000 | 08/07/2015 |
| EB1221064384 | | PONTE VEDRA BEACH | FL | | 11/20/2015 | 3.875 | 595,132 | | (908) | | | | 785,000 | 11/20/2015 |
| EB1221064451 | | PONTE VEDRA BEACH | FL | | 11/20/2015 | 3.750 | 434,960 | | (641) | | | | 750,000 | 11/20/2015 |
| EB1221064452 | | PONTE VEDRA BEACH | FL | | 11/20/2015 | 3.875 | 301,616 | | (461) | | | | 670,000 | 11/20/2015 |
| EB1221064560 | | SAINT AUGUSTINE | FL | | 12/18/2015 | 3.990 | 643,835 | | (758) | | | | 850,000 | 12/18/2015 |
| EB1221064647 | | ATLANTIC BEACH | FL | | 12/18/2015 | 3.990 | 725,970 | | (873) | | | | 1,000,000 | 12/18/2015 |
| EB1221064680 | | JACKSONVILLE | FL | | 11/20/2015 | 3.875 | 993,436 | | (1,569) | | | | 1,700,000 | 11/20/2015 |
| EB1221064842 | | FERNANDINA BEACH | FL | | 12/18/2015 | 4.250 | 457,120 | | (914) | | | | 655,000 | 12/18/2015 |
| EB1221064860 | | SAINT AUGUSTINE | FL | | 12/18/2015 | 3.990 | 720,078 | | (857) | | | | 950,000 | 12/18/2015 |
| EB1221065084 | | FERNANDINA BEACH | FL | | 11/20/2015 | 3.875 | 421,728 | | (651) | | | | 564,000 | 11/20/2015 |
| EB1221065212 | | JACKSONVILLE | FL | | 12/18/2015 | 3.875 | 469,353 | | (159) | | | | 662,000 | 12/18/2015 |
| EB1221065631 | | JACKSONVILLE | FL | | 12/18/2015 | 3.875 | 407,534 | | (141) | | | | 555,000 | 12/18/2015 |
| EB1221065736 | | JACKSONVILLE | FL | | 06/24/2016 | 3.875 | 429,661 | | (372) | | | | 622,000 | 06/24/2016 |
| EB1221065773 | | TOWN OF NOCATEE | FL | | 10/07/2016 | 3.750 | 408,695 | | (37) | | | | 580,000 | 10/07/2016 |
| EB1221065805 | | ST JOHNS | FL | | 06/24/2016 | 3.625 | 440,801 | | 416 | | | | 590,000 | 06/24/2016 |
| EB1221065863 | | PONTE VEDRA BEACH | FL | | 06/24/2016 | 3.750 | 497,585 | | 59 | | | | 661,000 | 06/24/2016 |
| EB1221066003 | | JACKSONVILLE | FL | | 06/24/2016 | 3.875 | 338,773 | | (770) | | | | 650,000 | 06/24/2016 |
| EB1221066087 | | PONTE VEDRA BEACH | FL | | 06/24/2016 | 4.125 | 491,672 | | (916) | | | | 642,500 | 06/24/2016 |
| EB1221066194 | | FERNANDINA BEACH | FL | | 06/24/2016 | 4.000 | 471,326 | | (607) | | | | 665,000 | 06/24/2016 |
| EB1221066207 | | JACKSONVILLE | FL | | 06/24/2016 | 3.990 | 582,802 | | (735) | | | | 800,000 | 06/24/2016 |
| EB1221066447 | | JACKSONVILLE | FL | | 06/24/2016 | 3.875 | 431,059 | | (278) | | | | 580,000 | 06/24/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1221066755 | | PONTE VEDRA BEACH | FL | | 08/19/2016 | 3.625 | 605,840 | | 105 | | | | 805,000 | 08/19/2016 |
| EB1221066796 | | PONTE VEDRA BEACH | FL | | 06/24/2016 | 3.750 | 428,262 | | 50 | | | | 565,000 | 06/24/2016 |
| EB1221066985 | | JACKSONVILLE | FL | | 06/24/2016 | 3.875 | 574,251 | | (358) | | | | 830,000 | 06/24/2016 |
| EB1221067634 | | JACKSONVILLE | FL | | 08/19/2016 | 3.625 | 436,195 | | 98 | | | | 595,000 | 08/19/2016 |
| EB1221067810 | | PONTE VEDRA BEACH | FL | | 08/19/2016 | 3.750 | 513,505 | | (314) | | | | 975,000 | 08/19/2016 |
| EB1221068366 | | PONTE VEDRA BEA | FL | | 10/07/2016 | 3.875 | 434,521 | | (144) | | | | 577,000 | 10/07/2016 |
| EB1221068604 | | PONTE VEDRA BEA | FL | | 10/07/2016 | 3.625 | 662,924 | | 167 | | | | 1,325,000 | 10/07/2016 |
| EB1221069102 | | FERNANDINA BEACH | FL | | 12/16/2016 | 3.750 | 358,882 | | (405) | | | | 570,000 | 12/16/2016 |
| EB1221070134 | | ATLANTIC BEACH | FL | | 12/16/2016 | 3.500 | 493,365 | | 33 | | | | 785,000 | 12/16/2016 |
| EB1222513948 | | SANTA ROSA | CA | | 07/30/2015 | 4.000 | 408,436 | | (200) | | | | 555,100 | 07/30/2015 |
| EB1222515740 | | SPARKS | MD | | 12/18/2015 | 4.125 | 456,633 | | (184) | | | | 618,000 | 12/18/2015 |
| EB1222516505 | | SAN GABRIEL | CA | | 12/18/2015 | 4.125 | 698,855 | | (824) | | | | 947,000 | 12/18/2015 |
| EB1222529321 | | EL SEGUNDO | CA | | 09/25/2015 | 4.125 | 624,049 | | (1,266) | | | | 840,000 | 09/25/2015 |
| EB1222529693 | | BONITA SPRINGS | FL | | 07/17/2015 | 3.750 | 433,828 | | 106 | | | | 760,000 | 07/17/2015 |
| EB1222530047 | | BOCA RATON | FL | | 08/07/2015 | 3.750 | 876,056 | | 826 | | | | 1,245,000 | 08/07/2015 |
| EB1222530332 | | CEDAR HILL | TX | | 07/17/2015 | 3.875 | 793,388 | | (551) | | | | 1,241,000 | 07/17/2015 |
| EB1222530507 | | MANHATTAN BEACH | CA | | 08/07/2015 | 3.750 | 1,079,042 | | (15) | | | | 1,950,000 | 08/07/2015 |
| EB1222530963 | | SAN FRANCISCO | CA | | 07/17/2015 | 3.875 | 623,429 | | (663) | | | | 948,000 | 07/17/2015 |
| EB1222530971 | | KNOXVILLE | TN | | 12/18/2015 | 3.875 | 789,469 | | (268) | | | | 1,080,000 | 12/18/2015 |
| EB1222531331 | | ALLEN | TX | | 08/07/2015 | 3.875 | 628,983 | | (624) | | | | 846,000 | 08/07/2015 |
| EB1222531773 | | WESTPORT | CT | | 08/07/2015 | 3.750 | 574,700 | | 837 | | | | 1,130,000 | 08/07/2015 |
| EB1222531963 | | SUNNY ISLES BEACH | FL | | 11/20/2015 | 3.875 | 994,698 | | (6,920) | | | | 1,900,000 | 11/20/2015 |
| EB1222532436 | | GREENWOOD VILLAGE | CO | | 08/07/2015 | 3.875 | 606,138 | | 282 | | | | 1,100,000 | 08/07/2015 |
| EB1222532516 | | HIGHLANDS | NC | | 08/07/2015 | 3.750 | 463,290 | | 674 | | | | 1,150,000 | 08/07/2015 |
| EB1222532592 | | CHATHAM | MA | | 12/18/2015 | 3.990 | 568,936 | | (669) | | | | 865,000 | 12/18/2015 |
| EB1222532600 | | REDWOOD CITY | CA | | 08/07/2015 | 3.875 | 817,037 | | 381 | | | | 1,450,000 | 08/07/2015 |
| EB1222532623 | | LA QUINTA | CA | | 06/24/2016 | 3.875 | 454,369 | | (336) | | | | 690,000 | 06/24/2016 |
| EB1222532760 | | KANEOHE | HI | | 08/07/2015 | 3.875 | 640,373 | | 327 | | | | 918,000 | 08/07/2015 |
| EB1222532870 | | MILTON | DE | | 12/18/2015 | 3.990 | 520,895 | | (626) | | | | 815,000 | 12/18/2015 |
| EB1222534409 | | MORRISTOWN | NJ | | 12/18/2015 | 3.990 | 570,921 | | (672) | | | | 865,000 | 12/18/2015 |
| EB1222534755 | | SAN JOSE | CA | | 03/24/2016 | 4.125 | 680,757 | | (1,600) | | | | 915,000 | 03/24/2016 |
| EB1222534882 | | ENGLEWOOD | CO | | 12/18/2015 | 4.000 | 861,158 | | (1,077) | | | | 2,150,000 | 12/18/2015 |
| EB1222535315 | | NORTHFIELD | IL | | 12/18/2015 | 3.875 | 528,020 | | (179) | | | | 700,000 | 12/18/2015 |
| EB1222535686 | | TENAFLY | NJ | | 12/18/2015 | 3.990 | 526,624 | | (812) | | | | 950,000 | 12/18/2015 |
| EB1222535815 | | FOSTER CITY | CA | | 10/12/2016 | 3.990 | 521,285 | | (478) | | | | 719,000 | 10/12/2016 |
| EB1222535958 | | NEW ORLEANS | LA | | 12/18/2015 | 3.875 | 447,867 | | (158) | | | | 625,000 | 12/18/2015 |
| EB1222536135 | | SEATTLE | WA | | 12/18/2015 | 3.875 | 760,204 | | (259) | | | | 1,340,000 | 12/18/2015 |
| EB1222536927 | | CHILMARK | MA | | 12/18/2015 | 3.990 | 429,572 | | (535) | | | | 1,050,000 | 12/18/2015 |
| EB1222537861 | | SOLANA BEACH | CA | | 03/24/2016 | 3.990 | 563,672 | | (1,102) | | | | 1,105,000 | 03/24/2016 |
| EB1222538558 | | SAINT CHARLES | IL | | 06/24/2016 | 4.000 | 534,864 | | (695) | | | | 708,000 | 06/24/2016 |
| EB1222539405 | | BELLEVUE | WA | | 03/24/2016 | 3.990 | 690,706 | | (1,178) | | | | 905,000 | 03/24/2016 |
| EB1222540366 | | ALBANY | CA | | 10/12/2016 | 3.875 | 551,170 | | (381) | | | | 1,345,000 | 10/12/2016 |
| EB1222540457 | | WASHINGTON | DC | | 06/24/2016 | 3.990 | 706,060 | | (966) | | | | 940,000 | 06/24/2016 |
| EB1222541085 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.750 | 572,307 | | (327) | | | | 800,000 | 08/19/2016 |
| EB1222541566 | | SEATTLE | WA | | 08/19/2016 | 3.875 | 599,538 | | (741) | | | | 1,100,000 | 08/19/2016 |
| EB1222543094 | | RICHMOND | TX | | 10/12/2016 | 3.625 | 441,326 | | 158 | | | | 667,000 | 10/12/2016 |
| EB1222544392 | | ROCKVILLE | MD | | 08/19/2016 | 3.750 | 632,489 | | (361) | | | | 1,000,000 | 08/19/2016 |
| EB1222545020 | | SAN DIEGO | CA | | 08/17/2016 | 3.625 | 591,710 | | (444) | | | | 930,000 | 08/17/2016 |
| EB1222545282 | | FORT COLLINS | CO | | 08/17/2016 | 3.625 | 442,111 | | (338) | | | | 615,000 | 08/17/2016 |
| EB1222546150 | | CARLSBAD | CA | | 08/17/2016 | 3.625 | 628,084 | | (471) | | | | 820,000 | 08/17/2016 |
| EB1222546556 | | GLENDALE | CA | | 10/12/2016 | 3.875 | 830,067 | | (223) | | | | 1,474,000 | 10/12/2016 |
| EB1222549417 | | NASHVILLE | TN | | 12/16/2016 | 3.500 | 459,953 | | 669 | | | | 660,000 | 12/16/2016 |
| EB1222550563 | | LOS ANGELES | CA | | 12/16/2016 | 3.625 | 746,203 | | 51 | | | | 1,470,000 | 12/16/2016 |
| EB1222601332 | | LAFAYETTE | LA | | 12/16/2016 | 3.875 | 453,097 | | (287) | | | | 775,000 | 12/16/2016 |
| EB1222601666 | | ENGLEWOOD | CO | | 12/16/2016 | 3.625 | 869,267 | | (258) | | | | 2,000,000 | 12/16/2016 |
| EB1223005888 | | MELBOURNE BEACH | FL | | 09/18/2015 | 4.375 | 697,123 | | (1,441) | | | | 1,000,000 | 09/18/2015 |
| EB1223009696 | | MELBOURNE | FL | | 07/17/2015 | 3.750 | 402,225 | | 91 | | | | 555,000 | 07/17/2015 |
| EB1223010400 | | COCOA | FL | | 12/18/2015 | 3.990 | 454,390 | | (535) | | | | 600,000 | 12/18/2015 |
| EB1223010541 | | MELBOURNE | FL | | 06/24/2016 | 3.990 | 221,390 | | (594) | | | | 745,000 | 06/24/2016 |
| EB1223010648 | | MALABAR | FL | | 11/20/2015 | 3.750 | 461,568 | | (310) | | | | 618,000 | 11/20/2015 |
| EB1223010671 | | COCOA BEACH | FL | | 12/18/2015 | 3.990 | 380,549 | | (597) | | | | 560,000 | 12/18/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1223011816 | | MELBOURNE | FL | | 06/24/2016 | 3.750 | 551,232 | | 20 | | | | 725,000 | 06/24/2016 |
| EB1223011951 | | MALABAR | FL | | 08/19/2016 | 3.750 | 673,135 | | (385) | | | | 900,000 | 08/19/2016 |
| EB1223012170 | | OAK HILL | VA | | 12/16/2016 | 3.500 | 917,763 | | 711 | | | | 1,225,000 | 12/16/2016 |
| EB1223012229 | | INDIALANTIC | FL | | 10/12/2016 | 3.750 | 485,488 | | 20 | | | | 800,000 | 10/12/2016 |
| EB1223012725 | | SATELLITE BEACH | FL | | 12/16/2016 | 3.250 | 608,888 | | 631 | | | | 1,625,000 | 12/16/2016 |
| EB1223013138 | | ORLANDO | FL | | 12/16/2016 | 3.375 | 454,895 | | 218 | | | | 600,000 | 12/16/2016 |
| EB1224001529 | | WINDERMERE | FL | | 08/17/2016 | 3.500 | 1,042,374 | | (47) | | | | 1,370,000 | 08/17/2016 |
| EB1247002613 | | BOCA RATON | FL | | 10/09/2015 | 3.875 | 414,259 | | (233) | | | | 605,000 | 10/09/2015 |
| EB1247002648 | | DAVIE | FL | | 07/17/2015 | 3.750 | 394,359 | | 89 | | | | 530,000 | 07/17/2015 |
| EB1247002667 | | DELRAY BEACH | FL | | 07/17/2015 | 3.875 | 413,927 | | (303) | | | | 590,000 | 07/17/2015 |
| EB1247002743 | | JUPITER | FL | | 12/18/2015 | 3.990 | 1,275,983 | | (1,510) | | | | 1,880,500 | 12/18/2015 |
| EB1247002767 | | BOCA RATON | FL | | 11/20/2015 | 3.750 | 924,005 | | (686) | | | | 1,450,000 | 11/20/2015 |
| EB1247002781 | | PARKLAND | FL | | 07/17/2015 | 3.875 | 630,385 | | (438) | | | | 925,000 | 07/17/2015 |
| EB1247002803 | | BOCA RATON | FL | | 07/17/2015 | 3.750 | 495,281 | | 120 | | | | 1,000,000 | 07/17/2015 |
| EB1247002862 | | BOCA RATON | FL | | 12/18/2015 | 3.875 | 286,965 | | (434) | | | | 1,568,000 | 12/18/2015 |
| EB1247003086 | | DAVIE | FL | | 12/18/2015 | 4.125 | 421,554 | | (868) | | | | 550,000 | 12/18/2015 |
| EB1248001432 | | TAMPA | FL | | 08/07/2015 | 3.875 | 401,504 | | 186 | | | | 540,000 | 08/07/2015 |
| EB1248002419 | | TAMPA | FL | | 12/16/2016 | 3.625 | 436,743 | | (236) | | | | 700,000 | 12/16/2016 |
| EB1249002270 | | NAPLES | FL | | 11/20/2015 | 3.875 | 567,581 | | (867) | | | | 900,000 | 11/20/2015 |
| EB1249002396 | | NAPLES | FL | | 06/24/2016 | 3.750 | 507,235 | | 18 | | | | 680,000 | 06/24/2016 |
| EB1249002576 | | NAPLES | FL | | 12/18/2015 | 3.750 | 485,127 | | 300 | | | | 650,000 | 12/18/2015 |
| EB1249002805 | | VENICE | FL | | 08/19/2016 | 3.875 | 419,432 | | (527) | | | | 560,000 | 08/19/2016 |
| EB1249003192 | | LAFAYETTE | CA | | 12/16/2016 | 3.500 | 1,125,847 | | 871 | | | | 1,604,500 | 12/16/2016 |
| EB1249003388 | | NAPLES | FL | | 12/16/2016 | 3.750 | 926,889 | | 98 | | | | 2,400,000 | 12/16/2016 |
| EB1249003492 | | SHELTER ISLAND | NY | | 12/16/2016 | 3.750 | 789,417 | | (103) | | | | 1,550,000 | 12/16/2016 |
| EB1249003962 | | NAPLES | FL | | 12/16/2016 | 3.500 | 436,073 | | 29 | | | | 570,000 | 12/16/2016 |
| EB1249003968 | | PUNTA GORDA | FL | | 12/16/2016 | 3.625 | 739,474 | | (374) | | | | 1,075,000 | 12/16/2016 |
| EB1259000771 | | AVON | CO | | 07/30/2015 | 3.990 | 383,777 | | (163) | | | | 575,000 | 07/30/2015 |
| EB1259000940 | | TELLURIDE | CO | | 10/09/2015 | 3.990 | 926,414 | | (1,254) | | | | 1,900,000 | 10/09/2015 |
| EB1259001254 | | VAIL | CO | | 09/25/2015 | 3.875 | 1,188,231 | | (884) | | | | 1,585,000 | 09/25/2015 |
| EB1259001331 | | AVON | CO | | 07/17/2015 | 3.875 | 496,858 | | (529) | | | | 665,000 | 07/17/2015 |
| EB1259001343 | | EDWARDS | CO | | 07/17/2015 | 3.750 | 869,135 | | (140) | | | | 1,165,000 | 07/17/2015 |
| EB1259001363 | | ASPEN | CO | | 08/07/2015 | 3.750 | 944,266 | | 213 | | | | 5,422,000 | 08/07/2015 |
| EB1259001421 | | EDWARDS | CO | | 08/07/2015 | 3.625 | 660,696 | | 623 | | | | 900,000 | 08/07/2015 |
| EB1259001468 | | EDWARDS | CO | | 08/07/2015 | 3.750 | 474,311 | | (7) | | | | 650,000 | 08/07/2015 |
| EB1259001476 | | KENSINGTON | MD | | 11/20/2015 | 3.750 | 452,139 | | (304) | | | | 750,000 | 11/20/2015 |
| EB1259001548 | | EAGLE | CO | | 12/18/2015 | 3.875 | 409,592 | | (139) | | | | 543,000 | 12/18/2015 |
| EB1259001610 | | PARK CITY | UT | | 12/18/2015 | 3.990 | 591,428 | | (694) | | | | 1,180,000 | 12/18/2015 |
| EB1259001805 | | STEAMBOAT SPRINGS | CO | | 12/18/2015 | 3.875 | 557,294 | | (190) | | | | 820,000 | 12/18/2015 |
| EB1259001827 | | PARK CITY | UT | | 12/18/2015 | 3.750 | 505,852 | | 313 | | | | 750,000 | 12/18/2015 |
| EB1259001927 | | CASTLE ROCK | CO | | 12/18/2015 | 3.990 | 588,219 | | (696) | | | | 778,000 | 12/18/2015 |
| EB1259002019 | | STEAMBOAT SPRINGS | CO | | 06/24/2016 | 3.990 | 501,621 | | (621) | | | | 705,000 | 06/24/2016 |
| EB1259002143 | | MINTURN | CO | | 06/24/2016 | 3.750 | 1,167,426 | | 42 | | | | 1,640,000 | 06/24/2016 |
| EB1259002243 | | ASPEN | CO | | 08/19/2016 | 3.875 | 1,871,910 | | (2,311) | | | | 4,400,000 | 08/19/2016 |
| EB1259002337 | | PARK CITY | UT | | 08/19/2016 | 3.750 | 424,214 | | (243) | | | | 580,000 | 08/19/2016 |
| EB1259002374 | | WASHINGTON | DC | | 08/19/2016 | 3.750 | 477,711 | | (272) | | | | 945,000 | 08/19/2016 |
| EB1259002723 | | NAPERVILLE | IL | | 12/16/2016 | 3.375 | 436,935 | | 363 | | | | 625,000 | 12/16/2016 |
| EB1259002799 | | MOUNTAIN VILLAGE | CO | | 12/16/2016 | 3.625 | 715,497 | | (265) | | | | 950,000 | 12/16/2016 |
| EB1259002866 | | ROCKVILLE | MD | | 12/16/2016 | 3.375 | 623,755 | | 342 | | | | 850,000 | 12/16/2016 |
| EB1259002907 | | EAGLE | CO | | 12/16/2016 | 3.500 | 562,304 | | 37 | | | | 735,000 | 12/16/2016 |
| EB1259002939 | | AVON | CO | | 12/16/2016 | 3.750 | 661,702 | | (407) | | | | 880,000 | 12/16/2016 |
| EB1276000516 | | ENGLEWOOD | CO | | 08/19/2016 | 3.875 | 710,401 | | (877) | | | | 955,000 | 08/19/2016 |
| EB1276000547 | | HIGHLANDS RANCH | CO | | 12/16/2016 | 3.625 | 546,352 | | 94 | | | | 900,000 | 12/16/2016 |
| EB1341001587 | | PARKLAND | FL | | 12/18/2015 | 3.625 | 413,952 | | 704 | | | | 715,000 | 12/18/2015 |
| EB1341001635 | | PARKLAND | FL | | 12/18/2015 | 3.750 | 656,824 | | 406 | | | | 900,000 | 12/18/2015 |
| EB1341001770 | | PARKLAND | FL | | 12/18/2015 | 3.750 | 511,269 | | 315 | | | | 695,000 | 12/18/2015 |
| EB1341001773 | | DAVIE | FL | | 12/18/2015 | 3.990 | 564,080 | | (667) | | | | 845,000 | 12/18/2015 |
| EB1341001869 | | DELRAY BEACH | FL | | 12/16/2016 | 3.500 | 708,914 | | 47 | | | | 925,000 | 12/16/2016 |
| EB1341001906 | | HUNTINGTON BEACH | CA | | 03/24/2016 | 4.125 | 500,238 | | (1,186) | | | | 658,000 | 03/24/2016 |
| EB1341001961 | | BOCA RATON | FL | | 06/24/2016 | 3.875 | 938,215 | | (656) | | | | 2,000,000 | 06/24/2016 |
| EB1349001031 | | MIAMI | FL | | 12/18/2015 | 3.990 | 417,957 | | (493) | | | | 566,000 | 12/18/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1351002030 | | NEW YORK | NY | | 07/30/2015 | 4.000 | 687,632 | | (336) | | | | 995,000 | 07/30/2015 |
| EB1351002305 | | EAST MEADOW | NY | | 07/30/2015 | 4.000 | 387,717 | | (201) | | | | 632,000 | 07/30/2015 |
| EB1351002469 | | ROSLYN | NY | | 09/18/2015 | 4.250 | 713,167 | | (1,449) | | | | 1,075,000 | 09/18/2015 |
| EB1351002957 | | BROOKLYN | NY | | 10/09/2015 | 3.875 | 541,045 | | (304) | | | | 720,000 | 10/09/2015 |
| EB1351003190 | | BROOKLYN | NY | | 08/07/2015 | 3.875 | 870,424 | | (12) | | | | 2,370,000 | 08/07/2015 |
| EB1351003265 | | NEW YORK | NY | | 10/09/2015 | 3.625 | 631,954 | | 874 | | | | 925,000 | 10/09/2015 |
| EB1351003327 | | BROOKLYN | NY | | 08/07/2015 | 3.990 | 1,093,729 | | (432) | | | | 3,050,000 | 08/07/2015 |
| EB1351003376 | | NEW YORK | NY | | 07/17/2015 | 3.625 | 1,298,552 | | 1,108 | | | | 1,950,000 | 07/17/2015 |
| EB1351003524 | | NEW YORK | NY | | 11/20/2015 | 3.750 | 791,329 | | (538) | | | | 1,250,000 | 11/20/2015 |
| EB1351003600 | | BROOKLYN HEIGHTS | NY | | 11/20/2015 | 3.875 | 572,301 | | (905) | | | | 2,100,000 | 11/20/2015 |
| EB1351003611 | | NEW YORK | NY | | 07/17/2015 | 3.750 | 483,124 | | (78) | | | | 650,000 | 07/17/2015 |
| EB1351003676 | | NEW YORK | NY | | 11/20/2015 | 3.750 | 404,287 | | (275) | | | | 580,000 | 11/20/2015 |
| EB1351003711 | | CHATHAM | NJ | | 08/07/2015 | 3.750 | 673,986 | | (64) | | | | 1,220,000 | 08/07/2015 |
| EB1351003762 | | SOUTH ORANGE | NJ | | 10/09/2015 | 3.625 | 547,577 | | 723 | | | | 745,000 | 10/09/2015 |
| EB1351003774 | | NEW YORK | NY | | 11/20/2015 | 3.875 | 550,913 | | (894) | | | | 770,000 | 11/20/2015 |
| EB1351003811 | | MANHASSET | NY | | 08/07/2015 | 3.750 | 1,137,267 | | (16) | | | | 1,700,000 | 08/07/2015 |
| EB1351003819 | | LONG ISLAND CITY | NY | | 10/09/2015 | 3.875 | 372,170 | | (272) | | | | 535,000 | 10/09/2015 |
| EB1351003847 | | NEW YORK | NY | | 11/20/2015 | 3.750 | 1,433,858 | | (974) | | | | 1,925,000 | 11/20/2015 |
| EB1351003888 | | NEW YORK | NY | | 12/18/2015 | 3.990 | 768,370 | | (903) | | | | 3,700,000 | 12/18/2015 |
| EB1351003899 | | NEW YORK | NY | | 12/18/2015 | 4.000 | 1,328,757 | | (1,664) | | | | 3,650,000 | 12/18/2015 |
| EB1351003905 | | NEW YORK | NY | | 08/07/2015 | 3.875 | 530,517 | | (7) | | | | 1,360,000 | 08/07/2015 |
| EB1351003915 | | NEW YORK | NY | | 12/18/2015 | 3.750 | 1,036,293 | | 641 | | | | 1,475,000 | 12/18/2015 |
| EB1351003930 | | NEW YORK | NY | | 11/20/2015 | 3.875 | 2,547,650 | | (4,321) | | | | 5,810,000 | 11/20/2015 |
| EB1351004009 | | MONROE TOWNSHIP | NJ | | 11/20/2015 | 3.875 | 521,156 | | (794) | | | | 690,000 | 11/20/2015 |
| EB1351004102 | | NEW YORK | NY | | 10/12/2016 | 3.990 | 689,030 | | (628) | | | | 895,000 | 10/12/2016 |
| EB1351004168 | | TRURO | MA | | 12/18/2015 | 3.990 | 446,238 | | (526) | | | | 625,000 | 12/18/2015 |
| EB1351004235 | | HOWARD BEACH | NY | | 12/18/2015 | 3.875 | 406,157 | | (137) | | | | 650,000 | 12/18/2015 |
| EB1351004344 | | NEW YORK | NY | | 11/20/2015 | 3.750 | 902,626 | | (606) | | | | 3,100,000 | 11/20/2015 |
| EB1351004353 | | NEW YORK | NY | | 12/18/2015 | 3.990 | 1,203,637 | | (1,450) | | | | 2,700,000 | 12/18/2015 |
| EB1351004418 | | GARDEN CITY | NY | | 12/18/2015 | 3.750 | 750,609 | | 464 | | | | 1,000,000 | 12/18/2015 |
| EB1351004460 | | NEW YORK | NY | | 12/18/2015 | 3.875 | 424,111 | | (144) | | | | 860,000 | 12/18/2015 |
| EB1351004649 | | BROOKLYN | NY | | 06/24/2016 | 3.750 | 714,176 | | 85 | | | | 975,000 | 06/24/2016 |
| EB1351004683 | | BELLMORE | NY | | 06/24/2016 | 3.875 | 690,589 | | (861) | | | | 1,000,000 | 06/24/2016 |
| EB1351004817 | | STATEN ISLAND | NY | | 08/19/2016 | 3.990 | 801,151 | | (1,428) | | | | 1,575,000 | 08/19/2016 |
| EB1351005094 | | NEW YORK | NY | | 06/24/2016 | 3.750 | 957,764 | | 110 | | | | 1,445,000 | 06/24/2016 |
| EB1351005144 | | NEW YORK | NY | | 08/19/2016 | 3.750 | 1,796,223 | | (1,028) | | | | 2,350,000 | 08/19/2016 |
| EB1351005342 | | NEW YORK | NY | | 08/19/2016 | 3.750 | 624,906 | | (378) | | | | 1,100,000 | 08/19/2016 |
| EB1351005372 | | BROOKLYN | NY | | 08/17/2016 | 3.625 | 1,026,477 | | (769) | | | | 1,650,000 | 08/17/2016 |
| EB1351005791 | | ARLINGTON | VA | | 12/16/2016 | 3.625 | 633,580 | | (106) | | | | 825,000 | 12/16/2016 |
| EB1351005922 | | PLAINVIEW | NY | | 12/16/2016 | 3.250 | 433,288 | | 407 | | | | 585,000 | 12/16/2016 |
| EB1352003839 | | REMSENBURG | NY | | 07/17/2015 | 3.875 | 923,160 | | (920) | | | | 1,225,000 | 07/17/2015 |
| EB1352003843 | | HAMPTON BAYS | NY | | 07/17/2015 | 3.875 | 1,826,910 | | (1,273) | | | | 3,000,000 | 07/17/2015 |
| EB1352003928 | | TENAFLY | NJ | | 07/17/2015 | 3.750 | 987,250 | | (93) | | | | 1,350,000 | 07/17/2015 |
| EB1352003934 | | SETAUKET | NY | | 11/20/2015 | 3.875 | 473,831 | | (723) | | | | 625,000 | 11/20/2015 |
| EB1352004188 | | QUIOGUE | NY | | 12/18/2015 | 3.875 | 920,939 | | (311) | | | | 3,400,000 | 12/18/2015 |
| EB1352004264 | | STONY BROOK | NY | | 12/18/2015 | 4.250 | 771,307 | | (1,661) | | | | 1,175,000 | 12/18/2015 |
| EB1352004267 | | LARCHMONT | NY | | 12/18/2015 | 3.990 | 974,914 | | (1,213) | | | | 1,690,000 | 12/18/2015 |
| EB1352004379 | | DOUGLASTON | NY | | 06/24/2016 | 3.875 | 953,478 | | (594) | | | | 2,625,000 | 06/24/2016 |
| EB1352004398 | | HOBOKEN | NJ | | 06/24/2016 | 3.750 | 519,188 | | 95 | | | | 810,000 | 06/24/2016 |
| EB1352004444 | | BELLPORT | NY | | 06/24/2016 | 3.750 | 449,986 | | 52 | | | | 593,000 | 06/24/2016 |
| EB1352004646 | | LLOYD HARBOR | NY | | 08/19/2016 | 3.625 | 645,136 | | 112 | | | | 850,000 | 08/19/2016 |
| EB1353003184 | | MOUNT ARLINGTON | NJ | | 12/18/2015 | 4.125 | 827,327 | | (329) | | | | 1,125,000 | 12/18/2015 |
| EB1353003379 | | BRIDGEWATER | NJ | | 12/18/2015 | 4.125 | 402,831 | | (163) | | | | 545,000 | 12/18/2015 |
| EB1353003620 | | MIDDLETOWN | NJ | | 07/30/2015 | 3.990 | 553,228 | | (231) | | | | 750,000 | 07/30/2015 |
| EB1353004479 | | SOUTH ORANGE | NJ | | 07/17/2015 | 3.875 | 651,085 | | (453) | | | | 885,000 | 07/17/2015 |
| EB1353004490 | | BOONTON TOWNSHIP | NJ | | 10/09/2015 | 3.875 | 638,333 | | (401) | | | | 940,000 | 10/09/2015 |
| EB1353004664 | | MADISON | NJ | | 08/07/2015 | 3.625 | 593,959 | | 560 | | | | 801,000 | 08/07/2015 |
| EB1353004669 | | RARITAN | NJ | | 08/19/2016 | 3.750 | 142,068 | | (103) | | | | 695,000 | 08/19/2016 |
| EB1353004672 | | MAHWAH | NJ | | 09/25/2015 | 3.990 | 465,066 | | (691) | | | | 735,000 | 09/25/2015 |
| EB1353004683 | | MENDHAM | NJ | | 08/07/2015 | 3.875 | 562,515 | | (9) | | | | 780,000 | 08/07/2015 |
| EB1353004874 | | RANDOLPH | NJ | | 08/07/2015 | 3.750 | 533,744 | | 503 | | | | 718,000 | 08/07/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1353004988 | | BOONTON TOWNSHIP | NJ | | 08/07/2015 | 3.750 | 525,215 | | 2,145 | | | | 1,225,000 | 08/07/2015 |
| EB1353005038 | | AUSTIN | TX | | 08/07/2015 | 3.875 | 559,512 | | 260 | | | | 750,000 | 08/07/2015 |
| EB1353005061 | | SUMMIT | NJ | | 07/17/2015 | 3.625 | 1,033,353 | | 880 | | | | 1,435,000 | 07/17/2015 |
| EB1353005122 | | DENVILLE | NJ | | 12/18/2015 | 3.990 | 616,347 | | (725) | | | | 850,000 | 12/18/2015 |
| EB1353005185 | | LIVINGSTON | NJ | | 12/18/2015 | 3.990 | 411,081 | | (521) | | | | 555,000 | 12/18/2015 |
| EB1353005217 | | MORRISTOWN | NJ | | 12/18/2015 | 3.990 | 430,335 | | (1,387) | | | | 675,000 | 12/18/2015 |
| EB1353005230 | | ALBERTSON | NY | | 11/20/2015 | 3.875 | 346,802 | | (1,249) | | | | 780,000 | 11/20/2015 |
| EB1353005260 | | CEDAR KNOLLS | NJ | | 12/18/2015 | 3.990 | 593,689 | | (700) | | | | 890,000 | 12/18/2015 |
| EB1353005303 | | CRANFORD | NJ | | 12/18/2015 | 3.875 | 825,099 | | (295) | | | | 1,100,000 | 12/18/2015 |
| EB1353006638 | | MADISON | NJ | | 12/16/2016 | 3.500 | 421,804 | | (24) | | | | 550,000 | 12/16/2016 |
| EB1353006687 | | TOWACO | NJ | | 12/16/2016 | 3.250 | 675,032 | | 637 | | | | 900,000 | 12/16/2016 |
| EB1354007606 | | ARDSLEY | NY | | 07/30/2015 | 3.990 | 419,960 | | (175) | | | | 570,000 | 07/30/2015 |
| EB1354012258 | | RIVERSIDE | CT | | 11/20/2015 | 3.875 | 594,480 | | (905) | | | | 1,375,000 | 11/20/2015 |
| EB1354014367 | | MOUNT KISCO | NY | | 08/19/2016 | 3.750 | 898,111 | | (514) | | | | 1,175,000 | 08/19/2016 |
| EB1357000557 | | BROOKLINE | MA | | 07/17/2015 | 3.750 | 706,736 | | (67) | | | | 945,000 | 07/17/2015 |
| EB1357000692 | | NEWTON | MA | | 11/20/2015 | 3.875 | 805,512 | | (1,229) | | | | 1,190,000 | 11/20/2015 |
| EB1357000780 | | GEORGETOWN | SC | | 11/20/2015 | 3.875 | 475,507 | | (724) | | | | 1,393,000 | 11/20/2015 |
| EB1357000849 | | MARSHFIELD | MA | | 12/18/2015 | 3.750 | 413,793 | | 259 | | | | 555,000 | 12/18/2015 |
| EB1357000907 | | BEDFORD | MA | | 12/18/2015 | 3.625 | 487,597 | | 792 | | | | 1,290,000 | 12/18/2015 |
| EB1357000940 | | NEWTON | MA | | 10/12/2016 | 3.625 | 548,796 | | 209 | | | | 741,000 | 10/12/2016 |
| EB1357000968 | | LEXINGTON | MA | | 06/24/2016 | 3.750 | 1,559,311 | | 179 | | | | 2,055,000 | 06/24/2016 |
| EB1357000970 | | UPTON | MA | | 06/24/2016 | 3.500 | 412,551 | | 804 | | | | 565,000 | 06/24/2016 |
| EB1357000975 | | SOUTHBOROUGH | MA | | 08/19/2016 | 3.500 | 921,658 | | 937 | | | | 1,225,000 | 08/19/2016 |
| EB1357001084 | | BROOKLINE | MA | | 08/19/2016 | 3.625 | 702,060 | | 122 | | | | 2,130,000 | 08/19/2016 |
| EB1357001173 | | BROOKLINE | MA | | 12/16/2016 | 3.500 | 614,371 | | 406 | | | | 825,000 | 12/16/2016 |
| EB1358013411 | | CARLSBAD | CA | | 03/24/2016 | 3.750 | 921,603 | | (277) | | | | 1,350,000 | 03/24/2016 |
| EB1365004217 | | LUCAS | TX | | 09/18/2015 | 4.125 | 708,344 | | (1,069) | | | | 955,000 | 09/18/2015 |
| EB1367010379 | | SAN DIEGO | CA | | 11/20/2015 | 3.625 | 960,707 | | 244 | | | | 1,290,000 | 11/20/2015 |
| EB1367010663 | | DEL MAR | CA | | 07/17/2015 | 3.750 | 928,452 | | 211 | | | | 1,255,000 | 07/17/2015 |
| EB1367010707 | | MANHATTAN BEACH | CA | | 10/09/2015 | 3.625 | 1,244,963 | | 1,645 | | | | 1,700,000 | 10/09/2015 |
| EB1367010886 | | SAN DIEGO | CA | | 08/07/2015 | 3.625 | 578,387 | | 545 | | | | 780,000 | 08/07/2015 |
| EB1367010906 | | SAN DIEGO | CA | | 08/07/2015 | 3.625 | 440,749 | | 416 | | | | 600,000 | 08/07/2015 |
| EB1367010916 | | SAN MARCOS | CA | | 11/20/2015 | 3.625 | 695,545 | | 183 | | | | 945,000 | 11/20/2015 |
| EB1367011253 | | VALLEY CENTER | CA | | 08/07/2015 | 3.875 | 433,622 | | 202 | | | | 625,000 | 08/07/2015 |
| EB1367011389 | | CARLSBAD | CA | | 08/07/2015 | 3.875 | 656,131 | | 305 | | | | 890,000 | 08/07/2015 |
| EB1367011403 | | SAN DIEGO | CA | | 03/24/2016 | 3.875 | 501,617 | | (529) | | | | 710,000 | 03/24/2016 |
| EB1367011870 | | CARLSBAD | CA | | 03/24/2016 | 3.990 | 857,049 | | (1,453) | | | | 1,400,000 | 03/24/2016 |
| EB1367012826 | | SAN DIEGO | CA | | 03/24/2016 | 3.875 | 563,038 | | (598) | | | | 975,000 | 03/24/2016 |
| EB1367013146 | | CARLSBAD | CA | | 03/24/2016 | 3.750 | 495,600 | | (149) | | | | 655,000 | 03/24/2016 |
| EB1367013902 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.990 | 550,961 | | (983) | | | | 1,700,000 | 08/19/2016 |
| EB1367014011 | | NEWPORT BEACH | CA | | 10/12/2016 | 3.500 | 1,269,751 | | 569 | | | | 1,750,000 | 10/12/2016 |
| EB1367014476 | | SAN DIEGO | CA | | 08/17/2016 | 3.625 | 728,371 | | (565) | | | | 959,000 | 08/17/2016 |
| EB1367014488 | | SAN DIEGO | CA | | 08/17/2016 | 3.625 | 706,859 | | (530) | | | | 924,000 | 08/17/2016 |
| EB1367014513 | | VISTA | CA | | 10/12/2016 | 3.500 | 561,373 | | 411 | | | | 1,400,000 | 10/12/2016 |
| EB1367014620 | | CARLSBAD | CA | | 08/17/2016 | 3.500 | 735,936 | | (33) | | | | 970,000 | 08/17/2016 |
| EB1367014748 | | CARLSBAD | CA | | 08/17/2016 | 3.625 | 639,573 | | (479) | | | | 835,000 | 08/17/2016 |
| EB1367015025 | | SAN DIEGO | CA | | 08/17/2016 | 3.625 | 861,700 | | (646) | | | | 1,355,000 | 08/17/2016 |
| EB1367015224 | | SAN DIEGO | CA | | 12/16/2016 | 3.750 | 509,700 | | (324) | | | | 880,000 | 12/16/2016 |
| EB1367015277 | | SAN DIEGO | CA | | 12/16/2016 | 3.625 | 597,144 | | (178) | | | | 880,000 | 12/16/2016 |
| EB1367015285 | | SAN DIEGO | CA | | 12/16/2016 | 3.625 | 743,378 | | (221) | | | | 1,200,000 | 12/16/2016 |
| EB1367015328 | | CARLSBAD | CA | | 12/16/2016 | 3.375 | 493,530 | | 740 | | | | 1,475,000 | 12/16/2016 |
| EB1369002397 | | SARASOTA | FL | | 07/17/2015 | 3.625 | 463,620 | | 365 | | | | 1,000,000 | 07/17/2015 |
| EB1369002500 | | SARASOTA | FL | | 08/07/2015 | 3.875 | 468,649 | | (7) | | | | 630,000 | 08/07/2015 |
| EB1369002572 | | SARASOTA | FL | | 12/18/2015 | 4.125 | 500,696 | | (1,008) | | | | 735,000 | 12/18/2015 |
| EB1369002632 | | USEPPA ISLAND | FL | | 12/18/2015 | 3.750 | 576,360 | | 396 | | | | 1,260,000 | 12/18/2015 |
| EB1369002796 | | WINTER PARK | FL | | 06/24/2016 | 4.125 | 1,305,721 | | (2,448) | | | | 1,935,000 | 06/24/2016 |
| EB1369002856 | | LAKEWOOD RANCH | FL | | 06/24/2016 | 3.750 | 532,163 | | 61 | | | | 715,000 | 06/24/2016 |
| EB1369002956 | | FORT LAUDERDALE | FL | | 08/19/2016 | 3.750 | 1,196,208 | | (684) | | | | 2,110,000 | 08/19/2016 |
| EB1369003121 | | SARASOTA | FL | | 08/19/2016 | 3.500 | 458,950 | | 464 | | | | 650,000 | 08/19/2016 |
| EB1369003147 | | SARASOTA | FL | | 12/16/2016 | 3.875 | 1,851,796 | | (715) | | | | 2,400,000 | 12/16/2016 |
| EB1369003362 | | SAN FRANCISCO | CA | | 10/07/2016 | 3.750 | 808,813 | | (49) | | | | 1,300,000 | 10/07/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1369003522 | | SARASOTA | FL | | 12/16/2016 | 3.750 | 500,449 | | (318) | | | | 950,000 | 12/16/2016 |
| EB1369003702 | | LAKEWOOD RANCH | FL | | 12/16/2016 | 3.375 | 831,742 | | 397 | | | | 1,175,000 | 12/16/2016 |
| EB1371004891 | | CHATHAM | NJ | | 11/20/2015 | 3.875 | 507,072 | | (840) | | | | 685,000 | 11/20/2015 |
| EB1371005172 | | FAIRFAX | VA | | 08/07/2015 | 3.750 | 423,315 | | 617 | | | | 628,000 | 08/07/2015 |
| EB1371005322 | | ALEXANDRIA | VA | | 08/07/2015 | 3.875 | 409,371 | | (388) | | | | 545,000 | 08/07/2015 |
| EB1371005455 | | SEATTLE | WA | | 11/20/2015 | 3.875 | 251,055 | | (1,560) | | | | 1,085,000 | 11/20/2015 |
| EB1371005596 | | ASHBURN | VA | | 11/20/2015 | 3.875 | 478,473 | | (730) | | | | 635,000 | 11/20/2015 |
| EB1373010395 | | CHEVY CHASE | MD | | 08/07/2015 | 3.875 | 537,072 | | (8) | | | | 2,000,000 | 08/07/2015 |
| EB1373010876 | | NORWALK | CT | | 12/18/2015 | 3.990 | 697,929 | | (833) | | | | 940,000 | 12/18/2015 |
| EB1373011773 | | BRONX | NY | | 11/20/2015 | 3.875 | 713,189 | | (1,086) | | | | 3,025,000 | 11/20/2015 |
| EB1380002070 | | SKILLMAN | NJ | | 07/30/2015 | 3.990 | 465,322 | | (194) | | | | 714,000 | 07/30/2015 |
| EB1380002340 | | MOUNTAIN LAKES | NJ | | 12/18/2015 | 3.875 | 621,934 | | (211) | | | | 1,100,000 | 12/18/2015 |
| EB1380003155 | | LAVALLETTE | NJ | | 12/16/2016 | 3.500 | 738,952 | | 49 | | | | 988,000 | 12/16/2016 |
| EB1381009632 | | LINWOOD | NJ | | 08/07/2015 | 3.875 | 441,684 | | (6) | | | | 600,000 | 08/07/2015 |
| EB1381010081 | | LOWER GWYNEDD | PA | | 12/18/2015 | 3.875 | 456,984 | | (156) | | | | 610,000 | 12/18/2015 |
| EB1381010210 | | PHILADELPHIA | PA | | 12/18/2015 | 3.625 | 610,363 | | 992 | | | | 825,000 | 12/18/2015 |
| EB1381010223 | | MOORESTOWN | NJ | | 06/24/2016 | 3.990 | 630,513 | | (861) | | | | 860,000 | 06/24/2016 |
| EB1381010364 | | MARGATE CITY | NJ | | 06/24/2016 | 3.875 | 1,404,129 | | (869) | | | | 2,195,000 | 06/24/2016 |
| EB1382002217 | | SAN DIEGO | CA | | 12/18/2015 | 4.125 | 652,485 | | (766) | | | | 880,000 | 12/18/2015 |
| EB1382002284 | | MURRIETA | CA | | 07/30/2015 | 4.000 | 577,170 | | (282) | | | | 1,500,000 | 07/30/2015 |
| EB1382002319 | | SAN MARCOS | CA | | 07/30/2015 | 3.990 | 439,963 | | (183) | | | | 595,000 | 07/30/2015 |
| EB1382002656 | | CARDIFF BY THE SEA | CA | | 09/25/2015 | 4.000 | 943,856 | | (1,461) | | | | 2,129,000 | 09/25/2015 |
| EB1382002734 | | ANAHEIM | CA | | 11/20/2015 | 3.750 | 432,622 | | (290) | | | | 660,000 | 11/20/2015 |
| EB1382002751 | | DEL MAR | CA | | 07/17/2015 | 3.875 | 382,901 | | 97 | | | | 1,150,000 | 07/17/2015 |
| EB1382002755 | | SAN DIEGO | CA | | 07/17/2015 | 3.750 | 708,073 | | 171 | | | | 1,500,000 | 07/17/2015 |
| EB1382002787 | | RANCHO SANTA FE | CA | | 07/17/2015 | 3.875 | 894,911 | | (892) | | | | 1,300,000 | 07/17/2015 |
| EB1382002829 | | AUSTIN | TX | | 08/07/2015 | 3.875 | 1,035,752 | | (954) | | | | 1,550,000 | 08/07/2015 |
| EB1382002837 | | SAN DIEGO | CA | | 08/07/2015 | 3.875 | 653,933 | | 304 | | | | 1,110,000 | 08/07/2015 |
| EB1382002872 | | SAN DIEGO | CA | | 03/24/2016 | 3.875 | 604,358 | | (639) | | | | 1,289,000 | 03/24/2016 |
| EB1382002930 | | SAN DIEGO | CA | | 06/24/2016 | 4.125 | 595,092 | | (1,102) | | | | 1,150,000 | 06/24/2016 |
| EB1382003034 | | BIG BEAR LAKE | CA | | 06/24/2016 | 3.990 | 480,123 | | (656) | | | | 820,000 | 06/24/2016 |
| EB1382003035 | | WALNUT CREEK | CA | | 03/24/2016 | 4.125 | 599,436 | | (1,416) | | | | 1,101,000 | 03/24/2016 |
| EB1382003063 | | BOULDER | CO | | 06/24/2016 | 3.990 | 504,121 | | (631) | | | | 765,000 | 06/24/2016 |
| EB1382003084 | | SCOTTSDALE | AZ | | 06/24/2016 | 3.750 | 1,337,058 | | 153 | | | | 1,795,000 | 06/24/2016 |
| EB1382003174 | | FRESNO | CA | | 12/16/2016 | 3.750 | 821,717 | | (382) | | | | 1,100,000 | 12/16/2016 |
| EB1382003273 | | PHOENIX | AZ | | 12/16/2016 | 3.500 | 521,476 | | 220 | | | | 755,000 | 12/16/2016 |
| EB1382003292 | | AUSTIN | TX | | 12/16/2016 | 3.625 | 523,130 | | (88) | | | | 682,000 | 12/16/2016 |
| EB1382003306 | | RANCHO PALOS VERDES | CA | | 12/16/2016 | 3.500 | 825,287 | | 55 | | | | 1,250,000 | 12/16/2016 |
| EB1382003308 | | CAMARILLO | CA | | 12/16/2016 | 3.625 | 458,235 | | (170) | | | | 690,000 | 12/16/2016 |
| EB1382003322 | | REDONDO BEACH | CA | | 12/16/2016 | 3.375 | 501,567 | | 279 | | | | 1,230,000 | 12/16/2016 |
| EB1386000300 | | LEESBURG | VA | | 07/17/2015 | 3.875 | 425,226 | | (454) | | | | 590,000 | 07/17/2015 |
| EB1386000417 | | OAK HILL | VA | | 11/20/2015 | 3.875 | 521,753 | | (795) | | | | 690,000 | 11/20/2015 |
| EB1386000455 | | CENTREVILLE | VA | | 11/20/2015 | 3.875 | 401,808 | | (613) | | | | 535,000 | 11/20/2015 |
| EB1386000486 | | ARLINGTON | VA | | 12/18/2015 | 3.875 | 438,445 | | (149) | | | | 725,000 | 12/18/2015 |
| EB1386000514 | | POTOMAC | MD | | 12/18/2015 | 3.990 | 707,210 | | (843) | | | | 940,000 | 12/18/2015 |
| EB1386000602 | | COLUMBIA | MD | | 06/24/2016 | 3.625 | 464,827 | | 434 | | | | 625,000 | 06/24/2016 |
| EB1387006392 | | ROSLYN | NY | | 09/18/2015 | 4.125 | 920,564 | | (1,387) | | | | 1,275,000 | 09/18/2015 |
| EB1389003067 | | RICHBORO | PA | | 12/18/2015 | 4.125 | 400,045 | | (161) | | | | 540,000 | 12/18/2015 |
| EB1389003979 | | PHILADELPHIA | PA | | 12/18/2015 | 3.990 | 433,240 | | (624) | | | | 600,000 | 12/18/2015 |
| EB1389004187 | | HOLLAND | PA | | 12/18/2015 | 3.875 | 429,915 | | (149) | | | | 580,000 | 12/18/2015 |
| EB1389004258 | | COLLEGEVILLE | PA | | 06/24/2016 | 3.750 | 427,522 | | 16 | | | | 569,000 | 06/24/2016 |
| EB1389004582 | | PHILADELPHIA | PA | | 08/19/2016 | 3.625 | 433,243 | | 75 | | | | 580,000 | 08/19/2016 |
| EB1393005777 | | NEWTOWN | CT | | 09/18/2015 | 4.125 | 487,914 | | (890) | | | | 760,000 | 09/18/2015 |
| EB1393006607 | | STAMFORD | CT | | 12/18/2015 | 4.125 | 389,036 | | (458) | | | | 570,000 | 12/18/2015 |
| EB1393008629 | | NEW CITY | NY | | 12/18/2015 | 3.990 | 1,025,895 | | (1,210) | | | | 1,470,000 | 12/18/2015 |
| EB1393008686 | | BRIDGEWATER | CT | | 12/18/2015 | 3.875 | 430,723 | | (146) | | | | 570,000 | 12/18/2015 |
| EB1393008998 | | BROOKLYN | NY | | 06/24/2016 | 3.750 | 659,025 | | 76 | | | | 870,000 | 06/24/2016 |
| EB1393009198 | | MOUNT LAUREL | NJ | | 08/19/2016 | 3.625 | 465,702 | | 81 | | | | 615,000 | 08/19/2016 |
| EB1393009862 | | IRVINGTON | NY | | 12/16/2016 | 3.375 | 916,791 | | 508 | | | | 1,625,000 | 12/16/2016 |
| EB1395005332 | | WALPOLE | MA | | 12/18/2015 | 4.125 | 397,804 | | (470) | | | | 730,000 | 12/18/2015 |
| EB1400000584 | | GILBERT | AZ | | 09/18/2015 | 4.125 | 721,587 | | (1,089) | | | | 970,000 | 09/18/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1400001316 | | SCOTTSDALE | AZ | | 12/18/2015 | 4.125 | 542,659 | | (220) | | | | 740,000 | 12/18/2015 |
| EB1400001351 | | PEORIA | AZ | | 09/18/2015 | 4.125 | 700,206 | | (1,056) | | | | 1,100,000 | 09/18/2015 |
| EB1400001470 | | SCOTTSDALE | AZ | | 07/30/2015 | 3.990 | 737,955 | | (308) | | | | 1,020,000 | 07/30/2015 |
| EB1400002166 | | PHOENIX | AZ | | 09/25/2015 | 3.990 | 797,578 | | (1,184) | | | | 1,100,000 | 09/25/2015 |
| EB1400002446 | | CAVE CREEK | AZ | | 07/17/2015 | 3.875 | 622,386 | | (665) | | | | 890,000 | 07/17/2015 |
| EB1400002540 | | PHOENIX | AZ | | 10/09/2015 | 3.750 | 634,381 | | 223 | | | | 855,000 | 10/09/2015 |
| EB1400002575 | | SCOTTSDALE | AZ | | 09/25/2015 | 3.625 | 362,765 | | 741 | | | | 565,000 | 09/25/2015 |
| EB1400002680 | | SCOTTSDALE | AZ | | 08/07/2015 | 3.750 | 956,233 | | (19) | | | | 1,440,000 | 08/07/2015 |
| EB1400002685 | | FLAGSTAFF | AZ | | 08/07/2015 | 3.990 | 695,904 | | (605) | | | | 920,000 | 08/07/2015 |
| EB1400002748 | | CHANDLER | AZ | | 12/18/2015 | 3.990 | 574,752 | | (826) | | | | 980,000 | 12/18/2015 |
| EB1400002808 | | SCOTTSDALE | AZ | | 12/18/2015 | 3.990 | 545,230 | | (641) | | | | 800,000 | 12/18/2015 |
| EB1400002973 | | PARADISE VALLEY | AZ | | 12/18/2015 | 3.875 | 906,212 | | (723) | | | | 1,200,000 | 12/18/2015 |
| EB1400002998 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.990 | 959,846 | | (1,711) | | | | 2,800,000 | 08/19/2016 |
| EB1400003015 | | PHOENIX | AZ | | 12/18/2015 | 3.990 | 851,783 | | (1,137) | | | | 1,416,000 | 12/18/2015 |
| EB1400003141 | | FLAGSTAFF | AZ | | 12/18/2015 | 3.625 | 445,863 | | 725 | | | | 599,000 | 12/18/2015 |
| EB1400003231 | | PHOENIX | AZ | | 06/24/2016 | 3.990 | 1,165,447 | | (1,642) | | | | 1,520,000 | 06/24/2016 |
| EB1400003354 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.750 | 401,284 | | (230) | | | | 526,000 | 08/19/2016 |
| EB1400003481 | | CAVE CREEK | AZ | | 06/24/2016 | 3.750 | 474,563 | | 17 | | | | 660,000 | 06/24/2016 |
| EB1400003619 | | CAVE CREEK | AZ | | 08/19/2016 | 3.875 | 534,659 | | (661) | | | | 710,000 | 08/19/2016 |
| EB1400003651 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.625 | 567,934 | | 99 | | | | 750,000 | 08/19/2016 |
| EB1400003664 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.750 | 492,497 | | (325) | | | | 671,000 | 08/19/2016 |
| EB1400003749 | | CAVE CREEK | AZ | | 08/19/2016 | 3.625 | 498,967 | | 86 | | | | 708,000 | 08/19/2016 |
| EB1400003771 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.625 | 554,058 | | 96 | | | | 736,000 | 08/19/2016 |
| EB1400003819 | | FLAGSTAFF | AZ | | 10/12/2016 | 3.625 | 415,015 | | 163 | | | | 550,000 | 10/12/2016 |
| EB1400003822 | | WEST HOLLYWOOD | CA | | 12/16/2016 | 3.875 | 400,299 | | (101) | | | | 850,000 | 12/16/2016 |
| EB1400004234 | | PHOENIX | AZ | | 12/16/2016 | 3.500 | 622,694 | | 41 | | | | 1,100,000 | 12/16/2016 |
| EB1400004257 | | SCOTTSDALE | AZ | | 12/16/2016 | 3.625 | 867,319 | | (258) | | | | 1,200,000 | 12/16/2016 |
| EB1400004272 | | CAVE CREEK | AZ | | 12/16/2016 | 3.625 | 493,413 | | (183) | | | | 690,000 | 12/16/2016 |
| EB1518002332 | | HONOLULU | HI | | 07/30/2015 | 3.990 | 1,184,565 | | (500) | | | | 2,071,000 | 07/30/2015 |
| EB1518004686 | | MECHANICSBURG | PA | | 12/18/2015 | 4.875 | 709,483 | | (1,399) | | | | 950,000 | 12/18/2015 |
| EB1518005224 | | LOS RANCHOS DE ALBUQ | NM | | 12/18/2015 | 4.500 | 1,357,295 | | (2,799) | | | | 1,820,000 | 12/18/2015 |
| EB1538115814 | | CINCINNATI | OH | | 12/18/2015 | 4.750 | 858,985 | | (1,732) | | | | 1,600,000 | 12/18/2015 |
| EB1538513177 | | CARMEL VALLEY | CA | | 12/18/2015 | 4.125 | 875,995 | | (1,030) | | | | 1,180,000 | 12/18/2015 |
| EB1538516620 | | HOUSTON | TX | | 07/30/2015 | 3.990 | 458,551 | | (191) | | | | 625,000 | 07/30/2015 |
| EB1538529345 | | NORTH BARRINGTON | IL | | 08/07/2015 | 3.625 | 550,301 | | 519 | | | | 790,000 | 08/07/2015 |
| EB1538531325 | | ALISO VIEJO | CA | | 11/20/2015 | 3.625 | 586,896 | | 149 | | | | 791,000 | 11/20/2015 |
| EB1538541301 | | KAMAS | UT | | 08/19/2016 | 3.625 | 904,793 | | 156 | | | | 1,200,000 | 08/19/2016 |
| EB1538542524 | | HOUSTON | TX | | 12/16/2016 | 3.875 | 198,052 | | (1,868) | | | | 1,100,000 | 12/16/2016 |
| EB1540091565 | | CENTER VALLEY | PA | | 12/18/2015 | 4.125 | 408,772 | | (503) | | | | 630,000 | 12/18/2015 |
| EB1540091604 | | NEWTOWN SQUARE | PA | | 09/18/2015 | 4.125 | 728,013 | | (1,096) | | | | 1,050,000 | 09/18/2015 |
| EB1540091681 | | JAMAICA | NY | | 09/18/2015 | 4.125 | 678,174 | | (1,021) | | | | 1,025,000 | 09/18/2015 |
| EB1540091769 | | BARRINGTON | IL | | 09/18/2015 | 4.250 | 838,283 | | (1,727) | | | | 1,375,000 | 09/18/2015 |
| EB1540091858 | | HILTON HEAD ISLAND | SC | | 09/18/2015 | 4.125 | 665,494 | | (1,003) | | | | 960,000 | 09/18/2015 |
| EB1540091888 | | NORWELL | MA | | 09/18/2015 | 4.250 | 758,448 | | (1,542) | | | | 1,320,000 | 09/18/2015 |
| EB1540092187 | | NORTHVILLE | MI | | 10/09/2015 | 3.750 | 482,427 | | 174 | | | | 690,000 | 10/09/2015 |
| EB1540092196 | | SOUTH BARRINGTON | IL | | 08/07/2015 | 3.875 | 682,141 | | 342 | | | | 1,075,000 | 08/07/2015 |
| EB1540092401 | | NEWTON SQUARE | PA | | 10/09/2015 | 3.875 | 1,160,151 | | (651) | | | | 1,550,000 | 10/09/2015 |
| EB1540092407 | | NEW YORK | NY | | 10/09/2015 | 4.000 | 937,981 | | (1,324) | | | | 2,250,000 | 10/09/2015 |
| EB1540092432 | | ELLICOTT CITY | MD | | 08/07/2015 | 4.000 | 611,922 | | (286) | | | | 813,000 | 08/07/2015 |
| EB1540092451 | | BROOKLYN | NY | | 03/24/2016 | 4.500 | 422,451 | | (1,580) | | | | 550,000 | 03/24/2016 |
| EB1540092608 | | DAVIDSONVILLE | MD | | 08/07/2015 | 4.000 | 666,721 | | (313) | | | | 910,000 | 08/07/2015 |
| EB1540092759 | | WALPOLE | MA | | 12/18/2015 | 4.125 | 477,739 | | (971) | | | | 1,217,000 | 12/18/2015 |
| EB1540092761 | | PHILADELPHIA | PA | | 12/18/2015 | 4.125 | 690,010 | | (1,387) | | | | 925,000 | 12/18/2015 |
| EB1540092773 | | MCKEES ROCK | PA | | 09/25/2015 | 3.875 | 392,594 | | (426) | | | | 565,000 | 09/25/2015 |
| EB1540092775 | | MARS | PA | | 09/25/2015 | 3.875 | 553,098 | | (429) | | | | 822,000 | 09/25/2015 |
| EB1540092791 | | CANONSBURG | PA | | 10/09/2015 | 3.875 | 487,966 | | (297) | | | | 690,000 | 10/09/2015 |
| EB1540092809 | | DENVER | CO | | 03/24/2016 | 4.625 | 1,176,463 | | (4,672) | | | | 1,540,000 | 03/24/2016 |
| EB1540092827 | | GARNET VALLEY | PA | | 10/09/2015 | 4.000 | 499,917 | | (704) | | | | 765,000 | 10/09/2015 |
| EB1540092836 | | BOTHELL | WA | | 10/09/2015 | 3.990 | 576,294 | | (904) | | | | 800,000 | 10/09/2015 |
| EB1540092861 | | CENTER VALLEY | PA | | 12/18/2015 | 3.990 | 525,058 | | (619) | | | | 695,000 | 12/18/2015 |
| EB1540092866 | | PONTE VEDRA | FL | | 12/18/2015 | 4.250 | 432,849 | | (917) | | | | 595,000 | 12/18/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1540092913 | | LANSDALE | PA | | 10/09/2015 | 3.750 | 528,672 | | 288 | | | | 810,000 | 10/09/2015 |
| EB1540092931 | | ASHBURN | VA | | 12/18/2015 | 4.000 | 547,684 | | (682) | | | | 735,000 | 12/18/2015 |
| EB1540092934 | | PHILADELPHIA | PA | | 10/09/2015 | 4.375 | 470,569 | | (969) | | | | 636,000 | 10/09/2015 |
| EB1540092935 | | GLEN MILLS | PA | | 12/18/2015 | 4.000 | 490,820 | | (672) | | | | 860,000 | 12/18/2015 |
| EB1540092959 | | ALDIE | VA | | 11/20/2015 | 3.875 | 483,229 | | (738) | | | | 652,000 | 11/20/2015 |
| EB1540092960 | | HOLLISTON | MA | | 06/24/2016 | 3.750 | 630,210 | | 47 | | | | 916,000 | 06/24/2016 |
| EB1540093009 | | RIDGEFIELD | CT | | 09/25/2015 | 4.000 | 1,054,096 | | (1,695) | | | | 1,425,000 | 09/25/2015 |
| EB1540093049 | | NAPLES | FL | | 10/09/2015 | 3.875 | 1,291,382 | | (790) | | | | 2,855,000 | 10/09/2015 |
| EB1540093058 | | MARVIN | NC | | 12/18/2015 | 4.000 | 523,697 | | (656) | | | | 820,000 | 12/18/2015 |
| EB1540093067 | | VIRGINIA BEACH | VA | | 09/25/2015 | 4.000 | 885,778 | | (1,405) | | | | 1,418,000 | 09/25/2015 |
| EB1540093068 | | WARRINGTON | PA | | 11/20/2015 | 3.750 | 526,677 | | (378) | | | | 725,000 | 11/20/2015 |
| EB1540093070 | | POTTSTOWN | PA | | 10/09/2015 | 3.875 | 472,142 | | (266) | | | | 630,000 | 10/09/2015 |
| EB1540093085 | | WINDERMERE | FL | | 11/20/2015 | 3.875 | 672,401 | | (1,767) | | | | 1,086,000 | 11/20/2015 |
| EB1540093086 | | SPRING CITY | PA | | 12/18/2015 | 3.990 | 454,739 | | (536) | | | | 602,000 | 12/18/2015 |
| EB1540093088 | | ELLICOTT CITY | MD | | 10/09/2015 | 4.000 | 509,539 | | (1,164) | | | | 775,000 | 10/09/2015 |
| EB1540093090 | | PITTSBURGH | PA | | 12/18/2015 | 4.000 | 480,647 | | (633) | | | | 670,000 | 12/18/2015 |
| EB1540093103 | | ARLINGTON | VA | | 10/09/2015 | 3.875 | 616,289 | | (433) | | | | 875,000 | 10/09/2015 |
| EB1540093109 | | VIRGINIA BEACH | VA | | 10/09/2015 | 4.000 | 576,910 | | (811) | | | | 775,000 | 10/09/2015 |
| EB1540093115 | | SANIBEL | FL | | 10/09/2015 | 3.990 | 505,938 | | (699) | | | | 722,000 | 10/09/2015 |
| EB1540093119 | | WILMINGTON | DE | | 12/18/2015 | 3.875 | 709,906 | | (347) | | | | 1,020,000 | 12/18/2015 |
| EB1540093138 | | ODESSA | FL | | 08/07/2015 | 4.500 | 561,059 | | (1,124) | | | | 734,000 | 08/07/2015 |
| EB1540093146 | | JENKS | OK | | 09/25/2015 | 3.990 | 469,189 | | (960) | | | | 680,000 | 09/25/2015 |
| EB1540093153 | | WHITE STONE | VA | | 08/07/2015 | 4.500 | 532,267 | | (1,170) | | | | 750,000 | 08/07/2015 |
| EB1540093154 | | CANTON | MA | | 10/07/2016 | 3.990 | 646,704 | | (643) | | | | 1,262,000 | 10/07/2016 |
| EB1540093158 | | CARY | NC | | 08/07/2015 | 3.875 | 526,494 | | 277 | | | | 727,360 | 08/07/2015 |
| EB1540093166 | | MOSLEY | VA | | 11/20/2015 | 3.875 | 443,398 | | (675) | | | | 585,000 | 11/20/2015 |
| EB1540093178 | | MARS | PA | | 09/25/2015 | 3.875 | 635,183 | | (472) | | | | 850,000 | 09/25/2015 |
| EB1540093187 | | CANONSBURG | PA | | 08/07/2015 | 3.875 | 504,307 | | 234 | | | | 715,000 | 08/07/2015 |
| EB1540093211 | | SHARON | MA | | 10/09/2015 | 3.875 | 551,324 | | (310) | | | | 735,000 | 10/09/2015 |
| EB1540093222 | | LAKEWOOD RANCH | FL | | 08/07/2015 | 3.875 | 494,235 | | 230 | | | | 710,000 | 08/07/2015 |
| EB1540093224 | | FALLS CHURCH | VA | | 08/07/2015 | 3.875 | 620,603 | | (9) | | | | 1,118,000 | 08/07/2015 |
| EB1540093238 | | CHANTILLY | VA | | 08/07/2015 | 3.750 | 614,203 | | 578 | | | | 1,110,000 | 08/07/2015 |
| EB1540093251 | | NEW YORK | NY | | 08/07/2015 | 3.990 | 751,465 | | (298) | | | | 1,750,000 | 08/07/2015 |
| EB1540093258 | | NEW YORK | NY | | 10/09/2015 | 4.125 | 582,379 | | (956) | | | | 5,650,000 | 10/09/2015 |
| EB1540093286 | | WILLIAMSBURG | VA | | 08/07/2015 | 3.990 | 827,917 | | (722) | | | | 1,100,000 | 08/07/2015 |
| EB1540093287 | | GLASTONBURY | CT | | 06/24/2016 | 3.990 | 599,396 | | (741) | | | | 835,000 | 06/24/2016 |
| EB1540093290 | | SWARTHMORE | PA | | 08/07/2015 | 3.990 | 446,709 | | (415) | | | | 675,000 | 08/07/2015 |
| EB1540093297 | | YARDLEY | PA | | 08/07/2015 | 3.990 | 452,700 | | (217) | | | | 635,000 | 08/07/2015 |
| EB1540093300 | | CANONSBURG | PA | | 08/07/2015 | 3.875 | 492,226 | | 228 | | | | 690,000 | 08/07/2015 |
| EB1540093310 | | EAST GREENWICH | RI | | 08/07/2015 | 3.875 | 406,579 | | 189 | | | | 545,000 | 08/07/2015 |
| EB1540093314 | | BETHESDA | MD | | 10/09/2015 | 4.000 | 1,091,701 | | (1,541) | | | | 1,445,000 | 10/09/2015 |
| EB1540093346 | | WINCHESTER | MA | | 08/07/2015 | 4.000 | 617,291 | | (289) | | | | 820,980 | 08/07/2015 |
| EB1540093352 | | LARGO | FL | | 10/09/2015 | 4.500 | 529,729 | | (1,062) | | | | 720,000 | 10/09/2015 |
| EB1540093368 | | PLYMOUTH | MN | | 11/20/2015 | 3.875 | 435,338 | | (1,856) | | | | 691,130 | 11/20/2015 |
| EB1540093370 | | SPANISH FORT | AL | | 08/07/2015 | 3.875 | 415,330 | | (6) | | | | 555,000 | 08/07/2015 |
| EB1540093412 | | CHANTILLY | VA | | 11/20/2015 | 3.875 | 951,107 | | (1,551) | | | | 1,300,000 | 11/20/2015 |
| EB1540093419 | | NAPLES | FL | | 10/09/2015 | 4.125 | 607,459 | | (1,276) | | | | 825,000 | 10/09/2015 |
| EB1540093457 | | OCEAN CITY | NJ | | 11/20/2015 | 3.875 | 529,834 | | (892) | | | | 755,000 | 11/20/2015 |
| EB1540093541 | | MARS | PA | | 12/18/2015 | 4.125 | 540,410 | | (1,087) | | | | 705,845 | 12/18/2015 |
| EB1540093569 | | BATAVIA | IL | | 06/24/2016 | 4.000 | 439,953 | | (745) | | | | 621,000 | 06/24/2016 |
| EB1540093571 | | FRISCO | TX | | 06/24/2016 | 3.990 | 712,475 | | (941) | | | | 940,000 | 06/24/2016 |
| EB1540093653 | | GLEN ALLEN | VA | | 06/24/2016 | 4.000 | 550,802 | | (710) | | | | 739,500 | 06/24/2016 |
| EB1540093666 | | GREENWOOD | IN | | 12/18/2015 | 4.375 | 421,497 | | (839) | | | | 552,000 | 12/18/2015 |
| EB1540093754 | | ENGLEWOOD | FL | | 12/18/2015 | 4.250 | 1,138,036 | | (2,277) | | | | 1,750,000 | 12/18/2015 |
| EB1540093775 | | KATY | TX | | 12/18/2015 | 4.000 | 541,209 | | (675) | | | | 800,000 | 12/18/2015 |
| EB1540093776 | | BLUFFTON | SC | | 12/18/2015 | 4.375 | 565,324 | | (1,214) | | | | 745,000 | 12/18/2015 |
| EB1540093780 | | ANDOVER | MA | | 12/18/2015 | 3.990 | 832,081 | | (977) | | | | 1,100,000 | 12/18/2015 |
| EB1540093798 | | GLEN ALLEN | VA | | 08/19/2016 | 4.250 | 485,094 | | (1,373) | | | | 670,000 | 08/19/2016 |
| EB1540093807 | | PALMETTO BAY | FL | | 12/18/2015 | 4.000 | 366,992 | | (1,121) | | | | 635,000 | 12/18/2015 |
| EB1540093817 | | ELIZABETH | CO | | 12/18/2015 | 4.125 | 504,413 | | (1,014) | | | | 770,000 | 12/18/2015 |
| EB1540093846 | | HARLEYSVILLE | PA | | 12/18/2015 | 3.875 | 491,652 | | (167) | | | | 655,000 | 12/18/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1540093857 | | KENNETT SQUARE | PA | | 06/24/2016 | 3.875 | 446,180 | | (295) | | | | 650,000 | 06/24/2016 |
| EB1540093863 | | NEWTOWN SQUARE | PA | | 08/17/2016 | 3.750 | 753,781 | | (1,039) | | | | 990,000 | 08/17/2016 |
| EB1540093912 | | WINDERMERE | FL | | 12/18/2015 | 4.250 | 1,061,500 | | (2,119) | | | | 1,380,000 | 12/18/2015 |
| EB1540094013 | | MARS | PA | | 12/18/2015 | 4.000 | 578,338 | | (737) | | | | 792,000 | 12/18/2015 |
| EB1540094121 | | CLARKSVILLE | MD | | 06/24/2016 | 3.875 | 885,782 | | (552) | | | | 1,455,000 | 06/24/2016 |
| EB1540094137 | | MARTINEZ | CA | | 06/24/2016 | 3.875 | 1,159,075 | | (864) | | | | 1,521,000 | 06/24/2016 |
| EB1540094189 | | WARRINGTON | PA | | 08/19/2016 | 3.375 | 506,309 | | 974 | | | | 685,000 | 08/19/2016 |
| EB1540094196 | | WINTER PARK | FL | | 06/24/2016 | 4.000 | 1,027,404 | | (1,332) | | | | 1,350,000 | 06/24/2016 |
| EB1540094216 | | CHANTILLY | VA | | 12/16/2016 | 3.875 | 614,936 | | (450) | | | | 869,000 | 12/16/2016 |
| EB1540094221 | | INDIALANTIC | FL | | 06/24/2016 | 4.125 | 501,907 | | (939) | | | | 650,000 | 06/24/2016 |
| EB1540094228 | | HAYMARKET | VA | | 08/17/2016 | 3.875 | 487,616 | | (2,774) | | | | 775,000 | 08/17/2016 |
| EB1540094234 | | FORT LAUDERDALE | FL | | 06/24/2016 | 4.000 | 948,109 | | (1,222) | | | | 1,250,000 | 06/24/2016 |
| EB1540094291 | | HADDONFIELD | NJ | | 06/24/2016 | 4.125 | 740,491 | | (1,399) | | | | 1,050,000 | 06/24/2016 |
| EB1540094353 | | NEW YORK | NY | | 08/19/2016 | 4.000 | 891,619 | | (1,632) | | | | 1,500,000 | 08/19/2016 |
| EB1540094354 | | SAN DIEGO | CA | | 10/12/2016 | 4.125 | 729,800 | | (802) | | | | 937,000 | 10/12/2016 |
| EB1540094366 | | AVON | NC | | 08/19/2016 | 3.875 | 494,444 | | (706) | | | | 1,140,000 | 08/19/2016 |
| EB1540094368 | | INDIALANTIC | FL | | 08/19/2016 | 4.000 | 736,361 | | (1,342) | | | | 950,000 | 08/19/2016 |
| EB1540094372 | | DALLAS | TX | | 08/19/2016 | 3.750 | 1,056,559 | | (604) | | | | 1,810,000 | 08/19/2016 |
| EB1540094376 | | ALEXANDRIA | VA | | 08/19/2016 | 3.875 | 750,061 | | (927) | | | | 986,000 | 08/19/2016 |
| EB1540094384 | | WARRINGTON | PA | | 12/16/2016 | 3.625 | 755,310 | | (225) | | | | 985,000 | 12/16/2016 |
| EB1540094392 | | DALLAS | TX | | 08/19/2016 | 3.750 | 786,841 | | (450) | | | | 1,050,000 | 08/19/2016 |
| EB1540094399 | | MERCER ISLAND | WA | | 08/17/2016 | 3.500 | 927,230 | | (41) | | | | 1,275,000 | 08/17/2016 |
| EB1540094402 | | BRADENTON | FL | | 08/17/2016 | 3.750 | 577,881 | | (968) | | | | 1,050,000 | 08/17/2016 |
| EB1540094405 | | EAST HAMPTON | NY | | 08/19/2016 | 3.750 | 411,552 | | (235) | | | | 825,000 | 08/19/2016 |
| EB1540094407 | | ANNAPOLIS | MD | | 12/16/2016 | 3.875 | 1,155,394 | | (447) | | | | 1,535,000 | 12/16/2016 |
| EB1540094410 | | CYPRESS | TX | | 08/19/2016 | 3.625 | 947,034 | | 165 | | | | 1,425,000 | 08/19/2016 |
| EB1540094418 | | DENVER | CO | | 08/19/2016 | 3.875 | 363,013 | | (4,220) | | | | 1,461,000 | 08/19/2016 |
| EB1540094421 | | NEW YORK | NY | | 12/16/2016 | 4.250 | 587,281 | | (592) | | | | 1,300,000 | 12/16/2016 |
| EB1540094428 | | SARASOTA | FL | | 08/19/2016 | 3.500 | 506,148 | | 629 | | | | 690,000 | 08/19/2016 |
| EB1540094432 | | WILLIAMSBURG | VA | | 08/17/2016 | 4.250 | 573,480 | | (1,711) | | | | 890,000 | 08/17/2016 |
| EB1540094439 | | BOCA RATON | FL | | 08/17/2016 | 4.000 | 690,487 | | (1,625) | | | | 887,000 | 08/17/2016 |
| EB1540094484 | | FORT LAUDERDALE | FL | | 08/19/2016 | 3.750 | 765,679 | | (438) | | | | 1,000,000 | 08/19/2016 |
| EB1540094622 | | TAMPA | FL | | 12/16/2016 | 3.500 | 602,425 | | 345 | | | | 800,000 | 12/16/2016 |
| EB1540094628 | | IRVING | TX | | 12/16/2016 | 3.250 | 500,048 | | 472 | | | | 676,000 | 12/16/2016 |
| EB1540094630 | | ORLANDO | FL | | 12/16/2016 | 3.625 | 541,769 | | (187) | | | | 845,000 | 12/16/2016 |
| EB1540094632 | | WINDERMERE | FL | | 12/16/2016 | 4.125 | 870,655 | | (1,164) | | | | 1,160,000 | 12/16/2016 |
| EB1540094633 | | BETHESDA | MD | | 12/16/2016 | 3.375 | 710,278 | | 595 | | | | 1,150,000 | 12/16/2016 |
| EB1540094649 | | CARROLLTON | TX | | 12/16/2016 | 3.875 | 436,545 | | (426) | | | | 571,000 | 12/16/2016 |
| EB1540094657 | | NAPLES | FL | | 12/16/2016 | 3.750 | 817,397 | | (503) | | | | 1,200,000 | 12/16/2016 |
| EB1540094665 | | BERNARDSVILLE | NJ | | 12/16/2016 | 3.990 | 883,335 | | (1,547) | | | | 1,150,000 | 12/16/2016 |
| EB1540094677 | | NEWPORT BEACH | CA | | 12/16/2016 | 3.990 | 1,250,485 | | (1,497) | | | | 1,640,000 | 12/16/2016 |
| EB1540094689 | | FALLS CHURCH | VA | | 12/16/2016 | 3.750 | 799,356 | | (510) | | | | 1,035,000 | 12/16/2016 |
| EB1540094693 | | NAPLES | FL | | 12/16/2016 | 3.625 | 461,783 | | (171) | | | | 961,000 | 12/16/2016 |
| EB1540094744 | | JERSEY CITY | NJ | | 12/16/2016 | 3.990 | 944,473 | | (1,064) | | | | 1,205,000 | 12/16/2016 |
| EB1541035350 | | HEATH | TX | | 12/18/2015 | 4.250 | 205,083 | | (1,449) | | | | 1,275,000 | 12/18/2015 |
| EB1541037328 | | SEDONA | AZ | | 12/18/2015 | 4.375 | 534,563 | | (1,076) | | | | 765,000 | 12/18/2015 |
| EB1541037414 | | AUSTIN | TX | | 09/18/2015 | 4.375 | 702,462 | | (1,422) | | | | 1,000,000 | 09/18/2015 |
| EB1541037473 | | BARTONVILLE | TX | | 09/18/2015 | 4.500 | 1,191,486 | | (2,453) | | | | 1,612,000 | 09/18/2015 |
| EB1541037654 | | APOLLO BEACH | FL | | 12/18/2015 | 4.375 | 463,034 | | (971) | | | | 630,000 | 12/18/2015 |
| EB1541037678 | | NASHVILLE | TN | | 09/18/2015 | 4.375 | 814,856 | | (1,649) | | | | 1,160,000 | 09/18/2015 |
| EB1541037686 | | BRENTWOOD | TN | | 12/18/2015 | 4.500 | 542,948 | | (1,084) | | | | 770,000 | 12/18/2015 |
| EB1541037694 | | LOS ALAMOS | NM | | 12/18/2015 | 4.500 | 345,120 | | (2,985) | | | | 646,000 | 12/18/2015 |
| EB1541037762 | | CHICAGO | IL | | 12/18/2015 | 4.250 | 469,669 | | (570) | | | | 665,000 | 12/18/2015 |
| EB1541037784 | | NASHVILLE | TN | | 10/09/2015 | 4.375 | 568,016 | | (1,148) | | | | 1,255,000 | 10/09/2015 |
| EB1541037893 | | AUSTIN | TX | | 12/18/2015 | 4.125 | 623,518 | | (736) | | | | 900,000 | 12/18/2015 |
| EB1541037903 | | SCOTTSDALE | AZ | | 09/18/2015 | 4.500 | 591,506 | | (1,592) | | | | 1,005,000 | 09/18/2015 |
| EB1541037934 | | MONTGOMERY | TX | | 09/18/2015 | 4.125 | 834,352 | | (1,273) | | | | 1,150,000 | 09/18/2015 |
| EB1541037953 | | NASHVILLE | TN | | 12/18/2015 | 4.125 | 492,731 | | (581) | | | | 810,000 | 12/18/2015 |
| EB1541037969 | | SAN ANTONIO | TX | | 07/30/2015 | 4.000 | 574,357 | | (281) | | | | 786,000 | 07/30/2015 |
| EB1541038009 | | THE WOODLANDS | TX | | 07/30/2015 | 4.000 | 443,121 | | (217) | | | | 600,000 | 07/30/2015 |
| EB1541038051 | | PALM SPRINGS | CA | | 03/24/2016 | 4.375 | 438,674 | | (1,451) | | | | 940,000 | 03/24/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1541038421 | | DALLAS | TX | | 10/09/2015 | 4.250 | 578,012 | | (1,169) | | | | 1,255,000 | 10/09/2015 |
| EB1541038468 | | NORTH HUNTINGDON | PA | | 10/09/2015 | 4.250 | 514,184 | | (1,039) | | | | 705,000 | 10/09/2015 |
| EB1541038819 | | NISSWA | MN | | 08/07/2015 | 4.125 | 1,158,230 | | (1,565) | | | | 2,300,000 | 08/07/2015 |
| EB1541038886 | | WINTER PARK | CO | | 09/25/2015 | 4.500 | 327,918 | | (2,648) | | | | 1,133,000 | 09/25/2015 |
| EB1541038971 | | GARFIELD | AR | | 08/07/2015 | 3.875 | 768,016 | | 357 | | | | 1,200,000 | 08/07/2015 |
| EB1541039016 | | TUJUNGA | CA | | 10/09/2015 | 4.375 | 1,072,049 | | (2,149) | | | | 1,875,000 | 10/09/2015 |
| EB1541039030 | | BRENTWOOD | TN | | 09/25/2015 | 3.990 | 1,888,913 | | (2,804) | | | | 3,250,000 | 09/25/2015 |
| EB1541039039 | | NASHVILLE | TN | | 10/09/2015 | 3.875 | 1,020,131 | | (573) | | | | 1,380,000 | 10/09/2015 |
| EB1541039057 | | BEVERLY HILLS | MI | | 09/25/2015 | 3.990 | 417,547 | | (622) | | | | 560,000 | 09/25/2015 |
| EB1541039074 | | SANTA ROSA BEACH | FL | | 09/25/2015 | 3.990 | 501,646 | | (787) | | | | 1,170,000 | 09/25/2015 |
| EB1541039088 | | DEERFIELD | IL | | 08/19/2016 | 3.875 | 888,027 | | (1,080) | | | | 1,175,000 | 08/19/2016 |
| EB1541039096 | | BONITA SPRINGS | FL | | 09/25/2015 | 3.875 | 1,302,554 | | (967) | | | | 1,850,000 | 09/25/2015 |
| EB1541039144 | | SPRING LAKE | MI | | 08/07/2015 | 4.125 | 555,380 | | 313 | | | | 900,000 | 08/07/2015 |
| EB1541039156 | | NAPERVILLE | IL | | 10/09/2015 | 3.875 | 1,291,813 | | (736) | | | | 2,000,000 | 10/09/2015 |
| EB1541039188 | | CHICAGO | IL | | 10/09/2015 | 3.990 | 585,495 | | (789) | | | | 800,000 | 10/09/2015 |
| EB1541039227 | | WESTERN SPRINGS | IL | | 12/18/2015 | 3.990 | 597,389 | | (734) | | | | 835,000 | 12/18/2015 |
| EB1541039250 | | HOUSTON | TX | | 08/07/2015 | 3.990 | 619,958 | | (246) | | | | 925,000 | 08/07/2015 |
| EB1541039265 | | BRENTWOOD | TN | | 10/09/2015 | 3.875 | 402,027 | | (226) | | | | 540,000 | 10/09/2015 |
| EB1541039282 | | ARCADIA | OK | | 10/09/2015 | 4.625 | 1,437,725 | | (2,847) | | | | 2,600,000 | 10/09/2015 |
| EB1541039287 | | WILMETTE | IL | | 10/09/2015 | 3.875 | 1,339,563 | | (754) | | | | 1,810,000 | 10/09/2015 |
| EB1541039288 | | NASHVILLE | TN | | 08/07/2015 | 3.990 | 851,472 | | (367) | | | | 1,430,000 | 08/07/2015 |
| EB1541039289 | | KATY | TX | | 08/07/2015 | 3.990 | 656,608 | | (271) | | | | 1,025,000 | 08/07/2015 |
| EB1541039302 | | NASHVILLE | TN | | 10/09/2015 | 3.875 | 618,742 | | (4,902) | | | | 3,500,000 | 10/09/2015 |
| EB1541039303 | | CHICAGO | IL | | 10/09/2015 | 3.875 | 437,718 | | (246) | | | | 585,000 | 10/09/2015 |
| EB1541039333 | | LONG BEACH TOWNSHIP | NJ | | 08/07/2015 | 3.990 | 943,768 | | (374) | | | | 1,590,000 | 08/07/2015 |
| EB1541039340 | | LOCUST VALLEY | NY | | 10/09/2015 | 3.875 | 749,351 | | (421) | | | | 1,025,000 | 10/09/2015 |
| EB1541039356 | | NASHVILLE | TN | | 10/09/2015 | 4.125 | 525,618 | | (1,095) | | | | 700,000 | 10/09/2015 |
| EB1541039357 | | BRENTWOOD | TN | | 11/20/2015 | 3.875 | 485,203 | | (741) | | | | 640,000 | 11/20/2015 |
| EB1541039365 | | WAXHAW | NC | | 08/07/2015 | 3.875 | 831,807 | | 387 | | | | 1,150,000 | 08/07/2015 |
| EB1541039380 | | SANTA FE | NM | | 12/18/2015 | 4.125 | 783,892 | | (1,575) | | | | 1,957,000 | 12/18/2015 |
| EB1541039388 | | WILMETTE | IL | | 08/07/2015 | 3.990 | 1,356,606 | | (538) | | | | 1,810,000 | 08/07/2015 |
| EB1541039409 | | WESTERN SPRINGS | IL | | 08/07/2015 | 3.990 | 458,178 | | (191) | | | | 620,000 | 08/07/2015 |
| EB1541039418 | | FRANKLIN | TN | | 08/07/2015 | 3.990 | 470,705 | | (204) | | | | 643,000 | 08/07/2015 |
| EB1541039448 | | AUSTIN | TX | | 12/18/2015 | 3.875 | 539,481 | | (183) | | | | 1,100,000 | 12/18/2015 |
| EB1541039463 | | MOUND | MN | | 08/07/2015 | 3.990 | 600,420 | | (238) | | | | 800,000 | 08/07/2015 |
| EB1541039473 | | SAN JOSE | CA | | 10/12/2016 | 4.375 | 706,324 | | (992) | | | | 1,225,000 | 10/12/2016 |
| EB1541039478 | | NASHVILLE | TN | | 10/09/2015 | 3.990 | 563,350 | | (759) | | | | 745,000 | 10/09/2015 |
| EB1541039479 | | MARANA | AZ | | 08/07/2015 | 3.875 | 1,324,184 | | 616 | | | | 1,800,000 | 08/07/2015 |
| EB1541039497 | | ROXBORO | NC | | 08/19/2016 | 4.500 | 774,308 | | (2,722) | | | | 1,300,000 | 08/19/2016 |
| EB1541039627 | | MONACA | PA | | 11/20/2015 | 3.875 | 462,081 | | (771) | | | | 620,000 | 11/20/2015 |
| EB1541039644 | | LAKE FOREST | IL | | 12/18/2015 | 4.000 | 683,157 | | (852) | | | | 940,000 | 12/18/2015 |
| EB1541039674 | | SPICEWOOD | TX | | 12/18/2015 | 4.000 | 512,368 | | (639) | | | | 900,000 | 12/18/2015 |
| EB1541039693 | | LONGWOOD | FL | | 12/18/2015 | 4.375 | 724,074 | | (1,460) | | | | 950,000 | 12/18/2015 |
| EB1541039699 | | THE WOODLANDS | TX | | 06/24/2016 | 4.375 | 1,349,568 | | (3,798) | | | | 1,800,000 | 06/24/2016 |
| EB1541039737 | | MAGNOLIA | TX | | 12/18/2015 | 4.125 | 384,688 | | (856) | | | | 860,000 | 12/18/2015 |
| EB1541039743 | | FREDERICKSBURG | TX | | 12/18/2015 | 4.000 | 544,153 | | (679) | | | | 737,000 | 12/18/2015 |
| EB1541039745 | | ESSEX | CT | | 12/18/2015 | 4.375 | 412,152 | | (822) | | | | 650,000 | 12/18/2015 |
| EB1541039746 | | DOWNERS GROVE | IL | | 12/18/2015 | 3.990 | 569,843 | | (671) | | | | 755,000 | 12/18/2015 |
| EB1541039760 | | PITTSBURGH | PA | | 12/18/2015 | 4.000 | 556,393 | | (694) | | | | 742,000 | 12/18/2015 |
| EB1541039769 | | BLAINE | MN | | 12/18/2015 | 4.375 | 633,604 | | (1,261) | | | | 826,000 | 12/18/2015 |
| EB1541039799 | | MCKINNEY | TX | | 12/18/2015 | 4.125 | 627,128 | | (1,261) | | | | 865,000 | 12/18/2015 |
| EB1541039816 | | TELLURIDE | CO | | 12/18/2015 | 4.250 | 863,945 | | (1,727) | | | | 1,250,000 | 12/18/2015 |
| EB1541039869 | | SCOTTSDALE | AZ | | 12/18/2015 | 4.375 | 624,646 | | (1,243) | | | | 874,000 | 12/18/2015 |
| EB1541039889 | | EVERGREEN | CO | | 12/18/2015 | 4.125 | 461,218 | | (928) | | | | 610,000 | 12/18/2015 |
| EB1541040031 | | MAGNOLIA | TX | | 12/18/2015 | 4.000 | 521,792 | | (654) | | | | 691,000 | 12/18/2015 |
| EB1541040248 | | HOUSTON | TX | | 06/24/2016 | 3.875 | 1,136,024 | | (708) | | | | 1,491,000 | 06/24/2016 |
| EB1541040272 | | TEMECULA | CA | | 06/24/2016 | 4.125 | 440,703 | | (827) | | | | 950,000 | 06/24/2016 |
| EB1541040283 | | PARADISE VALLEY | AZ | | 06/24/2016 | 4.000 | 999,243 | | (1,462) | | | | 1,400,000 | 06/24/2016 |
| EB1541040297 | | CLEMMONS | NC | | 06/24/2016 | 4.250 | 560,920 | | (1,474) | | | | 720,000 | 06/24/2016 |
| EB1541040302 | | PLANO | TX | | 06/24/2016 | 4.125 | 908,731 | | (1,943) | | | | 1,350,000 | 06/24/2016 |
| EB1541040394 | | HUDSON | OH | | 08/19/2016 | 4.000 | 438,812 | | (983) | | | | 771,000 | 08/19/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1541040423 | | CHICAGO | IL | | 08/19/2016 | 3.875 | 676,584 | | (838) | | | | 885,000 | 08/19/2016 |
| EB1541040428 | | RIDGEFIELD | CT | | 08/19/2016 | 3.750 | 431,171 | | (248) | | | | 890,000 | 08/19/2016 |
| EB1541040432 | | NASHVILLE | TN | | 08/19/2016 | 3.875 | 519,273 | | (642) | | | | 679,000 | 08/19/2016 |
| EB1541040437 | | DALLAS | TX | | 08/19/2016 | 3.750 | 878,356 | | (501) | | | | 2,100,000 | 08/19/2016 |
| EB1541040454 | | HOUSTON | TX | | 08/19/2016 | 3.875 | 963,256 | | (1,190) | | | | 1,300,000 | 08/19/2016 |
| EB1541040459 | | SUGAR LAND | TX | | 08/19/2016 | 3.750 | 489,176 | | (279) | | | | 641,000 | 08/19/2016 |
| EB1541040460 | | VESTAVIA | AL | | 08/19/2016 | 3.875 | 516,196 | | (638) | | | | 671,000 | 08/19/2016 |
| EB1541040463 | | BRENTWOOD | TN | | 08/17/2016 | 3.875 | 466,192 | | (882) | | | | 610,000 | 08/17/2016 |
| EB1541040466 | | MANCHESTER | MA | | 08/19/2016 | 4.250 | 757,159 | | (2,094) | | | | 1,340,000 | 08/19/2016 |
| EB1541040473 | | LEAGUE CITY | TX | | 08/19/2016 | 3.750 | 598,479 | | (342) | | | | 850,000 | 08/19/2016 |
| EB1541040477 | | NASHVILLE | TN | | 08/19/2016 | 3.750 | 877,643 | | (535) | | | | 1,160,000 | 08/19/2016 |
| EB1541040482 | | NASHVILLE | TN | | 08/19/2016 | 4.125 | 456,822 | | (1,115) | | | | 600,000 | 08/19/2016 |
| EB1541040483 | | BRENTWOOD | TN | | 10/12/2016 | 3.750 | 739,520 | | 34 | | | | 975,000 | 10/12/2016 |
| EB1541040488 | | PLYMOUTH | MN | | 08/19/2016 | 3.500 | 494,830 | | 500 | | | | 658,000 | 08/19/2016 |
| EB1541040501 | | SARASOTA | FL | | 08/17/2016 | 4.125 | 675,716 | | (1,822) | | | | 890,000 | 08/17/2016 |
| EB1541040502 | | DOWNERS GROVE | IL | | 08/19/2016 | 3.750 | 663,838 | | (380) | | | | 868,500 | 08/19/2016 |
| EB1541040509 | | FAIRVIEW | TN | | 08/19/2016 | 3.750 | 474,874 | | (278) | | | | 650,000 | 08/19/2016 |
| EB1541040511 | | AUSTIN | TX | | 08/19/2016 | 3.875 | 779,294 | | (963) | | | | 1,013,000 | 08/19/2016 |
| EB1541040513 | | COLLEYVILLE | TX | | 08/17/2016 | 3.625 | 695,746 | | (532) | | | | 936,000 | 08/17/2016 |
| EB1541040516 | | SEATTLE | WA | | 08/17/2016 | 3.875 | 658,467 | | (1,242) | | | | 850,000 | 08/17/2016 |
| EB1541040517 | | SEATTLE | WA | | 08/17/2016 | 3.625 | 584,794 | | (516) | | | | 780,000 | 08/17/2016 |
| EB1541040520 | | FOUNTAIN HILLS | AZ | | 10/12/2016 | 3.625 | 1,048,870 | | 378 | | | | 1,600,000 | 10/12/2016 |
| EB1541040527 | | AUSTIN | TX | | 08/17/2016 | 3.875 | 508,977 | | (962) | | | | 665,000 | 08/17/2016 |
| EB1541040537 | | LA HABRA HEIGHTS | CA | | 08/17/2016 | 4.375 | 691,480 | | (2,244) | | | | 900,000 | 08/17/2016 |
| EB1541040637 | | KEMAH | TX | | 10/07/2016 | 4.250 | 418,999 | | (632) | | | | 630,000 | 10/07/2016 |
| EB1541040649 | | MCKINNEY | TX | | 10/07/2016 | 4.000 | 445,674 | | (246) | | | | 577,000 | 10/07/2016 |
| EB1541040688 | | SARASOTA | FL | | 12/16/2016 | 4.000 | 554,118 | | (259) | | | | 725,000 | 12/16/2016 |
| EB1541040698 | | PROSPER | TX | | 12/16/2016 | 3.625 | 597,963 | | (229) | | | | 1,250,000 | 12/16/2016 |
| EB1541040699 | | WADSWORTH | OH | | 12/16/2016 | 3.500 | 444,949 | | 81 | | | | 588,000 | 12/16/2016 |
| EB1541040700 | | NASHVILLE | TN | | 12/16/2016 | 3.990 | 876,963 | | (956) | | | | 1,675,000 | 12/16/2016 |
| EB1541040740 | | NASHVILLE | TN | | 12/16/2016 | 3.750 | 657,277 | | (306) | | | | 855,000 | 12/16/2016 |
| EB1541040750 | | LEANDER | TX | | 12/16/2016 | 3.875 | 444,591 | | (467) | | | | 575,000 | 12/16/2016 |
| EB1541040753 | | ISSAQUAH | WA | | 12/16/2016 | 3.875 | 633,256 | | (547) | | | | 820,000 | 12/16/2016 |
| EB1541040757 | | FAIRFIELD | CT | | 12/16/2016 | 3.750 | 757,291 | | (468) | | | | 975,000 | 12/16/2016 |
| EB1541040759 | | WINDSOR | CO | | 12/16/2016 | 4.000 | 601,202 | | (632) | | | | 783,000 | 12/16/2016 |
| EB1541040764 | | EDMOND | OK | | 12/16/2016 | 3.990 | 850,527 | | (959) | | | | 1,600,000 | 12/16/2016 |
| EB1541040767 | | FRANKLIN | TN | | 12/16/2016 | 3.875 | 568,237 | | (510) | | | | 1,060,000 | 12/16/2016 |
| EB1541040778 | | MALVERN | PA | | 12/16/2016 | 3.250 | 557,862 | | 411 | | | | 750,000 | 12/16/2016 |
| EB1541040779 | | FREMONT | CA | | 12/16/2016 | 3.875 | 972,533 | | (874) | | | | 1,850,000 | 12/16/2016 |
| EB1541040782 | | GRAND LAKE | CO | | 12/16/2016 | 3.875 | 1,090,340 | | (941) | | | | 1,600,000 | 12/16/2016 |
| EB1541040783 | | SCOTTSDALE | AZ | | 12/16/2016 | 4.250 | 464,456 | | (694) | | | | 1,100,000 | 12/16/2016 |
| EB1541040784 | | EDMONDS | WA | | 12/16/2016 | 3.990 | 621,791 | | (700) | | | | 800,000 | 12/16/2016 |
| EB1541040785 | | COVINGTON | WA | | 12/16/2016 | 4.625 | 590,527 | | (1,050) | | | | 738,000 | 12/16/2016 |
| EB1541040798 | | KIRKLAND | WA | | 12/16/2016 | 4.000 | 627,666 | | (662) | | | | 850,000 | 12/16/2016 |
| EB1541040810 | | BRECKENRIDGE | CO | | 12/16/2016 | 4.125 | 593,691 | | (793) | | | | 800,000 | 12/16/2016 |
| EB1541040831 | | OAK BROOK | IL | | 12/16/2016 | 3.750 | 816,267 | | (519) | | | | 1,050,000 | 12/16/2016 |
| EB1541040845 | | PACIFICA | CA | | 12/16/2016 | 4.000 | 496,912 | | (624) | | | | 810,000 | 12/16/2016 |
| EB1541040854 | | CARDIFF BY THE SEA | CA | | 12/16/2016 | 3.750 | 620,348 | | (435) | | | | 801,000 | 12/16/2016 |
| EB1541040861 | | THE WOODLANDS | TX | | 12/16/2016 | 3.750 | 679,999 | | (420) | | | | 1,360,000 | 12/16/2016 |
| EB1541040869 | | LOS ANGELES | CA | | 12/16/2016 | 3.750 | 1,101,934 | | (714) | | | | 1,450,000 | 12/16/2016 |
| EB1541040877 | | DENVER | CO | | 12/16/2016 | 3.990 | 480,113 | | (541) | | | | 610,000 | 12/16/2016 |
| EB1541040886 | | ALBUQUERQUE | NM | | 12/16/2016 | 3.375 | 521,309 | | 329 | | | | 1,000,000 | 12/16/2016 |
| EB1564000229 | | DENVER | CO | | 07/30/2015 | 3.990 | 386,354 | | (161) | | | | 585,000 | 07/30/2015 |
| EB1564000389 | | GREENWOOD VILLAGE | CO | | 08/07/2015 | 3.875 | 672,620 | | 312 | | | | 905,000 | 08/07/2015 |
| EB1564000519 | | DENVER | CO | | 12/18/2015 | 3.990 | 521,904 | | (614) | | | | 692,000 | 12/18/2015 |
| EB1564000525 | | GREENWOOD VILLAGE | CO | | 07/17/2015 | 3.750 | 517,207 | | (83) | | | | 725,000 | 07/17/2015 |
| EB1564000599 | | DENVER | CO | | 11/20/2015 | 3.875 | 467,611 | | (715) | | | | 624,500 | 11/20/2015 |
| EB1564000618 | | DENVER | CO | | 08/07/2015 | 3.990 | 752,787 | | (298) | | | | 2,400,000 | 08/07/2015 |
| EB1564000620 | | FORT COLLINS | CO | | 08/07/2015 | 3.875 | 823,347 | | (12) | | | | 1,109,000 | 08/07/2015 |
| EB1564000716 | | FRASER | CO | | 12/18/2015 | 3.875 | 361,211 | | (470) | | | | 658,000 | 12/18/2015 |
| EB1564000966 | | DENVER | CO | | 08/19/2016 | 3.875 | 526,197 | | (650) | | | | 684,000 | 08/19/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1564000993 | | DENVER | CO | | 08/19/2016 | 3.500 | 498,862 | | 518 | | | | 665,000 | 08/19/2016 |
| EB1564001009 | | DENVER | CO | | 08/17/2016 | 3.875 | 471,416 | | (890) | | | | 650,000 | 08/17/2016 |
| EB1564001065 | | DENVER | CO | | 12/16/2016 | 3.375 | 632,221 | | 369 | | | | 840,000 | 12/16/2016 |
| EB1564001079 | | NIWOT | CO | | 10/07/2016 | 3.625 | 495,295 | | 124 | | | | 800,000 | 10/07/2016 |
| EB1564001105 | | DENVER | CO | | 12/16/2016 | 3.625 | 575,982 | | (233) | | | | 850,000 | 12/16/2016 |
| EB1564001132 | | DENVER | CO | | 12/16/2016 | 3.500 | 612,425 | | 56 | | | | 950,000 | 12/16/2016 |
| EB1564001134 | | DENVER | CO | | 12/16/2016 | 3.375 | 772,988 | | 369 | | | | 1,025,000 | 12/16/2016 |
| EB1564001170 | | ERIE | CO | | 12/16/2016 | 3.250 | 469,389 | | 441 | | | | 667,000 | 12/16/2016 |
| EB1567001498 | | BOULDER | CO | | 07/17/2015 | 3.750 | 579,600 | | (95) | | | | 850,000 | 07/17/2015 |
| EB1567001513 | | CARLSBAD | CA | | 08/07/2015 | 3.875 | 708,142 | | (11) | | | | 1,850,000 | 08/07/2015 |
| EB1567001541 | | GOLDEN | CO | | 06/24/2016 | 3.990 | 563,293 | | (690) | | | | 825,000 | 06/24/2016 |
| EB1567001606 | | MANHATTAN BEACH | CA | | 03/24/2016 | 3.990 | 613,120 | | (1,039) | | | | 1,850,000 | 03/24/2016 |
| EB1567001695 | | CASTLE ROCK | CO | | 06/24/2016 | 3.750 | 596,631 | | 68 | | | | 1,050,000 | 06/24/2016 |
| EB1567001956 | | LOS ANGELES | CA | | 12/16/2016 | 3.625 | 840,792 | | 58 | | | | 1,120,000 | 12/16/2016 |
| EB1567001968 | | FORT COLLINS | CO | | 12/16/2016 | 3.250 | 589,902 | | 434 | | | | 825,000 | 12/16/2016 |
| EB1567002016 | | HERMOSA BEACH | CA | | 12/16/2016 | 3.500 | 1,303,437 | | 86 | | | | 2,400,000 | 12/16/2016 |
| EB1596048348 | | MOORESVILLE | NC | | 12/18/2015 | 4.375 | 575,262 | | (1,133) | | | | 775,000 | 12/18/2015 |
| EB1596048401 | | YORBA LINDA | CA | | 12/18/2015 | 4.250 | 788,938 | | (956) | | | | 1,600,000 | 12/18/2015 |
| EB1596048570 | | SEDONA | AZ | | 09/18/2015 | 4.500 | 694,735 | | (1,396) | | | | 1,025,000 | 09/18/2015 |
| EB1596048655 | | CENTERTON | AR | | 12/18/2015 | 4.125 | 438,462 | | (516) | | | | 632,000 | 12/18/2015 |
| EB1596048737 | | DELRAY BEACH | FL | | 12/18/2015 | 4.625 | 1,267,104 | | (2,520) | | | | 1,700,000 | 12/18/2015 |
| EB1596048822 | | CARLSBAD | CA | | 12/18/2015 | 4.250 | 548,980 | | (669) | | | | 847,000 | 12/18/2015 |
| EB1596048875 | | LOS ANGELES | CA | | 12/18/2015 | 4.250 | 615,760 | | (751) | | | | 1,550,000 | 12/18/2015 |
| EB1596048934 | | CHINO HILLS | CA | | 12/18/2015 | 4.250 | 499,263 | | (607) | | | | 800,000 | 12/18/2015 |
| EB1596049199 | | BELMONT | CA | | 03/24/2016 | 4.250 | 450,591 | | (1,281) | | | | 1,080,000 | 03/24/2016 |
| EB1596049353 | | TAHOE CITY | CA | | 06/24/2016 | 4.375 | 487,145 | | (1,358) | | | | 1,025,000 | 06/24/2016 |
| EB1596049507 | | BEVERLY HILLS | CA | | 06/24/2016 | 4.250 | 637,483 | | (1,516) | | | | 1,700,000 | 06/24/2016 |
| EB1596050604 | | SAN RAMON | CA | | 10/09/2015 | 4.375 | 1,273,704 | | (2,555) | | | | 1,675,000 | 10/09/2015 |
| EB1596050641 | | NEWPORT BEACH | CA | | 09/25/2015 | 4.250 | 949,861 | | (1,918) | | | | 2,250,000 | 09/25/2015 |
| EB1596050691 | | LAKE ARROWHEAD | CA | | 06/24/2016 | 4.250 | 673,136 | | (1,751) | | | | 1,000,000 | 06/24/2016 |
| EB1596050790 | | PACIFICA | CA | | 09/25/2015 | 4.375 | 1,012,079 | | (2,035) | | | | 1,330,000 | 09/25/2015 |
| EB1596050800 | | SHERMAN OAKS | CA | | 10/09/2015 | 3.875 | 1,140,154 | | (641) | | | | 1,520,000 | 10/09/2015 |
| EB1596050829 | | FOLSOM | CA | | 09/25/2015 | 4.000 | 469,195 | | (746) | | | | 625,000 | 09/25/2015 |
| EB1596050926 | | LA CANADA FLINTRIDGE | CA | | 10/09/2015 | 3.875 | 1,314,661 | | (738) | | | | 1,750,000 | 10/09/2015 |
| EB1596050928 | | ARROYO GRANDE | CA | | 10/12/2016 | 4.000 | 605,926 | | (571) | | | | 935,000 | 10/12/2016 |
| EB1596050959 | | COSTA MESA | CA | | 10/09/2015 | 4.000 | 725,547 | | (1,022) | | | | 960,000 | 10/09/2015 |
| EB1596050979 | | PARKTON | MD | | 10/09/2015 | 3.990 | 390,216 | | (842) | | | | 580,000 | 10/09/2015 |
| EB1596050986 | | LOS ANGELES | CA | | 09/25/2015 | 4.000 | 714,432 | | (1,119) | | | | 1,825,000 | 09/25/2015 |
| EB1596051054 | | SAN CLEMENTE | CA | | 10/09/2015 | 3.750 | 978,485 | | 343 | | | | 1,350,000 | 10/09/2015 |
| EB1596051083 | | REDWOOD CITY | CA | | 09/25/2015 | 3.875 | 746,335 | | (555) | | | | 1,490,000 | 09/25/2015 |
| EB1596051099 | | COLORADO SPRINGS | CO | | 08/07/2015 | 3.750 | 771,965 | | 1,300 | | | | 1,175,000 | 08/07/2015 |
| EB1596051104 | | MORAGA | CA | | 10/12/2016 | 3.875 | 1,023,727 | | (2,366) | | | | 1,575,000 | 10/12/2016 |
| EB1596051112 | | SAN DIEGO | CA | | 11/20/2015 | 3.875 | 887,612 | | (1,357) | | | | 1,175,000 | 11/20/2015 |
| EB1596051124 | | ARROYO GRANDE | CA | | 08/07/2015 | 4.000 | 484,905 | | (227) | | | | 675,000 | 08/07/2015 |
| EB1596051169 | | TEMECULA | CA | | 10/09/2015 | 3.875 | 644,238 | | (363) | | | | 1,250,000 | 10/09/2015 |
| EB1596051186 | | CALABASAS | CA | | 10/09/2015 | 3.990 | 801,831 | | (1,152) | | | | 1,085,000 | 10/09/2015 |
| EB1596051197 | | DALLAS | TX | | 10/09/2015 | 4.000 | 1,677,828 | | (2,364) | | | | 2,220,000 | 10/09/2015 |
| EB1596051201 | | TOLUCA LAKE | CA | | 11/20/2015 | 3.750 | 892,783 | | (599) | | | | 2,850,000 | 11/20/2015 |
| EB1596051241 | | COTO DE CEZA | CA | | 10/09/2015 | 3.990 | 1,049,953 | | (1,416) | | | | 1,390,000 | 10/09/2015 |
| EB1596051269 | | STUDIO CITY | CA | | 08/07/2015 | 4.000 | 663,716 | | (630) | | | | 1,995,000 | 08/07/2015 |
| EB1596051303 | | LONG BEACH | CA | | 08/07/2015 | 4.000 | 515,814 | | (489) | | | | 1,000,000 | 08/07/2015 |
| EB1596051318 | | LOS ANGELES | CA | | 11/20/2015 | 3.875 | 790,753 | | (1,364) | | | | 1,100,000 | 11/20/2015 |
| EB1596051339 | | CAVE CREEK | AZ | | 11/20/2015 | 3.875 | 597,808 | | (912) | | | | 845,000 | 11/20/2015 |
| EB1596051360 | | PEORIA | AZ | | 08/07/2015 | 4.375 | 515,290 | | (1,037) | | | | 680,000 | 08/07/2015 |
| EB1596051434 | | HALEIWA | HI | | 08/07/2015 | 4.000 | 808,329 | | (379) | | | | 1,100,000 | 08/07/2015 |
| EB1596051448 | | CAMARILLO | CA | | 09/25/2015 | 3.750 | 693,008 | | 108 | | | | 1,160,000 | 09/25/2015 |
| EB1596051469 | | SOUTHLAKE | TX | | 08/07/2015 | 3.875 | 644,764 | | 385 | | | | 921,000 | 08/07/2015 |
| EB1596051479 | | THOUSAND OAKS | CA | | 10/12/2016 | 4.375 | 910,180 | | (1,504) | | | | 1,180,000 | 10/12/2016 |
| EB1596051542 | | GOLDEN | CO | | 10/09/2015 | 4.375 | 540,735 | | (1,083) | | | | 730,000 | 10/09/2015 |
| EB1596051551 | | SNOQUALMIE | WA | | 12/18/2015 | 3.990 | 532,045 | | (626) | | | | 702,616 | 12/18/2015 |
| EB1596051556 | | GIG HARBOR | WA | | 10/09/2015 | 4.125 | 949,404 | | (1,926) | | | | 1,455,000 | 10/09/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1596051712 | | LONE TREE | CO | | 06/24/2016 | 4.625 | 668,568 | | (2,560) | | | | 895,000 | 06/24/2016 |
| EB1596051732 | | DENVER | CO | | 12/18/2015 | 4.500 | 550,612 | | (1,091) | | | | 800,000 | 12/18/2015 |
| EB1596051852 | | DENVER | CO | | 12/18/2015 | 4.375 | 575,711 | | (1,146) | | | | 770,000 | 12/18/2015 |
| EB1596051978 | | SEATTLE | WA | | 12/18/2015 | 4.125 | 628,301 | | (1,335) | | | | 830,000 | 12/18/2015 |
| EB1596052025 | | SCOTTSDALE | AZ | | 12/18/2015 | 4.125 | 689,345 | | (1,384) | | | | 1,000,000 | 12/18/2015 |
| EB1596052367 | | SEATTLE | WA | | 12/18/2015 | 4.125 | 594,405 | | (1,195) | | | | 790,000 | 12/18/2015 |
| EB1596052570 | | PHOENIX | AZ | | 12/18/2015 | 4.125 | 401,194 | | (1,244) | | | | 551,000 | 12/18/2015 |
| EB1596052680 | | EL DORADO HILLS | CA | | 10/12/2016 | 4.000 | 500,312 | | (1,839) | | | | 1,100,000 | 10/12/2016 |
| EB1596052803 | | UNION CITY | CA | | 10/12/2016 | 3.990 | 967,173 | | (877) | | | | 1,252,300 | 10/12/2016 |
| EB1596052956 | | NAPLES | FL | | 06/24/2016 | 3.750 | 472,395 | | 55 | | | | 630,000 | 06/24/2016 |
| EB1596053002 | | HAWTHORN WOODS | IL | | 10/12/2016 | 3.625 | 403,278 | | (49) | | | | 534,000 | 10/12/2016 |
| EB1596053005 | | CORONA | CA | | 06/24/2016 | 4.250 | 659,794 | | (1,570) | | | | 852,000 | 06/24/2016 |
| EB1596053030 | | APTOS | CA | | 06/24/2016 | 4.625 | 1,461,318 | | (5,045) | | | | 1,997,000 | 06/24/2016 |
| EB1596053037 | | SAN CLEMENTE | CA | | 06/24/2016 | 4.250 | 1,516,089 | | (6,106) | | | | 2,080,000 | 06/24/2016 |
| EB1596053057 | | GILROY | CA | | 06/24/2016 | 4.375 | 522,617 | | (1,483) | | | | 670,000 | 06/24/2016 |
| EB1596053060 | | LOS ANGELES | CA | | 06/24/2016 | 3.990 | 1,144,709 | | (1,419) | | | | 1,565,000 | 06/24/2016 |
| EB1596053071 | | LAKEWOOD | CO | | 10/07/2016 | 4.125 | 524,034 | | (660) | | | | 685,000 | 10/07/2016 |
| EB1596053095 | | SAN JOSE | CA | | 06/24/2016 | 4.250 | 698,654 | | (1,667) | | | | 900,000 | 06/24/2016 |
| EB1596053207 | | PALM BEACH | FL | | 08/19/2016 | 4.375 | 539,978 | | (2,128) | | | | 760,000 | 08/19/2016 |
| EB1596053210 | | CAREFREE | AZ | | 06/24/2016 | 4.250 | 638,298 | | (1,519) | | | | 950,000 | 06/24/2016 |
| EB1596053229 | | LONE TREE | CO | | 08/19/2016 | 3.875 | 539,388 | | (666) | | | | 750,000 | 08/19/2016 |
| EB1596053279 | | MURRIETA | CA | | 10/12/2016 | 3.750 | 442,746 | | (190) | | | | 576,981 | 10/12/2016 |
| EB1596053283 | | MALIBU | CA | | 10/12/2016 | 3.750 | 1,438,781 | | (617) | | | | 2,575,000 | 10/12/2016 |
| EB1596053309 | | KEY WEST | FL | | 08/19/2016 | 4.375 | 505,918 | | (1,591) | | | | 645,000 | 08/19/2016 |
| EB1596053325 | | CANYON COUNTRY | CA | | 08/17/2016 | 4.125 | 512,880 | | (1,383) | | | | 685,000 | 08/17/2016 |
| EB1596053332 | | LADERA RANCH | CA | | 10/12/2016 | 3.875 | 1,286,232 | | (888) | | | | 1,662,500 | 10/12/2016 |
| EB1596053333 | | FLAGSTAFF | AZ | | 08/19/2016 | 4.000 | 471,850 | | (863) | | | | 613,000 | 08/19/2016 |
| EB1596053359 | | PARADISE VALLEY | AZ | | 12/16/2016 | 4.250 | 597,074 | | (420) | | | | 910,000 | 12/16/2016 |
| EB1596053361 | | COLORADO SPRINGS | CO | | 08/19/2016 | 4.125 | 449,614 | | (1,046) | | | | 605,000 | 08/19/2016 |
| EB1596053366 | | ALTADENA | CA | | 08/17/2016 | 3.875 | 880,630 | | (1,921) | | | | 1,160,000 | 08/17/2016 |
| EB1596053368 | | LOS ANGELES | CA | | 10/12/2016 | 3.750 | 972,649 | | (417) | | | | 1,355,000 | 10/12/2016 |
| EB1596053369 | | WHEAT RIDGE | CO | | 08/19/2016 | 3.875 | 508,761 | | (636) | | | | 880,000 | 08/19/2016 |
| EB1596053381 | | AURORA | CO | | 08/19/2016 | 3.875 | 574,009 | | (714) | | | | 760,000 | 08/19/2016 |
| EB1596053387 | | DAVIS | CA | | 10/12/2016 | 3.875 | 531,907 | | (368) | | | | 1,100,000 | 10/12/2016 |
| EB1596053388 | | MIDWAY | UT | | 08/19/2016 | 3.875 | 468,993 | | (580) | | | | 660,000 | 08/19/2016 |
| EB1596053391 | | BLUFFDALE | UT | | 08/17/2016 | 3.875 | 429,114 | | (811) | | | | 555,000 | 08/17/2016 |
| EB1596053398 | | RANCHO PALOS VERDES | CA | | 08/17/2016 | 3.750 | 1,153,071 | | (1,567) | | | | 1,600,000 | 08/17/2016 |
| EB1596053407 | | SANTA MONICA | CA | | 08/17/2016 | 4.000 | 1,160,893 | | (2,731) | | | | 2,600,000 | 08/17/2016 |
| EB1596053408 | | VALENCIA | CA | | 08/17/2016 | 3.875 | 957,392 | | (1,812) | | | | 3,100,000 | 08/17/2016 |
| EB1596053412 | | FORT LAUDERDALE | FL | | 08/17/2016 | 4.250 | 564,006 | | (1,722) | | | | 860,000 | 08/17/2016 |
| EB1596053414 | | WESTMINSTER | CO | | 08/19/2016 | 3.875 | 545,203 | | (673) | | | | 720,000 | 08/19/2016 |
| EB1596053420 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.875 | 584,597 | | (794) | | | | 825,000 | 08/19/2016 |
| EB1596053421 | | REDWOOD CITY | CA | | 08/17/2016 | 3.875 | 757,932 | | (1,433) | | | | 1,570,000 | 08/17/2016 |
| EB1596053430 | | ENGLEWOOD | CO | | 08/19/2016 | 3.875 | 607,997 | | (750) | | | | 790,000 | 08/19/2016 |
| EB1596053434 | | SANTA BARBARA | CA | | 10/12/2016 | 3.750 | 983,529 | | 41 | | | | 1,725,000 | 10/12/2016 |
| EB1596053446 | | LONE TREE | CO | | 08/19/2016 | 3.875 | 542,341 | | (669) | | | | 730,000 | 08/19/2016 |
| EB1596053476 | | TUSTIN | CA | | 08/17/2016 | 4.375 | 687,211 | | (2,215) | | | | 880,000 | 08/17/2016 |
| EB1596053482 | | AQUA DULCE | CA | | 08/17/2016 | 3.625 | 756,941 | | (566) | | | | 1,170,000 | 08/17/2016 |
| EB1596053487 | | HUNTINGTON BEACH | CA | | 10/12/2016 | 3.875 | 674,568 | | (469) | | | | 935,000 | 10/12/2016 |
| EB1596053493 | | LOS ANGELES | CA | | 08/17/2016 | 3.875 | 705,184 | | (1,331) | | | | 1,630,000 | 08/17/2016 |
| EB1596053495 | | SAN CLEMENTE | CA | | 08/17/2016 | 4.500 | 788,843 | | (2,696) | | | | 1,000,000 | 08/17/2016 |
| EB1596053496 | | AGUA DULCE AREA | CA | | 12/16/2016 | 3.750 | 701,844 | | (354) | | | | 1,050,000 | 12/16/2016 |
| EB1596053498 | | LOS ANGELES | CA | | 08/17/2016 | 3.750 | 922,249 | | (1,255) | | | | 1,825,000 | 08/17/2016 |
| EB1596053514 | | CARMEL | CA | | 08/17/2016 | 4.125 | 521,988 | | (1,421) | | | | 1,070,000 | 08/17/2016 |
| EB1596053515 | | THOUSAND OAKS | CA | | 08/17/2016 | 4.250 | 1,261,828 | | (3,765) | | | | 1,719,000 | 08/17/2016 |
| EB1596053516 | | SANTA FE | NM | | 08/17/2016 | 4.250 | 595,534 | | (1,776) | | | | 820,000 | 08/17/2016 |
| EB1596053538 | | MISSION VIEJO | CA | | 08/17/2016 | 3.875 | 1,047,591 | | (1,978) | | | | 1,350,000 | 08/17/2016 |
| EB1596053546 | | CORONA DEL MAR | CA | | 08/17/2016 | 3.875 | 959,078 | | (1,814) | | | | 1,280,000 | 08/17/2016 |
| EB1596053586 | | BAINBRIDGE ISLAND | WA | | 12/16/2016 | 4.250 | 564,065 | | (397) | | | | 735,000 | 12/16/2016 |
| EB1596053604 | | ALEXANDRIA | VA | | 12/16/2016 | 3.625 | 678,165 | | 46 | | | | 909,000 | 12/16/2016 |
| EB1596053616 | | PASADENA | CA | | 12/16/2016 | 3.875 | 695,165 | | (294) | | | | 1,175,000 | 12/16/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1596053717 | | NEWPORT BEACH | CA | | 12/16/2016 | 3.990 | 956,718 | | (648) | | | | 1,979,000 | 12/16/2016 |
| EB1596053732 | | SANTA ROSA | CA | | 12/16/2016 | 4.125 | 599,109 | | (760) | | | | 859,000 | 12/16/2016 |
| EB1596053750 | | EL SEGUNDO | CA | | 10/07/2016 | 4.000 | 1,240,135 | | (685) | | | | 1,600,000 | 10/07/2016 |
| EB1596053766 | | DUCK | NC | | 12/16/2016 | 4.125 | 704,813 | | (1,022) | | | | 1,100,000 | 12/16/2016 |
| EB1596053799 | | LA HABRA HEIGHTS | CA | | 12/16/2016 | 4.000 | 667,538 | | (739) | | | | 860,000 | 12/16/2016 |
| EB1596053805 | | JURUPA VALLEY | CA | | 12/16/2016 | 3.875 | 436,185 | | (394) | | | | 559,270 | 12/16/2016 |
| EB1596053808 | | SAN JOSE | CA | | 12/16/2016 | 3.750 | 694,833 | | (324) | | | | 1,278,000 | 12/16/2016 |
| EB1596053818 | | CULVER CITY | CA | | 12/16/2016 | 3.750 | 1,001,758 | | (631) | | | | 1,307,000 | 12/16/2016 |
| EB1596053821 | | ERIE | CO | | 12/16/2016 | 3.625 | 539,755 | | (74) | | | | 745,000 | 12/16/2016 |
| EB1596053822 | | SEATTLE | WA | | 12/16/2016 | 3.625 | 611,395 | | (175) | | | | 820,000 | 12/16/2016 |
| EB1596053825 | | LONG BEACH | CA | | 12/16/2016 | 3.750 | 994,549 | | (923) | | | | 1,410,000 | 12/16/2016 |
| EB1596053836 | | GLENDALE | CA | | 12/16/2016 | 4.125 | 979,546 | | (2,208) | | | | 1,310,000 | 12/16/2016 |
| EB1596053850 | | LOS ANGELES | CA | | 12/16/2016 | 4.125 | 850,917 | | (1,009) | | | | 1,095,000 | 12/16/2016 |
| EB1596053855 | | FOSTER CITY | CA | | 12/16/2016 | 4.250 | 536,386 | | (690) | | | | 1,375,000 | 12/16/2016 |
| EB1596053857 | | SACRAMENTO | CA | | 12/16/2016 | 4.625 | 794,771 | | (1,314) | | | | 1,003,000 | 12/16/2016 |
| EB1596053871 | | SANTA BARBARA | CA | | 12/16/2016 | 3.990 | 1,826,346 | | (1,897) | | | | 2,325,000 | 12/16/2016 |
| EB1596053905 | | ERIE | CO | | 12/16/2016 | 4.000 | 416,855 | | (605) | | | | 540,000 | 12/16/2016 |
| EB1596053910 | | DENVER | CO | | 12/16/2016 | 3.875 | 1,148,721 | | (1,031) | | | | 1,675,000 | 12/16/2016 |
| EB1596053911 | | BOTHELL | WA | | 12/16/2016 | 3.125 | 682,757 | | 1,002 | | | | 940,000 | 12/16/2016 |
| EB1596053930 | | SOUTH SAN FRANCISCO | CA | | 12/16/2016 | 3.875 | 987,080 | | (914) | | | | 1,280,000 | 12/16/2016 |
| EB1596053937 | | SCOTTSDALE | AZ | | 12/16/2016 | 3.875 | 785,117 | | (707) | | | | 1,006,268 | 12/16/2016 |
| EB1596053958 | | SCOTTSDALE | AZ | | 12/16/2016 | 4.125 | 494,785 | | (587) | | | | 894,500 | 12/16/2016 |
| EB1596053960 | | PACIFICA | CA | | 12/16/2016 | 3.625 | 650,629 | | (242) | | | | 870,000 | 12/16/2016 |
| EB1596053967 | | GUALALA | CA | | 12/16/2016 | 3.990 | 608,905 | | (498) | | | | 790,000 | 12/16/2016 |
| EB1596053974 | | PHOENIX | AZ | | 12/16/2016 | 4.000 | 677,897 | | (777) | | | | 870,000 | 12/16/2016 |
| EB1596053990 | | SEATTLE | WA | | 12/16/2016 | 4.125 | 752,009 | | (1,005) | | | | 950,000 | 12/16/2016 |
| EB1596053993 | | CALABASAS | CA | | 12/16/2016 | 3.875 | 978,123 | | (879) | | | | 1,650,000 | 12/16/2016 |
| EB1596054004 | | DENVER | CO | | 12/16/2016 | 3.625 | 893,516 | | (335) | | | | 1,159,000 | 12/16/2016 |
| EB1596054012 | | BROOMFIELD | CO | | 12/16/2016 | 3.500 | 538,719 | | 36 | | | | 715,000 | 12/16/2016 |
| EB1596054021 | | LOS ANGELES | CA | | 12/16/2016 | 3.375 | 949,502 | | 453 | | | | 2,500,000 | 12/16/2016 |
| EB1596054049 | | PALM SPRINGS | CA | | 12/16/2016 | 3.875 | 482,016 | | (1,015) | | | | 675,000 | 12/16/2016 |
| EB1596054061 | | SANTA CLARA | CA | | 12/16/2016 | 4.000 | 777,023 | | (821) | | | | 1,060,000 | 12/16/2016 |
| EB1596054080 | | SOLANA BEACH | CA | | 12/16/2016 | 4.000 | 919,351 | | (1,053) | | | | 1,230,000 | 12/16/2016 |
| EB1706505057 | | BEVERLY | MA | | 12/18/2015 | 4.250 | 474,547 | | (950) | | | | 639,000 | 12/18/2015 |
| EB1706505305 | | SUGAR LAND | TX | | 12/18/2015 | 3.875 | 509,634 | | (172) | | | | 675,000 | 12/18/2015 |
| EB1706542026 | | CLARKSVILLE | MD | | 08/19/2016 | 3.625 | 817,357 | | 141 | | | | 1,100,000 | 08/19/2016 |
| EB1706551323 | | SCOTTSDALE | AZ | | 12/16/2016 | 3.375 | 479,486 | | 229 | | | | 865,000 | 12/16/2016 |
| EB1723001151 | | ENCINITAS | CA | | 08/07/2015 | 3.875 | 614,847 | | (568) | | | | 1,066,000 | 08/07/2015 |
| EB1723001157 | | LOS ANGELES | CA | | 07/17/2015 | 3.750 | 518,842 | | 118 | | | | 750,000 | 07/17/2015 |
| EB1723001216 | | ALEXANDRIA | VA | | 12/18/2015 | 3.875 | 400,617 | | (145) | | | | 540,000 | 12/18/2015 |
| EB1723001246 | | LOS ANGELES | CA | | 06/24/2016 | 3.750 | 1,004,935 | | 116 | | | | 1,330,000 | 06/24/2016 |
| EB1723001389 | | MANHATTAN BEACH | CA | | 12/16/2016 | 3.500 | 1,523,910 | | 276 | | | | 2,150,000 | 12/16/2016 |
| EB1723001394 | | LOS ANGELES | CA | | 12/16/2016 | 3.625 | 965,583 | | (358) | | | | 1,715,000 | 12/16/2016 |
| EB1725001382 | | NEWPORT BEACH | CA | | 12/18/2015 | 4.375 | 625,723 | | (1,262) | | | | 1,640,000 | 12/18/2015 |
| EB1725002290 | | NEWPORT BEACH | CA | | 11/20/2015 | 3.875 | 1,042,141 | | (1,614) | | | | 2,550,000 | 11/20/2015 |
| EB1725002337 | | PALM DESERT | CA | | 07/17/2015 | 3.750 | 416,027 | | 95 | | | | 650,000 | 07/17/2015 |
| EB1725002346 | | PALM SPRINGS | CA | | 11/20/2015 | 3.875 | 419,968 | | (642) | | | | 760,000 | 11/20/2015 |
| EB1725002355 | | LADERA RANCH | CA | | 07/17/2015 | 3.875 | 878,884 | | (611) | | | | 1,300,000 | 07/17/2015 |
| EB1725002360 | | PALM SPRINGS | CA | | 06/24/2016 | 3.875 | 1,568,346 | | (1,171) | | | | 2,100,000 | 06/24/2016 |
| EB1725002424 | | PALM SPRINGS | CA | | 08/07/2015 | 3.875 | 413,151 | | (380) | | | | 900,000 | 08/07/2015 |
| EB1725002450 | | SAN CLEMENTE | CA | | 08/07/2015 | 3.875 | 557,839 | | (517) | | | | 795,000 | 08/07/2015 |
| EB1725002628 | | LOS ANGELES | CA | | 06/24/2016 | 3.990 | 455,651 | | (563) | | | | 595,000 | 06/24/2016 |
| EB1725002836 | | LOS ANGELES | CA | | 06/24/2016 | 3.750 | 431,210 | | 55 | | | | 625,000 | 06/24/2016 |
| EB1725002907 | | COSTA MESA | CA | | 03/24/2016 | 4.000 | 684,326 | | (1,204) | | | | 890,000 | 03/24/2016 |
| EB1725002983 | | PALM SPRINGS | CA | | 06/24/2016 | 3.990 | 418,669 | | (518) | | | | 585,000 | 06/24/2016 |
| EB1725003098 | | NEWPORT BEACH | CA | | 10/12/2016 | 3.750 | 1,402,359 | | (717) | | | | 2,628,000 | 10/12/2016 |
| EB1725003333 | | SAN JOSE | CA | | 12/16/2016 | 3.625 | 626,552 | | 190 | | | | 825,000 | 12/16/2016 |
| EB1725003376 | | SAN DIEGO | CA | | 12/16/2016 | 3.625 | 1,009,717 | | (169) | | | | 2,575,000 | 12/16/2016 |
| EB1725003421 | | SAN ANSELMO | CA | | 12/16/2016 | 3.750 | 847,314 | | (393) | | | | 1,450,000 | 12/16/2016 |
| EB1725003445 | | SAN CLEMENTE | CA | | 12/16/2016 | 3.875 | 623,531 | | (537) | | | | 875,000 | 12/16/2016 |
| EB1725003460 | | LADERA RANCH | CA | | 12/16/2016 | 3.250 | 494,726 | | 364 | | | | 1,350,000 | 12/16/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1771000521 | | HUNTINGTON BEACH | CA | | 09/18/2015 | 4.125 | 802,273 | | (1,569) | | | | 1,565,000 | 09/18/2015 |
| EB1771000608 | | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | 3.875 | 942,941 | | (1,498) | | | | 1,322,000 | 11/20/2015 |
| EB1771000663 | | HUNTINGTON BEACH | CA | | 07/30/2015 | 3.875 | 1,007,393 | | 429 | | | | 2,056,900 | 07/30/2015 |
| EB1771000666 | | SANTA ANA | CA | | 09/18/2015 | 4.125 | 644,173 | | (970) | | | | 995,000 | 09/18/2015 |
| EB1771000713 | | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | 3.750 | 1,076,204 | | (751) | | | | 1,500,000 | 11/20/2015 |
| EB1771000721 | | SAN JUAN CAPISTRANO | CA | | 09/25/2015 | 3.750 | 948,244 | | 147 | | | | 1,275,000 | 09/25/2015 |
| EB1771000972 | | HUNTINGTON BEACH | CA | | 09/25/2015 | 3.990 | 830,546 | | (1,305) | | | | 1,135,000 | 09/25/2015 |
| EB1771001011 | | NEWPORT BEACH | CA | | 11/20/2015 | 3.750 | 816,727 | | (548) | | | | 1,850,000 | 11/20/2015 |
| EB1771001014 | | LA MIRADA | CA | | 07/17/2015 | 3.875 | 447,777 | | (338) | | | | 625,000 | 07/17/2015 |
| EB1771001018 | | LA MIRADA | CA | | 07/17/2015 | 3.875 | 480,870 | | (334) | | | | 643,000 | 07/17/2015 |
| EB1771001118 | | SAN JUAN CAPISTRANO | CA | | 08/17/2016 | 3.625 | 872,291 | | (654) | | | | 1,140,000 | 08/17/2016 |
| EB1771001235 | | HUNTINGTON BEACH | CA | | 10/12/2016 | 3.625 | 941,654 | | (113) | | | | 1,675,000 | 10/12/2016 |
| EB1771001373 | | HUNTINGTON BEACH | CA | | 03/24/2016 | 3.990 | 962,279 | | (1,640) | | | | 2,082,000 | 03/24/2016 |
| EB1771001383 | | LAKE FOREST | CA | | 06/24/2016 | 4.125 | 720,231 | | (1,363) | | | | 1,050,000 | 06/24/2016 |
| EB1771001472 | | HUNTINGTON BEACH | CA | | 12/16/2016 | 3.625 | 1,306,596 | | 226 | | | | 1,725,000 | 12/16/2016 |
| EB1771001805 | | FOLSOM | CA | | 12/16/2016 | 3.625 | 532,207 | | (89) | | | | 693,000 | 12/16/2016 |
| EB1771001934 | | HUNTINGTON BEACH | CA | | 12/16/2016 | 3.500 | 1,298,660 | | 151 | | | | 1,954,000 | 12/16/2016 |
| EB1784001085 | | WALNUT CREEK | CA | | 07/30/2015 | 3.990 | 769,936 | | (321) | | | | 1,090,000 | 07/30/2015 |
| EB1784001354 | | SANTA CLARA | CA | | 07/30/2015 | 3.990 | 598,941 | | (250) | | | | 810,000 | 07/30/2015 |
| EB1784001427 | | MOUNTAIN VIEW | CA | | 07/30/2015 | 3.990 | 922,444 | | (385) | | | | 2,000,000 | 07/30/2015 |
| EB1784001440 | | SAN FRANCISCO | CA | | 07/30/2015 | 3.990 | 669,188 | | (279) | | | | 905,000 | 07/30/2015 |
| EB1784001757 | | NOVATO | CA | | 03/24/2016 | 3.990 | 577,479 | | (970) | | | | 850,000 | 03/24/2016 |
| EB1784001925 | | BELMONT | CA | | 06/24/2016 | 3.875 | 1,152,567 | | (695) | | | | 1,550,000 | 06/24/2016 |
| EB1784002005 | | SAN FRANCISCO | CA | | 09/25/2015 | 3.875 | 613,795 | | (457) | | | | 935,000 | 09/25/2015 |
| EB1784002103 | | SAN FRANCISCO | CA | | 09/25/2015 | 3.625 | 1,036,621 | | 1,142 | | | | 1,405,000 | 09/25/2015 |
| EB1784002143 | | SAN FRANCISCO | CA | | 03/24/2016 | 3.990 | 990,389 | | (1,680) | | | | 1,300,000 | 03/24/2016 |
| EB1784002144 | | REDWOOD CITY | CA | | 09/25/2015 | 3.875 | 862,124 | | (642) | | | | 1,156,000 | 09/25/2015 |
| EB1784002168 | | SAN FRANCISCO | CA | | 11/20/2015 | 3.625 | 1,045,652 | | 265 | | | | 1,500,000 | 11/20/2015 |
| EB1784002217 | | SAN FRANCISCO | CA | | 09/25/2015 | 3.875 | 499,470 | | (372) | | | | 900,000 | 09/25/2015 |
| EB1784002268 | | SAN FRANCISCO | CA | | 09/25/2015 | 3.625 | 941,640 | | 1,162 | | | | 1,425,000 | 09/25/2015 |
| EB1784002309 | | LAFAYETTE | CA | | 10/12/2016 | 3.750 | 1,234,637 | | (541) | | | | 1,690,000 | 10/12/2016 |
| EB1784002331 | | SAN JOSE | CA | | 10/12/2016 | 3.750 | 1,660,797 | | (726) | | | | 2,400,000 | 10/12/2016 |
| EB1784002334 | | REDWOOD CITY | CA | | 07/17/2015 | 3.875 | 744,145 | | (794) | | | | 1,375,000 | 07/17/2015 |
| EB1784002358 | | EMERALD HILLS | CA | | 07/17/2015 | 3.750 | 658,723 | | (113) | | | | 1,650,000 | 07/17/2015 |
| EB1784002384 | | REDWOOD CITY | CA | | 07/17/2015 | 3.750 | 859,243 | | (85) | | | | 1,440,000 | 07/17/2015 |
| EB1784002424 | | SAN FRANCISCO | CA | | 10/12/2016 | 3.625 | 2,169,855 | | (262) | | | | 3,100,000 | 10/12/2016 |
| EB1784002429 | | OAKLAND | CA | | 11/20/2015 | 3.625 | 650,628 | | 165 | | | | 1,080,000 | 11/20/2015 |
| EB1784002431 | | SAN FRANCISCO | CA | | 03/24/2016 | 3.875 | 1,093,963 | | (1,154) | | | | 1,450,000 | 03/24/2016 |
| EB1784002442 | | PALO ALTO | CA | | 08/07/2015 | 3.750 | 1,187,868 | | (191) | | | | 4,000,000 | 08/07/2015 |
| EB1784002449 | | SAN FRANCISCO | CA | | 08/07/2015 | 3.875 | 437,908 | | (6) | | | | 1,270,000 | 08/07/2015 |
| EB1784002458 | | SAN CARLOS | CA | | 08/07/2015 | 3.750 | 898,812 | | (12) | | | | 1,700,000 | 08/07/2015 |
| EB1784002535 | | SAN FRANCISCO | CA | | 08/07/2015 | 3.990 | 791,686 | | (690) | | | | 1,050,000 | 08/07/2015 |
| EB1784002546 | | CORTE MADERA | CA | | 08/07/2015 | 3.750 | 1,035,877 | | 1,509 | | | | 1,400,000 | 08/07/2015 |
| EB1784002563 | | SAN FRANCISCO | CA | | 08/07/2015 | 3.875 | 539,423 | | 258 | | | | 730,000 | 08/07/2015 |
| EB1784002775 | | SAN FRANCISCO | CA | | 06/24/2016 | 4.125 | 620,105 | | (1,282) | | | | 810,000 | 06/24/2016 |
| EB1784002796 | | SAN BRUNO | CA | | 03/24/2016 | 3.990 | 629,597 | | (1,066) | | | | 1,230,000 | 03/24/2016 |
| EB1784002902 | | MORGAN HILL | CA | | 03/24/2016 | 3.990 | 524,688 | | (891) | | | | 984,000 | 03/24/2016 |
| EB1784002927 | | SANTA ROSA | CA | | 03/24/2016 | 3.875 | 470,293 | | (498) | | | | 620,000 | 03/24/2016 |
| EB1784002958 | | MENLO PARK | CA | | 06/24/2016 | 3.875 | 519,811 | | (319) | | | | 900,000 | 06/24/2016 |
| EB1784003112 | | MENLO PARK | CA | | 03/24/2016 | 3.875 | 593,653 | | (629) | | | | 1,800,000 | 03/24/2016 |
| EB1784003157 | | LA CRESCENTA | CA | | 06/24/2016 | 4.000 | 399,053 | | (512) | | | | 1,010,000 | 06/24/2016 |
| EB1784003213 | | REDWOOD CITY | CA | | 10/12/2016 | 3.750 | 1,273,388 | | (550) | | | | 1,920,000 | 10/12/2016 |
| EB1784003367 | | REDWOOD CITY | CA | | 10/12/2016 | 3.875 | 719,047 | | (502) | | | | 1,732,000 | 10/12/2016 |
| EB1784003417 | | NOVATO | CA | | 06/24/2016 | 4.000 | 519,061 | | (668) | | | | 700,000 | 06/24/2016 |
| EB1784003436 | | SANTA ROSA | CA | | 06/24/2016 | 4.125 | 486,591 | | (907) | | | | 1,100,000 | 06/24/2016 |
| EB1784003477 | | SAN FRANCISCO | CA | | 03/24/2016 | 3.875 | 620,873 | | (766) | | | | 825,000 | 03/24/2016 |
| EB1784003514 | | SAN JOSE | CA | | 03/24/2016 | 3.750 | 587,332 | | (182) | | | | 775,000 | 03/24/2016 |
| EB1784003648 | | SAN FRANCISCO | CA | | 06/24/2016 | 3.750 | 910,597 | | 104 | | | | 1,260,000 | 06/24/2016 |
| EB1784003899 | | SAN FRANCISCO | CA | | 10/12/2016 | 3.625 | 1,232,732 | | (148) | | | | 1,640,000 | 10/12/2016 |
| EB1784003927 | | SAN JOSE | CA | | 06/24/2016 | 3.500 | 971,211 | | 1,785 | | | | 1,300,000 | 06/24/2016 |
| EB1784003936 | | SAN BRUNO | CA | | 10/12/2016 | 3.625 | 618,985 | | (74) | | | | 1,075,000 | 10/12/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1784003944 | | SAN CARLOS | CA | | 12/16/2016 | 3.875 | 638,260 | | (99) | | | | 1,602,000 | 12/16/2016 |
| EB1784003974 | | SAN JOSE | CA | | 08/17/2016 | 3.750 | 654,555 | | (890) | | | | 1,300,000 | 08/17/2016 |
| EB1784004014 | | SAN FRANCISCO | CA | | 08/17/2016 | 3.625 | 926,806 | | (695) | | | | 1,210,000 | 08/17/2016 |
| EB1784004039 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.750 | 473,314 | | 50 | | | | 1,700,000 | 12/16/2016 |
| EB1784004040 | | CORTE MADERA | CA | | 08/17/2016 | 3.625 | 666,860 | | (500) | | | | 1,130,000 | 08/17/2016 |
| EB1784004072 | | SAN RAFAEL | CA | | 12/16/2016 | 3.875 | 725,842 | | (161) | | | | 1,200,000 | 12/16/2016 |
| EB1784004088 | | NOVATO | CA | | 12/16/2016 | 3.750 | 1,020,658 | | (133) | | | | 1,790,000 | 12/16/2016 |
| EB1784004097 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.625 | 1,887,517 | | 779 | | | | 2,500,000 | 12/16/2016 |
| EB1784004120 | | SAN FRANCISCO | CA | | 10/12/2016 | 3.750 | 637,002 | | 25 | | | | 1,308,000 | 10/12/2016 |
| EB1784004122 | | SAN FRANCISCO | CA | | 08/17/2016 | 3.750 | 963,184 | | (1,310) | | | | 1,250,000 | 08/17/2016 |
| EB1784004180 | | SAN FRANCISCO | CA | | 10/12/2016 | 3.875 | 652,651 | | (151) | | | | 850,000 | 10/12/2016 |
| EB1784004245 | | TIBURON | CA | | 12/16/2016 | 3.625 | 712,633 | | 122 | | | | 1,850,000 | 12/16/2016 |
| EB1784004248 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.625 | 757,874 | | 311 | | | | 1,000,000 | 12/16/2016 |
| EB1784004293 | | EL CERRITO | CA | | 12/16/2016 | 3.875 | 639,881 | | (161) | | | | 865,000 | 12/16/2016 |
| EB1784004395 | | FAIRFAX | CA | | 12/16/2016 | 3.625 | 1,014,365 | | (375) | | | | 1,340,000 | 12/16/2016 |
| EB1784004497 | | SEBASTOPOL | CA | | 12/16/2016 | 3.625 | 744,017 | | (290) | | | | 976,000 | 12/16/2016 |
| EB1784004502 | | MENLO PARK | CA | | 12/16/2016 | 3.625 | 773,795 | | (286) | | | | 1,710,000 | 12/16/2016 |
| EB1784004539 | | SAN MATEO | CA | | 12/16/2016 | 3.625 | 1,146,535 | | 78 | | | | 2,500,000 | 12/16/2016 |
| EB1784004542 | | SAN JOSE | CA | | 12/16/2016 | 3.625 | 1,078,685 | | 87 | | | | 1,500,000 | 12/16/2016 |
| EB1784004563 | | DANVILLE | CA | | 12/16/2016 | 3.625 | 777,132 | | 58 | | | | 1,560,000 | 12/16/2016 |
| EB1784004587 | | CORTE MADERA | CA | | 12/16/2016 | 3.500 | 368,932 | | (38) | | | | 900,000 | 12/16/2016 |
| EB1784004738 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 738,264 | | 49 | | | | 1,100,000 | 12/16/2016 |
| EB1784004775 | | BELMONT | CA | | 12/16/2016 | 3.500 | 870,231 | | (79) | | | | 1,500,000 | 12/16/2016 |
| EB1784004777 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 981,451 | | 80 | | | | 1,425,000 | 12/16/2016 |
| EB1784004778 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 679,452 | | 45 | | | | 1,100,000 | 12/16/2016 |
| EB1784004781 | | BURLINGAME | CA | | 12/16/2016 | 3.500 | 1,344,826 | | 244 | | | | 2,750,000 | 12/16/2016 |
| EB1784004782 | | MENLO PARK | CA | | 12/16/2016 | 3.625 | 749,447 | | (366) | | | | 1,645,000 | 12/16/2016 |
| EB1784004784 | | SAN RAFAEL | CA | | 12/16/2016 | 3.500 | 606,772 | | 40 | | | | 892,000 | 12/16/2016 |
| EB1784004785 | | BURLINGAME | CA | | 12/16/2016 | 3.500 | 1,305,023 | | 86 | | | | 2,390,000 | 12/16/2016 |
| EB1784004815 | | REDWOOD CITY | CA | | 12/16/2016 | 3.625 | 1,103,661 | | (409) | | | | 1,500,000 | 12/16/2016 |
| EB1784004840 | | OAKLAND | CA | | 12/16/2016 | 3.500 | 1,005,890 | | 66 | | | | 1,875,000 | 12/16/2016 |
| EB1784004856 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 922,719 | | 61 | | | | 2,400,000 | 12/16/2016 |
| EB1784004858 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 560,425 | | 37 | | | | 900,000 | 12/16/2016 |
| EB1784004861 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 734,407 | | 56 | | | | 1,000,000 | 12/16/2016 |
| EB1784004870 | | SAN RAFAEL | CA | | 12/16/2016 | 3.375 | 1,110,624 | | 346 | | | | 1,475,000 | 12/16/2016 |
| EB1784004880 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.250 | 1,350,451 | | 1,331 | | | | 1,800,000 | 12/16/2016 |
| EB1784004910 | | SAN RAFAEL | CA | | 12/16/2016 | 3.625 | 873,131 | | (259) | | | | 1,130,000 | 12/16/2016 |
| EB1784004962 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.625 | 490,572 | | (146) | | | | 636,000 | 12/16/2016 |
| EB1784005051 | | SAN BRUNO | CA | | 12/16/2016 | 3.375 | 683,623 | | 326 | | | | 900,000 | 12/16/2016 |
| EB1785002268 | | SANTA CRUZ | CA | | 09/18/2015 | 4.125 | 410,975 | | (620) | | | | 811,000 | 09/18/2015 |
| EB1785002536 | | SAN FRANCISCO | CA | | 07/30/2015 | 3.875 | 739,908 | | 315 | | | | 1,550,000 | 07/30/2015 |
| EB1785003246 | | LOS ANGELES | CA | | 03/24/2016 | 3.990 | 501,900 | | (848) | | | | 660,000 | 03/24/2016 |
| EB1785003252 | | NEWARK | CA | | 10/09/2015 | 3.990 | 431,721 | | (600) | | | | 672,000 | 10/09/2015 |
| EB1785003272 | | MENLO PARK | CA | | 09/25/2015 | 3.875 | 944,587 | | (703) | | | | 1,272,000 | 09/25/2015 |
| EB1785003289 | | LINDEN | CA | | 10/09/2015 | 3.875 | 516,050 | | (301) | | | | 695,000 | 10/09/2015 |
| EB1785003399 | | VALENCIA | CA | | 11/20/2015 | 3.875 | 494,732 | | (755) | | | | 670,000 | 11/20/2015 |
| EB1785003407 | | SAN JOSE | CA | | 07/17/2015 | 3.750 | 762,670 | | (122) | | | | 1,250,000 | 07/17/2015 |
| EB1785003447 | | PORTOLA VALLEY | CA | | 07/17/2015 | 3.875 | 1,283,832 | | (1,288) | | | | 1,710,000 | 07/17/2015 |
| EB1785003492 | | SATELLITE BEACH | FL | | 08/07/2015 | 3.750 | 466,141 | | (7) | | | | 640,000 | 08/07/2015 |
| EB1785003522 | | E PALO ALTO | CA | | 08/07/2015 | 3.990 | 547,650 | | (217) | | | | 840,000 | 08/07/2015 |
| EB1785003601 | | LOS GATOS | CA | | 06/24/2016 | 3.990 | 853,909 | | (1,192) | | | | 2,300,000 | 06/24/2016 |
| EB1785003665 | | REDWOOD CITY | CA | | 06/24/2016 | 4.125 | 588,728 | | (1,354) | | | | 1,100,000 | 06/24/2016 |
| EB1785004145 | | PEBBLE BEACH | CA | | 06/24/2016 | 4.000 | 556,007 | | (767) | | | | 800,000 | 06/24/2016 |
| EB1785004180 | | FREMONT | CA | | 06/24/2016 | 3.750 | 743,653 | | 85 | | | | 980,000 | 06/24/2016 |
| EB1785004254 | | SAN JOSE | CA | | 06/24/2016 | 3.750 | 692,167 | | 25 | | | | 910,000 | 06/24/2016 |
| EB1785004280 | | LOS GATOS | CA | | 06/24/2016 | 3.625 | 581,989 | | 707 | | | | 1,775,000 | 06/24/2016 |
| EB1785004420 | | SUNNYVALE | CA | | 08/17/2016 | 3.750 | 1,212,648 | | (1,650) | | | | 1,900,000 | 08/17/2016 |
| EB1785004656 | | SCOTTS VALLEY | CA | | 12/16/2016 | 3.250 | 681,267 | | 880 | | | | 915,000 | 12/16/2016 |
| EB1785004673 | | SAN JOSE | CA | | 10/07/2016 | 3.750 | 1,083,427 | | (66) | | | | 1,620,000 | 10/07/2016 |
| EB1785004871 | | LOS ALTOS | CA | | 12/16/2016 | 3.250 | 495,856 | | 365 | | | | 3,330,000 | 12/16/2016 |
| EB1785004879 | | SANTA CRUZ | CA | | 12/16/2016 | 3.750 | 690,937 | | (439) | | | | 977,000 | 12/16/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1785004925 | | SANTA CRUZ | CA | | 12/16/2016 | 3.375 | 730,273 | | 227 | | | | 1,064,000 | 12/16/2016 |
| EB1786002179 | | HALF MOON BAY | CA | | 07/30/2015 | 3.990 | 1,065,892 | | (446) | | | | 1,450,000 | 07/30/2015 |
| EB1786002320 | | PORTOLA VALLEY | CA | | 10/09/2015 | 4.125 | 577,790 | | (1,194) | | | | 2,000,000 | 10/09/2015 |
| EB1786002424 | | LOS ALTOS | CA | | 09/25/2015 | 3.875 | 1,660,228 | | (1,233) | | | | 2,358,000 | 09/25/2015 |
| EB1786002511 | | BELMONT | CA | | 03/24/2016 | 3.750 | 915,916 | | (272) | | | | 1,225,000 | 03/24/2016 |
| EB1786002571 | | SAN FRANCISCO | CA | | 08/07/2015 | 3.750 | 1,294,128 | | 1,885 | | | | 1,770,000 | 08/07/2015 |
| EB1786002646 | | SOUTH SAN FRANCISCO | CA | | 03/24/2016 | 3.875 | 712,832 | | (750) | | | | 950,000 | 03/24/2016 |
| EB1786002666 | | SAN MATEO | CA | | 03/24/2016 | 3.750 | 973,144 | | (291) | | | | 1,306,000 | 03/24/2016 |
| EB1786002673 | | SANTA CLARA | CA | | 07/17/2015 | 3.875 | 610,143 | | (662) | | | | 1,060,000 | 07/17/2015 |
| EB1786002688 | | SAN MATEO | CA | | 09/25/2015 | 3.750 | 650,847 | | 101 | | | | 875,000 | 09/25/2015 |
| EB1786002704 | | BELMONT | CA | | 06/24/2016 | 3.750 | 1,096,125 | | 46 | | | | 1,575,000 | 06/24/2016 |
| EB1786002708 | | TRUCKEE | CA | | 11/20/2015 | 3.625 | 542,717 | | 138 | | | | 780,000 | 11/20/2015 |
| EB1786002719 | | MENLO PARK | CA | | 07/17/2015 | 3.750 | 731,470 | | (119) | | | | 2,000,000 | 07/17/2015 |
| EB1786002720 | | EL GRANADA | CA | | 11/20/2015 | 3.625 | 878,162 | | 223 | | | | 1,181,000 | 11/20/2015 |
| EB1786002754 | | BURLINGAME | CA | | 07/17/2015 | 3.750 | 739,371 | | (119) | | | | 1,475,000 | 07/17/2015 |
| EB1786002773 | | REDWOOD CITY | CA | | 07/17/2015 | 3.875 | 747,015 | | (745) | | | | 1,100,000 | 07/17/2015 |
| EB1786002804 | | ARNOLD | CA | | 10/12/2016 | 3.990 | 458,661 | | (423) | | | | 640,000 | 10/12/2016 |
| EB1786002848 | | FOSTER CITY | CA | | 06/24/2016 | 3.990 | 1,070,590 | | (1,495) | | | | 1,408,000 | 06/24/2016 |
| EB1786002896 | | NOVATO | CA | | 03/24/2016 | 3.750 | 623,239 | | (186) | | | | 826,000 | 03/24/2016 |
| EB1786003293 | | CUPERTINO | CA | | 06/24/2016 | 3.990 | 481,046 | | (678) | | | | 1,250,000 | 06/24/2016 |
| EB1786003297 | | LOS ALTOS | CA | | 10/07/2016 | 3.990 | 882,517 | | (480) | | | | 2,930,000 | 10/07/2016 |
| EB1786003342 | | BURLINGAME | CA | | 06/24/2016 | 3.990 | 891,295 | | (1,102) | | | | 2,180,000 | 06/24/2016 |
| EB1786003372 | | SAN CARLOS | CA | | 06/24/2016 | 3.750 | 1,612,513 | | 185 | | | | 2,125,000 | 06/24/2016 |
| EB1786003544 | | BELMONT | CA | | 10/12/2016 | 3.625 | 950,582 | | (114) | | | | 1,548,000 | 10/12/2016 |
| EB1786003545 | | CASTRO VALLEY | CA | | 10/12/2016 | 3.625 | 744,745 | | (89) | | | | 975,888 | 10/12/2016 |
| EB1786003598 | | FOSTER CITY | CA | | 08/17/2016 | 3.500 | 918,349 | | (41) | | | | 1,217,000 | 08/17/2016 |
| EB1786003610 | | SAN MATEO | CA | | 12/16/2016 | 3.500 | 1,069,422 | | 832 | | | | 1,450,000 | 12/16/2016 |
| EB1786003623 | | SAN MATEO | CA | | 12/16/2016 | 3.375 | 1,236,852 | | 722 | | | | 1,710,000 | 12/16/2016 |
| EB1786003657 | | SAN FRANCISCO | CA | | 08/17/2016 | 3.625 | 842,551 | | (632) | | | | 1,150,000 | 08/17/2016 |
| EB1786003720 | | BELMONT | CA | | 12/16/2016 | 3.375 | 1,236,140 | | 385 | | | | 2,000,000 | 12/16/2016 |
| EB1786003745 | | BELMONT | CA | | 12/16/2016 | 3.375 | 819,853 | | 872 | | | | 1,708,000 | 12/16/2016 |
| EB1786003774 | | REDWOOD CITY | CA | | 12/16/2016 | 3.625 | 769,346 | | 51 | | | | 1,010,000 | 12/16/2016 |
| EB1786003890 | | SAN MATEO | CA | | 12/16/2016 | 3.500 | 693,334 | | 126 | | | | 1,480,000 | 12/16/2016 |
| EB1786003928 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.750 | 647,706 | | (301) | | | | 1,950,000 | 12/16/2016 |
| EB1786003969 | | SAN MATEO | CA | | 12/16/2016 | 3.625 | 984,895 | | (365) | | | | 1,360,000 | 12/16/2016 |
| EB1786003970 | | SAN MATEO | CA | | 12/16/2016 | 3.750 | 919,792 | | (585) | | | | 1,750,000 | 12/16/2016 |
| EB1786004118 | | SANTA CLARA | CA | | 12/16/2016 | 3.500 | 1,072,949 | | 71 | | | | 1,400,000 | 12/16/2016 |
| EB1786004135 | | PALO ALTO | CA | | 12/16/2016 | 3.375 | 1,128,548 | | 538 | | | | 1,700,000 | 12/16/2016 |
| EB1787002719 | | OAKLAND | CA | | 08/07/2015 | 3.750 | 671,996 | | 634 | | | | 905,000 | 08/07/2015 |
| EB1787002755 | | CASTRO VALLEY | CA | | 07/17/2015 | 3.750 | 592,957 | | (96) | | | | 915,000 | 07/17/2015 |
| EB1787002756 | | SAN RAMON | CA | | 11/20/2015 | 3.625 | 540,024 | | 145 | | | | 730,000 | 11/20/2015 |
| EB1787002772 | | NOVATO | CA | | 07/17/2015 | 3.875 | 603,030 | | (643) | | | | 830,000 | 07/17/2015 |
| EB1787002798 | | SAN RAMON | CA | | 08/07/2015 | 3.875 | 717,033 | | (10) | | | | 1,115,000 | 08/07/2015 |
| EB1787002827 | | CASTRO VALLEY | CA | | 08/07/2015 | 3.875 | 649,204 | | (11) | | | | 900,000 | 08/07/2015 |
| EB1787002855 | | SAN JOSE | CA | | 08/07/2015 | 3.990 | 610,565 | | (242) | | | | 1,100,000 | 08/07/2015 |
| EB1787003150 | | SAN RAMON | CA | | 03/24/2016 | 3.990 | 816,067 | | (1,392) | | | | 1,068,000 | 03/24/2016 |
| EB1787003203 | | PLEASANTON | CA | | 03/24/2016 | 3.750 | 766,368 | | (244) | | | | 1,020,000 | 03/24/2016 |
| EB1787003208 | | HAYWARD | CA | | 06/24/2016 | 4.125 | 471,788 | | (881) | | | | 610,000 | 06/24/2016 |
| EB1787003214 | | WALNUT CREEK | CA | | 03/24/2016 | 3.875 | 785,900 | | (837) | | | | 1,027,000 | 03/24/2016 |
| EB1787003319 | | MILPITAS | CA | | 12/16/2016 | 3.625 | 651,035 | | 113 | | | | 859,513 | 12/16/2016 |
| EB1787003346 | | DANVILLE | CA | | 06/24/2016 | 3.750 | 394,847 | | 45 | | | | 1,175,000 | 06/24/2016 |
| EB1787003434 | | UNION CITY | CA | | 10/12/2016 | 3.625 | 653,648 | | (78) | | | | 858,000 | 10/12/2016 |
| EB1787003508 | | FREMONT | CA | | 12/16/2016 | 3.750 | 649,947 | | 115 | | | | 960,000 | 12/16/2016 |
| EB1787003647 | | DANVILLE | CA | | 12/16/2016 | 3.625 | 898,077 | | 59 | | | | 1,185,000 | 12/16/2016 |
| EB1787003800 | | DUBLIN | CA | | 12/16/2016 | 3.875 | 622,599 | | (156) | | | | 965,000 | 12/16/2016 |
| EB1787003834 | | SAN BRUNO | CA | | 12/16/2016 | 3.375 | 1,121,097 | | 1,851 | | | | 1,575,000 | 12/16/2016 |
| EB1787003868 | | DUBLIN | CA | | 12/16/2016 | 3.750 | 728,936 | | (214) | | | | 1,379,000 | 12/16/2016 |
| EB1787003934 | | LIVERMORE | CA | | 12/16/2016 | 3.500 | 614,254 | | 259 | | | | 810,000 | 12/16/2016 |
| EB1787003938 | | SAN JOSE | CA | | 12/16/2016 | 3.625 | 430,541 | | (128) | | | | 1,030,000 | 12/16/2016 |
| EB1787003957 | | PLEASANTON | CA | | 12/16/2016 | 3.625 | 782,044 | | (270) | | | | 1,145,000 | 12/16/2016 |
| EB1787003964 | | PLEASANTON | CA | | 12/16/2016 | 3.625 | 502,103 | | (186) | | | | 1,425,000 | 12/16/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1787003973 | | DUBLIN | CA | | 12/16/2016 | 3.375 | 599,052 | | 186 | | | | 830,000 | 12/16/2016 |
| EB1787004002 | | PENNGROVE | CA | | 12/16/2016 | 3.375 | 666,822 | | 207 | | | | 1,030,000 | 12/16/2016 |
| EB1787004061 | | FREMONT | CA | | 12/16/2016 | 3.750 | 731,573 | | (494) | | | | 1,079,000 | 12/16/2016 |
| EB1787004076 | | ORINDA | CA | | 12/16/2016 | 3.500 | 1,109,308 | | 73 | | | | 1,493,000 | 12/16/2016 |
| EB1787004136 | | DUBLIN | CA | | 12/16/2016 | 3.500 | 418,642 | | 28 | | | | 874,000 | 12/16/2016 |
| EB1789002868 | | OAKLAND | CA | | 07/30/2015 | 3.990 | 597,959 | | (380) | | | | 875,000 | 07/30/2015 |
| EB1789003029 | | REDWOOD CITY | CA | | 06/24/2016 | 3.990 | 711,197 | | (866) | | | | 945,000 | 06/24/2016 |
| EB1789003354 | | LOS ALTOS | CA | | 03/24/2016 | 3.875 | 1,327,162 | | (1,394) | | | | 2,680,000 | 03/24/2016 |
| EB1789003359 | | SARATOGA | CA | | 03/24/2016 | 3.875 | 426,585 | | (447) | | | | 615,000 | 03/24/2016 |
| EB1789003375 | | SAN FRANCISCO | CA | | 10/09/2015 | 3.875 | 418,534 | | (235) | | | | 1,350,000 | 10/09/2015 |
| EB1789003401 | | MOUNTAIN VIEW | CA | | 09/25/2015 | 3.625 | 494,562 | | 545 | | | | 725,000 | 09/25/2015 |
| EB1789003454 | | APTOS | CA | | 06/24/2016 | 3.875 | 654,425 | | (395) | | | | 1,350,000 | 06/24/2016 |
| EB1789003531 | | SUNNYVALE | CA | | 10/12/2016 | 3.875 | 592,648 | | (421) | | | | 1,525,000 | 10/12/2016 |
| EB1789003549 | | SAN MATEO | CA | | 06/24/2016 | 3.875 | 925,918 | | (714) | | | | 1,500,000 | 06/24/2016 |
| EB1789003567 | | REDWOOD CITY | CA | | 03/24/2016 | 3.750 | 639,272 | | (190) | | | | 1,221,000 | 03/24/2016 |
| EB1789003570 | | DUBLIN | CA | | 09/25/2015 | 3.990 | 622,765 | | (925) | | | | 1,000,000 | 09/25/2015 |
| EB1789003581 | | MOUNTAIN VIEW | CA | | 09/25/2015 | 3.750 | 530,022 | | 82 | | | | 875,000 | 09/25/2015 |
| EB1789003621 | | MOUNTAIN VIEW | CA | | 03/24/2016 | 3.750 | 954,718 | | (297) | | | | 1,975,000 | 03/24/2016 |
| EB1789003629 | | BELMONT | CA | | 11/20/2015 | 3.625 | 711,868 | | 187 | | | | 1,150,000 | 11/20/2015 |
| EB1789003653 | | FREMONT | CA | | 07/17/2015 | 3.750 | 410,313 | | (39) | | | | 609,000 | 07/17/2015 |
| EB1789003655 | | BERKELEY | CA | | 07/17/2015 | 3.875 | 623,341 | | (645) | | | | 1,200,000 | 07/17/2015 |
| EB1789003669 | | SAN RAMON | CA | | 07/17/2015 | 3.750 | 643,460 | | (104) | | | | 860,000 | 07/17/2015 |
| EB1789003676 | | SANTA CLARA | CA | | 08/07/2015 | 3.875 | 500,140 | | (8) | | | | 705,000 | 08/07/2015 |
| EB1789003695 | | MOUNTAIN VIEW | CA | | 11/20/2015 | 3.625 | 1,003,826 | | 255 | | | | 2,065,000 | 11/20/2015 |
| EB1789003698 | | SUNNYVALE | CA | | 08/07/2015 | 3.750 | 800,299 | | (11) | | | | 1,510,000 | 08/07/2015 |
| EB1789003711 | | SANTA CRUZ | CA | | 10/12/2016 | 3.750 | 635,876 | | (278) | | | | 1,030,000 | 10/12/2016 |
| EB1789003722 | | SUNNYVALE | CA | | 07/17/2015 | 3.875 | 580,264 | | (619) | | | | 771,000 | 07/17/2015 |
| EB1789003958 | | BURLINGAME | CA | | 06/24/2016 | 3.990 | 609,170 | | (349) | | | | 1,165,000 | 06/24/2016 |
| EB1789003985 | | SAN CARLOS | CA | | 06/24/2016 | 3.990 | 641,831 | | (789) | | | | 1,370,000 | 06/24/2016 |
| EB1789004148 | | BURLINGAME | CA | | 06/24/2016 | 3.990 | 822,031 | | (1,015) | | | | 2,500,000 | 06/24/2016 |
| EB1789004236 | | SAN JOSE | CA | | 03/24/2016 | 3.750 | 885,963 | | (266) | | | | 1,170,000 | 03/24/2016 |
| EB1789004288 | | CAMPBELL | CA | | 03/24/2016 | 3.990 | 577,356 | | (983) | | | | 1,050,000 | 03/24/2016 |
| EB1789004300 | | SAN JOSE | CA | | 06/24/2016 | 3.625 | 676,418 | | 3,536 | | | | 1,380,000 | 06/24/2016 |
| EB1789004328 | | DANVILLE | CA | | 12/16/2016 | 3.625 | 1,036,806 | | 433 | | | | 1,380,000 | 12/16/2016 |
| EB1789004341 | | SUNNYVALE | CA | | 06/24/2016 | 3.625 | 894,997 | | 885 | | | | 1,505,000 | 06/24/2016 |
| EB1789004375 | | HAYWARD | CA | | 10/12/2016 | 3.625 | 1,150,811 | | 480 | | | | 1,529,975 | 10/12/2016 |
| EB1789004388 | | SAN JOSE | CA | | 10/07/2016 | 3.375 | 706,519 | | 508 | | | | 950,000 | 10/07/2016 |
| EB1789004398 | | REDWOOD CITY | CA | | 06/24/2016 | 3.750 | 1,003,037 | | 36 | | | | 2,562,000 | 06/24/2016 |
| EB1789004486 | | ALCOA | TN | | 08/19/2016 | 3.625 | 512,311 | | 89 | | | | 725,000 | 08/19/2016 |
| EB1789004493 | | SUNNYVALE | CA | | 08/17/2016 | 3.500 | 1,118,460 | | (50) | | | | 1,680,000 | 08/17/2016 |
| EB1789004502 | | SAN CARLOS | CA | | 10/12/2016 | 3.750 | 1,101,079 | | (471) | | | | 1,600,000 | 10/12/2016 |
| EB1789004521 | | BURLINGAME | CA | | 08/17/2016 | 3.625 | 984,817 | | (755) | | | | 2,900,000 | 08/17/2016 |
| EB1789004539 | | REDWOOD CITY | CA | | 08/17/2016 | 3.625 | 860,743 | | (645) | | | | 3,113,000 | 08/17/2016 |
| EB1789004549 | | SAN JOSE | CA | | 08/17/2016 | 3.625 | 379,490 | | (357) | | | | 1,250,000 | 08/17/2016 |
| EB1789004553 | | THE WOODLANDS | TX | | 12/16/2016 | 3.625 | 1,106,160 | | 456 | | | | 1,585,000 | 12/16/2016 |
| EB1789004565 | | SAN JOSE | CA | | 08/17/2016 | 3.625 | 379,490 | | (357) | | | | 1,250,000 | 08/17/2016 |
| EB1789004596 | | MOUNTAIN VIEW | CA | | 08/17/2016 | 3.750 | 684,438 | | (931) | | | | 1,300,000 | 08/17/2016 |
| EB1789004848 | | SAN JOSE | CA | | 12/16/2016 | 3.375 | 838,290 | | 260 | | | | 1,100,000 | 12/16/2016 |
| EB1789004888 | | SAN JOSE | CA | | 12/16/2016 | 3.500 | 971,644 | | 114 | | | | 1,900,000 | 12/16/2016 |
| EB1789004889 | | REDWOOD CITY | CA | | 12/16/2016 | 3.375 | 287,896 | | 205 | | | | 1,673,000 | 12/16/2016 |
| EB1789004890 | | BELMONT | CA | | 12/16/2016 | 3.625 | 1,075,553 | | (320) | | | | 2,230,000 | 12/16/2016 |
| EB1789004944 | | SAN JOSE | CA | | 12/16/2016 | 3.625 | 619,387 | | (259) | | | | 880,000 | 12/16/2016 |
| EB1789004950 | | SAN JOSE | CA | | 12/16/2016 | 3.500 | 559,435 | | 37 | | | | 800,000 | 12/16/2016 |
| EB1789004967 | | SANTA CLARA | CA | | 12/16/2016 | 3.375 | 569,686 | | 272 | | | | 750,000 | 12/16/2016 |
| EB1790002216 | | ALEXANDRIA | VA | | 09/25/2015 | 3.750 | 935,204 | | 145 | | | | 1,265,000 | 09/25/2015 |
| EB1790002358 | | FALLS CHURCH | VA | | 11/20/2015 | 3.875 | 705,069 | | (1,086) | | | | 940,000 | 11/20/2015 |
| EB1790002648 | | WASHINGTON | DC | | 06/24/2016 | 3.875 | 731,756 | | (455) | | | | 961,000 | 06/24/2016 |
| EB1790002986 | | WASHINGTON | DC | | 10/12/2016 | 3.625 | 612,375 | | 219 | | | | 815,000 | 10/12/2016 |
| EB1791002759 | | ROCKVILLE | MD | | 07/17/2015 | 3.625 | 610,246 | | 498 | | | | 850,000 | 07/17/2015 |
| EB1791002764 | | POTOMAC | MD | | 07/17/2015 | 3.750 | 695,088 | | (112) | | | | 960,000 | 07/17/2015 |
| EB1791002772 | | RESTON | VA | | 08/07/2015 | 3.750 | 1,074,867 | | (17) | | | | 1,600,000 | 08/07/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| EB1791002779 | | REHOBOTH BEACH | DE | | 07/17/2015 | 3.750 | 589,058 | | (67) | | | | 880,000 | 07/17/2015 |
| EB1791002786 | | MCLEAN | VA | | 08/07/2015 | 3.750 | 747,453 | | (10) | | | | 1,000,000 | 08/07/2015 |
| EB1793000749 | | VOORHEESVILLE | NY | | 12/18/2015 | 3.990 | 541,718 | | (723) | | | | 725,000 | 12/18/2015 |
| EB1793000950 | | VIENNA | VA | | 10/09/2015 | 3.750 | 1,080,987 | | 380 | | | | 1,485,000 | 10/09/2015 |
| EB1793000960 | | ARLINGTON | VA | | 07/17/2015 | 3.875 | 745,086 | | (795) | | | | 1,006,000 | 07/17/2015 |
| EB1793000975 | | KENSINGTON | MD | | 07/17/2015 | 3.750 | 838,328 | | (135) | | | | 1,123,000 | 07/17/2015 |
| EB1793000986 | | ARLINGTON | VA | | 08/07/2015 | 3.875 | 843,156 | | (783) | | | | 1,230,000 | 08/07/2015 |
| EB1793001367 | | WASHINGTON | DC | | 10/07/2016 | 3.625 | 997,874 | | 248 | | | | 1,325,000 | 10/07/2016 |
| EB1793001391 | | POTOMAC | MD | | 08/19/2016 | 3.625 | 608,264 | | 105 | | | | 800,000 | 08/19/2016 |
| EB1793001392 | | ARLINGTON | VA | | 08/19/2016 | 3.500 | 905,878 | | 916 | | | | 1,330,000 | 08/19/2016 |
| EB1793001647 | | MC LEAN | VA | | 12/16/2016 | 3.750 | 624,383 | | (254) | | | | 820,000 | 12/16/2016 |
| EB1793001664 | | DARIEN | CT | | 12/16/2016 | 3.375 | 608,561 | | 189 | | | | 810,000 | 12/16/2016 |
| EB1794002440 | | SEVERN | MD | | 07/30/2015 | 3.875 | 469,707 | | 200 | | | | 650,000 | 07/30/2015 |
| EB1794002606 | | ARLINGTON | VA | | 09/18/2015 | 4.125 | 886,367 | | (1,361) | | | | 1,290,000 | 09/18/2015 |
| EB1794003134 | | WASHINGTON | DC | | 10/09/2015 | 3.625 | 400,200 | | 562 | | | | 552,500 | 10/09/2015 |
| EB1794003210 | | ASHBURN | VA | | 11/20/2015 | 3.750 | 513,196 | | (344) | | | | 680,000 | 11/20/2015 |
| EB1794003329 | | NOKESVILLE | VA | | 12/18/2015 | 3.990 | 651,677 | | (781) | | | | 905,000 | 12/18/2015 |
| EB1794003381 | | FAIRFAX | VA | | 08/07/2015 | 3.875 | 606,044 | | 282 | | | | 860,000 | 08/07/2015 |
| EB1794003388 | | ANNANDALE | VA | | 08/07/2015 | 3.875 | 563,006 | | 262 | | | | 825,000 | 08/07/2015 |
| EB1794003466 | | ANNANDALE | VA | | 12/18/2015 | 3.990 | 492,224 | | (580) | | | | 650,000 | 12/18/2015 |
| EB1794003540 | | WASHINGTON | DC | | 12/18/2015 | 3.750 | 756,653 | | 506 | | | | 1,038,000 | 12/18/2015 |
| EB1794003584 | | ANNANDALE | VA | | 06/24/2016 | 3.750 | 511,604 | | 60 | | | | 689,000 | 06/24/2016 |
| EB1794003597 | | FALLS CHURCH | VA | | 06/24/2016 | 3.990 | 984,689 | | (1,216) | | | | 1,551,000 | 06/24/2016 |
| EB1794003753 | | NORTH POTOMAC | MD | | 06/24/2016 | 3.625 | 619,285 | | 554 | | | | 825,000 | 06/24/2016 |
| EB1795000799 | | WESTFIELD | NJ | | 09/18/2015 | 4.125 | 576,525 | | (870) | | | | 870,000 | 09/18/2015 |
| EB1795001038 | | STATEN ISLAND | NY | | 12/18/2015 | 4.125 | 503,315 | | (1,015) | | | | 1,325,000 | 12/18/2015 |
| EB1795001161 | | WEST LONG BRANCH | NJ | | 11/20/2015 | 3.875 | 529,565 | | (1,158) | | | | 780,000 | 11/20/2015 |
| EB1795001225 | | UPPER MONTCLAIR | NJ | | 07/17/2015 | 3.750 | 414,329 | | 94 | | | | 620,000 | 07/17/2015 |
| EB1795001267 | | GLEN RIDGE | NJ | | 11/20/2015 | 3.750 | 647,056 | | (435) | | | | 860,000 | 11/20/2015 |
| EB1795001327 | | MENDHAM | NJ | | 12/18/2015 | 3.990 | 439,197 | | (515) | | | | 640,000 | 12/18/2015 |
| EB1795001484 | | OCEANPORT | NJ | | 12/18/2015 | 3.875 | 471,684 | | (169) | | | | 855,000 | 12/18/2015 |
| EB1795001933 | | ROCKAWAY | NJ | | 12/16/2016 | 3.750 | 667,234 | | 3 | | | | 895,000 | 12/16/2016 |
| EB1994000187 | | LAFAYETTE HILL | PA | | 09/18/2015 | 4.125 | 669,513 | | (1,010) | | | | 900,000 | 09/18/2015 |
| FR121181213 | | ESSEX FELLS | NJ | | 09/23/2016 | 3.450 | 666,263 | | 131 | | | | 1,050,000 | 09/23/2016 |
| FR125660147 | | BOSTON | MA | | 09/23/2016 | 3.450 | 543,498 | | 108 | | | | 1,025,000 | 09/23/2016 |
| FR125676614 | | NEWTON | MA | | 09/09/2016 | 3.450 | 866,677 | | 144 | | | | 1,300,000 | 09/09/2016 |
| FR125686555 | | SAN RAFAEL | CA | | 09/09/2016 | 3.550 | 965,201 | | 40 | | | | 1,840,000 | 09/09/2016 |
| FR125687686 | | PALO ALTO | CA | | 10/07/2016 | 3.450 | 1,093,564 | | 267 | | | | 2,340,000 | 10/07/2016 |
| FR125688452 | | BURLINGAME | CA | | 09/09/2016 | 3.450 | 855,797 | | 211 | | | | 3,100,000 | 09/09/2016 |
| FR125689476 | | DANVILLE | CA | | 10/07/2016 | 3.600 | 431,631 | | (93) | | | | 690,000 | 10/07/2016 |
| FR125689609 | | LARCHMONT | NY | | 09/09/2016 | 3.450 | 912,898 | | 223 | | | | 2,350,000 | 09/09/2016 |
| FR125690276 | | BURLINGAME | CA | | 10/07/2016 | 3.450 | 715,485 | | 123 | | | | 2,200,000 | 10/07/2016 |
| FR125690953 | | LEXINGTON | MA | | 09/09/2016 | 3.450 | 571,435 | | 95 | | | | 940,000 | 09/09/2016 |
| FR125692355 | | ORINDA | CA | | 10/07/2016 | 3.450 | 1,043,297 | | 173 | | | | 2,400,000 | 10/07/2016 |
| FR125692496 | | SAN FRANCISCO | CA | | 10/07/2016 | 3.450 | 931,668 | | 154 | | | | 1,395,000 | 10/07/2016 |
| FR125692728 | | SAN DIEGO | CA | | 10/07/2016 | 3.450 | 638,098 | | 106 | | | | 1,550,000 | 10/07/2016 |
| FR125692959 | | LAFAYETTE | CA | | 09/09/2016 | 3.450 | 950,756 | | 171 | | | | 2,100,000 | 09/09/2016 |
| FR125693304 | | HINGHAM | MA | | 11/04/2016 | 3.450 | 829,347 | | 173 | | | | 1,100,000 | 11/04/2016 |
| FR125693379 | | SAN FRANCISCO | CA | | 09/09/2016 | 3.450 | 852,016 | | 160 | | | | 2,600,000 | 09/09/2016 |
| FR125693742 | | ALAMO | CA | | 09/23/2016 | 3.500 | 787,870 | | 36 | | | | 1,300,000 | 09/23/2016 |
| FR125694955 | | WELLESLEY | MA | | 09/23/2016 | 3.500 | 1,205,680 | | 55 | | | | 1,762,000 | 09/23/2016 |
| FR125695028 | | KENSINGTON | CA | | 09/23/2016 | 3.450 | 1,002,243 | | 199 | | | | 1,507,000 | 09/23/2016 |
| FR125695481 | | HILLSBOROUGH | CA | | 10/07/2016 | 3.450 | 647,529 | | 122 | | | | 5,300,000 | 10/07/2016 |
| FR125695861 | | CORTE MADERA | CA | | 09/23/2016 | 3.450 | 1,070,950 | | 203 | | | | 1,500,000 | 09/23/2016 |
| FR125696794 | | SAN FRANCISCO | CA | | 10/07/2016 | 3.450 | 899,447 | | 178 | | | | 1,350,000 | 10/07/2016 |
| FR125696927 | | MOUNTAIN VIEW | CA | | 10/07/2016 | 3.450 | 853,382 | | 168 | | | | 1,925,000 | 10/07/2016 |
| FR125697404 | | SAN FRANCISCO | CA | | 11/04/2016 | 3.450 | 657,901 | | 130 | | | | 1,190,000 | 11/04/2016 |
| FR125697446 | | WELLESLEY | MA | | 10/07/2016 | 3.450 | 714,777 | | 158 | | | | 1,380,000 | 10/07/2016 |
| FR125697743 | | SAN DIEGO | CA | | 10/07/2016 | 3.450 | 911,058 | | 180 | | | | 1,400,000 | 10/07/2016 |
| FR125697792 | | SHERMAN OAKS | CA | | 09/23/2016 | 3.450 | 1,004,331 | | 199 | | | | 1,319,000 | 09/23/2016 |
| FR125698089 | | SAN MATEO | CA | | 09/23/2016 | 3.450 | 947,271 | | 187 | | | | 1,327,000 | 09/23/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| FR125698386 | | ALISO VIEJO | CA | | 10/07/2016 | 3.450 | 563,464 | | 114 | | | | 980,000 | 10/07/2016 |
| FR125698675 | | WELLESLEY | MA | | 10/07/2016 | 3.450 | 657,595 | | 146 | | | | 1,500,000 | 10/07/2016 |
| FR125698956 | | BURLINGAME | CA | | 11/18/2016 | 3.450 | 853,173 | | 179 | | | | 2,200,000 | 11/18/2016 |
| FR125699020 | | GARDEN CITY | NY | | 09/23/2016 | 3.450 | 715,069 | | 145 | | | | 1,400,000 | 09/23/2016 |
| FR125699384 | | SAN RAMON | CA | | 12/02/2016 | 3.500 | 836,950 | | 193 | | | | 1,415,000 | 12/02/2016 |
| FR125699483 | | NOVATO | CA | | 11/04/2016 | 3.450 | 616,996 | | 166 | | | | 1,070,000 | 11/04/2016 |
| FR125699954 | | DANA POINT MONARCH B | CA | | 10/07/2016 | 3.450 | 650,545 | | 139 | | | | 1,150,000 | 10/07/2016 |
| FR125700224 | | WELLESLEY | MA | | 10/07/2016 | 3.450 | 571,457 | | 123 | | | | 780,000 | 10/07/2016 |
| FR125700737 | | SAN FRANCISCO | CA | | 11/18/2016 | 3.550 | 1,119,088 | | 83 | | | | 2,600,000 | 11/18/2016 |
| FR125701107 | | LOS ANGELES | CA | | 10/07/2016 | 3.450 | 931,741 | | 206 | | | | 1,550,000 | 10/07/2016 |
| FR125701305 | | BOSTON | MA | | 10/07/2016 | 3.450 | 1,072,992 | | 235 | | | | 1,500,000 | 10/07/2016 |
| FR125702451 | | SAN FRANCISCO | CA | | 10/07/2016 | 3.450 | 714,948 | | 150 | | | | 2,200,000 | 10/07/2016 |
| FR125704689 | | SAN DIEGO | CA | | 10/21/2016 | 3.400 | 695,731 | | 238 | | | | 1,910,000 | 10/21/2016 |
| FR125704804 | | WALNUT CREEK | CA | | 12/02/2016 | 3.500 | 632,605 | | 41 | | | | 1,330,000 | 12/02/2016 |
| FR125704960 | | SAN FRANCISCO | CA | | 11/18/2016 | 3.500 | 910,351 | | 47 | | | | 1,500,000 | 11/18/2016 |
| FR125704978 | | SAN FRANCISCO | CA | | 09/23/2016 | 3.500 | 791,085 | | 1,335 | | | | 2,430,000 | 09/23/2016 |
| FR125705470 | | DANA POINT | CA | | 11/18/2016 | 3.450 | 656,765 | | 191 | | | | 1,070,000 | 11/18/2016 |
| FR125705868 | | MENLO PARK | CA | | 10/07/2016 | 3.500 | 1,049,509 | | 191 | | | | 3,950,000 | 10/07/2016 |
| FR125706197 | | SHERMAN OAKS | CA | | 10/21/2016 | 3.450 | 849,447 | | 251 | | | | 1,700,000 | 10/21/2016 |
| FR125706494 | | MORAGA | CA | | 10/07/2016 | 3.450 | 742,545 | | 139 | | | | 1,200,000 | 10/07/2016 |
| FR125708235 | | MORAGA | CA | | 10/21/2016 | 3.450 | 762,484 | | 166 | | | | 1,280,000 | 10/21/2016 |
| FR125708359 | | LEXINGTON | MA | | 12/02/2016 | 3.450 | 806,888 | | 171 | | | | 1,550,000 | 12/02/2016 |
| FR125709076 | | SONOMA | CA | | 11/18/2016 | 3.700 | 733,798 | | (311) | | | | 950,000 | 11/18/2016 |
| FR125709688 | | PASADENA | CA | | 11/18/2016 | 3.750 | 678,975 | | (369) | | | | 1,000,000 | 11/18/2016 |
| FR125711528 | | SAN FRANCISCO | CA | | 10/21/2016 | 3.700 | 805,707 | | (343) | | | | 2,350,000 | 10/21/2016 |
| FR125712427 | | BOSTON | MA | | 10/21/2016 | 3.450 | 541,927 | | 890 | | | | 900,000 | 10/21/2016 |
| FR125712625 | | MILL VALLEY | CA | | 10/21/2016 | 3.350 | 926,212 | | 4,014 | | | | 1,950,000 | 10/21/2016 |
| FR125713748 | | LOS ANGELES | CA | | 11/04/2016 | 3.550 | 663,864 | | (88) | | | | 1,225,000 | 11/04/2016 |
| FR125713839 | | SAN FRANCISCO | CA | | 10/21/2016 | 3.450 | 537,487 | | 1,346 | | | | 3,300,000 | 10/21/2016 |
| FR125716451 | | PLEASANTON | CA | | 11/04/2016 | 3.450 | 572,640 | | 136 | | | | 1,075,000 | 11/04/2016 |
| FR125716923 | | NEWTON | MA | | 11/18/2016 | 3.450 | 788,201 | | 169 | | | | 1,030,000 | 11/18/2016 |
| FR125717244 | | LOS ANGELES VEN | CA | | 11/04/2016 | 3.450 | 959,961 | | 334 | | | | 2,450,000 | 11/04/2016 |
| FR125717814 | | NEWTON | MA | | 10/21/2016 | 3.450 | 678,725 | | 228 | | | | 950,000 | 10/21/2016 |
| FR125718499 | | LAKE ARROWHEAD | CA | | 12/02/2016 | 3.500 | 574,651 | | 191 | | | | 860,000 | 12/02/2016 |
| FR125718614 | | LA JOLLA | CA | | 12/02/2016 | 3.500 | 1,182,962 | | 230 | | | | 3,495,000 | 12/02/2016 |
| FR125718697 | | SANTA MONICA | CA | | 12/22/2016 | 3.500 | 905,857 | | 212 | | | | 1,725,000 | 12/22/2016 |
| FR125718747 | | SAN JOSE | CA | | 12/02/2016 | 3.500 | 1,053,689 | | 220 | | | | 2,130,000 | 12/02/2016 |
| FR125718754 | | SAN JOSE | CA | | 10/21/2016 | 3.500 | 1,175,286 | | 244 | | | | 2,240,800 | 10/21/2016 |
| FR125719067 | | SAUSALITO | CA | | 11/04/2016 | 3.500 | 763,034 | | 152 | | | | 1,975,000 | 11/04/2016 |
| FR125719265 | | LOS ANGELES | CA | | 11/04/2016 | 3.700 | 814,499 | | (376) | | | | 1,050,000 | 11/04/2016 |
| FR125719471 | | BURLINGAME | CA | | 11/18/2016 | 3.500 | 787,740 | | 182 | | | | 2,600,000 | 11/18/2016 |
| FR125720016 | | NEEDHAM | MA | | 11/18/2016 | 3.500 | 932,180 | | 155 | | | | 1,300,000 | 11/18/2016 |
| FR125722053 | | DANVILLE | CA | | 11/04/2016 | 3.500 | 624,301 | | 122 | | | | 935,000 | 11/04/2016 |
| FR125722392 | | NAPA | CA | | 11/04/2016 | 3.550 | 994,746 | | 99 | | | | 2,200,000 | 11/04/2016 |
| FR125722418 | | HALEIWA | HI | | 12/02/2016 | 3.500 | 1,227,498 | | 364 | | | | 2,315,000 | 12/02/2016 |
| FR125725346 | | SAN FRANCISCO | CA | | 11/18/2016 | 3.500 | 763,961 | | 172 | | | | 2,500,000 | 11/18/2016 |
| FR125727805 | | TIBURON | CA | | 11/04/2016 | 3.500 | 1,781,394 | | 369 | | | | 2,335,000 | 11/04/2016 |
| FR125727854 | | NEEDHAM | MA | | 11/04/2016 | 3.100 | 475,730 | | 273 | | | | 860,000 | 11/04/2016 |
| FR125750369 | | WESTON | MA | | 11/18/2016 | 3.500 | 1,517,113 | | (317) | | | | 2,100,000 | 11/18/2016 |
| FR125751169 | | BOSTON | MA | | 11/18/2016 | 3.150 | 1,176,030 | | 426 | | | | 2,100,000 | 11/18/2016 |
| FR125755467 | | BURLINGAME | CA | | 11/18/2016 | 3.500 | 895,110 | | 186 | | | | 2,050,000 | 11/18/2016 |
| FR125755640 | | LOS ANGELES | CA | | 11/18/2016 | 3.500 | 955,294 | | 198 | | | | 3,000,000 | 11/18/2016 |
| FR125757133 | | PIEDMONT | CA | | 11/18/2016 | 3.450 | 1,213,430 | | 76 | | | | 1,850,000 | 11/18/2016 |
| FR125758883 | | ORINDA | CA | | 11/04/2016 | 3.450 | 1,251,041 | | 268 | | | | 1,750,000 | 11/04/2016 |
| FR125758941 | | MORAGA | CA | | 12/02/2016 | 3.450 | 931,645 | | 249 | | | | 1,730,000 | 12/02/2016 |
| FR125760210 | | VALLEY VILLAGE | CA | | 11/18/2016 | 3.500 | 859,557 | | 189 | | | | 2,100,000 | 11/18/2016 |
| FR125762810 | | MILL VALLEY | CA | | 11/04/2016 | 3.500 | 991,134 | | 210 | | | | 1,350,000 | 11/04/2016 |
| FR125763826 | | BOSTON | MA | | 11/04/2016 | 3.500 | 649,548 | | 137 | | | | 950,000 | 11/04/2016 |
| FR125764253 | | PALO ALTO | CA | | 12/02/2016 | 3.500 | 1,262,158 | | 313 | | | | 2,750,000 | 12/02/2016 |
| FR125765219 | | WELLESLEY | MA | | 12/22/2016 | 3.600 | 663,949 | | 81 | | | | 1,200,000 | 12/22/2016 |
| FR125765375 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.500 | 698,436 | | 152 | | | | 2,600,000 | 12/02/2016 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| FR125767272 | | BROOKLINE | MA | | 12/02/2016 | 3.500 | 520,250 | | 113 | | | | 725,000 | 12/02/2016 |
| FR125767314 | | LEXINGTON | MA | | 12/02/2016 | 3.500 | 637,456 | | 138 | | | | 1,025,000 | 12/02/2016 |
| FR125768064 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.500 | 665,252 | | 274 | | | | 1,475,000 | 12/02/2016 |
| FR125768221 | | WINCHESTER | MA | | 12/02/2016 | 3.500 | 716,266 | | 159 | | | | 1,350,000 | 12/02/2016 |
| FR125768239 | | BOSTON | MA | | 12/02/2016 | 3.500 | 588,061 | | 130 | | | | 821,000 | 12/02/2016 |
| FR125768619 | | LA CANADA FLINT | CA | | 12/02/2016 | 3.500 | 907,270 | | 201 | | | | 2,450,000 | 12/02/2016 |
| FR125768932 | | POUND RIDGE | NY | | 12/22/2016 | 3.500 | 673,357 | | 189 | | | | 1,350,000 | 12/22/2016 |
| FR125769161 | | EL CERRITO | CA | | 12/02/2016 | 3.450 | 657,332 | | 121 | | | | 1,173,000 | 12/02/2016 |
| FR125769815 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.500 | 846,967 | | 173 | | | | 2,420,000 | 12/02/2016 |
| FR125769872 | | LOS ALTOS | CA | | 12/02/2016 | 3.550 | 772,823 | | 49 | | | | 1,325,000 | 12/02/2016 |
| FR125770821 | | SAN MATEO | CA | | 12/02/2016 | 3.550 | 1,170,944 | | 63 | | | | 2,200,000 | 12/02/2016 |
| FR125771639 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.450 | 883,470 | | 178 | | | | 1,400,000 | 12/02/2016 |
| FR125771746 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.450 | 2,273,910 | | 419 | | | | 3,400,000 | 12/02/2016 |
| FR125772785 | | CORTE MADERA | CA | | 12/22/2016 | 3.450 | 1,267,352 | | 234 | | | | 1,900,000 | 12/22/2016 |
| FR125772843 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.450 | 1,012,735 | | 187 | | | | 1,325,000 | 12/02/2016 |
| FR125773668 | | BOSTON | MA | | 12/02/2016 | 3.450 | 803,711 | | 161 | | | | 6,500,000 | 12/02/2016 |
| FR125774310 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.450 | 748,847 | | 146 | | | | 980,000 | 12/02/2016 |
| FR125775150 | | CAMBRIDGE | MA | | 12/22/2016 | 3.450 | 1,805,881 | | 543 | | | | 3,100,000 | 12/22/2016 |
| FR125776182 | | OAKLAND | CA | | 12/22/2016 | 3.550 | 639,297 | | 61 | | | | 890,000 | 12/22/2016 |
| FR125778337 | | SAN RAFAEL | CA | | 12/22/2016 | 3.500 | 1,190,574 | | 289 | | | | 4,200,000 | 12/22/2016 |
| FR125778618 | | MELROSE | MA | | 12/22/2016 | 3.500 | 561,183 | | 751 | | | | 861,000 | 12/22/2016 |
| FR125783303 | | SAN MATEO | CA | | 12/22/2016 | 3.650 | 812,472 | | (43) | | | | 1,125,000 | 12/22/2016 |
| FR125785795 | | LAFAYETTE | CA | | 12/22/2016 | 3.550 | 765,563 | | 171 | | | | 1,750,000 | 12/22/2016 |
| FR125789136 | | SAN FRANCISCO | CA | | 12/22/2016 | 3.550 | 1,317,440 | | 306 | | | | 2,300,000 | 12/22/2016 |
| FR125796289 | | LOS ANGELES | CA | | 01/20/2017 | 3.650 | 622,842 | | (19) | | | | 1,465,000 | 01/20/2017 |
| FR125799077 | | CAMBRIDGE | MA | | 12/22/2016 | 3.650 | 649,941 | | 69 | | | | 845,000 | 12/22/2016 |
| FR125806799 | | SAN FRANCISCO | CA | | 12/22/2016 | 3.850 | 1,226,389 | | 174 | | | | 1,700,000 | 12/22/2016 |
| FR125819057 | | REDWOOD CITY | CA | | 02/17/2017 | 3.550 | 695,973 | | 362 | | | | 1,720,000 | 02/17/2017 |
| FR125819842 | | BURLINGAME | CA | | 02/03/2017 | 4.150 | 858,844 | | 123 | | | | 1,650,000 | 02/03/2017 |
| FR125835566 | | LOS ANGELES | CA | | 06/08/2017 | 3.850 | 907,208 | | 458 | | | | 2,100,000 | 06/08/2017 |
| FR125875240 | | SAN FRANCISCO | CA | | 06/08/2017 | 4.050 | 754,298 | | 178 | | | | 1,450,000 | 06/08/2017 |
| FR125941489 | | BERKELEY | CA | | 09/15/2017 | 3.800 | 866,219 | | 142 | | | | 1,188,000 | 09/15/2017 |
| FR225706346 | | WATER MILL | NY | | 10/21/2016 | 3.450 | 1,906,435 | | 404 | | | | 7,485,000 | 10/21/2016 |
| PH5041132977 | | SANIBEL | FL | | 05/08/2015 | 3.946 | 1,247,415 | | (979) | | | | 1,680,000 | 05/08/2015 |
| PH7118499545 | | SAN JOSE | CA | | 09/12/2014 | 4.375 | 411,299 | | (860) | | | | 591,000 | 09/12/2014 |
| PH7118499743 | | SOUTH SAN FRANCISCO | CA | | 08/28/2014 | 4.250 | 475,655 | | (651) | | | | 810,000 | 08/28/2014 |
| PH7118500128 | | MORGAN HILL | CA | | 08/28/2014 | 4.375 | 635,615 | | (1,432) | | | | 932,000 | 08/28/2014 |
| PH7118585004 | | HARVARD | MA | | 10/10/2014 | 4.250 | 492,555 | | (724) | | | | 665,000 | 10/10/2014 |
| PH7118593339 | | GROTON | MA | | 12/29/2014 | 4.125 | 466,496 | | (505) | | | | 636,000 | 12/29/2014 |
| PH7118595441 | | ACTON | MA | | 12/29/2014 | 4.125 | 431,843 | | (477) | | | | 590,000 | 12/29/2014 |
| PH7118598668 | | BLAINE | MN | | 01/29/2015 | 3.875 | 784,217 | | (111) | | | | 1,060,000 | 01/29/2015 |
| PH7118674535 | | SAN FRANCISCO | CA | | 01/16/2015 | 4.125 | 626,084 | | (1,358) | | | | 850,000 | 01/16/2015 |
| PH7118677595 | | MINNETONKA | MN | | 02/26/2015 | 4.000 | 593,341 | | (370) | | | | 815,000 | 02/26/2015 |
| PH7118682280 | | MINNEAPOLIS | MN | | 04/24/2015 | 4.000 | 902,457 | | (1,185) | | | | 1,200,000 | 04/24/2015 |
| PH7118686513 | | NORTH SALT LAKE | UT | | 05/08/2015 | 3.875 | 439,624 | | (67) | | | | 590,000 | 05/08/2015 |
| PH7118770002 | | LIVERMORE | CA | | 06/19/2015 | 4.125 | 437,868 | | (910) | | | | 620,000 | 06/19/2015 |
| PH7118774939 | | HEALDSBURG | CA | | 06/19/2015 | 4.000 | 604,803 | | (1,080) | | | | 800,000 | 06/19/2015 |
| PH7118778682 | | LAFAYETTE | CA | | 07/24/2015 | 4.125 | 931,359 | | (1,729) | | | | 1,225,000 | 07/24/2015 |
| PH7118858740 | | DOWNERS GROVE | IL | | 07/24/2015 | 4.000 | 420,762 | | (560) | | | | 560,000 | 07/24/2015 |
| PH7118861454 | | MINNETONKA | MN | | 09/18/2015 | 3.875 | 394,147 | | (73) | | | | 525,000 | 09/18/2015 |
| PH7118861462 | | NAPERVILLE | IL | | 09/18/2015 | 4.000 | 564,549 | | (927) | | | | 1,660,000 | 09/18/2015 |
| PH7118864581 | | HALF MOON BAY | CA | | 08/07/2015 | 4.250 | 816,740 | | (1,597) | | | | 1,070,000 | 08/07/2015 |
| PH7118865497 | | MORAGA | CA | | 09/18/2015 | 4.375 | 1,070,675 | | (2,149) | | | | 1,400,000 | 09/18/2015 |
| PH7118865950 | | SAN MATEO | CA | | 08/21/2015 | 4.375 | 955,725 | | (1,923) | | | | 1,335,000 | 08/21/2015 |
| PH7118866214 | | GILROY | CA | | 09/18/2015 | 4.375 | 650,053 | | (1,305) | | | | 865,000 | 09/18/2015 |
| PH7118927438 | | BELMONT | CA | | 08/01/2014 | 4.250 | 749,242 | | (1,031) | | | | 1,225,000 | 08/01/2014 |
| PH7118930622 | | SAN FRANCISCO | CA | | 08/15/2014 | 4.250 | 830,389 | | (531) | | | | 1,115,000 | 08/15/2014 |
| PH7118930648 | | EL GRANADA | CA | | 08/15/2014 | 4.250 | 889,728 | | (562) | | | | 1,255,000 | 08/15/2014 |
| PH7118931331 | | FAIRFAX | VA | | 09/26/2014 | 4.250 | 533,009 | | (600) | | | | 725,000 | 09/26/2014 |
| PH7118932727 | | CORONA | CA | | 08/28/2014 | 4.375 | 474,719 | | (999) | | | | 637,500 | 08/28/2014 |
| PH7118932958 | | MORGAN HILL | CA | | 08/28/2014 | 4.375 | 569,706 | | (1,576) | | | | 830,000 | 08/28/2014 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| PH7118953657 | | POTOMAC | MD | | 01/28/2016 | 4.125 | 974,828 | | (1,684) | | | | 2,425,000 | 01/28/2016 |
| PH7118959878 | | MENLO PARK | CA | | 12/11/2015 | 4.125 | 1,301,218 | | (2,288) | | | | 1,700,000 | 12/11/2015 |
| PH7119015258 | | NORTHBOROUGH | MA | | 10/24/2014 | 4.250 | 398,788 | | (686) | | | | 585,000 | 10/24/2014 |
| PH7119108160 | | HEBER CITY | UT | | 01/29/2015 | 4.125 | 485,331 | | (1,007) | | | | 647,000 | 01/29/2015 |
| PH7119108293 | | LAKE BLUFF | IL | | 01/29/2015 | 4.000 | 728,081 | | (809) | | | | 975,000 | 01/29/2015 |
| PH7119108798 | | SCITUATE | MA | | 12/29/2014 | 4.000 | 485,378 | | (538) | | | | 670,000 | 12/29/2014 |
| PH7119108947 | | MAPLETON | UT | | 01/16/2015 | 4.125 | 563,328 | | (1,171) | | | | 752,000 | 01/16/2015 |
| PH7119109242 | | BELMONT | CA | | 01/29/2015 | 4.125 | 744,414 | | (1,736) | | | | 1,240,000 | 01/29/2015 |
| PH7119111347 | | CALABASAS | CA | | 03/13/2015 | 4.250 | 963,145 | | (2,256) | | | | 1,610,000 | 03/13/2015 |
| PH7119117104 | | PRINCETON | MA | | 05/08/2015 | 4.000 | 699,117 | | (1,232) | | | | 975,000 | 05/08/2015 |
| PH7119119142 | | BEDFORD | NH | | 04/10/2015 | 3.875 | 551,343 | | (592) | | | | 813,000 | 04/10/2015 |
| PH7119119472 | | LOS GATOS | CA | | 04/24/2015 | 4.000 | 961,803 | | (1,987) | | | | 2,100,000 | 04/24/2015 |
| PH7119120116 | | BURBANK | CA | | 05/08/2015 | 4.125 | 761,641 | | (1,569) | | | | 1,050,000 | 05/08/2015 |
| PH7119120272 | | MONTE SERENO | CA | | 05/08/2015 | 4.125 | 1,093,838 | | (2,314) | | | | 1,605,000 | 05/08/2015 |
| PH7119120488 | | SAN BRUNO | CA | | 03/27/2015 | 4.125 | 646,000 | | (1,403) | | | | 935,000 | 03/27/2015 |
| PH7119123763 | | SAN JOSE | CA | | 05/22/2015 | 4.125 | 574,786 | | (487) | | | | 840,000 | 05/22/2015 |
| PH7119129091 | | SAN FRANCISCO | CA | | 05/22/2015 | 3.875 | 638,478 | | (751) | | | | 975,000 | 05/22/2015 |
| PH7119133564 | | LA JOLLA | CA | | 09/18/2015 | 3.750 | 542,512 | | | | | | 1,400,000 | 09/18/2015 |
| PH7119213556 | | CAMPBELL | CA | | 07/24/2015 | 4.125 | 985,816 | | (2,009) | | | | 1,295,000 | 07/24/2015 |
| PH7119213721 | | FALLS CHURCH | VA | | 08/21/2015 | 4.125 | 799,428 | | (1,626) | | | | 1,060,000 | 08/21/2015 |
| PH7119217458 | | PASADENA | CA | | 07/24/2015 | 4.375 | 916,826 | | (1,408) | | | | 1,300,000 | 07/24/2015 |
| PH7119218225 | | MOUNTAIN VIEW | CA | | 08/21/2015 | 4.375 | 754,452 | | (1,433) | | | | 990,000 | 08/21/2015 |
| PH7119296940 | | DOWNERS GROVE | IL | | 08/21/2015 | 3.875 | 420,690 | | 200 | | | | 650,000 | 08/21/2015 |
| PH7119298664 | | CARMEL VALLEY | CA | | 10/16/2015 | 4.250 | 918,212 | | (1,847) | | | | 1,200,000 | 10/16/2015 |
| PH7119300320 | | HIGHLAND | UT | | 10/29/2015 | 4.125 | 542,445 | | (960) | | | | 710,000 | 10/29/2015 |
| PH7119305063 | | ANNAPOLIS | MD | | 12/11/2015 | 4.250 | 725,714 | | (1,451) | | | | 950,000 | 12/11/2015 |
| PH7129144932 | | CERRITOS | CA | | 11/21/2014 | 4.179 | 677,599 | | (601) | | | | 910,000 | 11/21/2014 |
| PH7130350924 | | NATICK | MA | | 08/01/2014 | 4.375 | 496,462 | | (402) | | | | 715,000 | 08/01/2014 |
| PH7130881704 | | FLOWER MOUND | TX | | 08/01/2014 | 4.350 | 476,121 | | (341) | | | | 670,000 | 08/01/2014 |
| PH7130919397 | | SUMMIT | NJ | | 08/28/2014 | 4.125 | 652,185 | | (258) | | | | 988,000 | 08/28/2014 |
| PH7131120482 | | SUDBURY | MA | | 08/28/2014 | 3.891 | 619,425 | | 473 | | | | 865,000 | 08/28/2014 |
| PH7131164449 | | WESTFIELD | NJ | | 07/24/2015 | 3.770 | 672,566 | | 33 | | | | 915,000 | 07/24/2015 |
| PH7131166543 | | COHASSET | MA | | 09/12/2014 | 3.875 | 686,585 | | 1,303 | | | | 1,060,000 | 09/12/2014 |
| PH7131263332 | | CLARKSVILLE | MD | | 08/01/2014 | 4.375 | 494,283 | | (400) | | | | 674,000 | 08/01/2014 |
| PH7131264066 | | HOUSTON | TX | | 08/01/2014 | 4.375 | 517,718 | | (472) | | | | 720,000 | 08/01/2014 |
| PH7131272168 | | SHREWSBURY | MA | | 10/24/2014 | 3.911 | 567,251 | | 479 | | | | 790,000 | 10/24/2014 |
| PH7131356037 | | SIERRA MADRE | CA | | 09/12/2014 | 4.161 | 642,427 | | (484) | | | | 867,000 | 09/12/2014 |
| PH7131390259 | | SEVERNA PARK | MD | | 08/15/2014 | 4.021 | 566,652 | | 100 | | | | 800,000 | 08/15/2014 |
| PH7131394269 | | JACKSONVILLE BEACH | FL | | 02/26/2015 | 3.839 | 409,965 | | (202) | | | | 665,000 | 02/26/2015 |
| PH7131399508 | | LANTANA | FL | | 08/15/2014 | 4.250 | 414,832 | | (328) | | | | 675,000 | 08/15/2014 |
| PH7131399961 | | STOW | MA | | 08/15/2014 | 4.094 | 545,348 | | (53) | | | | 740,000 | 08/15/2014 |
| PH7131431731 | | SOUTHLAKE | TX | | 09/12/2014 | 4.143 | 643,785 | | (405) | | | | 873,000 | 09/12/2014 |
| PH7131433901 | | WEXFORD | PA | | 08/28/2014 | 3.893 | 507,306 | | 424 | | | | 715,000 | 08/28/2014 |
| PH7131436292 | | MILL CREEK | WA | | 08/15/2014 | 3.969 | 493,434 | | 73 | | | | 675,000 | 08/15/2014 |
| PH7131436474 | | SAN DIEGO | CA | | 09/12/2014 | 4.109 | 524,235 | | (112) | | | | 730,000 | 09/12/2014 |
| PH7131438264 | | PALMETTO BAY | FL | | 08/28/2014 | 4.047 | 492,138 | | 69 | | | | 670,000 | 08/28/2014 |
| PH7131474939 | | ORANGE | CA | | 08/28/2014 | 4.250 | 660,795 | | (320) | | | | 1,100,000 | 08/28/2014 |
| PH7131481744 | | FISHERS | IN | | 08/28/2014 | 3.891 | 432,862 | | 449 | | | | 670,000 | 08/28/2014 |
| PH7131515848 | | KILDEER | IL | | 09/12/2014 | 4.094 | 590,373 | | (133) | | | | 800,000 | 09/12/2014 |
| PH7131534724 | | OAKDALE | CA | | 08/15/2014 | 4.179 | 425,155 | | (197) | | | | 595,000 | 08/15/2014 |
| PH7131573060 | | KERNERSVILLE | NC | | 08/28/2014 | 4.109 | 460,197 | | (126) | | | | 647,000 | 08/28/2014 |
| PH7131574175 | | WESLEY CHAPEL | FL | | 09/26/2014 | 4.172 | 462,599 | | (248) | | | | 640,000 | 09/26/2014 |
| PH7131574340 | | LARCHMONT | NY | | 09/26/2014 | 4.161 | 667,389 | | (506) | | | | 1,000,000 | 09/26/2014 |
| PH7131590437 | | MARVIN | NC | | 09/12/2014 | 4.071 | 509,207 | | (143) | | | | 710,000 | 09/12/2014 |
| PH7131592391 | | WOODINVILLE | WA | | 09/12/2014 | 4.125 | 539,743 | | (255) | | | | 745,000 | 09/12/2014 |
| PH7131592649 | | HEATH | TX | | 12/12/2014 | 4.104 | 514,354 | | (482) | | | | 695,000 | 12/12/2014 |
| PH7131648391 | | NEEDHAM | MA | | 09/26/2014 | 4.250 | 468,596 | | (671) | | | | 629,000 | 09/26/2014 |
| PH7131649415 | | OLD BROOKVILLE | NY | | 09/26/2014 | 4.161 | 963,354 | | (730) | | | | 1,300,000 | 09/26/2014 |
| PH7131649621 | | DALLAS | TX | | 08/28/2014 | 4.143 | 465,628 | | (331) | | | | 665,000 | 08/28/2014 |
| PH7131649795 | | DOWNINGTOWN | PA | | 10/10/2014 | 4.203 | 623,198 | | (670) | | | | 855,000 | 10/10/2014 |
| PH7131689379 | | CARY | NC | | 08/28/2014 | 4.094 | 420,316 | | (37) | | | | 580,000 | 08/28/2014 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| PH7131692662 | | LA JOLLA | CA | | 09/26/2014 | 4.500 | 611,538 | | (614) | | | | 880,000 | 09/26/2014 |
| PH7131731312 | | PARK CITY | UT | | 09/26/2014 | 4.179 | 590,384 | | (171) | | | | 800,000 | 09/26/2014 |
| PH7131736733 | | MAHWAH | NJ | | 06/19/2015 | 3.859 | 653,092 | | (349) | | | | 890,000 | 06/19/2015 |
| PH7131777562 | | ANNAPOLIS | MD | | 10/10/2014 | 4.196 | 508,754 | | (520) | | | | 710,000 | 10/10/2014 |
| PH7131845898 | | SAN JOSE | CA | | 10/24/2014 | 4.333 | 450,074 | | (363) | | | | 695,000 | 10/24/2014 |
| PH7131846680 | | EVERGREEN | CO | | 09/26/2014 | 4.250 | 651,174 | | (830) | | | | 884,000 | 09/26/2014 |
| PH7131847589 | | MORGANVILLE | NJ | | 10/24/2014 | 4.123 | 532,334 | | (471) | | | | 740,000 | 10/24/2014 |
| PH7131884665 | | PHILADELPHIA | PA | | 10/10/2014 | 4.125 | 441,018 | | (216) | | | | 650,000 | 10/10/2014 |
| PH7131885449 | | SAMMAMISH | WA | | 10/24/2014 | 4.196 | 767,305 | | (783) | | | | 1,090,000 | 10/24/2014 |
| PH7131887809 | | LITTLE SILVER | NJ | | 10/24/2014 | 4.196 | 892,766 | | (911) | | | | 1,200,000 | 10/24/2014 |
| PH7131892015 | | MIDLAND | TX | | 11/07/2014 | 4.143 | 500,960 | | (313) | | | | 675,000 | 11/07/2014 |
| PH7131926664 | | SAN JOSE | CA | | 12/12/2014 | 4.250 | 466,991 | | (154) | | | | 800,000 | 12/12/2014 |
| PH7131930617 | | SALEM | NH | | 10/10/2014 | 3.984 | 414,726 | | 339 | | | | 580,000 | 10/10/2014 |
| PH7131930971 | | PHILADELPHIA | PA | | 10/24/2014 | 4.179 | 421,877 | | (92) | | | | 570,000 | 10/24/2014 |
| PH7131984614 | | WESTBOROUGH | MA | | 10/24/2014 | 4.109 | 518,792 | | (184) | | | | 705,000 | 10/24/2014 |
| PH7132211116 | | DENVER | CO | | 06/19/2015 | 3.946 | 449,906 | | (318) | | | | 605,000 | 06/19/2015 |
| PH7132237574 | | WESTFORD | MA | | 10/24/2014 | 3.840 | 487,474 | | 608 | | | | 695,000 | 10/24/2014 |
| PH7132279568 | | SOUTHLAKE | TX | | 11/07/2014 | 4.250 | 1,037,302 | | (702) | | | | 1,400,000 | 11/07/2014 |
| PH7132314662 | | COLLEYVILLE | TX | | 11/07/2014 | 3.875 | 494,064 | | 586 | | | | 705,000 | 11/07/2014 |
| PH7132320412 | | ARLINGTON | VA | | 11/07/2014 | 3.969 | 709,181 | | 929 | | | | 975,000 | 11/07/2014 |
| PH7132361465 | | POTOMAC | MD | | 11/07/2014 | 4.000 | 766,929 | | 1,424 | | | | 1,185,000 | 11/07/2014 |
| PH7132364493 | | COLLEYVILLE | TX | | 07/24/2015 | 3.946 | 506,910 | | 241 | | | | 682,000 | 07/24/2015 |
| PH7132365243 | | WESTFIELD | NJ | | 08/21/2015 | 3.875 | 978,209 | | (618) | | | | 1,299,000 | 08/21/2015 |
| PH7132397063 | | ISSAQUAH | WA | | 11/21/2014 | 4.219 | 588,377 | | (285) | | | | 815,000 | 11/21/2014 |
| PH7132398855 | | SOUTHBURY | CT | | 12/29/2014 | 4.018 | 409,256 | | (126) | | | | 555,000 | 12/29/2014 |
| PH7132439873 | | PITTSBURGH | PA | | 12/29/2014 | 4.196 | 450,399 | | (344) | | | | 622,000 | 12/29/2014 |
| PH7132441713 | | RYE BROOK | NY | | 12/12/2014 | 4.161 | 743,674 | | (566) | | | | 998,000 | 12/12/2014 |
| PH7132479192 | | BETHESDA | MD | | 01/16/2015 | 3.859 | 950,539 | | 838 | | | | 1,370,000 | 01/16/2015 |
| PH7132480190 | | MADISON | NJ | | 01/16/2015 | 4.000 | 746,705 | | (831) | | | | 1,030,000 | 01/16/2015 |
| PH7132481578 | | SCARSDALE | NY | | 01/29/2015 | 4.000 | 862,985 | | (627) | | | | 1,600,000 | 01/29/2015 |
| PH7132483319 | | KELLER | TX | | 01/16/2015 | 4.250 | 824,669 | | (1,614) | | | | 1,095,000 | 01/16/2015 |
| PH7132517579 | | SEATTLE | WA | | 12/29/2014 | 4.195 | 585,606 | | (298) | | | | 910,000 | 12/29/2014 |
| PH7132522348 | | WESTFIELD | NJ | | 12/29/2014 | 4.089 | 662,267 | | (580) | | | | 925,000 | 12/29/2014 |
| PH7132525655 | | MADISON | NJ | | 05/22/2015 | 3.818 | 610,411 | | (176) | | | | 830,000 | 05/22/2015 |
| PH7132597407 | | AGOURA HILLS | CA | | 12/29/2014 | 3.922 | 573,142 | | 487 | | | | 912,000 | 12/29/2014 |
| PH7132604807 | | DENVER | CO | | 01/16/2015 | 4.250 | 457,331 | | (229) | | | | 730,000 | 01/16/2015 |
| PH7132658050 | | WEXFORD | PA | | 01/16/2015 | 3.964 | 432,774 | | (406) | | | | 635,000 | 01/16/2015 |
| PH7132659025 | | MUNDELEIN | IL | | 01/29/2015 | 3.891 | 459,194 | | (138) | | | | 655,000 | 01/29/2015 |
| PH7132693693 | | GAITHERSBURG | MD | | 02/13/2015 | 4.071 | 489,741 | | (289) | | | | 725,000 | 02/13/2015 |
| PH7132695144 | | DALLAS | TX | | 01/16/2015 | 3.891 | 422,800 | | (119) | | | | 570,000 | 01/16/2015 |
| PH7132697819 | | GILBERT | AZ | | 01/16/2015 | 3.893 | 435,797 | | (124) | | | | 598,000 | 01/16/2015 |
| PH7132698023 | | PHILADELPHIA | PA | | 02/13/2015 | 4.018 | 421,414 | | (347) | | | | 575,000 | 02/13/2015 |
| PH7132698379 | | PHILADELPHIA | PA | | 01/16/2015 | 4.018 | 398,929 | | (212) | | | | 590,000 | 01/16/2015 |
| PH7132732392 | | CHESTER | NJ | | 01/16/2015 | 3.953 | 609,830 | | (209) | | | | 820,000 | 01/16/2015 |
| PH7132732681 | | BEDFORD | NY | | 01/29/2015 | 3.953 | 515,989 | | (664) | | | | 1,115,000 | 01/29/2015 |
| PH7132735106 | | CONROE | TX | | 03/13/2015 | 3.792 | 429,316 | | 103 | | | | 618,000 | 03/13/2015 |
| PH7132735130 | | WASHINGTON | DC | | 01/16/2015 | 3.938 | 673,250 | | (437) | | | | 920,000 | 01/16/2015 |
| PH7132773750 | | SAN JOSE | CA | | 01/16/2015 | 4.125 | 539,939 | | (1,125) | | | | 852,000 | 01/16/2015 |
| PH7132833976 | | PELHAM | NY | | 02/13/2015 | 4.071 | 622,888 | | (691) | | | | 860,000 | 02/13/2015 |
| PH7132834222 | | SPRING | TX | | 02/13/2015 | 3.696 | 454,864 | | 471 | | | | 760,000 | 02/13/2015 |
| PH7132846259 | | NAPERVILLE | IL | | 04/10/2015 | 3.875 | 489,969 | | (226) | | | | 755,000 | 04/10/2015 |
| PH7132935227 | | CAMAS | WA | | 03/27/2015 | 4.000 | 445,354 | | (483) | | | | 600,000 | 03/27/2015 |
| PH7132967345 | | WESTFIELD | NJ | | 03/27/2015 | 4.000 | 607,751 | | (663) | | | | 890,000 | 03/27/2015 |
| PH7132968541 | | COLUMBUS | OH | | 02/26/2015 | 3.750 | 441,800 | | 1,558 | | | | 633,000 | 02/26/2015 |
| PH7132976726 | | GLENSIDE | PA | | 05/08/2015 | 3.958 | 674,230 | | (549) | | | | 910,000 | 05/08/2015 |
| PH7133008628 | | SCOTCH PLAINS | NJ | | 04/10/2015 | 4.000 | 709,028 | | (2,403) | | | | 1,250,000 | 04/10/2015 |
| PH7133026380 | | QUEEN CREEK | AZ | | 02/26/2015 | 3.875 | 420,478 | | (164) | | | | 565,000 | 02/26/2015 |
| PH7133027941 | | SHREWSBURY | MA | | 06/05/2015 | 3.875 | 423,586 | | (308) | | | | 606,000 | 06/05/2015 |
| PH7133029764 | | ATLANTIC HIGHLANDS | NJ | | 08/07/2015 | 3.875 | 424,113 | | (649) | | | | 690,000 | 08/07/2015 |
| PH7133070008 | | DALLAS | TX | | 03/27/2015 | 4.036 | 448,268 | | (242) | | | | 640,000 | 03/27/2015 |
| PH7133071469 | | WEST PALM BEACH | FL | | 06/19/2015 | 3.625 | 463,945 | | 488 | | | | 722,000 | 06/19/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| PH7133124458 | | SOUTH LYON | MI | | 04/24/2015 | 3.771 | 518,090 | | 285 | | | | 700,000 | 04/24/2015 |
| PH7133125539 | | WHEATON | IL | | 04/24/2015 | 3.700 | 657,413 | | 595 | | | | 950,000 | 04/24/2015 |
| PH7133126412 | | MCKINNEY | TX | | 04/10/2015 | 3.646 | 458,874 | | 380 | | | | 626,000 | 04/10/2015 |
| PH7133128608 | | NATICK | MA | | 05/08/2015 | 3.812 | 520,784 | | (395) | | | | 830,000 | 05/08/2015 |
| PH7133166889 | | MONTVILLE | NJ | | 07/24/2015 | 3.864 | 726,431 | | (296) | | | | 982,000 | 07/24/2015 |
| PH7133170196 | | UPTON | MA | | 04/24/2015 | 3.958 | 439,878 | | (369) | | | | 590,000 | 04/24/2015 |
| PH7133196597 | | VILLA PARK | CA | | 06/19/2015 | 3.839 | 532,066 | | (555) | | | | 1,425,000 | 06/19/2015 |
| PH7133197967 | | MAPLEWOOD | NJ | | 05/22/2015 | 3.750 | 547,587 | | 826 | | | | 749,000 | 05/22/2015 |
| PH7133201017 | | CORONA | CA | | 09/18/2015 | 3.960 | 559,378 | | 627 | | | | 755,000 | 09/18/2015 |
| PH7133201116 | | WESTFIELD | NJ | | 04/24/2015 | 4.042 | 637,978 | | (703) | | | | 850,000 | 04/24/2015 |
| PH7133232087 | | BRYN MAWR | PA | | 06/19/2015 | 3.829 | 503,863 | | 87 | | | | 1,030,000 | 06/19/2015 |
| PH7133299334 | | MERCER ISLAND | WA | | 04/24/2015 | 3.857 | 986,504 | | (77) | | | | 1,500,000 | 04/24/2015 |
| PH7133299482 | | HOLLIS HILLS | NY | | 05/22/2015 | 3.839 | 782,441 | | (370) | | | | 1,200,000 | 05/22/2015 |
| PH7133300769 | | FRISCO | TX | | 09/18/2015 | 4.047 | 498,448 | | (125) | | | | 895,000 | 09/18/2015 |
| PH7133300991 | | NICEVILLE | FL | | 07/24/2015 | 3.625 | 442,447 | | 351 | | | | 610,000 | 07/24/2015 |
| PH7133303037 | | NAPERVILLE | IL | | 08/21/2015 | 3.911 | 454,423 | | 335 | | | | 615,000 | 08/21/2015 |
| PH7133305164 | | MARS | PA | | 06/19/2015 | 4.125 | 655,819 | | (92) | | | | 996,500 | 06/19/2015 |
| PH7133305354 | | SEATTLE | WA | | 05/08/2015 | 3.625 | 809,026 | | 641 | | | | 1,275,000 | 05/08/2015 |
| PH7133305800 | | SCOTTSDALE | AZ | | 04/24/2015 | 3.938 | 491,733 | | (521) | | | | 690,000 | 04/24/2015 |
| PH7133338314 | | SAN DIEGO | CA | | 10/29/2015 | 3.719 | 840,236 | | 883 | | | | 1,338,775 | 10/29/2015 |
| PH7133338546 | | MANCHESTER | MA | | 08/07/2015 | 3.625 | 582,963 | | 851 | | | | 810,000 | 08/07/2015 |
| PH7133340690 | | AUSTIN | TX | | 06/05/2015 | 3.964 | 716,385 | | (604) | | | | 1,015,000 | 06/05/2015 |
| PH7133340716 | | TUCSON | AZ | | 04/24/2015 | 3.734 | 429,125 | | 353 | | | | 589,000 | 04/24/2015 |
| PH7133341524 | | OAKDALE | CA | | 05/22/2015 | 3.857 | 495,989 | | (307) | | | | 1,060,000 | 05/22/2015 |
| PH7133343231 | | WOODINVILLE | WA | | 04/24/2015 | 3.875 | 550,696 | | (107) | | | | 795,000 | 04/24/2015 |
| PH7133365523 | | PONTE VEDRA BEACH | FL | | 05/22/2015 | 3.792 | 578,582 | | (69) | | | | 777,000 | 05/22/2015 |
| PH7133367032 | | TUCSON | AZ | | 06/05/2015 | 3.900 | 463,234 | | (181) | | | | 630,000 | 06/05/2015 |
| PH7133421086 | | HOUSTON | TX | | 06/05/2015 | 3.804 | 856,871 | | 236 | | | | 1,150,000 | 06/05/2015 |
| PH7133423496 | | WALL TOWNSHIP | NJ | | 07/24/2015 | 3.875 | 700,376 | | (442) | | | | 930,000 | 07/24/2015 |
| PH7133425574 | | SUMMIT | NJ | | 05/22/2015 | 3.896 | 866,286 | | (694) | | | | 1,156,000 | 05/22/2015 |
| PH7133461942 | | CRANBURY | NJ | | 02/12/2016 | 4.125 | 649,654 | | (543) | | | | 925,000 | 02/12/2016 |
| PH7133467899 | | BELLAIRE | TX | | 05/22/2015 | 3.896 | 701,179 | | (562) | | | | 935,000 | 05/22/2015 |
| PH7133508072 | | SAN DIEGO | CA | | 07/10/2015 | 4.025 | 451,625 | | (222) | | | | 662,500 | 07/10/2015 |
| PH7133510508 | | WAYZATA | MN | | 07/10/2015 | 3.643 | 570,467 | | (17) | | | | 1,075,000 | 07/10/2015 |
| PH7133512777 | | DAVIS | CA | | 07/10/2015 | 3.771 | 512,433 | | (256) | | | | 905,000 | 07/10/2015 |
| PH7133513403 | | SAN DIEGO | CA | | 08/07/2015 | 4.125 | 568,956 | | (727) | | | | 800,000 | 08/07/2015 |
| PH7133513825 | | LOS ALAMITOS | CA | | 10/29/2015 | 4.000 | 656,941 | | (178) | | | | 880,000 | 10/29/2015 |
| PH7133548417 | | CARY | NC | | 06/19/2015 | 3.688 | 393,254 | | 94 | | | | 530,000 | 06/19/2015 |
| PH7133549670 | | MONTCLAIR | NJ | | 06/19/2015 | 4.062 | 474,328 | | (387) | | | | 695,000 | 06/19/2015 |
| PH7133701008 | | CHAGRIN FALLS | OH | | 07/10/2015 | 3.875 | 447,840 | | (361) | | | | 610,000 | 07/10/2015 |
| PH7133701495 | | ACTON | MA | | 09/18/2015 | 4.107 | 636,083 | | (193) | | | | 843,000 | 09/18/2015 |
| PH7133704077 | | NAPLES | FL | | 01/15/2016 | 3.857 | 614,667 | | 604 | | | | 880,000 | 01/15/2016 |
| PH7133705280 | | SYOSSET | NY | | 10/16/2015 | 4.095 | 609,943 | | (397) | | | | 830,000 | 10/16/2015 |
| PH7133737564 | | CARLISLE | PA | | 07/10/2015 | 3.607 | 461,476 | | 345 | | | | 630,000 | 07/10/2015 |
| PH7133739461 | | MILLBRAE | CA | | 07/10/2015 | 3.750 | 1,190,293 | | (482) | | | | 2,100,000 | 07/10/2015 |
| PH7133740048 | | CHANDLER | AZ | | 06/19/2015 | 3.833 | 461,822 | | (441) | | | | 655,000 | 06/19/2015 |
| PH7133740170 | | GLEN ROCK | NJ | | 07/24/2015 | 3.850 | 628,692 | | (299) | | | | 885,000 | 07/24/2015 |
| PH7133741137 | | MEDFORD | NJ | | 08/21/2015 | 4.000 | 442,398 | | (481) | | | | 585,000 | 08/21/2015 |
| PH7133780184 | | MOORESTOWN | NJ | | 08/21/2015 | 3.804 | 458,120 | | (234) | | | | 790,000 | 08/21/2015 |
| PH7133784905 | | FORT WORTH | TX | | 06/19/2015 | 3.732 | 399,266 | | 146 | | | | 730,000 | 06/19/2015 |
| PH7133785928 | | WESTFIELD | NJ | | 08/21/2015 | 3.990 | 508,012 | | (184) | | | | 850,000 | 08/21/2015 |
| PH7133788401 | | SPRING | TX | | 06/05/2015 | 3.896 | 607,031 | | (486) | | | | 816,000 | 06/05/2015 |
| PH7133822424 | | LA MESA | CA | | 07/24/2015 | 3.771 | 651,803 | | (316) | | | | 1,025,000 | 07/24/2015 |
| PH7133822515 | | CHATHAM | NJ | | 07/24/2015 | 4.048 | 1,472,817 | | 185 | | | | 2,750,000 | 07/24/2015 |
| PH7133823513 | | SOUTHLAKE | TX | | 06/05/2015 | 3.771 | 480,115 | | 24 | | | | 1,300,000 | 06/05/2015 |
| PH7133827027 | | PORTSMOUTH | RI | | 07/24/2015 | 3.964 | 431,012 | | (361) | | | | 572,000 | 07/24/2015 |
| PH7133827191 | | MANHASSET | NY | | 08/07/2015 | 4.089 | 764,226 | | (587) | | | | 1,145,000 | 08/07/2015 |
| PH7133827720 | | COLLEYVILLE | TX | | 07/10/2015 | 3.938 | 451,245 | | (286) | | | | 600,000 | 07/10/2015 |
| PH7133829791 | | FLOWER MOUND | TX | | 07/10/2015 | 3.821 | 423,408 | | (116) | | | | 565,000 | 07/10/2015 |
| PH7133864327 | | NEWCASTLE | WA | | 07/10/2015 | 3.688 | 633,598 | | 456 | | | | 855,000 | 07/10/2015 |
| PH7133864400 | | INDIAN LAND | SC | | 07/10/2015 | 3.821 | 396,765 | | (108) | | | | 535,000 | 07/10/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| PH7133865357 | | MAPLEWOOD | NJ | | 07/24/2015 | 3.958 | 565,211 | | (447) | | | | 755,000 | 07/24/2015 |
| PH7133866298 | | WYNNEWOOD | PA | | 07/24/2015 | 3.857 | 618,232 | | (131) | | | | 830,000 | 07/24/2015 |
| PH7133871447 | | NORTH CALDWELL | NJ | | 08/07/2015 | 4.071 | 510,076 | | (604) | | | | 850,000 | 08/07/2015 |
| PH7133904875 | | BELMONT | MA | | 09/18/2015 | 3.953 | 614,734 | | (460) | | | | 815,000 | 09/18/2015 |
| PH7133924352 | | WHITE PLAINS | NY | | 09/18/2015 | 4.240 | 458,980 | | (719) | | | | 815,000 | 09/18/2015 |
| PH7133925177 | | WESTFIELD | NJ | | 08/21/2015 | 4.021 | 451,916 | | (192) | | | | 600,000 | 08/21/2015 |
| PH7134018097 | | LONGMONT | CO | | 08/07/2015 | 3.875 | 976,566 | | (267) | | | | 1,350,000 | 08/07/2015 |
| PH7134018154 | | CERRITOS | CA | | 07/24/2015 | 3.964 | 751,259 | | (941) | | | | 1,050,000 | 07/24/2015 |
| PH7134018576 | | SAN MATEO | CA | | 12/11/2015 | 3.857 | 814,884 | | (404) | | | | 3,050,000 | 12/11/2015 |
| PH7134019533 | | HOLMDEL | NJ | | 09/18/2015 | 4.005 | 747,500 | | (237) | | | | 1,015,000 | 09/18/2015 |
| PH7134020176 | | TROPHY CLUB | TX | | 07/24/2015 | 3.946 | 462,025 | | (327) | | | | 615,000 | 07/24/2015 |
| PH7134022768 | | SMITHTOWN | NY | | 09/18/2015 | 3.982 | 587,082 | | (5) | | | | 975,000 | 09/18/2015 |
| PH7134062202 | | WESTFIELD | NJ | | 07/24/2015 | 3.937 | 499,642 | | (316) | | | | 673,000 | 07/24/2015 |
| PH7134062590 | | FAIRFIELD | CA | | 08/21/2015 | 3.953 | 562,002 | | (421) | | | | 745,000 | 08/21/2015 |
| PH7134065601 | | DAVIE | FL | | 08/21/2015 | 4.000 | 677,061 | | (194) | | | | 900,000 | 08/21/2015 |
| PH7134066039 | | MOUNT LAUREL | NJ | | 09/18/2015 | 3.911 | 399,365 | | 294 | | | | 561,000 | 09/18/2015 |
| PH7134069736 | | MENDHAM | NJ | | 08/21/2015 | 4.062 | 616,205 | | (244) | | | | 840,000 | 08/21/2015 |
| PH7134102461 | | WESTFIELD | NJ | | 08/21/2015 | 4.071 | 828,362 | | (595) | | | | 1,100,000 | 08/21/2015 |
| PH7134103667 | | PRINCETON | NJ | | 10/16/2015 | 4.000 | 900,385 | | (573) | | | | 1,250,000 | 10/16/2015 |
| PH7134104392 | | AVON | CO | | 08/07/2015 | 4.164 | 614,623 | | (451) | | | | 825,000 | 08/07/2015 |
| PH7134106454 | | LARCHMONT | NY | | 09/18/2015 | 4.292 | 612,139 | | (550) | | | | 860,000 | 09/18/2015 |
| PH7134107569 | | WEST CHESTER | PA | | 09/18/2015 | 3.965 | 443,403 | | 23 | | | | 590,000 | 09/18/2015 |
| PH7134110944 | | CUMBERLAND | RI | | 08/07/2015 | 4.078 | 404,165 | | (213) | | | | 553,000 | 08/07/2015 |
| PH7134142632 | | LAKE BLUFF | IL | | 10/16/2015 | 3.946 | 501,667 | | (130) | | | | 665,000 | 10/16/2015 |
| PH7134162812 | | REDMOND | WA | | 08/21/2015 | 3.982 | 562,007 | | (88) | | | | 800,000 | 08/21/2015 |
| PH7134163687 | | RYE BROOK | NY | | 09/18/2015 | 4.000 | 844,056 | | (242) | | | | 1,125,000 | 09/18/2015 |
| PH7134198154 | | REDMOND | WA | | 08/21/2015 | 4.000 | 629,998 | | (175) | | | | 875,000 | 08/21/2015 |
| PH7134198915 | | WESTON | FL | | 09/18/2015 | 4.074 | 447,930 | | (72) | | | | 610,000 | 09/18/2015 |
| PH7134219836 | | TENAFLY | NJ | | 09/18/2015 | 4.092 | 787,336 | | (225) | | | | 1,115,000 | 09/18/2015 |
| PH7134221402 | | SUMMIT | NJ | | 09/29/2015 | 3.923 | 1,246,214 | | (568) | | | | 1,670,000 | 09/29/2015 |
| PH7134254395 | | WESTMINSTER | CO | | 12/11/2015 | 4.229 | 473,002 | | (214) | | | | 678,000 | 12/11/2015 |
| PH7134270151 | | OWENS CROSS ROADS | AL | | 08/21/2015 | 4.089 | 489,368 | | (129) | | | | 650,000 | 08/21/2015 |
| PH7134271498 | | WINTER GARDEN | FL | | 09/18/2015 | 3.911 | 433,391 | | 466 | | | | 620,500 | 09/18/2015 |
| PH7134271704 | | WESTFIELD | NJ | | 09/18/2015 | 3.875 | 571,232 | | (374) | | | | 1,350,000 | 09/18/2015 |
| PH7134272678 | | PARAMUS | NJ | | 09/18/2015 | 4.059 | 693,298 | | (231) | | | | 930,000 | 09/18/2015 |
| PH7134275929 | | FREMONT | CA | | 10/29/2015 | 4.275 | 515,427 | | (263) | | | | 885,000 | 10/29/2015 |
| PH7134310114 | | SAN RAMON | CA | | 10/16/2015 | 4.229 | 711,633 | | (345) | | | | 1,270,000 | 10/16/2015 |
| PH7134348098 | | MOUNTAIN BRK | AL | | 09/18/2015 | 3.875 | 420,043 | | 348 | | | | 1,200,000 | 09/18/2015 |
| PH7134457824 | | TUCSON | AZ | | 09/18/2015 | 3.911 | 411,258 | | 338 | | | | 725,000 | 09/18/2015 |
| PH7134457956 | | RALEIGH | NC | | 09/18/2015 | 4.047 | 550,293 | | (141) | | | | 738,000 | 09/18/2015 |
| PH7134458079 | | GOODYEAR | AZ | | 12/11/2015 | 3.896 | 415,451 | | (123) | | | | 610,000 | 12/11/2015 |
| PH7134461867 | | SAINT CHARLES | IL | | 09/18/2015 | 3.946 | 433,768 | | (112) | | | | 588,000 | 09/18/2015 |
| PH7134462972 | | FEDERAL WAY | WA | | 09/18/2015 | 4.089 | 552,196 | | (151) | | | | 820,000 | 09/18/2015 |
| PH7134522817 | | ANDOVER | MA | | 02/12/2016 | 3.958 | 377,040 | | 697 | | | | 725,000 | 02/12/2016 |
| PH7134674477 | | STAMFORD | CT | | 11/13/2015 | 3.680 | 837,508 | | 1,116 | | | | 1,200,000 | 11/13/2015 |
| PH7134676084 | | COMMACK | NY | | 11/13/2015 | 3.964 | 496,864 | | (372) | | | | 655,000 | 11/13/2015 |
| PH7134676589 | | CENTENNIAL | CO | | 09/29/2015 | 4.000 | 584,408 | | (596) | | | | 770,000 | 09/29/2015 |
| PH7134678882 | | PRINCETON | NJ | | 12/11/2015 | 4.125 | 524,212 | | (406) | | | | 740,000 | 12/11/2015 |
| PH7134682256 | | MAPLEWOOD | NJ | | 11/13/2015 | 4.250 | 451,470 | | (631) | | | | 630,000 | 11/13/2015 |
| PH7134714778 | | TUCSON | AZ | | 10/16/2015 | 3.750 | 501,333 | | 412 | | | | 680,000 | 10/16/2015 |
| PH7134718399 | | BERWYN | PA | | 10/16/2015 | 3.821 | 659,240 | | (171) | | | | 1,200,000 | 10/16/2015 |
| PH7134723019 | | WESTPORT | CT | | 12/23/2015 | 3.679 | 836,451 | | 672 | | | | 1,130,000 | 12/23/2015 |
| PH7134723191 | | HOWELL | MI | | 12/11/2015 | 3.964 | 461,296 | | (377) | | | | 625,000 | 12/11/2015 |
| PH7134723431 | | PARKER | CO | | 10/29/2015 | 3.964 | 446,439 | | (334) | | | | 590,000 | 10/29/2015 |
| PH7134796304 | | ALEXANDRIA | VA | | 12/11/2015 | 4.083 | 585,859 | | (283) | | | | 823,000 | 12/11/2015 |
| PH7134797963 | | HIGHLANDS RANCH | CO | | 10/29/2015 | 3.893 | 417,734 | | (104) | | | | 555,000 | 10/29/2015 |
| PH7134800122 | | WESTFIELD | NJ | | 12/11/2015 | 3.964 | 507,735 | | (189) | | | | 680,000 | 12/11/2015 |
| PH7134805360 | | WESTFORD | MA | | 03/11/2016 | 3.982 | 563,383 | | 462 | | | | 749,000 | 03/11/2016 |
| PH7134840003 | | TAMPA | FL | | 10/29/2015 | 3.929 | 542,769 | | (303) | | | | 1,035,000 | 10/29/2015 |
| PH7134840169 | | ARLINGTON | VA | | 10/16/2015 | 3.575 | 678,802 | | 6,019 | | | | 1,475,000 | 10/16/2015 |
| PH7134842876 | | ARLINGTON | VA | | 11/13/2015 | 3.964 | 535,891 | | 149 | | | | 925,000 | 11/13/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| PH7134844278 | | HALF MOON BAY | CA | | 01/28/2016 | 4.036 | 476,574 | | (1,139) | | | | 1,015,000 | 01/28/2016 |
| PH7134891295 | | MCKINNEY | TX | | 10/16/2015 | 3.750 | 426,781 | | 385 | | | | 626,000 | 10/16/2015 |
| PH7134949747 | | DENVER | CO | | 12/11/2015 | 3.750 | 458,529 | | 383 | | | | 640,000 | 12/11/2015 |
| PH7134951453 | | WOODCLIFF LAKE | NJ | | 12/11/2015 | 4.125 | 605,531 | | (457) | | | | 850,000 | 12/11/2015 |
| PH7134953244 | | MALVERN | PA | | 12/11/2015 | 3.893 | 510,500 | | (129) | | | | 675,000 | 12/11/2015 |
| PH7134999361 | | RAYNHAM | MA | | 02/12/2016 | 4.094 | 428,342 | | (268) | | | | 568,000 | 02/12/2016 |
| PH7135019193 | | ARLINGTON | VA | | 01/15/2016 | 3.804 | 897,917 | | (42) | | | | 1,350,000 | 01/15/2016 |
| PH7135056070 | | TRAFFORD | PA | | 04/22/2016 | 3.940 | 545,601 | | (381) | | | | 724,900 | 04/22/2016 |
| PH7135074651 | | HOCKLEY | TX | | 03/25/2016 | 4.000 | 434,700 | | (338) | | | | 580,000 | 03/25/2016 |
| PH7135083538 | | LAFAYETTE | CO | | 01/15/2016 | 3.833 | 415,950 | | (117) | | | | 577,000 | 01/15/2016 |
| PH7135085988 | | CAMAS | WA | | 12/23/2015 | 3.833 | 444,720 | | (124) | | | | 588,000 | 12/23/2015 |
| PH7135132293 | | TUCSON | AZ | | 01/15/2016 | 3.732 | 721,248 | | 526 | | | | 980,000 | 01/15/2016 |
| PH7135211105 | | PLEASANTON | CA | | 12/11/2015 | 3.696 | 723,455 | | 535 | | | | 975,000 | 12/11/2015 |
| PH7135240666 | | NAPLES | FL | | 03/11/2016 | 3.929 | 464,009 | | 330 | | | | 625,000 | 03/11/2016 |
| PH7135281728 | | MOUNT PLEASANT | SC | | 12/23/2015 | 3.893 | 453,460 | | 61 | | | | 645,000 | 12/23/2015 |
| PH7135288749 | | NEEDHAM | MA | | 12/23/2015 | 3.625 | 774,307 | | 913 | | | | 1,044,500 | 12/23/2015 |
| PH7135338270 | | PLANDOME | NY | | 12/11/2015 | 3.911 | 949,564 | | (730) | | | | 1,265,000 | 12/11/2015 |
| PH7135338999 | | SCOTTSDALE | AZ | | 01/15/2016 | 3.946 | 587,541 | | (283) | | | | 1,330,000 | 01/15/2016 |
| PH7135348469 | | AUSTIN | TX | | 01/28/2016 | 4.107 | 598,451 | | (314) | | | | 785,000 | 01/28/2016 |
| PH7135353089 | | AURORA | CO | | 03/25/2016 | 3.917 | 486,982 | | (74) | | | | 665,000 | 03/25/2016 |
| PH7135362676 | | FLEMINGTON | NJ | | 04/08/2016 | 3.929 | 610,102 | | (121) | | | | 802,000 | 04/08/2016 |
| PH7135395585 | | FAIR HAVEN | NJ | | 04/08/2016 | 3.750 | 782,533 | | (595) | | | | 1,080,000 | 04/08/2016 |
| PH7135399710 | | SUMMIT | NJ | | 01/15/2016 | 3.768 | 685,964 | | (30) | | | | 1,260,000 | 01/15/2016 |
| PH7135406804 | | CARLSBAD | CA | | 01/15/2016 | 3.839 | 906,104 | | (5) | | | | 1,460,000 | 01/15/2016 |
| PH7135532245 | | CLAREMONT | CA | | 02/12/2016 | 4.125 | 637,562 | | (576) | | | | 965,000 | 02/12/2016 |
| PH7135549470 | | GREENWOOD VILLAGE | CO | | 01/28/2016 | 4.071 | 719,973 | | 148 | | | | 1,250,000 | 01/28/2016 |
| PH7135556475 | | RIPON | CA | | 01/28/2016 | 3.917 | 605,002 | | 544 | | | | 826,000 | 01/28/2016 |
| PH7135941057 | | NEEDHAM | MA | | 02/12/2016 | 4.107 | 646,152 | | (341) | | | | 858,000 | 02/12/2016 |
| PH7136100851 | | CAMBRIA | CA | | 04/08/2016 | 4.214 | 630,375 | | (288) | | | | 1,045,000 | 04/08/2016 |
| PH7136101644 | | MIAMI | FL | | 02/26/2016 | 3.857 | 422,884 | | 336 | | | | 562,000 | 02/26/2016 |
| PH7136104622 | | TUCSON | AZ | | 02/12/2016 | 4.018 | 567,522 | | (176) | | | | 780,000 | 02/12/2016 |
| PH7136358939 | | BOCA RATON | FL | | 03/25/2016 | 4.125 | 548,247 | | (638) | | | | 715,000 | 03/25/2016 |
| PH7136393464 | | ENGLEWOOD | CO | | 03/25/2016 | 3.929 | 626,680 | | (123) | | | | 828,000 | 03/25/2016 |
| PH7136743734 | | LIVERMORE | CA | | 04/22/2016 | 3.646 | 695,832 | | 606 | | | | 965,000 | 04/22/2016 |
| PH7136885105 | | MOORESTOWN | NJ | | 04/08/2016 | 3.625 | 477,196 | | 225 | | | | 762,000 | 04/08/2016 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | | 1,115,343,923 | | (655,644) | | | | 1,829,421,683 | XXX |
| 0121303 | | TALLAHASSEE | FL | | 12/11/2008 | 6.690 | 46,488,463 | | | | | | 145,000,000 | 12/05/2008 |
| 0331002 | | SHELTON | CT | | 12/22/2005 | 5.630 | 23,348,118 | | | | | | 85,000,000 | 11/22/2005 |
| 0374201 | | SANTA ANA | CA | | 07/01/2003 | 7.410 | 4,847,509 | | | | | | 14,000,000 | 05/01/2002 |
| 0374401 | | SANTA ANA | CA | | 07/01/2003 | 7.410 | 5,938,199 | | | | | | 22,200,000 | 05/01/2002 |
| 0416002 | | BOSTON | MA | | 07/23/2014 | 4.400 | 40,520,744 | | | | | | 126,100,000 | 07/07/2014 |
| 0433901 | | ST PETERSBURG | FL | | 12/13/2002 | 5.700 | 2,994,823 | | | | | | 125,725,000 | 11/21/2002 |
| 0433902 | | ST PETERSBURG | FL | | 12/13/2002 | 5.700 | 11,380,325 | | | | | | | 11/21/2002 |
| 0433903 | | ST PETERSBURG | FL | | 01/30/2004 | 5.700 | 8,335,887 | | | | | | | 11/21/2002 |
| 0445104 | | LAKEWOOD | CO | | 09/10/2014 | 4.450 | 78,923,334 | | | | | | 135,500,000 | 07/16/2014 |
| 0450203 | | CORALVILLE | IA | | 08/03/2012 | 5.710 | 105,202,058 | | | | | | 169,500,000 | 07/24/2012 |
| 0463803 | | ARLINGTON | TX | | 08/03/2012 | 5.570 | 238,483,538 | | | | | | 432,400,000 | 07/24/2012 |
| 0473203 | | FRIENDSWOOD | TX | | 08/03/2012 | 5.520 | 238,383,970 | | | | | | 450,000,000 | 07/25/2012 |
| 0491204 | | DALLAS | TX | | 09/06/2012 | 4.000 | 250,000,000 | | | | | | 401,000,000 | 01/23/2012 |
| 0499002 | | LEXINGTON | KY | | 04/26/2011 | 5.420 | 76,132,057 | | | | | | 145,000,000 | 04/01/2011 |
| 0499201 | | JERSEY CITY | NJ | | 12/21/2012 | 4.500 | 47,450,968 | | | | | | 127,000,000 | 11/30/2012 |
| 0524201 | | SACRAMENTO | CA | | 01/28/2011 | 6.000 | 27,647,004 | | | | | | 85,500,000 | 12/06/2010 |
| 0534705 | | PALMYRA | PA | | 10/15/2013 | 4.050 | 51,565,523 | | | | | | 88,500,000 | 09/19/2013 |
| 0534706 | | DALLAS | TX | | 10/15/2013 | 4.050 | 38,805,241 | | | | | | 66,600,000 | 09/19/2013 |
| 0545702 | | SAN DIEGO | CA | | 02/11/2013 | 4.500 | 74,235,496 | | | | | | 134,500,000 | 02/04/2013 |
| 0548901 | | ATLANTA | GA | | 05/03/2013 | 3.500 | 69,734,318 | | | | | | 115,600,000 | 04/23/2013 |
| 0552604 | | RICHMOND | VA | | 08/30/2013 | 3.740 | 94,423,964 | | | | | | 172,350,000 | 07/22/2013 |
| 0552701 | | NEW YORK | NY | | 09/13/2013 | 4.270 | 47,212,449 | | | | | | 80,900,000 | 07/17/2013 |
| 0553801 | | COLUMBUS | OH | | 02/11/2013 | 3.900 | 225,000,000 | | | | | | 537,000,000 | 02/04/2016 |
| 0553802 | | COLUMBUS | OH | | 03/04/2016 | 4.460 | 15,500,000 | | | | | | | 02/04/2016 |
| 0556101 | | BETHESDA | MD | | 12/23/2011 | 5.350 | 28,834,808 | | | | | | 58,400,000 | 12/21/2011 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| 0582812 | | DFW AIRPORT | TX | | 06/03/2014 | 4.080 | 56,756,103 | | | | | | 102,100,000 | 05/01/2014 |
| 0582813 | | SOUTHAVEN | MS | | 06/03/2014 | 4.080 | 18,149,723 | | | | | | 32,650,000 | 05/01/2014 |
| 0582814 | | SAN BERNARDINO | CA | | 06/03/2014 | 4.080 | 50,029,865 | | | | | | 90,000,000 | 05/01/2014 |
| 0582815 | | SAN BERNARDINO | CA | | 06/03/2014 | 4.080 | 45,721,737 | | | | | | 82,250,000 | 05/01/2014 |
| 0584501 | | SEATTLE | WA | | 12/29/2011 | 5.960 | 72,678,524 | | | | | | 142,562,500 | 12/23/2011 |
| 0584502 | | SEATTLE | WA | | 12/29/2011 | 4.000 | 37,949,731 | | | | | | 72,824,400 | 12/23/2011 |
| 0587001 | | SEATTLE | WA | | 03/30/2011 | 5.400 | 37,506,496 | | | | | | 78,000,000 | 03/14/2011 |
| 0587200 | | LONG BEACH | CA | | 07/23/2004 | 6.380 | 30,014,096 | | | | | | 90,000,000 | 10/01/2007 |
| 0587201 | | LONG BEACH | CA | | 10/25/2007 | 6.650 | 3,756,021 | | | | | | | 10/01/2007 |
| 0591002 | | SILVER SPRING | MD | | 09/03/2013 | 3.950 | 124,000,000 | | | | | | 254,450,000 | 08/19/2013 |
| 0591003 | | SILVER SPRING | MD | | 05/11/2018 | 5.500 | 4,000,000 | | | | | | | 08/19/2013 |
| 0593401 | | AUSTIN | TX | | 06/26/2015 | 3.860 | 26,000,000 | | | | | | 51,000,000 | 06/17/2015 |
| 0596800 | | PALO ALTO | CA | | 12/22/2004 | 5.320 | 16,794,731 | | | | | | 29,400,000 | 07/20/2004 |
| 0598900 | | SCOTTSDALE | AZ | | 07/20/2005 | 5.420 | 3,491,679 | | | | | | 33,900,000 | 02/21/2005 |
| 0606801 | | WILLOW GROVE | PA | | 09/21/2015 | 3.880 | 79,950,034 | | | | | | 171,200,000 | 09/01/2015 |
| 0611500 | | LAS VEGAS | NV | | 09/27/2005 | 5.320 | 8,604,362 | | | | | | 27,600,000 | 08/31/2005 |
| 0613100 | | LAS VEGAS | NV | | 12/20/2006 | 5.800 | 10,297,417 | | | | | | 27,600,000 | 08/31/2005 |
| 0617003 | | SANTA CLARA | CA | | 06/12/2013 | 4.500 | 84,907,847 | | | | | | 151,750,000 | 06/03/2013 |
| 0624600 | | CHICAGO | IL | | 01/03/2006 | 5.600 | 96,052,404 | | | | | | 182,000,000 | 12/20/2005 |
| 0626400 | | LANSDOWNE | VA | | 05/30/2007 | 5.620 | 31,723,365 | | | | | | 84,000,000 | 04/13/2007 |
| 0627000 | | WASHINGTON | DC | | 04/27/2006 | 5.950 | 114,034,210 | | | | | | 211,100,000 | 02/21/2006 |
| 0628401 | | SECAUCUS | NJ | | 11/12/2015 | 4.000 | 65,000,000 | | | | | | 121,726,000 | 11/10/2015 |
| 0635601 | | SAN ANTONIO | TX | | 09/05/2007 | 5.970 | 8,850,595 | | | | | | 19,800,000 | 12/19/2012 |
| 0638900 | | LAUREL | MD | | 11/30/2007 | 5.930 | 43,368,018 | | | | | | 64,000,000 | 12/21/2006 |
| 0642800 | | HOUSTON | TX | | 09/27/2007 | 5.250 | 35,752,530 | | | | | | 59,506,775 | 08/10/2007 |
| 0642801 | | HOUSTON | TX | | 07/28/2016 | 5.250 | 2,399,187 | | | | | | 3,993,224 | 07/06/2016 |
| 0661800 | | BETHESDA | MD | | 11/30/2007 | 6.590 | 57,023,391 | | | | | | 99,000,000 | 11/01/2007 |
| 0662102 | | HOUSTON | TX | | 10/12/2011 | 4.650 | 85,387,033 | | | | | | 151,500,000 | 09/06/2011 |
| 0663700 | | NEW YORK | NY | | 04/01/2008 | 6.220 | 31,312,044 | | | | | | 69,200,000 | 01/18/2008 |
| 0666901 | | WINTER PARK | FL | | 10/31/2014 | 3.840 | 71,000,000 | | | | | | 130,000,000 | 10/31/2014 |
| 0675400 | | SAN ANTONIO | TX | | 09/21/2010 | 5.500 | 22,489,372 | | | | | | 40,200,000 | 08/31/2010 |
| 0677101 | | SAN DIEGO | CA | | 08/27/2013 | 4.800 | 91,088,002 | | | | | | 280,000,000 | 10/26/2017 |
| 0677102 | | SAN DIEGO | CA | | 12/20/2017 | 4.200 | 29,533,132 | | | | | | | 10/26/2017 |
| 0680300 | | HOUSTON | TX | | 12/29/2010 | 5.270 | 28,056,018 | | | | | | 45,400,000 | 12/12/2010 |
| 0680500 | | DALLAS | TX | | 12/23/2010 | 5.270 | 23,530,854 | | | | | | 37,300,000 | 12/13/2010 |
| 0682700 | | ATLANTA | GA | | 04/02/2012 | 4.250 | 38,493,155 | | | | | | 63,100,000 | 03/13/2012 |
| 0683100 | | NORFOLK | VA | | 05/06/2011 | 5.390 | 52,584,263 | | | | | | 58,400,000 | 09/14/2016 |
| 0684800 | | RICHARDSON | TX | | 06/29/2011 | 4.750 | 30,473,374 | | | | | | 48,500,000 | 06/20/2011 |
| 0685700 | | FRANKLIN | TN | | 09/15/2011 | 4.750 | 46,501,123 | | | | | | 73,000,000 | 08/31/2011 |
| 0686400 | | ANNAPOLIS | MD | | 12/30/2011 | 4.250 | 21,683,412 | | | | | | 39,000,000 | 12/12/2011 |
| 0686700 | | DALLAS | TX | | 11/07/2011 | 4.500 | 55,265,862 | | | | | | 89,500,000 | 10/28/2011 |
| 0687100 | | NEW YORK | NY | | 12/05/2011 | 4.995 | 208,550,145 | | (2,188,186) | | | | 600,000,000 | 06/03/2011 |
| 0687200 | | CHICAGO | IL | | 05/01/2012 | 4.200 | 175,000,000 | | | | | | 347,500,000 | 03/23/2015 |
| 0687400 | | ARLINGTON | VA | | 12/28/2011 | 4.500 | 75,712,867 | | | | | | 139,000,000 | 12/17/2018 |
| 0688000 | | CHARLOTTE | NC | | 12/29/2011 | 4.150 | 71,974,524 | | | | | | 109,800,000 | 01/13/2012 |
| 0688600 | | VENTURA | CA | | 03/30/2012 | 4.000 | 121,541,508 | | | | | | 218,800,000 | 03/16/2012 |
| 0689300 | | DURHAM | NC | | 04/06/2012 | 4.360 | 119,331,490 | | | | | | 212,000,000 | 04/03/2012 |
| 0689700 | | PHILADELPHIA | PA | | 09/27/2012 | 4.300 | 24,433,367 | | | | | | 44,100,000 | 06/29/2012 |
| 0689800 | | HOUSTON | TX | | 09/28/2012 | 4.000 | 83,706,775 | | | | | | 154,500,000 | 07/13/2012 |
| 0690000 | | NEW YORK | NY | | 06/29/2012 | 4.450 | 150,000,000 | | | | | | 365,000,000 | 06/07/2012 |
| 0690400 | | POTOMAC | MD | | 09/14/2012 | 4.250 | 19,250,945 | | | | | | 29,300,000 | 08/16/2012 |
| 0691200 | | CHERRY HILL | NJ | | 08/15/2012 | 3.900 | 137,558,276 | | | | | | 255,000,000 | 08/08/2012 |
| 0691300 | | HOUSTON | TX | | 02/21/2013 | 3.870 | 72,334,910 | | | | | | 116,100,000 | 11/17/2016 |
| 0691500 | | KIRKLAND | WA | | 08/22/2012 | 3.900 | 18,835,114 | | | | | | 35,500,000 | 07/30/2012 |
| 0691600 | | PORTLAND | OR | | 08/22/2012 | 3.900 | 21,132,079 | | | | | | 35,000,000 | 08/27/2012 |
| 0691700 | | LOS ANGELES | CA | | 08/22/2012 | 3.900 | 40,426,587 | | | | | | 66,700,000 | 07/25/2012 |
| 0693400 | | NEW YORK | NY | | 11/09/2012 | 4.392 | 78,581,729 | | | | | | 160,000,000 | 08/28/2012 |
| 0693900 | | DALLAS | TX | | 12/21/2012 | 3.800 | 34,264,593 | | | | | | 61,600,000 | 12/13/2012 |
| 0694400 | | FAIRFAX | VA | | 02/28/2013 | 3.700 | 80,292,371 | | | | | | 124,300,000 | 02/15/2013 |
| 0695000 | | FORT WORTH | TX | | 04/08/2013 | 3.850 | 55,000,000 | | | | | | 108,150,000 | 04/02/2013 |
| 0696400 | | NEW YORK | NY | | 07/31/2013 | 4.070 | 84,523,636 | | | | | | 166,750,000 | 07/03/2013 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| 0696500 | | NEW YORK | NY | | 07/31/2013 | 4.070 | 75,132,121 | | | | | | 177,700,000 | 07/08/2013 |
| 0696900 | | LOS ANGELES | CA | | 06/27/2013 | 3.490 | 124,008,919 | | | | | | 193,000,000 | 06/02/2013 |
| 0697600 | | NEW YORK | NY | | 08/01/2013 | 4.310 | 19,846,859 | | | | | | 44,200,000 | 06/26/2013 |
| 0697900 | | NEW YORK | NY | | 09/13/2013 | 4.990 | 62,000,000 | | | | | | 115,000,000 | 08/09/2013 |
| 0698000 | | ANNAPOLIS | MD | | 10/01/2013 | 4.810 | 100,000,000 | | | | | | 147,500,000 | 09/03/2013 |
| 0698700 | | ATLANTA | GA | | 08/22/2013 | 4.310 | 16,629,610 | | | | | | 26,700,000 | 08/14/2013 |
| 0698800 | | MCLEAN | VA | | 08/30/2013 | 4.100 | 255,198,289 | | | | | | 583,333,333 | 08/16/2013 |
| 0698900 | | RICHMOND | TX | | 11/04/2013 | 4.620 | 19,192,047 | | | | | | 30,500,000 | 09/26/2013 |
| 0699300 | | DENVER | CO | | 10/30/2013 | 4.410 | 74,510,265 | | | | | | 158,000,000 | 10/24/2013 |
| 0699500 | | HOUSTON | TX | | 09/06/2013 | 4.260 | 113,909,307 | | | | | | 196,676,500 | 08/29/2013 |
| 0699800 | | BLOOMFIELD | CT | | 01/13/2014 | 5.020 | 33,000,000 | | | | | | 53,170,000 | 01/03/2013 |
| 0700300 | | ANDOVER | MA | | 12/20/2013 | 4.670 | 35,910,042 | | | | | | 63,000,000 | 10/24/2013 |
| 0700400 | | HAPEVILLE | GA | | 12/06/2013 | 3.900 | 56,636,721 | | | | | | 95,700,000 | 10/09/2013 |
| 0700700 | | BROOKLYN | NY | | 11/14/2013 | 4.280 | 34,458,622 | | | | | | 54,900,000 | 11/04/2013 |
| 0700800 | | BROOMFIELD | CO | | 11/08/2013 | 3.850 | 116,409,274 | | | | | | 254,100,000 | 10/29/2013 |
| 0701100 | | HOUSTON | TX | | 04/04/2014 | 4.380 | 40,360,000 | | | | | | 86,500,000 | 01/15/2014 |
| 0701101 | | HOUSTON | TX | | 04/04/2014 | 4.380 | 32,800,000 | | | | | | 70,300,000 | 01/15/2014 |
| 0701102 | | SEATTLE | WA | | 04/04/2014 | 4.380 | 170,300,000 | | | | | | 365,000,000 | 01/15/2014 |
| 0701103 | | SEATTLE | WA | | 04/04/2014 | 4.380 | 64,340,000 | | | | | | 137,900,000 | 01/15/2014 |
| 0701104 | | SUNNYVALE | CA | | 04/04/2014 | 4.380 | 137,600,000 | | | | | | 295,000,000 | 01/15/2014 |
| 0701106 | | PORTLAND | OR | | 04/04/2014 | 4.380 | 141,000,000 | | | | | | 302,200,000 | 01/15/2014 |
| 0701109 | | CHICAGO | IL | | 09/30/2016 | 4.380 | 90,100,000 | | | | | | 306,000,000 | 09/14/2016 |
| 0701110 | | FRANKLIN | TN | | 01/25/2018 | 4.380 | 123,500,000 | | | | | | 264,700,000 | 01/10/2014 |
| 0701500 | | PHILADELPHIA | PA | | 12/06/2013 | 4.800 | 47,663,263 | | | | | | 79,600,000 | 12/03/2013 |
| 0702500 | | WARWICK | RI | | 01/13/2014 | 5.020 | 22,000,000 | | | | | | 33,950,000 | 12/23/2013 |
| 0702900 | | GLENDALE | CA | | 07/30/2014 | 5.200 | 42,231,593 | | | | 1,406,961 | | 89,700,000 | 07/24/2018 |
| 0703600 | | NEW YORK | NY | | 03/12/2014 | 4.940 | 69,380,293 | | | | | | 166,400,000 | 03/10/2014 |
| 0703700 | | MCLEAN | VA | | 04/29/2014 | 4.690 | 97,744,568 | | | | | | 177,000,000 | 02/19/2014 |
| 0703900 | | GLENVIEW | IL | | 07/01/2014 | 4.630 | 40,826,269 | | | | | | 62,500,000 | 04/17/2014 |
| 0704400 | | PORTLAND | OR | | 07/07/2014 | 5.200 | 37,399,295 | | | | 551,932 | | 75,030,000 | 07/24/2018 |
| 0704700 | | STAMFORD | CT | | 06/19/2014 | 4.930 | 80,000,000 | | | | | | 136,000,000 | 06/01/2014 |
| 0704800 | | HOUSTON | TX | | 05/30/2014 | 4.430 | 252,679,800 | | | | | | 440,000,000 | 05/29/2014 |
| 0705800 | | CHICAGO | IL | | 07/17/2014 | 3.850 | 200,000,000 | | | | | | 449,500,000 | 03/29/2018 |
| 0705801 | | CHICAGO | IL | | 04/19/2018 | 4.590 | 35,500,000 | | | | | | | 03/29/2018 |
| 0706100 (GBP 105,035,898) | | BOLTON | GBR | | 07/10/2014 | 4.255 | 133,878,732 | | | | | (7,534,694) | 246,109,317 | 01/06/2015 |
| 0706700 | | ATLANTA | GA | | 08/15/2014 | 3.960 | 275,000,000 | | | | | | 601,000,000 | 08/04/2014 |
| 0706800 | | BOSTON | MA | | 08/20/2014 | 3.810 | 172,100,000 | | | | | | 346,000,000 | 12/21/2016 |
| 0706801 | | BOSTON | MA | | 12/22/2016 | 4.000 | 50,000,000 | | | | | | | 12/21/2016 |
| 0707600 | | ATLANTA | GA | | 10/10/2014 | 3.670 | 58,000,000 | | | | | | 97,700,000 | 09/03/2014 |
| 0708400 | | MANTECA | CA | | 08/19/2014 | 4.360 | 4,912,629 | | | | | | 9,146,798 | 08/14/2014 |
| 0708401 | | SAN JUAN CAPISTRANO | CA | | 08/19/2014 | 4.260 | 1,695,734 | | | | | | 3,198,025 | 08/14/2014 |
| 0708402 | | LOS ANGELES | CA | | 08/19/2014 | 4.210 | 2,027,180 | | | | | | 3,836,006 | 08/14/2014 |
| 0708403 | | LOS ANGELES | CA | | 08/19/2014 | 4.210 | 1,355,552 | | | | | | 2,570,784 | 08/14/2014 |
| 0708404 | | SAN DIEGO | CA | | 08/19/2014 | 3.760 | 914,388 | | | | | | 1,763,205 | 08/14/2014 |
| 0708405 | | HEALSBURG | CA | | 08/19/2014 | 3.750 | 461,279 | | | | | | 1,120,585 | 08/14/2014 |
| 0708406 | | SANGER | CA | | 10/16/2014 | 3.750 | 464,456 | | | | | | 909,546 | 08/14/2014 |
| 0708407 | | VAN NUYS | CA | | 10/16/2014 | 4.310 | 4,684,032 | | | | | | 8,712,341 | 08/14/2014 |
| 0708408 | | GAINESVILLE | GA | | 09/29/2015 | 4.100 | 2,187,707 | | | | | | 4,320,000 | 07/10/2015 |
| 0708800 | | AUSTIN | TX | | 10/14/2014 | 3.750 | 81,676,471 | | | | | | 131,700,000 | 09/30/2014 |
| 0709100 | | CHICAGO | IL | | 12/17/2014 | 4.260 | 170,000,000 | | | | | | 267,000,000 | 12/05/2014 |
| 0711100 | | BEL AIR | MD | | 12/05/2014 | 3.860 | 48,387,596 | | | | | | 73,303,030 | 12/01/2014 |
| 0711700 (GBP 101,174,708) | | LONDON | GBR | | 12/22/2014 | 3.709 | 128,957,260 | | | | | (6,635,684) | 220,351,540 | 11/24/2014 |
| 0712200 | | WEEHAWKEN | NJ | | 02/27/2015 | 4.000 | 210,000,000 | | | | | | 310,100,000 | 02/10/2015 |
| 0712900 | | FOUNTAIN VALLEY | CA | | 06/05/2015 | 3.800 | 113,500,000 | | | | | | 196,400,000 | 05/01/2015 |
| 0713000 | | ALEXANDRIA | VA | | 02/17/2015 | 3.950 | 34,338,658 | | | | | | 54,000,000 | 01/21/2015 |
| 0713400 | | CAMBRIDGE | MA | | 12/17/2015 | 4.300 | 275,000,000 | | | | | | 455,000,000 | 11/23/2015 |
| 0713700 | | NEW YORK | NY | | 02/05/2015 | 4.950 | 55,000,000 | | | | | | 700,000,000 | 09/16/2014 |
| 0714100 | | NEWTON | MA | | 07/31/2015 | 3.950 | 135,000,000 | | | | | | 202,000,000 | 07/11/2015 |
| 0714201 | | CHARLOTTE | NC | | 07/10/2017 | 3.750 | 84,121,791 | | | | | | 123,050,000 | 07/06/2017 |
| 0715100 | | AUSTIN | TX | | 06/09/2015 | 3.700 | 20,125,000 | | | | | | 28,950,000 | 05/15/2015 |
| 0715200 | | KEARNY | NJ | | 10/21/2015 | 3.780 | 42,426,571 | | | | | | 66,100,000 | 06/11/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| 0715400 | | BALDWIN PARK | CA | | 07/09/2015 | 3.610 | 47,900,000 | | | | | | 70,150,000 | 06/23/2015 |
| 0716300 | | HOUSTON | TX | | 12/31/2015 | 4.100 | 247,500,000 | | | | | | 385,482,000 | 09/11/2015 |
| 0716400 | | WALNUT CREEK | CA | | 08/26/2015 | 3.980 | 99,564,771 | | | | | | 150,500,000 | 08/10/2015 |
| 0716600 | | FRISCO | TX | | 08/10/2015 | 3.830 | 45,000,000 | | | | | | 66,600,000 | 07/31/2015 |
| 0717000 | | BELLEVUE | WA | | 09/24/2015 | 4.200 | 220,000,000 | | | | | | 394,000,000 | 09/11/2015 |
| 0717300 | | COPPELL | TX | | 08/28/2015 | 4.040 | 65,000,000 | | | | | | 93,000,000 | 08/12/2015 |
| 0717700 | | ARLINGTON | VA | | 11/04/2015 | 4.000 | 65,000,000 | | | | | | 99,000,000 | 09/02/2015 |
| 0717800 | | MANDAN | ND | | 10/08/2015 | 5.290 | 1,054,981 | | (4,764) | | | | 2,702,700 | 03/16/2015 |
| 0717900 | | AUSTIN | TX | | 08/11/2015 | 3.900 | 30,100,000 | | | | | | 43,500,000 | 08/11/2015 |
| 0718200 | | ORLANDO | FL | | 09/16/2015 | 4.000 | 43,374,440 | | | | | | 63,000,000 | 08/06/2015 |
| 0718400 | | ATLANTA | GA | | 09/16/2015 | 3.700 | 48,425,622 | | | | | | 77,300,000 | 09/14/2015 |
| 0718600 | | ELMHURST | IL | | 09/25/2015 | 3.520 | 100,000,000 | | | | | | 149,250,000 | 08/11/2015 |
| 0719000 | | SAN ANTONIO | TX | | 09/30/2015 | 3.720 | 30,600,000 | | | | | | 51,500,000 | 09/23/2015 |
| 0719200 | | MANHASSET | NY | | 11/20/2015 | 4.190 | 162,500,000 | | | | | | 316,200,000 | 10/06/2015 |
| 0719500 | | WOODLAND HILLS | CA | | 11/18/2015 | 3.680 | 43,500,000 | | | | | | 79,100,000 | 10/13/2015 |
| 0719600 | | BOSTON | MA | | 11/17/2015 | 3.850 | 324,200,000 | | | | | | 616,750,000 | 11/16/2015 |
| 0719700 (GBP 50,868,250) | | CAMBRIDGE | GBR | | 12/11/2015 | 4.500 | 64,836,661 | | | | | (3,654,497) | 112,882,674 | 09/22/2015 |
| 0719800 | | GLENDALE | AZ | | 01/06/2016 | 4.050 | 133,333,334 | | | | | | 236,666,667 | 10/27/2015 |
| 0719900 | | CERRITOS | CA | | 10/30/2015 | 4.000 | 175,000,000 | | | | | | 317,666,667 | 10/27/2015 |
| 0720000 | | PORTLAND | OR | | 10/29/2015 | 3.650 | 183,333,334 | | | | | | 356,666,667 | 10/27/2015 |
| 0720100 | | BLOOMINGDALE | IL | | 12/17/2015 | 3.500 | 141,000,000 | | | | | | 244,947,800 | 11/18/2015 |
| 0720500 | | SUWANEE | GA | | 12/17/2015 | 3.930 | 418,000,000 | | | | | | 674,200,000 | 11/23/2015 |
| 0720700 (GBP 124,625,000) | | LONDON | GBR | | 11/18/2015 | 3.910 | 158,846,997 | | | | | (9,415,094) | 348,520,970 | 11/04/2015 |
| 0721000 | | SEATTLE | WA | | 01/20/2016 | 3.930 | 52,500,000 | | | | | | 90,750,000 | 01/19/2016 |
| 0721300 | | THE COLONY | TX | | 03/15/2016 | 4.020 | 64,500,000 | | | | | | 92,700,000 | 03/11/2016 |
| 0721700 | | DURHAM | NC | | 03/30/2016 | 3.750 | 39,500,000 | | | | | | 64,550,000 | 03/07/2016 |
| 0721800 | | FRISCO | TX | | 03/11/2016 | 3.800 | 39,350,000 | | | | | | 59,800,000 | 03/02/2016 |
| 0722300 | | CEDAR PARK | TX | | 03/07/2016 | 3.880 | 29,729,375 | | | | | | 46,400,000 | 02/22/2016 |
| 0722400 | | KANSAS CITY | MO | | 03/28/2016 | 3.850 | 320,000,000 | | | | | | 582,200,000 | 03/23/2016 |
| 0722500 | | ALPHARETTA | GA | | 05/20/2016 | 3.700 | 49,680,000 | | | | | | 72,000,000 | 04/29/2016 |
| 0722700 | | ATLANTA | GA | | 06/29/2016 | 3.920 | 35,000,000 | | | | | | 59,100,000 | 04/20/2016 |
| 0800900 | | LAWRENCE TOWNSHIP | NJ | | 04/25/2016 | 6.000 | 30,000,000 | | | | | | 55,500,000 | 03/25/2016 |
| 0801300 | | WASHINGTON | DC | | 08/11/2016 | 3.600 | 400,000,000 | | | | | | 699,000,000 | 07/06/2016 |
| 0802400 | | CAMBRIDGE | MA | | 09/28/2016 | 3.700 | 80,000,000 | | | | | | 165,400,000 | 08/31/2016 |
| 0802500 | | FALLS CHURCH | VA | | 11/10/2016 | 3.800 | 90,000,000 | | | | | | 129,400,000 | 09/14/2016 |
| 0802800 | | ELGIN | IL | | 12/14/2016 | 3.500 | 345,000,000 | | | | | | 584,640,000 | 10/06/2016 |
| 0803100 | | AUSTIN | TX | | 09/07/2016 | 3.600 | 34,377,133 | | | | | | 51,900,000 | 08/26/2016 |
| 0803200 | | POTTSTOWN | PA | | 11/02/2016 | 3.620 | 59,408,309 | | | | | | 88,000,000 | 10/06/2016 |
| 0803300 | | SARASOTA | FL | | 10/24/2016 | 3.400 | 280,000,000 | | | | | | 525,000,000 | 10/12/2016 |
| 0803400 (GBP 47,700,000) | | HESTON | GBR | | 09/15/2016 | 3.029 | 60,798,409 | | | | | (3,603,611) | 104,395,099 | 08/31/2016 |
| 0803401 (GBP 58,035,600) | | HESTON | GBR | | 10/18/2017 | 2.950 | 73,972,163 | | | | | (4,384,438) | 130,838,706 | 08/29/2017 |
| 0803402 (GBP 15,990,000) | | ENFIELD | GBR | | 04/12/2018 | 3.140 | 20,380,850 | | | | | (2,367,439) | 37,389,865 | 03/19/2018 |
| 0803403 (GBP 16,055,000) | | LONDON | GBR | | 10/24/2018 | 3.238 | 20,463,699 | | | | | (223,867) | 32,435,286 | 09/30/2018 |
| 0803900 | | MOUNTAIN VIEW | CA | | 11/21/2016 | 3.560 | 103,000,000 | | | | | | 165,000,000 | 11/02/2016 |
| 0804000 | | KENT | WA | | 11/08/2016 | 3.270 | 115,000,000 | | | | | | 177,330,000 | 10/25/2016 |
| 0804100 (GBP 165,000,000) | | BLACKBURN | GBR | | 01/03/2017 | 3.449 | 210,308,963 | | | | | (12,465,319) | 407,755,670 | 11/30/2016 |
| 0832200 | | WOODBRIDGE | VA | | 11/18/2016 | 4.550 | 125,000,000 | | | | | | 229,867,788 | 10/04/2016 |
| 0832400 | | CHARLOTTE | NC | | 02/01/2017 | 3.480 | 35,550,000 | | | | | | 78,550,000 | 12/08/2016 |
| 0832500 | | ARLINGTON | VA | | 02/01/2017 | 3.480 | 40,500,000 | | | | | | 94,600,000 | 12/12/2016 |
| 0832600 | | ARLINGTON | VA | | 02/01/2017 | 3.480 | 44,235,000 | | | | | | 99,000,000 | 12/13/2016 |
| 0832700 | | SANDY SPRINGS | GA | | 02/28/2017 | 3.900 | 40,063,416 | | | | | | 92,300,000 | 12/01/2016 |
| 0832800 | | SAN ANTONIO | TX | | 02/01/2017 | 3.480 | 33,930,000 | | | | | | 76,500,000 | 12/14/2016 |
| 0832900 | | DENVER | CO | | 02/01/2017 | 3.480 | 45,000,000 | | | | | | 101,000,000 | 12/14/2016 |
| 0833600 | | HARRISBURG | PA | | 12/29/2016 | 4.090 | 49,350,000 | | | | | | 70,800,000 | 11/29/2016 |
| 0833800 | | ATLANTA | GA | | 12/20/2016 | 4.370 | 45,754,724 | | | | | | 80,750,000 | 11/30/2016 |
| 0833900 | | ATLANTA | GA | | 12/22/2016 | 4.120 | 40,950,000 | | | | | | 58,860,000 | 11/30/2016 |
| 0834200 (GBP 140,118,000) | | BIRMINGHAM | GBR | | 02/08/2017 | 3.405 | 178,594,371 | | | | | (10,585,549) | 290,848,143 | 12/30/2016 |
| 0834300 | | CHARLOTTE | NC | | 03/01/2017 | 4.400 | 154,976,250 | | | | | | 257,475,000 | 12/15/2016 |
| 0834800 (GBP 72,312,500) | | LONDON | GBR | | 01/18/2017 | 3.450 | 92,169,496 | | | | | (5,463,021) | 137,105,321 | 12/30/2016 |
| 0835100 | | BOSTON | MA | | 03/29/2017 | 3.850 | 380,000,000 | | | | | | 697,000,000 | 03/06/2017 |
| 0835800 | | DENVER | CO | | 03/20/2017 | 3.980 | 81,900,000 | | | | | | 126,900,000 | 01/30/2017 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| 0836900 | | CALABASAS | CA | | 05/08/2017 | 3.910 | 125,000,000 | | | | | | 210,000,000 | 03/23/2017 |
| 0837000 | | TYSONS | VA | | 06/05/2017 | 4.670 | 200,000,000 | | | | | | 323,000,000 | 03/05/2017 |
| 0837500 | | BOSTON | MA | | 04/11/2017 | 4.150 | 110,800,000 | | | | | | 191,100,000 | 04/06/2017 |
| 0837700 | | RALEIGH | NC | | 05/01/2017 | 3.820 | 150,000,000 | | | | | | 235,000,000 | 04/19/2017 |
| 0837800 | | OKLAHOMA CITY | OK | | 05/11/2017 | 3.900 | 52,779,000 | | | | | | 86,000,000 | 04/25/2017 |
| 0837900 | | AUSTIN | TX | | 05/11/2017 | 4.030 | 112,500,000 | | | | | | 173,400,000 | 04/25/2017 |
| 0838000 | | AUSTIN | TX | | 05/11/2017 | 4.130 | 59,400,000 | | | | | | 101,000,000 | 04/25/2017 |
| 0838500 | | FREDERICK | MD | | 05/11/2017 | 3.750 | 119,000,000 | | | | | | 171,000,000 | 04/21/2017 |
| 0839200 | | FT. LAUDERDALE | FL | | 06/05/2017 | 3.500 | 65,000,000 | | | | | | 133,600,000 | 05/01/2017 |
| 0839300 | | SAN DIEGO | CA | | 06/29/2017 | 3.790 | 94,000,000 | | | | | | 144,700,000 | 06/06/2017 |
| 0839400 | | LA JOLLA | CA | | 06/29/2017 | 3.790 | 60,000,000 | | | | | | 101,000,000 | 06/08/2017 |
| 0839500 | | BOSTON | MA | | 05/22/2017 | 3.850 | 102,000,000 | | | | | | 178,000,000 | 05/16/2017 |
| 0840000 | | SEATTLE | WA | | 08/30/2017 | 4.150 | 70,000,000 | | | | | | 108,500,000 | 08/11/2017 |
| 0841400 | | AUSTIN | TX | | 06/08/2017 | 4.210 | 36,500,000 | | | | | | 54,600,000 | 05/10/2017 |
| 0841700 | | IRVINE | CA | | 07/27/2017 | 3.750 | 88,000,000 | | | | | | 149,000,000 | 06/21/2017 |
| 0841800 (GBP 46,680,000) | | HAMMERSMITH | GBR | | 06/15/2017 | 2.900 | 59,498,318 | | | | | (3,526,552) | 94,169,013 | 05/16/2017 |
| 0841900 | | SANDSTON | VA | | 09/08/2017 | 3.500 | 371,030,000 | | | | | | 588,200,000 | 07/18/2017 |
| 0842300 | | DALLAS | TX | | 08/15/2017 | 3.580 | 225,000,000 | | | | | | 613,000,000 | 08/01/2017 |
| 0842800 | | BELLEVUE | WA | | 10/02/2017 | 3.790 | 47,729,379 | | 24,943 | | | | 81,000,000 | 08/21/2017 |
| 0843500 | | ENGLEWOOD | NJ | | 09/28/2017 | 4.200 | 53,000,000 | | | | | | 85,100,000 | 08/28/2017 |
| 0843600 | | MT ARLINGTON | NJ | | 09/19/2017 | 4.210 | 72,000,000 | | | | | | 101,000,000 | 09/01/2017 |
| 0843800 | | LOS ANGELES | CA | | 08/10/2017 | 3.760 | 70,290,000 | | | | | | 108,800,000 | 08/03/2017 |
| 0844500 | | SAN FRANCISCO | CA | | 09/29/2017 | 3.600 | 140,000,000 | | | | | | 255,000,000 | 09/14/2017 |
| 0844600 | | LOS ANGELES | CA | | 09/29/2017 | 3.700 | 67,700,000 | | | | | | 148,200,000 | 08/16/2017 |
| 0845700 | | CARLSTADT | NJ | | 11/20/2017 | 3.990 | 38,000,000 | | | | | | 65,590,000 | 10/23/2017 |
| 0846300 | | SANTA MONICA | CA | | 09/05/2017 | 3.740 | 83,325,000 | | | | | | 150,500,000 | 08/29/2017 |
| 0846400 | | HOFFMAN ESTATES | IL | | 10/04/2017 | 3.550 | 175,000,000 | | | | | | 347,105,000 | 09/14/2017 |
| 0846900 | | FREEHOLD | NJ | | 10/19/2017 | 3.900 | 200,000,000 | | | | | | 448,000,000 | 09/25/2017 |
| 0847000 | | MARLTON | NJ | | 11/15/2017 | 3.860 | 37,400,000 | | | | | | 58,300,000 | 11/02/2017 |
| 0847100 | | ROCKAWAY | NJ | | 11/15/2017 | 3.780 | 27,800,000 | | | | | | 43,600,000 | 11/07/2017 |
| 0847400 | | MIDDLETOWN | NJ | | 11/15/2017 | 3.780 | 31,400,000 | | | | | | 52,000,000 | 11/03/2017 |
| 0847600 | | DENVER | CO | | 12/19/2017 | 3.840 | 21,725,000 | | | | | | 40,700,000 | 11/29/2017 |
| 0848100 | | CHICAGO | IL | | 12/15/2017 | 3.930 | 55,200,000 | | | | | | 85,000,000 | 12/05/2017 |
| 0848500 | | NEWPORT BEACH | CA | | 01/19/2018 | 3.540 | 112,000,000 | | | | | | 194,000,000 | 11/21/2017 |
| 0848900 | | HOUSTON | TX | | 01/25/2018 | 3.810 | 28,000,000 | | | | | | 43,700,000 | 12/08/2017 |
| 0849400 (GBP 152,750,000) | | LONDON | GBR | | 11/15/2017 | 2.928 | 194,695,116 | | | | | (11,539,864) | 252,091,134 | 10/20/2017 |
| 0849600 | | SCARSDALE | NY | | 12/28/2017 | 4.480 | 200,000,000 | | | | | | 308,160,000 | 11/09/2017 |
| 0849900 | | SAN FRANCISCO | CA | | 01/11/2018 | 3.750 | 24,000,000 | | | | | | 48,000,000 | 01/05/2018 |
| 0849901 | | GIG HARBOR | WA | | 03/13/2018 | 3.780 | 34,000,000 | | | | | | 69,000,000 | 02/23/2018 |
| 0849902 | | BAKERSFIELD | CA | | 06/12/2018 | 3.870 | 203,275,000 | | | | | | 398,900,000 | 03/19/2018 |
| 0850400 | | WASHINGTON | DC | | 12/27/2017 | 3.850 | 64,300,000 | | | | | | 117,100,000 | 12/18/2017 |
| 0850500 | | CHARLOTTE | NC | | 12/22/2017 | 3.800 | 44,000,000 | | | | | | 75,800,000 | 12/14/2017 |
| 0851000 | | METUCHEN | NJ | | 12/29/2017 | 3.900 | 70,000,000 | | | | | | 98,000,000 | 12/28/2017 |
| 0851700 | | ATHENS | GA | | 05/16/2018 | 4.130 | 46,200,000 | | | | | | 77,400,000 | 03/19/2018 |
| 0851900 | | HOUSTON | TX | | 02/16/2018 | 3.750 | 36,500,000 | | | | | | 58,700,000 | 01/17/2018 |
| 0852000 | | HOUSTON | TX | | 02/16/2018 | 3.750 | 44,500,000 | | | | | | 70,500,000 | 01/17/2018 |
| 0852500 | | ORLANDO | FL | | 02/20/2018 | 3.990 | 33,449,444 | | 3,444 | | | | 50,400,000 | 01/15/2018 |
| 0853300 | | NOVI | MI | | 03/14/2018 | 5.750 | 98,938,216 | | | | | | 184,300,000 | 02/06/2018 |
| 0853600 | | MINNEAPOLIS | MN | | 05/16/2018 | 4.130 | 83,200,000 | | | | | | 133,000,000 | 03/12/2018 |
| 0853700 (GBP 196,800,000) | | LONDON | GBR | | 01/31/2018 | 3.021 | 250,841,236 | | | | | (28,585,145) | 400,138,715 | 12/11/2017 |
| 0853900 | | SAN MATEO | CA | | 03/26/2018 | 3.850 | 132,910,000 | | | | | | 245,100,000 | 03/09/2018 |
| 0854500 | | SAN DIEGO | CA | | 05/08/2018 | 4.070 | 75,000,000 | | | | | | 121,000,000 | 05/08/2018 |
| 0854600 (GBP 200,266,750) | | LONDON | GBR | | 02/20/2018 | 3.054 | 255,259,955 | | | | | (18,922,859) | 472,589,306 | 01/23/2018 |
| 0854900 (GBP 230,100,000) | | LONDON | GBR | | 03/23/2018 | 3.070 | 293,285,408 | | | | | (32,031,638) | 477,952,096 | 12/31/2017 |
| 0855000 (GBP 19,800,000) | | MANCHESTER | GBR | | 03/21/2018 | 2.957 | 25,237,076 | | | | | (2,772,940) | 45,718,402 | 01/17/2018 |
| 0855100 (GBP 24,675,000) | | NOTTINGHAM | GBR | | 08/30/2018 | 4.506 | 31,450,749 | | | | | (266,561) | 65,524,795 | 06/25/2018 |
| 0855400 (GBP 35,660,472) | | WEMBLEY | GBR | | 02/21/2018 | 2.830 | 45,452,830 | | | | | (4,350,908) | 78,974,139 | 12/20/2017 |
| 0855500 (GBP 16,188,532) | | LONDON | GBR | | 03/14/2018 | 5.480 | 20,633,900 | | | | | (1,956,745) | 128,595,484 | 01/22/2018 |
| 0855800 | | NEWPORT BEACH | CA | | 05/30/2018 | 4.170 | 250,000,000 | | | | | | 435,000,000 | 04/13/2018 |
| 0855900 | | SAN FRANCISCO | CA | | 03/26/2018 | 4.930 | 86,250,000 | | | | | | 181,658,182 | 02/26/2018 |
| 0855901 | | SAN FRANCISCO | CA | | 03/26/2018 | 4.930 | 28,750,000 | | | | | | | 02/26/2018 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| 0856300 | | HACKENSACK | NJ | | 05/22/2018 | 4.000 | 42,625,157 | | | | | | 71,700,000 | 04/25/2018 |
| 0856400 | | LINDEN | NJ | | 05/18/2018 | 4.270 | 41,000,000 | | | | | | 66,200,000 | 04/18/2018 |
| 0856800 | | SAN JOSE | CA | | 07/11/2018 | 4.160 | 41,250,000 | | | | | | 79,200,000 | 05/29/2018 |
| 0857000 | | HOPKINS | MN | | 06/26/2018 | 4.270 | 50,500,000 | | | | | | 72,550,000 | 05/24/2018 |
| 0857100 | | NEW YORK | NY | | 06/28/2018 | 4.180 | 64,000,000 | | | | | | 178,000,000 | 04/30/2018 |
| 0857200 | | WASHINGTON | DC | | 06/01/2018 | 3.910 | 130,000,000 | | | | | | 293,000,000 | 04/25/2018 |
| 0858300 | | SAN MATEO | CA | | 07/02/2018 | 4.130 | 85,000,000 | | | | | | 141,900,000 | 04/27/2018 |
| 0858700 | | HINGHAM | MA | | 06/26/2018 | 4.200 | 150,000,000 | | | | | | 252,450,000 | 06/13/2018 |
| 0858900 | | CHICAGO | IL | | 06/19/2018 | 4.240 | 100,000,000 | | | | | | 173,684,211 | 06/11/2018 |
| 0859500 (GBP 52,000,000) | | LONDON | GBR | | 04/24/2018 | 3.159 | 66,279,188 | | | | | (6,096,833) | 132,417,851 | 04/20/2018 |
| 0860000 (GBP 182,000,000) | | LONDON | GBR | | 05/11/2018 | 3.006 | 231,977,159 | | | | | (14,495,038) | 394,558,744 | 05/04/2018 |
| 0860800 | | PHILADELPHIA | PA | | 07/10/2018 | 4.400 | 85,000,000 | | | | | | 144,345,455 | 06/26/2018 |
| 0862900 | | PHILADELPHIA | PA | | 07/27/2018 | 4.060 | 102,200,000 | | | | | | 170,800,000 | 07/18/2018 |
| 0863200 | | PLAYA VISTA | CA | | 08/30/2018 | 3.990 | 115,000,000 | | | | | | 233,000,000 | 07/22/2018 |
| 0863400 | | KIRKLAND | WA | | 08/01/2018 | 4.140 | 49,717,499 | | | | | | 86,000,000 | 07/26/2018 |
| 0864100 | | MONTVALE | NJ | | 10/09/2018 | 4.080 | 60,000,000 | | | | | | 89,600,000 | 08/07/2018 |
| 0864200 | | NEW MILFORD | NJ | | 10/09/2018 | 4.080 | 27,000,000 | | | | | | 41,000,000 | 08/15/2018 |
| 0864300 | | WASHINGTON | DC | | 11/19/2018 | 4.330 | 555,000,000 | | | | | | 940,000,000 | 10/08/2018 |
| 0864500 | | NEW YORK | NY | | 10/02/2018 | 4.450 | 58,000,000 | | | | | | 107,500,000 | 08/28/2018 |
| 0864700 | | SEATTLE | WA | | 08/24/2018 | 4.190 | 120,000,000 | | | | | | 238,588,235 | 08/14/2018 |
| 0864800 | | HOUSTON | TX | | 10/10/2018 | 4.360 | 236,000,000 | | | | | | 488,275,862 | 09/13/2018 |
| 0866800 | | DELRAY BEACH | FL | | 09/27/2018 | 4.310 | 60,125,000 | | | | | | 92,900,000 | 09/20/2018 |
| 0866900 | | MIAMI BEACH | FL | | 10/16/2018 | 4.390 | 84,750,000 | | | | | | 144,200,000 | 09/11/2018 |
| 0867700 (AUD 20,600,000) | | BRISBANE | AUS | | 10/04/2018 | 4.650 | 14,509,597 | | | | | (160,678) | 26,107,823 | 07/12/2018 |
| 0869000 | | NEW YORK | NY | | 09/27/2018 | 4.050 | 178,408,220 | | 279,571 | | | | 320,000,000 | 09/24/2018 |
| 0869001 | | NEW YORK | NY | | 09/27/2018 | 4.706 | 19,891,023 | | 20,376 | | | | | 09/24/2018 |
| 0869500 | | CHICAGO | IL | | 11/07/2018 | 4.430 | 141,666,667 | | | | | | 255,666,666 | 10/25/2018 |
| 0870400 | | FONTANA | CA | | 12/11/2018 | 4.490 | 135,000,000 | | | | | | 249,400,000 | 10/24/2018 |
| 0871400 | | AUSTIN | TX | | 12/14/2018 | 4.490 | 80,725,000 | | | | | | 137,000,000 | 12/05/2018 |
| 0872000 | | BOTHELL | WA | | 12/31/2018 | 4.300 | 42,000,000 | | | | | | 72,700,000 | 12/13/2018 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 26,274,374,050 | | (1,864,616) | | 1,958,893 | (191,038,974) | 48,471,327,045 | XXX |
| 0694300 | | NEW YORK | NY | | 03/06/2013 | 5.952 | 50,342,196 | | (29,259) | | | | 97,000,000 | 01/28/2013 |
| 0696100 | | NEW YORK | NY | | 04/18/2013 | 5.650 | 72,547,500 | | | | | | 210,800,000 | 03/19/2013 |
| 0700600 | | NEW YORK | NY | | 10/03/2013 | 6.250 | 63,750,000 | | | | | | 203,125,000 | 08/28/2013 |
| 0707702 | | NEW YORK | NY | | 04/01/2018 | 5.375 | 89,250,000 | | | | | | 121,125,000 | 07/09/2014 |
| 0709400 | | NEW YORK | NY | | 10/10/2014 | 5.375 | 170,000,000 | | | | | | 272,673,267 | 09/29/2014 |
| 0718100 | | NEW YORK | NY | | 07/24/2015 | 5.520 | 96,500,000 | | | | | | 160,398,649 | 06/23/2015 |
| 0718500 (GBP 92,500,000) | | LONDON | GBR | | 11/20/2015 | 5.734 | 117,900,479 | | | | | (6,988,134) | 147,188,894 | 11/11/2015 |
| 0718800 | | NEW YORK | NY | | 08/26/2015 | 4.850 | 174,322,815 | | 157,408 | | | | 276,187,500 | 08/06/2015 |
| 0720300 | | AUSTIN | TX | | 11/20/2015 | 4.850 | 160,410,780 | | | | | | 248,397,223 | 10/31/2015 |
| 0720301 | | AUSTIN | TX | | 11/20/2015 | 5.450 | 160,410,780 | | | | | | 248,397,223 | 10/31/2015 |
| 0720400 | | ATLANTA | GA | | 11/20/2015 | 4.650 | 165,000,000 | | | | | | 253,505,796 | 10/30/2015 |
| 0720401 | | ATLANTA | GA | | 11/20/2015 | 5.050 | 165,000,000 | | | | | | 253,505,796 | 10/30/2015 |
| 0801201 | | NEW YORK | NY | | 04/01/2018 | 6.250 | 61,097,988 | | 12,798 | | | | 89,250,000 | 05/05/2016 |
| 0840100 | | NEW YORK | NY | | 05/19/2017 | 5.000 | 122,400,000 | | | | | | 231,948,000 | 04/24/2017 |
| 0841600 | | CAMBRIDGE | MA | | 05/23/2017 | 7.206 | 55,000,000 | | | | | | 74,684,210 | 04/25/2017 |
| 0844300 | | CAMBRIDGE | MA | | 08/03/2017 | 6.706 | 125,000,000 | | | | | | 158,830,187 | 07/12/2017 |
| 0844700 (GBP 118,860,000) | | LONDON | GBR | | 07/28/2017 | 6.360 | 151,498,929 | | | | | (8,979,563) | 202,197,017 | 06/15/2017 |
| 0844800 | | NEW YORK | NY | | 07/19/2017 | 6.550 | 30,000,000 | | | | | | 43,157,142 | 07/18/2017 |
| 0845801 | | WASHINGTON | DC | | 11/01/2017 | 10.184 | 27,382,568 | | | | 819,338 | | 46,921,259 | 10/13/2017 |
| 0847200 | | NEW YORK | NY | | 10/17/2017 | 6.956 | 35,000,000 | | | | | | 46,363,636 | 09/22/2017 |
| 0848301 | | NEW YORK | NY | | 12/13/2017 | 7.898 | 80,566,356 | | | | | | 174,800,000 | 11/17/2017 |
| 0853800 | | CHICAGO | IL | | 03/28/2018 | 6.437 | 54,000,000 | | | | | | 76,865,671 | 02/09/2018 |
| 0854100 | | NEWARK | CA | | 03/12/2018 | 6.505 | 100,000,000 | | | | | | 123,450,785 | 01/11/2018 |
| 0859400 | | NEW YORK | NY | | 06/21/2018 | 6.710 | 180,150,000 | | | | | | 265,653,703 | 05/18/2018 |
| 0869900 | | SEATTLE | WA | | 10/15/2018 | 6.256 | 60,000,000 | | | | | | 88,465,116 | 09/12/2018 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | | 2,567,530,391 | | 140,947 | | 819,338 | (15,967,697) | 4,114,891,074 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 29,957,248,364 | | (2,379,313) | | 2,778,231 | (207,006,671) | 54,415,639,802 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | | | | | | | | XXX |
| EB1541038507 | | MASSILLON | OH | | 10/09/2015 | 4.000 | 425,663 | | (597) | | | | 577,000 | 10/09/2015 |

# 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 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's (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 |
| 1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other | | | | | | | 425,663 | | (597) | | | | 577,000 | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | 425,663 | | (597) | | | | 577,000 | XXX |
| EB1596053997 | | HOUSTON | TX | | 12/16/2016 | 3.875 | 901,700 | | (788) | | | | 1,200,000 | 12/16/2016 |
| 2799999. Mortgages in the process of foreclosure-Residential mortgages-all other | | | | | | | 901,700 | | (788) | | | | 1,200,000 | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | 901,700 | | (788) | | | | 1,200,000 | XXX |
| 3399999 - Totals | | | | | | | 29,958,575,727 | | (2,380,698) | | 2,778,231 | (207,006,671) | 54,417,416,802 | XXX |

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ .....16,368 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ .....5,516 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ .....11,241 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 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 0591003 | SILVER SPRING | MD | | 05/11/2018 | 5.500 | 4,000,000 | | 254,450,000 |
| 0701110 | FRANKLIN | TN | | 01/25/2018 | 4.380 | 123,500,000 | | 264,700,000 |
| 0702900 | GLENDALE | CA | | 07/30/2014 | 5.200 | | 6,230,750 | 89,700,000 |
| 0705801 | CHICAGO | IL | | 04/19/2018 | 4.590 | 35,500,000 | | 449,500,000 |
| 0711700 (GBP 14,074,708) | LONDON | GBR | | 12/22/2014 | 3.709 | | 17,995,126 | 220,351,540 |
| 0803402 (GBP 15,990,000) | ENFIELD | GBR | | 04/12/2018 | 3.140 | 22,748,289 | | 37,389,865 |
| 0803403 (GBP 16,055,000) | LONDON | GBR | | 10/24/2018 | 3.238 | 20,687,567 | | 32,435,286 |
| 0837800 | OKLAHOMA CITY | OK | | 05/11/2017 | 3.900 | | 9,500,000 | 86,000,000 |
| 0848300 | NEW YORK | NY | | 12/13/2017 | 5.297 | | 31,234,933 | 395,200,000 |
| 0848500 | NEWPORT BEACH | CA | | 01/19/2018 | 3.540 | 112,000,000 | | 194,000,000 |
| 0848900 | HOUSTON | TX | | 01/25/2018 | 3.810 | 28,000,000 | | 43,700,000 |
| 0849600 | SCARSDALE | NY | | 12/28/2017 | 4.480 | | 45,000,000 | 308,160,000 |
| 0849900 | SAN FRANCISCO | CA | | 01/11/2018 | 3.750 | 24,000,000 | | 48,000,000 |
| 0849901 | GIG HARBOR | WA | | 03/13/2018 | 3.780 | 34,000,000 | | 69,000,000 |
| 0849902 | BAKERSFIELD | CA | | 06/12/2018 | 3.870 | 203,275,000 | | 398,900,000 |
| 0851700 | ATHENS | GA | | 05/16/2018 | 4.130 | 46,200,000 | | 77,400,000 |
| 0851900 | HOUSTON | TX | | 02/16/2018 | 3.750 | 36,500,000 | | 58,700,000 |
| 0852000 | HOUSTON | TX | | 02/16/2018 | 3.750 | 44,500,000 | | 70,500,000 |
| 0852500 | ORLANDO | FL | | 02/20/2018 | 3.990 | 33,446,000 | | 50,400,000 |
| 0853300 | NOVI | MI | | 03/14/2018 | 5.750 | 100,000,000 | | 184,300,000 |
| 0853600 | MINNEAPOLIS | MN | | 05/16/2018 | 4.130 | 83,200,000 | | 133,000,000 |
| 0853700 (GBP 196,800,000) | LONDON | GBR | | 01/31/2018 | 3.021 | 279,426,381 | | 400,138,715 |
| 0853900 | SAN MATEO | CA | | 03/26/2018 | 3.850 | 132,910,000 | | 245,100,000 |
| 0854500 | SAN DIEGO | CA | | 05/08/2018 | 4.070 | 75,000,000 | | 121,000,000 |
| 0854600 (GBP 200,266,750) | LONDON | GBR | | 02/20/2018 | 3.054 | 201,927,362 | 72,255,452 | 472,589,306 |
| 0854900 (GBP 230,100,000) | LONDON | GBR | | 03/23/2018 | 3.070 | 325,317,046 | | 477,952,096 |
| 0855000 (GBP 19,800,000) | MANCHESTER | GBR | | 03/21/2018 | 2.957 | 28,010,016 | | 45,718,402 |
| 0855100 (GBP 24,675,000) | NOTTINGHAM | GBR | | 08/30/2018 | 4.506 | 15,094,120 | 16,623,191 | 65,524,795 |
| 0855400 (GBP 35,660,472) | WEMBLEY | GBR | | 02/21/2018 | 2.830 | 49,803,737 | | 78,974,139 |
| 0855500 (GBP 2,669,662) | LONDON | GBR | | 03/14/2018 | 5.480 | 13,368,820 | 9,221,824 | 128,595,484 |
| 0855800 | NEWPORT BEACH | CA | | 05/30/2018 | 4.170 | 250,000,000 | | 435,000,000 |
| 0855900 | SAN FRANCISCO | CA | | 03/26/2018 | 4.930 | 86,250,000 | | 181,658,182 |
| 0855901 | SAN FRANCISCO | CA | | 03/26/2018 | 4.930 | 28,750,000 | | |
| 0856300 | HACKENSACK | NJ | | 05/22/2018 | 4.000 | 43,000,000 | | 71,700,000 |
| 0856400 | LINDEN | NJ | | 05/18/2018 | 4.270 | 41,000,000 | | 66,200,000 |
| 0856800 | SAN JOSE | CA | | 07/11/2018 | 4.160 | 41,250,000 | | 79,200,000 |
| 0857000 | HOPKINS | MN | | 06/26/2018 | 4.270 | 50,500,000 | | 72,550,000 |
| 0857100 | NEW YORK | NY | | 06/28/2018 | 4.180 | 64,000,000 | | 178,000,000 |
| 0857200 | WASHINGTON | DC | | 06/01/2018 | 3.910 | 130,000,000 | | 293,000,000 |
| 0858300 | SAN MATEO | CA | | 07/02/2018 | 4.130 | 85,000,000 | | 141,900,000 |
| 0858700 | HINGHAM | MA | | 06/26/2018 | 4.200 | 150,000,000 | | 252,450,000 |
| 0858900 | CHICAGO | IL | | 06/19/2018 | 4.240 | 100,000,000 | | 173,684,211 |
| 0859500 (GBP 52,000,000) | LONDON | GBR | | 04/24/2018 | 3.159 | 72,376,021 | | 132,417,851 |
| 0860000 (GBP 182,000,000) | LONDON | GBR | | 05/11/2018 | 3.006 | 246,472,197 | | 394,558,744 |
| 0860800 | PHILADELPHIA | PA | | 07/10/2018 | 4.400 | 85,000,000 | | 144,345,455 |
| 0862900 | PHILADELPHIA | PA | | 07/27/2018 | 4.060 | 102,200,000 | | 170,800,000 |
| 0863200 | PLAYA VISTA | CA | | 08/30/2018 | 3.990 | 115,000,000 | | 233,000,000 |
| 0863400 | KIRKLAND | WA | | 08/01/2018 | 4.140 | 50,000,000 | | 86,000,000 |
| 0864100 | MONTVALE | NJ | | 10/09/2018 | 4.080 | 60,000,000 | | 89,600,000 |
| 0864200 | NEW MILFORD | NJ | | 10/09/2018 | 4.080 | 27,000,000 | | 41,000,000 |
| 0864300 | WASHINGTON | DC | | 11/19/2018 | 4.330 | 458,000,000 | 97,000,000 | 940,000,000 |
| 0864500 | NEW YORK | NY | | 10/02/2018 | 4.450 | 58,000,000 | | 107,500,000 |
| 0864700 | SEATTLE | WA | | 08/24/2018 | 4.190 | 120,000,000 | | 238,588,235 |
| 0864800 | HOUSTON | TX | | 10/10/2018 | 4.360 | 236,000,000 | | 488,275,862 |
| 0866800 | DELRAY BEACH | FL | | 09/27/2018 | 4.310 | 60,125,000 | | 92,900,000 |
| 0866900 | MIAMI BEACH | FL | | 10/16/2018 | 4.390 | 84,750,000 | | 144,200,000 |
| 0867700 (AUD 20,600,000) | BRISBANE | AUS | | 10/04/2018 | 4.650 | 14,670,275 | | 26,107,823 |
| 0869000 | NEW YORK | NY | | 09/27/2018 | 4.050 | 178,128,650 | | 320,000,000 |
| 0869001 | NEW YORK | NY | | 09/27/2018 | 4.706 | 19,870,647 | | |
| 0869500 | CHICAGO | IL | | 11/07/2018 | 4.430 | 141,666,667 | | 255,666,666 |
| 0870400 | FONTANA | CA | | 12/11/2018 | 4.490 | 135,000,000 | | 249,400,000 |
| 0871400 | AUSTIN | TX | | 12/14/2018 | 4.490 | 80,725,000 | | 137,000,000 |
| 0872000 | BOTHELL | WA | | 12/31/2018 | 4.300 | 42,000,000 | | 72,700,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 5,529,148,795 | 305,061,276 | 11,810,782,657 |

# 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 |
| 0707702 | NEW YORK | NY | | 04/01/2018 | 5.375 | 89,250,000 | | 121,125,000 |
| 0801201 | NEW YORK | NY | | 04/01/2018 | 6.250 | 61,085,189 | | 89,250,000 |
| 0845801 | WASHINGTON | DC | | 11/01/2017 | 10.184 | | 491,415 | 46,921,259 |
| 0848301 | NEW YORK | NY | | 12/13/2017 | 7.898 | | 22,525,593 | 174,800,000 |
| 0853800 | CHICAGO | IL | | 03/28/2018 | 6.437 | 54,000,000 | | 76,865,671 |
| 0854100 | NEWARK | CA | | 03/12/2018 | 6.505 | 100,000,000 | | 123,450,785 |
| 0859400 | NEW YORK | NY | | 06/21/2018 | 6.710 | 280,150,000 | | 265,653,703 |
| 0869900 | SEATTLE | WA | | 10/15/2018 | 6.256 | 60,000,000 | | 88,465,116 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | 644,485,189 | 23,017,008 | 986,531,534 |
| 0899999. Total Mortgages in good standing | | | | | | 6,173,633,984 | 328,078,284 | 12,797,314,191 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 6,173,633,984 | 328,078,284 | 12,797,314,191 |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0432806 | NEW YORK | NY | | 07/08/2010 | 12/13/2018 | 29,915,202 | | | | | | | 29,316,001 | 29,915,202 | | | |
| 0432807 | NEW YORK | NY | | 07/08/2010 | 12/13/2018 | 36,672,698 | | | | | | | 35,938,144 | 36,672,698 | | | |
| 0432808 | NEW YORK | NY | | 07/08/2010 | 12/13/2018 | 3,222,699 | | | | | | | 3,158,149 | 3,222,699 | | | |
| 0432809 | NEW YORK | NY | | 07/08/2010 | 12/13/2018 | 5,258,087 | | | | | | | 5,152,768 | 5,258,087 | | | |
| 0434505 | PALMDALE | CA | | 12/27/2007 | 07/02/2018 | 41,582,947 | | | | | | | 81,775,518 | 84,863,158 | | | |
| 0566600 | MINNEAPOLIS | MN | | 12/18/2003 | 10/01/2018 | 10,938,052 | | | | | | | 10,630,540 | 10,938,052 | | | |
| 0566601 | MINNEAPOLIS | MN | | 12/18/2003 | 10/01/2018 | 778,035 | | | | | | | 244,914 | 778,035 | | | |
| 0574201 | SAN MATEO | CA | | 05/06/2011 | 07/02/2018 | 43,064,376 | | | | | | | 42,607,189 | 43,064,376 | | | |
| 0584300 | HOUSTON | TX | | 06/16/2005 | 07/23/2018 | 69,894,459 | | | | | | | 69,046,479 | 69,894,459 | | | |
| 0584301 | HOUSTON | TX | | 12/29/2006 | 07/23/2018 | 29,954,767 | | | | | | | 29,591,347 | 29,954,767 | | | |
| 0661900 | CAPITOL HEIGHTS | MD | | 11/19/2007 | 10/04/2018 | 187,488,615 | | | | | | | 187,488,615 | 187,488,615 | | | |
| 0667801 | PEACHTREE CITY | GA | | 09/30/2015 | 09/28/2018 | 24,420,000 | | | | | | | 24,420,000 | 24,420,000 | | | |
| 0668300 | COLUMBUS | OH | | 09/11/2008 | 04/02/2018 | 64,500,000 | | | | | | | 64,500,000 | 64,500,000 | | | |
| 0668500 | ELK GROVE | CA | | 11/10/2008 | 06/12/2018 | 9,091,554 | | | | | | | 8,988,581 | 9,091,554 | | | |
| 0668501 | ELK GROVE | CA | | 11/10/2008 | 06/12/2018 | 32,971,642 | | | | | | | 32,598,198 | 32,971,642 | | | |
| 0668502 | HENDERSON | NV | | 11/10/2008 | 06/12/2018 | 14,908,252 | | | | | | | 14,680,531 | 14,908,252 | | | |
| 0669800 | IRVING | TX | | 11/26/2008 | 09/11/2018 | 30,250,000 | | | | | | | 30,250,000 | 30,250,000 | | | |
| 0669801 | IRVING | TX | | 11/26/2008 | 09/11/2018 | 10,500,000 | | | | | | | 10,500,000 | 10,500,000 | | | |
| 0669802 | CRANBURY | NJ | | 11/26/2008 | 09/11/2018 | 11,500,000 | | | | | | | 11,500,000 | 11,500,000 | | | |
| 0669803 | STERLING/DULLES | VA | | 11/26/2008 | 09/11/2018 | 16,650,000 | | | | | | | 16,650,000 | 16,650,000 | | | |
| 0669804 | KENT | WA | | 11/26/2008 | 09/11/2018 | 35,800,000 | | | | | | | 35,800,000 | 35,800,000 | | | |
| 0688400 | LOS ANGELES | CA | | 02/01/2012 | 02/08/2018 | 73,487,010 | | | | | | | 73,236,512 | 73,487,010 | | | |
| 0695400 | SAN ANTONIO | TX | | 09/05/2007 | 11/30/2018 | 7,376,136 | | | | | | | 6,919,485 | 7,376,136 | | | |
| 0699900 | NEW ROCHELLE | NY | | 11/01/2013 | 12/04/2018 | 146,400,832 | | | | | | | 143,440,951 | 146,400,832 | | | |
| 0699901 | NEW ROCHELLE | NY | | 03/31/2017 | 12/04/2018 | 20,257,760 | | | | | | | 19,910,560 | 20,257,760 | | | |
| 0701105 | BELLEVUE | WA | | 04/04/2014 | 01/25/2018 | 123,500,000 | | | | | | | 123,500,000 | 123,500,000 | | | |
| 0702800 | ORLANDO | FL | | 01/31/2014 | 03/07/2018 | 28,036,751 | | | | | | | 27,885,745 | 28,036,751 | | | |
| 0708200 | CAMBRIDGE | MA | | 10/30/2014 | 12/07/2018 | 51,202,308 | | | | | | | 50,372,103 | 51,202,308 | | | |
| 0711400 | NEW YORK | NY | | 11/06/2014 | 06/21/2018 | 155,150,000 | | | | | | | 155,150,000 | 155,150,000 | | | |
| 0711401 | NEW YORK | NY | | 05/25/2017 | 06/21/2018 | 125,000,000 | | | | | | | 125,000,000 | 125,000,000 | | | |
| 0716000 | BUFORD | GA | | 11/18/2015 | 09/28/2018 | 22,700,000 | | | | | | | 22,700,000 | 22,700,000 | | | |
| 0722200 | NEWARK | CA | | 02/29/2016 | 03/06/2018 | 152,124,267 | | | | | | | 152,124,267 | 152,124,267 | | | |
| 0722800 | WASHINGTON | DC | | 05/06/2016 | 12/28/2018 | 273,000,000 | | | | | | | 270,469,891 | 273,000,000 | | | |
| 0802600 | SAN FRANCISCO | CA | | 07/21/2016 | 03/28/2018 | 81,100,000 | | | | | | | 81,100,000 | 81,100,000 | | | |
| 0838300 | LOS ANGELES | CA | | 04/24/2017 | 09/21/2018 | 25,000,000 | | | | | | | 25,000,000 | 25,000,000 | | | |
| 0841500 | BOSTON | MA | | 06/07/2017 | 08/21/2018 | 45,000,000 | | | | | | | 45,000,000 | 45,000,000 | | | |
| 0849300 | CARDIFF | GBR | | 12/19/2017 | 12/20/2018 | 190,472,011 | | | | | | (1,586,247) | 188,885,765 | 178,664,151 | (10,221,614) | | (10,221,614) |
| EB1143010664 | NEW YORK | NY | | 10/09/2015 | 08/01/2018 | 664,438 | | 6,981 | | | 6,981 | | 658,702 | 671,419 | | | |
| EB1144000070 | NEW YORK | NY | | 12/18/2015 | 04/01/2018 | 454,027 | | 6,014 | | | 6,014 | | 457,636 | 460,041 | | | |
| EB1171010573 | BELLEVUE | WA | | 07/17/2015 | 11/01/2018 | 1,423,848 | | (7,645) | | | (7,645) | | 1,391,871 | 1,416,203 | | | |
| EB1171010687 | NEWCASTLE | WA | | 07/17/2015 | 10/01/2018 | 461,507 | | (3,788) | | | (3,788) | | 448,522 | 457,720 | | | |
| EB1221065133 | PONTE VEDRA BEACH | FL | | 12/18/2015 | 10/01/2018 | 450,178 | | (4,334) | | | (4,334) | | 438,432 | 445,844 | | | |
| EB1222508320 | JACKSONVILLE BEACH | FL | | 09/18/2015 | 10/01/2018 | 1,415,076 | | (16,887) | | | (16,887) | | 1,375,186 | 1,398,189 | | | |
| EB1222537536 | BOCA RATON | FL | | 12/18/2015 | 04/01/2018 | 555,500 | | (1,558) | | | (1,558) | | 550,284 | 553,943 | | | |
| EB1222539922 | HONOLULU | HI | | 06/24/2016 | 07/01/2018 | 1,898,141 | | (20,541) | | | (20,541) | | 1,848,521 | 1,877,600 | | | |
| EB1223007016 | THE VILLAGES | FL | | 12/18/2015 | 04/01/2018 | 553,658 | | (5,321) | | | (5,321) | | 545,339 | 548,336 | | | |
| EB1247002840 | BOCA RATON | FL | | 07/17/2015 | 09/01/2018 | 1,281,974 | | (934) | | | (934) | | 1,263,225 | 1,281,039 | | | |
| EB1248001383 | TAMPA | FL | | 12/18/2015 | 05/01/2018 | 468,350 | | (1,540) | | | (1,540) | | 457,629 | 466,810 | | | |
| EB1249002945 | JACKSONVILLE | FL | | 08/17/2016 | 07/01/2018 | 661,603 | | (7,926) | | | (7,926) | | 647,200 | 653,677 | | | |
| EB1259001417 | EDWARDS | CO | | 07/17/2015 | 03/01/2018 | 844,563 | | (1,048) | | | (1,048) | | 839,525 | 843,514 | | | |
| EB1259001439 | SARASOTA | FL | | 10/09/2015 | 03/01/2018 | 421,501 | | (1,885) | | | (1,885) | | 417,523 | 419,616 | | | |
| EB1259001900 | EAGLE | CO | | 12/18/2015 | 09/01/2018 | 441,362 | | (4,288) | | | (4,288) | | 430,627 | 437,074 | | | |
| EB1259001973 | SNOWMASS VILLAGE | CO | | 06/24/2016 | 04/01/2018 | 2,656,530 | | (43,315) | | | (43,315) | | 2,596,719 | 2,613,214 | | | |
| EB1341001588 | PARKLAND | FL | | 11/20/2015 | 10/01/2018 | 628,244 | | (7,693) | | | (7,693) | | 606,424 | 620,552 | | | |
| EB1351003082 | NEW YORK | NY | | 07/17/2015 | 05/01/2018 | 308,488 | | 488 | | | 488 | | 264,272 | 310,170 | | 1,194 | 1,194 |
| EB1367007716 | SAN DIEGO | CA | | 12/18/2015 | 01/01/2018 | 632,443 | | (10,215) | | | (10,215) | | 622,228 | 622,228 | | | |
| EB1367010813 | SAN DIEGO | CA | | 07/17/2015 | 11/01/2018 | 595,143 | | (3,201) | | | (3,201) | | 581,772 | 591,943 | | | |
| EB1367011443 | SAN DIEGO | CA | | 11/20/2015 | 10/01/2018 | 433,129 | | (2,285) | | | (2,285) | | 197,995 | 430,844 | | | |
| EB1369002998 | MARCO ISLAND | FL | | 08/19/2016 | 06/01/2018 | 461,757 | | (5,059) | | | (5,059) | | 452,991 | 456,698 | | | |
| EB1369003179 | SARASOTA | FL | | 12/16/2016 | 11/01/2018 | 570,242 | | (1,531) | | | (1,531) | | 559,259 | 568,712 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1371005721 | PALM COAST | FL | | 11/20/2015 | 05/01/2018 | 567,341 | | (6,955) | | | (6,955) | | 557,483 | 560,387 | | | |
| EB1371006762 | BELLINGHAM | WA | | 08/19/2016 | 11/01/2018 | 445,893 | | 3,963 | | | 3,963 | | 441,920 | 449,856 | | | |
| EB1373009968 | BRONX | NY | | 10/09/2015 | 09/01/2018 | 1,098,238 | | 3,073 | | | 3,073 | | 1,084,055 | 1,101,311 | | | |
| EB1381009837 | OCEAN CITY | NJ | | 12/18/2015 | 07/01/2018 | 403,773 | | (3,893) | | | (3,893) | | 395,808 | 399,881 | | | |
| EB1382002715 | CARLSBAD | CA | | 09/25/2015 | 05/01/2018 | 526,202 | | 643 | | | 643 | | 524,072 | 526,844 | | | |
| EB1382002730 | SAN DIEGO | CA | | 11/20/2015 | 03/01/2018 | 498,696 | | (2,689) | | | (2,689) | | 495,065 | 496,007 | | | |
| EB1382003127 | RIVERSIDE | CA | | 10/12/2016 | 05/01/2018 | 434,776 | | (6,206) | | | (6,206) | | 426,479 | 428,569 | | | |
| EB1400001329 | SCOTTSDALE | AZ | | 09/18/2015 | 06/01/2018 | 1,320,645 | | (15,769) | | | (15,769) | | 1,293,634 | 1,304,876 | | | |
| EB1400002482 | PHOENIX | AZ | | 10/09/2015 | 06/01/2018 | 716,453 | | 7,524 | | | 7,524 | | 717,444 | 723,977 | | | |
| EB1400002560 | PARADISE VALLEY | AZ | | 07/17/2015 | 07/01/2018 | 784,232 | | (6,036) | | | (6,036) | | 768,869 | 778,196 | | | |
| EB1400003408 | SCOTTSDALE | AZ | | 03/24/2016 | 02/01/2018 | 929,935 | | (8,359) | | | (8,359) | | 920,076 | 921,577 | | | |
| EB1518001971 | NAPA | CA | | 07/30/2015 | 11/01/2018 | 1,122,510 | | 3,662 | | | 3,662 | | 1,103,905 | 1,126,172 | | | |
| EB1518002042 | LA JOLLA | CA | | 07/30/2015 | 06/01/2018 | 521,037 | | 1,694 | | | 1,694 | | 516,814 | 522,731 | | | |
| EB1518005342 | LOCUST GROVE | VA | | 12/18/2015 | 11/01/2018 | 409,563 | | (6,781) | | | (6,781) | | 396,140 | 402,782 | | | |
| EB1540092599 | SOUTH BARRINGTON | IL | | 12/18/2015 | 09/01/2018 | 1,456,343 | | (14,941) | | | (14,941) | | 1,422,328 | 1,441,402 | | | |
| EB1540092748 | NEW SHOREHAM | RI | | 09/25/2015 | 11/01/2018 | 491,426 | | (7,937) | | | (7,937) | | 475,364 | 483,489 | | | |
| EB1540093843 | BONITA SPRINGS | FL | | 08/19/2016 | 11/01/2018 | 524,216 | | (8,300) | | | (8,300) | | 506,831 | 515,916 | | | |
| EB1540094236 | CHARLESTON | SC | | 06/24/2016 | 09/01/2018 | 195,162 | | (2,860) | | | (2,860) | | 126,782 | 192,302 | | | |
| EB1541037358 | FRANKLIN | TN | | 12/18/2015 | 07/01/2018 | 489,543 | | (8,118) | | | (8,118) | | 475,869 | 481,425 | | | |
| EB1541038789 | PANAMA CITY BEACH | FL | | 09/25/2015 | 03/01/2018 | 521,829 | | (8,422) | | | (8,422) | | 511,685 | 513,407 | | | |
| EB1541038945 | BRECKENRIDGE | CO | | 09/25/2015 | 02/01/2018 | 1,392,199 | | (16,378) | | | (16,378) | | 1,373,512 | 1,375,821 | | | |
| EB1541039254 | MISSOURI CITY | TX | | 10/09/2015 | 08/01/2018 | 498,205 | | (5,621) | | | (5,621) | | 486,775 | 492,584 | | | |
| EB1541039300 | ST PETERSBURG | FL | | 10/09/2015 | 06/01/2018 | 927,322 | | (4,169) | | | (4,169) | | 915,248 | 923,153 | | | |
| EB1541039314 | NASHVILLE | TN | | 10/09/2015 | 07/01/2018 | 767,681 | | (3,451) | | | (3,451) | | 756,403 | 764,231 | | | |
| EB1541039421 | BRENTWOOD | TN | | 11/20/2015 | 04/01/2018 | 959,742 | | (11,764) | | | (11,764) | | 941,381 | 947,978 | | | |
| EB1541040474 | AUSTIN | TX | | 08/19/2016 | 05/01/2018 | 662,673 | | 1,007 | | | 1,007 | | 656,537 | 663,680 | | | |
| EB1541040683 | WESTLAKE VILLAGE | CA | | 12/16/2016 | 03/01/2018 | 1,095,436 | | (20,297) | | | (20,297) | | 1,071,283 | 1,075,140 | | | |
| EB1541040728 | BARRINGTON | IL | | 12/16/2016 | 12/01/2018 | 457,498 | | (4,735) | | | (4,735) | | 444,571 | 452,763 | | | |
| EB1541040837 | LOVELAND | CO | | 12/16/2016 | 07/01/2018 | 574,917 | | (7,399) | | | (7,399) | | 562,000 | 567,518 | | | |
| EB1596050827 | OAKLAND | CA | | 09/25/2015 | 04/01/2018 | 693,695 | | (8,147) | | | (8,147) | | 682,118 | 685,548 | | | |
| EB1596051024 | LOS ANGELES | CA | | 10/09/2015 | 06/01/2018 | 842,976 | | (3,790) | | | (3,790) | | 831,998 | 839,187 | | | |
| EB1596051051 | CARLSBAD | CA | | 09/25/2015 | 10/01/2018 | 616,914 | | (3,619) | | | (3,619) | | 602,758 | 613,295 | | | |
| EB1596051751 | WOODLAND HILLS | CA | | 10/12/2016 | 01/01/2018 | 757,708 | | (25,488) | | | (25,488) | | 731,134 | 732,219 | | | |
| EB1596052617 | SAN FRANCISCO | CA | | 10/12/2016 | 08/01/2018 | 928,330 | | (8,028) | | | (8,028) | | 909,282 | 920,302 | | | |
| EB1706551570 | ASHBURN | VA | | 12/16/2016 | 06/01/2018 | 941,650 | | (5,765) | | | (5,765) | | 927,329 | 935,884 | | | |
| EB1771000654 | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | 07/01/2018 | 937,515 | | (5,052) | | | (5,052) | | 922,721 | 932,463 | | | |
| EB1771001154 | SAN JUAN CAPISTRANO | CA | | 06/24/2016 | 12/01/2018 | 921,649 | | (11,643) | | | (11,643) | | 893,365 | 910,006 | | | |
| EB1771001501 | EL DORADO HILLS | CA | | 10/12/2016 | 01/01/2018 | 571,504 | | (8,158) | | | (8,158) | | 563,346 | 563,346 | | | |
| EB1784002249 | NOVATO | CA | | 09/25/2015 | 06/01/2018 | 1,234,861 | | 1,508 | | | 1,508 | | 1,225,517 | 1,236,369 | | | |
| EB1784002383 | PALO ALTO | CA | | 08/07/2015 | 04/01/2018 | 1,362,947 | | (1,004) | | | (1,004) | | 1,354,849 | 1,361,943 | | | |
| EB1784002553 | SEAL BEACH | CA | | 08/07/2015 | 07/01/2018 | 476,325 | | (53) | | | (53) | | 469,482 | 476,272 | | | |
| EB1784004028 | SAN RAMON | CA | | 10/12/2016 | 02/01/2018 | 738,040 | | 607 | | | 607 | | 737,365 | 738,646 | | | |
| EB1784004329 | SAN FRANCISCO | CA | | 12/16/2016 | 07/01/2018 | 1,088,665 | | (5,711) | | | (5,711) | | 1,070,845 | 1,082,954 | | | |
| EB1785003449 | SAN FRANCISCO | CA | | 08/07/2015 | 01/01/2018 | 529,696 | | (666) | | | (666) | | 529,030 | 529,030 | | | |
| EB1785003549 | SAN JOSE | CA | | 06/24/2016 | 05/01/2018 | 540,224 | | (5,978) | | | (5,978) | | 529,155 | 534,246 | | | |
| EB1786002727 | SARATOGA | CA | | 07/17/2015 | 12/01/2018 | 616,103 | | (453) | | | (453) | | 604,747 | 619,260 | | 3,609 | 3,609 |
| EB1786004120 | FOSTER CITY | CA | | 12/16/2016 | 10/01/2018 | 496,420 | | (6,395) | | | (6,395) | | 482,877 | 490,024 | | | |
| EB1787002329 | PLEASANTON | CA | | 07/30/2015 | 03/01/2018 | 485,170 | | (1,831) | | | (1,831) | | 481,578 | 483,339 | | | |
| EB1789003275 | SUNNYVALE | CA | | 11/20/2015 | 02/01/2018 | 1,547,931 | | (8,356) | | | (8,356) | | 1,539,574 | 1,539,574 | | | |
| EB1789004547 | MOUNTAIN VIEW | CA | | 08/17/2016 | 12/01/2018 | 1,222,252 | | (8,042) | | | (8,042) | | 1,193,466 | 1,214,210 | | | |
| EB1790001550 | VIENNA | VA | | 12/18/2015 | 09/01/2018 | 472,215 | | (1,563) | | | (1,563) | | 464,130 | 470,651 | | | |
| EB1790002301 | SOQUEL | CA | | 08/07/2015 | 11/01/2018 | 567,008 | | (63) | | | (63) | | 558,108 | 566,945 | | | |
| EB1994000108 | WYNNEWOOD | PA | | 12/18/2015 | 06/01/2018 | 466,817 | | (1,531) | | | (1,531) | | 461,236 | 465,286 | | | |
| EB1994000261 | POOLESVILLE | MD | | 12/18/2015 | 10/01/2018 | 470,765 | | (1,556) | | | (1,556) | | 461,096 | 469,209 | | | |
| FR125749056 | SAN FRANCISCO | CA | | 11/04/2016 | 11/01/2018 | 719,251 | | (6,918) | | | (6,918) | | 700,716 | 712,333 | | | |
| FR125767165 | SAN FRANCISCO | CA | | 11/18/2016 | 09/01/2018 | 840,734 | | 2,815 | | | 2,815 | | 319,081 | 843,550 | | | |
| FR125813084 | LOS ALTOS | CA | | 01/20/2017 | 06/01/2018 | 841,167 | | 2,646 | | | 2,646 | | 836,107 | 843,814 | | | |
| PH5041114421 | MIAMI | FL | | 02/13/2015 | 01/01/2018 | 628,470 | | (2,252) | | | (2,252) | | 626,218 | 626,218 | | | |
| PH7118501118 | REDONDO BEACH | CA | | 09/12/2014 | 01/01/2018 | 675,322 | | (8,383) | | | (8,383) | | 666,939 | 666,939 | | | |
| PH7118928410 | SANTA CLARA | CA | | 08/01/2014 | 04/01/2018 | 609,669 | | (8,503) | | | (8,503) | | 598,097 | 601,165 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| PH7119015753 | SAINT PAUL | MN | | 10/24/2014 | 05/01/2018 | 447,365 | | (6,521) | | | (6,521) | | 437,942 | 440,843 | | | |
| PH7119120579 | SAN JOSE | CA | | 04/10/2015 | 03/01/2018 | 905,684 | | (12,798) | | | (12,798) | | 889,931 | 892,886 | | | |
| PH7131068467 | FRANKLIN | MA | | 08/15/2014 | 06/01/2018 | 506,593 | | 3,259 | | | 3,259 | | 505,275 | 509,852 | | | |
| PH7131102415 | CARLSBAD | CA | | 08/01/2014 | 09/01/2018 | 725,362 | | 12,677 | | | 12,677 | | 727,101 | 738,039 | | | |
| PH7131354511 | MARS | PA | | 08/28/2014 | 05/01/2018 | 447,237 | | | | | | | 444,278 | 447,244 | | 7 | 7 |
| PH7131472479 | SAINT CHARLES | IL | | 08/15/2014 | 07/01/2018 | 515,363 | | 2,235 | | | 2,235 | | 512,039 | 517,598 | | | |
| PH7131478088 | MILLBURN | NJ | | 08/28/2014 | 09/01/2018 | 436,651 | | (1,990) | | | (1,990) | | 2,318 | 434,661 | | | |
| PH7131482460 | PENNINGTON | NJ | | 08/28/2014 | 09/01/2018 | 424,425 | | (1,644) | | | (1,644) | | 416,877 | 422,782 | | | |
| PH7131536653 | SCOTTSDALE | AZ | | 08/28/2014 | 05/01/2018 | 466,638 | | (702) | | | (702) | | 462,699 | 465,936 | | | |
| PH7131537438 | AUSTIN | TX | | 08/15/2014 | 10/01/2018 | 628,973 | | (4,032) | | | (4,032) | | 615,187 | 624,941 | | | |
| PH7131656576 | NORTH ANDOVER | MA | | 09/26/2014 | 01/01/2018 | 471,236 | | (662) | | | (662) | | 470,575 | 470,575 | | | |
| PH7131688983 | KNOXVILLE | TN | | 09/12/2014 | 11/01/2018 | 557,085 | | 3,213 | | | 3,213 | | 550,373 | 560,298 | | | |
| PH7131842994 | ANDOVER | MA | | 10/10/2014 | 02/01/2018 | 114,920 | | (54) | | | (54) | | 112,376 | 114,865 | | | |
| PH7132238697 | SUDBURY | MA | | 01/16/2015 | 09/01/2018 | 763,751 | | (10,649) | | | (10,649) | | 742,524 | 753,103 | | | |
| PH7132396735 | PRIOR LAKE | MN | | 11/07/2014 | 06/01/2018 | 441,657 | | (839) | | | (839) | | 437,101 | 440,818 | | | |
| PH7132973012 | MONUMENT | CO | | 03/27/2015 | 10/01/2018 | 540,779 | | (3,072) | | | (3,072) | | 529,564 | 537,707 | | | |
| PH7133190087 | FOXBORO | MA | | 05/22/2015 | 01/01/2018 | 558,559 | | 784 | | | 784 | | 559,342 | 559,342 | | | |
| PH7133471859 | STAMFORD | CT | | 07/24/2015 | 01/01/2018 | 678,424 | | 26 | | | 26 | | 678,450 | 678,450 | | | |
| PH7133504493 | MARVIN | NC | | 09/29/2015 | 07/01/2018 | 588,105 | | 12,336 | | | 12,336 | | 594,013 | 600,441 | | | |
| PH7133741459 | OAKTON | VA | | 06/19/2015 | 04/01/2018 | 713,982 | | 10 | | | 10 | | 709,222 | 713,992 | | | |
| PH7133782529 | NORTHVILLE | MI | | 07/10/2015 | 07/01/2018 | 638,352 | | 5,026 | | | 5,026 | | 636,386 | 643,378 | | | |
| PH7134066062 | LEXINGTON | MA | | 12/11/2015 | 09/01/2018 | 1,081,159 | | (2,514) | | | (2,514) | | 1,064,141 | 1,078,645 | | | |
| PH7134313910 | PARK RIDGE | IL | | 10/29/2015 | 01/01/2018 | 454,321 | | 31 | | | 31 | | 454,352 | 454,352 | | | |
| PH7134426894 | OAKDALE | CA | | 12/23/2015 | 09/01/2018 | 526,056 | | 3,332 | | | 3,332 | | 522,166 | 529,388 | | | |
| PH7134892608 | LANTANA | TX | | 12/11/2015 | 09/01/2018 | 613,727 | | 2,641 | | | 2,641 | | 608,080 | 616,369 | | | |
| PH7135027121 | SOUTH LAKE | TX | | 12/23/2015 | 08/01/2018 | 547,940 | | 5,298 | | | 5,298 | | 546,512 | 553,238 | | | |
| PH7135049745 | CARY | NC | | 01/15/2016 | 02/01/2018 | 414,497 | | (881) | | | (881) | | 412,930 | 413,616 | | | |
| PH7135245483 | LONE TREE | CO | | 01/15/2016 | 04/01/2018 | 953,674 | | (4,227) | | | (4,227) | | 944,748 | 949,447 | | | |
| PH7136109548 | FAIRFAX | CA | | 02/26/2016 | 06/01/2018 | 587,378 | | 830 | | | 830 | | 583,613 | 588,208 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 2,308,835,534 | | (437,284) | | | (437,284) | (1,586,247) | 2,332,696,847 | 2,339,875,413 | (10,221,614) | 4,810 | (10,216,804) |
| 0121303 | TALLAHASSEE | FL | | 12/11/2008 | | 67,595,341 | | | | | | | 21,106,878 | 21,106,878 | | | |
| 0331002 | SHELTON | CT | | 12/22/2005 | | 25,957,986 | | | | | | | 2,609,868 | 2,609,868 | | | |
| 0374201 | SANTA ANA | CA | | 07/01/2003 | | 5,178,690 | | | | | | | 331,181 | 331,181 | | | |
| 0374401 | SANTA ANA | CA | | 07/01/2003 | | 6,343,895 | | | | | | | 405,697 | 405,697 | | | |
| 0416002 | BOSTON | MA | | 07/23/2014 | | 41,302,989 | | | | | | | 782,245 | 782,245 | | | |
| 0433901 | ST PETERSBURG | FL | | 12/13/2002 | | 3,643,011 | | | | | | | 648,188 | 648,188 | | | |
| 0433902 | ST PETERSBURG | FL | | 12/13/2002 | | 13,843,441 | | | | | | | 2,463,116 | 2,463,116 | | | |
| 0433903 | ST PETERSBURG | FL | | 01/30/2004 | | 10,140,132 | | | | | | | 1,804,245 | 1,804,245 | | | |
| 0445104 | LAKEWOOD | CO | | 09/10/2014 | | 80,518,033 | | | | | | | 1,594,699 | 1,594,699 | | | |
| 0450203 | CORALVILLE | IA | | 08/03/2012 | | 106,824,864 | | | | | | | 1,622,806 | 1,622,806 | | | |
| 0463803 | ARLINGTON | TX | | 08/03/2012 | | 242,251,032 | | | | | | | 3,767,494 | 3,767,494 | | | |
| 0473203 | FRIENDSWOOD | TX | | 08/03/2012 | | 242,181,992 | | | | | | | 3,798,022 | 3,798,022 | | | |
| 0499002 | LEXINGTON | KY | | 04/26/2011 | | 78,693,326 | | | | | | | 2,561,269 | 2,561,269 | | | |
| 0499201 | JERSEY CITY | NJ | | 12/21/2012 | | 49,812,786 | | | | | | | 2,361,818 | 2,361,818 | | | |
| 0524201 | SACRAMENTO | CA | | 01/28/2011 | | 29,564,475 | | | | | | | 1,917,471 | 1,917,471 | | | |
| 0534705 | PALMYRA | PA | | 10/15/2013 | | 51,639,265 | | | | | | | 73,742 | 73,742 | | | |
| 0534706 | DALLAS | TX | | 10/15/2013 | | 38,860,735 | | | | | | | 55,494 | 55,494 | | | |
| 0545702 | SAN DIEGO | CA | | 02/11/2013 | | 75,781,927 | | | | | | | 1,546,431 | 1,546,431 | | | |
| 0548901 | ATLANTA | GA | | 05/03/2013 | | 71,305,081 | | | | | | | 1,570,763 | 1,570,763 | | | |
| 0552604 | RICHMOND | VA | | 08/30/2013 | | 95,000,000 | | | | | | | 576,036 | 576,036 | | | |
| 0552701 | NEW YORK | NY | | 09/13/2013 | | 48,058,420 | | | | | | | 845,971 | 845,971 | | | |
| 0556101 | BETHESDA | MD | | 12/23/2011 | | 29,451,930 | | | | | | | 617,122 | 617,122 | | | |
| 0582812 | DFW AIRPORT | TX | | 06/03/2014 | | 57,784,170 | | | | | | | 1,028,067 | 1,028,067 | | | |
| 0582813 | SOUTHAVEN | MS | | 06/03/2014 | | 18,478,483 | | | | | | | 328,760 | 328,760 | | | |
| 0582814 | SAN BERNARDINO | CA | | 06/03/2014 | | 50,936,095 | | | | | | | 906,230 | 906,230 | | | |
| 0582815 | SAN BERNARDINO | CA | | 06/03/2014 | | 46,549,931 | | | | | | | 828,194 | 828,194 | | | |
| 0584501 | SEATTLE | WA | | 12/29/2011 | | 74,103,133 | | | | | | | 1,424,609 | 1,424,609 | | | |
| 0584502 | SEATTLE | WA | | 12/29/2011 | | 38,931,102 | | | | | | | 981,371 | 981,371 | | | |
| 0587001 | SEATTLE | WA | | 03/30/2011 | | 38,091,846 | | | | | | | 585,351 | 585,351 | | | |
| 0587200 | LONG BEACH | CA | | 07/23/2004 | | 31,918,890 | | | | | | | 1,904,794 | 1,904,794 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0587201 | LONG BEACH | CA | | 10/25/2007 | | 4,284,364 | | | | | | | 528,342 | 528,342 | | | |
| 0596800 | PALO ALTO | CA | | 12/22/2004 | | 17,403,475 | | | | | | | 608,744 | 608,744 | | | |
| 0598900 | SCOTTSDALE | AZ | | 07/20/2005 | | 5,517,240 | | | | | | | 2,025,560 | 2,025,560 | | | |
| 0606801 | WILLOW GROVE | PA | | 09/21/2015 | | 81,612,169 | | | | | | | 1,662,135 | 1,662,135 | | | |
| 0611500 | LAS VEGAS | NV | | 09/27/2005 | | 9,621,680 | | | | | | | 1,017,318 | 1,017,318 | | | |
| 0613100 | LAS VEGAS | NV | | 12/20/2006 | | 11,268,206 | | | | | | | 970,789 | 970,789 | | | |
| 0617003 | SANTA CLARA | CA | | 06/12/2013 | | 86,606,076 | | | | | | | 1,698,229 | 1,698,229 | | | |
| 0624600 | CHICAGO | IL | | 01/03/2006 | | 97,517,547 | | | | | | | 1,465,143 | 1,465,143 | | | |
| 0626400 | LANSDOWNE | VA | | 05/30/2007 | | 32,672,996 | | | | | | | 949,631 | 949,631 | | | |
| 0627000 | WASHINGTON | DC | | 04/27/2006 | | 116,819,333 | | | | | | | 2,785,123 | 2,785,123 | | | |
| 0635601 | SAN ANTONIO | TX | | 09/05/2007 | | 9,493,360 | | | | | | | 642,765 | 642,765 | | | |
| 0638900 | LAUREL | MD | | 11/30/2007 | | 44,162,381 | | | | | | | 794,363 | 794,363 | | | |
| 0642800 | HOUSTON | TX | | 09/27/2007 | | 36,687,104 | | | | | | | 934,573 | 934,573 | | | |
| 0642801 | HOUSTON | TX | | 07/28/2016 | | 2,461,902 | | | | | | | 62,715 | 62,715 | | | |
| 0661800 | BETHESDA | MD | | 11/30/2007 | | 58,133,027 | | | | | | | 1,109,636 | 1,109,636 | | | |
| 0662102 | HOUSTON | TX | | 10/12/2011 | | 87,428,637 | | | | | | | 2,041,604 | 2,041,604 | | | |
| 0663700 | NEW YORK | NY | | 04/01/2008 | | 32,950,931 | | | | | | | 1,638,887 | 1,638,887 | | | |
| 0675400 | SAN ANTONIO | TX | | 09/21/2010 | | 23,008,367 | | | | | | | 518,995 | 518,995 | | | |
| 0677101 | SAN DIEGO | CA | | 08/27/2013 | | 92,962,664 | | | | | | | 1,874,662 | 1,874,662 | | | |
| 0677102 | SAN DIEGO | CA | | 12/20/2017 | | 30,000,000 | | | | | | | 466,868 | 466,868 | | | |
| 0680300 | HOUSTON | TX | | 12/29/2010 | | 28,620,044 | | | | | | | 564,026 | 564,026 | | | |
| 0680500 | DALLAS | TX | | 12/23/2010 | | 24,003,908 | | | | | | | 473,054 | 473,054 | | | |
| 0682700 | ATLANTA | GA | | 04/02/2012 | | 39,317,473 | | | | | | | 824,318 | 824,318 | | | |
| 0683100 | NORFOLK | VA | | 05/06/2011 | | 53,754,066 | | | | | | | 1,169,803 | 1,169,803 | | | |
| 0684800 | RICHARDSON | TX | | 06/29/2011 | | 31,112,605 | | | | | | | 639,231 | 639,231 | | | |
| 0685700 | FRANKLIN | TN | | 09/15/2011 | | 47,459,953 | | | | | | | 958,830 | 958,830 | | | |
| 0686400 | ANNAPOLIS | MD | | 12/30/2011 | | 22,225,135 | | | | | | | 541,723 | 541,723 | | | |
| 0686700 | DALLAS | TX | | 11/07/2011 | | 56,517,909 | | | | | | | 1,252,047 | 1,252,047 | | | |
| 0687100 | NEW YORK | NY | | 12/05/2011 | | 215,205,947 | | | | | | | 4,467,616 | 4,467,616 | | | |
| 0687400 | ARLINGTON | VA | | 12/28/2011 | | 77,550,483 | | | | | | | 1,837,616 | 1,837,616 | | | |
| 0688000 | CHARLOTTE | NC | | 12/29/2011 | | 73,573,380 | | | | | | | 1,598,856 | 1,598,856 | | | |
| 0688600 | VENTURA | CA | | 03/30/2012 | | 124,633,033 | | | | | | | 3,091,525 | 3,091,525 | | | |
| 0689300 | DURHAM | NC | | 04/06/2012 | | 121,843,961 | | | | | | | 2,512,471 | 2,512,471 | | | |
| 0689700 | PHILADELPHIA | PA | | 09/27/2012 | | 25,258,395 | | | | | | | 825,028 | 825,028 | | | |
| 0689800 | HOUSTON | TX | | 09/28/2012 | | 86,628,848 | | | | | | | 2,922,073 | 2,922,073 | | | |
| 0690400 | POTOMAC | MD | | 09/14/2012 | | 19,605,227 | | | | | | | 354,282 | 354,282 | | | |
| 0691200 | CHERRY HILL | NJ | | 08/15/2012 | | 140,618,507 | | | | | | | 3,060,231 | 3,060,231 | | | |
| 0691300 | HOUSTON | TX | | 02/21/2013 | | 74,488,712 | | | | | | | 2,153,803 | 2,153,803 | | | |
| 0691500 | KIRKLAND | WA | | 08/22/2012 | | 19,251,990 | | | | | | | 416,875 | 416,875 | | | |
| 0691600 | PORTLAND | OR | | 08/22/2012 | | 21,599,793 | | | | | | | 467,714 | 467,714 | | | |
| 0691700 | LOS ANGELES | CA | | 08/22/2012 | | 41,321,344 | | | | | | | 894,757 | 894,757 | | | |
| 0693400 | NEW YORK | NY | | 11/09/2012 | | 79,889,573 | | | | | | | 1,307,844 | 1,307,844 | | | |
| 0693900 | DALLAS | TX | | 12/21/2012 | | 35,118,677 | | | | | | | 854,084 | 854,084 | | | |
| 0694400 | FAIRFAX | VA | | 02/28/2013 | | 82,079,835 | | | | | | | 1,787,464 | 1,787,464 | | | |
| 0696400 | NEW YORK | NY | | 07/31/2013 | | 86,245,102 | | | | | | | 1,721,466 | 1,721,466 | | | |
| 0696500 | NEW YORK | NY | | 07/31/2013 | | 76,662,313 | | | | | | | 1,530,192 | 1,530,192 | | | |
| 0696900 | LOS ANGELES | CA | | 06/27/2013 | | 125,000,000 | | | | | | | 991,081 | 991,081 | | | |
| 0697600 | NEW YORK | NY | | 08/01/2013 | | 20,289,078 | | | | | | | 442,220 | 442,220 | | | |
| 0698700 | ATLANTA | GA | | 08/22/2013 | | 16,974,949 | | | | | | | 345,340 | 345,340 | | | |
| 0698800 | MCLEAN | VA | | 08/30/2013 | | 261,033,503 | | | | | | | 5,835,214 | 5,835,214 | | | |
| 0698900 | RICHMOND | TX | | 11/04/2013 | | 19,500,000 | | | | | | | 307,953 | 307,953 | | | |
| 0699300 | DENVER | CO | | 10/30/2013 | | 76,118,977 | | | | | | | 1,608,712 | 1,608,712 | | | |
| 0699500 | HOUSTON | TX | | 09/06/2013 | | 116,438,685 | | | | | | | 2,529,378 | 2,529,378 | | | |
| 0700300 | ANDOVER | MA | | 12/20/2013 | | 36,555,470 | | | | | | | 645,428 | 645,428 | | | |
| 0700400 | HAPEVILLE | GA | | 12/06/2013 | | 58,180,503 | | | | | | | 1,543,782 | 1,543,782 | | | |
| 0700700 | BROOKLYN | NY | | 11/14/2013 | | 35,279,126 | | | | | | | 820,504 | 820,504 | | | |
| 0700800 | BROOMFIELD | CO | | 11/08/2013 | | 120,202,943 | | | | | | | 3,793,669 | 3,793,669 | | | |
| 0701500 | PHILADELPHIA | PA | | 12/06/2013 | | 48,501,466 | | | | | | | 838,203 | 838,203 | | | |
| 0702900 | GLENDALE | CA | | 07/30/2014 | | 44,862,290 | | | | | | | 10,268,407 | 10,268,407 | | | |
| 0703600 | NEW YORK | NY | | 03/12/2014 | | 70,344,562 | | | | | | | 964,269 | 964,269 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0703700 | MCLEAN | VA | | 04/29/2014 | | 99,699,752 | | | | | | | 1,955,184 | 1,955,184 | | | |
| 0703900 | GLENVIEW | IL | | 07/01/2014 | | 41,541,584 | | | | | | | 715,315 | 715,315 | | | |
| 0704400 | PORTLAND | OR | | 07/07/2014 | | 46,948,068 | | | | | | | 10,100,705 | 10,100,705 | | | |
| 0704800 | HOUSTON | TX | | 05/30/2014 | | 257,942,588 | | | | | | | 5,262,788 | 5,262,788 | | | |
| 0706100 | BOLTON | GBR | | 07/10/2014 | | 144,655,223 | | | | | | | 3,241,797 | 3,241,797 | | | |
| 0708400 | MANTECA | CA | | 08/19/2014 | | 4,995,178 | | | | | | | 82,549 | 82,549 | | | |
| 0708401 | SAN JUAN CAPISTRANO | CA | | 08/19/2014 | | 1,730,363 | | | | | | | 34,630 | 34,630 | | | |
| 0708402 | LOS ANGELES | CA | | 08/19/2014 | | 2,070,701 | | | | | | | 43,521 | 43,521 | | | |
| 0708403 | LOS ANGELES | CA | | 08/19/2014 | | 1,385,475 | | | | | | | 29,923 | 29,923 | | | |
| 0708404 | SAN DIEGO | CA | | 08/19/2014 | | 938,860 | | | | | | | 24,472 | 24,472 | | | |
| 0708405 | HEALSBURG | CA | | 08/19/2014 | | 507,657 | | | | | | | 46,378 | 46,378 | | | |
| 0708406 | SANGER | CA | | 10/16/2014 | | 479,429 | | | | | | | 14,973 | 14,973 | | | |
| 0708407 | VAN NUYS | CA | | 10/16/2014 | | 4,762,784 | | | | | | | 78,752 | 78,752 | | | |
| 0708408 | GAINESVILLE | GA | | 09/29/2015 | | 2,222,220 | | | | | | | 34,512 | 34,512 | | | |
| 0708800 | AUSTIN | TX | | 10/14/2014 | | 83,304,132 | | | | | | | 1,627,660 | 1,627,660 | | | |
| 0711100 | BEL AIR | MD | | 12/05/2014 | | 49,200,000 | | | | | | | 812,404 | 812,404 | | | |
| 0713000 | ALEXANDRIA | VA | | 02/17/2015 | | 34,800,000 | | | | | | | 461,342 | 461,342 | | | |
| 0714201 | CHARLOTTE | NC | | 07/10/2017 | | 84,895,000 | | | | | | | 773,209 | 773,209 | | | |
| 0715200 | KEARNY | NJ | | 10/21/2015 | | 42,500,000 | | | | | | | 73,429 | 73,429 | | | |
| 0716400 | WALNUT CREEK | CA | | 08/26/2015 | | 100,000,000 | | | | | | | 435,229 | 435,229 | | | |
| 0717800 | MANDAN | ND | | 10/08/2015 | | 1,088,828 | | | | | | | 29,083 | 29,083 | | | |
| 0718200 | ORLANDO | FL | | 09/16/2015 | | 43,500,000 | | | | | | | 125,560 | 125,560 | | | |
| 0718400 | ATLANTA | GA | | 09/16/2015 | | 49,349,338 | | | | | | | 923,716 | 923,716 | | | |
| 0719700 | CAMBRIDGE | GBR | | 12/11/2015 | | 70,572,755 | | | | | | | 2,081,598 | 2,081,598 | | | |
| 0720300 | AUSTIN | TX | | 11/20/2015 | | 165,000,000 | | | | | | | 4,589,220 | 4,589,220 | | | |
| 0720301 | AUSTIN | TX | | 11/20/2015 | | 165,000,000 | | | | | | | 4,589,220 | 4,589,220 | | | |
| 0803100 | AUSTIN | TX | | 09/07/2016 | | 35,082,965 | | | | | | | 705,832 | 705,832 | | | |
| 0803200 | POTTSTOWN | PA | | 11/02/2016 | | 59,500,000 | | | | | | | 91,691 | 91,691 | | | |
| 0833800 | ATLANTA | GA | | 12/20/2016 | | 54,500,000 | | | | | | | 8,745,276 | 8,745,276 | | | |
| 0841900 | SANDSTON | VA | | 09/08/2017 | | 385,000,000 | | | | | | | 13,970,000 | 13,970,000 | | | |
| 0853300 | NOVI | MI | | 03/14/2018 | | | | | | | | | 1,061,784 | 1,061,784 | | | |
| 0856300 | HACKENSACK | NJ | | 05/22/2018 | | | | | | | | | 374,843 | 374,843 | | | |
| 0863400 | KIRKLAND | WA | | 08/01/2018 | | | | | | | | | 282,501 | 282,501 | | | |
| A881619 | NORMAN | OK | | 04/18/1997 | | 72,414 | | | | | | | 7,208 | 7,208 | | | |
| EB1027549259 | CHARLOTTE | NC | | 12/16/2016 | | 501,913 | | | | | | | 9,758 | 9,758 | | | |
| EB1028548196 | VENTURA | CA | | 12/16/2016 | | 618,331 | | | | | | | 12,232 | 12,232 | | | |
| EB1028600849 | SIMI VALLEY | CA | | 10/07/2016 | | 551,046 | | | | | | | 15,766 | 15,766 | | | |
| EB1028601459 | MOORPARK | CA | | 12/16/2016 | | 626,589 | | | | | | | 12,240 | 12,240 | | | |
| EB1104004375 | DALLAS | TX | | 12/18/2015 | | 543,821 | | | | | | | 17,636 | 17,636 | | | |
| EB1104004417 | FORT WORTH | TX | | 12/18/2015 | | 416,161 | | | | | | | 8,673 | 8,673 | | | |
| EB1140000543 | WASHINGTON | DC | | 06/24/2016 | | 685,364 | | | | | | | 13,706 | 13,706 | | | |
| EB1143010219 | CEDAR GROVE | NJ | | 07/17/2015 | | 613,393 | | | | | | | 18,677 | 18,677 | | | |
| EB1143010341 | MILLSTONE TOWNSHIP | NJ | | 08/07/2015 | | 639,361 | | | | | | | 14,182 | 14,182 | | | |
| EB1143010864 | WARREN | NJ | | 07/17/2015 | | 608,677 | | | | | | | 12,923 | 12,923 | | | |
| EB1143010869 | ROSELAND | NJ | | 08/07/2015 | | 454,335 | | | | | | | 9,842 | 9,842 | | | |
| EB1143012022 | OLD TAPPAN | NJ | | 12/18/2015 | | 450,496 | | | | | | | 8,910 | 8,910 | | | |
| EB1143013484 | WYCKOFF | NJ | | 12/16/2016 | | 628,672 | | | | | | | 13,644 | 13,644 | | | |
| EB1143014124 | ALEXANDRIA | VA | | 08/19/2016 | | 424,535 | | | | | | | 8,491 | 8,491 | | | |
| EB1143015254 | CHATHAM | NJ | | 12/16/2016 | | 712,476 | | | | | | | 18,524 | 18,524 | | | |
| EB1143015364 | GREENWICH | CT | | 12/16/2016 | | 671,127 | | | | | | | 13,365 | 13,365 | | | |
| EB1144000074 | NEW YORK | NY | | 10/09/2015 | | 734,616 | | | | | | | 16,041 | 16,041 | | | |
| EB1144000089 | NEW YORK | NY | | 08/07/2015 | | 1,036,166 | | | | | | | 22,322 | 22,322 | | | |
| EB1144000105 | NEW YORK | NY | | 08/07/2015 | | 757,807 | | | | | | | 17,726 | 17,726 | | | |
| EB1144000106 | NEW YORK | NY | | 06/24/2016 | | 388,411 | | | | | | | 7,783 | 7,783 | | | |
| EB1144000136 | BROOKLYN | NY | | 11/20/2015 | | 403,699 | | | | | | | 8,428 | 8,428 | | | |
| EB1144000174 | ARDSLEY | NY | | 12/18/2015 | | 529,924 | | | | | | | 10,609 | 10,609 | | | |
| EB1144000183 | NEW YORK | NY | | 12/18/2015 | | 515,483 | | | | | | | 11,102 | 11,102 | | | |
| EB1144000252 | WOODLAND HILLS | CA | | 06/24/2016 | | 607,797 | | | | | | | 12,804 | 12,804 | | | |
| EB1144000257 | NEW YORK | NY | | 12/18/2015 | | 794,294 | | | | | | | 16,145 | 16,145 | | | |
| EB1144000275 | WASHINGTON | DC | | 12/18/2015 | | 679,178 | | | | | | | 13,462 | 13,462 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1144000327 | MIDDLE VILLAGE | NY | | 06/24/2016 | | 469,231 | | | | | | | 9,671 | 9,671 | | | |
| EB1144000357 | NEW YORK | NY | | 06/24/2016 | | 516,255 | | | | | | | 10,589 | 10,589 | | | |
| EB1144000396 | HAMPTON BAYS | NY | | 06/24/2016 | | 411,286 | | | | | | | 7,944 | 7,944 | | | |
| EB1144000435 | NEW YORK | NY | | 06/24/2016 | | 505,298 | | | | | | | 10,046 | 10,046 | | | |
| EB1170010773 | SEATTLE | WA | | 07/17/2015 | | 634,273 | | | | | | | 13,012 | 13,012 | | | |
| EB1170011354 | MARINA DEL REY | CA | | 08/07/2015 | | 633,949 | | | | | | | 22,687 | 22,687 | | | |
| EB1170012747 | SEATTLE | WA | | 06/24/2016 | | 476,574 | | | | | | | 9,843 | 9,843 | | | |
| EB1170015086 | VANCOUVER | WA | | 12/16/2016 | | 394,207 | | | | | | | 31,197 | 31,197 | | | |
| EB1170015220 | SAN RAFAEL | CA | | 12/16/2016 | | 924,077 | | | | | | | 18,836 | 18,836 | | | |
| EB1171009230 | SEATTLE | WA | | 08/07/2015 | | 474,768 | | | | | | | 9,615 | 9,615 | | | |
| EB1171010092 | SEATTLE | WA | | 10/09/2015 | | 628,411 | | | | | | | 13,722 | 13,722 | | | |
| EB1171010255 | CARMEL VALLEY | CA | | 11/20/2015 | | 436,729 | | | | | | | 10,279 | 10,279 | | | |
| EB1171010551 | BELLEVUE | WA | | 10/09/2015 | | 581,005 | | | | | | | 12,289 | 12,289 | | | |
| EB1171010808 | SEATTLE | WA | | 07/17/2015 | | 629,475 | | | | | | | 74,677 | 74,677 | | | |
| EB1171010825 | SNOQUALMIE | WA | | 07/17/2015 | | 469,217 | | | | | | | 13,551 | 13,551 | | | |
| EB1171010935 | ISSAQUAH | WA | | 10/09/2015 | | 488,977 | | | | | | | 10,722 | 10,722 | | | |
| EB1171010943 | SEATTLE | WA | | 07/17/2015 | | 813,604 | | | | | | | 16,188 | 16,188 | | | |
| EB1171011107 | SNOQUALMIE | WA | | 10/09/2015 | | 428,964 | | | | | | | 8,620 | 8,620 | | | |
| EB1171011283 | BELLEVUE | WA | | 12/18/2015 | | 404,406 | | | | | | | 8,056 | 8,056 | | | |
| EB1171011491 | BOTHELL | WA | | 12/18/2015 | | 423,208 | | | | | | | 9,418 | 9,418 | | | |
| EB1171012158 | BOTHELL | WA | | 12/18/2015 | | 421,122 | | | | | | | 8,785 | 8,785 | | | |
| EB1171012415 | BOTHELL | WA | | 12/18/2015 | | 378,347 | | | | | | | 21,687 | 21,687 | | | |
| EB1171012482 | BELLEVUE | WA | | 12/18/2015 | | 546,079 | | | | | | | 11,045 | 11,045 | | | |
| EB1171012494 | SNOQUALMIE | WA | | 12/18/2015 | | 439,934 | | | | | | | 9,939 | 9,939 | | | |
| EB1171012511 | SNOHOMISH | WA | | 12/18/2015 | | 613,414 | | | | | | | 12,098 | 12,098 | | | |
| EB1171013196 | SEATTLE | WA | | 06/24/2016 | | 644,157 | | | | | | | 12,869 | 12,869 | | | |
| EB1171013474 | SEATTLE | WA | | 03/24/2016 | | 592,593 | | | | | | | 10,873 | 10,873 | | | |
| EB1171013513 | BOTHELL | WA | | 06/24/2016 | | 427,002 | | | | | | | 46,362 | 46,362 | | | |
| EB1171013853 | BAINBRIDGE ISLAND | WA | | 08/19/2016 | | 656,993 | | | | | | | 13,143 | 13,143 | | | |
| EB1171014255 | REDMOND | WA | | 08/19/2016 | | 613,712 | | | | | | | 11,958 | 11,958 | | | |
| EB1171014557 | BELLEVUE | WA | | 08/19/2016 | | 465,494 | | | | | | | 11,334 | 11,334 | | | |
| EB1171014892 | BELLEVUE | WA | | 10/12/2016 | | 935,061 | | | | | | | 20,542 | 20,542 | | | |
| EB1171015259 | CLYDE HILL | WA | | 12/16/2016 | | 1,163,975 | | | | | | | 21,437 | 21,437 | | | |
| EB1171015379 | GREENBANK | WA | | 12/16/2016 | | 602,328 | | | | | | | 11,310 | 11,310 | | | |
| EB1171015609 | KIRKLAND | WA | | 12/16/2016 | | 987,706 | | | | | | | 21,052 | 21,052 | | | |
| EB1171015700 | BOTHELL | WA | | 12/16/2016 | | 534,344 | | | | | | | 11,545 | 11,545 | | | |
| EB1171015727 | KIRKLAND | WA | | 12/16/2016 | | 424,556 | | | | | | | 8,915 | 8,915 | | | |
| EB1215001434 | ISLAMORADA | FL | | 12/18/2015 | | 578,231 | | | | | | | 12,205 | 12,205 | | | |
| EB1215002642 | RANCHO MISSION VIEJO | CA | | 10/09/2015 | | 422,589 | | | | | | | 11,852 | 11,852 | | | |
| EB1215002936 | PALM BEACH GARDENS | FL | | 11/20/2015 | | 497,633 | | | | | | | 11,407 | 11,407 | | | |
| EB1215003015 | MIAMI | FL | | 12/18/2015 | | 675,912 | | | | | | | 15,632 | 15,632 | | | |
| EB1215003036 | FT LAUDERDALE | FL | | 12/18/2015 | | 465,775 | | | | | | | 12,080 | 12,080 | | | |
| EB1215003152 | MIAMI BEACH | FL | | 03/24/2016 | | 596,414 | | | | | | | 12,132 | 12,132 | | | |
| EB1216002088 | MIAMI | FL | | 09/18/2015 | | 923,370 | | | | | | | 36,598 | 36,598 | | | |
| EB1216002172 | MIAMI | FL | | 07/30/2015 | | 642,390 | | | | | | | 13,609 | 13,609 | | | |
| EB1216002421 | CORAL GABLES | FL | | 09/25/2015 | | 537,799 | | | | | | | 92,124 | 92,124 | | | |
| EB1216002512 | MIAMI | FL | | 07/17/2015 | | 555,168 | | | | | | | 11,639 | 11,639 | | | |
| EB1216002726 | CORAL GABLES | FL | | 12/18/2015 | | 798,705 | | | | | | | 14,773 | 14,773 | | | |
| EB1216002733 | TAVERNIER | FL | | 12/18/2015 | | 922,273 | | | | | | | 25,958 | 25,958 | | | |
| EB1216002934 | CORAL GABLES | FL | | 06/24/2016 | | 405,206 | | | | | | | 8,980 | 8,980 | | | |
| EB1216002977 | SOUTH MIAMI | FL | | 06/24/2016 | | 809,057 | | | | | | | 16,595 | 16,595 | | | |
| EB1216003194 | NORTH MIAMI BEACH | FL | | 08/19/2016 | | 785,551 | | | | | | | 15,306 | 15,306 | | | |
| EB1216003216 | SOUTH MIAMI | FL | | 08/19/2016 | | 553,679 | | | | | | | 11,322 | 11,322 | | | |
| EB1216003287 | SOUTH MIAMI | FL | | 08/17/2016 | | 539,827 | | | | | | | 16,547 | 16,547 | | | |
| EB1216003368 | CORAL GABLES | FL | | 08/19/2016 | | 453,999 | | | | | | | 9,283 | 9,283 | | | |
| EB1216003433 | CORAL GABLES | FL | | 12/16/2016 | | 642,797 | | | | | | | 13,193 | 13,193 | | | |
| EB1216003574 | GALVESTON | TX | | 12/16/2016 | | 295,446 | | | | | | | 71,630 | 71,630 | | | |
| EB1216003655 | COCONUT GROVE | FL | | 12/16/2016 | | 449,016 | | | | | | | 8,740 | 8,740 | | | |
| EB1216003663 | HILTON HEAD | SC | | 12/16/2016 | | 468,128 | | | | | | | 9,863 | 9,863 | | | |
| EB1216003667 | MIAMI | FL | | 12/16/2016 | | 1,056,624 | | | | | | | 22,162 | 22,162 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1221058473 | PONTE VEDRA | FL | | 12/18/2015 | | 403,952 | | | | | | | 8,372 | 8,372 | | | |
| EB1221058703 | JACKSONVILLE | FL | | 12/18/2015 | | 494,387 | | | | | | | 12,369 | 12,369 | | | |
| EB1221059223 | PONTE VEDRA BEACH | FL | | 12/18/2015 | | 428,656 | | | | | | | 9,005 | 9,005 | | | |
| EB1221060185 | TAMPA | FL | | 09/18/2015 | | 610,055 | | | | | | | 13,834 | 13,834 | | | |
| EB1221060742 | PONTE VEDRA BEACH | FL | | 09/18/2015 | | 809,841 | | | | | | | 16,575 | 16,575 | | | |
| EB1221062495 | JACKSONVILLE BEACH | FL | | 11/20/2015 | | 479,364 | | | | | | | 9,746 | 9,746 | | | |
| EB1221062515 | SAINT JOHNS | FL | | 12/18/2015 | | 499,807 | | | | | | | 11,291 | 11,291 | | | |
| EB1221062749 | PONTE VEDRA BEACH | FL | | 09/25/2015 | | 629,306 | | | | | | | 13,004 | 13,004 | | | |
| EB1221062901 | JACKSONVILLE | FL | | 07/17/2015 | | 1,093,063 | | | | | | | 22,599 | 22,599 | | | |
| EB1221062977 | PONTE VEDRA | FL | | 06/24/2016 | | 509,592 | | | | | | | 18,400 | 18,400 | | | |
| EB1221063073 | JACKSONVILLE | FL | | 09/25/2015 | | 1,185,879 | | | | | | | 25,335 | 25,335 | | | |
| EB1221063111 | PONTE VEDRA | FL | | 08/19/2016 | | 490,167 | | | | | | | 13,815 | 13,815 | | | |
| EB1221063483 | PONTE VEDRA BEACH | FL | | 08/07/2015 | | 631,677 | | | | | | | 13,992 | 13,992 | | | |
| EB1221063494 | SANTA ANA | CA | | 07/17/2015 | | 786,008 | | | | | | | 16,092 | 16,092 | | | |
| EB1221064120 | SAINT AUGUSTINE | FL | | 08/07/2015 | | 407,963 | | | | | | | 8,379 | 8,379 | | | |
| EB1221064384 | PONTE VEDRA BEACH | FL | | 11/20/2015 | | 608,409 | | | | | | | 12,369 | 12,369 | | | |
| EB1221064451 | PONTE VEDRA BEACH | FL | | 11/20/2015 | | 501,993 | | | | | | | 66,392 | 66,392 | | | |
| EB1221064452 | PONTE VEDRA BEACH | FL | | 11/20/2015 | | 308,409 | | | | | | | 6,331 | 6,331 | | | |
| EB1221064560 | SAINT AUGUSTINE | FL | | 12/18/2015 | | 657,751 | | | | | | | 13,158 | 13,158 | | | |
| EB1221064647 | ATLANTIC BEACH | FL | | 12/18/2015 | | 744,580 | | | | | | | 17,736 | 17,736 | | | |
| EB1221064680 | JACKSONVILLE | FL | | 11/20/2015 | | 1,018,916 | | | | | | | 23,912 | 23,912 | | | |
| EB1221064842 | FERNANDINA BEACH | FL | | 12/18/2015 | | 466,850 | | | | | | | 8,816 | 8,816 | | | |
| EB1221064860 | SAINT AUGUSTINE | FL | | 12/18/2015 | | 735,607 | | | | | | | 14,672 | 14,672 | | | |
| EB1221065084 | FERNANDINA BEACH | FL | | 11/20/2015 | | 431,227 | | | | | | | 8,848 | 8,848 | | | |
| EB1221065212 | JACKSONVILLE | FL | | 12/18/2015 | | 479,268 | | | | | | | 9,756 | 9,756 | | | |
| EB1221065631 | JACKSONVILLE | FL | | 12/18/2015 | | 417,673 | | | | | | | 9,998 | 9,998 | | | |
| EB1221065736 | JACKSONVILLE | FL | | 06/24/2016 | | 445,356 | | | | | | | 15,323 | 15,323 | | | |
| EB1221065773 | TOWN OF NOCATEE | FL | | 10/07/2016 | | 422,877 | | | | | | | 14,145 | 14,145 | | | |
| EB1221065805 | ST JOHNS | FL | | 06/24/2016 | | 450,301 | | | | | | | 9,916 | 9,916 | | | |
| EB1221065863 | PONTE VEDRA BEACH | FL | | 06/24/2016 | | 508,197 | | | | | | | 10,671 | 10,671 | | | |
| EB1221066003 | JACKSONVILLE | FL | | 06/24/2016 | | 426,997 | | | | | | | 87,454 | 87,454 | | | |
| EB1221066087 | PONTE VEDRA BEACH | FL | | 06/24/2016 | | 502,168 | | | | | | | 9,580 | 9,580 | | | |
| EB1221066194 | FERNANDINA BEACH | FL | | 06/24/2016 | | 481,255 | | | | | | | 9,322 | 9,322 | | | |
| EB1221066207 | JACKSONVILLE | FL | | 06/24/2016 | | 596,476 | | | | | | | 12,939 | 12,939 | | | |
| EB1221066447 | JACKSONVILLE | FL | | 06/24/2016 | | 445,890 | | | | | | | 14,553 | 14,553 | | | |
| EB1221066755 | PONTE VEDRA BEACH | FL | | 08/19/2016 | | 618,558 | | | | | | | 12,823 | 12,823 | | | |
| EB1221066796 | PONTE VEDRA BEACH | FL | | 06/24/2016 | | 437,473 | | | | | | | 9,261 | 9,261 | | | |
| EB1221066985 | JACKSONVILLE | FL | | 06/24/2016 | | 586,288 | | | | | | | 11,679 | 11,679 | | | |
| EB1221067634 | JACKSONVILLE | FL | | 08/19/2016 | | 457,113 | | | | | | | 21,016 | 21,016 | | | |
| EB1221067810 | PONTE VEDRA BEACH | FL | | 08/19/2016 | | 527,646 | | | | | | | 13,826 | 13,826 | | | |
| EB1221068366 | PONTE VEDRA BEA | FL | | 10/07/2016 | | 443,411 | | | | | | | 8,746 | 8,746 | | | |
| EB1221068604 | PONTE VEDRA BEA | FL | | 10/07/2016 | | 676,508 | | | | | | | 13,751 | 13,751 | | | |
| EB1221069102 | FERNANDINA BEACH | FL | | 12/16/2016 | | 399,540 | | | | | | | 40,253 | 40,253 | | | |
| EB1221070134 | ATLANTIC BEACH | FL | | 12/16/2016 | | 503,598 | | | | | | | 10,265 | 10,265 | | | |
| EB1222513948 | SANTA ROSA | CA | | 07/30/2015 | | 417,600 | | | | | | | 8,964 | 8,964 | | | |
| EB1222515740 | SPARKS | MD | | 12/18/2015 | | 466,548 | | | | | | | 9,731 | 9,731 | | | |
| EB1222516505 | SAN GABRIEL | CA | | 12/18/2015 | | 714,521 | | | | | | | 14,841 | 14,841 | | | |
| EB1222529321 | EL SEGUNDO | CA | | 09/25/2015 | | 637,859 | | | | | | | 12,545 | 12,545 | | | |
| EB1222529693 | BONITA SPRINGS | FL | | 07/17/2015 | | 447,356 | | | | | | | 13,634 | 13,634 | | | |
| EB1222530047 | BOCA RATON | FL | | 08/07/2015 | | 894,238 | | | | | | | 19,009 | 19,009 | | | |
| EB1222530332 | CEDAR HILL | TX | | 07/17/2015 | | 810,616 | | | | | | | 16,677 | 16,677 | | | |
| EB1222530507 | MANHATTAN BEACH | CA | | 08/07/2015 | | 1,102,399 | | | | | | | 23,342 | 23,342 | | | |
| EB1222530963 | SAN FRANCISCO | CA | | 07/17/2015 | | 637,108 | | | | | | | 13,016 | 13,016 | | | |
| EB1222530971 | KNOXVILLE | TN | | 12/18/2015 | | 806,041 | | | | | | | 16,303 | 16,303 | | | |
| EB1222531331 | ALLEN | TX | | 08/07/2015 | | 642,861 | | | | | | | 13,254 | 13,254 | | | |
| EB1222531773 | WESTPORT | CT | | 08/07/2015 | | 587,136 | | | | | | | 13,273 | 13,273 | | | |
| EB1222531963 | SUNNY ISLES BEACH | FL | | 11/20/2015 | | 1,380,182 | | | | | | | 378,565 | 378,565 | | | |
| EB1222532436 | GREENWOOD VILLAGE | CO | | 08/07/2015 | | 618,700 | | | | | | | 12,844 | 12,844 | | | |
| EB1222532516 | HIGHLANDS | NC | | 08/07/2015 | | 472,649 | | | | | | | 10,033 | 10,033 | | | |
| EB1222532592 | CHATHAM | MA | | 12/18/2015 | | 581,182 | | | | | | | 11,577 | 11,577 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1222532600 | REDWOOD CITY | CA | | 08/07/2015 | | 838,100 | | | | | | | 21,444 | 21,444 | | | |
| EB1222532623 | LA QUINTA | CA | | 06/24/2016 | | 464,198 | | | | | | | 9,493 | 9,493 | | | |
| EB1222532760 | KANEOHE | HI | | 08/07/2015 | | 661,013 | | | | | | | 20,967 | 20,967 | | | |
| EB1222532870 | MILTON | DE | | 12/18/2015 | | 539,472 | | | | | | | 17,951 | 17,951 | | | |
| EB1222534409 | MORRISTOWN | NJ | | 12/18/2015 | | 583,093 | | | | | | | 11,501 | 11,501 | | | |
| EB1222534755 | SAN JOSE | CA | | 03/24/2016 | | 695,657 | | | | | | | 13,300 | 13,300 | | | |
| EB1222534882 | ENGLEWOOD | CO | | 12/18/2015 | | 879,632 | | | | | | | 17,397 | 17,397 | | | |
| EB1222535315 | NORTHFIELD | IL | | 12/18/2015 | | 539,157 | | | | | | | 10,959 | 10,959 | | | |
| EB1222535686 | TENAFLY | NJ | | 12/18/2015 | | 555,437 | | | | | | | 28,001 | 28,001 | | | |
| EB1222535815 | FOSTER CITY | CA | | 10/12/2016 | | 532,217 | | | | | | | 10,454 | 10,454 | | | |
| EB1222535958 | NEW ORLEANS | LA | | 12/18/2015 | | 459,877 | | | | | | | 11,852 | 11,852 | | | |
| EB1222536135 | SEATTLE | WA | | 12/18/2015 | | 776,007 | | | | | | | 15,544 | 15,544 | | | |
| EB1222536927 | CHILMARK | MA | | 12/18/2015 | | 441,966 | | | | | | | 11,859 | 11,859 | | | |
| EB1222537861 | SOLANA BEACH | CA | | 03/24/2016 | | 592,095 | | | | | | | 27,321 | 27,321 | | | |
| EB1222538558 | SAINT CHARLES | IL | | 06/24/2016 | | 546,808 | | | | | | | 11,249 | 11,249 | | | |
| EB1222539405 | BELLEVUE | WA | | 03/24/2016 | | 705,529 | | | | | | | 13,645 | 13,645 | | | |
| EB1222540366 | ALBANY | CA | | 10/12/2016 | | 562,424 | | | | | | | 10,873 | 10,873 | | | |
| EB1222540457 | WASHINGTON | DC | | 06/24/2016 | | 728,651 | | | | | | | 21,625 | 21,625 | | | |
| EB1222541085 | SCOTTSDALE | AZ | | 08/19/2016 | | 584,321 | | | | | | | 11,687 | 11,687 | | | |
| EB1222541566 | SEATTLE | WA | | 08/19/2016 | | 612,422 | | | | | | | 12,143 | 12,143 | | | |
| EB1222543094 | RICHMOND | TX | | 10/12/2016 | | 450,430 | | | | | | | 9,263 | 9,263 | | | |
| EB1222544392 | ROCKVILLE | MD | | 08/19/2016 | | 645,766 | | | | | | | 12,916 | 12,916 | | | |
| EB1222545020 | SAN DIEGO | CA | | 08/17/2016 | | 604,412 | | | | | | | 12,258 | 12,258 | | | |
| EB1222545282 | FORT COLLINS | CO | | 08/17/2016 | | 451,577 | | | | | | | 9,127 | 9,127 | | | |
| EB1222546150 | CARLSBAD | CA | | 08/17/2016 | | 641,566 | | | | | | | 13,011 | 13,011 | | | |
| EB1222546556 | GLENDALE | CA | | 10/12/2016 | | 849,662 | | | | | | | 19,371 | 19,371 | | | |
| EB1222549417 | NASHVILLE | TN | | 12/16/2016 | | 495,177 | | | | | | | 35,892 | 35,892 | | | |
| EB1222550563 | LOS ANGELES | CA | | 12/16/2016 | | 761,503 | | | | | | | 15,351 | 15,351 | | | |
| EB1222601332 | LAFAYETTE | LA | | 12/16/2016 | | 461,396 | | | | | | | 8,012 | 8,012 | | | |
| EB1222601666 | ENGLEWOOD | CO | | 12/16/2016 | | 887,109 | | | | | | | 17,584 | 17,584 | | | |
| EB1223005888 | MELBOURNE BEACH | FL | | 09/18/2015 | | 715,272 | | | | | | | 16,709 | 16,709 | | | |
| EB1223009696 | MELBOURNE | FL | | 07/17/2015 | | 410,857 | | | | | | | 8,723 | 8,723 | | | |
| EB1223010400 | COCOA | FL | | 12/18/2015 | | 464,171 | | | | | | | 9,246 | 9,246 | | | |
| EB1223010541 | MELBOURNE | FL | | 06/24/2016 | | 253,176 | | | | | | | 31,192 | 31,192 | | | |
| EB1223010648 | MALABAR | FL | | 11/20/2015 | | 471,629 | | | | | | | 9,752 | 9,752 | | | |
| EB1223010671 | COCOA BEACH | FL | | 12/18/2015 | | 401,634 | | | | | | | 20,488 | 20,488 | | | |
| EB1223011816 | MELBOURNE | FL | | 06/24/2016 | | 562,533 | | | | | | | 11,320 | 11,320 | | | |
| EB1223011951 | MALABAR | FL | | 08/19/2016 | | 687,237 | | | | | | | 13,717 | 13,717 | | | |
| EB1223012170 | OAK HILL | VA | | 12/16/2016 | | 936,872 | | | | | | | 19,820 | 19,820 | | | |
| EB1223012229 | INDIALANTIC | FL | | 10/12/2016 | | 495,388 | | | | | | | 9,920 | 9,920 | | | |
| EB1223012725 | SATELLITE BEACH | FL | | 12/16/2016 | | 621,777 | | | | | | | 13,521 | 13,521 | | | |
| EB1223013138 | ORLANDO | FL | | 12/16/2016 | | 464,463 | | | | | | | 9,786 | 9,786 | | | |
| EB1224001529 | WINDERMERE | FL | | 08/17/2016 | | 1,064,587 | | | | | | | 22,166 | 22,166 | | | |
| EB1247002613 | BOCA RATON | FL | | 10/09/2015 | | 423,210 | | | | | | | 8,718 | 8,718 | | | |
| EB1247002648 | DAVIE | FL | | 07/17/2015 | | 402,846 | | | | | | | 8,577 | 8,577 | | | |
| EB1247002667 | DELRAY BEACH | FL | | 07/17/2015 | | 424,324 | | | | | | | 10,095 | 10,095 | | | |
| EB1247002743 | JUPITER | FL | | 12/18/2015 | | 1,306,780 | | | | | | | 29,286 | 29,286 | | | |
| EB1247002767 | BOCA RATON | FL | | 11/20/2015 | | 954,629 | | | | | | | 29,937 | 29,937 | | | |
| EB1247002781 | PARKLAND | FL | | 07/17/2015 | | 644,140 | | | | | | | 13,317 | 13,317 | | | |
| EB1247002803 | BOCA RATON | FL | | 07/17/2015 | | 510,706 | | | | | | | 15,545 | 15,545 | | | |
| EB1247002862 | BOCA RATON | FL | | 12/18/2015 | | 435,692 | | | | | | | 148,293 | 148,293 | | | |
| EB1247003086 | DAVIE | FL | | 12/18/2015 | | 431,624 | | | | | | | 9,202 | 9,202 | | | |
| EB1248001432 | TAMPA | FL | | 08/07/2015 | | 410,430 | | | | | | | 9,113 | 9,113 | | | |
| EB1248002419 | TAMPA | FL | | 12/16/2016 | | 453,826 | | | | | | | 16,847 | 16,847 | | | |
| EB1249002270 | NAPLES | FL | | 11/20/2015 | | 580,303 | | | | | | | 11,856 | 11,856 | | | |
| EB1249002396 | NAPLES | FL | | 06/24/2016 | | 517,676 | | | | | | | 10,460 | 10,460 | | | |
| EB1249002576 | NAPLES | FL | | 12/18/2015 | | 495,962 | | | | | | | 11,136 | 11,136 | | | |
| EB1249002805 | VENICE | FL | | 08/19/2016 | | 431,019 | | | | | | | 11,060 | 11,060 | | | |
| EB1249003192 | LAFAYETTE | CA | | 12/16/2016 | | 1,149,175 | | | | | | | 24,199 | 24,199 | | | |
| EB1249003388 | NAPLES | FL | | 12/16/2016 | | 945,760 | | | | | | | 18,969 | 18,969 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1249003492 | SHELTER ISLAND | NY | | 12/16/2016 | | 805,516 | | | | | | | 15,996 | 15,996 | | | |
| EB1249003962 | NAPLES | FL | | 12/16/2016 | | 445,159 | | | | | | | 9,115 | 9,115 | | | |
| EB1249003968 | PUNTA GORDA | FL | | 12/16/2016 | | 767,009 | | | | | | | 27,161 | 27,161 | | | |
| EB1259000771 | AVON | CO | | 07/30/2015 | | 392,490 | | | | | | | 8,549 | 8,549 | | | |
| EB1259000940 | TELLURIDE | CO | | 10/09/2015 | | 947,284 | | | | | | | 19,616 | 19,616 | | | |
| EB1259001254 | VAIL | CO | | 09/25/2015 | | 1,214,332 | | | | | | | 25,217 | 25,217 | | | |
| EB1259001331 | AVON | CO | | 07/17/2015 | | 507,804 | | | | | | | 10,417 | 10,417 | | | |
| EB1259001343 | EDWARDS | CO | | 07/17/2015 | | 888,074 | | | | | | | 18,799 | 18,799 | | | |
| EB1259001363 | ASPEN | CO | | 08/07/2015 | | 964,330 | | | | | | | 20,278 | 20,278 | | | |
| EB1259001421 | EDWARDS | CO | | 08/07/2015 | | 674,688 | | | | | | | 14,615 | 14,615 | | | |
| EB1259001468 | EDWARDS | CO | | 08/07/2015 | | 485,209 | | | | | | | 10,891 | 10,891 | | | |
| EB1259001476 | KENSINGTON | MD | | 11/20/2015 | | 462,157 | | | | | | | 9,713 | 9,713 | | | |
| EB1259001548 | EAGLE | CO | | 12/18/2015 | | 418,232 | | | | | | | 8,501 | 8,501 | | | |
| EB1259001610 | PARK CITY | UT | | 12/18/2015 | | 605,215 | | | | | | | 13,093 | 13,093 | | | |
| EB1259001805 | STEAMBOAT SPRINGS | CO | | 12/18/2015 | | 568,993 | | | | | | | 11,509 | 11,509 | | | |
| EB1259001827 | PARK CITY | UT | | 12/18/2015 | | 516,274 | | | | | | | 10,735 | 10,735 | | | |
| EB1259001927 | CASTLE ROCK | CO | | 12/18/2015 | | 600,823 | | | | | | | 11,908 | 11,908 | | | |
| EB1259002019 | STEAMBOAT SPRINGS | CO | | 06/24/2016 | | 512,311 | | | | | | | 10,069 | 10,069 | | | |
| EB1259002143 | MINTURN | CO | | 06/24/2016 | | 1,191,457 | | | | | | | 24,073 | 24,073 | | | |
| EB1259002243 | ASPEN | CO | | 08/19/2016 | | 1,911,650 | | | | | | | 37,429 | 37,429 | | | |
| EB1259002337 | PARK CITY | UT | | 08/19/2016 | | 433,120 | | | | | | | 8,663 | 8,663 | | | |
| EB1259002374 | WASHINGTON | DC | | 08/19/2016 | | 486,939 | | | | | | | 8,956 | 8,956 | | | |
| EB1259002723 | NAPERVILLE | IL | | 12/16/2016 | | 446,079 | | | | | | | 9,508 | 9,508 | | | |
| EB1259002799 | MOUNTAIN VILLAGE | CO | | 12/16/2016 | | 730,283 | | | | | | | 14,521 | 14,521 | | | |
| EB1259002866 | ROCKVILLE | MD | | 12/16/2016 | | 638,915 | | | | | | | 15,502 | 15,502 | | | |
| EB1259002907 | EAGLE | CO | | 12/16/2016 | | 574,021 | | | | | | | 11,754 | 11,754 | | | |
| EB1259002939 | AVON | CO | | 12/16/2016 | | 675,131 | | | | | | | 13,021 | 13,021 | | | |
| EB1276000516 | ENGLEWOOD | CO | | 08/19/2016 | | 725,344 | | | | | | | 14,065 | 14,065 | | | |
| EB1276000547 | HIGHLANDS RANCH | CO | | 12/16/2016 | | 557,629 | | | | | | | 11,370 | 11,370 | | | |
| EB1341001587 | PARKLAND | FL | | 12/18/2015 | | 424,438 | | | | | | | 11,189 | 11,189 | | | |
| EB1341001635 | PARKLAND | FL | | 12/18/2015 | | 670,356 | | | | | | | 13,939 | 13,939 | | | |
| EB1341001770 | PARKLAND | FL | | 12/18/2015 | | 522,057 | | | | | | | 11,103 | 11,103 | | | |
| EB1341001773 | DAVIE | FL | | 12/18/2015 | | 576,512 | | | | | | | 11,765 | 11,765 | | | |
| EB1341001869 | DELRAY BEACH | FL | | 12/16/2016 | | 723,617 | | | | | | | 14,750 | 14,750 | | | |
| EB1341001906 | HUNTINGTON BEACH | CA | | 03/24/2016 | | 511,412 | | | | | | | 9,988 | 9,988 | | | |
| EB1341001961 | BOCA RATON | FL | | 06/24/2016 | | 969,214 | | | | | | | 30,343 | 30,343 | | | |
| EB1349001031 | MIAMI | FL | | 12/18/2015 | | 426,912 | | | | | | | 8,462 | 8,462 | | | |
| EB1351002030 | NEW YORK | NY | | 07/30/2015 | | 702,980 | | | | | | | 15,013 | 15,013 | | | |
| EB1351002305 | EAST MEADOW | NY | | 07/30/2015 | | 399,071 | | | | | | | 11,153 | 11,153 | | | |
| EB1351002469 | ROSLYN | NY | | 09/18/2015 | | 729,270 | | | | | | | 14,655 | 14,655 | | | |
| EB1351002957 | BROOKLYN | NY | | 10/09/2015 | | 552,730 | | | | | | | 11,382 | 11,382 | | | |
| EB1351003190 | BROOKLYN | NY | | 08/07/2015 | | 887,146 | | | | | | | 16,710 | 16,710 | | | |
| EB1351003265 | NEW YORK | NY | | 10/09/2015 | | 648,615 | | | | | | | 17,535 | 17,535 | | | |
| EB1351003327 | BROOKLYN | NY | | 08/07/2015 | | 1,116,550 | | | | | | | 22,388 | 22,388 | | | |
| EB1351003376 | NEW YORK | NY | | 07/17/2015 | | 1,326,149 | | | | | | | 28,705 | 28,705 | | | |
| EB1351003524 | NEW YORK | NY | | 11/20/2015 | | 808,873 | | | | | | | 17,006 | 17,006 | | | |
| EB1351003600 | BROOKLYN HEIGHTS | NY | | 11/20/2015 | | 586,719 | | | | | | | 13,514 | 13,514 | | | |
| EB1351003611 | NEW YORK | NY | | 07/17/2015 | | 493,670 | | | | | | | 10,467 | 10,467 | | | |
| EB1351003676 | NEW YORK | NY | | 11/20/2015 | | 413,290 | | | | | | | 8,729 | 8,729 | | | |
| EB1351003711 | CHATHAM | NJ | | 08/07/2015 | | 688,509 | | | | | | | 14,460 | 14,460 | | | |
| EB1351003762 | SOUTH ORANGE | NJ | | 10/09/2015 | | 559,062 | | | | | | | 12,208 | 12,208 | | | |
| EB1351003774 | NEW YORK | NY | | 11/20/2015 | | 567,004 | | | | | | | 15,197 | 15,197 | | | |
| EB1351003811 | MANHASSET | NY | | 08/07/2015 | | 1,161,664 | | | | | | | 24,381 | 24,381 | | | |
| EB1351003819 | LONG ISLAND CITY | NY | | 10/09/2015 | | 392,607 | | | | | | | 20,164 | 20,164 | | | |
| EB1351003847 | NEW YORK | NY | | 11/20/2015 | | 1,465,638 | | | | | | | 30,806 | 30,806 | | | |
| EB1351003888 | NEW YORK | NY | | 12/18/2015 | | 784,851 | | | | | | | 15,577 | 15,577 | | | |
| EB1351003899 | NEW YORK | NY | | 12/18/2015 | | 1,357,303 | | | | | | | 26,883 | 26,883 | | | |
| EB1351003905 | NEW YORK | NY | | 08/07/2015 | | 541,617 | | | | | | | 11,092 | 11,092 | | | |
| EB1351003915 | NEW YORK | NY | | 12/18/2015 | | 1,057,644 | | | | | | | 21,992 | 21,992 | | | |
| EB1351003930 | NEW YORK | NY | | 11/20/2015 | | 2,633,709 | | | | | | | 81,737 | 81,737 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1351004009 | MONROE TOWNSHIP | NJ | | 11/20/2015 | | 532,674 | | | | | | | 10,724 | 10,724 | | | |
| EB1351004102 | NEW YORK | NY | | 10/12/2016 | | 703,337 | | | | | | | 13,678 | 13,678 | | | |
| EB1351004168 | TRURO | MA | | 12/18/2015 | | 455,742 | | | | | | | 8,977 | 8,977 | | | |
| EB1351004235 | HOWARD BEACH | NY | | 12/18/2015 | | 414,683 | | | | | | | 8,388 | 8,388 | | | |
| EB1351004344 | NEW YORK | NY | | 11/20/2015 | | 922,396 | | | | | | | 19,164 | 19,164 | | | |
| EB1351004353 | NEW YORK | NY | | 12/18/2015 | | 1,230,348 | | | | | | | 25,261 | 25,261 | | | |
| EB1351004418 | GARDEN CITY | NY | | 12/18/2015 | | 766,136 | | | | | | | 15,992 | 15,992 | | | |
| EB1351004460 | NEW YORK | NY | | 12/18/2015 | | 433,013 | | | | | | | 8,758 | 8,758 | | | |
| EB1351004649 | BROOKLYN | NY | | 06/24/2016 | | 731,565 | | | | | | | 17,473 | 17,473 | | | |
| EB1351004683 | BELLMORE | NY | | 06/24/2016 | | 749,113 | | | | | | | 57,663 | 57,663 | | | |
| EB1351004817 | STATEN ISLAND | NY | | 08/19/2016 | | 818,226 | | | | | | | 15,647 | 15,647 | | | |
| EB1351005094 | NEW YORK | NY | | 06/24/2016 | | 977,512 | | | | | | | 19,859 | 19,859 | | | |
| EB1351005144 | NEW YORK | NY | | 08/19/2016 | | 1,833,930 | | | | | | | 36,680 | 36,680 | | | |
| EB1351005342 | NEW YORK | NY | | 08/19/2016 | | 642,642 | | | | | | | 17,359 | 17,359 | | | |
| EB1351005372 | BROOKLYN | NY | | 08/17/2016 | | 1,048,533 | | | | | | | 21,286 | 21,286 | | | |
| EB1351005791 | ARLINGTON | VA | | 12/16/2016 | | 646,659 | | | | | | | 12,973 | 12,973 | | | |
| EB1351005922 | PLAINVIEW | NY | | 12/16/2016 | | 442,436 | | | | | | | 9,556 | 9,556 | | | |
| EB1352003839 | REMSENBURG | NY | | 07/17/2015 | | 943,444 | | | | | | | 19,364 | 19,364 | | | |
| EB1352003843 | HAMPTON BAYS | NY | | 07/17/2015 | | 1,866,715 | | | | | | | 38,531 | 38,531 | | | |
| EB1352003928 | TENAFLY | NJ | | 07/17/2015 | | 1,009,796 | | | | | | | 22,452 | 22,452 | | | |
| EB1352003934 | SETAUKET | NY | | 11/20/2015 | | 484,402 | | | | | | | 9,848 | 9,848 | | | |
| EB1352004188 | QUIOGUE | NY | | 12/18/2015 | | 940,269 | | | | | | | 19,019 | 19,019 | | | |
| EB1352004264 | STONY BROOK | NY | | 12/18/2015 | | 794,182 | | | | | | | 21,214 | 21,214 | | | |
| EB1352004267 | LARCHMONT | NY | | 12/18/2015 | | 1,003,289 | | | | | | | 27,162 | 27,162 | | | |
| EB1352004379 | DOUGLASTON | NY | | 06/24/2016 | | 973,329 | | | | | | | 19,256 | 19,256 | | | |
| EB1352004398 | HOBOKEN | NJ | | 06/24/2016 | | 559,404 | | | | | | | 40,310 | 40,310 | | | |
| EB1352004444 | BELLPORT | NY | | 06/24/2016 | | 459,219 | | | | | | | 9,285 | 9,285 | | | |
| EB1352004646 | LLOYD HARBOR | NY | | 08/19/2016 | | 658,553 | | | | | | | 13,528 | 13,528 | | | |
| EB1353003184 | MOUNT ARLINGTON | NJ | | 12/18/2015 | | 845,569 | | | | | | | 17,913 | 17,913 | | | |
| EB1353003379 | BRIDGEWATER | NJ | | 12/18/2015 | | 411,534 | | | | | | | 8,540 | 8,540 | | | |
| EB1353003620 | MIDDLETOWN | NJ | | 07/30/2015 | | 565,519 | | | | | | | 12,060 | 12,060 | | | |
| EB1353004479 | SOUTH ORANGE | NJ | | 07/17/2015 | | 665,292 | | | | | | | 13,755 | 13,755 | | | |
| EB1353004490 | BOONTON TOWNSHIP | NJ | | 10/09/2015 | | 659,800 | | | | | | | 21,067 | 21,067 | | | |
| EB1353004664 | MADISON | NJ | | 08/07/2015 | | 606,537 | | | | | | | 13,139 | 13,139 | | | |
| EB1353004669 | RARITAN | NJ | | 08/19/2016 | | 170,646 | | | | | | | 28,475 | 28,475 | | | |
| EB1353004672 | MAHWAH | NJ | | 09/25/2015 | | 475,397 | | | | | | | 9,640 | 9,640 | | | |
| EB1353004683 | MENDHAM | NJ | | 08/07/2015 | | 581,538 | | | | | | | 19,015 | 19,015 | | | |
| EB1353004874 | RANDOLPH | NJ | | 08/07/2015 | | 544,759 | | | | | | | 11,518 | 11,518 | | | |
| EB1353004988 | BOONTON TOWNSHIP | NJ | | 08/07/2015 | | 728,752 | | | | | | | 205,683 | 205,683 | | | |
| EB1353005038 | AUSTIN | TX | | 08/07/2015 | | 571,107 | | | | | | | 11,856 | 11,856 | | | |
| EB1353005061 | SUMMIT | NJ | | 07/17/2015 | | 1,055,205 | | | | | | | 22,731 | 22,731 | | | |
| EB1353005122 | DENVILLE | NJ | | 12/18/2015 | | 629,614 | | | | | | | 12,542 | 12,542 | | | |
| EB1353005185 | LIVINGSTON | NJ | | 12/18/2015 | | 423,354 | | | | | | | 11,753 | 11,753 | | | |
| EB1353005217 | MORRISTOWN | NJ | | 12/18/2015 | | 515,165 | | | | | | | 83,444 | 83,444 | | | |
| EB1353005230 | ALBERTSON | NY | | 11/20/2015 | | 403,992 | | | | | | | 55,942 | 55,942 | | | |
| EB1353005260 | CEDAR KNOLLS | NJ | | 12/18/2015 | | 606,409 | | | | | | | 12,019 | 12,019 | | | |
| EB1353005303 | CRANFORD | NJ | | 12/18/2015 | | 847,247 | | | | | | | 21,854 | 21,854 | | | |
| EB1353006638 | MADISON | NJ | | 12/16/2016 | | 430,624 | | | | | | | 8,796 | 8,796 | | | |
| EB1353006687 | TOWACO | NJ | | 12/16/2016 | | 689,351 | | | | | | | 14,955 | 14,955 | | | |
| EB1354007606 | ARDSLEY | NY | | 07/30/2015 | | 429,276 | | | | | | | 9,140 | 9,140 | | | |
| EB1354012258 | RIVERSIDE | CT | | 11/20/2015 | | 607,557 | | | | | | | 12,172 | 12,172 | | | |
| EB1354014367 | MOUNT KISCO | NY | | 08/19/2016 | | 916,965 | | | | | | | 18,340 | 18,340 | | | |
| EB1357000557 | BROOKLINE | MA | | 07/17/2015 | | 722,020 | | | | | | | 15,218 | 15,218 | | | |
| EB1357000692 | NEWTON | MA | | 11/20/2015 | | 823,483 | | | | | | | 16,742 | 16,742 | | | |
| EB1357000780 | GEORGETOWN | SC | | 11/20/2015 | | 485,215 | | | | | | | 8,984 | 8,984 | | | |
| EB1357000849 | MARSHFIELD | MA | | 12/18/2015 | | 422,176 | | | | | | | 8,641 | 8,641 | | | |
| EB1357000907 | BEDFORD | MA | | 12/18/2015 | | 497,440 | | | | | | | 10,635 | 10,635 | | | |
| EB1357000940 | NEWTON | MA | | 10/12/2016 | | 560,520 | | | | | | | 11,932 | 11,932 | | | |
| EB1357000968 | LEXINGTON | MA | | 06/24/2016 | | 1,591,311 | | | | | | | 32,179 | 32,179 | | | |
| EB1357000970 | UPTON | MA | | 06/24/2016 | | 421,551 | | | | | | | 9,804 | 9,804 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1357000975 | SOUTHBOROUGH | MA | | 08/19/2016 | | 941,044 | | | | | | | 20,324 | 20,324 | | | |
| EB1357001084 | BROOKLINE | MA | | 08/19/2016 | | 716,660 | | | | | | | 14,722 | 14,722 | | | |
| EB1357001173 | BROOKLINE | MA | | 12/16/2016 | | 627,280 | | | | | | | 13,315 | 13,315 | | | |
| EB1358013411 | CARLSBAD | CA | | 03/24/2016 | | 941,022 | | | | | | | 19,141 | 19,141 | | | |
| EB1365004217 | LUCAS | TX | | 09/18/2015 | | 724,470 | | | | | | | 15,057 | 15,057 | | | |
| EB1367010379 | SAN DIEGO | CA | | 11/20/2015 | | 981,617 | | | | | | | 21,153 | 21,153 | | | |
| EB1367010663 | DEL MAR | CA | | 07/17/2015 | | 949,098 | | | | | | | 20,857 | 20,857 | | | |
| EB1367010707 | MANHATTAN BEACH | CA | | 10/09/2015 | | 1,271,074 | | | | | | | 27,755 | 27,755 | | | |
| EB1367010886 | SAN DIEGO | CA | | 08/07/2015 | | 590,636 | | | | | | | 12,794 | 12,794 | | | |
| EB1367010906 | SAN DIEGO | CA | | 08/07/2015 | | 452,773 | | | | | | | 12,440 | 12,440 | | | |
| EB1367010916 | SAN MARCOS | CA | | 11/20/2015 | | 713,517 | | | | | | | 18,155 | 18,155 | | | |
| EB1367011253 | VALLEY CENTER | CA | | 08/07/2015 | | 442,608 | | | | | | | 9,188 | 9,188 | | | |
| EB1367011389 | CARLSBAD | CA | | 08/07/2015 | | 670,099 | | | | | | | 14,273 | 14,273 | | | |
| EB1367011403 | SAN DIEGO | CA | | 03/24/2016 | | 512,552 | | | | | | | 10,405 | 10,405 | | | |
| EB1367011870 | CARLSBAD | CA | | 03/24/2016 | | 875,874 | | | | | | | 17,372 | 17,372 | | | |
| EB1367012826 | SAN DIEGO | CA | | 03/24/2016 | | 575,348 | | | | | | | 11,712 | 11,712 | | | |
| EB1367013146 | CARLSBAD | CA | | 03/24/2016 | | 506,235 | | | | | | | 10,487 | 10,487 | | | |
| EB1367013902 | SCOTTSDALE | AZ | | 08/19/2016 | | 561,914 | | | | | | | 9,970 | 9,970 | | | |
| EB1367014011 | NEWPORT BEACH | CA | | 10/12/2016 | | 1,320,898 | | | | | | | 51,716 | 51,716 | | | |
| EB1367014476 | SAN DIEGO | CA | | 08/17/2016 | | 746,444 | | | | | | | 17,508 | 17,508 | | | |
| EB1367014488 | SAN DIEGO | CA | | 08/17/2016 | | 722,422 | | | | | | | 15,033 | 15,033 | | | |
| EB1367014513 | VISTA | CA | | 10/12/2016 | | 573,132 | | | | | | | 12,170 | 12,170 | | | |
| EB1367014620 | CARLSBAD | CA | | 08/17/2016 | | 751,692 | | | | | | | 15,723 | 15,723 | | | |
| EB1367014748 | CARLSBAD | CA | | 08/17/2016 | | 653,302 | | | | | | | 13,249 | 13,249 | | | |
| EB1367015025 | SAN DIEGO | CA | | 08/17/2016 | | 880,197 | | | | | | | 17,851 | 17,851 | | | |
| EB1367015224 | SAN DIEGO | CA | | 12/16/2016 | | 520,099 | | | | | | | 10,075 | 10,075 | | | |
| EB1367015277 | SAN DIEGO | CA | | 12/16/2016 | | 609,467 | | | | | | | 12,146 | 12,146 | | | |
| EB1367015285 | SAN DIEGO | CA | | 12/16/2016 | | 758,708 | | | | | | | 15,109 | 15,109 | | | |
| EB1367015328 | CARLSBAD | CA | | 12/16/2016 | | 528,500 | | | | | | | 35,710 | 35,710 | | | |
| EB1369002397 | SARASOTA | FL | | 07/17/2015 | | 473,740 | | | | | | | 10,486 | 10,486 | | | |
| EB1369002500 | SARASOTA | FL | | 08/07/2015 | | 477,697 | | | | | | | 9,042 | 9,042 | | | |
| EB1369002572 | SARASOTA | FL | | 12/18/2015 | | 511,610 | | | | | | | 9,906 | 9,906 | | | |
| EB1369002632 | USEPPA ISLAND | FL | | 12/18/2015 | | 595,906 | | | | | | | 19,942 | 19,942 | | | |
| EB1369002796 | WINTER PARK | FL | | 06/24/2016 | | 1,334,766 | | | | | | | 26,596 | 26,596 | | | |
| EB1369002856 | LAKEWOOD RANCH | FL | | 06/24/2016 | | 543,221 | | | | | | | 11,119 | 11,119 | | | |
| EB1369002956 | FORT LAUDERDALE | FL | | 08/19/2016 | | 1,221,320 | | | | | | | 24,428 | 24,428 | | | |
| EB1369003121 | SARASOTA | FL | | 08/19/2016 | | 468,375 | | | | | | | 9,888 | 9,888 | | | |
| EB1369003147 | SARASOTA | FL | | 12/16/2016 | | 1,885,914 | | | | | | | 33,403 | 33,403 | | | |
| EB1369003362 | SAN FRANCISCO | CA | | 10/07/2016 | | 825,195 | | | | | | | 16,333 | 16,333 | | | |
| EB1369003522 | SARASOTA | FL | | 12/16/2016 | | 509,850 | | | | | | | 9,082 | 9,082 | | | |
| EB1369003702 | LAKEWOOD RANCH | FL | | 12/16/2016 | | 849,156 | | | | | | | 17,811 | 17,811 | | | |
| EB1371004891 | CHATHAM | NJ | | 11/20/2015 | | 523,959 | | | | | | | 16,046 | 16,046 | | | |
| EB1371005172 | FAIRFAX | VA | | 08/07/2015 | | 432,346 | | | | | | | 9,647 | 9,647 | | | |
| EB1371005322 | ALEXANDRIA | VA | | 08/07/2015 | | 419,526 | | | | | | | 9,766 | 9,766 | | | |
| EB1371005455 | SEATTLE | WA | | 11/20/2015 | | 360,950 | | | | | | | 108,335 | 108,335 | | | |
| EB1371005596 | ASHBURN | VA | | 11/20/2015 | | 489,097 | | | | | | | 9,895 | 9,895 | | | |
| EB1373010395 | CHEVY CHASE | MD | | 08/07/2015 | | 548,365 | | | | | | | 11,286 | 11,286 | | | |
| EB1373010876 | NORWALK | CT | | 12/18/2015 | | 713,284 | | | | | | | 14,522 | 14,522 | | | |
| EB1373011773 | BRONX | NY | | 11/20/2015 | | 729,025 | | | | | | | 14,750 | 14,750 | | | |
| EB1380002070 | SKILLMAN | NJ | | 07/30/2015 | | 475,696 | | | | | | | 10,180 | 10,180 | | | |
| EB1380002340 | MOUNTAIN LAKES | NJ | | 12/18/2015 | | 635,147 | | | | | | | 13,002 | 13,002 | | | |
| EB1380003155 | LAVALLETTE | NJ | | 12/16/2016 | | 754,207 | | | | | | | 15,303 | 15,303 | | | |
| EB1381009632 | LINWOOD | NJ | | 08/07/2015 | | 451,637 | | | | | | | 9,947 | 9,947 | | | |
| EB1381010081 | LOWER GWYNEDD | PA | | 12/18/2015 | | 466,809 | | | | | | | 9,669 | 9,669 | | | |
| EB1381010210 | PHILADELPHIA | PA | | 12/18/2015 | | 622,620 | | | | | | | 13,249 | 13,249 | | | |
| EB1381010223 | MOORESTOWN | NJ | | 06/24/2016 | | 650,748 | | | | | | | 19,375 | 19,375 | | | |
| EB1381010364 | MARGATE CITY | NJ | | 06/24/2016 | | 1,431,164 | | | | | | | 26,167 | 26,167 | | | |
| EB1382002217 | SAN DIEGO | CA | | 12/18/2015 | | 667,410 | | | | | | | 14,159 | 14,159 | | | |
| EB1382002284 | MURRIETA | CA | | 07/30/2015 | | 590,166 | | | | | | | 12,714 | 12,714 | | | |
| EB1382002319 | SAN MARCOS | CA | | 07/30/2015 | | 449,673 | | | | | | | 9,526 | 9,526 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1382002656 | CARDIFF BY THE SEA | CA | | 09/25/2015 | | 964,841 | | | | | | | 19,524 | 19,524 | | | |
| EB1382002734 | ANAHEIM | CA | | 11/20/2015 | | 442,142 | | | | | | | 9,231 | 9,231 | | | |
| EB1382002751 | DEL MAR | CA | | 07/17/2015 | | 396,127 | | | | | | | 13,324 | 13,324 | | | |
| EB1382002755 | SAN DIEGO | CA | | 07/17/2015 | | 728,880 | | | | | | | 20,978 | 20,978 | | | |
| EB1382002787 | RANCHO SANTA FE | CA | | 07/17/2015 | | 916,106 | | | | | | | 20,303 | 20,303 | | | |
| EB1382002829 | AUSTIN | TX | | 08/07/2015 | | 1,058,442 | | | | | | | 21,736 | 21,736 | | | |
| EB1382002837 | SAN DIEGO | CA | | 08/07/2015 | | 667,417 | | | | | | | 13,787 | 13,787 | | | |
| EB1382002872 | SAN DIEGO | CA | | 03/24/2016 | | 617,862 | | | | | | | 12,865 | 12,865 | | | |
| EB1382002930 | SAN DIEGO | CA | | 06/24/2016 | | 607,922 | | | | | | | 11,727 | 11,727 | | | |
| EB1382003034 | BIG BEAR LAKE | CA | | 06/24/2016 | | 495,190 | | | | | | | 14,411 | 14,411 | | | |
| EB1382003035 | WALNUT CREEK | CA | | 03/24/2016 | | 612,315 | | | | | | | 11,463 | 11,463 | | | |
| EB1382003063 | BOULDER | CO | | 06/24/2016 | | 514,806 | | | | | | | 10,053 | 10,053 | | | |
| EB1382003084 | SCOTTSDALE | AZ | | 06/24/2016 | | 1,366,746 | | | | | | | 29,842 | 29,842 | | | |
| EB1382003174 | FRESNO | CA | | 12/16/2016 | | 838,477 | | | | | | | 16,378 | 16,378 | | | |
| EB1382003273 | PHOENIX | AZ | | 12/16/2016 | | 532,635 | | | | | | | 11,379 | 11,379 | | | |
| EB1382003292 | AUSTIN | TX | | 12/16/2016 | | 533,878 | | | | | | | 10,661 | 10,661 | | | |
| EB1382003306 | RANCHO PALOS VERDES | CA | | 12/16/2016 | | 842,483 | | | | | | | 17,251 | 17,251 | | | |
| EB1382003308 | CAMARILLO | CA | | 12/16/2016 | | 467,703 | | | | | | | 9,299 | 9,299 | | | |
| EB1382003322 | REDONDO BEACH | CA | | 12/16/2016 | | 512,094 | | | | | | | 10,806 | 10,806 | | | |
| EB1386000300 | LEESBURG | VA | | 07/17/2015 | | 434,639 | | | | | | | 8,960 | 8,960 | | | |
| EB1386000417 | OAK HILL | VA | | 11/20/2015 | | 533,338 | | | | | | | 10,790 | 10,790 | | | |
| EB1386000455 | CENTREVILLE | VA | | 11/20/2015 | | 410,773 | | | | | | | 8,351 | 8,351 | | | |
| EB1386000486 | ARLINGTON | VA | | 12/18/2015 | | 447,693 | | | | | | | 9,100 | 9,100 | | | |
| EB1386000514 | POTOMAC | MD | | 12/18/2015 | | 723,137 | | | | | | | 15,084 | 15,084 | | | |
| EB1386000602 | COLUMBIA | MD | | 06/24/2016 | | 474,388 | | | | | | | 9,995 | 9,995 | | | |
| EB1387006392 | ROSLYN | NY | | 09/18/2015 | | 941,520 | | | | | | | 19,569 | 19,569 | | | |
| EB1389003067 | RICHBORO | PA | | 12/18/2015 | | 408,687 | | | | | | | 8,481 | 8,481 | | | |
| EB1389003979 | PHILADELPHIA | PA | | 12/18/2015 | | 452,505 | | | | | | | 18,641 | 18,641 | | | |
| EB1389004187 | HOLLAND | PA | | 12/18/2015 | | 440,490 | | | | | | | 10,426 | 10,426 | | | |
| EB1389004258 | COLLEGEVILLE | PA | | 06/24/2016 | | 437,282 | | | | | | | 9,776 | 9,776 | | | |
| EB1389004582 | PHILADELPHIA | PA | | 08/19/2016 | | 442,957 | | | | | | | 9,789 | 9,789 | | | |
| EB1393005777 | NEWTOWN | CT | | 09/18/2015 | | 510,570 | | | | | | | 21,765 | 21,765 | | | |
| EB1393006607 | STAMFORD | CT | | 12/18/2015 | | 397,825 | | | | | | | 8,331 | 8,331 | | | |
| EB1393008629 | NEW CITY | NY | | 12/18/2015 | | 1,047,874 | | | | | | | 20,770 | 20,770 | | | |
| EB1393008686 | BRIDGEWATER | CT | | 12/18/2015 | | 439,764 | | | | | | | 8,895 | 8,895 | | | |
| EB1393008998 | BROOKLYN | NY | | 06/24/2016 | | 673,729 | | | | | | | 14,780 | 14,780 | | | |
| EB1393009198 | MOUNT LAUREL | NJ | | 08/19/2016 | | 475,341 | | | | | | | 9,719 | 9,719 | | | |
| EB1393009862 | IRVINGTON | NY | | 12/16/2016 | | 935,944 | | | | | | | 19,661 | 19,661 | | | |
| EB1395005332 | WALPOLE | MA | | 12/18/2015 | | 406,823 | | | | | | | 8,549 | 8,549 | | | |
| EB1400000584 | GILBERT | AZ | | 09/18/2015 | | 739,264 | | | | | | | 16,589 | 16,589 | | | |
| EB1400001316 | SCOTTSDALE | AZ | | 12/18/2015 | | 554,569 | | | | | | | 11,691 | 11,691 | | | |
| EB1400001351 | PEORIA | AZ | | 09/18/2015 | | 716,147 | | | | | | | 14,884 | 14,884 | | | |
| EB1400001470 | SCOTTSDALE | AZ | | 07/30/2015 | | 755,544 | | | | | | | 17,281 | 17,281 | | | |
| EB1400002166 | PHOENIX | AZ | | 09/25/2015 | | 815,210 | | | | | | | 16,448 | 16,448 | | | |
| EB1400002446 | CAVE CREEK | AZ | | 07/17/2015 | | 636,493 | | | | | | | 13,442 | 13,442 | | | |
| EB1400002540 | PHOENIX | AZ | | 10/09/2015 | | 647,930 | | | | | | | 13,771 | 13,771 | | | |
| EB1400002575 | SCOTTSDALE | AZ | | 09/25/2015 | | 404,436 | | | | | | | 42,411 | 42,411 | | | |
| EB1400002680 | SCOTTSDALE | AZ | | 08/07/2015 | | 1,022,232 | | | | | | | 65,980 | 65,980 | | | |
| EB1400002685 | FLAGSTAFF | AZ | | 08/07/2015 | | 710,717 | | | | | | | 14,209 | 14,209 | | | |
| EB1400002748 | CHANDLER | AZ | | 12/18/2015 | | 601,243 | | | | | | | 25,665 | 25,665 | | | |
| EB1400002808 | SCOTTSDALE | AZ | | 12/18/2015 | | 556,966 | | | | | | | 11,095 | 11,095 | | | |
| EB1400002973 | PARADISE VALLEY | AZ | | 12/18/2015 | | 925,819 | | | | | | | 18,883 | 18,883 | | | |
| EB1400002998 | SCOTTSDALE | AZ | | 08/19/2016 | | 980,303 | | | | | | | 18,746 | 18,746 | | | |
| EB1400003015 | PHOENIX | AZ | | 12/18/2015 | | 880,992 | | | | | | | 28,072 | 28,072 | | | |
| EB1400003141 | FLAGSTAFF | AZ | | 12/18/2015 | | 454,816 | | | | | | | 9,678 | 9,678 | | | |
| EB1400003231 | PHOENIX | AZ | | 06/24/2016 | | 1,190,040 | | | | | | | 22,952 | 22,952 | | | |
| EB1400003354 | SCOTTSDALE | AZ | | 08/19/2016 | | 409,708 | | | | | | | 8,195 | 8,195 | | | |
| EB1400003481 | CAVE CREEK | AZ | | 06/24/2016 | | 484,332 | | | | | | | 9,786 | 9,786 | | | |
| EB1400003619 | CAVE CREEK | AZ | | 08/19/2016 | | 545,958 | | | | | | | 10,638 | 10,638 | | | |
| EB1400003651 | SCOTTSDALE | AZ | | 08/19/2016 | | 580,930 | | | | | | | 13,095 | 13,095 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1400003664 | SCOTTSDALE | AZ | | 08/19/2016 | | 510,254 | | | | | | | 17,432 | 17,432 | | | |
| EB1400003749 | CAVE CREEK | AZ | | 08/19/2016 | | 509,294 | | | | | | | 10,413 | 10,413 | | | |
| EB1400003771 | SCOTTSDALE | AZ | | 08/19/2016 | | 565,581 | | | | | | | 11,618 | 11,618 | | | |
| EB1400003819 | FLAGSTAFF | AZ | | 10/12/2016 | | 424,388 | | | | | | | 9,536 | 9,536 | | | |
| EB1400003822 | WEST HOLLYWOOD | CA | | 12/16/2016 | | 408,978 | | | | | | | 8,578 | 8,578 | | | |
| EB1400004234 | PHOENIX | AZ | | 12/16/2016 | | 635,609 | | | | | | | 12,956 | 12,956 | | | |
| EB1400004257 | SCOTTSDALE | AZ | | 12/16/2016 | | 885,122 | | | | | | | 17,545 | 17,545 | | | |
| EB1400004272 | CAVE CREEK | AZ | | 12/16/2016 | | 503,610 | | | | | | | 10,014 | 10,014 | | | |
| EB1518002332 | HONOLULU | HI | | 07/30/2015 | | 1,213,145 | | | | | | | 28,079 | 28,079 | | | |
| EB1518004686 | MECHANICSBURG | PA | | 12/18/2015 | | 724,462 | | | | | | | 13,580 | 13,580 | | | |
| EB1518005224 | LOS RANCHOS DE ALBUQ | NM | | 12/18/2015 | | 1,391,485 | | | | | | | 31,391 | 31,391 | | | |
| EB1538115814 | CINCINNATI | OH | | 12/18/2015 | | 879,485 | | | | | | | 18,768 | 18,768 | | | |
| EB1538513177 | CARMEL VALLEY | CA | | 12/18/2015 | | 897,206 | | | | | | | 20,181 | 20,181 | | | |
| EB1538516620 | HOUSTON | TX | | 07/30/2015 | | 468,619 | | | | | | | 9,877 | 9,877 | | | |
| EB1538529345 | NORTH BARRINGTON | IL | | 08/07/2015 | | 561,956 | | | | | | | 12,173 | 12,173 | | | |
| EB1538531325 | ALISO VIEJO | CA | | 11/20/2015 | | 599,669 | | | | | | | 12,922 | 12,922 | | | |
| EB1538541301 | KAMAS | UT | | 08/19/2016 | | 923,519 | | | | | | | 18,882 | 18,882 | | | |
| EB1538542524 | HOUSTON | TX | | 12/16/2016 | | 341,716 | | | | | | | 141,795 | 141,795 | | | |
| EB1540091565 | CENTER VALLEY | PA | | 12/18/2015 | | 420,084 | | | | | | | 10,809 | 10,809 | | | |
| EB1540091604 | NEWTOWN SQUARE | PA | | 09/18/2015 | | 744,504 | | | | | | | 15,395 | 15,395 | | | |
| EB1540091681 | JAMAICA | NY | | 09/18/2015 | | 693,536 | | | | | | | 14,341 | 14,341 | | | |
| EB1540091769 | BARRINGTON | IL | | 09/18/2015 | | 861,119 | | | | | | | 21,109 | 21,109 | | | |
| EB1540091858 | HILTON HEAD ISLAND | SC | | 09/18/2015 | | 681,716 | | | | | | | 15,219 | 15,219 | | | |
| EB1540091888 | NORWELL | MA | | 09/18/2015 | | 775,676 | | | | | | | 15,686 | 15,686 | | | |
| EB1540092187 | NORTHVILLE | MI | | 10/09/2015 | | 493,896 | | | | | | | 11,644 | 11,644 | | | |
| EB1540092196 | SOUTH BARRINGTON | IL | | 08/07/2015 | | 702,836 | | | | | | | 21,037 | 21,037 | | | |
| EB1540092401 | NEWTON SQUARE | PA | | 10/09/2015 | | 1,185,154 | | | | | | | 24,352 | 24,352 | | | |
| EB1540092407 | NEW YORK | NY | | 10/09/2015 | | 959,025 | | | | | | | 19,720 | 19,720 | | | |
| EB1540092432 | ELLICOTT CITY | MD | | 08/07/2015 | | 624,771 | | | | | | | 12,563 | 12,563 | | | |
| EB1540092451 | BROOKLYN | NY | | 03/24/2016 | | 432,123 | | | | | | | 8,092 | 8,092 | | | |
| EB1540092608 | DAVIDSONVILLE | MD | | 08/07/2015 | | 680,791 | | | | | | | 13,757 | 13,757 | | | |
| EB1540092759 | WALPOLE | MA | | 12/18/2015 | | 488,438 | | | | | | | 9,727 | 9,727 | | | |
| EB1540092761 | PHILADELPHIA | PA | | 12/18/2015 | | 704,909 | | | | | | | 13,512 | 13,512 | | | |
| EB1540092773 | MCKEES ROCK | PA | | 09/25/2015 | | 420,805 | | | | | | | 27,785 | 27,785 | | | |
| EB1540092775 | MARS | PA | | 09/25/2015 | | 568,812 | | | | | | | 15,285 | 15,285 | | | |
| EB1540092791 | CANONSBURG | PA | | 10/09/2015 | | 503,054 | | | | | | | 14,792 | 14,792 | | | |
| EB1540092809 | DENVER | CO | | 03/24/2016 | | 1,204,320 | | | | | | | 23,186 | 23,186 | | | |
| EB1540092827 | GARNET VALLEY | PA | | 10/09/2015 | | 510,919 | | | | | | | 10,297 | 10,297 | | | |
| EB1540092836 | BOTHELL | WA | | 10/09/2015 | | 598,425 | | | | | | | 21,228 | 21,228 | | | |
| EB1540092861 | CENTER VALLEY | PA | | 12/18/2015 | | 536,308 | | | | | | | 10,630 | 10,630 | | | |
| EB1540092866 | PONTE VEDRA | FL | | 12/18/2015 | | 444,842 | | | | | | | 11,077 | 11,077 | | | |
| EB1540092913 | LANSDALE | PA | | 10/09/2015 | | 571,791 | | | | | | | 43,407 | 43,407 | | | |
| EB1540092931 | ASHBURN | VA | | 12/18/2015 | | 559,431 | | | | | | | 11,065 | 11,065 | | | |
| EB1540092934 | PHILADELPHIA | PA | | 10/09/2015 | | 482,021 | | | | | | | 10,482 | 10,482 | | | |
| EB1540092935 | GLEN MILLS | PA | | 12/18/2015 | | 506,777 | | | | | | | 15,285 | 15,285 | | | |
| EB1540092959 | ALDIE | VA | | 11/20/2015 | | 494,010 | | | | | | | 10,043 | 10,043 | | | |
| EB1540092960 | HOLLISTON | MA | | 06/24/2016 | | 707,609 | | | | | | | 77,447 | 77,447 | | | |
| EB1540093009 | RIDGEFIELD | CT | | 09/25/2015 | | 1,082,146 | | | | | | | 26,356 | 26,356 | | | |
| EB1540093049 | NAPLES | FL | | 10/09/2015 | | 1,331,570 | | | | | | | 39,398 | 39,398 | | | |
| EB1540093058 | MARVIN | NC | | 12/18/2015 | | 534,879 | | | | | | | 10,526 | 10,526 | | | |
| EB1540093067 | VIRGINIA BEACH | VA | | 09/25/2015 | | 920,872 | | | | | | | 33,690 | 33,690 | | | |
| EB1540093068 | WARRINGTON | PA | | 11/20/2015 | | 542,440 | | | | | | | 15,385 | 15,385 | | | |
| EB1540093070 | POTTSTOWN | PA | | 10/09/2015 | | 482,389 | | | | | | | 9,982 | 9,982 | | | |
| EB1540093085 | WINDERMERE | FL | | 11/20/2015 | | 741,574 | | | | | | | 67,406 | 67,406 | | | |
| EB1540093086 | SPRING CITY | PA | | 12/18/2015 | | 464,575 | | | | | | | 9,300 | 9,300 | | | |
| EB1540093088 | ELLICOTT CITY | MD | | 10/09/2015 | | 555,066 | | | | | | | 44,363 | 44,363 | | | |
| EB1540093090 | PITTSBURGH | PA | | 12/18/2015 | | 494,264 | | | | | | | 12,983 | 12,983 | | | |
| EB1540093103 | ARLINGTON | VA | | 10/09/2015 | | 646,715 | | | | | | | 29,993 | 29,993 | | | |
| EB1540093109 | VIRGINIA BEACH | VA | | 10/09/2015 | | 589,544 | | | | | | | 11,823 | 11,823 | | | |
| EB1540093115 | SANIBEL | FL | | 10/09/2015 | | 518,448 | | | | | | | 11,811 | 11,811 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1540093119 | WILMINGTON | DE | | 12/18/2015 | | 758,001 | | | | | | | 47,748 | 47,748 | | | |
| EB1540093138 | ODESSA | FL | | 08/07/2015 | | 572,742 | | | | | | | 10,559 | 10,559 | | | |
| EB1540093146 | JENKS | OK | | 09/25/2015 | | 499,255 | | | | | | | 29,106 | 29,106 | | | |
| EB1540093153 | WHITE STONE | VA | | 08/07/2015 | | 548,638 | | | | | | | 15,200 | 15,200 | | | |
| EB1540093154 | CANTON | MA | | 10/07/2016 | | 658,819 | | | | | | | 11,473 | 11,473 | | | |
| EB1540093158 | CARY | NC | | 08/07/2015 | | 545,348 | | | | | | | 19,131 | 19,131 | | | |
| EB1540093166 | MOSLEY | VA | | 11/20/2015 | | 453,197 | | | | | | | 9,124 | 9,124 | | | |
| EB1540093178 | MARS | PA | | 09/25/2015 | | 649,068 | | | | | | | 13,412 | 13,412 | | | |
| EB1540093187 | CANONSBURG | PA | | 08/07/2015 | | 514,758 | | | | | | | 10,686 | 10,686 | | | |
| EB1540093211 | SHARON | MA | | 10/09/2015 | | 563,291 | | | | | | | 11,656 | 11,656 | | | |
| EB1540093222 | LAKEWOOD RANCH | FL | | 08/07/2015 | | 504,478 | | | | | | | 10,473 | 10,473 | | | |
| EB1540093224 | FALLS CHURCH | VA | | 08/07/2015 | | 633,785 | | | | | | | 13,173 | 13,173 | | | |
| EB1540093238 | CHANTILLY | VA | | 08/07/2015 | | 627,014 | | | | | | | 13,389 | 13,389 | | | |
| EB1540093251 | NEW YORK | NY | | 08/07/2015 | | 767,301 | | | | | | | 15,539 | 15,539 | | | |
| EB1540093258 | NEW YORK | NY | | 10/09/2015 | | 594,868 | | | | | | | 11,533 | 11,533 | | | |
| EB1540093286 | WILLIAMSBURG | VA | | 08/07/2015 | | 845,789 | | | | | | | 17,150 | 17,150 | | | |
| EB1540093287 | GLASTONBURY | CT | | 06/24/2016 | | 612,017 | | | | | | | 11,880 | 11,880 | | | |
| EB1540093290 | SWARTHMORE | PA | | 08/07/2015 | | 458,863 | | | | | | | 11,740 | 11,740 | | | |
| EB1540093297 | YARDLEY | PA | | 08/07/2015 | | 473,887 | | | | | | | 20,970 | 20,970 | | | |
| EB1540093300 | CANONSBURG | PA | | 08/07/2015 | | 502,376 | | | | | | | 10,378 | 10,378 | | | |
| EB1540093310 | EAST GREENWICH | RI | | 08/07/2015 | | 415,005 | | | | | | | 8,615 | 8,615 | | | |
| EB1540093314 | BETHESDA | MD | | 10/09/2015 | | 1,115,940 | | | | | | | 22,698 | 22,698 | | | |
| EB1540093346 | WINCHESTER | MA | | 08/07/2015 | | 630,301 | | | | | | | 12,721 | 12,721 | | | |
| EB1540093352 | LARGO | FL | | 10/09/2015 | | 542,045 | | | | | | | 11,254 | 11,254 | | | |
| EB1540093368 | PLYMOUTH | MN | | 11/20/2015 | | 524,326 | | | | | | | 87,132 | 87,132 | | | |
| EB1540093370 | SPANISH FORT | AL | | 08/07/2015 | | 424,113 | | | | | | | 8,777 | 8,777 | | | |
| EB1540093412 | CHANTILLY | VA | | 11/20/2015 | | 979,645 | | | | | | | 26,988 | 26,988 | | | |
| EB1540093419 | NAPLES | FL | | 10/09/2015 | | 623,705 | | | | | | | 14,970 | 14,970 | | | |
| EB1540093457 | OCEAN CITY | NJ | | 11/20/2015 | | 547,422 | | | | | | | 16,695 | 16,695 | | | |
| EB1540093541 | MARS | PA | | 12/18/2015 | | 552,134 | | | | | | | 10,637 | 10,637 | | | |
| EB1540093569 | BATAVIA | IL | | 06/24/2016 | | 463,099 | | | | | | | 22,401 | 22,401 | | | |
| EB1540093571 | FRISCO | TX | | 06/24/2016 | | 731,880 | | | | | | | 18,464 | 18,464 | | | |
| EB1540093653 | GLEN ALLEN | VA | | 06/24/2016 | | 562,352 | | | | | | | 10,840 | 10,840 | | | |
| EB1540093666 | GREENWOOD | IN | | 12/18/2015 | | 430,343 | | | | | | | 8,006 | 8,006 | | | |
| EB1540093754 | ENGLEWOOD | FL | | 12/18/2015 | | 1,162,259 | | | | | | | 21,947 | 21,947 | | | |
| EB1540093775 | KATY | TX | | 12/18/2015 | | 553,770 | | | | | | | 11,886 | 11,886 | | | |
| EB1540093776 | BLUFFTON | SC | | 12/18/2015 | | 581,465 | | | | | | | 14,926 | 14,926 | | | |
| EB1540093780 | ANDOVER | MA | | 12/18/2015 | | 849,904 | | | | | | | 16,846 | 16,846 | | | |
| EB1540093798 | GLEN ALLEN | VA | | 08/19/2016 | | 496,493 | | | | | | | 10,026 | 10,026 | | | |
| EB1540093807 | PALMETTO BAY | FL | | 12/18/2015 | | 431,080 | | | | | | | 62,967 | 62,967 | | | |
| EB1540093817 | ELIZABETH | CO | | 12/18/2015 | | 515,305 | | | | | | | 9,878 | 9,878 | | | |
| EB1540093846 | HARLEYSVILLE | PA | | 12/18/2015 | | 502,023 | | | | | | | 10,204 | 10,204 | | | |
| EB1540093857 | KENNETT SQUARE | PA | | 06/24/2016 | | 458,226 | | | | | | | 11,751 | 11,751 | | | |
| EB1540093863 | NEWTOWN SQUARE | PA | | 08/17/2016 | | 770,919 | | | | | | | 16,100 | 16,100 | | | |
| EB1540093912 | WINDERMERE | FL | | 12/18/2015 | | 1,082,223 | | | | | | | 18,604 | 18,604 | | | |
| EB1540094013 | MARS | PA | | 12/18/2015 | | 596,712 | | | | | | | 17,637 | 17,637 | | | |
| EB1540094121 | CLARKSVILLE | MD | | 06/24/2016 | | 904,223 | | | | | | | 17,889 | 17,889 | | | |
| EB1540094137 | MARTINEZ | CA | | 06/24/2016 | | 1,183,441 | | | | | | | 23,502 | 23,502 | | | |
| EB1540094189 | WARRINGTON | PA | | 08/19/2016 | | 516,638 | | | | | | | 11,303 | 11,303 | | | |
| EB1540094196 | WINTER PARK | FL | | 06/24/2016 | | 1,050,436 | | | | | | | 21,700 | 21,700 | | | |
| EB1540094216 | CHANTILLY | VA | | 12/16/2016 | | 627,535 | | | | | | | 12,150 | 12,150 | | | |
| EB1540094221 | INDIALANTIC | FL | | 06/24/2016 | | 512,475 | | | | | | | 9,630 | 9,630 | | | |
| EB1540094228 | HAYMARKET | VA | | 08/17/2016 | | 506,040 | | | | | | | 15,651 | 15,651 | | | |
| EB1540094234 | FORT LAUDERDALE | FL | | 06/24/2016 | | 967,989 | | | | | | | 18,658 | 18,658 | | | |
| EB1540094291 | HADDONFIELD | NJ | | 06/24/2016 | | 756,863 | | | | | | | 14,973 | 14,973 | | | |
| EB1540094353 | NEW YORK | NY | | 08/19/2016 | | 912,145 | | | | | | | 18,894 | 18,894 | | | |
| EB1540094354 | SAN DIEGO | CA | | 10/12/2016 | | 744,425 | | | | | | | 13,823 | 13,823 | | | |
| EB1540094366 | AVON | NC | | 08/19/2016 | | 513,129 | | | | | | | 17,979 | 17,979 | | | |
| EB1540094368 | INDIALANTIC | FL | | 08/19/2016 | | 751,914 | | | | | | | 14,210 | 14,210 | | | |
| EB1540094372 | DALLAS | TX | | 08/19/2016 | | 1,080,158 | | | | | | | 22,995 | 22,995 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1540094376 | ALEXANDRIA | VA | | 08/19/2016 | | 765,912 | | | | | | | 14,923 | 14,923 | | | |
| EB1540094384 | WARRINGTON | PA | | 12/16/2016 | | 770,960 | | | | | | | 15,425 | 15,425 | | | |
| EB1540094392 | DALLAS | TX | | 08/19/2016 | | 803,385 | | | | | | | 16,093 | 16,093 | | | |
| EB1540094399 | MERCER ISLAND | WA | | 08/17/2016 | | 948,434 | | | | | | | 21,163 | 21,163 | | | |
| EB1540094402 | BRADENTON | FL | | 08/17/2016 | | 602,764 | | | | | | | 23,915 | 23,915 | | | |
| EB1540094405 | EAST HAMPTON | NY | | 08/19/2016 | | 420,151 | | | | | | | 8,364 | 8,364 | | | |
| EB1540094407 | ANNAPOLIS | MD | | 12/16/2016 | | 1,178,652 | | | | | | | 22,812 | 22,812 | | | |
| EB1540094410 | CYPRESS | TX | | 08/19/2016 | | 966,824 | | | | | | | 19,954 | 19,954 | | | |
| EB1540094418 | DENVER | CO | | 08/19/2016 | | 732,579 | | | | | | | 365,347 | 365,347 | | | |
| EB1540094421 | NEW YORK | NY | | 12/16/2016 | | 598,615 | | | | | | | 10,742 | 10,742 | | | |
| EB1540094428 | SARASOTA | FL | | 08/19/2016 | | 527,495 | | | | | | | 21,976 | 21,976 | | | |
| EB1540094432 | WILLIAMSBURG | VA | | 08/17/2016 | | 585,701 | | | | | | | 10,510 | 10,510 | | | |
| EB1540094439 | BOCA RATON | FL | | 08/17/2016 | | 706,462 | | | | | | | 14,350 | 14,350 | | | |
| EB1540094484 | FORT LAUDERDALE | FL | | 08/19/2016 | | 781,677 | | | | | | | 15,560 | 15,560 | | | |
| EB1540094622 | TAMPA | FL | | 12/16/2016 | | 619,451 | | | | | | | 17,371 | 17,371 | | | |
| EB1540094628 | IRVING | TX | | 12/16/2016 | | 510,654 | | | | | | | 11,078 | 11,078 | | | |
| EB1540094630 | ORLANDO | FL | | 12/16/2016 | | 566,232 | | | | | | | 24,276 | 24,276 | | | |
| EB1540094632 | WINDERMERE | FL | | 12/16/2016 | | 887,728 | | | | | | | 15,910 | 15,910 | | | |
| EB1540094633 | BETHESDA | MD | | 12/16/2016 | | 725,354 | | | | | | | 15,671 | 15,671 | | | |
| EB1540094649 | CARROLLTON | TX | | 12/16/2016 | | 446,584 | | | | | | | 9,612 | 9,612 | | | |
| EB1540094657 | NAPLES | FL | | 12/16/2016 | | 833,985 | | | | | | | 16,085 | 16,085 | | | |
| EB1540094665 | BERNARDSVILLE | NJ | | 12/16/2016 | | 912,062 | | | | | | | 27,180 | 27,180 | | | |
| EB1540094677 | NEWPORT BEACH | CA | | 12/16/2016 | | 1,275,885 | | | | | | | 23,903 | 23,903 | | | |
| EB1540094689 | FALLS CHURCH | VA | | 12/16/2016 | | 815,744 | | | | | | | 15,878 | 15,878 | | | |
| EB1540094693 | NAPLES | FL | | 12/16/2016 | | 471,491 | | | | | | | 9,536 | 9,536 | | | |
| EB1540094744 | JERSEY CITY | NJ | | 12/16/2016 | | 963,278 | | | | | | | 17,741 | 17,741 | | | |
| EB1541035350 | HEATH | TX | | 12/18/2015 | | 273,528 | | | | | | | 66,996 | 66,996 | | | |
| EB1541037328 | SEDONA | AZ | | 12/18/2015 | | 546,580 | | | | | | | 10,942 | 10,942 | | | |
| EB1541037414 | AUSTIN | TX | | 09/18/2015 | | 718,191 | | | | | | | 14,307 | 14,307 | | | |
| EB1541037473 | BARTONVILLE | TX | | 09/18/2015 | | 1,221,231 | | | | | | | 27,292 | 27,292 | | | |
| EB1541037654 | APOLLO BEACH | FL | | 12/18/2015 | | 476,594 | | | | | | | 12,589 | 12,589 | | | |
| EB1541037678 | NASHVILLE | TN | | 09/18/2015 | | 833,101 | | | | | | | 16,597 | 16,597 | | | |
| EB1541037686 | BRENTWOOD | TN | | 12/18/2015 | | 554,812 | | | | | | | 10,781 | 10,781 | | | |
| EB1541037694 | LOS ALAMOS | NM | | 12/18/2015 | | 465,478 | | | | | | | 117,373 | 117,373 | | | |
| EB1541037762 | CHICAGO | IL | | 12/18/2015 | | 479,995 | | | | | | | 9,757 | 9,757 | | | |
| EB1541037784 | NASHVILLE | TN | | 10/09/2015 | | 580,800 | | | | | | | 11,637 | 11,637 | | | |
| EB1541037893 | AUSTIN | TX | | 12/18/2015 | | 637,543 | | | | | | | 13,289 | 13,289 | | | |
| EB1541037903 | SCOTTSDALE | AZ | | 09/18/2015 | | 634,971 | | | | | | | 41,872 | 41,872 | | | |
| EB1541037934 | MONTGOMERY | TX | | 09/18/2015 | | 855,121 | | | | | | | 19,496 | 19,496 | | | |
| EB1541037953 | NASHVILLE | TN | | 12/18/2015 | | 503,752 | | | | | | | 10,440 | 10,440 | | | |
| EB1541037969 | SAN ANTONIO | TX | | 07/30/2015 | | 587,499 | | | | | | | 12,861 | 12,861 | | | |
| EB1541038009 | THE WOODLANDS | TX | | 07/30/2015 | | 452,961 | | | | | | | 9,624 | 9,624 | | | |
| EB1541038051 | PALM SPRINGS | CA | | 03/24/2016 | | 448,774 | | | | | | | 8,648 | 8,648 | | | |
| EB1541038421 | DALLAS | TX | | 10/09/2015 | | 590,869 | | | | | | | 11,689 | 11,689 | | | |
| EB1541038468 | NORTH HUNTINGDON | PA | | 10/09/2015 | | 525,621 | | | | | | | 10,398 | 10,398 | | | |
| EB1541038507 | MASSILLON | OH | | 10/09/2015 | | 432,144 | | | | | | | 5,884 | 5,884 | | | |
| EB1541038819 | NISSWA | MN | | 08/07/2015 | | 1,182,952 | | | | | | | 23,158 | 23,158 | | | |
| EB1541038886 | WINTER PARK | CO | | 09/25/2015 | | 438,298 | | | | | | | 107,732 | 107,732 | | | |
| EB1541038971 | GARFIELD | AR | | 08/07/2015 | | 784,038 | | | | | | | 16,380 | 16,380 | | | |
| EB1541039016 | TUJUNGA | CA | | 10/09/2015 | | 1,094,892 | | | | | | | 20,694 | 20,694 | | | |
| EB1541039030 | BRENTWOOD | TN | | 09/25/2015 | | 1,930,735 | | | | | | | 39,018 | 39,018 | | | |
| EB1541039039 | NASHVILLE | TN | | 10/09/2015 | | 1,042,271 | | | | | | | 21,568 | 21,568 | | | |
| EB1541039057 | BEVERLY HILLS | MI | | 09/25/2015 | | 427,850 | | | | | | | 9,681 | 9,681 | | | |
| EB1541039074 | SANTA ROSA BEACH | FL | | 09/25/2015 | | 515,925 | | | | | | | 13,491 | 13,491 | | | |
| EB1541039088 | DEERFIELD | IL | | 08/19/2016 | | 907,680 | | | | | | | 18,574 | 18,574 | | | |
| EB1541039096 | BONITA SPRINGS | FL | | 09/25/2015 | | 1,331,026 | | | | | | | 27,505 | 27,505 | | | |
| EB1541039144 | SPRING LAKE | MI | | 08/07/2015 | | 583,631 | | | | | | | 28,564 | 28,564 | | | |
| EB1541039156 | NAPERVILLE | IL | | 10/09/2015 | | 1,320,990 | | | | | | | 28,441 | 28,441 | | | |
| EB1541039188 | CHICAGO | IL | | 10/09/2015 | | 598,307 | | | | | | | 12,023 | 12,023 | | | |
| EB1541039227 | WESTERN SPRINGS | IL | | 12/18/2015 | | 613,166 | | | | | | | 15,043 | 15,043 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1541039250 | HOUSTON | TX | | 08/07/2015 | | 633,023 | | | | | | | 12,820 | 12,820 | | | |
| EB1541039265 | BRENTWOOD | TN | | 10/09/2015 | | 410,710 | | | | | | | 8,457 | 8,457 | | | |
| EB1541039282 | ARCADIA | OK | | 10/09/2015 | | 1,466,931 | | | | | | | 26,359 | 26,359 | | | |
| EB1541039287 | WILMETTE | IL | | 10/09/2015 | | 1,369,087 | | | | | | | 28,770 | 28,770 | | | |
| EB1541039288 | NASHVILLE | TN | | 08/07/2015 | | 877,433 | | | | | | | 25,594 | 25,594 | | | |
| EB1541039289 | KATY | TX | | 08/07/2015 | | 673,115 | | | | | | | 16,236 | 16,236 | | | |
| EB1541039302 | NASHVILLE | TN | | 10/09/2015 | | 1,439,403 | | | | | | | 815,758 | 815,758 | | | |
| EB1541039303 | CHICAGO | IL | | 10/09/2015 | | 447,171 | | | | | | | 9,208 | 9,208 | | | |
| EB1541039333 | LONG BEACH TOWNSHIP | NJ | | 08/07/2015 | | 963,673 | | | | | | | 19,531 | 19,531 | | | |
| EB1541039340 | LOCUST VALLEY | NY | | 10/09/2015 | | 765,615 | | | | | | | 15,843 | 15,843 | | | |
| EB1541039356 | NASHVILLE | TN | | 10/09/2015 | | 537,841 | | | | | | | 11,129 | 11,129 | | | |
| EB1541039357 | BRENTWOOD | TN | | 11/20/2015 | | 496,028 | | | | | | | 10,084 | 10,084 | | | |
| EB1541039365 | WAXHAW | NC | | 08/07/2015 | | 849,046 | | | | | | | 17,625 | 17,625 | | | |
| EB1541039380 | SANTA FE | NM | | 12/18/2015 | | 800,896 | | | | | | | 15,429 | 15,429 | | | |
| EB1541039388 | WILMETTE | IL | | 08/07/2015 | | 1,385,408 | | | | | | | 28,263 | 28,263 | | | |
| EB1541039409 | WESTERN SPRINGS | IL | | 08/07/2015 | | 470,562 | | | | | | | 12,193 | 12,193 | | | |
| EB1541039418 | FRANKLIN | TN | | 08/07/2015 | | 486,491 | | | | | | | 15,582 | 15,582 | | | |
| EB1541039448 | AUSTIN | TX | | 12/18/2015 | | 550,918 | | | | | | | 11,254 | 11,254 | | | |
| EB1541039463 | MOUND | MN | | 08/07/2015 | | 613,074 | | | | | | | 12,416 | 12,416 | | | |
| EB1541039473 | SAN JOSE | CA | | 10/12/2016 | | 720,545 | | | | | | | 13,230 | 13,230 | | | |
| EB1541039478 | NASHVILLE | TN | | 10/09/2015 | | 575,886 | | | | | | | 11,777 | 11,777 | | | |
| EB1541039479 | MARANA | AZ | | 08/07/2015 | | 1,351,627 | | | | | | | 28,059 | 28,059 | | | |
| EB1541039497 | ROXBORO | NC | | 08/19/2016 | | 792,445 | | | | | | | 15,416 | 15,416 | | | |
| EB1541039627 | MONACA | PA | | 11/20/2015 | | 477,020 | | | | | | | 14,168 | 14,168 | | | |
| EB1541039644 | LAKE FOREST | IL | | 12/18/2015 | | 697,880 | | | | | | | 13,871 | 13,871 | | | |
| EB1541039674 | SPICEWOOD | TX | | 12/18/2015 | | 523,410 | | | | | | | 10,404 | 10,404 | | | |
| EB1541039693 | LONGWOOD | FL | | 12/18/2015 | | 740,273 | | | | | | | 14,739 | 14,739 | | | |
| EB1541039699 | THE WOODLANDS | TX | | 06/24/2016 | | 1,376,725 | | | | | | | 23,359 | 23,359 | | | |
| EB1541039737 | MAGNOLIA | TX | | 12/18/2015 | | 400,815 | | | | | | | 15,271 | 15,271 | | | |
| EB1541039743 | FREDERICKSBURG | TX | | 12/18/2015 | | 555,881 | | | | | | | 11,049 | 11,049 | | | |
| EB1541039745 | ESSEX | CT | | 12/18/2015 | | 420,818 | | | | | | | 7,845 | 7,845 | | | |
| EB1541039746 | DOWNERS GROVE | IL | | 12/18/2015 | | 582,169 | | | | | | | 11,654 | 11,654 | | | |
| EB1541039760 | PITTSBURGH | PA | | 12/18/2015 | | 568,385 | | | | | | | 11,298 | 11,298 | | | |
| EB1541039769 | BLAINE | MN | | 12/18/2015 | | 646,836 | | | | | | | 11,971 | 11,971 | | | |
| EB1541039799 | MCKINNEY | TX | | 12/18/2015 | | 640,733 | | | | | | | 12,344 | 12,344 | | | |
| EB1541039816 | TELLURIDE | CO | | 12/18/2015 | | 883,597 | | | | | | | 17,925 | 17,925 | | | |
| EB1541039869 | SCOTTSDALE | AZ | | 12/18/2015 | | 637,691 | | | | | | | 11,802 | 11,802 | | | |
| EB1541039889 | EVERGREEN | CO | | 12/18/2015 | | 471,231 | | | | | | | 9,086 | 9,086 | | | |
| EB1541040031 | MAGNOLIA | TX | | 12/18/2015 | | 532,934 | | | | | | | 10,488 | 10,488 | | | |
| EB1541040248 | HOUSTON | TX | | 06/24/2016 | | 1,159,995 | | | | | | | 23,263 | 23,263 | | | |
| EB1541040272 | TEMECULA | CA | | 06/24/2016 | | 450,548 | | | | | | | 9,018 | 9,018 | | | |
| EB1541040283 | PARADISE VALLEY | AZ | | 06/24/2016 | | 1,020,499 | | | | | | | 19,793 | 19,793 | | | |
| EB1541040297 | CLEMMONS | NC | | 06/24/2016 | | 572,816 | | | | | | | 10,422 | 10,422 | | | |
| EB1541040302 | PLANO | TX | | 06/24/2016 | | 952,636 | | | | | | | 41,962 | 41,962 | | | |
| EB1541040394 | HUDSON | OH | | 08/19/2016 | | 461,167 | | | | | | | 21,372 | 21,372 | | | |
| EB1541040423 | CHICAGO | IL | | 08/19/2016 | | 691,042 | | | | | | | 13,619 | 13,619 | | | |
| EB1541040428 | RIDGEFIELD | CT | | 08/19/2016 | | 440,408 | | | | | | | 8,989 | 8,989 | | | |
| EB1541040432 | NASHVILLE | TN | | 08/19/2016 | | 530,247 | | | | | | | 10,332 | 10,332 | | | |
| EB1541040437 | DALLAS | TX | | 08/19/2016 | | 896,622 | | | | | | | 17,764 | 17,764 | | | |
| EB1541040454 | HOUSTON | TX | | 08/19/2016 | | 983,517 | | | | | | | 19,071 | 19,071 | | | |
| EB1541040459 | SUGAR LAND | TX | | 08/19/2016 | | 499,444 | | | | | | | 9,990 | 9,990 | | | |
| EB1541040460 | VESTAVIA | AL | | 08/19/2016 | | 527,105 | | | | | | | 10,270 | 10,270 | | | |
| EB1541040463 | BRENTWOOD | TN | | 08/17/2016 | | 476,254 | | | | | | | 9,181 | 9,181 | | | |
| EB1541040466 | MANCHESTER | MA | | 08/19/2016 | | 773,226 | | | | | | | 13,973 | 13,973 | | | |
| EB1541040473 | LEAGUE CITY | TX | | 08/19/2016 | | 611,043 | | | | | | | 12,221 | 12,221 | | | |
| EB1541040477 | NASHVILLE | TN | | 08/19/2016 | | 901,588 | | | | | | | 23,410 | 23,410 | | | |
| EB1541040482 | NASHVILLE | TN | | 08/19/2016 | | 468,608 | | | | | | | 10,671 | 10,671 | | | |
| EB1541040483 | BRENTWOOD | TN | | 10/12/2016 | | 756,567 | | | | | | | 17,082 | 17,082 | | | |
| EB1541040488 | PLYMOUTH | MN | | 08/19/2016 | | 504,941 | | | | | | | 10,611 | 10,611 | | | |
| EB1541040501 | SARASOTA | FL | | 08/17/2016 | | 690,264 | | | | | | | 12,726 | 12,726 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1541040502 | DOWNERS GROVE | IL | | 08/19/2016 | | 677,774 | | | | | | | 13,556 | 13,556 | | | |
| EB1541040509 | FAIRVIEW | TN | | 08/19/2016 | | 486,087 | | | | | | | 10,935 | 10,935 | | | |
| EB1541040511 | AUSTIN | TX | | 08/19/2016 | | 797,028 | | | | | | | 16,771 | 16,771 | | | |
| EB1541040513 | COLLEYVILLE | TX | | 08/17/2016 | | 712,710 | | | | | | | 16,432 | 16,432 | | | |
| EB1541040516 | SEATTLE | WA | | 08/17/2016 | | 672,678 | | | | | | | 12,968 | 12,968 | | | |
| EB1541040517 | SEATTLE | WA | | 08/17/2016 | | 607,009 | | | | | | | 21,699 | 21,699 | | | |
| EB1541040520 | FOUNTAIN HILLS | AZ | | 10/12/2016 | | 1,070,863 | | | | | | | 22,371 | 22,371 | | | |
| EB1541040527 | AUSTIN | TX | | 08/17/2016 | | 519,964 | | | | | | | 10,024 | 10,024 | | | |
| EB1541040537 | LA HABRA HEIGHTS | CA | | 08/17/2016 | | 711,753 | | | | | | | 18,029 | 18,029 | | | |
| EB1541040637 | KEMAH | TX | | 10/07/2016 | | 435,528 | | | | | | | 15,897 | 15,897 | | | |
| EB1541040649 | MCKINNEY | TX | | 10/07/2016 | | 454,464 | | | | | | | 8,544 | 8,544 | | | |
| EB1541040688 | SARASOTA | FL | | 12/16/2016 | | 564,966 | | | | | | | 10,589 | 10,589 | | | |
| EB1541040698 | PROSPER | TX | | 12/16/2016 | | 619,770 | | | | | | | 21,578 | 21,578 | | | |
| EB1541040699 | WADSWORTH | OH | | 12/16/2016 | | 454,278 | | | | | | | 9,410 | 9,410 | | | |
| EB1541040700 | NASHVILLE | TN | | 12/16/2016 | | 895,268 | | | | | | | 17,349 | 17,349 | | | |
| EB1541040740 | NASHVILLE | TN | | 12/16/2016 | | 670,683 | | | | | | | 13,101 | 13,101 | | | |
| EB1541040750 | LEANDER | TX | | 12/16/2016 | | 455,663 | | | | | | | 10,605 | 10,605 | | | |
| EB1541040753 | ISSAQUAH | WA | | 12/16/2016 | | 646,070 | | | | | | | 12,268 | 12,268 | | | |
| EB1541040757 | FAIRFIELD | CT | | 12/16/2016 | | 773,014 | | | | | | | 15,256 | 15,256 | | | |
| EB1541040759 | WINDSOR | CO | | 12/16/2016 | | 613,125 | | | | | | | 11,292 | 11,292 | | | |
| EB1541040764 | EDMOND | OK | | 12/16/2016 | | 867,462 | | | | | | | 15,976 | 15,976 | | | |
| EB1541040767 | FRANKLIN | TN | | 12/16/2016 | | 579,632 | | | | | | | 10,884 | 10,884 | | | |
| EB1541040778 | MALVERN | PA | | 12/16/2016 | | 569,762 | | | | | | | 12,310 | 12,310 | | | |
| EB1541040779 | FREMONT | CA | | 12/16/2016 | | 992,126 | | | | | | | 18,719 | 18,719 | | | |
| EB1541040782 | GRAND LAKE | CO | | 12/16/2016 | | 1,114,110 | | | | | | | 22,829 | 22,829 | | | |
| EB1541040783 | SCOTTSDALE | AZ | | 12/16/2016 | | 473,427 | | | | | | | 8,276 | 8,276 | | | |
| EB1541040784 | EDMONDS | WA | | 12/16/2016 | | 634,113 | | | | | | | 11,622 | 11,622 | | | |
| EB1541040785 | COVINGTON | WA | | 12/16/2016 | | 601,388 | | | | | | | 9,811 | 9,811 | | | |
| EB1541040798 | KIRKLAND | WA | | 12/16/2016 | | 640,176 | | | | | | | 11,848 | 11,848 | | | |
| EB1541040810 | BRECKENRIDGE | CO | | 12/16/2016 | | 605,332 | | | | | | | 10,848 | 10,848 | | | |
| EB1541040831 | OAK BROOK | IL | | 12/16/2016 | | 832,921 | | | | | | | 16,135 | 16,135 | | | |
| EB1541040845 | PACIFICA | CA | | 12/16/2016 | | 507,726 | | | | | | | 10,190 | 10,190 | | | |
| EB1541040854 | CARDIFF BY THE SEA | CA | | 12/16/2016 | | 634,225 | | | | | | | 13,442 | 13,442 | | | |
| EB1541040861 | THE WOODLANDS | TX | | 12/16/2016 | | 693,865 | | | | | | | 13,446 | 13,446 | | | |
| EB1541040869 | LOS ANGELES | CA | | 12/16/2016 | | 1,124,557 | | | | | | | 21,909 | 21,909 | | | |
| EB1541040877 | DENVER | CO | | 12/16/2016 | | 489,672 | | | | | | | 9,018 | 9,018 | | | |
| EB1541040886 | ALBUQUERQUE | NM | | 12/16/2016 | | 535,923 | | | | | | | 14,943 | 14,943 | | | |
| EB1564000229 | DENVER | CO | | 07/30/2015 | | 394,881 | | | | | | | 8,365 | 8,365 | | | |
| EB1564000389 | GREENWOOD VILLAGE | CO | | 08/07/2015 | | 686,490 | | | | | | | 14,181 | 14,181 | | | |
| EB1564000519 | DENVER | CO | | 12/18/2015 | | 533,138 | | | | | | | 10,620 | 10,620 | | | |
| EB1564000525 | GREENWOOD VILLAGE | CO | | 07/17/2015 | | 528,367 | | | | | | | 11,077 | 11,077 | | | |
| EB1564000599 | DENVER | CO | | 11/20/2015 | | 478,143 | | | | | | | 9,816 | 9,816 | | | |
| EB1564000618 | DENVER | CO | | 08/07/2015 | | 768,572 | | | | | | | 15,487 | 15,487 | | | |
| EB1564000620 | FORT COLLINS | CO | | 08/07/2015 | | 840,747 | | | | | | | 17,388 | 17,388 | | | |
| EB1564000716 | FRASER | CO | | 12/18/2015 | | 473,036 | | | | | | | 111,354 | 111,354 | | | |
| EB1564000966 | DENVER | CO | | 08/19/2016 | | 537,317 | | | | | | | 10,469 | 10,469 | | | |
| EB1564000993 | DENVER | CO | | 08/19/2016 | | 510,381 | | | | | | | 12,037 | 12,037 | | | |
| EB1564001009 | DENVER | CO | | 08/17/2016 | | 481,545 | | | | | | | 9,239 | 9,239 | | | |
| EB1564001065 | DENVER | CO | | 12/16/2016 | | 646,664 | | | | | | | 14,812 | 14,812 | | | |
| EB1564001079 | NIWOT | CO | | 10/07/2016 | | 505,491 | | | | | | | 10,320 | 10,320 | | | |
| EB1564001105 | DENVER | CO | | 12/16/2016 | | 589,030 | | | | | | | 12,815 | 12,815 | | | |
| EB1564001132 | DENVER | CO | | 12/16/2016 | | 630,371 | | | | | | | 18,002 | 18,002 | | | |
| EB1564001134 | DENVER | CO | | 12/16/2016 | | 789,172 | | | | | | | 16,553 | 16,553 | | | |
| EB1564001170 | ERIE | CO | | 12/16/2016 | | 480,332 | | | | | | | 11,385 | 11,385 | | | |
| EB1567001498 | BOULDER | CO | | 07/17/2015 | | 593,633 | | | | | | | 13,938 | 13,938 | | | |
| EB1567001513 | CARLSBAD | CA | | 08/07/2015 | | 732,372 | | | | | | | 24,219 | 24,219 | | | |
| EB1567001541 | GOLDEN | CO | | 06/24/2016 | | 575,493 | | | | | | | 11,509 | 11,509 | | | |
| EB1567001606 | MANHATTAN BEACH | CA | | 03/24/2016 | | 625,450 | | | | | | | 11,292 | 11,292 | | | |
| EB1567001695 | CASTLE ROCK | CO | | 06/24/2016 | | 608,873 | | | | | | | 12,311 | 12,311 | | | |
| EB1567001956 | LOS ANGELES | CA | | 12/16/2016 | | 858,032 | | | | | | | 17,297 | 17,297 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1567001968 | FORT COLLINS | CO | | 12/16/2016 | | 603,550 | | | | | | | 14,083 | 14,083 | | | |
| EB1567002016 | HERMOSA BEACH | CA | | 12/16/2016 | | 1,330,597 | | | | | | | 27,246 | 27,246 | | | |
| EB1596048348 | MOORESVILLE | NC | | 12/18/2015 | | 588,174 | | | | | | | 11,779 | 11,779 | | | |
| EB1596048401 | YORBA LINDA | CA | | 12/18/2015 | | 806,459 | | | | | | | 16,565 | 16,565 | | | |
| EB1596048570 | SEDONA | AZ | | 09/18/2015 | | 709,856 | | | | | | | 13,725 | 13,725 | | | |
| EB1596048655 | CENTERTON | AR | | 12/18/2015 | | 448,317 | | | | | | | 9,340 | 9,340 | | | |
| EB1596048737 | DELRAY BEACH | FL | | 12/18/2015 | | 1,294,427 | | | | | | | 24,804 | 24,804 | | | |
| EB1596048822 | CARLSBAD | CA | | 12/18/2015 | | 561,704 | | | | | | | 12,055 | 12,055 | | | |
| EB1596048875 | LOS ANGELES | CA | | 12/18/2015 | | 630,343 | | | | | | | 13,833 | 13,833 | | | |
| EB1596048934 | CHINO HILLS | CA | | 12/18/2015 | | 510,187 | | | | | | | 10,316 | 10,316 | | | |
| EB1596049199 | BELMONT | CA | | 03/24/2016 | | 460,967 | | | | | | | 9,095 | 9,095 | | | |
| EB1596049353 | TAHOE CITY | CA | | 06/24/2016 | | 498,139 | | | | | | | 9,636 | 9,636 | | | |
| EB1596049507 | BEVERLY HILLS | CA | | 06/24/2016 | | 657,568 | | | | | | | 18,569 | 18,569 | | | |
| EB1596050604 | SAN RAMON | CA | | 10/09/2015 | | 1,301,045 | | | | | | | 24,786 | 24,786 | | | |
| EB1596050641 | NEWPORT BEACH | CA | | 09/25/2015 | | 970,590 | | | | | | | 18,811 | 18,811 | | | |
| EB1596050691 | LAKE ARROWHEAD | CA | | 06/24/2016 | | 688,891 | | | | | | | 14,003 | 14,003 | | | |
| EB1596050790 | PACIFICA | CA | | 09/25/2015 | | 1,033,758 | | | | | | | 19,644 | 19,644 | | | |
| EB1596050800 | SHERMAN OAKS | CA | | 10/09/2015 | | 1,166,867 | | | | | | | 26,072 | 26,072 | | | |
| EB1596050829 | FOLSOM | CA | | 09/25/2015 | | 480,942 | | | | | | | 11,002 | 11,002 | | | |
| EB1596050926 | LA CANADA FLINTRIDGE | CA | | 10/09/2015 | | 1,340,810 | | | | | | | 25,412 | 25,412 | | | |
| EB1596050928 | ARROYO GRANDE | CA | | 10/12/2016 | | 617,805 | | | | | | | 11,308 | 11,308 | | | |
| EB1596050959 | COSTA MESA | CA | | 10/09/2015 | | 741,514 | | | | | | | 14,945 | 14,945 | | | |
| EB1596050979 | PARKTON | MD | | 10/09/2015 | | 424,987 | | | | | | | 33,929 | 33,929 | | | |
| EB1596050986 | LOS ANGELES | CA | | 09/25/2015 | | 731,917 | | | | | | | 16,367 | 16,367 | | | |
| EB1596051054 | SAN CLEMENTE | CA | | 10/09/2015 | | 999,277 | | | | | | | 21,136 | 21,136 | | | |
| EB1596051083 | REDWOOD CITY | CA | | 09/25/2015 | | 762,650 | | | | | | | 15,759 | 15,759 | | | |
| EB1596051099 | COLORADO SPRINGS | CO | | 08/07/2015 | | 804,605 | | | | | | | 33,940 | 33,940 | | | |
| EB1596051104 | MORAGA | CA | | 10/12/2016 | | 1,101,696 | | | | | | | 75,603 | 75,603 | | | |
| EB1596051112 | SAN DIEGO | CA | | 11/20/2015 | | 907,603 | | | | | | | 18,634 | 18,634 | | | |
| EB1596051124 | ARROYO GRANDE | CA | | 08/07/2015 | | 495,087 | | | | | | | 9,955 | 9,955 | | | |
| EB1596051169 | TEMECULA | CA | | 10/09/2015 | | 658,934 | | | | | | | 14,333 | 14,333 | | | |
| EB1596051186 | CALABASAS | CA | | 10/09/2015 | | 825,493 | | | | | | | 22,510 | 22,510 | | | |
| EB1596051197 | DALLAS | TX | | 10/09/2015 | | 1,714,752 | | | | | | | 34,560 | 34,560 | | | |
| EB1596051201 | TOLUCA LAKE | CA | | 11/20/2015 | | 912,470 | | | | | | | 19,088 | 19,088 | | | |
| EB1596051241 | COTO DE CEZA | CA | | 10/09/2015 | | 1,073,040 | | | | | | | 21,671 | 21,671 | | | |
| EB1596051269 | STUDIO CITY | CA | | 08/07/2015 | | 678,065 | | | | | | | 13,719 | 13,719 | | | |
| EB1596051303 | LONG BEACH | CA | | 08/07/2015 | | 526,911 | | | | | | | 10,608 | 10,608 | | | |
| EB1596051318 | LOS ANGELES | CA | | 11/20/2015 | | 820,193 | | | | | | | 28,075 | 28,075 | | | |
| EB1596051339 | CAVE CREEK | AZ | | 11/20/2015 | | 611,145 | | | | | | | 12,425 | 12,425 | | | |
| EB1596051360 | PEORIA | AZ | | 08/07/2015 | | 526,225 | | | | | | | 9,897 | 9,897 | | | |
| EB1596051434 | HALEIWA | HI | | 08/07/2015 | | 826,747 | | | | | | | 18,040 | 18,040 | | | |
| EB1596051448 | CAMARILLO | CA | | 09/25/2015 | | 708,273 | | | | | | | 15,373 | 15,373 | | | |
| EB1596051469 | SOUTHLAKE | TX | | 08/07/2015 | | 678,215 | | | | | | | 33,836 | 33,836 | | | |
| EB1596051479 | THOUSAND OAKS | CA | | 10/12/2016 | | 931,866 | | | | | | | 20,183 | 20,183 | | | |
| EB1596051542 | GOLDEN | CO | | 10/09/2015 | | 552,201 | | | | | | | 10,383 | 10,383 | | | |
| EB1596051551 | SNOQUALMIE | WA | | 12/18/2015 | | 543,498 | | | | | | | 10,827 | 10,827 | | | |
| EB1596051556 | GIG HARBOR | WA | | 10/09/2015 | | 970,354 | | | | | | | 19,025 | 19,025 | | | |
| EB1596051712 | LONE TREE | CO | | 06/24/2016 | | 690,602 | | | | | | | 19,474 | 19,474 | | | |
| EB1596051732 | DENVER | CO | | 12/18/2015 | | 562,004 | | | | | | | 10,301 | 10,301 | | | |
| EB1596051852 | DENVER | CO | | 12/18/2015 | | 587,734 | | | | | | | 10,877 | 10,877 | | | |
| EB1596051978 | SEATTLE | WA | | 12/18/2015 | | 645,427 | | | | | | | 15,791 | 15,791 | | | |
| EB1596052025 | SCOTTSDALE | AZ | | 12/18/2015 | | 703,125 | | | | | | | 12,395 | 12,395 | | | |
| EB1596052367 | SEATTLE | WA | | 12/18/2015 | | 607,239 | | | | | | | 11,640 | 11,640 | | | |
| EB1596052570 | PHOENIX | AZ | | 12/18/2015 | | 431,518 | | | | | | | 29,080 | 29,080 | | | |
| EB1596052680 | EL DORADO HILLS | CA | | 10/12/2016 | | 544,970 | | | | | | | 42,819 | 42,819 | | | |
| EB1596052803 | UNION CITY | CA | | 10/12/2016 | | 987,088 | | | | | | | 19,038 | 19,038 | | | |
| EB1596052956 | NAPLES | FL | | 06/24/2016 | | 482,388 | | | | | | | 10,048 | 10,048 | | | |
| EB1596053002 | HAWTHORN WOODS | IL | | 10/12/2016 | | 411,943 | | | | | | | 8,616 | 8,616 | | | |
| EB1596053005 | CORONA | CA | | 06/24/2016 | | 673,711 | | | | | | | 12,347 | 12,347 | | | |
| EB1596053030 | APTOS | CA | | 06/24/2016 | | 1,491,949 | | | | | | | 25,586 | 25,586 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1596053037 | SAN CLEMENTE | CA | | 06/24/2016 | | 1,644,328 | | | | | | | 122,133 | 122,133 | | | |
| EB1596053057 | GILROY | CA | | 06/24/2016 | | 533,642 | | | | | | | 9,542 | 9,542 | | | |
| EB1596053060 | LOS ANGELES | CA | | 06/24/2016 | | 1,169,067 | | | | | | | 22,939 | 22,939 | | | |
| EB1596053071 | LAKEWOOD | CO | | 10/07/2016 | | 539,905 | | | | | | | 15,211 | 15,211 | | | |
| EB1596053095 | SAN JOSE | CA | | 06/24/2016 | | 713,396 | | | | | | | 13,074 | 13,074 | | | |
| EB1596053207 | PALM BEACH | FL | | 08/19/2016 | | 563,981 | | | | | | | 21,875 | 21,875 | | | |
| EB1596053210 | CAREFREE | AZ | | 06/24/2016 | | 651,886 | | | | | | | 12,069 | 12,069 | | | |
| EB1596053229 | LONE TREE | CO | | 08/19/2016 | | 550,838 | | | | | | | 10,785 | 10,785 | | | |
| EB1596053279 | MURRIETA | CA | | 10/12/2016 | | 451,941 | | | | | | | 9,006 | 9,006 | | | |
| EB1596053283 | MALIBU | CA | | 10/12/2016 | | 1,468,664 | | | | | | | 29,266 | 29,266 | | | |
| EB1596053309 | KEY WEST | FL | | 08/19/2016 | | 516,644 | | | | | | | 9,135 | 9,135 | | | |
| EB1596053325 | CANYON COUNTRY | CA | | 08/17/2016 | | 523,886 | | | | | | | 9,623 | 9,623 | | | |
| EB1596053332 | LADERA RANCH | CA | | 10/12/2016 | | 1,310,408 | | | | | | | 23,288 | 23,288 | | | |
| EB1596053333 | FLAGSTAFF | AZ | | 08/19/2016 | | 482,072 | | | | | | | 9,359 | 9,359 | | | |
| EB1596053359 | PARADISE VALLEY | AZ | | 12/16/2016 | | 608,543 | | | | | | | 11,049 | 11,049 | | | |
| EB1596053361 | COLORADO SPRINGS | CO | | 08/19/2016 | | 459,164 | | | | | | | 8,505 | 8,505 | | | |
| EB1596053366 | ALTADENA | CA | | 08/17/2016 | | 912,435 | | | | | | | 29,883 | 29,883 | | | |
| EB1596053368 | LOS ANGELES | CA | | 10/12/2016 | | 992,850 | | | | | | | 19,784 | 19,784 | | | |
| EB1596053369 | WHEAT RIDGE | CO | | 08/19/2016 | | 520,020 | | | | | | | 10,623 | 10,623 | | | |
| EB1596053381 | AURORA | CO | | 08/19/2016 | | 585,712 | | | | | | | 10,990 | 10,990 | | | |
| EB1596053387 | DAVIS | CA | | 10/12/2016 | | 541,905 | | | | | | | 9,630 | 9,630 | | | |
| EB1596053388 | MIDWAY | UT | | 08/19/2016 | | 478,920 | | | | | | | 9,347 | 9,347 | | | |
| EB1596053391 | BLUFFDALE | UT | | 08/17/2016 | | 438,470 | | | | | | | 8,546 | 8,546 | | | |
| EB1596053398 | RANCHO PALOS VERDES | CA | | 08/17/2016 | | 1,178,036 | | | | | | | 23,398 | 23,398 | | | |
| EB1596053407 | SANTA MONICA | CA | | 08/17/2016 | | 1,187,750 | | | | | | | 24,125 | 24,125 | | | |
| EB1596053408 | VALENCIA | CA | | 08/17/2016 | | 978,684 | | | | | | | 19,480 | 19,480 | | | |
| EB1596053412 | FORT LAUDERDALE | FL | | 08/17/2016 | | 577,262 | | | | | | | 11,534 | 11,534 | | | |
| EB1596053414 | WESTMINSTER | CO | | 08/19/2016 | | 556,670 | | | | | | | 10,794 | 10,794 | | | |
| EB1596053420 | SCOTTSDALE | AZ | | 08/19/2016 | | 602,390 | | | | | | | 16,999 | 16,999 | | | |
| EB1596053421 | REDWOOD CITY | CA | | 08/17/2016 | | 774,292 | | | | | | | 14,927 | 14,927 | | | |
| EB1596053430 | ENGLEWOOD | CO | | 08/19/2016 | | 620,785 | | | | | | | 12,038 | 12,038 | | | |
| EB1596053434 | SANTA BARBARA | CA | | 10/12/2016 | | 1,003,682 | | | | | | | 20,194 | 20,194 | | | |
| EB1596053446 | LONE TREE | CO | | 08/19/2016 | | 553,801 | | | | | | | 10,791 | 10,791 | | | |
| EB1596053476 | TUSTIN | CA | | 08/17/2016 | | 702,890 | | | | | | | 13,464 | 13,464 | | | |
| EB1596053482 | AGUA DULCE | CA | | 08/17/2016 | | 773,263 | | | | | | | 15,756 | 15,756 | | | |
| EB1596053487 | HUNTINGTON BEACH | CA | | 10/12/2016 | | 688,545 | | | | | | | 13,508 | 13,508 | | | |
| EB1596053493 | LOS ANGELES | CA | | 08/17/2016 | | 720,335 | | | | | | | 13,820 | 13,820 | | | |
| EB1596053495 | SAN CLEMENTE | CA | | 08/17/2016 | | 805,344 | | | | | | | 13,805 | 13,805 | | | |
| EB1596053496 | AGUA DULCE AREA | CA | | 12/16/2016 | | 717,618 | | | | | | | 15,419 | 15,419 | | | |
| EB1596053498 | LOS ANGELES | CA | | 08/17/2016 | | 942,127 | | | | | | | 18,623 | 18,623 | | | |
| EB1596053514 | CARMEL | CA | | 08/17/2016 | | 533,686 | | | | | | | 10,277 | 10,277 | | | |
| EB1596053515 | THOUSAND OAKS | CA | | 08/17/2016 | | 1,288,838 | | | | | | | 23,245 | 23,245 | | | |
| EB1596053516 | SANTA FE | NM | | 08/17/2016 | | 608,224 | | | | | | | 10,915 | 10,915 | | | |
| EB1596053538 | MISSION VIEJO | CA | | 08/17/2016 | | 1,070,099 | | | | | | | 20,530 | 20,530 | | | |
| EB1596053546 | CORONA DEL MAR | CA | | 08/17/2016 | | 979,779 | | | | | | | 18,888 | 18,888 | | | |
| EB1596053586 | BAINBRIDGE ISLAND | WA | | 12/16/2016 | | 574,900 | | | | | | | 10,438 | 10,438 | | | |
| EB1596053604 | ALEXANDRIA | VA | | 12/16/2016 | | 692,272 | | | | | | | 14,152 | 14,152 | | | |
| EB1596053616 | PASADENA | CA | | 12/16/2016 | | 710,530 | | | | | | | 15,072 | 15,072 | | | |
| EB1596053717 | NEWPORT BEACH | CA | | 12/16/2016 | | 975,690 | | | | | | | 18,324 | 18,324 | | | |
| EB1596053732 | SANTA ROSA | CA | | 12/16/2016 | | 612,638 | | | | | | | 12,768 | 12,768 | | | |
| EB1596053750 | EL SEGUNDO | CA | | 10/07/2016 | | 1,264,594 | | | | | | | 23,774 | 23,774 | | | |
| EB1596053766 | DUCK | NC | | 12/16/2016 | | 723,350 | | | | | | | 17,516 | 17,516 | | | |
| EB1596053799 | LA HABRA HEIGHTS | CA | | 12/16/2016 | | 683,364 | | | | | | | 15,087 | 15,087 | | | |
| EB1596053805 | JURUPA VALLEY | CA | | 12/16/2016 | | 445,053 | | | | | | | 8,475 | 8,475 | | | |
| EB1596053808 | SAN JOSE | CA | | 12/16/2016 | | 709,074 | | | | | | | 13,917 | 13,917 | | | |
| EB1596053818 | CULVER CITY | CA | | 12/16/2016 | | 1,029,732 | | | | | | | 27,343 | 27,343 | | | |
| EB1596053821 | ERIE | CO | | 12/16/2016 | | 550,834 | | | | | | | 11,006 | 11,006 | | | |
| EB1596053822 | SEATTLE | WA | | 12/16/2016 | | 633,530 | | | | | | | 21,960 | 21,960 | | | |
| EB1596053825 | LONG BEACH | CA | | 12/16/2016 | | 1,035,766 | | | | | | | 40,295 | 40,295 | | | |
| EB1596053836 | GLENDALE | CA | | 12/16/2016 | | 1,019,670 | | | | | | | 37,916 | 37,916 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1596053850 | LOS ANGELES | CA | | 12/16/2016 | | 867,603 | | | | | | | 15,678 | 15,678 | | | |
| EB1596053855 | FOSTER CITY | CA | | 12/16/2016 | | 546,677 | | | | | | | 9,601 | 9,601 | | | |
| EB1596053857 | SACRAMENTO | CA | | 12/16/2016 | | 810,521 | | | | | | | 14,436 | 14,436 | | | |
| EB1596053871 | SANTA BARBARA | CA | | 12/16/2016 | | 1,862,626 | | | | | | | 34,383 | 34,383 | | | |
| EB1596053905 | ERIE | CO | | 12/16/2016 | | 428,520 | | | | | | | 11,060 | 11,060 | | | |
| EB1596053910 | DENVER | CO | | 12/16/2016 | | 1,171,755 | | | | | | | 22,004 | 22,004 | | | |
| EB1596053911 | BOTHELL | WA | | 12/16/2016 | | 697,413 | | | | | | | 15,658 | 15,658 | | | |
| EB1596053930 | SOUTH SAN FRANCISCO | CA | | 12/16/2016 | | 1,012,947 | | | | | | | 24,952 | 24,952 | | | |
| EB1596053937 | SCOTTSDALE | AZ | | 12/16/2016 | | 801,011 | | | | | | | 15,186 | 15,186 | | | |
| EB1596053958 | SCOTTSDALE | AZ | | 12/16/2016 | | 505,231 | | | | | | | 9,859 | 9,859 | | | |
| EB1596053960 | PACIFICA | CA | | 12/16/2016 | | 664,138 | | | | | | | 13,268 | 13,268 | | | |
| EB1596053967 | GUALALA | CA | | 12/16/2016 | | 620,973 | | | | | | | 11,570 | 11,570 | | | |
| EB1596053974 | PHOENIX | AZ | | 12/16/2016 | | 691,380 | | | | | | | 12,707 | 12,707 | | | |
| EB1596053990 | SEATTLE | WA | | 12/16/2016 | | 766,754 | | | | | | | 13,740 | 13,740 | | | |
| EB1596053993 | CALABASAS | CA | | 12/16/2016 | | 997,829 | | | | | | | 18,827 | 18,827 | | | |
| EB1596054004 | DENVER | CO | | 12/16/2016 | | 912,280 | | | | | | | 18,428 | 18,428 | | | |
| EB1596054012 | BROOMFIELD | CO | | 12/16/2016 | | 549,979 | | | | | | | 11,296 | 11,296 | | | |
| EB1596054021 | LOS ANGELES | CA | | 12/16/2016 | | 967,712 | | | | | | | 18,664 | 18,664 | | | |
| EB1596054049 | PALM SPRINGS | CA | | 12/16/2016 | | 504,909 | | | | | | | 21,877 | 21,877 | | | |
| EB1596054061 | SANTA CLARA | CA | | 12/16/2016 | | 792,698 | | | | | | | 14,854 | 14,854 | | | |
| EB1596054080 | SOLANA BEACH | CA | | 12/16/2016 | | 937,636 | | | | | | | 17,233 | 17,233 | | | |
| EB1706505057 | BEVERLY | MA | | 12/18/2015 | | 484,696 | | | | | | | 9,199 | 9,199 | | | |
| EB1706505305 | SUGAR LAND | TX | | 12/18/2015 | | 519,477 | | | | | | | 9,671 | 9,671 | | | |
| EB1706542026 | CLARKSVILLE | MD | | 08/19/2016 | | 834,273 | | | | | | | 17,058 | 17,058 | | | |
| EB1706551323 | SCOTTSDALE | AZ | | 12/16/2016 | | 489,525 | | | | | | | 10,268 | 10,268 | | | |
| EB1723001151 | ENCINITAS | CA | | 08/07/2015 | | 628,323 | | | | | | | 12,908 | 12,908 | | | |
| EB1723001157 | LOS ANGELES | CA | | 07/17/2015 | | 529,977 | | | | | | | 11,252 | 11,252 | | | |
| EB1723001216 | ALEXANDRIA | VA | | 12/18/2015 | | 411,646 | | | | | | | 10,884 | 10,884 | | | |
| EB1723001246 | LOS ANGELES | CA | | 06/24/2016 | | 1,025,759 | | | | | | | 20,940 | 20,940 | | | |
| EB1723001389 | MANHATTAN BEACH | CA | | 12/16/2016 | | 1,555,711 | | | | | | | 32,077 | 32,077 | | | |
| EB1723001394 | LOS ANGELES | CA | | 12/16/2016 | | 985,537 | | | | | | | 19,597 | 19,597 | | | |
| EB1725001382 | NEWPORT BEACH | CA | | 12/18/2015 | | 640,146 | | | | | | | 13,161 | 13,161 | | | |
| EB1725002290 | NEWPORT BEACH | CA | | 11/20/2015 | | 1,066,098 | | | | | | | 22,343 | 22,343 | | | |
| EB1725002337 | PALM DESERT | CA | | 07/17/2015 | | 425,903 | | | | | | | 9,971 | 9,971 | | | |
| EB1725002346 | PALM SPRINGS | CA | | 11/20/2015 | | 430,160 | | | | | | | 9,551 | 9,551 | | | |
| EB1725002355 | LADERA RANCH | CA | | 07/17/2015 | | 897,972 | | | | | | | 18,477 | 18,477 | | | |
| EB1725002360 | PALM SPRINGS | CA | | 06/24/2016 | | 1,604,410 | | | | | | | 34,893 | 34,893 | | | |
| EB1725002424 | PALM SPRINGS | CA | | 08/07/2015 | | 422,158 | | | | | | | 8,627 | 8,627 | | | |
| EB1725002450 | SAN CLEMENTE | CA | | 08/07/2015 | | 570,153 | | | | | | | 11,797 | 11,797 | | | |
| EB1725002628 | LOS ANGELES | CA | | 06/24/2016 | | 465,252 | | | | | | | 9,038 | 9,038 | | | |
| EB1725002836 | LOS ANGELES | CA | | 06/24/2016 | | 444,350 | | | | | | | 13,196 | 13,196 | | | |
| EB1725002907 | COSTA MESA | CA | | 03/24/2016 | | 699,021 | | | | | | | 13,491 | 13,491 | | | |
| EB1725002983 | PALM SPRINGS | CA | | 06/24/2016 | | 427,443 | | | | | | | 8,256 | 8,256 | | | |
| EB1725003098 | NEWPORT BEACH | CA | | 10/12/2016 | | 1,440,067 | | | | | | | 36,992 | 36,992 | | | |
| EB1725003333 | SAN JOSE | CA | | 12/16/2016 | | 639,373 | | | | | | | 13,012 | 13,012 | | | |
| EB1725003376 | SAN DIEGO | CA | | 12/16/2016 | | 1,030,463 | | | | | | | 20,576 | 20,576 | | | |
| EB1725003421 | SAN ANSELMO | CA | | 12/16/2016 | | 864,515 | | | | | | | 16,808 | 16,808 | | | |
| EB1725003445 | SAN CLEMENTE | CA | | 12/16/2016 | | 636,343 | | | | | | | 12,274 | 12,274 | | | |
| EB1725003460 | LADERA RANCH | CA | | 12/16/2016 | | 505,279 | | | | | | | 10,917 | 10,917 | | | |
| EB1771000521 | HUNTINGTON BEACH | CA | | 09/18/2015 | | 853,459 | | | | | | | 49,616 | 49,616 | | | |
| EB1771000608 | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | | 967,373 | | | | | | | 22,934 | 22,934 | | | |
| EB1771000663 | HUNTINGTON BEACH | CA | | 07/30/2015 | | 1,029,412 | | | | | | | 22,448 | 22,448 | | | |
| EB1771000666 | SANTA ANA | CA | | 09/18/2015 | | 658,764 | | | | | | | 13,622 | 13,622 | | | |
| EB1771000713 | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | | 1,117,537 | | | | | | | 40,583 | 40,583 | | | |
| EB1771000721 | SAN JUAN CAPISTRANO | CA | | 09/25/2015 | | 968,754 | | | | | | | 20,657 | 20,657 | | | |
| EB1771000972 | HUNTINGTON BEACH | CA | | 09/25/2015 | | 854,143 | | | | | | | 22,291 | 22,291 | | | |
| EB1771001011 | NEWPORT BEACH | CA | | 11/20/2015 | | 834,788 | | | | | | | 17,512 | 17,512 | | | |
| EB1771001014 | LA MIRADA | CA | | 07/17/2015 | | 458,278 | | | | | | | 10,163 | 10,163 | | | |
| EB1771001018 | LA MIRADA | CA | | 07/17/2015 | | 491,312 | | | | | | | 10,108 | 10,108 | | | |
| EB1771001118 | SAN JUAN CAPISTRANO | CA | | 08/17/2016 | | 891,423 | | | | | | | 18,478 | 18,478 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1771001235 | HUNTINGTON BEACH | CA | | 10/12/2016 | | 961,822 | | | | | | | 20,055 | 20,055 | | | |
| EB1771001373 | HUNTINGTON BEACH | CA | | 03/24/2016 | | 982,834 | | | | | | | 18,915 | 18,915 | | | |
| EB1771001383 | LAKE FOREST | CA | | 06/24/2016 | | 737,319 | | | | | | | 15,724 | 15,724 | | | |
| EB1771001472 | HUNTINGTON BEACH | CA | | 12/16/2016 | | 1,333,824 | | | | | | | 27,454 | 27,454 | | | |
| EB1771001805 | FOLSOM | CA | | 12/16/2016 | | 543,194 | | | | | | | 10,897 | 10,897 | | | |
| EB1771001934 | HUNTINGTON BEACH | CA | | 12/16/2016 | | 1,346,800 | | | | | | | 48,291 | 48,291 | | | |
| EB1784001085 | WALNUT CREEK | CA | | 07/30/2015 | | 786,927 | | | | | | | 16,671 | 16,671 | | | |
| EB1784001354 | SANTA CLARA | CA | | 07/30/2015 | | 612,159 | | | | | | | 12,968 | 12,968 | | | |
| EB1784001427 | MOUNTAIN VIEW | CA | | 07/30/2015 | | 942,801 | | | | | | | 19,973 | 19,973 | | | |
| EB1784001440 | SAN FRANCISCO | CA | | 07/30/2015 | | 683,956 | | | | | | | 14,489 | 14,489 | | | |
| EB1784001757 | NOVATO | CA | | 03/24/2016 | | 590,514 | | | | | | | 12,066 | 12,066 | | | |
| EB1784001925 | BELMONT | CA | | 06/24/2016 | | 1,177,857 | | | | | | | 24,595 | 24,595 | | | |
| EB1784002005 | SAN FRANCISCO | CA | | 09/25/2015 | | 627,278 | | | | | | | 13,026 | 13,026 | | | |
| EB1784002103 | SAN FRANCISCO | CA | | 09/25/2015 | | 1,058,664 | | | | | | | 23,185 | 23,185 | | | |
| EB1784002143 | SAN FRANCISCO | CA | | 03/24/2016 | | 1,012,135 | | | | | | | 20,067 | 20,067 | | | |
| EB1784002144 | REDWOOD CITY | CA | | 09/25/2015 | | 881,061 | | | | | | | 18,296 | 18,296 | | | |
| EB1784002168 | SAN FRANCISCO | CA | | 11/20/2015 | | 1,068,522 | | | | | | | 23,136 | 23,136 | | | |
| EB1784002217 | SAN FRANCISCO | CA | | 09/25/2015 | | 510,441 | | | | | | | 10,600 | 10,600 | | | |
| EB1784002268 | SAN FRANCISCO | CA | | 09/25/2015 | | 974,662 | | | | | | | 34,185 | 34,185 | | | |
| EB1784002309 | LAFAYETTE | CA | | 10/12/2016 | | 1,261,690 | | | | | | | 26,512 | 26,512 | | | |
| EB1784002331 | SAN JOSE | CA | | 10/12/2016 | | 1,697,012 | | | | | | | 35,488 | 35,488 | | | |
| EB1784002334 | REDWOOD CITY | CA | | 07/17/2015 | | 760,619 | | | | | | | 15,680 | 15,680 | | | |
| EB1784002358 | EMERALD HILLS | CA | | 07/17/2015 | | 678,166 | | | | | | | 19,330 | 19,330 | | | |
| EB1784002384 | REDWOOD CITY | CA | | 07/17/2015 | | 882,837 | | | | | | | 23,508 | 23,508 | | | |
| EB1784002424 | SAN FRANCISCO | CA | | 10/12/2016 | | 2,217,931 | | | | | | | 47,815 | 47,815 | | | |
| EB1784002429 | OAKLAND | CA | | 11/20/2015 | | 664,858 | | | | | | | 14,396 | 14,396 | | | |
| EB1784002431 | SAN FRANCISCO | CA | | 03/24/2016 | | 1,118,039 | | | | | | | 22,921 | 22,921 | | | |
| EB1784002442 | PALO ALTO | CA | | 08/07/2015 | | 1,213,566 | | | | | | | 25,507 | 25,507 | | | |
| EB1784002449 | SAN FRANCISCO | CA | | 08/07/2015 | | 450,165 | | | | | | | 12,250 | 12,250 | | | |
| EB1784002458 | SAN CARLOS | CA | | 08/07/2015 | | 918,189 | | | | | | | 19,364 | 19,364 | | | |
| EB1784002535 | SAN FRANCISCO | CA | | 08/07/2015 | | 808,692 | | | | | | | 16,316 | 16,316 | | | |
| EB1784002546 | CORTE MADERA | CA | | 08/07/2015 | | 1,056,912 | | | | | | | 22,545 | 22,545 | | | |
| EB1784002563 | SAN FRANCISCO | CA | | 08/07/2015 | | 554,238 | | | | | | | 15,073 | 15,073 | | | |
| EB1784002775 | SAN FRANCISCO | CA | | 06/24/2016 | | 633,637 | | | | | | | 12,250 | 12,250 | | | |
| EB1784002796 | SAN BRUNO | CA | | 03/24/2016 | | 643,355 | | | | | | | 12,693 | 12,693 | | | |
| EB1784002902 | MORGAN HILL | CA | | 03/24/2016 | | 536,156 | | | | | | | 10,577 | 10,577 | | | |
| EB1784002927 | SANTA ROSA | CA | | 03/24/2016 | | 480,497 | | | | | | | 9,706 | 9,706 | | | |
| EB1784002958 | MENLO PARK | CA | | 06/24/2016 | | 530,894 | | | | | | | 10,763 | 10,763 | | | |
| EB1784003112 | MENLO PARK | CA | | 03/24/2016 | | 606,473 | | | | | | | 12,191 | 12,191 | | | |
| EB1784003157 | LA CRESCENTA | CA | | 06/24/2016 | | 407,539 | | | | | | | 7,973 | 7,973 | | | |
| EB1784003213 | REDWOOD CITY | CA | | 10/12/2016 | | 1,302,509 | | | | | | | 28,571 | 28,571 | | | |
| EB1784003367 | REDWOOD CITY | CA | | 10/12/2016 | | 734,085 | | | | | | | 14,536 | 14,536 | | | |
| EB1784003417 | NOVATO | CA | | 06/24/2016 | | 529,893 | | | | | | | 10,164 | 10,164 | | | |
| EB1784003436 | SANTA ROSA | CA | | 06/24/2016 | | 496,882 | | | | | | | 9,384 | 9,384 | | | |
| EB1784003477 | SAN FRANCISCO | CA | | 03/24/2016 | | 643,654 | | | | | | | 22,015 | 22,015 | | | |
| EB1784003514 | SAN JOSE | CA | | 03/24/2016 | | 600,665 | | | | | | | 13,151 | 13,151 | | | |
| EB1784003648 | SAN FRANCISCO | CA | | 06/24/2016 | | 929,282 | | | | | | | 18,789 | 18,789 | | | |
| EB1784003899 | SAN FRANCISCO | CA | | 10/12/2016 | | 1,258,633 | | | | | | | 25,753 | 25,753 | | | |
| EB1784003927 | SAN JOSE | CA | | 06/24/2016 | | 990,582 | | | | | | | 21,156 | 21,156 | | | |
| EB1784003936 | SAN BRUNO | CA | | 10/12/2016 | | 631,990 | | | | | | | 12,931 | 12,931 | | | |
| EB1784003944 | SAN CARLOS | CA | | 12/16/2016 | | 652,189 | | | | | | | 13,830 | 13,830 | | | |
| EB1784003974 | SAN JOSE | CA | | 08/17/2016 | | 669,284 | | | | | | | 13,839 | 13,839 | | | |
| EB1784004014 | SAN FRANCISCO | CA | | 08/17/2016 | | 946,701 | | | | | | | 19,200 | 19,200 | | | |
| EB1784004039 | SAN FRANCISCO | CA | | 12/16/2016 | | 482,901 | | | | | | | 9,636 | 9,636 | | | |
| EB1784004040 | CORTE MADERA | CA | | 08/17/2016 | | 681,175 | | | | | | | 13,815 | 13,815 | | | |
| EB1784004072 | SAN RAFAEL | CA | | 12/16/2016 | | 746,842 | | | | | | | 20,839 | 20,839 | | | |
| EB1784004088 | NOVATO | CA | | 12/16/2016 | | 1,042,179 | | | | | | | 21,388 | 21,388 | | | |
| EB1784004097 | SAN FRANCISCO | CA | | 12/16/2016 | | 1,926,396 | | | | | | | 39,659 | 39,659 | | | |
| EB1784004120 | SAN FRANCISCO | CA | | 10/12/2016 | | 649,928 | | | | | | | 12,952 | 12,952 | | | |
| EB1784004122 | SAN FRANCISCO | CA | | 08/17/2016 | | 983,944 | | | | | | | 19,450 | 19,450 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1784004180 | SAN FRANCISCO | CA | | 10/12/2016 | | 664,670 | | | | | | | 11,868 | 11,868 | | | |
| EB1784004245 | TIBURON | CA | | 12/16/2016 | | 727,342 | | | | | | | 14,831 | 14,831 | | | |
| EB1784004248 | SAN FRANCISCO | CA | | 12/16/2016 | | 772,042 | | | | | | | 14,479 | 14,479 | | | |
| EB1784004293 | EL CERRITO | CA | | 12/16/2016 | | 652,710 | | | | | | | 12,668 | 12,668 | | | |
| EB1784004395 | FAIRFAX | CA | | 12/16/2016 | | 1,035,255 | | | | | | | 20,515 | 20,515 | | | |
| EB1784004497 | SEBASTOPOL | CA | | 12/16/2016 | | 764,149 | | | | | | | 19,843 | 19,843 | | | |
| EB1784004502 | MENLO PARK | CA | | 12/16/2016 | | 789,711 | | | | | | | 15,630 | 15,630 | | | |
| EB1784004539 | SAN MATEO | CA | | 12/16/2016 | | 1,170,043 | | | | | | | 23,587 | 23,587 | | | |
| EB1784004542 | SAN JOSE | CA | | 12/16/2016 | | 1,104,924 | | | | | | | 26,325 | 26,325 | | | |
| EB1784004563 | DANVILLE | CA | | 12/16/2016 | | 794,716 | | | | | | | 17,642 | 17,642 | | | |
| EB1784004587 | CORTE MADERA | CA | | 12/16/2016 | | 383,929 | | | | | | | 14,959 | 14,959 | | | |
| EB1784004738 | SAN FRANCISCO | CA | | 12/16/2016 | | 753,647 | | | | | | | 15,432 | 15,432 | | | |
| EB1784004775 | BELMONT | CA | | 12/16/2016 | | 899,333 | | | | | | | 29,023 | 29,023 | | | |
| EB1784004777 | SAN FRANCISCO | CA | | 12/16/2016 | | 1,006,951 | | | | | | | 25,581 | 25,581 | | | |
| EB1784004778 | SAN FRANCISCO | CA | | 12/16/2016 | | 693,478 | | | | | | | 14,071 | 14,071 | | | |
| EB1784004781 | BURLINGAME | CA | | 12/16/2016 | | 1,372,627 | | | | | | | 28,044 | 28,044 | | | |
| EB1784004782 | MENLO PARK | CA | | 12/16/2016 | | 775,672 | | | | | | | 25,859 | 25,859 | | | |
| EB1784004784 | SAN RAFAEL | CA | | 12/16/2016 | | 619,416 | | | | | | | 12,684 | 12,684 | | | |
| EB1784004785 | BURLINGAME | CA | | 12/16/2016 | | 1,332,089 | | | | | | | 27,152 | 27,152 | | | |
| EB1784004815 | REDWOOD CITY | CA | | 12/16/2016 | | 1,126,469 | | | | | | | 22,399 | 22,399 | | | |
| EB1784004840 | OAKLAND | CA | | 12/16/2016 | | 1,026,752 | | | | | | | 20,928 | 20,928 | | | |
| EB1784004856 | SAN FRANCISCO | CA | | 12/16/2016 | | 941,946 | | | | | | | 19,288 | 19,288 | | | |
| EB1784004858 | SAN FRANCISCO | CA | | 12/16/2016 | | 572,048 | | | | | | | 11,660 | 11,660 | | | |
| EB1784004861 | SAN FRANCISCO | CA | | 12/16/2016 | | 752,271 | | | | | | | 17,920 | 17,920 | | | |
| EB1784004870 | SAN RAFAEL | CA | | 12/16/2016 | | 1,134,093 | | | | | | | 23,814 | 23,814 | | | |
| EB1784004880 | SAN FRANCISCO | CA | | 12/16/2016 | | 1,379,063 | | | | | | | 29,943 | 29,943 | | | |
| EB1784004910 | SAN RAFAEL | CA | | 12/16/2016 | | 891,052 | | | | | | | 17,662 | 17,662 | | | |
| EB1784004962 | SAN FRANCISCO | CA | | 12/16/2016 | | 500,688 | | | | | | | 9,971 | 9,971 | | | |
| EB1784005051 | SAN BRUNO | CA | | 12/16/2016 | | 697,936 | | | | | | | 14,639 | 14,639 | | | |
| EB1785002268 | SANTA CRUZ | CA | | 09/18/2015 | | 421,833 | | | | | | | 10,239 | 10,239 | | | |
| EB1785002536 | SAN FRANCISCO | CA | | 07/30/2015 | | 757,133 | | | | | | | 17,539 | 17,539 | | | |
| EB1785003246 | LOS ANGELES | CA | | 03/24/2016 | | 512,133 | | | | | | | 9,385 | 9,385 | | | |
| EB1785003252 | NEWARK | CA | | 10/09/2015 | | 442,729 | | | | | | | 10,408 | 10,408 | | | |
| EB1785003272 | MENLO PARK | CA | | 09/25/2015 | | 965,337 | | | | | | | 20,047 | 20,047 | | | |
| EB1785003289 | LINDEN | CA | | 10/09/2015 | | 528,523 | | | | | | | 12,172 | 12,172 | | | |
| EB1785003399 | VALENCIA | CA | | 11/20/2015 | | 505,821 | | | | | | | 10,334 | 10,334 | | | |
| EB1785003407 | SAN JOSE | CA | | 07/17/2015 | | 777,715 | | | | | | | 14,922 | 14,922 | | | |
| EB1785003447 | PORTOLA VALLEY | CA | | 07/17/2015 | | 1,313,122 | | | | | | | 28,001 | 28,001 | | | |
| EB1785003492 | SATELLITE BEACH | FL | | 08/07/2015 | | 481,747 | | | | | | | 15,599 | 15,599 | | | |
| EB1785003522 | E PALO ALTO | CA | | 08/07/2015 | | 559,133 | | | | | | | 11,267 | 11,267 | | | |
| EB1785003601 | LOS GATOS | CA | | 06/24/2016 | | 872,524 | | | | | | | 17,423 | 17,423 | | | |
| EB1785003665 | REDWOOD CITY | CA | | 06/24/2016 | | 615,383 | | | | | | | 25,301 | 25,301 | | | |
| EB1785004145 | PEBBLE BEACH | CA | | 06/24/2016 | | 571,511 | | | | | | | 14,737 | 14,737 | | | |
| EB1785004180 | FREMONT | CA | | 06/24/2016 | | 758,912 | | | | | | | 15,344 | 15,344 | | | |
| EB1785004254 | SAN JOSE | CA | | 06/24/2016 | | 706,346 | | | | | | | 14,204 | 14,204 | | | |
| EB1785004280 | LOS GATOS | CA | | 06/24/2016 | | 598,395 | | | | | | | 17,113 | 17,113 | | | |
| EB1785004420 | SUNNYVALE | CA | | 08/17/2016 | | 1,238,786 | | | | | | | 24,488 | 24,488 | | | |
| EB1785004656 | SCOTTS VALLEY | CA | | 12/16/2016 | | 695,649 | | | | | | | 15,262 | 15,262 | | | |
| EB1785004673 | SAN JOSE | CA | | 10/07/2016 | | 1,105,371 | | | | | | | 21,879 | 21,879 | | | |
| EB1785004871 | LOS ALTOS | CA | | 12/16/2016 | | 506,433 | | | | | | | 10,942 | 10,942 | | | |
| EB1785004879 | SANTA CRUZ | CA | | 12/16/2016 | | 705,034 | | | | | | | 13,657 | 13,657 | | | |
| EB1785004925 | SANTA CRUZ | CA | | 12/16/2016 | | 745,705 | | | | | | | 15,659 | 15,659 | | | |
| EB1786002179 | HALF MOON BAY | CA | | 07/30/2015 | | 1,089,797 | | | | | | | 23,460 | 23,460 | | | |
| EB1786002320 | PORTOLA VALLEY | CA | | 10/09/2015 | | 594,674 | | | | | | | 15,690 | 15,690 | | | |
| EB1786002424 | LOS ALTOS | CA | | 09/25/2015 | | 1,696,519 | | | | | | | 35,058 | 35,058 | | | |
| EB1786002511 | BELMONT | CA | | 03/24/2016 | | 935,976 | | | | | | | 19,788 | 19,788 | | | |
| EB1786002571 | SAN FRANCISCO | CA | | 08/07/2015 | | 1,320,643 | | | | | | | 28,400 | 28,400 | | | |
| EB1786002646 | SOUTH SAN FRANCISCO | CA | | 03/24/2016 | | 728,745 | | | | | | | 15,163 | 15,163 | | | |
| EB1786002666 | SAN MATEO | CA | | 03/24/2016 | | 996,712 | | | | | | | 23,277 | 23,277 | | | |
| EB1786002673 | SANTA CLARA | CA | | 07/17/2015 | | 628,221 | | | | | | | 17,416 | 17,416 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1786002688 | SAN MATEO | CA | | 09/25/2015 | | 664,925 | | | | | | | 14,179 | 14,179 | | | |
| EB1786002704 | BELMONT | CA | | 06/24/2016 | | 1,120,970 | | | | | | | 24,891 | 24,891 | | | |
| EB1786002708 | TRUCKEE | CA | | 11/20/2015 | | 554,646 | | | | | | | 12,067 | 12,067 | | | |
| EB1786002719 | MENLO PARK | CA | | 07/17/2015 | | 748,331 | | | | | | | 16,742 | 16,742 | | | |
| EB1786002720 | EL GRANADA | CA | | 11/20/2015 | | 897,369 | | | | | | | 19,430 | 19,430 | | | |
| EB1786002754 | BURLINGAME | CA | | 07/17/2015 | | 755,483 | | | | | | | 15,992 | 15,992 | | | |
| EB1786002773 | REDWOOD CITY | CA | | 07/17/2015 | | 763,429 | | | | | | | 15,669 | 15,669 | | | |
| EB1786002804 | ARNOLD | CA | | 10/12/2016 | | 468,376 | | | | | | | 9,292 | 9,292 | | | |
| EB1786002848 | FOSTER CITY | CA | | 06/24/2016 | | 1,093,818 | | | | | | | 21,734 | 21,734 | | | |
| EB1786002896 | NOVATO | CA | | 03/24/2016 | | 636,562 | | | | | | | 13,136 | 13,136 | | | |
| EB1786003293 | CUPERTINO | CA | | 06/24/2016 | | 491,151 | | | | | | | 9,426 | 9,426 | | | |
| EB1786003297 | LOS ALTOS | CA | | 10/07/2016 | | 900,379 | | | | | | | 17,383 | 17,383 | | | |
| EB1786003342 | BURLINGAME | CA | | 06/24/2016 | | 910,784 | | | | | | | 18,386 | 18,386 | | | |
| EB1786003372 | SAN CARLOS | CA | | 06/24/2016 | | 1,645,600 | | | | | | | 33,272 | 33,272 | | | |
| EB1786003544 | BELMONT | CA | | 10/12/2016 | | 970,650 | | | | | | | 19,954 | 19,954 | | | |
| EB1786003545 | CASTRO VALLEY | CA | | 10/12/2016 | | 760,348 | | | | | | | 15,514 | 15,514 | | | |
| EB1786003598 | FOSTER CITY | CA | | 08/17/2016 | | 937,919 | | | | | | | 19,529 | 19,529 | | | |
| EB1786003610 | SAN MATEO | CA | | 12/16/2016 | | 1,091,794 | | | | | | | 23,204 | 23,204 | | | |
| EB1786003623 | SAN MATEO | CA | | 12/16/2016 | | 1,262,915 | | | | | | | 26,785 | 26,785 | | | |
| EB1786003657 | SAN FRANCISCO | CA | | 08/17/2016 | | 860,637 | | | | | | | 17,454 | 17,454 | | | |
| EB1786003720 | BELMONT | CA | | 12/16/2016 | | 1,262,261 | | | | | | | 26,506 | 26,506 | | | |
| EB1786003745 | BELMONT | CA | | 12/16/2016 | | 836,983 | | | | | | | 18,002 | 18,002 | | | |
| EB1786003774 | REDWOOD CITY | CA | | 12/16/2016 | | 785,273 | | | | | | | 15,978 | 15,978 | | | |
| EB1786003890 | SAN MATEO | CA | | 12/16/2016 | | 708,319 | | | | | | | 15,112 | 15,112 | | | |
| EB1786003928 | SAN FRANCISCO | CA | | 12/16/2016 | | 660,917 | | | | | | | 12,910 | 12,910 | | | |
| EB1786003969 | SAN MATEO | CA | | 12/16/2016 | | 1,005,248 | | | | | | | 19,988 | 19,988 | | | |
| EB1786003970 | SAN MATEO | CA | | 12/16/2016 | | 938,558 | | | | | | | 18,181 | 18,181 | | | |
| EB1786004118 | SANTA CLARA | CA | | 12/16/2016 | | 1,095,202 | | | | | | | 22,324 | 22,324 | | | |
| EB1786004135 | PALO ALTO | CA | | 12/16/2016 | | 1,152,176 | | | | | | | 24,167 | 24,167 | | | |
| EB1787002719 | OAKLAND | CA | | 08/07/2015 | | 685,936 | | | | | | | 14,574 | 14,574 | | | |
| EB1787002755 | CASTRO VALLEY | CA | | 07/17/2015 | | 605,815 | | | | | | | 12,762 | 12,762 | | | |
| EB1787002756 | SAN RAMON | CA | | 11/20/2015 | | 554,682 | | | | | | | 14,802 | 14,802 | | | |
| EB1787002772 | NOVATO | CA | | 07/17/2015 | | 616,380 | | | | | | | 12,707 | 12,707 | | | |
| EB1787002798 | SAN RAMON | CA | | 08/07/2015 | | 732,110 | | | | | | | 15,067 | 15,067 | | | |
| EB1787002827 | CASTRO VALLEY | CA | | 08/07/2015 | | 675,771 | | | | | | | 26,556 | 26,556 | | | |
| EB1787002855 | SAN JOSE | CA | | 08/07/2015 | | 623,432 | | | | | | | 12,625 | 12,625 | | | |
| EB1787003150 | SAN RAMON | CA | | 03/24/2016 | | 833,580 | | | | | | | 16,121 | 16,121 | | | |
| EB1787003203 | PLEASANTON | CA | | 03/24/2016 | | 787,001 | | | | | | | 20,389 | 20,389 | | | |
| EB1787003208 | HAYWARD | CA | | 06/24/2016 | | 481,675 | | | | | | | 9,006 | 9,006 | | | |
| EB1787003214 | WALNUT CREEK | CA | | 03/24/2016 | | 802,558 | | | | | | | 15,821 | 15,821 | | | |
| EB1787003319 | MILPITAS | CA | | 12/16/2016 | | 664,602 | | | | | | | 13,679 | 13,679 | | | |
| EB1787003346 | DANVILLE | CA | | 06/24/2016 | | 402,989 | | | | | | | 8,187 | 8,187 | | | |
| EB1787003434 | UNION CITY | CA | | 10/12/2016 | | 667,382 | | | | | | | 13,656 | 13,656 | | | |
| EB1787003508 | FREMONT | CA | | 12/16/2016 | | 672,937 | | | | | | | 23,105 | 23,105 | | | |
| EB1787003647 | DANVILLE | CA | | 12/16/2016 | | 916,670 | | | | | | | 18,652 | 18,652 | | | |
| EB1787003800 | DUBLIN | CA | | 12/16/2016 | | 635,020 | | | | | | | 12,265 | 12,265 | | | |
| EB1787003834 | SAN BRUNO | CA | | 12/16/2016 | | 1,158,763 | | | | | | | 39,518 | 39,518 | | | |
| EB1787003868 | DUBLIN | CA | | 12/16/2016 | | 749,077 | | | | | | | 19,927 | 19,927 | | | |
| EB1787003934 | LIVERMORE | CA | | 12/16/2016 | | 626,986 | | | | | | | 12,991 | 12,991 | | | |
| EB1787003938 | SAN JOSE | CA | | 12/16/2016 | | 439,337 | | | | | | | 8,668 | 8,668 | | | |
| EB1787003957 | PLEASANTON | CA | | 12/16/2016 | | 801,207 | | | | | | | 18,894 | 18,894 | | | |
| EB1787003964 | PLEASANTON | CA | | 12/16/2016 | | 512,479 | | | | | | | 10,190 | 10,190 | | | |
| EB1787003973 | DUBLIN | CA | | 12/16/2016 | | 611,711 | | | | | | | 12,845 | 12,845 | | | |
| EB1787004002 | PENNGROVE | CA | | 12/16/2016 | | 680,847 | | | | | | | 14,232 | 14,232 | | | |
| EB1787004061 | FREMONT | CA | | 12/16/2016 | | 750,436 | | | | | | | 18,369 | 18,369 | | | |
| EB1787004076 | ORINDA | CA | | 12/16/2016 | | 1,132,423 | | | | | | | 23,188 | 23,188 | | | |
| EB1787004136 | DUBLIN | CA | | 12/16/2016 | | 427,324 | | | | | | | 8,710 | 8,710 | | | |
| EB1789002868 | OAKLAND | CA | | 07/30/2015 | | 645,521 | | | | | | | 47,183 | 47,183 | | | |
| EB1789003029 | REDWOOD CITY | CA | | 06/24/2016 | | 726,895 | | | | | | | 14,831 | 14,831 | | | |
| EB1789003354 | LOS ALTOS | CA | | 03/24/2016 | | 1,356,788 | | | | | | | 28,231 | 28,231 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1789003359 | SARATOGA | CA | | 03/24/2016 | | 435,322 | | | | | | | 8,290 | 8,290 | | | |
| EB1789003375 | SAN FRANCISCO | CA | | 10/09/2015 | | 427,708 | | | | | | | 8,938 | 8,938 | | | |
| EB1789003401 | MOUNTAIN VIEW | CA | | 09/25/2015 | | 505,079 | | | | | | | 11,062 | 11,062 | | | |
| EB1789003454 | APTOS | CA | | 06/24/2016 | | 668,787 | | | | | | | 13,966 | 13,966 | | | |
| EB1789003531 | SUNNYVALE | CA | | 10/12/2016 | | 605,478 | | | | | | | 12,409 | 12,409 | | | |
| EB1789003549 | SAN MATEO | CA | | 06/24/2016 | | 950,457 | | | | | | | 23,825 | 23,825 | | | |
| EB1789003567 | REDWOOD CITY | CA | | 03/24/2016 | | 653,273 | | | | | | | 13,811 | 13,811 | | | |
| EB1789003570 | DUBLIN | CA | | 09/25/2015 | | 636,533 | | | | | | | 12,843 | 12,843 | | | |
| EB1789003581 | MOUNTAIN VIEW | CA | | 09/25/2015 | | 541,429 | | | | | | | 11,489 | 11,489 | | | |
| EB1789003621 | MOUNTAIN VIEW | CA | | 03/24/2016 | | 982,001 | | | | | | | 26,986 | 26,986 | | | |
| EB1789003629 | BELMONT | CA | | 11/20/2015 | | 730,275 | | | | | | | 18,594 | 18,594 | | | |
| EB1789003653 | FREMONT | CA | | 07/17/2015 | | 419,563 | | | | | | | 9,211 | 9,211 | | | |
| EB1789003655 | BERKELEY | CA | | 07/17/2015 | | 639,593 | | | | | | | 15,607 | 15,607 | | | |
| EB1789003669 | SAN RAMON | CA | | 07/17/2015 | | 657,412 | | | | | | | 13,849 | 13,849 | | | |
| EB1789003676 | SANTA CLARA | CA | | 08/07/2015 | | 517,274 | | | | | | | 17,126 | 17,126 | | | |
| EB1789003695 | MOUNTAIN VIEW | CA | | 11/20/2015 | | 1,025,782 | | | | | | | 22,211 | 22,211 | | | |
| EB1789003698 | SUNNYVALE | CA | | 08/07/2015 | | 817,467 | | | | | | | 17,157 | 17,157 | | | |
| EB1789003711 | SANTA CRUZ | CA | | 10/12/2016 | | 649,741 | | | | | | | 13,587 | 13,587 | | | |
| EB1789003722 | SUNNYVALE | CA | | 07/17/2015 | | 593,110 | | | | | | | 12,227 | 12,227 | | | |
| EB1789003958 | BURLINGAME | CA | | 06/24/2016 | | 621,883 | | | | | | | 12,363 | 12,363 | | | |
| EB1789003985 | SAN CARLOS | CA | | 06/24/2016 | | 655,601 | | | | | | | 12,981 | 12,981 | | | |
| EB1789004148 | BURLINGAME | CA | | 06/24/2016 | | 839,421 | | | | | | | 16,375 | 16,375 | | | |
| EB1789004236 | SAN JOSE | CA | | 03/24/2016 | | 904,720 | | | | | | | 18,491 | 18,491 | | | |
| EB1789004288 | CAMPBELL | CA | | 03/24/2016 | | 589,687 | | | | | | | 11,349 | 11,349 | | | |
| EB1789004300 | SAN JOSE | CA | | 06/24/2016 | | 996,164 | | | | | | | 323,282 | 323,282 | | | |
| EB1789004328 | DANVILLE | CA | | 12/16/2016 | | 1,058,462 | | | | | | | 22,090 | 22,090 | | | |
| EB1789004341 | SUNNYVALE | CA | | 06/24/2016 | | 920,184 | | | | | | | 26,071 | 26,071 | | | |
| EB1789004375 | HAYWARD | CA | | 10/12/2016 | | 1,178,491 | | | | | | | 28,160 | 28,160 | | | |
| EB1789004388 | SAN JOSE | CA | | 10/07/2016 | | 726,312 | | | | | | | 20,302 | 20,302 | | | |
| EB1789004398 | REDWOOD CITY | CA | | 06/24/2016 | | 1,023,684 | | | | | | | 20,684 | 20,684 | | | |
| EB1789004486 | ALCOA | TN | | 08/19/2016 | | 522,965 | | | | | | | 10,743 | 10,743 | | | |
| EB1789004493 | SUNNYVALE | CA | | 08/17/2016 | | 1,142,294 | | | | | | | 23,784 | 23,784 | | | |
| EB1789004502 | SAN CARLOS | CA | | 10/12/2016 | | 1,123,875 | | | | | | | 22,324 | 22,324 | | | |
| EB1789004521 | BURLINGAME | CA | | 08/17/2016 | | 1,009,595 | | | | | | | 24,022 | 24,022 | | | |
| EB1789004539 | REDWOOD CITY | CA | | 08/17/2016 | | 879,219 | | | | | | | 17,831 | 17,831 | | | |
| EB1789004549 | SAN JOSE | CA | | 08/17/2016 | | 399,979 | | | | | | | 20,133 | 20,133 | | | |
| EB1789004553 | THE WOODLANDS | TX | | 12/16/2016 | | 1,128,835 | | | | | | | 23,130 | 23,130 | | | |
| EB1789004565 | SAN JOSE | CA | | 08/17/2016 | | 399,979 | | | | | | | 20,133 | 20,133 | | | |
| EB1789004596 | MOUNTAIN VIEW | CA | | 08/17/2016 | | 699,191 | | | | | | | 13,821 | 13,821 | | | |
| EB1789004848 | SAN JOSE | CA | | 12/16/2016 | | 855,921 | | | | | | | 17,892 | 17,892 | | | |
| EB1789004888 | SAN JOSE | CA | | 12/16/2016 | | 1,008,770 | | | | | | | 37,240 | 37,240 | | | |
| EB1789004889 | REDWOOD CITY | CA | | 12/16/2016 | | 293,813 | | | | | | | 6,122 | 6,122 | | | |
| EB1789004890 | BELMONT | CA | | 12/16/2016 | | 1,097,630 | | | | | | | 21,757 | 21,757 | | | |
| EB1789004944 | SAN JOSE | CA | | 12/16/2016 | | 637,616 | | | | | | | 17,969 | 17,969 | | | |
| EB1789004950 | SAN JOSE | CA | | 12/16/2016 | | 571,092 | | | | | | | 11,694 | 11,694 | | | |
| EB1789004967 | SANTA CLARA | CA | | 12/16/2016 | | 581,613 | | | | | | | 12,199 | 12,199 | | | |
| EB1790002216 | ALEXANDRIA | VA | | 09/25/2015 | | 955,503 | | | | | | | 20,445 | 20,445 | | | |
| EB1790002358 | FALLS CHURCH | VA | | 11/20/2015 | | 721,714 | | | | | | | 15,558 | 15,558 | | | |
| EB1790002648 | WASHINGTON | DC | | 06/24/2016 | | 747,063 | | | | | | | 14,852 | 14,852 | | | |
| EB1790002986 | WASHINGTON | DC | | 10/12/2016 | | 625,008 | | | | | | | 12,853 | 12,853 | | | |
| EB1791002759 | ROCKVILLE | MD | | 07/17/2015 | | 626,141 | | | | | | | 16,393 | 16,393 | | | |
| EB1791002764 | POTOMAC | MD | | 07/17/2015 | | 710,160 | | | | | | | 14,960 | 14,960 | | | |
| EB1791002772 | RESTON | VA | | 08/07/2015 | | 1,111,944 | | | | | | | 37,060 | 37,060 | | | |
| EB1791002779 | REHOBOTH BEACH | DE | | 07/17/2015 | | 605,263 | | | | | | | 16,138 | 16,138 | | | |
| EB1791002786 | MCLEAN | VA | | 08/07/2015 | | 763,567 | | | | | | | 16,103 | 16,103 | | | |
| EB1793000749 | VOORHEESVILLE | NY | | 12/18/2015 | | 560,785 | | | | | | | 18,344 | 18,344 | | | |
| EB1793000950 | VIENNA | VA | | 10/09/2015 | | 1,103,958 | | | | | | | 23,350 | 23,350 | | | |
| EB1793000960 | ARLINGTON | VA | | 07/17/2015 | | 761,580 | | | | | | | 15,700 | 15,700 | | | |
| EB1793000975 | KENSINGTON | MD | | 07/17/2015 | | 856,595 | | | | | | | 18,133 | 18,133 | | | |
| EB1793000986 | ARLINGTON | VA | | 08/07/2015 | | 863,035 | | | | | | | 19,096 | 19,096 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1793001367 | WASHINGTON | DC | | 10/07/2016 | | 1,018,326 | | | | | | | 20,701 | 20,701 | | | |
| EB1793001391 | POTOMAC | MD | | 08/19/2016 | | 620,853 | | | | | | | 12,694 | 12,694 | | | |
| EB1793001392 | ARLINGTON | VA | | 08/19/2016 | | 924,387 | | | | | | | 19,425 | 19,425 | | | |
| EB1793001647 | MC LEAN | VA | | 12/16/2016 | | 637,504 | | | | | | | 12,867 | 12,867 | | | |
| EB1793001664 | DARIEN | CT | | 12/16/2016 | | 621,421 | | | | | | | 13,049 | 13,049 | | | |
| EB1794002440 | SEVERN | MD | | 07/30/2015 | | 481,009 | | | | | | | 11,503 | 11,503 | | | |
| EB1794002606 | ARLINGTON | VA | | 09/18/2015 | | 908,518 | | | | | | | 20,790 | 20,790 | | | |
| EB1794003134 | WASHINGTON | DC | | 10/09/2015 | | 411,378 | | | | | | | 11,739 | 11,739 | | | |
| EB1794003210 | ASHBURN | VA | | 11/20/2015 | | 524,382 | | | | | | | 10,842 | 10,842 | | | |
| EB1794003329 | NOKESVILLE | VA | | 12/18/2015 | | 666,885 | | | | | | | 14,427 | 14,427 | | | |
| EB1794003381 | FAIRFAX | VA | | 08/07/2015 | | 618,604 | | | | | | | 12,842 | 12,842 | | | |
| EB1794003388 | ANNANDALE | VA | | 08/07/2015 | | 577,713 | | | | | | | 14,969 | 14,969 | | | |
| EB1794003466 | ANNANDALE | VA | | 12/18/2015 | | 502,870 | | | | | | | 10,067 | 10,067 | | | |
| EB1794003540 | WASHINGTON | DC | | 12/18/2015 | | 778,751 | | | | | | | 22,603 | 22,603 | | | |
| EB1794003584 | ANNANDALE | VA | | 06/24/2016 | | 522,308 | | | | | | | 10,765 | 10,765 | | | |
| EB1794003597 | FALLS CHURCH | VA | | 06/24/2016 | | 1,005,519 | | | | | | | 19,615 | 19,615 | | | |
| EB1794003753 | NORTH POTOMAC | MD | | 06/24/2016 | | 631,853 | | | | | | | 13,122 | 13,122 | | | |
| EB1795000799 | WESTFIELD | NJ | | 09/18/2015 | | 589,650 | | | | | | | 12,255 | 12,255 | | | |
| EB1795001038 | STATEN ISLAND | NY | | 12/18/2015 | | 514,311 | | | | | | | 9,981 | 9,981 | | | |
| EB1795001161 | WEST LONG BRANCH | NJ | | 11/20/2015 | | 565,773 | | | | | | | 35,051 | 35,051 | | | |
| EB1795001225 | UPPER MONTCLAIR | NJ | | 07/17/2015 | | 423,221 | | | | | | | 8,985 | 8,985 | | | |
| EB1795001267 | GLEN RIDGE | NJ | | 11/20/2015 | | 661,297 | | | | | | | 13,806 | 13,806 | | | |
| EB1795001327 | MENDHAM | NJ | | 12/18/2015 | | 448,695 | | | | | | | 8,983 | 8,983 | | | |
| EB1795001484 | OCEANPORT | NJ | | 12/18/2015 | | 481,620 | | | | | | | 9,767 | 9,767 | | | |
| EB1795001933 | ROCKAWAY | NJ | | 12/16/2016 | | 680,723 | | | | | | | 13,492 | 13,492 | | | |
| EB1994000187 | LAFAYETTE HILL | PA | | 09/18/2015 | | 684,755 | | | | | | | 14,232 | 14,232 | | | |
| FR121181213 | ESSEX FELLS | NJ | | 09/23/2016 | | 680,276 | | | | | | | 14,145 | 14,145 | | | |
| FR125660147 | BOSTON | MA | | 09/23/2016 | | 554,875 | | | | | | | 11,485 | 11,485 | | | |
| FR125676614 | NEWTON | MA | | 09/09/2016 | | 884,921 | | | | | | | 18,388 | 18,388 | | | |
| FR125686555 | SAN RAFAEL | CA | | 09/09/2016 | | 985,350 | | | | | | | 20,189 | 20,189 | | | |
| FR125687686 | PALO ALTO | CA | | 10/07/2016 | | 1,116,535 | | | | | | | 23,238 | 23,238 | | | |
| FR125688452 | BURLINGAME | CA | | 09/09/2016 | | 873,772 | | | | | | | 18,186 | 18,186 | | | |
| FR125689476 | DANVILLE | CA | | 10/07/2016 | | 440,548 | | | | | | | 8,824 | 8,824 | | | |
| FR125689609 | LARCHMONT | NY | | 09/09/2016 | | 932,074 | | | | | | | 19,399 | 19,399 | | | |
| FR125690276 | BURLINGAME | CA | | 10/07/2016 | | 730,475 | | | | | | | 15,112 | 15,112 | | | |
| FR125690953 | LEXINGTON | MA | | 09/09/2016 | | 583,465 | | | | | | | 12,124 | 12,124 | | | |
| FR125692355 | ORINDA | CA | | 10/07/2016 | | 1,065,157 | | | | | | | 22,033 | 22,033 | | | |
| FR125692496 | SAN FRANCISCO | CA | | 10/07/2016 | | 951,190 | | | | | | | 19,676 | 19,676 | | | |
| FR125692728 | SAN DIEGO | CA | | 10/07/2016 | | 651,531 | | | | | | | 13,539 | 13,539 | | | |
| FR125692959 | LAFAYETTE | CA | | 09/09/2016 | | 972,441 | | | | | | | 21,857 | 21,857 | | | |
| FR125693304 | HINGHAM | MA | | 11/04/2016 | | 846,703 | | | | | | | 17,530 | 17,530 | | | |
| FR125693379 | SAN FRANCISCO | CA | | 09/09/2016 | | 869,941 | | | | | | | 18,085 | 18,085 | | | |
| FR125693742 | ALAMO | CA | | 09/23/2016 | | 804,374 | | | | | | | 16,540 | 16,540 | | | |
| FR125694955 | WELLESLEY | MA | | 09/23/2016 | | 1,230,936 | | | | | | | 25,311 | 25,311 | | | |
| FR125695028 | KENSINGTON | CA | | 09/23/2016 | | 1,023,422 | | | | | | | 21,378 | 21,378 | | | |
| FR125695481 | HILLSBOROUGH | CA | | 10/07/2016 | | 661,088 | | | | | | | 13,681 | 13,681 | | | |
| FR125695861 | CORTE MADERA | CA | | 09/23/2016 | | 1,093,480 | | | | | | | 22,733 | 22,733 | | | |
| FR125696794 | SAN FRANCISCO | CA | | 10/07/2016 | | 918,365 | | | | | | | 19,096 | 19,096 | | | |
| FR125696927 | MOUNTAIN VIEW | CA | | 10/07/2016 | | 871,247 | | | | | | | 18,033 | 18,033 | | | |
| FR125697404 | SAN FRANCISCO | CA | | 11/04/2016 | | 671,674 | | | | | | | 13,903 | 13,903 | | | |
| FR125697446 | WELLESLEY | MA | | 10/07/2016 | | 729,730 | | | | | | | 15,112 | 15,112 | | | |
| FR125697743 | SAN DIEGO | CA | | 10/07/2016 | | 930,131 | | | | | | | 19,252 | 19,252 | | | |
| FR125697792 | SHERMAN OAKS | CA | | 09/23/2016 | | 1,025,454 | | | | | | | 21,322 | 21,322 | | | |
| FR125698089 | SAN MATEO | CA | | 09/23/2016 | | 967,194 | | | | | | | 20,111 | 20,111 | | | |
| FR125698386 | ALISO VIEJO | CA | | 10/07/2016 | | 575,259 | | | | | | | 11,908 | 11,908 | | | |
| FR125698675 | WELLESLEY | MA | | 10/07/2016 | | 671,352 | | | | | | | 13,903 | 13,903 | | | |
| FR125698956 | BURLINGAME | CA | | 11/18/2016 | | 871,028 | | | | | | | 18,033 | 18,033 | | | |
| FR125699020 | GARDEN CITY | NY | | 09/23/2016 | | 730,036 | | | | | | | 15,112 | 15,112 | | | |
| FR125699384 | SAN RAMON | CA | | 12/02/2016 | | 854,146 | | | | | | | 17,390 | 17,390 | | | |
| FR125699483 | NOVATO | CA | | 11/04/2016 | | 629,887 | | | | | | | 13,057 | 13,057 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| FR125699954 | DANA POINT MONARCH B | CA | | 10/07/2016 | | 664,158 | | | | | | | 13,752 | 13,752 | | | |
| FR125700224 | WELLESLEY | MA | | 10/07/2016 | | 583,471 | | | | | | | 12,136 | 12,136 | | | |
| FR125700737 | SAN FRANCISCO | CA | | 11/18/2016 | | 1,142,208 | | | | | | | 23,203 | 23,203 | | | |
| FR125701107 | LOS ANGELES | CA | | 10/07/2016 | | 951,234 | | | | | | | 19,698 | 19,698 | | | |
| FR125701305 | BOSTON | MA | | 10/07/2016 | | 1,098,306 | | | | | | | 25,549 | 25,549 | | | |
| FR125702451 | SAN FRANCISCO | CA | | 10/07/2016 | | 729,910 | | | | | | | 15,112 | 15,112 | | | |
| FR125704689 | SAN DIEGO | CA | | 10/21/2016 | | 710,359 | | | | | | | 14,866 | 14,866 | | | |
| FR125704804 | WALNUT CREEK | CA | | 12/02/2016 | | 646,102 | | | | | | | 13,538 | 13,538 | | | |
| FR125704960 | SAN FRANCISCO | CA | | 11/18/2016 | | 929,240 | | | | | | | 18,935 | 18,935 | | | |
| FR125704978 | SAN FRANCISCO | CA | | 09/23/2016 | | 972,408 | | | | | | | 182,658 | 182,658 | | | |
| FR125705470 | DANA POINT | CA | | 11/18/2016 | | 675,685 | | | | | | | 19,112 | 19,112 | | | |
| FR125705868 | MENLO PARK | CA | | 10/07/2016 | | 1,071,307 | | | | | | | 21,989 | 21,989 | | | |
| FR125706197 | SHERMAN OAKS | CA | | 10/21/2016 | | 867,098 | | | | | | | 17,901 | 17,901 | | | |
| FR125706494 | MORAGA | CA | | 10/07/2016 | | 758,167 | | | | | | | 15,761 | 15,761 | | | |
| FR125708235 | MORAGA | CA | | 10/21/2016 | | 778,437 | | | | | | | 16,119 | 16,119 | | | |
| FR125708359 | LEXINGTON | MA | | 12/02/2016 | | 823,694 | | | | | | | 16,977 | 16,977 | | | |
| FR125709076 | SONOMA | CA | | 11/18/2016 | | 748,871 | | | | | | | 14,762 | 14,762 | | | |
| FR125709688 | PASADENA | CA | | 11/18/2016 | | 692,790 | | | | | | | 13,446 | 13,446 | | | |
| FR125711528 | SAN FRANCISCO | CA | | 10/21/2016 | | 822,180 | | | | | | | 16,130 | 16,130 | | | |
| FR125712427 | BOSTON | MA | | 10/21/2016 | | 657,255 | | | | | | | 116,218 | 116,218 | | | |
| FR125712625 | MILL VALLEY | CA | | 10/21/2016 | | 1,166,675 | | | | | | | 244,477 | 244,477 | | | |
| FR125713748 | LOS ANGELES | CA | | 11/04/2016 | | 677,595 | | | | | | | 13,644 | 13,644 | | | |
| FR125713839 | SAN FRANCISCO | CA | | 10/21/2016 | | 696,802 | | | | | | | 160,661 | 160,661 | | | |
| FR125716451 | PLEASANTON | CA | | 11/04/2016 | | 584,558 | | | | | | | 12,055 | 12,055 | | | |
| FR125716923 | NEWTON | MA | | 11/18/2016 | | 804,539 | | | | | | | 16,508 | 16,508 | | | |
| FR125717244 | LOS ANGELES VEN | CA | | 11/04/2016 | | 979,880 | | | | | | | 20,252 | 20,252 | | | |
| FR125717814 | NEWTON | MA | | 10/21/2016 | | 692,812 | | | | | | | 14,315 | 14,315 | | | |
| FR125718499 | LAKE ARROWHEAD | CA | | 12/02/2016 | | 586,424 | | | | | | | 11,964 | 11,964 | | | |
| FR125718614 | LA JOLLA | CA | | 12/02/2016 | | 1,207,408 | | | | | | | 24,676 | 24,676 | | | |
| FR125718697 | SANTA MONICA | CA | | 12/22/2016 | | 924,555 | | | | | | | 18,910 | 18,910 | | | |
| FR125718747 | SAN JOSE | CA | | 12/02/2016 | | 1,075,557 | | | | | | | 22,088 | 22,088 | | | |
| FR125718754 | SAN JOSE | CA | | 10/21/2016 | | 1,199,678 | | | | | | | 24,636 | 24,636 | | | |
| FR125719067 | SAUSALITO | CA | | 11/04/2016 | | 778,874 | | | | | | | 15,992 | 15,992 | | | |
| FR125719265 | LOS ANGELES | CA | | 11/04/2016 | | 831,090 | | | | | | | 16,215 | 16,215 | | | |
| FR125719471 | BURLINGAME | CA | | 11/18/2016 | | 804,002 | | | | | | | 16,444 | 16,444 | | | |
| FR125720016 | NEEDHAM | MA | | 11/18/2016 | | 951,458 | | | | | | | 19,434 | 19,434 | | | |
| FR125722053 | DANVILLE | CA | | 11/04/2016 | | 637,263 | | | | | | | 13,083 | 13,083 | | | |
| FR125722392 | NAPA | CA | | 11/04/2016 | | 1,025,200 | | | | | | | 30,553 | 30,553 | | | |
| FR125722418 | HALEIWA | HI | | 12/02/2016 | | 1,252,672 | | | | | | | 25,538 | 25,538 | | | |
| FR125725346 | SAN FRANCISCO | CA | | 11/18/2016 | | 779,734 | | | | | | | 15,945 | 15,945 | | | |
| FR125727805 | TIBURON | CA | | 11/04/2016 | | 1,818,367 | | | | | | | 37,341 | 37,341 | | | |
| FR125727854 | NEEDHAM | MA | | 11/04/2016 | | 506,030 | | | | | | | 30,573 | 30,573 | | | |
| FR125750369 | WESTON | MA | | 11/18/2016 | | 1,548,823 | | | | | | | 31,393 | 31,393 | | | |
| FR125751169 | BOSTON | MA | | 11/18/2016 | | 1,253,690 | | | | | | | 78,087 | 78,087 | | | |
| FR125755467 | BURLINGAME | CA | | 11/18/2016 | | 913,601 | | | | | | | 18,676 | 18,676 | | | |
| FR125755640 | LOS ANGELES | CA | | 11/18/2016 | | 975,028 | | | | | | | 19,932 | 19,932 | | | |
| FR125757133 | PIEDMONT | CA | | 11/18/2016 | | 1,238,809 | | | | | | | 25,456 | 25,456 | | | |
| FR125758883 | ORINDA | CA | | 11/04/2016 | | 1,277,218 | | | | | | | 26,446 | 26,446 | | | |
| FR125758941 | MORAGA | CA | | 12/02/2016 | | 950,929 | | | | | | | 19,533 | 19,533 | | | |
| FR125760210 | VALLEY VILLAGE | CA | | 11/18/2016 | | 877,307 | | | | | | | 17,939 | 17,939 | | | |
| FR125762810 | MILL VALLEY | CA | | 11/04/2016 | | 1,011,606 | | | | | | | 20,681 | 20,681 | | | |
| FR125763826 | BOSTON | MA | | 11/04/2016 | | 662,964 | | | | | | | 13,554 | 13,554 | | | |
| FR125764253 | PALO ALTO | CA | | 12/02/2016 | | 1,288,078 | | | | | | | 26,233 | 26,233 | | | |
| FR125765219 | WELLESLEY | MA | | 12/22/2016 | | 681,007 | | | | | | | 17,139 | 17,139 | | | |
| FR125765375 | SAN FRANCISCO | CA | | 12/02/2016 | | 712,792 | | | | | | | 14,508 | 14,508 | | | |
| FR125767272 | BROOKLINE | MA | | 12/02/2016 | | 530,944 | | | | | | | 10,807 | 10,807 | | | |
| FR125767314 | LEXINGTON | MA | | 12/02/2016 | | 650,559 | | | | | | | 13,241 | 13,241 | | | |
| FR125768064 | SAN FRANCISCO | CA | | 12/02/2016 | | 691,916 | | | | | | | 26,937 | 26,937 | | | |
| FR125768221 | WINCHESTER | MA | | 12/02/2016 | | 731,056 | | | | | | | 14,949 | 14,949 | | | |
| FR125768239 | BOSTON | MA | | 12/02/2016 | | 600,204 | | | | | | | 12,273 | 12,273 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| FR125768619 | LA CANADA FLINT | CA | | 12/02/2016 | | 926,004 | | | | | | | 18,935 | 18,935 | | | |
| FR125768932 | POUND RIDGE | NY | | 12/22/2016 | | 687,173 | | | | | | | 14,005 | 14,005 | | | |
| FR125769161 | EL CERRITO | CA | | 12/02/2016 | | 671,034 | | | | | | | 13,823 | 13,823 | | | |
| FR125769815 | SAN FRANCISCO | CA | | 12/02/2016 | | 864,383 | | | | | | | 17,588 | 17,588 | | | |
| FR125769872 | LOS ALTOS | CA | | 12/02/2016 | | 788,644 | | | | | | | 15,871 | 15,871 | | | |
| FR125770821 | SAN MATEO | CA | | 12/02/2016 | | 1,194,952 | | | | | | | 24,071 | 24,071 | | | |
| FR125771639 | SAN FRANCISCO | CA | | 12/02/2016 | | 901,876 | | | | | | | 18,584 | 18,584 | | | |
| FR125771746 | SAN FRANCISCO | CA | | 12/02/2016 | | 2,321,308 | | | | | | | 47,817 | 47,817 | | | |
| FR125772785 | CORTE MADERA | CA | | 12/22/2016 | | 1,293,769 | | | | | | | 26,651 | 26,651 | | | |
| FR125772843 | SAN FRANCISCO | CA | | 12/02/2016 | | 1,033,845 | | | | | | | 21,297 | 21,297 | | | |
| FR125773668 | BOSTON | MA | | 12/02/2016 | | 820,379 | | | | | | | 16,828 | 16,828 | | | |
| FR125774310 | SAN FRANCISCO | CA | | 12/02/2016 | | 764,472 | | | | | | | 15,772 | 15,772 | | | |
| FR125775150 | CAMBRIDGE | MA | | 12/22/2016 | | 1,867,736 | | | | | | | 62,398 | 62,398 | | | |
| FR125776182 | OAKLAND | CA | | 12/22/2016 | | 652,435 | | | | | | | 13,199 | 13,199 | | | |
| FR125778337 | SAN RAFAEL | CA | | 12/22/2016 | | 1,215,027 | | | | | | | 24,743 | 24,743 | | | |
| FR125778618 | MELROSE | MA | | 12/22/2016 | | 629,716 | | | | | | | 69,284 | 69,284 | | | |
| FR125783303 | SAN MATEO | CA | | 12/22/2016 | | 828,884 | | | | | | | 16,369 | 16,369 | | | |
| FR125785795 | LAFAYETTE | CA | | 12/22/2016 | | 781,165 | | | | | | | 15,772 | 15,772 | | | |
| FR125789136 | SAN FRANCISCO | CA | | 12/22/2016 | | 1,346,665 | | | | | | | 29,530 | 29,530 | | | |
| FR125796289 | LOS ANGELES | CA | | 01/20/2017 | | 635,356 | | | | | | | 12,495 | 12,495 | | | |
| FR125799077 | CAMBRIDGE | MA | | 12/22/2016 | | 662,947 | | | | | | | 13,075 | 13,075 | | | |
| FR125806799 | SAN FRANCISCO | CA | | 12/22/2016 | | 1,250,085 | | | | | | | 23,870 | 23,870 | | | |
| FR125819057 | REDWOOD CITY | CA | | 02/17/2017 | | 741,937 | | | | | | | 46,326 | 46,326 | | | |
| FR125819842 | BURLINGAME | CA | | 02/03/2017 | | 874,527 | | | | | | | 15,805 | 15,805 | | | |
| FR125835566 | LOS ANGELES | CA | | 06/08/2017 | | 958,464 | | | | | | | 51,713 | 51,713 | | | |
| FR125875240 | SAN FRANCISCO | CA | | 06/08/2017 | | 768,062 | | | | | | | 13,942 | 13,942 | | | |
| FR125941489 | BERKELEY | CA | | 09/15/2017 | | 882,527 | | | | | | | 16,450 | 16,450 | | | |
| FR225706346 | WATER MILL | NY | | 10/21/2016 | | 1,946,328 | | | | | | | 40,298 | 40,298 | | | |
| PH5041132977 | SANIBEL | FL | | 05/08/2015 | | 1,275,348 | | | | | | | 26,955 | 26,955 | | | |
| PH7118499545 | SAN JOSE | CA | | 09/12/2014 | | 420,553 | | | | | | | 8,394 | 8,394 | | | |
| PH7118499743 | SOUTH SAN FRANCISCO | CA | | 08/28/2014 | | 486,252 | | | | | | | 9,945 | 9,945 | | | |
| PH7118500128 | MORGAN HILL | CA | | 08/28/2014 | | 659,055 | | | | | | | 22,009 | 22,009 | | | |
| PH7118585004 | HARVARD | MA | | 10/10/2014 | | 503,513 | | | | | | | 10,233 | 10,233 | | | |
| PH7118593339 | GROTON | MA | | 12/29/2014 | | 476,750 | | | | | | | 9,749 | 9,749 | | | |
| PH7118595441 | ACTON | MA | | 12/29/2014 | | 441,704 | | | | | | | 9,384 | 9,384 | | | |
| PH7118598668 | BLAINE | MN | | 01/29/2015 | | 801,385 | | | | | | | 17,057 | 17,057 | | | |
| PH7118674535 | SAN FRANCISCO | CA | | 01/16/2015 | | 644,165 | | | | | | | 16,723 | 16,723 | | | |
| PH7118677595 | MINNETONKA | MN | | 02/26/2015 | | 613,885 | | | | | | | 20,174 | 20,174 | | | |
| PH7118682280 | MINNEAPOLIS | MN | | 04/24/2015 | | 922,447 | | | | | | | 18,806 | 18,806 | | | |
| PH7118686513 | NORTH SALT LAKE | UT | | 05/08/2015 | | 449,108 | | | | | | | 9,417 | 9,417 | | | |
| PH7118770002 | LIVERMORE | CA | | 06/19/2015 | | 448,464 | | | | | | | 9,686 | 9,686 | | | |
| PH7118774939 | HEALDSBURG | CA | | 06/19/2015 | | 618,406 | | | | | | | 12,523 | 12,523 | | | |
| PH7118778682 | LAFAYETTE | CA | | 07/24/2015 | | 951,742 | | | | | | | 18,654 | 18,654 | | | |
| PH7118858740 | DOWNERS GROVE | IL | | 07/24/2015 | | 429,952 | | | | | | | 8,631 | 8,631 | | | |
| PH7118861454 | MINNETONKA | MN | | 09/18/2015 | | 402,493 | | | | | | | 8,272 | 8,272 | | | |
| PH7118861462 | NAPERVILLE | IL | | 09/18/2015 | | 578,862 | | | | | | | 13,387 | 13,387 | | | |
| PH7118864581 | HALF MOON BAY | CA | | 08/07/2015 | | 834,269 | | | | | | | 15,933 | 15,933 | | | |
| PH7118865497 | MORAGA | CA | | 09/18/2015 | | 1,093,277 | | | | | | | 20,453 | 20,453 | | | |
| PH7118865950 | SAN MATEO | CA | | 08/21/2015 | | 975,907 | | | | | | | 18,260 | 18,260 | | | |
| PH7118866214 | GILROY | CA | | 09/18/2015 | | 663,775 | | | | | | | 12,418 | 12,418 | | | |
| PH7118927438 | BELMONT | CA | | 08/01/2014 | | 766,020 | | | | | | | 15,747 | 15,747 | | | |
| PH7118930622 | SAN FRANCISCO | CA | | 08/15/2014 | | 848,304 | | | | | | | 17,384 | 17,384 | | | |
| PH7118930648 | EL GRANADA | CA | | 08/15/2014 | | 908,817 | | | | | | | 18,526 | 18,526 | | | |
| PH7118931331 | FAIRFAX | VA | | 09/26/2014 | | 544,843 | | | | | | | 11,235 | 11,235 | | | |
| PH7118932727 | CORONA | CA | | 08/28/2014 | | 485,461 | | | | | | | 9,742 | 9,742 | | | |
| PH7118932958 | MORGAN HILL | CA | | 08/28/2014 | | 605,844 | | | | | | | 34,562 | 34,562 | | | |
| PH7118953657 | POTOMAC | MD | | 01/28/2016 | | 995,541 | | | | | | | 19,029 | 19,029 | | | |
| PH7118959878 | MENLO PARK | CA | | 12/11/2015 | | 1,329,317 | | | | | | | 25,811 | 25,811 | | | |
| PH7119015258 | NORTHBOROUGH | MA | | 10/24/2014 | | 419,197 | | | | | | | 19,723 | 19,723 | | | |
| PH7119108160 | HEBER CITY | UT | | 01/29/2015 | | 496,368 | | | | | | | 10,030 | 10,030 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| PH7119108293 | LAKE BLUFF | IL | | 01/29/2015 | | 744,323 | | | | | | | 15,433 | 15,433 | | | |
| PH7119108798 | SCITUATE | MA | | 12/29/2014 | | 496,205 | | | | | | | 10,289 | 10,289 | | | |
| PH7119108947 | MAPLETON | UT | | 01/16/2015 | | 576,684 | | | | | | | 12,185 | 12,185 | | | |
| PH7119109242 | BELMONT | CA | | 01/29/2015 | | 761,500 | | | | | | | 15,350 | 15,350 | | | |
| PH7119111347 | CALABASAS | CA | | 03/13/2015 | | 1,043,297 | | | | | | | 77,896 | 77,896 | | | |
| PH7119117104 | PRINCETON | MA | | 05/08/2015 | | 717,894 | | | | | | | 17,544 | 17,544 | | | |
| PH7119119142 | BEDFORD | NH | | 04/10/2015 | | 563,674 | | | | | | | 11,740 | 11,740 | | | |
| PH7119119472 | LOS GATOS | CA | | 04/24/2015 | | 983,732 | | | | | | | 19,942 | 19,942 | | | |
| PH7119120116 | BURBANK | CA | | 05/08/2015 | | 778,691 | | | | | | | 15,481 | 15,481 | | | |
| PH7119120272 | MONTE SERENO | CA | | 05/08/2015 | | 1,123,061 | | | | | | | 26,909 | 26,909 | | | |
| PH7119120488 | SAN BRUNO | CA | | 03/27/2015 | | 668,328 | | | | | | | 20,925 | 20,925 | | | |
| PH7119123763 | SAN JOSE | CA | | 05/22/2015 | | 587,801 | | | | | | | 12,528 | 12,528 | | | |
| PH7119129091 | SAN FRANCISCO | CA | | 05/22/2015 | | 652,903 | | | | | | | 13,675 | 13,675 | | | |
| PH7119133564 | LA JOLLA | CA | | 09/18/2015 | | 578,591 | | | | | | | 36,079 | 36,079 | | | |
| PH7119213556 | CAMPBELL | CA | | 07/24/2015 | | 1,007,545 | | | | | | | 19,720 | 19,720 | | | |
| PH7119213721 | FALLS CHURCH | VA | | 08/21/2015 | | 817,042 | | | | | | | 15,989 | 15,989 | | | |
| PH7119217458 | PASADENA | CA | | 07/24/2015 | | 945,291 | | | | | | | 27,057 | 27,057 | | | |
| PH7119218225 | MOUNTAIN VIEW | CA | | 08/21/2015 | | 770,968 | | | | | | | 15,082 | 15,082 | | | |
| PH7119296940 | DOWNERS GROVE | IL | | 08/21/2015 | | 429,617 | | | | | | | 9,126 | 9,126 | | | |
| PH7119298664 | CARMEL VALLEY | CA | | 10/16/2015 | | 937,864 | | | | | | | 17,805 | 17,805 | | | |
| PH7119300320 | HIGHLAND | UT | | 10/29/2015 | | 554,105 | | | | | | | 10,699 | 10,699 | | | |
| PH7119305063 | ANNAPOLIS | MD | | 12/11/2015 | | 741,087 | | | | | | | 13,923 | 13,923 | | | |
| PH7129144932 | CERRITOS | CA | | 11/21/2014 | | 692,333 | | | | | | | 14,132 | 14,132 | | | |
| PH7130350924 | NATICK | MA | | 08/01/2014 | | 507,130 | | | | | | | 10,267 | 10,267 | | | |
| PH7130881704 | FLOWER MOUND | TX | | 08/01/2014 | | 486,352 | | | | | | | 9,890 | 9,890 | | | |
| PH7130919397 | SUMMIT | NJ | | 08/28/2014 | | 666,282 | | | | | | | 13,839 | 13,839 | | | |
| PH7131120482 | SUDBURY | MA | | 08/28/2014 | | 633,556 | | | | | | | 14,604 | 14,604 | | | |
| PH7131164449 | WESTFIELD | NJ | | 07/24/2015 | | 686,982 | | | | | | | 14,450 | 14,450 | | | |
| PH7131166543 | COHASSET | MA | | 09/12/2014 | | 700,710 | | | | | | | 15,428 | 15,428 | | | |
| PH7131263332 | CLARKSVILLE | MD | | 08/01/2014 | | 505,596 | | | | | | | 10,913 | 10,913 | | | |
| PH7131264066 | HOUSTON | TX | | 08/01/2014 | | 541,317 | | | | | | | 23,128 | 23,128 | | | |
| PH7131272168 | SHREWSBURY | MA | | 10/24/2014 | | 583,828 | | | | | | | 17,056 | 17,056 | | | |
| PH7131356037 | SIERRA MADRE | CA | | 09/12/2014 | | 656,504 | | | | | | | 13,593 | 13,593 | | | |
| PH7131390259 | SEVERNA PARK | MD | | 08/15/2014 | | 579,030 | | | | | | | 12,478 | 12,478 | | | |
| PH7131394269 | JACKSONVILLE BEACH | FL | | 02/26/2015 | | 419,020 | | | | | | | 8,853 | 8,853 | | | |
| PH7131399508 | LANTANA | FL | | 08/15/2014 | | 471,338 | | | | | | | 56,177 | 56,177 | | | |
| PH7131399961 | STOW | MA | | 08/15/2014 | | 557,154 | | | | | | | 11,753 | 11,753 | | | |
| PH7131431731 | SOUTHLAKE | TX | | 09/12/2014 | | 657,966 | | | | | | | 13,776 | 13,776 | | | |
| PH7131433901 | WEXFORD | PA | | 08/28/2014 | | 518,237 | | | | | | | 11,354 | 11,354 | | | |
| PH7131436292 | MILL CREEK | WA | | 08/15/2014 | | 504,308 | | | | | | | 10,947 | 10,947 | | | |
| PH7131436474 | SAN DIEGO | CA | | 09/12/2014 | | 539,304 | | | | | | | 14,957 | 14,957 | | | |
| PH7131438264 | PALMETTO BAY | FL | | 08/28/2014 | | 502,781 | | | | | | | 10,712 | 10,712 | | | |
| PH7131474939 | ORANGE | CA | | 08/28/2014 | | 675,001 | | | | | | | 13,885 | 13,885 | | | |
| PH7131481744 | FISHERS | IN | | 08/28/2014 | | 442,116 | | | | | | | 9,704 | 9,704 | | | |
| PH7131515848 | KILDEER | IL | | 09/12/2014 | | 603,169 | | | | | | | 12,663 | 12,663 | | | |
| PH7131534724 | OAKDALE | CA | | 08/15/2014 | | 436,266 | | | | | | | 10,913 | 10,913 | | | |
| PH7131573060 | KERNERSVILLE | NC | | 08/28/2014 | | 470,355 | | | | | | | 10,033 | 10,033 | | | |
| PH7131574175 | WESLEY CHAPEL | FL | | 09/26/2014 | | 472,631 | | | | | | | 9,784 | 9,784 | | | |
| PH7131574340 | LARCHMONT | NY | | 09/26/2014 | | 681,941 | | | | | | | 14,047 | 14,047 | | | |
| PH7131590437 | MARVIN | NC | | 09/12/2014 | | 520,307 | | | | | | | 10,957 | 10,957 | | | |
| PH7131592391 | WOODINVILLE | WA | | 09/12/2014 | | 551,502 | | | | | | | 11,504 | 11,504 | | | |
| PH7131592649 | HEATH | TX | | 12/12/2014 | | 525,631 | | | | | | | 10,795 | 10,795 | | | |
| PH7131648391 | NEEDHAM | MA | | 09/26/2014 | | 479,005 | | | | | | | 9,738 | 9,738 | | | |
| PH7131649415 | OLD BROOKVILLE | NY | | 09/26/2014 | | 984,467 | | | | | | | 20,382 | 20,382 | | | |
| PH7131649621 | DALLAS | TX | | 08/28/2014 | | 484,333 | | | | | | | 18,374 | 18,374 | | | |
| PH7131649795 | DOWNINGTOWN | PA | | 10/10/2014 | | 636,994 | | | | | | | 13,127 | 13,127 | | | |
| PH7131689379 | CARY | NC | | 08/28/2014 | | 429,612 | | | | | | | 9,259 | 9,259 | | | |
| PH7131692662 | LA JOLLA | CA | | 09/26/2014 | | 624,628 | | | | | | | 12,476 | 12,476 | | | |
| PH7131731312 | PARK CITY | UT | | 09/26/2014 | | 603,057 | | | | | | | 12,502 | 12,502 | | | |
| PH7131736733 | MAHWAH | NJ | | 06/19/2015 | | 668,119 | | | | | | | 14,679 | 14,679 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| PH7131777562 | ANNAPOLIS | MD | | 10/10/2014 | | 519,906 | | | | | | | 10,632 | 10,632 | | | |
| PH7131845898 | SAN JOSE | CA | | 10/24/2014 | | 459,654 | | | | | | | 9,217 | 9,217 | | | |
| PH7131846680 | EVERGREEN | CO | | 09/26/2014 | | 665,550 | | | | | | | 13,546 | 13,546 | | | |
| PH7131847589 | MORGANVILLE | NJ | | 10/24/2014 | | 549,247 | | | | | | | 16,443 | 16,443 | | | |
| PH7131884665 | PHILADELPHIA | PA | | 10/10/2014 | | 450,584 | | | | | | | 9,350 | 9,350 | | | |
| PH7131885449 | SAMMAMISH | WA | | 10/24/2014 | | 785,139 | | | | | | | 17,051 | 17,051 | | | |
| PH7131887809 | LITTLE SILVER | NJ | | 10/24/2014 | | 912,332 | | | | | | | 18,656 | 18,656 | | | |
| PH7131892015 | MIDLAND | TX | | 11/07/2014 | | 511,828 | | | | | | | 10,555 | 10,555 | | | |
| PH7131926664 | SAN JOSE | CA | | 12/12/2014 | | 476,718 | | | | | | | 9,573 | 9,573 | | | |
| PH7131930617 | SALEM | NH | | 10/10/2014 | | 426,458 | | | | | | | 12,071 | 12,071 | | | |
| PH7131930971 | PHILADELPHIA | PA | | 10/24/2014 | | 430,852 | | | | | | | 8,883 | 8,883 | | | |
| PH7131984614 | WESTBOROUGH | MA | | 10/24/2014 | | 530,010 | | | | | | | 11,035 | 11,035 | | | |
| PH7132211116 | DENVER | CO | | 06/19/2015 | | 459,670 | | | | | | | 9,445 | 9,445 | | | |
| PH7132237574 | WESTFORD | MA | | 10/24/2014 | | 504,197 | | | | | | | 17,331 | 17,331 | | | |
| PH7132279568 | SOUTHLAKE | TX | | 11/07/2014 | | 1,060,781 | | | | | | | 22,776 | 22,776 | | | |
| PH7132314662 | COLLEYVILLE | TX | | 11/07/2014 | | 510,007 | | | | | | | 16,530 | 16,530 | | | |
| PH7132320412 | ARLINGTON | VA | | 11/07/2014 | | 728,886 | | | | | | | 20,634 | 20,634 | | | |
| PH7132361465 | POTOMAC | MD | | 11/07/2014 | | 782,236 | | | | | | | 16,731 | 16,731 | | | |
| PH7132364493 | COLLEYVILLE | TX | | 07/24/2015 | | 517,289 | | | | | | | 10,620 | 10,620 | | | |
| PH7132365243 | WESTFIELD | NJ | | 08/21/2015 | | 999,311 | | | | | | | 20,485 | 20,485 | | | |
| PH7132397063 | ISSAQUAH | WA | | 11/21/2014 | | 607,442 | | | | | | | 18,780 | 18,780 | | | |
| PH7132398855 | SOUTHBURY | CT | | 12/29/2014 | | 419,293 | | | | | | | 9,911 | 9,911 | | | |
| PH7132439873 | PITTSBURGH | PA | | 12/29/2014 | | 463,737 | | | | | | | 12,994 | 12,994 | | | |
| PH7132441713 | RYE BROOK | NY | | 12/12/2014 | | 759,726 | | | | | | | 15,486 | 15,486 | | | |
| PH7132479192 | BETHESDA | MD | | 01/16/2015 | | 975,419 | | | | | | | 25,718 | 25,718 | | | |
| PH7132480190 | MADISON | NJ | | 01/16/2015 | | 763,365 | | | | | | | 15,829 | 15,829 | | | |
| PH7132481578 | SCARSDALE | NY | | 01/29/2015 | | 881,950 | | | | | | | 18,337 | 18,337 | | | |
| PH7132483319 | KELLER | TX | | 01/16/2015 | | 842,996 | | | | | | | 16,714 | 16,714 | | | |
| PH7132517579 | SEATTLE | WA | | 12/29/2014 | | 597,987 | | | | | | | 12,083 | 12,083 | | | |
| PH7132522348 | WESTFIELD | NJ | | 12/29/2014 | | 681,440 | | | | | | | 18,593 | 18,593 | | | |
| PH7132525655 | MADISON | NJ | | 05/22/2015 | | 623,637 | | | | | | | 13,050 | 13,050 | | | |
| PH7132597407 | AGOURA HILLS | CA | | 12/29/2014 | | 609,184 | | | | | | | 36,528 | 36,528 | | | |
| PH7132604807 | DENVER | CO | | 01/16/2015 | | 467,134 | | | | | | | 9,574 | 9,574 | | | |
| PH7132658050 | WEXFORD | PA | | 01/16/2015 | | 449,661 | | | | | | | 16,482 | 16,482 | | | |
| PH7132659025 | MUNDELEIN | IL | | 01/29/2015 | | 469,833 | | | | | | | 10,501 | 10,501 | | | |
| PH7132693693 | GAITHERSBURG | MD | | 02/13/2015 | | 500,276 | | | | | | | 10,247 | 10,247 | | | |
| PH7132695144 | DALLAS | TX | | 01/16/2015 | | 432,085 | | | | | | | 9,165 | 9,165 | | | |
| PH7132697819 | GILBERT | AZ | | 01/16/2015 | | 445,365 | | | | | | | 9,444 | 9,444 | | | |
| PH7132698023 | PHILADELPHIA | PA | | 02/13/2015 | | 433,361 | | | | | | | 11,599 | 11,599 | | | |
| PH7132698379 | PHILADELPHIA | PA | | 01/16/2015 | | 416,785 | | | | | | | 17,644 | 17,644 | | | |
| PH7132732392 | CHESTER | NJ | | 01/16/2015 | | 623,174 | | | | | | | 13,136 | 13,136 | | | |
| PH7132732681 | BEDFORD | NY | | 01/29/2015 | | 527,659 | | | | | | | 11,006 | 11,006 | | | |
| PH7132735106 | CONROE | TX | | 03/13/2015 | | 438,601 | | | | | | | 9,388 | 9,388 | | | |
| PH7132735130 | WASHINGTON | DC | | 01/16/2015 | | 688,140 | | | | | | | 14,454 | 14,454 | | | |
| PH7132773750 | SAN JOSE | CA | | 01/16/2015 | | 552,218 | | | | | | | 11,153 | 11,153 | | | |
| PH7132833976 | PELHAM | NY | | 02/13/2015 | | 636,568 | | | | | | | 12,989 | 12,989 | | | |
| PH7132834222 | SPRING | TX | | 02/13/2015 | | 464,592 | | | | | | | 10,199 | 10,199 | | | |
| PH7132846259 | NAPERVILLE | IL | | 04/10/2015 | | 500,669 | | | | | | | 10,475 | 10,475 | | | |
| PH7132935227 | CAMAS | WA | | 03/27/2015 | | 455,133 | | | | | | | 9,296 | 9,296 | | | |
| PH7132967345 | WESTFIELD | NJ | | 03/27/2015 | | 621,428 | | | | | | | 13,013 | 13,013 | | | |
| PH7132968541 | COLUMBUS | OH | | 02/26/2015 | | 450,640 | | | | | | | 10,398 | 10,398 | | | |
| PH7132976726 | GLENSIDE | PA | | 05/08/2015 | | 688,971 | | | | | | | 14,192 | 14,192 | | | |
| PH7133008628 | SCOTCH PLAINS | NJ | | 04/10/2015 | | 821,136 | | | | | | | 109,705 | 109,705 | | | |
| PH7133026380 | QUEEN CREEK | AZ | | 02/26/2015 | | 429,690 | | | | | | | 9,047 | 9,047 | | | |
| PH7133027941 | SHREWSBURY | MA | | 06/05/2015 | | 434,688 | | | | | | | 10,794 | 10,794 | | | |
| PH7133029764 | ATLANTIC HIGHLANDS | NJ | | 08/07/2015 | | 434,294 | | | | | | | 9,532 | 9,532 | | | |
| PH7133070008 | DALLAS | TX | | 03/27/2015 | | 457,895 | | | | | | | 9,385 | 9,385 | | | |
| PH7133071469 | WEST PALM BEACH | FL | | 06/19/2015 | | 475,236 | | | | | | | 11,778 | 11,778 | | | |
| PH7133124458 | SOUTH LYON | MI | | 04/24/2015 | | 529,400 | | | | | | | 11,594 | 11,594 | | | |
| PH7133125539 | WHEATON | IL | | 04/24/2015 | | 671,326 | | | | | | | 14,507 | 14,507 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| PH7133126412 | MCKINNEY | TX | | 04/10/2015 | | 468,949 | | | | | | | 10,455 | 10,455 | | | |
| PH7133128608 | NATICK | MA | | 05/08/2015 | | 532,345 | | | | | | | 11,166 | 11,166 | | | |
| PH7133166889 | MONTVILLE | NJ | | 07/24/2015 | | 742,054 | | | | | | | 15,327 | 15,327 | | | |
| PH7133170196 | UPTON | MA | | 04/24/2015 | | 451,852 | | | | | | | 11,606 | 11,606 | | | |
| PH7133196597 | VILLA PARK | CA | | 06/19/2015 | | 567,079 | | | | | | | 34,458 | 34,458 | | | |
| PH7133197967 | MAPLEWOOD | NJ | | 05/22/2015 | | 558,808 | | | | | | | 12,047 | 12,047 | | | |
| PH7133201017 | CORONA | CA | | 09/18/2015 | | 570,380 | | | | | | | 11,630 | 11,630 | | | |
| PH7133201116 | WESTFIELD | NJ | | 04/24/2015 | | 651,947 | | | | | | | 13,265 | 13,265 | | | |
| PH7133232087 | BRYN MAWR | PA | | 06/19/2015 | | 737,035 | | | | | | | 233,259 | 233,259 | | | |
| PH7133299334 | MERCER ISLAND | WA | | 04/24/2015 | | 1,007,789 | | | | | | | 21,208 | 21,208 | | | |
| PH7133299482 | HOLLIS HILLS | NY | | 05/22/2015 | | 799,605 | | | | | | | 16,794 | 16,794 | | | |
| PH7133300769 | FRISCO | TX | | 09/18/2015 | | 508,692 | | | | | | | 10,120 | 10,120 | | | |
| PH7133300991 | NICEVILLE | FL | | 07/24/2015 | | 451,826 | | | | | | | 9,730 | 9,730 | | | |
| PH7133303037 | NAPERVILLE | IL | | 08/21/2015 | | 463,635 | | | | | | | 9,547 | 9,547 | | | |
| PH7133305164 | MARS | PA | | 06/19/2015 | | 669,382 | | | | | | | 13,471 | 13,471 | | | |
| PH7133305354 | SEATTLE | WA | | 05/08/2015 | | 826,434 | | | | | | | 18,049 | 18,049 | | | |
| PH7133305800 | SCOTTSDALE | AZ | | 04/24/2015 | | 508,906 | | | | | | | 16,652 | 16,652 | | | |
| PH7133338314 | SAN DIEGO | CA | | 10/29/2015 | | 857,329 | | | | | | | 17,976 | 17,976 | | | |
| PH7133338546 | MANCHESTER | MA | | 08/07/2015 | | 594,990 | | | | | | | 12,878 | 12,878 | | | |
| PH7133340690 | AUSTIN | TX | | 06/05/2015 | | 732,714 | | | | | | | 15,725 | 15,725 | | | |
| PH7133340716 | TUCSON | AZ | | 04/24/2015 | | 438,421 | | | | | | | 9,649 | 9,649 | | | |
| PH7133341524 | OAKDALE | CA | | 05/22/2015 | | 506,864 | | | | | | | 10,568 | 10,568 | | | |
| PH7133343231 | WOODINVILLE | WA | | 04/24/2015 | | 562,536 | | | | | | | 11,734 | 11,734 | | | |
| PH7133365523 | PONTE VEDRA BEACH | FL | | 05/22/2015 | | 591,149 | | | | | | | 12,497 | 12,497 | | | |
| PH7133367032 | TUCSON | AZ | | 06/05/2015 | | 473,233 | | | | | | | 9,818 | 9,818 | | | |
| PH7133421086 | HOUSTON | TX | | 06/05/2015 | | 875,065 | | | | | | | 18,430 | 18,430 | | | |
| PH7133423496 | WALL TOWNSHIP | NJ | | 07/24/2015 | | 715,472 | | | | | | | 14,654 | 14,654 | | | |
| PH7133425574 | SUMMIT | NJ | | 05/22/2015 | | 885,208 | | | | | | | 18,228 | 18,228 | | | |
| PH7133461942 | CRANBURY | NJ | | 02/12/2016 | | 662,834 | | | | | | | 12,636 | 12,636 | | | |
| PH7133467899 | BELLAIRE | TX | | 05/22/2015 | | 716,571 | | | | | | | 14,830 | 14,830 | | | |
| PH7133508072 | SAN DIEGO | CA | | 07/10/2015 | | 461,175 | | | | | | | 9,328 | 9,328 | | | |
| PH7133510508 | WAYZATA | MN | | 07/10/2015 | | 585,019 | | | | | | | 14,535 | 14,535 | | | |
| PH7133512777 | DAVIS | CA | | 07/10/2015 | | 523,709 | | | | | | | 11,021 | 11,021 | | | |
| PH7133513403 | SAN DIEGO | CA | | 08/07/2015 | | 581,065 | | | | | | | 11,382 | 11,382 | | | |
| PH7133513825 | LOS ALAMITOS | CA | | 10/29/2015 | | 670,420 | | | | | | | 13,301 | 13,301 | | | |
| PH7133548417 | CARY | NC | | 06/19/2015 | | 401,798 | | | | | | | 8,638 | 8,638 | | | |
| PH7133549670 | MONTCLAIR | NJ | | 06/19/2015 | | 487,612 | | | | | | | 12,896 | 12,896 | | | |
| PH7133701008 | CHAGRIN FALLS | OH | | 07/10/2015 | | 463,913 | | | | | | | 15,712 | 15,712 | | | |
| PH7133701495 | ACTON | MA | | 09/18/2015 | | 649,060 | | | | | | | 12,784 | 12,784 | | | |
| PH7133704077 | NAPLES | FL | | 01/15/2016 | | 626,793 | | | | | | | 12,730 | 12,730 | | | |
| PH7133705280 | SYOSSET | NY | | 10/16/2015 | | 629,482 | | | | | | | 19,142 | 19,142 | | | |
| PH7133737564 | CARLISLE | PA | | 07/10/2015 | | 473,264 | | | | | | | 12,133 | 12,133 | | | |
| PH7133739461 | MILLBRAE | CA | | 07/10/2015 | | 1,307,859 | | | | | | | 117,085 | 117,085 | | | |
| PH7133740048 | CHANDLER | AZ | | 06/19/2015 | | 483,879 | | | | | | | 21,616 | 21,616 | | | |
| PH7133740170 | GLEN ROCK | NJ | | 07/24/2015 | | 642,279 | | | | | | | 13,288 | 13,288 | | | |
| PH7133741137 | MEDFORD | NJ | | 08/21/2015 | | 451,933 | | | | | | | 9,054 | 9,054 | | | |
| PH7133780184 | MOORESTOWN | NJ | | 08/21/2015 | | 468,057 | | | | | | | 9,703 | 9,703 | | | |
| PH7133784905 | FORT WORTH | TX | | 06/19/2015 | | 418,001 | | | | | | | 18,881 | 18,881 | | | |
| PH7133785928 | WESTFIELD | NJ | | 08/21/2015 | | 518,651 | | | | | | | 10,454 | 10,454 | | | |
| PH7133788401 | SPRING | TX | | 06/05/2015 | | 620,291 | | | | | | | 12,774 | 12,774 | | | |
| PH7133822424 | LA MESA | CA | | 07/24/2015 | | 666,069 | | | | | | | 13,951 | 13,951 | | | |
| PH7133822515 | CHATHAM | NJ | | 07/24/2015 | | 1,502,763 | | | | | | | 30,130 | 30,130 | | | |
| PH7133823513 | SOUTHLAKE | TX | | 06/05/2015 | | 513,934 | | | | | | | 33,843 | 33,843 | | | |
| PH7133827027 | PORTSMOUTH | RI | | 07/24/2015 | | 440,297 | | | | | | | 8,923 | 8,923 | | | |
| PH7133827191 | MANHASSET | NY | | 08/07/2015 | | 781,908 | | | | | | | 17,095 | 17,095 | | | |
| PH7133827720 | COLLEYVILLE | TX | | 07/10/2015 | | 461,027 | | | | | | | 9,497 | 9,497 | | | |
| PH7133829791 | FLOWER MOUND | TX | | 07/10/2015 | | 432,527 | | | | | | | 9,003 | 9,003 | | | |
| PH7133864327 | NEWCASTLE | WA | | 07/10/2015 | | 646,997 | | | | | | | 13,854 | 13,854 | | | |
| PH7133864400 | INDIAN LAND | SC | | 07/10/2015 | | 408,491 | | | | | | | 11,617 | 11,617 | | | |
| PH7133865357 | MAPLEWOOD | NJ | | 07/24/2015 | | 577,313 | | | | | | | 11,656 | 11,656 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| PH7133866298 | WYNNEWOOD | PA | | 07/24/2015 | | 631,439 | | | | | | | 13,076 | 13,076 | | | |
| PH7133871447 | NORTH CALDWELL | NJ | | 08/07/2015 | | 520,980 | | | | | | | 10,300 | 10,300 | | | |
| PH7133904875 | BELMONT | MA | | 09/18/2015 | | 627,891 | | | | | | | 12,697 | 12,697 | | | |
| PH7133924352 | WHITE PLAINS | NY | | 09/18/2015 | | 468,692 | | | | | | | 8,992 | 8,992 | | | |
| PH7133925177 | WESTFIELD | NJ | | 08/21/2015 | | 461,358 | | | | | | | 9,249 | 9,249 | | | |
| PH7134018097 | LONGMONT | CO | | 08/07/2015 | | 997,317 | | | | | | | 20,484 | 20,484 | | | |
| PH7134018154 | CERRITOS | CA | | 07/24/2015 | | 798,174 | | | | | | | 45,974 | 45,974 | | | |
| PH7134018576 | SAN MATEO | CA | | 12/11/2015 | | 832,063 | | | | | | | 16,775 | 16,775 | | | |
| PH7134019533 | HOLMDEL | NJ | | 09/18/2015 | | 763,049 | | | | | | | 15,312 | 15,312 | | | |
| PH7134020176 | TROPHY CLUB | TX | | 07/24/2015 | | 471,953 | | | | | | | 9,601 | 9,601 | | | |
| PH7134022768 | SMITHTOWN | NY | | 09/18/2015 | | 593,933 | | | | | | | 6,846 | 6,846 | | | |
| PH7134062202 | WESTFIELD | NJ | | 07/24/2015 | | 510,529 | | | | | | | 10,572 | 10,572 | | | |
| PH7134062590 | FAIRFIELD | CA | | 08/21/2015 | | 574,026 | | | | | | | 11,602 | 11,602 | | | |
| PH7134065601 | DAVIE | FL | | 08/21/2015 | | 691,174 | | | | | | | 13,918 | 13,918 | | | |
| PH7134066039 | MOUNT LAUREL | NJ | | 09/18/2015 | | 411,072 | | | | | | | 12,001 | 12,001 | | | |
| PH7134069736 | MENDHAM | NJ | | 08/21/2015 | | 634,921 | | | | | | | 18,472 | 18,472 | | | |
| PH7134102461 | WESTFIELD | NJ | | 08/21/2015 | | 845,655 | | | | | | | 16,698 | 16,698 | | | |
| PH7134103667 | PRINCETON | NJ | | 10/16/2015 | | 919,139 | | | | | | | 18,181 | 18,181 | | | |
| PH7134104392 | AVON | CO | | 08/07/2015 | | 627,339 | | | | | | | 12,265 | 12,265 | | | |
| PH7134106454 | LARCHMONT | NY | | 09/18/2015 | | 624,576 | | | | | | | 11,886 | 11,886 | | | |
| PH7134107569 | WEST CHESTER | PA | | 09/18/2015 | | 452,522 | | | | | | | 9,142 | 9,142 | | | |
| PH7134110944 | CUMBERLAND | RI | | 08/07/2015 | | 417,296 | | | | | | | 12,918 | 12,918 | | | |
| PH7134142632 | LAKE BLUFF | IL | | 10/16/2015 | | 512,096 | | | | | | | 10,300 | 10,300 | | | |
| PH7134162812 | REDMOND | WA | | 08/21/2015 | | 573,691 | | | | | | | 11,597 | 11,597 | | | |
| PH7134163687 | RYE BROOK | NY | | 09/18/2015 | | 861,560 | | | | | | | 17,262 | 17,262 | | | |
| PH7134198154 | REDMOND | WA | | 08/21/2015 | | 643,124 | | | | | | | 12,951 | 12,951 | | | |
| PH7134198915 | WESTON | FL | | 09/18/2015 | | 458,486 | | | | | | | 10,484 | 10,484 | | | |
| PH7134219836 | TENAFLY | NJ | | 09/18/2015 | | 803,425 | | | | | | | 15,864 | 15,864 | | | |
| PH7134221402 | SUMMIT | NJ | | 09/29/2015 | | 1,272,427 | | | | | | | 25,645 | 25,645 | | | |
| PH7134254395 | WESTMINSTER | CO | | 12/11/2015 | | 482,381 | | | | | | | 9,165 | 9,165 | | | |
| PH7134270151 | OWENS CROSS ROADS | AL | | 08/21/2015 | | 499,414 | | | | | | | 9,918 | 9,918 | | | |
| PH7134271498 | WINTER GARDEN | FL | | 09/18/2015 | | 442,111 | | | | | | | 9,185 | 9,185 | | | |
| PH7134271704 | WESTFIELD | NJ | | 09/18/2015 | | 584,992 | | | | | | | 13,386 | 13,386 | | | |
| PH7134272678 | PARAMUS | NJ | | 09/18/2015 | | 707,902 | | | | | | | 14,373 | 14,373 | | | |
| PH7134275929 | FREMONT | CA | | 10/29/2015 | | 525,714 | | | | | | | 10,025 | 10,025 | | | |
| PH7134310114 | SAN RAMON | CA | | 10/16/2015 | | 725,908 | | | | | | | 13,930 | 13,930 | | | |
| PH7134348098 | MOUNTAIN BRK | AL | | 09/18/2015 | | 428,530 | | | | | | | 8,835 | 8,835 | | | |
| PH7134457824 | TUCSON | AZ | | 09/18/2015 | | 425,694 | | | | | | | 14,774 | 14,774 | | | |
| PH7134457956 | RALEIGH | NC | | 09/18/2015 | | 561,606 | | | | | | | 11,172 | 11,172 | | | |
| PH7134458079 | GOODYEAR | AZ | | 12/11/2015 | | 424,098 | | | | | | | 8,524 | 8,524 | | | |
| PH7134461867 | SAINT CHARLES | IL | | 09/18/2015 | | 442,786 | | | | | | | 8,906 | 8,906 | | | |
| PH7134462972 | FEDERAL WAY | WA | | 09/18/2015 | | 569,096 | | | | | | | 16,750 | 16,750 | | | |
| PH7134522817 | ANDOVER | MA | | 02/12/2016 | | 487,154 | | | | | | | 110,812 | 110,812 | | | |
| PH7134674477 | STAMFORD | CT | | 11/13/2015 | | 854,458 | | | | | | | 18,067 | 18,067 | | | |
| PH7134676084 | COMMACK | NY | | 11/13/2015 | | 507,320 | | | | | | | 10,084 | 10,084 | | | |
| PH7134676589 | CENTENNIAL | CO | | 09/29/2015 | | 596,832 | | | | | | | 11,828 | 11,828 | | | |
| PH7134678882 | PRINCETON | NJ | | 12/11/2015 | | 536,331 | | | | | | | 11,712 | 11,712 | | | |
| PH7134682256 | MAPLEWOOD | NJ | | 11/13/2015 | | 460,802 | | | | | | | 8,702 | 8,702 | | | |
| PH7134714778 | TUCSON | AZ | | 10/16/2015 | | 515,581 | | | | | | | 14,661 | 14,661 | | | |
| PH7134718399 | BERWYN | PA | | 10/16/2015 | | 673,221 | | | | | | | 13,811 | 13,811 | | | |
| PH7134723019 | WESTPORT | CT | | 12/23/2015 | | 853,586 | | | | | | | 17,806 | 17,806 | | | |
| PH7134723191 | HOWELL | MI | | 12/11/2015 | | 475,137 | | | | | | | 13,464 | 13,464 | | | |
| PH7134723431 | PARKER | CO | | 10/29/2015 | | 455,870 | | | | | | | 9,097 | 9,097 | | | |
| PH7134796304 | ALEXANDRIA | VA | | 12/11/2015 | | 597,766 | | | | | | | 11,624 | 11,624 | | | |
| PH7134797963 | HIGHLANDS RANCH | CO | | 10/29/2015 | | 426,991 | | | | | | | 9,153 | 9,153 | | | |
| PH7134800122 | WESTFIELD | NJ | | 12/11/2015 | | 518,205 | | | | | | | 10,281 | 10,281 | | | |
| PH7134805360 | WESTFORD | MA | | 03/11/2016 | | 574,227 | | | | | | | 11,306 | 11,306 | | | |
| PH7134840003 | TAMPA | FL | | 10/29/2015 | | 562,112 | | | | | | | 19,040 | 19,040 | | | |
| PH7134840169 | ARLINGTON | VA | | 10/16/2015 | | 750,453 | | | | | | | 77,669 | 77,669 | | | |
| PH7134842876 | ARLINGTON | VA | | 11/13/2015 | | 548,241 | | | | | | | 12,498 | 12,498 | | | |

# 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 | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| PH7134844278 | HALF MOON BAY | CA | | 01/28/2016 | | 507,274 | | | | | | | 29,561 | 29,561 | | | |
| PH7134891295 | MCKINNEY | TX | | 10/16/2015 | | 441,733 | | | | | | | 15,337 | 15,337 | | | |
| PH7134949747 | DENVER | CO | | 12/11/2015 | | 474,751 | | | | | | | 16,605 | 16,605 | | | |
| PH7134951453 | WOODCLIFF LAKE | NJ | | 12/11/2015 | | 617,957 | | | | | | | 11,969 | 11,969 | | | |
| PH7134953244 | MALVERN | PA | | 12/11/2015 | | 521,109 | | | | | | | 10,479 | 10,479 | | | |
| PH7134999361 | RAYNHAM | MA | | 02/12/2016 | | 436,998 | | | | | | | 8,388 | 8,388 | | | |
| PH7135019193 | ARLINGTON | VA | | 01/15/2016 | | 916,598 | | | | | | | 18,639 | 18,639 | | | |
| PH7135056070 | TRAFFORD | PA | | 04/22/2016 | | 558,139 | | | | | | | 12,157 | 12,157 | | | |
| PH7135074651 | HOCKLEY | TX | | 03/25/2016 | | 449,351 | | | | | | | 14,313 | 14,313 | | | |
| PH7135083538 | LAFAYETTE | CO | | 01/15/2016 | | 427,019 | | | | | | | 10,952 | 10,952 | | | |
| PH7135085988 | CAMAS | WA | | 12/23/2015 | | 454,049 | | | | | | | 9,205 | 9,205 | | | |
| PH7135132293 | TUCSON | AZ | | 01/15/2016 | | 735,937 | | | | | | | 15,214 | 15,214 | | | |
| PH7135211105 | PLEASANTON | CA | | 12/11/2015 | | 738,345 | | | | | | | 15,425 | 15,425 | | | |
| PH7135240666 | NAPLES | FL | | 03/11/2016 | | 473,216 | | | | | | | 9,537 | 9,537 | | | |
| PH7135281728 | MOUNT PLEASANT | SC | | 12/23/2015 | | 462,676 | | | | | | | 9,277 | 9,277 | | | |
| PH7135288749 | NEEDHAM | MA | | 12/23/2015 | | 790,472 | | | | | | | 17,078 | 17,078 | | | |
| PH7135338270 | PLANDOME | NY | | 12/11/2015 | | 969,631 | | | | | | | 19,337 | 19,337 | | | |
| PH7135338999 | SCOTTSDALE | AZ | | 01/15/2016 | | 599,686 | | | | | | | 11,862 | 11,862 | | | |
| PH7135348469 | AUSTIN | TX | | 01/28/2016 | | 610,468 | | | | | | | 11,703 | 11,703 | | | |
| PH7135353089 | AURORA | CO | | 03/25/2016 | | 496,811 | | | | | | | 9,756 | 9,756 | | | |
| PH7135362676 | FLEMINGTON | NJ | | 04/08/2016 | | 622,426 | | | | | | | 12,202 | 12,202 | | | |
| PH7135395585 | FAIR HAVEN | NJ | | 04/08/2016 | | 804,938 | | | | | | | 21,810 | 21,810 | | | |
| PH7135399710 | SUMMIT | NJ | | 01/15/2016 | | 700,297 | | | | | | | 14,303 | 14,303 | | | |
| PH7135406804 | CARLSBAD | CA | | 01/15/2016 | | 924,932 | | | | | | | 18,823 | 18,823 | | | |
| PH7135532245 | CLAREMONT | CA | | 02/12/2016 | | 650,533 | | | | | | | 12,395 | 12,395 | | | |
| PH7135549470 | GREENWOOD VILLAGE | CO | | 01/28/2016 | | 734,067 | | | | | | | 14,242 | 14,242 | | | |
| PH7135556475 | RIPON | CA | | 01/28/2016 | | 625,177 | | | | | | | 20,719 | 20,719 | | | |
| PH7135941057 | NEEDHAM | MA | | 02/12/2016 | | 662,523 | | | | | | | 16,030 | 16,030 | | | |
| PH7136100851 | CAMBRIA | CA | | 04/08/2016 | | 642,655 | | | | | | | 11,992 | 11,992 | | | |
| PH7136101644 | MIAMI | FL | | 02/26/2016 | | 431,209 | | | | | | | 8,661 | 8,661 | | | |
| PH7136104622 | TUCSON | AZ | | 02/12/2016 | | 581,170 | | | | | | | 13,472 | 13,472 | | | |
| PH7136358939 | BOCA RATON | FL | | 03/25/2016 | | 559,412 | | | | | | | 10,527 | 10,527 | | | |
| PH7136393464 | ENGLEWOOD | CO | | 03/25/2016 | | 639,391 | | | | | | | 12,588 | 12,588 | | | |
| PH7136743734 | LIVERMORE | CA | | 04/22/2016 | | 709,915 | | | | | | | 14,689 | 14,689 | | | |
| PH7136885105 | MOORESTOWN | NJ | | 04/08/2016 | | 487,048 | | | | | | | 10,077 | 10,077 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 8,585,880,213 | | | | | | | 248,483,502 | 248,483,502 | | | |
| 0848300 | NEW YORK | NY | | 12/13/2017 | 06/29/2018 | 131,222,594 | | | | | | | 162,457,527 | 162,457,527 | | | |
| 0859400 | NEW YORK | NY | | 06/21/2018 | | | | | | | | | 100,000,000 | 100,000,000 | | | |
| 0399999. Mortgages disposed | | | | | | 131,222,594 | | | | | | | 262,457,527 | 262,457,527 | | | |
| 0472302 | OMAHA | NE | | 12/11/2008 | | 75,706,782 | | | 55,097,268 | | (55,097,268) | | 19,476,308 | 20,609,513 | | | |
| 0499999. Mortgages transferred | | | | | | 75,706,782 | | | 55,097,268 | | (55,097,268) | | 19,476,308 | 20,609,513 | | | |
| 0599999 - Totals | | | | | | 11,101,645,123 | | (437,284) | 55,097,268 | | (55,534,552) | (1,586,247) | 2,863,114,184 | 2,871,425,955 | (10,221,614) | 4,810 | (10,216,804) |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 88873*-10-9 | TIAA Global Public Investments, LLC | | Wilmington | DE | TIAA | 4 | 01/31/2009 | | 2,483,295,143 | 2,463,981,352 | 2,463,981,352 | (99,035,843) | | | | | 40,000,000 | | 100.000 |
| 12496#-10-2 | CCM Series 2, LLC | | Wilmington | DE | Covariance Capital Management, Inc. | 2 | 06/30/2011 | | 99,124,058 | 96,935,076 | 96,935,076 | (3,260,705) | | | | | | | 100.000 |
| 000000-00-0 | TIAA Diversified Public Investments LLC | | Wilmington | DE | TIAA | | 07/16/2015 | | 64,773,959 | 67,427,064 | 67,427,064 | (7,417,121) | | | | | 4,900,000 | | 100.000 |
| 1499999. Joint Venture Interests - Fixed Income - Affiliated | | | | | | | | | 2,647,193,160 | 2,628,343,492 | 2,628,343,492 | (109,713,669) | | | | | 44,900,000 | | XXX |
| 000000-00-0 | 3I OSPREY L.P. (ANGLIAN WATER) | | London | GBR | 3i Group PLC | | 11/10/2008 | | | | | (51,432,477) | | | | 6,967,911 | 90,415,654 | | 18.452 |
| 000000-00-0 | 3i Eurofund IV, L.P. | | London | GBR | 3i Group PLC | | 09/25/2003 | 3 | 80,344 | 67,603 | 67,603 | 348,027 | | 331,190 | | (3,103) | | 1,357,714 | 13.702 |
| 000000-00-0 | 3i Eurofund V | | London | GBR | 3i Group PLC | | 10/25/2006 | 3 | | 76,894,154 | 76,894,154 | (26,909,778) | | | | (4,631,180) | 54,228,342 | 2,404,341 | 8.568 |
| 000000-00-0 | AP PLastics Holdings, LP | | Wilmington | DE | Wind Point Partners | | 08/01/2016 | 3 | 9,500,000 | 9,470,740 | 9,470,740 | 264,024 | | | | | | | 7.300 |
| 000000-00-0 | APE Holdings, LLC | | Wilmington | DE | Ridgemont Equity Partners | | 09/05/2014 | 3 | | | | | | 968,912 | | | | | 4.261 |
| 000000-00-0 | APIS GROWTH FUND II L.P. | | London | GBR | Apis Partners LLP | | 10/17/2018 | | 1,124,863 | 1,124,863 | 1,124,863 | | | | | | | 28,875,137 | 18.158 |
| 000000-00-0 | Aavishkaar Emerging India Fund | | Ebene | MUS | Aavishkaar Venture Managment Services Pvt. Ltd. | | 11/15/2017 | | 4,203,973 | 3,450,771 | 3,450,771 | (753,202) | | | | | | 10,758,003 | 32.680 |
| 000000-00-0 | Aavishkaar India II Company Ltd. | | Port Louis | MUS | Aavishkaar Venture Managment Services Pvt. Ltd. | | 07/26/2013 | | 10,221,543 | 14,781,228 | 14,781,228 | 408,426 | | | | | | 43,943 | 10.659 |
| 000000-00-0 | Aavishkaar Venture Management Services Private Limited | | Mumbai | IND | Aavishkaar-Intellecap Group | | 11/05/2018 | | 30,961,857 | 30,961,857 | 30,961,857 | | | | | | | | 23.680 |
| 000000-00-0 | Accion Frontier Inclusion Fund, L.P. | | George Town | CYM | Quona Capital, LLC | | 11/16/2015 | | 6,736,536 | 8,216,844 | 8,216,844 | 1,142,080 | | | | | | 3,255,564 | 7.050 |
| 000000-00-0 | Advent International GPE VI, LP | | George Town | CYM | Advent International Corporation | | 07/07/2008 | 3 | 11,431,407 | 17,810,874 | 17,810,874 | (6,347,972) | | | | | 10,658,576 | | 2.727 |
| 000000-00-0 | Advent International GPE VII-B, L.P. | | Wilmington | DE | Advent International Corporation | | 08/27/2012 | 3 | 24,174,824 | 43,471,129 | 43,471,129 | (533,003) | | | | | 9,899,284 | 2,400,000 | 1.237 |
| 000000-00-0 | Albert Co-Investment Holdings L.P. | | Grand Cayman | CYM | Rhone Capital | | 01/16/2015 | 3 | 1,965,234 | 3,981,980 | 3,981,980 | 6,884,627 | | 5,770,335 | | | | 2,264,431 | 20.000 |
| 000000-00-0 | Alisio Holdings, LP | | Wilmington | DE | Harvest Partners, Inc. | | 11/15/2016 | 3 | 20,716,704 | 23,334,401 | 23,334,401 | 626,827 | | | | | 4,038,754 | 1,283,296 | 4.490 |
| 000000-00-0 | Altas MED LP | | Wilmington | DE | Altas Partners LP | | 10/16/2015 | 3 | 17,731,801 | 24,772,080 | 24,772,080 | 4,789,008 | | | | | | 5,757,456 | 8.021 |
| 000000-00-0 | Altas Partners Holdings, LP | | Grand Cayman | CYM | Altas Partners LP | | 12/01/2015 | 3 | 28,250,327 | 29,183,791 | 29,183,791 | 807,010 | | | | | | 1,694,373 | 6.040 |
| 000000-00-0 | Amenity Healthcare | | Winnipeg | CAN | TorQuest Partners | | 03/28/2018 | 3 | | | | | | | | | | | 8.208 |
| 000000-00-0 | American Industrial Partners Capital Fund IV, LP | | Wilmington | DE | American Industrial Partners GP, LLC | | 09/05/2008 | | 26,301,284 | 49,829,778 | 49,829,778 | (32,795,800) | | | | | (1,773,485) | 813,858 | 9.913 |
| 000000-00-0 | American Industrial Partners V | | Wilmington | DE | American Industrial Partners GP, LLC | | 12/29/2011 | | 47,245,559 | 68,172,174 | 68,172,174 | 6,560,368 | | | | | | 1,095,958 | 6.121 |
| 000000-00-0 | Apax Europe VI-A, L.P. | | London | GBR | Apax Partners | | 07/18/2005 | 3 | 11,656,395 | 9,681,790 | 9,681,790 | (699,726) | | | | (446,361) | 748,852 | 1,211,515 | 1.160 |
| 000000-00-0 | Apax Europe VII, L.P. | | London | GBR | Apax Partners | | 06/25/2007 | 3 | 18,375,253 | 16,612,576 | 16,612,576 | 671,358 | | 9,310,797 | | 6,651,083 | | 1,902,566 | 0.669 |
| 000000-00-0 | Arch Global Precision, LLC | | Dover | DE | Main Post Growth | | 08/07/2015 | 3 | 10,523,992 | 4,963,565 | 4,963,565 | 831,173 | | | | | | | 9.323 |
| 000000-00-0 | Argand Partners Fund, L.P. | | Grand Cayman | CYM | Argand Partners, LLC | | 12/07/2016 | 3 | 16,677,474 | 16,188,871 | 16,188,871 | 171,475 | | | | | | 12,931,968 | 8.520 |
| 000000-00-0 | Asia Opportunity Fund I | | George Town | CYM | Unitas Capital - COMP Asia | | 06/23/2000 | 3 | 187,165 | 424,309 | 424,309 | 24,353 | | | | | | | 6.964 |
| 000000-00-0 | Audax Private Equity Fund IV, L.P. | | Wilmington | DE | Audax Management Company, L.L.C. | | 01/18/2013 | 3 | 34,325,416 | 39,811,436 | 39,811,436 | (4,191,088) | | | | | 8,571,310 | | 3.780 |
| 000000-00-0 | Audax Private Equity Fund V, L.P. | | Wilmington | DE | Audax Management Company, L.L.C. | | 01/25/2016 | 3 | 31,160,655 | 35,533,724 | 35,533,724 | (1,656,280) | | | | | 265,031 | 14,723,959 | 3.270 |
| 000000-00-0 | Aurora Capital Partners IV, LP | | Wilmington | DE | Aurora Capital Group | | 11/15/2012 | 3 | 30,182 | 13,705,259 | 13,705,259 | (2,699,866) | | | | | 9,086,721 | 8,686,643 | 7.949 |
| 000000-00-0 | Aurora Equity Partners V L.P. | | Dover | DE | Aurora Capital Group | | 06/10/2016 | 3 | 25,315,846 | 25,809,153 | 25,809,153 | (479,441) | | | | | | 34,619,898 | 5.050 |
| 000000-00-0 | Avista Capital Partners IV LP | | Wilmington | DE | Avista Capital Partners IV GP LP | | 01/22/2018 | 3 | 26,008,648 | 26,227,677 | 26,227,677 | (7,185,628) | | | | | 6,872,381 | 9,626,111 | 6.667 |
| 000000-00-0 | AxInfra LP | | Wilmington | DE | Axium Infrastructure | | 12/19/2018 | | 55,443,878 | 55,443,878 | 55,443,878 | | | | | | | 19,556,122 | 2.344 |
| 000000-00-0 | BC European Capital IX, L.P. | | London | GBR | CIE Management IX Limited | | 12/23/2011 | 3 | 18,912,686 | 25,448,647 | 25,448,647 | (1,149,018) | | | | (1,152,646) | 1,181,318 | 650,638 | 0.374 |
| 000000-00-0 | BC European Capital VII, L.P. | | London | GBR | CIE Management II Limited | | 07/27/2000 | 3 | | 97,989 | 97,989 | 526 | | | | (4,640) | | | 0.469 |
| 000000-00-0 | BC European Capital VIII, L.P. | | London | GBR | CIE Management II Limited | | 12/13/2005 | 3 | 27,962 | 22,475,860 | 22,475,860 | 10,273,259 | | | | (714,796) | 27,962 | 8,141,515 | 2.636 |
| 000000-00-0 | BDCM Opportunity Fund II, LP | | Wilmington | DE | Black Diamond Capital Management, LLC | | 03/31/2006 | | 27,961,570 | 40,838,500 | 40,838,500 | 3,470,384 | | | | | 3,283,960 | 1,698,086 | 4.073 |
| 000000-00-0 | BDCM Opportunity Fund III, L.P. | | Wilmington | DE | Black Diamond Capital Management, LLC | | 06/21/2011 | | 14,449,272 | 18,506,261 | 18,506,261 | 565,653 | | | | | 1,207,110 | 416,107 | 1.875 |
| 000000-00-0 | BEECKEN PETTY OKEEFE FUND V, L.P. | | Dover | DE | Beecken Petty O'Keefe & Co LLC | | 10/31/2018 | 3 | 800,000 | 800,000 | 800,000 | | | | | | | 39,200,000 | 6.667 |
| 000000-00-0 | Bain Capital Venture Coinvestment Fund II, L.P. | | George Town | CYM | Bain Capital | | 11/16/2018 | 1 | 95,000 | 95,000 | 95,000 | | | | | | | 1,905,000 | 1.000 |
| 000000-00-0 | Bamboo Financial Inclusion Fund II | | Luxembourg | LUX | Bamboo Finance SA | | 12/01/2015 | | 10,785,000 | 8,693,793 | 8,693,793 | (980,839) | | | | | | 4,215,000 | 37.175 |
| 000000-00-0 | Beacon Energy Invest Fund II | | Wilmington | DE | Beacon Group, The | | 09/14/1998 | | 831,378 | 1,174,620 | 1,174,620 | 71,696 | | | | | | 27,683 | 5.900 |
| 000000-00-0 | Beecken Petty O'Keefe Fund IV LP | | Wilmington | DE | Beecken Petty O'Keefe & Co LLC | | 12/13/2013 | 3 | 22,523,180 | 24,148,852 | 24,148,852 | (1,504,512) | | | | | 7,124,377 | 299,996 | 5.960 |
| 000000-00-0 | Berkshire Partners Fund VIII, L.P. | | Wilmington | DE | Berkshire Associates LLC | | 08/25/2011 | 3 | 4,319,075 | 5,637,605 | 5,637,605 | 530,316 | | | | | 2,230,347 | 1,245,359 | 0.337 |
| 000000-00-0 | Berkshire Partners VI, L.P. | | Boston | MA | Berkshire Associates LLC | | 07/11/2002 | 3 | 895,711 | 5,536,740 | 5,536,740 | (983,076) | | | | | 3,764,211 | 1,039,786 | 0.949 |
| 000000-00-0 | Berkshire Partners VII | | Wilmington | DE | Berkshire Associates LLC | | 11/15/2006 | 3 | 612,867 | 5,805,196 | 5,805,196 | 169,489 | | | | | 5,658,423 | 459,875 | 1.234 |
| 000000-00-0 | Bertram Growth Capital III, LP | | Wilmington | DE | Bertram Growth Capital III GP, L.P. | | 11/30/2016 | 3 | 16,549,205 | 16,550,049 | 16,550,049 | (138,143) | | | | | 11,244 | 13,378,011 | 8.100 |
| 000000-00-0 | Bison Capital Partners V, L.P. | | Wilmington | DE | Bison Capital Asset Management, LLC | | 09/18/2017 | 2 | 10,587,705 | 11,432,341 | 11,432,341 | 1,172,660 | | | | | | 19,412,295 | 7.810 |
| 000000-00-0 | Blackstone Capital Partners IV, L.P. | | Wilmington | DE | Blackstone Group | | 01/14/2003 | 3 | 3,490,395 | 6,537,063 | 6,537,063 | (320,855) | | | | | 1,382,737 | 1,756,676 | 1.024 |
| 000000-00-0 | Blackstone Capital Partners V - S | | Wilmington | DE | Blackstone Group | | 09/21/2006 | 3 | 243,563 | 1,396,650 | 1,396,650 | (597,533) | | | | | 723,222 | 605,694 | 1.168 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Blackstone Capital Partners V, L.P. | | Wilmington | DE | Blackstone Group | | 02/06/2006 | 3 | | 17,509,292 | 17,509,292 | (74,459) | | | | | 2,454,887 | 8,767,178 | 0.803 |
| 000000-00-0 | Blue Point Capital Partners IV, L.P. | | Wilmington | DE | Blue Point Capital Partners, LLC | | 08/24/2018 | 3 | 5,748,433 | 5,500,642 | 5,500,642 | (247,791) | | | | | | 29,251,567 | 4.790 |
| 000000-00-0 | Blue Road Capital, L.P. | | Wilmington | DE | Blue Road Management, LP | | 08/15/2014 | | 12,141,359 | 14,584,678 | 14,584,678 | 4,004,175 | | | | | 51,971 | 12,289,158 | 11.889 |
| 000000-00-0 | Blue Water Energy Fund I-A, L.P. | | St. Peter Port | GGY | Blue Water Energy LLP | | 10/05/2012 | | 18,097,133 | 20,110,143 | 20,110,143 | 7,108,244 | | | | | | 1,925,480 | 6.170 |
| 000000-00-0 | Brentwood Associates Private Equity V, L.P. | | Wilmington | DE | Brentwood Associates | | 10/07/2014 | 3 | 29,998,167 | 35,682,735 | 35,682,735 | 990,267 | | | | | (245,998) | 3,462,317 | 7.310 |
| 000000-00-0 | Brentwood Associates Private Equity VI, LP | | Wilmington | DE | Brentwood Associates | | 12/27/2017 | 3 | 3,043,594 | 2,410,584 | 2,410,584 | (633,010) | | | | | | 31,956,406 | 3.182 |
| 000000-00-0 | CATALYST MICROFINANCE INVESTORS (CMI) | | Port Louis | MUS | Catalyst Microfinance Investors | | 02/08/2008 | | | | | (11,378,864) | | | | | 9,084,791 | | 8.000 |
| 000000-00-0 | CC PS CO-INVEST I LP | | Wilmington | DE | CC Co-Invest GP LLC | | 06/28/2018 | 3 | 15,055,890 | 14,997,118 | 14,997,118 | (58,772) | | | | | | | 4.620 |
| 000000-00-0 | CC WK Co-Invest, L.P. | | Wilmington | DE | Cornell Capital LLC | | 06/19/2017 | 3 | 7,544,025 | 8,657,017 | 8,657,017 | 1,112,992 | | | | | | 50,000 | 2.770 |
| 000000-00-0 | CCMP Capital Investors III, LP | | Wilmington | DE | CCMP Capital Advisors, LLC | | 08/14/2014 | 3 | 29,934,765 | 39,482,456 | 39,482,456 | 5,606,306 | | | | | (149,887) | 8,633,317 | 1.192 |
| 000000-00-0 | CCMP Co-Invest III A, L.P. | | Wilmington | DE | CCMP Capital Advisors, LLC | | 08/22/2014 | 3 | 10,186,874 | 14,438,672 | 14,438,672 | 4,424,569 | | | | | | | 9.790 |
| 000000-00-0 | CD&R Bounce Co-Investor, LP (Spie) | | George Town | CYM | Clayton, Dubilier & Rice | | 08/23/2011 | 3 | 24,125 | 16,971 | 16,971 | (48,009) | | | | (1,381) | (31,990) | 1,326,037 | 7.201 |
| 000000-00-0 | CHG PPC Investor, LLC | | Wilmington | DE | PPC Partners | | 03/28/2018 | 3 | 13,030,000 | 14,600,686 | 14,600,686 | 1,570,686 | | | | | | | 2.277 |
| 000000-00-0 | CIP Capital Fund II, L.P. | | Wilmington | DE | CIP Management | | 08/18/2016 | 3 | 34,297,375 | 37,234,433 | 37,234,433 | 3,460,892 | | | | | | 15,702,625 | 11.730 |
| 000000-00-0 | CIP Capital Fund, LP | | Wilmington | DE | Compass Investment Management LLC | | 05/24/2012 | 3 | 18,551,973 | 18,135,706 | 18,135,706 | (2,006,290) | | | | | 11,879,369 | 2,487,928 | 17.376 |
| 000000-00-0 | CIRCULARITY GP I LLP | | London | GBR | Circularity Capital LLP | | 10/26/2018 | | 2,077,169 | 2,062,926 | 2,062,926 | | | | | (14,243) | | 10,754,981 | 19.011 |
| 000000-00-0 | COP Grand Rapids Investment, LLC | | Dover | DE | CenterOak Partners, LLC | | 11/01/2018 | 3 | 11,340,000 | 11,340,000 | 11,340,000 | | | | | | | | 10.620 |
| 000000-00-0 | CP7 PET FOOD INVESTMENT, L.P. | | Festival Square | GBR | Catterton Partners | | 06/10/2015 | 2 | 9,775,647 | 8,271,549 | 8,271,549 | 1,128,273 | | | | | | | 11.183 |
| 000000-00-0 | CVC European Equity Partners III, LP | | George Town | CYM | CVC Capital Partners Europe Limited | | 09/04/2001 | 3 | 1,356,051 | 3,218,847 | 3,218,847 | 574,361 | | | | | | 668,873 | 1.304 |
| 000000-00-0 | CVC European Equity Partners IV, LP | | George Town | CYM | CVC Capital Partners Europe Limited | | 09/02/2005 | 3 | 96,277 | 91,085 | 91,085 | 10,056 | | | | 15,655 | (178,355) | 10,441,233 | 1.292 |
| 000000-00-0 | CVC European Equity Partners Tandem Fund, L.P. | | George Town | CYM | CVC Capital Partners Europe Limited | | 03/21/2007 | 3 | | 648,185 | 648,185 | (314,387) | | | | (31,075) | 21,341 | 4,980,082 | 1.213 |
| 000000-00-0 | CVC European Equity Partners V, LP | | George Town | CYM | CVC Capital Partners Europe Limited | | 07/21/2008 | 3 | 8,692,283 | 27,477,842 | 27,477,842 | 4,617,123 | | | | (1,454,662) | 11,985,866 | 4,589,681 | 0.605 |
| 000000-00-0 | Calera Capital Partners V, L.P. | | Wilmington | DE | Calera Capital | | 04/25/2016 | 3 | 23,468,778 | 28,011,883 | 28,011,883 | 2,462,931 | | | | | 866,580 | 17,094,779 | 7.430 |
| 000000-00-0 | Calera XIX, LLC | | Wilmington | DE | Calera Capital | | 02/06/2017 | 3 | 21,525,802 | 35,416,988 | 35,416,988 | 8,736,408 | | | | | 4,265,724 | 1,474,198 | 13.610 |
| 000000-00-0 | Calera XVII, LLC | | Wilmington | DE | Calera Capital | | 08/04/2014 | 3 | 130,965 | 819,467 | 819,467 | (114,342) | | | | | 196,717 | 2,369,035 | 16.390 |
| 000000-00-0 | Calera XXI, LLC | | Wilmington | DE | Calera Capital | | 10/17/2018 | 3 | 9,013,651 | 9,013,651 | 9,013,651 | | | | | | | | 4.720 |
| 000000-00-0 | Capital Partners Private Equity Income Fund II Inst., L.P. | | Wilmington | DE | Capital Partners | | 02/03/2014 | 3 | 13,311,270 | 16,819,724 | 16,819,724 | 1,584,727 | | | | | 1,879,449 | 2,333,433 | 5.555 |
| 000000-00-0 | Cappuccino Co-Investors, L.L.C. | | | DE | ZM Capital Advisors, LLC | | 05/23/2018 | 3 | 7,469,187 | 7,469,187 | 7,469,187 | | | | | | | | 2.887 |
| 000000-00-0 | Carlyle Partners IV, LP | | Wilmington | DE | The Carlyle Group | | 05/09/2005 | 3 | 1,044,100 | 1,332,462 | 1,332,462 | 226,430 | | | | | | 3,782,196 | 0.602 |
| 000000-00-0 | Carlyle Partners V, L.P. | | Wilmington | DE | The Carlyle Group | | 07/06/2007 | 3 | 12,185,975 | 13,441,280 | 13,441,280 | 640,936 | | | | | 2,366,898 | 13,559,381 | 0.547 |
| 000000-00-0 | Carousel Capital Partners IV, L.P. | | Wilmington | DE | Carousel Capital Management Company, L.P. | | 12/28/2011 | 3 | 15,126,033 | 24,445,170 | 24,445,170 | 1,315,039 | | | | | 5,477,355 | 3,999,209 | 11.299 |
| 000000-00-0 | Carousel Capital Partners V, L.P. | | Charlotte | NC | Carousel Capital Management Company, L.P. | | 02/15/2017 | 3 | 8,077,221 | 8,675,766 | 8,675,766 | 1,310,329 | | | | | | 21,922,779 | 7.500 |
| 000000-00-0 | Catterton Growth Partners II | | Wilmington | DE | Catterton Partners | | 09/30/2013 | 3 | 14,910,652 | 18,722,029 | 18,722,029 | 446,104 | | | | | | 89,348 | 3.571 |
| 000000-00-0 | Catterton Partners V, L.P. | | Wilmington | DE | Catterton Partners | | 10/29/2003 | 3 | 202,904 | 499,568 | 499,568 | (26,915) | | | | | | 789,221 | 6.147 |
| 000000-00-0 | Catterton Partners VI, L.P. | | Wilmington | DE | Catterton Partners | | 12/14/2006 | 3 | | 30,203,404 | 30,203,404 | (6,934,403) | | | | | 12,125,694 | 3,208,152 | 6.000 |
| 000000-00-0 | Catterton Partners VII, LP | | Wilmington | DE | Catterton Partners | | 03/19/2013 | 3 | 45,738,646 | 64,603,636 | 64,603,636 | 2,127,794 | | | | | 10,900,326 | 1,127,544 | 2.976 |
| 000000-00-0 | CenterOak Equity Fund I, L.P. | | Dover | DE | CenterOak Partners, LLC | | 12/29/2015 | 3 | 28,728,303 | 30,649,320 | 30,649,320 | 5,056,491 | | | | | | 16,698,083 | 10.952 |
| 000000-00-0 | Centre Lane Partners III, L.P. | | Wilmington | DE | Centre Lane Partners LLC | | 12/28/2011 | | 14,113,082 | 21,817,880 | 21,817,880 | 8,146,592 | | | | | 4,576,464 | 7,001,024 | 13.736 |
| 000000-00-0 | Cerberus Asia Partners L.P. Series II | | George Town | CYM | Cerberus Capital Management | | 12/18/2003 | | | | | (753,051) | | | | | 768,720 | | 3.670 |
| 000000-00-0 | Cerberus Institutional Partners L.P. Series III | | Wilmington | DE | Cerberus Capital Management | | 12/16/2003 | | 261,508 | 641,188 | 641,188 | 120,233 | | | | | 3,205 | 12,678,646 | 1.932 |
| 000000-00-0 | Cerberus Institutional Partners, L.P. Series II | | Wilmington | DE | Cerberus Capital Management | | 10/09/2001 | | | | | (418,948) | | | | | 406,316 | | 4.711 |
| 000000-00-0 | Cerberus Institutional Partners, LP Ser IV | | Wilmington | DE | Cerberus Capital Management | | 11/28/2006 | | | 27,383,607 | 27,383,607 | (3,974,754) | | | | | 12,110,146 | 11,483,568 | 1.993 |
| 000000-00-0 | Clarendon Capital Fund I, LP | | | DE | Clarendon Capital, LLC | | 07/23/2018 | 3 | 76,087 | 76,087 | 76,087 | | | | | | | 19,923,913 | 14.286 |
| 000000-00-0 | Clayton, Dubilier & Rice Fund IX, LP | | George Town | CYM | Clayton, Dubilier & Rice | | 11/21/2013 | 3 | 22,190,259 | 26,991,092 | 26,991,092 | 2,249,233 | | | | | | 2,969,518 | 0.526 |
| 000000-00-0 | Clayton, Dubilier & Rice Fund VIII, LP | | George Town | CYM | Clayton, Dubilier & Rice | | 07/06/2009 | 3 | 10,638,467 | 16,850,641 | 16,850,641 | (2,830,125) | | | | | 6,906,038 | 13,865,278 | 1.602 |
| 000000-00-0 | Clayton, Dublier & Rice X, L.P. | | George Town | CYM | Clayton, Dubilier & Rice | | 03/27/2018 | 3 | 8,290,017 | 8,497,957 | 8,497,957 | 207,940 | | | | | | 21,709,983 | 0.342 |
| 000000-00-0 | Co-Invest Hamlet Holdings, LLC (Harrah's) | | Wilmington | DE | Texas Pacific Group | | 01/24/2008 | 3 | 3,933 | 3,577 | 3,577 | (116) | | | | | | | 0.855 |
| 000000-00-0 | Core Innovation Capital 1, L.P. | | Wilmington | DE | Core Innovation Capital GP, LLC | | 05/03/2010 | | 4,966,825 | 11,133,809 | 11,133,809 | 1,658,559 | | | | | 1,824,658 | 1,567,850 | 22.615 |
| 000000-00-0 | Cornell Capital Partners III | | George Town | CYM | Cornell Capital LLC | | 06/12/2018 | 3 | 12,800,000 | 12,623,786 | 12,623,786 | (176,214) | | | | | | 27,200,000 | 2.000 |
| 000000-00-0 | Court Square Capital Partners III, LP | | Wilmington | DE | Court Square Capital Partners | | 05/29/2013 | 3 | 25,943,948 | 34,505,842 | 34,505,842 | 3,730,789 | | | | | (405,484) | 5,160,065 | 2.682 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Creation Investments CF, LLC | | Wilmington | DE | Creation Capital | | 05/10/2016 | | 6,050,580 | 10,743,243 | 10,743,243 | 3,473,854 | | | | | | 72,250 | 28.333 |
| 000000-00-0 | Creation Investments Social Ventures Fund II | | Wilmington | DE | Creation Investments Global Management, LLC | | 12/14/2012 | | 3,303,693 | 7,431,298 | 7,431,298 | 477,029 | | | | | 318,367 | 738,000 | 12.245 |
| 000000-00-0 | Creation Investments Social Ventures Fund III | | Wilmington | DE | Creation Investments Capital Management, LLC | | 07/21/2015 | | 17,971,649 | 22,098,616 | 22,098,616 | 1,000,616 | | | | | | 1,980,000 | 16.000 |
| 000000-00-0 | Creation Investments Social Ventures Fund IV | | Wilmington | DE | Creation Investments Capital Management, LLC | | 04/09/2018 | | 12,500,000 | 12,207,743 | 12,207,743 | (292,257) | | | | | | 12,500,000 | 20.000 |
| 000000-00-0 | Creation Investments TC, LLC | | Wilmington | DE | Creation Investments TC, LLC | | 11/28/2018 | | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | | | 20.460 |
| 000000-00-0 | Curt Acquisition Holdings, LLC | | Wilmington | DE | Audax Management Company, L.L.C. | | 03/04/2014 | 3 | 3,673,084 | 850,261 | 850,261 | (379,875) | | | | | | | 8.106 |
| 000000-00-0 | DCS GLOBAL, LLC | | | DE | Tritium I Partners, L.P. | | 06/21/2018 | 3 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | | | 15.306 |
| 000000-00-0 | DWH Equity Investors, L.P. | | Wilmington | DE | Gridiron Capital | | 04/06/2015 | 3 | 6,529,331 | 20,911,025 | 20,911,025 | 374,383 | | | | | | | 4.348 |
| 000000-00-0 | EFC Investment Holdings, LLC | | Wilmington | DE | Quad-C Management L.P. | | 04/30/2013 | 3 | 631,993 | 1,178,925 | 1,178,925 | 171,827 | | | | | 62,819 | | 3.827 |
| 000000-00-0 | EMG AE Permian Co-Investment, L.P. | | Wilmington | DE | Energy & Minerals Group | | 07/22/2014 | | 5,386,207 | 9,369,170 | 9,369,170 | 2,914,976 | | 3,095,560 | | | | | 15.400 |
| 000000-00-0 | EMG Utica II Co-Investment, L.P. | | Wilmington | DE | Energy & Minerals Group | | 03/04/2013 | | 45,527,945 | 73,075,612 | 73,075,612 | (1,558,456) | | | | | 3,161,287 | | 24.703 |
| 000000-00-0 | EagleTree Partners IV, LP | | Dover | DE | Wasserstein & Co. | | 06/01/2016 | 3 | 24,590,776 | 29,646,387 | 29,646,387 | 4,536,652 | | | | | 11,330 | 14,798,867 | 5.060 |
| 000000-00-0 | Eagletree-Airtech Investment, L.P. | | Wilmington | DE | EagleTree | | 02/01/2018 | 3 | 6,000,000 | 6,787,697 | 6,787,697 | 787,697 | | | | | | | 4.706 |
| 000000-00-0 | Elevar Equity IV, L.P. | | Georgetown | CYM | Elevar Equity | | 01/29/2018 | | 2,428,751 | 1,893,607 | 1,893,607 | (535,144) | | | | | | 12,525,000 | 42.614 |
| 000000-00-0 | Elevation Partners, L.P. | | Wilmington | DE | Elevation Management, LLC | | 12/13/2004 | 3 | | 80,834 | 80,834 | (621) | | | | | | 457,912 | 2.222 |
| 000000-00-0 | Emerging Consumer Payments Ltd. | | Ebene | MUS | LeapFrog Investments Ltd | | 04/05/2018 | | 7,080,382 | 7,080,382 | 7,080,382 | | | | | | | | 19.010 |
| 000000-00-0 | Energy & Minerals Group Fund II, L.P. | | Wilmington | DE | EMG Investments, LLC | | 06/29/2011 | | 17,464,555 | 29,717,237 | 29,717,237 | 1,631,699 | | | | | 303,250 | 552,788 | 1.510 |
| 000000-00-0 | Energy & Minerals Group Fund III, L.P. | | Wilmington | DE | Energy & Minerals Group | | 01/16/2014 | | 44,322,156 | 41,298,220 | 41,298,220 | 1,967,319 | | | | | | 2,646,464 | 1.400 |
| 000000-00-0 | Energy & Minerals Group Fund IV, L.P. | | Wilmington | DE | The Energy & Minerals Group | | 10/29/2015 | | 34,308,891 | 55,091,209 | 55,091,209 | 12,521,632 | | | | | 1,209,536 | 14,919,173 | 3.300 |
| 000000-00-0 | Ex Vivo Sponsor L.P. | | | DE | Gryphon Partners | | 07/31/2017 | 3 | 8,000,000 | 7,173,936 | 7,173,936 | (826,064) | | | | | | 2,000,000 | 6.178 |
| 000000-00-0 | Excelligence Parent Holdings, LLC | | Wilmington | DE | Brentwood Associates | | 12/26/2014 | 3 | 13,520,987 | 8,138,271 | 8,138,271 | (12,792,821) | | | | | | | 7.388 |
| 000000-00-0 | FFL Capital Partners IV, LP | | Grand Cayman | CYM | Friedman Fleischer & Lowe, LLC | | 03/27/2015 | 3 | 29,611,099 | 34,079,546 | 34,079,546 | 3,413,647 | | | | | | 10,432,035 | 4.350 |
| 000000-00-0 | Falcon Strategic Partners V, L.P. | | Wilmington | DE | Falcon Investment Advisors, LLC | | 06/13/2016 | 2 | 26,497,804 | 29,267,542 | 29,267,542 | 1,506,751 | | | | | 3,123,075 | 17,151,678 | 3.970 |
| 000000-00-0 | Falfurrias Capital Partners II, LP | | Wilmington | DE | Falfurrias Capital Partners | | 12/26/2012 | 3 | 7,870,498 | 9,903,735 | 9,903,735 | (5,914,097) | | | | | 19,553,668 | 1,350,000 | 15.835 |
| 000000-00-0 | Falfurrias Capital Partners III, L.P. | | Wilmington | DE | Falfurrias Capital Partners | | 08/22/2016 | 3 | 20,971,643 | 22,277,399 | 22,277,399 | 1,394,816 | | | | | 96,125 | 8,880,000 | 10.901 |
| 000000-00-0 | Fenway Partners Cap Fund II, L.P. | | Wilmington | DE | Fenway Partners, Inc. | | 10/28/1998 | 3 | 1,687,756 | 1,645,360 | 1,645,360 | (106,098) | | | | | 58,145 | 309,781 | 2.200 |
| 000000-00-0 | First Reserve Fund X, L.P. | | Wilmington | DE | First Reserve Corporation | | 10/29/2004 | | | 142,178 | 142,178 | (26,315) | | | | | | | 1.750 |
| 000000-00-0 | First Reserve Fund XI, L.P. | | Wilmington | DE | First Reserve Corporation | | 12/14/2006 | | 6,086,462 | 8,109,658 | 8,109,658 | 2,733,379 | | | | | | 84 | 1.280 |
| 000000-00-0 | First Reserve Fund XII, L.P. | | George Town | CYM | First Reserve Corporation | | 11/14/2008 | | 36,768,793 | 31,753,726 | 31,753,726 | (4,903,658) | | | | | | | 1.731 |
| 000000-00-0 | Flexential Opportunity LP | | Wilmington | DE | GI Partners | | 07/28/2017 | 3 | 15,040,879 | 16,673,397 | 16,673,397 | 1,632,518 | | | | | | 37,500 | 8.110 |
| 000000-00-0 | Freedom 3 Investments III, LP | | Wilmington | DE | Freedom 3 Capital, LLC | | 03/21/2018 | 2 | 8,999,628 | 8,959,757 | 8,959,757 | (39,871) | | | | | | 11,200,000 | 10.100 |
| 000000-00-0 | Frontier Fund IV, LP | | Wilmington | DE | Frontier Capital | | 03/30/2015 | 3 | 18,514,266 | 22,404,404 | 22,404,404 | 1,176,014 | | | | | 3,759,228 | 2,765,962 | 6.396 |
| 000000-00-0 | Frontier Fund V, LP | | Wilmington | DE | Frontier Capital | | 11/21/2017 | 3 | 8,015,865 | 7,963,854 | 7,963,854 | (52,011) | | | | | | 11,983,165 | 4.161 |
| 000000-00-0 | GF Parent LLC | | | DE | GF Parent LLC | | 06/28/2018 | 3 | 907,355 | 907,355 | 907,355 | | | | | | | | 0.761 |
| 000000-00-0 | GI Partners Fund III, LP | | Wilmington | DE | GI Partners | | 10/01/2008 | 3 | 1,317,983 | 984,283 | 984,283 | (4,362,934) | | | | | 4,897,567 | 876,394 | 3.219 |
| 000000-00-0 | GI Partners Fund IV L.P. | | Wilmington | DE | GI Partners | | 01/24/2014 | 3 | 34,138,353 | 49,876,775 | 49,876,775 | 5,845,369 | | | | | | 1,147,089 | 1.961 |
| 000000-00-0 | GI Partners Fund V LP | | Wilmington | DE | GI Partners | | 02/16/2018 | 3 | 10,822,878 | 10,311,574 | 10,311,574 | (511,304) | | | | | | 29,173,622 | 1.451 |
| 000000-00-0 | GP EMERGENCY POWER HOLDINGS, L.P. | | | DE | Graham Partners | | 07/02/2018 | 3 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | | | 2.624 |
| 000000-00-0 | GRG Holdings, LLC (Garretson) | | Wilmington | DE | Harvest Partners, Inc. | | 12/20/2012 | 3 | | | | | | 2,240,061 | | | | | 5.730 |
| 000000-00-0 | GenNx/MWC Holdings LLC | | | DE | GenNx360 Management Company, LLC | | | 3 | | 294,000 | 294,000 | 294,000 | | | | | | | 1.180 |
| 000000-00-0 | GenNx/PAG Holdings, LLC | | | DE | GenNx360 Management Company, LLC | | 07/26/2018 | 3 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | | | 7.910 |
| 000000-00-0 | GenNx360 Capital Partners II, L.P. | | Wilmington | DE | GenNx360 Management Company, LLC | | 05/12/2014 | 3 | 23,833,650 | 36,220,913 | 36,220,913 | 3,098,600 | | | | | 622,765 | 3,554,689 | 6.535 |
| 000000-00-0 | GenNx360 Capital Partners III, L.P. | | Wilmington | DE | GenNx360 Management Company, LLC | | 10/31/2018 | 3 | 708,225 | 708,225 | 708,225 | | | | | | | 39,291,775 | 6.667 |
| 000000-00-0 | Genstar Capital Partners VII, LP | | Wilmington | DE | Genstar Capital Partners LLC | | 10/01/2015 | 3 | 18,210,426 | 27,859,997 | 27,859,997 | 3,953,583 | | | | | 5,416,431 | 1,396,826 | 1.240 |
| 000000-00-0 | Graham Partners IV, L.P. | | Wilmington | DE | Graham Partners | | 04/21/2016 | 3 | 21,789,506 | 21,447,216 | 21,447,216 | 804,358 | | | | | | 8,126,750 | 5.455 |
| 000000-00-0 | Granite Global Ventures III, L.P. | | Wilmington | DE | GGV Capital | | 11/01/2006 | 1 | 733,191 | 733,191 | 733,191 | (697,331) | | | | | 3,698,025 | 287,500 | 1.917 |
| 000000-00-0 | Grease Monkey (Equity Co-Invest) | | Dover | DE | CenterOak Partners, LLC | | 11/01/2017 | 3 | 5,000,000 | 4,950,069 | 4,950,069 | (49,931) | | | | | | | 8.418 |
| 000000-00-0 | Greenbriar Equity Fund IV, L.P. | | Wilmington | DE | Greenbriar Equity Group | | 12/14/2018 | 3 | 10,148,090 | 10,148,090 | 10,148,090 | | | | | | | 29,851,910 | 4.000 |
| 000000-00-0 | Gridiron Capital Fund II, L.P. | | Wilmington | DE | Gridiron Capital | | 07/25/2011 | 3 | 16,658,984 | 22,915,153 | 22,915,153 | 1,590,164 | | | | | 1,342,584 | | 7.045 |
| 000000-00-0 | Gridiron Capital Fund III, L.P. | | Wilmington | DE | Gridiron Capital | | 04/06/2015 | 3 | 21,645,621 | 31,989,130 | 31,989,130 | 5,042,981 | | | | | 4,437,934 | 13,105,970 | 4.706 |
| 000000-00-0 | Gridiron Capital Fund, LP | | Wilmington | DE | Gridiron Capital | | 09/27/2007 | 3 | 139,339 | 5,185,057 | 5,185,057 | (2,049,929) | | | | | 1,142,005 | 5,117,639 | 14.830 |
| 000000-00-0 | Growth Catalyst Partners LLC | | Port Louis | MUS | Global Impact Advisor LLC | | 06/08/2016 | | 4,966,815 | 6,357,919 | 6,357,919 | 1,249,798 | | | | | | 4,862,468 | 15.625 |
| 000000-00-0 | Gryphon Partners IV, L.P. | | Wilmington | DE | Gryphon Advisors, LLC | | 11/25/2015 | 3 | 28,324,365 | 40,076,263 | 40,076,263 | 7,201,761 | | | | | 570,704 | 3,005,995 | 3.630 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Gryphon Partners V, L.P. | | Wilmington | DE | Gryphon Advisors, LLC | | 08/30/2018 | 3 | 23,718,535 | 23,532,668 | 23,532,668 | (185,867) | | | | | | 36,227,861 | 6.731 |
| 000000-00-0 | H.I.G. Bayside Debt & LBO Fund II, LP | | Wilmington | DE | H.I.G. Advisors, L.L.C. | | 06/17/2008 | | 23,748,316 | 30,561,202 | 30,561,202 | 2,945,178 | | | | | 6,066,749 | 11,452,877 | 2.500 |
| 000000-00-0 | H.I.G. Bayside Opportunity Fund, L.P. | | Wilmington | DE | H.I.G. Advisors, L.L.C. | | 07/12/2004 | | 1,623,662 | 1,541,861 | 1,541,861 | 115,070 | | 429,193 | | | | 361,520 | 4.000 |
| 000000-00-0 | H.I.G. Capital Partners II, L.P. | | Wilmington | DE | H.I.G. Advisors, L.L.C. | | 08/25/1998 | 3 | 1,074,246 | 1,102,088 | 1,102,088 | 39,892 | | | | | | | 11.189 |
| 000000-00-0 | H.I.G. Capital Partners III, L.P. | | Wilmington | DE | H.I.G. Advisors, L.L.C. | | 07/26/2002 | 3 | 920,335 | 994,670 | 994,670 | 8,313 | | | | | | 1,143,210 | 4.333 |
| 000000-00-0 | HEPACO (Equity Co-Invest) | | Wilmington | DE | Gryphon Advisors, LLC | | 08/18/2016 | 3 | 1,000,000 | 542,642 | 542,642 | (171,868) | | | | | | | 1.410 |
| 000000-00-0 | Harvest Partners IV, L.P. | | Wilmington | DE | Harvest Partners, Inc. | | 07/19/2002 | 3 | 38,381 | 38,381 | 38,381 | (311,299) | | 338,908 | | | | 1,097,375 | 8.393 |
| 000000-00-0 | Harvest Partners Structured Capital Fund I | | Wilmington | DE | Harvest Partners, Inc. | | 04/15/2015 | 2 | 33,070,477 | 38,754,833 | 38,754,833 | 3,081,360 | | | | | 1,294,771 | 8,602,863 | 10.636 |
| 000000-00-0 | Harvest Partners Structured Capital Fund II, L.P. | | Wilmington | DE | Harvest Partners, Inc. | | 06/28/2018 | 2 | 11,700,623 | 11,749,775 | 11,749,775 | 49,152 | | | | | | 48,260,764 | 15.635 |
| 000000-00-0 | Harvest Partners V, LP | | Wilmington | DE | Harvest Partners, Inc. | | 01/29/2007 | 3 | 12,018,798 | 13,314,517 | 13,314,517 | (1,272,196) | | | | | 1,915,038 | 4,964,598 | 6.801 |
| 000000-00-0 | Harvest Partners VI, L.P. | | Wilmington | DE | Harvest Partners, Inc. | | 11/28/2011 | 3 | 17,339,537 | 23,259,782 | 23,259,782 | (8,349,028) | | | | | 20,684,467 | 3,443,174 | 4.444 |
| 000000-00-0 | Harvest Partners VII, L.P. | | Wilmington | DE | Harvest Partners, Inc. | | 09/28/2016 | 3 | 27,034,403 | 29,314,192 | 29,314,192 | 3,088,001 | | | | | | 22,965,597 | 2.217 |
| 000000-00-0 | Holley Parent Holdings, LLC | | Wilmington | DE | Sentinel Capital Partners | | 10/26/2018 | 3 | 3,750,000 | 3,750,000 | 3,750,000 | | | | | | | | 1.400 |
| 000000-00-0 | Horizon Roads Pty Ltd | | Sydney | AUS | ConnectEast Management Limited | | 10/18/2011 | | 144,559,631 | 65,563,880 | 65,563,880 | (6,245,264) | | | | (7,456,831) | 7,861,249 | | 9.910 |
| 000000-00-0 | ICV Partners III, LP | | Wilmington | DE | ICV Capital Partners, LLC | | 04/17/2014 | 3 | 16,421,165 | 21,499,725 | 21,499,725 | 1,212,926 | | | | | | 914,812 | 5.000 |
| 000000-00-0 | ICV Partners IV, LP | | Wilmington | DE | ICV Capital Partners, LLC | | 05/31/2018 | 3 | 2,765,832 | 3,434,752 | 3,434,752 | 668,920 | | | | | | 27,232,589 | 5.146 |
| 000000-00-0 | ICV SGDL CO-INVESTMENT HOLDINGS LLC | | Wilmington | DE | ICV Capital Partners, LLC | | 12/07/2016 | 3 | 20,000,000 | 14,949,621 | 14,949,621 | (9,474,566) | | | | | | | 15.970 |
| 000000-00-0 | IRI Parent, L.P. | | Wilmington | DE | Vestar Capital Partners | | 11/28/2018 | 3 | 10,030,000 | 10,030,000 | 10,030,000 | | | | | | | 210,000 | 1.006 |
| 000000-00-0 | Industrial Growth Partners III, LP | | Wilmington | DE | IGP Capital Partners | | 04/13/2007 | 3 | | | | (97,518) | | | | | 110,253 | | 11.250 |
| 000000-00-0 | Industrial Growth Partners IV, L.P. | | Wilmington | DE | IGP Capital Partners | | 10/21/2011 | 3 | 8,215,911 | 9,693,467 | 9,693,467 | (1,851,015) | | | | | 9,119,060 | 4,618,334 | 5.000 |
| 000000-00-0 | Industrial Growth Partners V, L.P. | | Wilmington | DE | IGP Capital Partners | | 07/01/2016 | 3 | 10,648,965 | 11,407,231 | 11,407,231 | 1,459,103 | | | | | 31,604 | 14,203,430 | 3.750 |
| 000000-00-0 | Insight Venture Partners Coinvestment Fund V, LP | | Wilmington | DE | Insight Venture Partners | | 09/02/2005 | 3 | | | | (20,206) | | | | | 137,731 | | 3.992 |
| 000000-00-0 | Insight Venture Partners V, LP | | Wilmington | DE | Insight Venture Partners | | 05/19/2005 | 3 | 1,532,312 | 2,752,013 | 2,752,013 | (43,856) | | | | | 286,125 | | 3.175 |
| 000000-00-0 | Insight Venture Partners VI, LP | | Wilmington | DE | Insight Venture Partners | | 08/21/2007 | 3 | | 11,782,523 | 11,782,523 | (5,688,214) | | | | | 6,352,384 | 4,239,530 | 3.893 |
| 000000-00-0 | Insignia Capital Partners, LP | | Wilmington | DE | Insignia Capital Group, LLC | | 06/27/2014 | 3 | 12,969,738 | 14,440,176 | 14,440,176 | (553,156) | | | | | | 16,041,693 | 11.624 |
| 000000-00-0 | Insignia Truco Holdings, LLC | | Wilmington | DE | Insignia Capital Group, LLC | | 07/01/2014 | 3 | | | | (33,076) | | | | | | | 6.667 |
| 000000-00-0 | JLL Partners Fund V, L.P. | | Wilmington | DE | JLL Partners Inc. | | 01/06/2006 | 3 | 4,937,268 | 5,151,088 | 5,151,088 | 213,820 | | | | | | 670,935 | 3.000 |
| 000000-00-0 | Jefferies Capital Partners IV LP | | Wilmington | DE | Jefferies Capital Partners | | 07/19/2005 | 3 | 1,838,750 | 1,915,250 | 1,915,250 | 76,500 | | | | | | 11,659,189 | 14.398 |
| 000000-00-0 | KIOP Holdings, LLC | | Wilmington | DE | KIOP Holdings, LLC | | 06/29/2018 | 3 | 393,000 | 393,000 | 393,000 | | | | | | | | 0.500 |
| 000000-00-0 | KKR II | | Wilmington | DE | Kohlberg, Kravis, Roberts & Co. | | 06/30/1986 | 3 | | | | | | | | | 847 | | 1.005 |
| 000000-00-0 | KNEL Holdings, Ltd. | | George Town | CYM | Kohlberg & Company, LLC | | 12/23/2014 | 3 | 1,800,000 | 231,515 | 231,515 | (69,859) | | | | | | | 1.345 |
| 000000-00-0 | Kaizen Private Equity II Pte. Ltd. | | Singapore | SGP | Kaizen Management Advisors | | 03/23/2017 | | 4,131,151 | 4,011,023 | 4,011,023 | 156,809 | | | | | | 5,868,849 | 18.209 |
| 000000-00-0 | Kelso Fund VIII | | Wilmington | DE | Kelso & Company | | 11/29/2007 | 3 | 29,627,270 | 42,888,706 | 42,888,706 | (6,038,395) | | | | | 1,716,223 | 14,913,635 | 2.050 |
| 000000-00-0 | Kelso Investment Associates IX, L.P. | | Dover | DE | Kelso & Company | | 11/23/2015 | 3 | 30,194,105 | 40,843,407 | 40,843,407 | 1,548,892 | | | | | 4,040,591 | 10,122,454 | 1.600 |
| 000000-00-0 | Kelso Investment Associates VII, L.P. | | Wilmington | DE | Kelso & Company | | 07/01/2004 | 3 | | 1,480,894 | 1,480,894 | (202,351) | | | | | 140,968 | 3,436,966 | 3.333 |
| 000000-00-0 | Kelso Investment Associates X, L.P. | | Dover | DE | Kelso & Company | | 12/13/2018 | 3 | 209,254 | 209,254 | 209,254 | | | | | | | 39,790,746 | 1.600 |
| 000000-00-0 | Kelso Yellowrose Co-Investment, L.P. | | Wilmington | DE | Kelso & Company | | 10/14/2015 | | 29,609,156 | 29,609,156 | 29,609,156 | (20,670,823) | | | | | 52,442,566 | 7,252,819 | 34.400 |
| 000000-00-0 | Kendrick Laney, LLC | | Wilmington | DE | Falcon Investment Advisors, LLC | | 07/31/2014 | 2 | 9,131,547 | 14,479,713 | 14,479,713 | 9,720,615 | | 17,587,416 | | | | 1,658,762 | 35.046 |
| 000000-00-0 | Kingdom QC Investment Holding Pte. Ltd. | | Singapore | SGP | Quadria Capital Investment Management Pte. Ltd | | 03/14/2018 | | 3,690,259 | 3,431,332 | 3,431,332 | (258,927) | | | | | | 202,500 | 12.161 |
| 000000-00-0 | Kohlberg Investors VII, LP | | George Town | CYM | Kohlberg & Company, LLC | | 03/27/2013 | 3 | 22,904,475 | 34,184,580 | 34,184,580 | 2,754,305 | | | | | 2,791,059 | 5,070,667 | 12.950 |
| 000000-00-0 | Kohlberg Investors VIII, L.P. | | Wilmington | DE | Kohlberg & Company, LLC | | 08/30/2017 | 3 | 21,821,030 | 24,322,968 | 24,322,968 | 2,812,077 | | | | | | 38,125,096 | 14.630 |
| 000000-00-0 | L Catterton Growth Partners III | | Wilmington | DE | Catterton Partners | | 02/25/2016 | 3 | 9,251,629 | 13,014,291 | 13,014,291 | 3,090,754 | | | | | | 4,756,090 | 2.439 |
| 000000-00-0 | L Catterton VIII, L.P. | | Wilmington | DE | Catterton Partners | | 06/13/2017 | 3 | 19,124,684 | 18,886,466 | 18,886,466 | 1,124,464 | | | | | | 30,875,316 | 1.818 |
| 000000-00-0 | LEEDS EQUITY PARTNERS VI, L.P. | | Wilmington | DE | Leeds Equity Associates VI, LP | | 05/30/2018 | 3 | 17,237,329 | 18,864,432 | 18,864,432 | 1,627,102 | | | | | | 23,162,382 | 5.377 |
| 000000-00-0 | LES Holdco Inc. | | Wilmington | DE | LES GP Holdings, LLC | | 01/03/2018 | 3 | 32,768 | 32,768 | 32,768 | | | | | | | 687,232 | 1.033 |
| 000000-00-0 | LNK Partners II, L.P. | | Wilmington | DE | LNK Partners, LP | | 01/03/2012 | 3 | 25,886,744 | 37,560,058 | 37,560,058 | 5,708,958 | | | | | | 899,157 | 7.728 |
| 000000-00-0 | LS Power Equity Partners II, L.P. | | Wilmington | DE | LS Power Group | | 06/27/2007 | | 3,299,900 | 3,757,423 | 3,757,423 | 533,496 | | | | | 966 | 7,246,476 | 3.100 |
| 000000-00-0 | Lanai Holdings I LLC | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 09/30/2015 | 3 | 18,034,381 | 12,001,990 | 12,001,990 | (2,647,508) | | | | | | | 2.600 |
| 000000-00-0 | LeapFrog Emerging Consumer III, LP | | Ebene | MUS | LeapFrog Investments Ltd | | 12/28/2017 | | 6,416,168 | 5,910,737 | 5,910,737 | (505,431) | | | | | | 13,327,575 | 10.620 |
| 000000-00-0 | LeapFrog Financial Inclusion Fund | | Port Louis | MUS | LeapFrog Investments Ltd | | 10/19/2010 | | 45,698 | 1,376,000 | 1,376,000 | (806,711) | | | | | 1,255,476 | 413,704 | 5.188 |
| 000000-00-0 | LeapFrog Financial Inclusion Fund II, LP | | Port Louis | MUS | LeapFrog Investments Ltd | | 11/19/2013 | | 17,010,736 | 17,579,358 | 17,579,358 | 189,394 | | | | | 149,378 | 1,610,519 | 5.000 |
| 000000-00-0 | Lime Rock Partners III, L.P. | | George Town | CYM | Lime Rock Partners | | 12/20/2004 | | 725,990 | 744,091 | 744,091 | 140,440 | | | | | | | 6.961 |
| 000000-00-0 | Lime Rock Partners IV, L.P. | | George Town | CYM | Lime Rock Partners | | 11/16/2006 | | | 119,557 | 119,557 | (97,195,948) | | | | | 97,418,802 | | 5.600 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Lime Rock Partners V, L.P. | | George Town | CYM | Lime Rock Partners | | 10/02/2008 | | 26,726,998 | 26,726,998 | 26,726,998 | (819,918) | | | | | 2,568,275 | 1,611,431 | 5.925 |
| 000000-00-0 | Lime Rock Resources IV | | George Town | CYM | Lime Rock Resources | | 06/13/2016 | | 14,254,357 | 13,959,756 | 13,959,756 | (227,474) | | | | | | 10,765,196 | 5.740 |
| 000000-00-0 | Littlejohn Fund III, L.P. | | Wilmington | DE | Littlejohn & Co., L.L.C. | | 01/27/2005 | | 1,575,598 | 1,494,558 | 1,494,558 | (81,040) | | | | | | 5,435,565 | 11.274 |
| 000000-00-0 | Littlejohn Fund IV, L.P. | | Wilmington | DE | Littlejohn & Co., L.L.C. | | 04/29/2010 | | 13,813,748 | 18,452,487 | 18,452,487 | 4,638,739 | | | | | 269,795 | 2,474,251 | 4.141 |
| 000000-00-0 | Lumos Investment Holdings, LP | | Wilmington | DE | Harvest Partners, Inc. | | 04/28/2017 | 3 | 5,000,000 | 5,687,799 | 5,687,799 | 687,799 | | | | | | | 1.190 |
| 000000-00-0 | MANDALA AG SPV | | Port Louis | MUS | Mandala Agribusiness Fund | | 11/29/2013 | | 5,384,346 | 5,581,378 | 5,581,378 | 3,200,246 | | 3,577,650 | | | | 710,953 | 25.000 |
| 000000-00-0 | MDCP Co-Investors (Windy), LP - Nuveen | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 11/08/2007 | 3 | | 118,892 | 118,892 | 5,560 | | | | | 857,218 | 123,983 | 7.775 |
| 000000-00-0 | MDCP US Co-Investors (Umbrella) LP - Univision | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 03/26/2007 | 3 | 4,675,053 | 7,242,608 | 7,242,608 | (5,660,465) | | | | | | 107,301 | 18.036 |
| 000000-00-0 | MP FRG Co-Investors 2014 LLC | | Wilmington | DE | Main Post Growth | | 05/23/2014 | 3 | 16,425,176 | 16,324,632 | 16,324,632 | (1,871,647) | | | | | | 814,007 | 31.707 |
| 000000-00-0 | MP Holdco LLC | | Wilmington | DE | MS Capital Partners Adviser Inc. | | 12/08/2017 | 3 | 14,082,283 | 13,416,366 | 13,416,366 | (665,917) | | | | | | 952,718 | 8.576 |
| 000000-00-0 | MPP FSG Holdings, LLC | | Wilmington | DE | Main Post Growth | | 12/14/2017 | 3 | 9,616,563 | 9,616,563 | 9,616,563 | | | | | | | | 7.478 |
| 000000-00-0 | Madison Dearborn Cap Part IV, L.P. | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 04/02/2001 | 3 | 1,817,995 | 1,779,431 | 1,779,431 | 1,082,168 | | 1,956,760 | | | | 1,137,526 | 0.991 |
| 000000-00-0 | Madison Dearborn Cap Part V (A/B/C), L.P. | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 07/31/2006 | 3 | | 3,196,623 | 3,196,623 | (2,620,193) | | | | | 6,251,002 | 20,557,061 | 2.447 |
| 000000-00-0 | Madison Dearborn Capital Partners VI, LP | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 05/27/2008 | 3 | 22,769,456 | 50,760,693 | 50,760,693 | 11,416,671 | | | | | 2,533,998 | 27,248,966 | 2.976 |
| 000000-00-0 | Madison Dearborn Capital Partners VII, L.P. | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 12/17/2015 | 3 | 22,083,003 | 23,580,189 | 23,580,189 | 1,749,503 | | | | | 1,266,054 | 19,160,271 | 0.902 |
| 000000-00-0 | Main Post Growth Fund I, LP | | Wilmington | DE | Main Post Growth | | 07/30/2015 | 3 | 18,014,394 | 19,466,413 | 19,466,413 | 1,282,053 | | | | | | 11,867,882 | 7.500 |
| 000000-00-0 | Mandala Agribusiness Fund | | Port Louis | MUS | Mandala Agribusiness Fund | | 09/06/2013 | | 13,588,776 | 14,167,530 | 14,167,530 | 7,848,607 | | 8,667,378 | | | | 2,296,130 | 38.600 |
| 000000-00-0 | Mandala FF SPV | | Port Louis | MUS | Mandala | | 12/17/2015 | | 9,552,781 | 8,510,998 | 8,510,998 | (1,126,721) | | | | | | 5,175,737 | 23.100 |
| 000000-00-0 | Mandala Food Fund II | | Port Louis | MUS | Mandala | | 12/17/2015 | | 10,855,595 | 9,683,880 | 9,683,880 | (1,034,842) | | | | | | 8,848,286 | 21.320 |
| 000000-00-0 | Marlin Equity III, L.P. | | Wilmington | DE | Marlin Equity Partners, LLC | | 07/20/2010 | | 1,371,769 | 1,173,074 | 1,173,074 | (76,235) | | | | | | | 0.986 |
| 000000-00-0 | MatlinPatterson Global Opportunities Partners III, L.P. | | Wilmington | DE | MatlinPatterson Global Advisors, LLC | | 06/22/2007 | | 16,766,490 | 28,126,531 | 28,126,531 | (16,195,443) | | | | | 19,751,202 | 2,292,407 | 2.597 |
| 000000-00-0 | MatlinPatterson Global Opportunity Partners II, L.P. | | Wilmington | DE | MatlinPatterson Global Advisors, LLC | | 11/03/2003 | | 1,434,544 | 1,385,861 | 1,385,861 | 121,841 | | | | | | | 3.670 |
| 000000-00-0 | Medicus Equity LLC | | Wilmington | DE | Medicus Equity LLC | | 10/02/2018 | 3 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | | | 6.797 |
| 000000-00-0 | MidOcean Partners V, LP | | Wilmington | DE | MidOcean US Advisor, LP | | 04/26/2018 | 3 | 13,361,456 | 13,390,955 | 13,390,955 | 29,499 | | | | | | 26,629,116 | 4.000 |
| 000000-00-0 | Midocean Prepaid Holdings, L.P. | | Wilmington | DE | Stone Point Capital LLC | | 04/27/2018 | 3 | 15,064,709 | 17,171,572 | 17,171,572 | 2,106,863 | | | | | | | 2.651 |
| 000000-00-0 | Milani Aggregator LLC | | | DE | Gryphon Partners | | 06/05/2018 | 3 | 1,600,000 | 1,600,000 | 1,600,000 | | | | | | | 530,000 | 0.760 |
| 000000-00-0 | Mill Co-Investment Holdings, LP | | George Town | CYM | Rhone Capital | | 06/26/2013 | 3 | | 7,496,107 | 7,496,107 | 95,623 | | | | | | 864,320 | 12.290 |
| 000000-00-0 | Mosaic Capital Investors I, LP | | Wilmington | DE | Mosaic Capital Investors, LLC | | 07/10/2015 | 2 | 7,770,218 | 7,620,397 | 7,620,397 | 1,772,016 | | | | | | 2,450,166 | 18.262 |
| 000000-00-0 | Mountaingate Capital Fund I, LP | | | DE | Mountaingate Capital Management, LP | | 07/26/2017 | 3 | 16,569,270 | 20,139,799 | 20,139,799 | 3,617,098 | | | | | | 13,724,758 | 7.595 |
| 000000-00-0 | NEXT LEVEL HOLDING COMPANY, LLC | | | DE | Next Level Holdings, LLC | | 08/09/2018 | 3 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | | | 4.425 |
| 000000-00-0 | NGC-Pilot Investments, LLC | | Dover | DE | Narrow Gauge Capital, LLC | | 06/01/2015 | 3 | 15,000,178 | 13,316,635 | 13,316,635 | (4,677,270) | | | | | | | 48.387 |
| 000000-00-0 | NGP Natural Resources Fund X, L.P. | | Wilmington | DE | NGP Energy Capital Management, LLC | | 01/27/2012 | | 25,694,176 | 25,697,048 | 25,697,048 | (766,068) | | | | | 4,349,370 | 2,324,180 | 1.394 |
| 000000-00-0 | NP/RCM Holdings LLC | | Wilmington | DE | NexPhase Capital | | 03/02/2017 | 3 | 10,000,000 | 7,524,267 | 7,524,267 | (2,475,733) | | | | | | | 16.129 |
| 000000-00-0 | NSA International, LLC | | Wilmington | DE | Prudential Capital Partners | | 11/20/2018 | 2 | 8,268,750 | 8,268,750 | 8,268,750 | | | | | | | | 5.625 |
| 000000-00-0 | NSC Holdings, LP | | Toronto | CAN | NSC Holdings | | 10/10/2013 | 3 | 5,771,451 | 4,394,960 | 4,394,960 | | | | | (378,309) | | | 12.998 |
| 000000-00-0 | Nautic Partners VII, L.P. | | Wilmington | DE | Nautic Partners | | 10/27/2014 | 3 | 11,651,615 | 16,494,902 | 16,494,902 | (5,345,339) | | | | | 15,829,426 | 8,864,791 | 12.875 |
| 000000-00-0 | Nautic Partners VIII, L.P. | | Wilmington | DE | Nautic Partners | | 12/14/2016 | 3 | 7,986,393 | 7,986,393 | 7,986,393 | | | | | | 7,955,281 | 20,389,853 | 6.167 |
| 000000-00-0 | New Mountain Partners III, LP | | Wilmington | DE | New Mountain Capital LLC | | 03/18/2008 | 3 | 19,569,762 | 50,216,449 | 50,216,449 | (956,502) | | | | | 7,443,239 | 5,156,605 | 1.464 |
| 000000-00-0 | New Mountain Partners IV, LP | | Wilmington | DE | New Mountain Capital LLC | | 12/10/2014 | 3 | 25,903,022 | 38,929,440 | 38,929,440 | 2,625,321 | | | | | 5,997,570 | 4,679,552 | 0.997 |
| 000000-00-0 | New Mountain Partners V, LP | | Wilmington | DE | New Mountain Capital LLC | | 11/29/2017 | 3 | 9,793,995 | 9,596,040 | 9,596,040 | (197,955) | | | | | | 24,974,701 | 0.569 |
| 000000-00-0 | Newbridge Asia IV, L.P. | | George Town | CYM | Texas Pacific Group | | 09/27/2005 | 3 | 378,591 | 999,038 | 999,038 | 584,133 | | | | | 580,322 | 2,411,710 | 2.402 |
| 000000-00-0 | NexPhase Capital Fund III, LP | | Wilmington | DE | NexPhase Capital | | 09/20/2016 | 3 | 27,529,027 | 30,215,443 | 30,215,443 | 4,203,772 | | | | | | 11,971,772 | 22.516 |
| 000000-00-0 | North Castle Partners III, L.P. | | Wilmington | DE | North Castle Partners, L.L.C. | | 06/18/2001 | 3 | | 134,783 | 134,783 | (28,412) | | | | | | 433,251 | 14.190 |
| 000000-00-0 | North Coast Minerals, LLC | | Wilmington | DE | Resilience Capital Partners LLC | | 02/25/2011 | | | | | | | | | | | | 11.930 |
| 000000-00-0 | North Haven CA TopCo, LLC | | Wilmington | DE | Morgan Stanley | | 10/07/2015 | 3 | 223,441 | 1,714,340 | 1,714,340 | 2,137,837 | | | | | | | 4.130 |
| 000000-00-0 | North Haven Capital Partners VI LP | | Wilmington | DE | MS Capital Partners Adviser Inc. | | 10/16/2015 | 3 | 23,436,429 | 29,728,365 | 29,728,365 | 3,959,345 | | | | | 2,327,458 | 25,618,035 | 3.540 |
| 000000-00-0 | North Haven Goldfinch Topco, LLC | | Wilimington | DE | North Haven Goldfinch Topco, LLC | | 06/18/2018 | 3 | 12,512,555 | 12,512,555 | 12,512,555 | | | | | | | | 7.013 |
| 000000-00-0 | OAO Acquisitions Inc. | | | DE | OAO Acquisitions Inc. | | 07/06/2018 | 2 | | | | | | | | | | | 25.927 |
| 000000-00-0 | OCM European Principal Opportunities Fund II, LP | | George Town | CYM | Oaktree Capital Management | | 10/08/2008 | | 3,283,035 | 3,283,035 | 3,283,035 | 984,399 | | 7,605,406 | | | | 75,000 | 9.099 |
| 000000-00-0 | OCM Opportunities Fund III, L.P. | | Wilmington | DE | Oaktree Capital Management | | 01/20/2000 | | | | | (11,156) | | | | | 7,941 | | 1.463 |
| 000000-00-0 | OCM Opportunities Fund IV, L.P. | | Wilmington | DE | Oaktree Capital Management | | 10/30/2001 | | | | | (5,391) | | | | | 4,884 | | 1.425 |
| 000000-00-0 | OCM Opportunities Fund V, L.P. | | Wilmington | DE | Oaktree Capital Management | | 06/30/2004 | | 153,757 | 195,914 | 195,914 | 5,325 | | | | | | | 1.287 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | OCM Opportunities Fund VI, L.P. | | Wilmington | DE | Oaktree Capital Management | | 10/28/2005 | | 27,466 | 9,050 | 9,050 | 7,813 | | | | | | | 1.128 |
| 000000-00-0 | OCM Opportunities Fund VII, LP | | George Town | CYM | Oaktree Capital Management | | 03/12/2007 | | 1,393,088 | 1,468,121 | 1,468,121 | 61,023 | | | | | | | 0.833 |
| 000000-00-0 | OCM Opportunities Fund VIIb, LP | | George Town | CYM | Oaktree Capital Management | | 06/03/2008 | | 2,724,549 | 2,418,372 | 2,418,372 | 471,021 | | | | | | | 0.732 |
| 000000-00-0 | OCM Principal Opportunties Fund IV, LP | | George Town | CYM | Oaktree Capital Management | | 03/12/2007 | | 1,076,705 | 1,076,705 | 1,076,705 | (312,180) | | 1,442,770 | | | | 4,011,901 | 1.226 |
| 000000-00-0 | Oak Hill Capital Partners IV (Onshore), L.P. | | George Town | CYM | OHCP GenPar IV, L.P. | | 05/12/2017 | 3 | 12,415,010 | 14,254,757 | 14,254,757 | 1,610,485 | | | | | 999,571 | 13,912,556 | 1.881 |
| 000000-00-0 | Oaktree European Principal Fund III, L.P. | | George Town | CYM | Oaktree Capital Management | | 11/09/2011 | | 19,725,679 | 22,351,824 | 22,351,824 | (3,878,216) | | | | | 7,606,332 | 8,675,121 | 2.535 |
| 000000-00-0 | Oaktree Principal Fund V, L.P. | | George Town | CYM | Oaktree Capital Management | | 02/18/2010 | | 4,820,821 | 4,866,816 | 4,866,816 | 355,564 | | | | | | 1,100,793 | 0.461 |
| 000000-00-0 | OrbiMed Royalty Opportunities II | | Wilmington | DE | OrbiMed Advisors | | 04/08/2015 | 1 | 7,820,378 | 7,820,378 | 7,820,378 | | | | | | 1,129,588 | 6,280,332 | 1.667 |
| 000000-00-0 | Orbimed Private Investments III, LP | | Wilmington | DE | OrbiMed Advisors | | 01/20/2007 | 1 | | 10,155,978 | 10,155,978 | (3,705,907) | | | | | 4,764,653 | 1,070,000 | 3.810 |
| 000000-00-0 | PALLADIUM EQUITY PARTNERS V, L.P. | | Wilmington | DE | Palladium Equity Partners | | 09/28/2018 | 3 | 8,038,651 | 6,820,310 | 6,820,310 | (1,218,341) | | | | | | 31,961,349 | 3.346 |
| 000000-00-0 | PAMLICO W50 HOLDINGS LLC | | Wilmington | DE | Pamlico Capital Management, LP | | 12/18/2015 | 3 | | | | 3,376,842 | | | | | 5,225,079 | | 20.000 |
| 000000-00-0 | PCMG Holdco LP | | Wilmington | DE | Pamplona TMT 1, LP | | 02/23/2018 | 3 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | | | 13.184 |
| 000000-00-0 | PHW Equity Investors, LLC | | Wilmington | DE | Gridiron Capital | | 10/10/2012 | 3 | | 94,194 | 94,194 | (6,751) | | | | | 79,987 | | 13.785 |
| 000000-00-0 | PPC Fund II, LP | | Wilmington | DE | PPC Partners | | 04/26/2018 | 3 | 13,447,017 | 13,678,060 | 13,678,060 | 231,043 | | | | | 336 | 36,524,631 | 7.548 |
| 000000-00-0 | PWP Growth Equity Fund I, LP | | Wilmington | DE | Perella Weinberg Partners Capital Management, LP | | 10/17/2014 | 3 | 18,791,951 | 25,377,841 | 25,377,841 | (775,582) | | | | | 10,435,621 | 5,386,594 | 6.616 |
| 000000-00-0 | PWP Growth Equity Fund II LP | | Wilmington | DE | Perella Weinberg Partners Capital Management, LP | | 02/28/2018 | 3 | 12,973,685 | 12,286,113 | 12,286,113 | (687,572) | | | | | | 22,026,315 | 4.667 |
| 000000-00-0 | Pacific Equity Partners Fund IV, LP | | Wilmington | DE | Pacific Equity Partners | | 01/07/2008 | 3 | 5,578,113 | 3,945,099 | 3,945,099 | (3,181) | | | | (425,169) | | 430,418 | 3.454 |
| 000000-00-0 | Pacific Equity Partners Fund V, L.P. | | Wilmington | DE | Pacific Equity Partners | | 02/13/2015 | 3 | 7,675,481 | 10,258,893 | 10,258,893 | 3,778,435 | | | | (897,361) | | 6,855,060 | 1.783 |
| 000000-00-0 | Pacific Equity Partners Supplementary Fund IV, LP | | Wilmington | DE | Pacific Equity Partners | | 01/07/2008 | 3 | 2,016,686 | 1,396,391 | 1,396,391 | (2,120) | | | | (150,505) | | 245,580 | 3.454 |
| 000000-00-0 | Palladium Equity Partners IV, L.P. | | Wilmington | DE | Palladium Equity Partners | | 05/06/2014 | 3 | 22,673,315 | 30,373,647 | 30,373,647 | 5,976,602 | | | | | 976,201 | 6,795,420 | 3.503 |
| 000000-00-0 | Pamlico Capital II, LP | | Wilmington | DE | Pamlico Capital Management, LP | | 04/04/2014 | 3 | 415,692 | 1,627,518 | 1,627,518 | (1,403,185) | | | | | 5,851,275 | 1,035,059 | 2.108 |
| 000000-00-0 | Pamlico Capital III, L.P. | | Wilmington | DE | Pamlico Capital Management, LP | | 10/15/2013 | 3 | 22,030,177 | 30,627,083 | 30,627,083 | (1,616,164) | | | | | 9,680,218 | 5,663,740 | 5.385 |
| 000000-00-0 | Pamlico Capital IV, L.P. | | Wilmington | DE | Pamlico Capital Management, LP | | 12/20/2017 | 3 | 17,595,142 | 16,786,748 | 16,786,748 | (808,394) | | | | | | 22,404,858 | 4.396 |
| 000000-00-0 | Pamlico PrizeLogic Holdings LLC | | Wilmington | DE | Pamlico Capital Management, LP | | 06/30/2016 | 3 | 197,330 | 197,330 | 197,330 | (248,296) | | 802,670 | | | | | 1.667 |
| 000000-00-0 | Pamlico SEI Finance LLC | | Wilmington | DE | Pamlico Capital Management, LP | | 07/14/2015 | 3 | 1,944,444 | 705,662 | 705,662 | (799,166) | | | | | | | 2.790 |
| 000000-00-0 | ParkerGale Capital LP | | Dover | DE | ParkerGale Management, LP | | 05/27/2016 | 3 | 11,909,314 | 12,364,794 | 12,364,794 | 867,594 | | | | | | 3,106,249 | 6.250 |
| 000000-00-0 | Pegasus Partners V, L.P. | | Wilmington | DE | Pegasus Capital Advisors, L.P. | | 05/10/2012 | 3 | 26,736,180 | 51,223,846 | 51,223,846 | (4,225,885) | | | | | 5,881,788 | | 6.413 |
| 000000-00-0 | Pine Brook Capital Partners II, L.P. | | Wilmington | DE | Pine Brook Road Partners | | 11/01/2013 | | 20,409,961 | 28,257,464 | 28,257,464 | 3,714,947 | | | | | 331,166 | 3,241,504 | 1.030 |
| 000000-00-0 | Pine Brook Capital Partners, L.P. | | Wilmington | DE | Pine Brook Capital Partners | | 10/08/2008 | | 7,688,693 | 11,625,772 | 11,625,772 | 2,340,636 | | | | | (671,217) | 3,097,152 | 4.350 |
| 000000-00-0 | PineBridge New Europe Partners, L.P. | | George Town | CYM | PineBridge Investments Partners LLC | | 02/18/2000 | 3 | | 13,026 | 13,026 | (2,324) | | | | | | 583,390 | 3.696 |
| 000000-00-0 | Pitango Venture Capital Fund III | | Wilmington | DE | Polaris Venture Capital L.L.C. | | 04/25/2000 | 1 | | 7,567,398 | 7,567,398 | 1,215,323 | | | | | 726,016 | | 7.040 |
| 000000-00-0 | Pitango Venture Capital Fund IV, L.P. | | George Town | CYM | Polaris Venture Capital L.L.C. | | 06/25/2004 | 1 | 8,889,943 | 8,370,392 | 8,370,392 | (519,551) | | | | | | | 11.630 |
| 000000-00-0 | Pitango Venture Capital Fund V, LP | | George Town | CYM | Polaris Venture Capital L.L.C. | | 08/15/2007 | 1 | 10,267,472 | 9,871,544 | 9,871,544 | 2,188,504 | | 4,997,655 | | | | 780,587 | 7.553 |
| 000000-00-0 | Plaskolite PPC Investor LLC | | | DE | PPC Partners | | 12/11/2018 | 3 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | | | 0.745 |
| 000000-00-0 | Platinum Equity Capital Partners II, LP | | Wilmington | DE | Platinum Equity Advisors LLC | | 10/18/2007 | | 10,949,545 | 10,949,545 | 10,949,545 | (18,493,508) | | | | | 2,088,939 | 24,823,760 | 5.455 |
| 000000-00-0 | Platinum Equity Capital Partners, LP | | Wilmington | DE | Platinum Equity Advisors LLC | | 07/23/2004 | | 2,402,044 | 2,343,775 | 2,343,775 | 26,078 | | | | | | 9,098,637 | 4.286 |
| 000000-00-0 | Potter Parent Holdco, LLC | | wilmington | DE | Gryphon Advisors, LLC | | 12/19/2017 | 3 | 2,500,000 | 2,343,315 | 2,343,315 | (156,685) | | | | | | | 1.990 |
| 000000-00-0 | Providence Equity Partners IV | | Wilmington | DE | Providence Equity Partners | | 11/27/2000 | 3 | 207 | 43,430 | 43,430 | (7,955) | | | | | 39,234 | 3,276,211 | 1.452 |
| 000000-00-0 | Providence Equity Partners V, L.P. | | Wilmington | DE | Providence Equity Partners | | 04/04/2005 | 3 | 2,870,502 | 2,658,571 | 2,658,571 | 255,907 | | 4,631,372 | | | | 7,494,248 | 1.996 |
| 000000-00-0 | Providence Equity Partners VI, L.P. | | Wilmington | DE | Providence Equity Partners | | 03/16/2007 | 3 | 27,569,750 | 30,983,184 | 30,983,184 | (12,686,417) | | | | | 4,512,610 | 4,962,263 | 0.827 |
| 000000-00-0 | Providence Equity Partners VII, L.P. | | George Town | CYM | Providence Equity Partners | | 05/09/2012 | 3 | 28,873,582 | 43,396,980 | 43,396,980 | (62,191) | | | | | 11,043,723 | 10,313,163 | 0.990 |
| 000000-00-0 | Prudential Capital Partners V, L.P. | | Wilmington | DE | Prudential Investment Management, Inc | | 04/21/2017 | 2 | 19,481,145 | 20,845,472 | 20,845,472 | 1,010,324 | | | | | 1,242,344 | 20,303,957 | 2.192 |
| 000000-00-0 | Quad-C Partners IX LP | | Wilmington | DE | Quad-C Management L.P. | | 04/26/2017 | 3 | 10,446,636 | 10,606,458 | 10,606,458 | 489,817 | | | | | 6,647 | 19,553,364 | 2.699 |
| 000000-00-0 | Quadria Capital Fund L.P. | | George Town | CYM | Quadria Capital Investment Management Pte. Ltd | | 06/19/2015 | | 19,961,703 | 22,076,077 | 22,076,077 | 1,316,556 | | | | | | 292,917 | 6.670 |
| 000000-00-0 | RC Equity Investors, L.P. | | Wilmington | DE | Gridiron Capital | | 05/19/2017 | 3 | 5,031,831 | 6,585,022 | 6,585,022 | 1,553,191 | | | | | | | 2.550 |
| 000000-00-0 | REGED TOPCO, LP | | Charlotte | NC | Falfurrias Capital Partners | | 07/02/2015 | 3 | 15,000,000 | 15,000,000 | 15,000,000 | 2,741,017 | | | | | 25,182,347 | | 14.201 |
| 000000-00-0 | REL Holding Corporation | | Wilmington | DE | Audax Management Company, L.L.C. | | 07/22/2016 | 3 | 9,000,000 | 9,983,718 | 9,983,718 | 983,718 | | | | | | | 6.155 |
| 000000-00-0 | REP Coinvest Holdings II-A, L.P. | | Wilmington | DE | Ridgemont Equity Partners | | 02/03/2017 | 3 | 9,555,492 | 9,555,492 | 9,555,492 | | | | | | 3,238 | 96,869 | 7.045 |
| 000000-00-0 | REP HS TopCo Holdings, LLC | | Dover | DE | Ridgemont Equity Partners | | 07/19/2017 | 3 | 10,000,000 | 9,440,950 | 9,440,950 | (559,050) | | | | | | | 7.394 |
| 000000-00-0 | REP TI Holdings, LLC | | Wilmington | DE | Ridgemont Equity Partners | | 09/30/2014 | 3 | | | | 111,347 | | | | | 3,562,500 | | 1.879 |
| 000000-00-0 | RRE Ventures VII, L.P. | | Wilmington | DE | RRE Investors | | 09/26/2017 | 1 | 2,682,857 | 2,578,055 | 2,578,055 | 64,332 | | | | | | 7,315,829 | 4.100 |
| 000000-00-0 | Resolute Fund II, LP | | Wilmington | DE | The Jordan Company | | 10/15/2007 | 3 | 24,477,158 | 26,176,783 | 26,176,783 | 883,323 | | | | | 9,070 | 5,873,495 | 1.817 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Resolute Fund III, LP | | Wilmington | DE | The Jordan Company | | 06/11/2014 | 3 | 27,458,261 | 36,092,751 | 36,092,751 | 6,944,926 | | | | | (59,569) | 3,495,351 | 1.094 |
| 000000-00-0 | Revelstoke Capital Partners Fund II, L.P. | | | DE | Revelstoke Capital Management | | 07/23/2018 | 3 | 3,274,241 | 2,998,037 | 2,998,037 | (276,205) | | | | | | 37,025,759 | 13.190 |
| 000000-00-0 | Rhone Partners IV, L.P. | | Wilmington | DE | Rhone Capital | | 05/15/2012 | 3 | 14,692,652 | 17,500,422 | 17,500,422 | 1,259,385 | | | | (758,457) | 800,153 | 2,590,280 | 2.000 |
| 000000-00-0 | Rhone Partners V, L.P. | | George Town | CYM | Rhone Capital | | 07/22/2015 | 3 | 20,295,653 | 23,229,747 | 23,229,747 | 2,520,300 | | | | | | 19,606,302 | 2.188 |
| 000000-00-0 | Ridgemont Equity Partners Energy Opportunity Fund, L.P. | | Wilmington | DE | Ridgemont Equity Partners | | 06/19/2017 | 3 | 2,774,122 | 3,735,911 | 3,735,911 | 961,789 | | | | | | 7,204,124 | 3.361 |
| 000000-00-0 | Ridgemont Equity Partners I, LP | | Wilmington | DE | Ridgemont Equity Partners | | 03/29/2012 | 3 | 21,292,633 | 23,303,418 | 23,303,418 | (4,670,822) | | | | | 14,594,026 | 1,766,816 | 13.301 |
| 000000-00-0 | Ridgemont Equity Partners II, LP | | Wilmington | DE | Ridgemont Equity Partners | | 11/30/2015 | 3 | 30,512,191 | 38,399,374 | 38,399,374 | 7,263,578 | | | | | 220,122 | 12,050,582 | 5.025 |
| 000000-00-0 | Riverside Capital Appreciation Fund VI, LP | | Wilmington | DE | The Riverside Company | | 12/06/2013 | 3 | 31,572,876 | 41,960,806 | 41,960,806 | 2,132,953 | | | | | 715,299 | 8,432,465 | 3.333 |
| 000000-00-0 | Riverside Strategic Capital Fund I, L.P. | | Wilmington | DE | Riverside Co. | | 10/20/2015 | 2 | 16,418,933 | 14,169,293 | 14,169,293 | (2,502,063) | | | | | | 13,263,867 | 7.568 |
| 000000-00-0 | Russia Partners III, LP | | George Town | CYM | Siguler Guff & Company, LLC | | 08/14/2008 | 3 | 32,677,718 | 37,751,353 | 37,751,353 | (4,346,340) | | | | | 2,045,117 | 4,205,509 | 11.974 |
| 000000-00-0 | SAASH Co-Investment, LLC | | Wilmington | DE | Carousel Capital Management Company, L.P. | | 12/11/2012 | 3 | | | | | | | | | 643,965 | | 14.303 |
| 000000-00-0 | SKYKNIGHT CAPITAL FUND II, L.P. | | Wilmington | DE | SkyKnight Capital II GP, LLC | | 09/12/2018 | 3 | 3,580,330 | 2,455,030 | 2,455,030 | (1,125,300) | | | | | | 26,419,670 | 10.000 |
| 000000-00-0 | SM Wellness Holdings, LLC | | Wilmington | DE | Audax Management Company, L.L.C. | | 02/27/2015 | 3 | | | | (199,580) | | | | | 4,844,788 | | 2.885 |
| 000000-00-0 | SW Ingredients Blocker, LLC | | Wilimington | DE | Palladium Equity Partners | | 07/02/2018 | 3 | 25,025,629 | 25,025,629 | 25,025,629 | | | | | | | | 9.733 |
| 000000-00-0 | Seafood Kitchen Holdings, LLC | | Wilmington | DE | Sentinel Capital Partners, LLC | | 12/15/2017 | 3 | 2,000,000 | 2,425,196 | 2,425,196 | 425,196 | | | | | | | 1.980 |
| 000000-00-0 | Snow Phipps III, L.P. | | Dover | DE | Snow Phipps Group, LLC | | 08/23/2016 | 3 | 11,759,789 | 12,649,123 | 12,649,123 | (656,152) | | | | | 422,061 | 21,617,314 | 4.380 |
| 000000-00-0 | Stonepeak Finland (Co-invest) Holdings LP. | | Wilmington | DE | Stonepeak Infrastructure Partners | | 06/28/2016 | | 26,295,753 | 31,864,022 | 31,864,022 | 3,263,068 | | | | | 1,737,299 | | 33.110 |
| 000000-00-0 | Stonepeak Infrastructure Fund II, L.P. | | Wilmington | DE | Stonepeak Associates II | | 02/12/2016 | | 17,385,639 | 20,029,445 | 20,029,445 | 1,346,048 | | | | | 110,486 | 6,771,538 | 0.710 |
| 000000-00-0 | Strategic Value Special Situations Fund I, L.P. | | Wilmington | DE | Strategic Value Partners | | 08/28/2009 | | 2,873,228 | 4,265,840 | 4,265,840 | (887,198) | | | | | 153,571 | 158,801 | 5.775 |
| 000000-00-0 | Sverica Capital Partners IV, LP | | Wilmington | DE | Sverica Capital Management, LLC | | 10/13/2015 | 3 | 9,529,516 | 9,077,693 | 9,077,693 | (74,203) | | | | | | 9,830,409 | 7.036 |
| 000000-00-0 | TAILWIND DISTINCT INVESTOR, LP | | Wilmington | DE | Tailwind Capital Partners | | 03/30/2016 | 3 | 5,049,515 | 10,520,759 | 10,520,759 | 1,374,957 | | | | | | | 6.928 |
| 000000-00-0 | TDLE Holdings Partnership, L.P. | | Wilmington | DE | Graham Partners | | 02/26/2015 | 3 | | | | | | | | | 155,974 | | 2.091 |
| 000000-00-0 | TFCP II Co-Investment 4a LP | | St. Peter Port | GGY | Terra Firma | | 12/04/2007 | 3 | | (440) | (440) | | | | | | | | 4.022 |
| 000000-00-0 | TFCP III Co-Investment A LP | | St. Peter Port | GGY | Terra Firma | | 08/26/2008 | 3 | | 1,920 | 1,920 | (764) | | | | (106) | | | 5.496 |
| 000000-00-0 | TFCP III Co-Investment LP | | St. Peter Port | GGY | Terra Firma | | 12/04/2007 | 3 | | 6,645 | 6,645 | (6,838) | | | | (428) | | | 4.022 |
| 000000-00-0 | TPF II, L.P. | | Wilmington | DE | Tenaska Power Fund | | 12/03/2007 | | 2,343,338 | 1,887,723 | 1,887,723 | (22,861) | | | | | | 9,926,752 | 4.450 |
| 000000-00-0 | TPG Partners III, L.P. | | Wilmington | DE | Texas Pacific Group | | 02/10/2000 | 3 | 68,292 | 117,364 | 117,364 | (28,648) | | | | | | 347,834 | 1.319 |
| 000000-00-0 | TPG Partners IV, L.P. | | Wilmington | DE | Texas Pacific Group | | 12/29/2003 | 3 | | 2,460,809 | 2,460,809 | (2,604,354) | | | | | 2,086,221 | 4,394,872 | 1.034 |
| 000000-00-0 | TPG Partners V, LP | | Wilmington | DE | Texas Pacific Group | | 06/27/2006 | 3 | | 18,694,311 | 18,694,311 | (18,683,034) | | | | | 17,440,374 | 19,219,189 | 0.976 |
| 000000-00-0 | TPG Partners VI, LP | | Wilmington | DE | Texas Pacific Group | | 04/17/2008 | 3 | 1,972,431 | 62,871,464 | 62,871,464 | (10,331,001) | | | | | 15,856,412 | 10,585,749 | 0.954 |
| 000000-00-0 | TPG Solar Coinvest LLC/SunGuard | | Wilmington | DE | Texas Pacific Group | | 08/08/2005 | 3 | | 507,501 | 507,501 | (315,025) | | | | | | | 17.540 |
| 000000-00-0 | TWC Transflo Co-Invest, L.P. | | Wilmington | DE | True Wind Capital Management, LLC | | 11/15/2017 | 3 | 14,533,906 | 14,460,652 | 14,460,652 | (73,254) | | | | | | | 46.774 |
| 000000-00-0 | TZ Parent Holding, LLC | | Wilmington | DE | PNC RiverArch Capital | | 03/27/2018 | 3 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | | | 12.156 |
| 000000-00-0 | Tailwind Capital Partners II, L.P. | | Wilmington | DE | Tailwind Capital Partners | | 05/15/2015 | 3 | 22,197,377 | 26,276,925 | 26,276,925 | (1,422,362) | | | | | 1,620,104 | 5,620,334 | 3.158 |
| 000000-00-0 | Tailwind Capital Partners III, L.P. | | Wilmington | DE | Tailwind Capital Partners | | 09/27/2018 | 3 | 4,181,546 | 4,456,564 | 4,456,564 | 275,018 | | | | | | 35,818,454 | 3.370 |
| 000000-00-0 | Terra Firma Capital Partners II, L.P. | | London | GBR | Terra Firma | | 12/02/2003 | 3 | 276,589 | 233,479 | 233,479 | (89,474) | | | | 2,308 | 190,914 | 85,354 | 2.062 |
| 000000-00-0 | Terra Firma Capital Partners III, L.P. | | St. Peter Port | GGY | Terra Firma | | 03/27/2007 | 3 | 20,416,266 | 18,132,151 | 18,132,151 | 823,709 | | | | (752,456) | | 346,340 | 1.412 |
| 000000-00-0 | The Resolute Fund IV, L.P. | | Wilmington | DE | Resolute Fund Partners IV, L.P. | | 12/07/2018 | 3 | 3,807,715 | 4,407,016 | 4,407,016 | 599,301 | | | | | | 36,192,285 | 1.250 |
| 000000-00-0 | TorQuest Partners Fund IV, LP | | Toronto | CAN | TorQuest Partners | | 08/31/2016 | 3 | 7,388,941 | 7,452,657 | 7,452,657 | 600,165 | | | | (598,070) | | 15,066,430 | 3.240 |
| 000000-00-0 | TI Sponsor Co-Invest, L.P. | | | DE | Gryphon Partners | | 08/31/2018 | 3 | 3,482,978 | 3,482,978 | 3,482,978 | | | | | | | 793,809 | 1.949 |
| 000000-00-0 | Trident IV, LP | | George Town | CYM | Stone Point Capital LLC | | 05/10/2007 | 3 | 8,121,817 | 8,121,817 | 8,121,817 | | | | | | 4,724,400 | 7,572,752 | 3.640 |
| 000000-00-0 | Trident VI, L.P. | | George Town | CYM | Stone Point Capital LLC | | 09/12/2014 | 3 | 20,315,196 | 31,943,033 | 31,943,033 | 6,420,815 | | | | | 2,569,965 | 4,738,387 | 1.244 |
| 000000-00-0 | Trident VII, LP | | Grand Cayman | CYM | Stone Point Capital LLC | | 12/18/2017 | 3 | 17,078,391 | 17,423,911 | 17,423,911 | 345,520 | | | | | | 7,912,549 | 0.695 |
| 000000-00-0 | Trilantic Capital Partners V | | Wilmington | DE | Trilantic Capital Management, LLC | | 05/01/2013 | 3 | 32,693,492 | 33,874,842 | 33,874,842 | (3,882,264) | | | | | 12,003,177 | 5,833,918 | 2.404 |
| 000000-00-0 | Trinity Hunt Partners IV | | Wilmington | DE | Trinity Hunt Partners | | 11/05/2012 | 3 | 15,006,351 | 33,415,634 | 33,415,634 | 6,257,539 | | | | | 2,623,535 | 4,608,781 | 14.244 |
| 000000-00-0 | Trinity Hunt Partners V, LP | | Wilmington | DE | THPV, LP | | 01/17/2018 | 3 | 524,965 | | | (524,965) | | | | | | 29,473,839 | 10.000 |
| 000000-00-0 | Trinity Inclusion Limited | | Ebene | MUS | LeapFrog Investments Ltd | | 03/15/2018 | | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | | 445,000 | 25.572 |
| 000000-00-0 | Tritium I, L.P. | | Dover | DE | Tritium I Partners, L.P. | | 12/19/2014 | 3 | 19,455,043 | 29,364,896 | 29,364,896 | 7,768,934 | | | | | 144,642 | 5,303,410 | 9.251 |
| 000000-00-0 | True Wind Capital, L.P. | | Wilmington | DE | True Wind Capital Management, LLC | | 03/10/2017 | 3 | 14,698,138 | 13,430,866 | 13,430,866 | 955,180 | | | | | | 25,361,695 | 7.407 |
| 000000-00-0 | TwinMed (Equity Co-Invest) | | Wilmington | DE | Bison Capital Asset Management, LLC | | 11/06/2017 | 3 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | | | 26.670 |
| 000000-00-0 | Tyson Holdco LLC | | Wilmington | DE | Snow Phipps Group, LLC | | 07/22/2016 | 3 | | | | 515,944 | | | | | 20,251,118 | | 7.143 |
| 000000-00-0 | VCP-EDC CO-INVEST, LLC | | Wilmington | DE | Vestar Capital Partners | | 06/12/2017 | 3 | 15,118,421 | 27,271,596 | 27,271,596 | 12,250,578 | | | | | 597,371 | 181,579 | 38.660 |
| 000000-00-0 | VES Holding Company, LLC (Equity) | | Wilmington | DE | Wind Point Partners | | 06/01/2017 | 3 | 2,500,000 | 2,495,550 | 2,495,550 | (4,450) | | | | | | | 4.348 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Vector Capital IV, LP | | Wilmington | DE | Vector Capital | | 07/26/2007 | 3 | 14,547,303 | 26,703,530 | 26,703,530 | 2,724,838 | | | | | 2,478,049 | 1,051,584 | 2.450 |
| 000000-00-0 | Vertical Venture Partners II, L.P. | | Wilmington | DE | Vertical Venture Partners, LLC | | 08/21/2018 | 1 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | | 8,000,000 | 25.000 |
| 000000-00-0 | Vestar Capital Partners IV, L.P. | | Wilmington | DE | Vestar Capital Partners | | 12/15/1999 | 3 | | 414,584 | 414,584 | 125,412 | | | | | 11,034 | 358,716 | 1.008 |
| 000000-00-0 | Vestar Capital Partners V, L.P. | | George Town | CYM | Vestar Capital Partners | | 12/19/2005 | 3 | 30,991,202 | 26,490,913 | 26,490,913 | (4,751,775) | | | | | | 67,942 | 4.630 |
| 000000-00-0 | Vestar Capital Partners VII, L.P. | | Grand Cayman | CYM | Vestar Capital Partners | | 04/02/2018 | 3 | 10,435,522 | 9,705,332 | 9,705,332 | (730,190) | | | | | | 49,564,478 | 4.800 |
| 000000-00-0 | WCP S-One Holdings, LLC/SupplyOne Holdings, LLC | | Dover | DE | Wellspring Capital Management | | 02/01/2018 | 3 | 4,125,000 | 4,125,000 | 4,125,000 | | | | | | | | 3.825 |
| 000000-00-0 | WLR Recovery Fund IV, LP | | Wilmington | DE | WL Ross | | 12/14/2007 | | 8,071,771 | 7,280,255 | 7,280,255 | (206,384) | | | | | | 9,565,721 | 2.446 |
| 000000-00-0 | WLR Recovery Fund V, L.P. | | Wilmington | DE | WL Ross | | 10/14/2011 | | 15,287,875 | 14,770,850 | 14,770,850 | 1,112,572 | | | | | | 1,183,545 | 3.869 |
| 000000-00-0 | WWEX UNI Topco Holdings, LLC (Topco) | | Wilmington | DE | Ridgemont Equity Partners | | 09/30/2015 | 3 | 1,997,882 | 3,803,622 | 3,803,622 | 29,616 | | | | | | | 0.658 |
| 000000-00-0 | Warburg Pincus Private Equity IX, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 08/05/2005 | 3 | | 4,905,721 | 4,905,721 | (2,943,452) | | | | | 1,474,641 | | 0.938 |
| 000000-00-0 | Warburg Pincus Private Equity VIII, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 08/03/2001 | 3 | | 4,111,021 | 4,111,021 | (1,431,502) | | | | | 1,457,100 | | 0.843 |
| 000000-00-0 | Warburg Pincus Private Equity X, LP | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 04/24/2008 | 3 | | 22,412,739 | 22,412,739 | (924,947) | | | | | 4,724,600 | | 0.341 |
| 000000-00-0 | Warburg Pincus Private Equity XI, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 05/24/2012 | 3 | 24,891,647 | 42,497,017 | 42,497,017 | 4,346,226 | | | | | 2,521,449 | | 0.422 |
| 000000-00-0 | Warburg Pincus Private Equity XII, L.P. | | Wilmington | DE | Warburg Pincus LLC | | 01/19/2016 | 3 | 26,278,046 | 30,212,624 | 30,212,624 | 3,777,517 | | | | | 4,797 | 11,427,000 | 0.312 |
| 000000-00-0 | Warburg, Pincus Equity Prtnrs, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 06/26/1998 | 3 | | 160,963 | 160,963 | (140,641) | | | | | 160,000 | | 0.800 |
| 000000-00-0 | Warburg, Pincus International, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 06/22/2000 | 3 | | 3,109,478 | 3,109,478 | (1,701,622) | | | | | 2,313,667 | | 1.400 |
| 000000-00-0 | Washing Systems (Equity Co-Invest) | | Wilmington | DE | Gryphon Advisors, LLC | | 11/30/2015 | 3 | | | | 580,497 | | | | | 2,889,366 | | 3.561 |
| 000000-00-0 | Wayzata Opportunities Fund II, L.P. | | Wilmington | DE | Wayzata Investment Partners LLC | | 07/15/2008 | | | 2,723,976 | 2,723,976 | (2,975,472) | | | | | 2,518,998 | | 2.309 |
| 000000-00-0 | Wellspring Capital Partners VI, L.P. | | Ugland House | CYM | Wellspring Capital Management | | 04/27/2018 | 3 | 2,039,222 | 1,178,897 | 1,178,897 | (860,325) | | | | | | 37,960,778 | 2.827 |
| 000000-00-0 | Welsh, Carson, Anderson, and Stowe XII, L.P. | | Wilmington | DE | WCAS XII Associates LLC | | 08/26/2015 | 3 | 16,701,341 | 23,694,463 | 23,694,463 | 3,886,296 | | | | | 408,268 | 9,634,636 | 0.951 |
| 000000-00-0 | White Deer Energy II, L.P. | | George Town | CYM | White Deer Energy | | 03/22/2013 | | 17,921,540 | 18,561,686 | 18,561,686 | (476,608) | | | | | 2,155,738 | 6,065,128 | 1.797 |
| 000000-00-0 | White Deer Energy, L.P. | | George Town | CYM | White Deer Energy | | 10/30/2009 | | 8,503,126 | 9,627,943 | 9,627,943 | 12,672,631 | | 14,676,490 | | | 22 | 14,925,017 | 12.160 |
| 000000-00-0 | Wind Point Partners VIII | | Wilmington | DE | Wind Point Partners | | 01/03/2017 | 3 | 17,721,170 | 21,440,805 | 21,440,805 | 1,908,492 | | | | | | 22,278,830 | 4.824 |
| 000000-00-0 | Winsight (Equity-Invest) | | Wilmington | DE | Pamlico Capital Management, LP | | 01/31/2017 | 3 | 500,000 | 364,107 | 364,107 | (135,893) | | | | | | | 0.700 |
| 000000-00-0 | ZMC II, L.P. | | Wilmington | DE | ZM Capital Advisors, LLC | | 09/03/2014 | 3 | 15,956,703 | 24,811,330 | 24,811,330 | 7,661,750 | | | | | | 14,017,337 | 7.216 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 4,227,914,467 | 5,369,041,703 | 5,369,041,703 | (115,680,004) | | 88,430,523 | | (6,234,822) | 894,657,839 | 2,475,478,839 | XXX |
| 000000-00-0 | Almond Processors, LLC | | Wilmington | DE | Treehouse California Almonds, LLC | | 07/18/2011 | | 16,815 | | | (6,010,710) | | | | | 11,130,980 | | 100.000 |
| 000000-00-0 | Infra Alpha, LLC | | Wilmington | DE | EMG Investments, LLC | | 12/21/2010 | | 177,063,418 | 180,905,891 | 180,905,891 | (17,700,451) | | | | | 10,682,561 | | 100.000 |
| 000000-00-0 | TIAA Stonepeak Fund I, LLC | | Wilmington | DE | Stonepeak Associates, LLC | | 09/08/2011 | | 216,103,668 | 236,271,633 | 236,271,633 | (16,890,416) | | | | | 59,213,527 | 52,938,664 | 100.000 |
| 000000-00-0 | CCM Series, LLC | | Wilmington | DE | Covariance Capital Management, Inc. | | 06/30/2011 | | 900,875,942 | 1,225,911,644 | 1,225,911,644 | (6,400,099) | | | | | 52,870,501 | | 100.000 |
| 000000-00-0 | TIAA Stonepeak Investments II, LLC | | Wilmington | DE | Stonepeak Associates, LLC | | 09/08/2011 | | 206,541 | 50,595,168 | 50,595,168 | 21,544,512 | | | | | 21,403,651 | | 100.000 |
| 000000-00-0 | DWM Inclusive Finance Equity Fund II | | Luxembourg | LUX | DWM Funds S.a.r.l | | 01/10/2014 | | 17,887,851 | 16,701,189 | 16,701,189 | (3,346,978) | | | | | | 4,657,409 | 44.146 |
| 000000-00-0 | TIAA Infrastructure Investments, LLC | | Wilmington | DE | ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP | | 11/04/2011 | | 642,957,948 | 557,367,468 | 557,367,468 | (92,431,992) | | | | | 67,594,457 | | 100.000 |
| 000000-00-0 | DWM MICROFINANCE EQUITY FUND I | | Luxembourg | LUX | DWM Funds S.a.r.l | | 03/02/2009 | | 10,813,431 | 16,448,147 | 16,448,147 | (15,951,722) | | | | | 16,289,757 | | 48.780 |
| 000000-00-0 | TIAA Oil & Gas Investments, LLC | | Wilmington | DE | ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC | | 07/11/2011 | | 33,615,491 | 38,481,177 | 38,481,177 | 326,488,389 | | 333,451,123 | | | | 20,382,699 | 100.000 |
| 000000-00-0 | EPP LFG I, LLC | | Wilmington | DE | Energy Power Partners | | 11/03/2011 | | 1,058,235 | 896,202 | 896,202 | (403,454) | | 2,937,444 | | | | 1,028,123 | 49.000 |
| 000000-00-0 | ActOil LLC | | Wilmington | DE | RSP Permian, LLC | | 06/15/2011 | | | | | (88,302,000) | | | | | 88,985,217 | | 100.000 |
| 000000-00-0 | Envisage Information Systems, LLC | | New York | NY | Teachers Advisors, Inc. | | 03/31/2014 | | 4,259,043 | 4,065,476 | 4,065,476 | 145,793 | | | | | | | 100.000 |
| 000000-00-0 | TIAA SynGas, LLC | | Wilmington | DE | AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC | | 03/31/2011 | | 71,523,650 | 48,167,783 | 48,167,783 | 2,475,679 | | | | | 3,146,084 | | 100.000 |
| 000000-00-0 | FCP-ASC Holdings, LLC | | Wilmington | DE | Falfurrias Capital Partners | | 06/30/2014 | 3 | 13,050,000 | 11,043,305 | 11,043,305 | (629,875) | | | | | | | 25.193 |
| 000000-00-0 | UK PPP Investments LP | | London | GBR | TIAA | | 09/26/2016 | | 23,630,910 | 3,222 | 3,222 | 3,430,646 | | | | (72,399) | | 24,377 | 100.000 |
| 000000-00-0 | Growth Capital Fund I, LP | | Dover | DE | Winslow Capital Management, LLC | | 01/04/2016 | 1 | 129,151,426 | 160,751,802 | 160,751,802 | 22,622,328 | | | | | 61,784,936 | 10,810,000 | 94.000 |
| 000000-00-0 | 730 Data Centers LLC | | Wilmington | DE | TIAA | | 07/18/2016 | | 121,017,287 | 107,966,953 | 107,966,953 | (16,150,292) | | | | | | 6,714,092 | 100.000 |
| 000000-00-0 | Liberty M & R SPV II, LP | | Wilmington | DE | Energy & Minerals Group | | 03/12/2010 | | 1,181,853 | 5,039,200 | 5,039,200 | (4,915,940) | | | | | 5,779,502 | | 100.000 |
| 000000-00-0 | 730 Power Development LLC | | Wilmington | DE | CCE Holdings / CVEC LLC | | 12/24/2014 | | 365,749,902 | 315,500,127 | 315,500,127 | (5,556,885) | | | | | | | 100.000 |
| 000000-00-0 | Siguler Guff Third Avenue, L.P. | | Wilmington | DE | Siguler Guff & Company, LLC | | 06/18/2004 | 3 | 386,800 | 464,390 | 464,390 | 299,376 | | | | | 30,960 | | 99.990 |
| 000000-00-0 | 730 Telecom, LLC | | Wilmington | DE | TIAA | | 10/19/2015 | | 28,748,900 | 44,945,365 | 44,945,365 | 5,581,639 | | | | | 118,585 | 1,807,315 | 100.000 |
| 000000-00-0 | TIAA GBS Singapore Holdings Company PTE. LTD. | | Wilmington | DE | Teachers Advisors, Inc. | | 03/18/2016 | | 26,625,000 | 31,389,052 | 31,389,052 | 1,528,235 | | | | | | | 100.000 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | ActOil Colorado, LLC | | Wilmington | DE | Great Western Petroleum, LLC | | 08/02/2013 | | 258,682,670 | 136,690,375 | 136,690,375 | (95,719,883) | | | | | | 100,849,875 | 100.000 |
| 000000-00-0 | TIAA Global Equity Income, LLC | | Wilmington | DE | Teachers Advisors, Inc. | | 06/27/2013 | | 8,899,932 | 8,188,557 | 8,188,557 | (70,843,149) | | | | | 58,117,923 | | 100.000 |
| 000000-00-0 | TIAA Wind Investments LLC | | Wilmington | DE | Capistrano Wind Partners, LLC | | 01/23/2012 | | 105,404,806 | 179,498,513 | 179,498,513 | 18,020,764 | | | | | | | 100.000 |
| 000000-00-0 | TIAA Separately Managed Account Strategies, LLC | | Wilmington | DE | Teachers Advisors, Inc. | | 06/30/2016 | | 100,474,250 | 101,317,031 | 101,317,031 | (15,862,381) | | | | | 19,525,866 | | 100.000 |
| 000000-00-0 | TIAA-CREF Individual & Institutional Services, LLC | | New York | NY | TIAA | | 09/04/1990 | | 135,853,994 | 135,853,994 | 135,853,994 | | | 208,423,222 | | | | | 100.000 |
| 000000-00-0 | TIAA-CREF Redwood, LLC | | Wilmington | DE | TIAA | | 12/27/2012 | | 12,268,913 | 12,268,913 | 12,268,913 | | | 17,259,507 | | | | | 100.000 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 3,407,508,676 | 3,626,732,577 | 3,626,732,577 | (54,978,866) | | 562,071,296 | | (72,399) | 476,674,507 | 199,212,554 | XXX |
| 000000-00-0 | Avanath Affordable Housing I, LLC | | Wilmington | DE | Avanath Capital Management | | 10/21/2010 | | 10,419,829 | 8,375,228 | 8,375,228 | (177,466) | | | | | | 888,303 | 21.350 |
| 000000-00-0 | Avanath Affordable Housing II, LLC | | Wilmington | DE | Avanath Capital Management | | 06/21/2013 | | 18,231,448 | 12,199,491 | 12,199,491 | (653,967) | | | | | | 555,229 | 11.900 |
| 000000-00-0 | Avanath Affordable Housing III, LLC | | Wilmington | DE | Avanath Capital Management | | 04/17/2017 | | 33,191,889 | 27,423,032 | 27,423,032 | (1,901,571) | | | | | | 16,304,526 | 38.462 |
| 000000-00-0 | CB Concierge Residential Opportunity Fund 2013 LP | | Wilmington | DE | Crossbeam Capital, LLC | | 12/16/2011 | | | | | | | | | | | | 24.270 |
| 000000-00-0 | CPCR Opportunity Fund I | | New York | NY | CPC Resources, Inc. | | 06/28/2005 | | | 16,346 | 16,346 | (303) | | | | | | | 11.760 |
| 000000-00-0 | CPCR Opportunity Fund II | | New York | NY | CPC Resources, Inc. | | 01/23/2001 | | | 131,988 | 131,988 | 36,599 | | | | | 300,000 | 5,493,188 | 20.000 |
| 000000-00-0 | Campbell Opp Timber Fund-A, L.P. (Temple Inland) | | Wilmington | DE | The Campbell Group | | 02/29/2008 | | 7,289,196 | 7,289,196 | 7,289,196 | | | 2,437,405 | | | | | 6.120 |
| 000000-00-0 | China Designer Outlet Mall SA | | Luxembourg | LUX | TH Real Estate (Silk Road Fund) | | 09/15/2014 | | | | | 96,290 | | | | | 211,695 | 94,015 | 10.887 |
| 000000-00-0 | Community Reinvestments Partners II, LP | | Wilmington | DE | Atlantic American Capital Advisors, LLC | | 09/19/2007 | | 2,709,918 | 3,401,717 | 3,401,717 | 13,621 | | | | | 158,228 | 293,051 | 29.310 |
| 000000-00-0 | Enterprise Homes Preservation Fund, LLC | | Baltimore | MD | Enterprise Homes, Inc. | | 07/28/2017 | | 47,777,206 | 50,488,865 | 50,488,865 | 2,711,659 | | | | | | | 70.364 |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund I, LLC | | Columbia | MD | Enterprise Community Investments, Inc | | 06/30/2014 | | 4,659,536 | 4,492,049 | 4,492,049 | (5,302,979) | | | | | | 672,134 | 28.300 |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund II, LLC | | Columbia | MD | Enterprise Community Investments, Inc | | 12/22/2017 | | 7,846,880 | 6,953,289 | 6,953,289 | (893,591) | | | | | | 11,957,239 | 18.223 |
| 000000-00-0 | FIA Timber Growth Fund | | Wilmington | DE | Forest Investment Associates | | 03/09/2009 | | 65,743,955 | 109,359,206 | 109,359,206 | 6,573,315 | | | | | 466,822 | 1,503,517 | 23.341 |
| 000000-00-0 | GTI8 Institutional Investors Co. Limited | | George Town | CYM | Global Forest Partners | | 08/21/2007 | | 79,086,235 | 85,618,305 | 85,618,305 | (17,622,563) | | | | | 42,288,049 | | 97.785 |
| 000000-00-0 | GTI9 Institutional Investors Co. Limited | | George Town | CYM | Global Forest Partners | | 09/30/2010 | | 73,515,069 | 67,534,831 | 67,534,831 | 1,520,150 | | | | | | | 86.705 |
| 000000-00-0 | Gerding Edlen Green Cities Fund, L.P. | | Wilmington | DE | Gerding Edlen Development, Inc. | | 11/23/2010 | | 1,329,541 | 4,532,302 | 4,532,302 | 81,147 | | | | | 213,103 | 209,630 | 10.000 |
| 000000-00-0 | Global Timber Investors 7 | | George Town | CYM | Global Forest Partners | | 12/15/2005 | | | 197,437 | 197,437 | (3,603,972) | | | | | 6,530,846 | | 9.459 |
| 000000-00-0 | Heartwood Forestland Fund VII, Limited Partnership and Subsidiaries | | Raleigh | NC | The Forestland Group | | 06/29/2011 | | 45,795,234 | 65,029,840 | 65,029,840 | 2,003,495 | | | | | | | 21.768 |
| 000000-00-0 | Heartwood Forestland REIT, LLC | | Raleigh | NC | The Forestland Group | | 12/07/2007 | | 49,043,194 | 79,998,814 | 79,998,814 | 6,407,536 | | | | | 1,205,769 | | 11.007 |
| 000000-00-0 | Hines European Development | | Wilmington | DE | Hines | | 06/30/2003 | | 7,262,889 | 14,320,088 | 14,320,088 | | | | | (676,166) | | 141,596,367 | 33.590 |
| 000000-00-0 | Hines India Fund | | Wilmington | DE | Hines | | 05/02/2008 | | 29,345,212 | 10,301,989 | 10,301,989 | (891,729) | | | | | | 15,297,500 | 25.000 |
| | | | | | | | | | | | | | | | | | | | 0.000 |
| 000000-00-0 | Impact PCCP IV LLC | | Wilmington | DE | Pacific Coast Capital Partners LLC | | 10/18/2006 | | | 5,083,526 | 5,083,526 | (1,140,687) | | | | | 1,229,924 | 134,598 | 57.080 |
| 000000-00-0 | Metropolitan Workforce Housing Fund LLC | | New York | NY | Phoenix Realty Group, LLC | | 12/21/2007 | | | 820,370 | 820,370 | 257,160 | | | | | | | 8.620 |
| 000000-00-0 | Northwest Louisiana Community Development Fund I | | Wilmington | DE | Northwest Louisiana Strategic Action Council | | 11/06/2008 | | | 95,783 | 95,783 | | | | | | | | 32.790 |
| 000000-00-0 | NRFC Inception IA, LP | | Wilmington | DE | Northstar | | 07/13/2015 | | | | | | | | | | 20,781,189 | | 49.000 |
| 000000-00-0 | NRFC Inception IB, LP | | Wilmington | DE | Northstar | | 07/13/2015 | | 20,312,233 | 20,254,950 | 20,254,950 | (21,438) | | | | | | | 49.000 |
| 000000-00-0 | NRFC Inception II, LP | | Wilmington | DE | Northstar | | 02/15/2013 | | 25,067,468 | 24,999,907 | 24,999,907 | (18,471) | | | | | | | 49.000 |
| 000000-00-0 | NRFC Inception IIA, LP | | Wilmington | DE | Northstar | | 07/13/2015 | | 20,334,782 | 20,293,481 | 20,293,481 | (23,867) | | | | | | | 49.000 |
| 000000-00-0 | NRFC Inception, LP | | Wilmington | DE | Northstar | | 02/15/2013 | | 31,996,688 | 31,788,452 | 31,788,452 | (25,936) | | | | | | | 49.000 |
| 000000-00-0 | O'Connor North American Property Partners, L.P. | | Wilmington | DE | O'Connor North American Management Partners, LLC | | 09/30/2004 | | 11,744 | 5,097,781 | 5,097,781 | (2,364,774) | | | | | 1,090,534 | | 6.633 |
| | | | | | | | | | | | | | | | | | | | 0.000 |
| 000000-00-0 | RAHF IV SHORE HILL MEMBER, LLC | | Dover | DE | Jonathan Rose Companies | | 11/05/2018 | | 13,387,062 | 13,387,062 | 13,387,062 | | | | | | | (73,699) | 28.328 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund IV | | Dover | DE | Jonathon Rose Companies, LLC | | 07/12/2016 | | 29,516,327 | 46,268,743 | 46,268,743 | 6,170,683 | | | | | 593,279 | 20,342,313 | 21.470 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund, LLC | | Dover | DE | Jonathon Rose Companies, LLC | | 08/01/2014 | | 36,943,800 | 30,849,852 | 30,849,852 | (1,745,278) | | | | | | | 96.990 |
| 000000-00-0 | Rose Smart Growth Investment Fund I-A, LP | | Dover | DE | Jonathon Rose Companies, LLC | | 06/07/2010 | | | 174,836 | 174,836 | (757,434) | | | | | 1,088,000 | | 20.520 |
| 000000-00-0 | Turner-Agassi Charter School Facilities Fund II | | Wilmington | DE | Turner Impact Capital | | 06/23/2016 | | 2,842,035 | 2,596,759 | 2,596,759 | 136,412 | | | | | | 6,868,321 | 3.185 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | Urban Strategy America Fund, L.P. | | Wilmington | DE | New Boston Fund, Inc. | | 03/30/2007 | | 283,872 | 475,843 | 475,843 | (141,081) | | | | | | | 10.260 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 663,943,242 | 759,851,358 | 759,851,358 | (11,279,040) | | 2,437,405 | | (676,166) | 76,157,438 | 222,136,232 | XXX |
| 000000-00-0 | 730 Texas Timberlands II, Ltd. | | Austin | TX | TIAA | | 10/27/2005 | | 94,261,204 | 93,637,793 | 93,637,793 | 79,565 | | | | | | | 100.000 |
| 000000-00-0 | WRC Properties LLC | | N/A | DE | TIAA | | 01/01/2013 | | | | | (85,236) | | | | | 85,236 | | 100.000 |
| 000000-00-0 | Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF | | Luxembourg | LUX | Henderson Property UK AIFM Limited | | 03/30/2015 | | 81,398,506 | 78,166,845 | 78,166,845 | 900,078 | | | | (4,777,502) | 3,343,917 | 18,234,520 | 36.510 |
| 000000-00-0 | Broadleaf Timberland Investments, LLC | | Wilmington | DE | TIAA | | 03/07/2013 | | 122,589,116 | 102,482,032 | 102,482,032 | 6,008,488 | | | | | | | 100.000 |
| 000000-00-0 | 485 Properties LLC | | N/A | DE | TIAA | | 12/17/1997 | | 12,527,445 | 15,400,000 | 9,466,064 | (2,643,660) | | | | | 946,424 | | 100.000 |
| 000000-00-0 | Global Real Estate Debt Partners - Fund II | | Luxembourg | LUX | TH Real Estate | | 01/25/2018 | | 7,457,330 | 7,225,203 | 7,225,203 | (1,403) | | | | (230,724) | | 88,368,522 | 18.750 |
| 000000-00-0 | Ceres Agricultural Properties, LLC | | Wilmington | DE | Westchester Group Investment Management, Inc. | | 07/31/2007 | | 914,541,538 | 887,606,978 | 887,606,978 | (30,583,451) | | | | | 41,696,634 | | 100.000 |
| 000000-00-0 | TIAA Super Regional Mall Member Sub LLC | | N/A | DE | TIAA | | 08/24/2011 | | 547,315,124 | 835,101,763 | 829,058,291 | (3,033,333) | | | | | 24,211,770 | | 100.000 |
| 000000-00-0 | NRFC Inception IV, LP | | Wilmington | DE | Northstar | | 04/01/2013 | | 30,948,643 | 30,863,773 | 30,863,773 | (28,400) | | | | | | | 49.000 |
| 000000-00-0 | Dionysus Properties, LLC | | Wilmington | DE | TIAA | | 06/28/2011 | | 60,127,478 | 105,753,271 | 105,753,271 | (20,620,336) | | | | | | | 100.000 |
| 000000-00-0 | TIAA Union Place Phase I LLC | | N/A | DE | TIAA | | 01/18/2007 | | 59,839,805 | 79,700,000 | 59,839,805 | | | | | | 1,418,185 | | 100.000 |
| 000000-00-0 | NRFC Inception V, LP | | Wilmington | DE | Northstar | | 05/01/2013 | | 12,820,451 | 12,839,517 | 12,839,517 | (23,055) | | | | | | 319,596 | 49.000 |
| 000000-00-0 | Mansilla Participacoes LTDA | | Sao Paulo | BRA | TIAA | | 09/03/2008 | | 669,522,595 | 704,189,220 | 704,189,220 | 9,577,798 | | | | (137,306,966) | 9,980,569 | | 100.000 |
| 000000-00-0 | T-C SMA II LLC | | N/A | DE | TIAA | | 07/19/2007 | | 44,438,405 | 49,400,000 | 49,813,196 | 1,214,484 | | | | | 1,930,383 | | 100.000 |
| 000000-00-0 | Ziemia Fund | | Amsterdam | NLD | Westchester Group Investment Management, Inc. | | 12/29/2009 | | 115,433,814 | 96,334,668 | 96,334,668 | 4,651,942 | | | | (4,700,966) | | 7,814,969 | 31.670 |
| 000000-00-0 | Occator Agricultural Properties, LLC | | Wilmington | DE | Teays River Management, LLC / Materra LLC / AGR Partners | | 04/30/2009 | | 490,729,104 | 491,983,940 | 491,983,940 | 3,891,522 | | | | | 21,920,282 | 14,038,767 | 100.000 |
| 000000-00-0 | T-C 685 Third Avenue Member LLC | | N/A | DE | TIAA | | 10/27/2010 | | 201,111 | | 233,537 | 101,613 | | | | | | | 100.000 |
| 000000-00-0 | TIAA Global Ag Holdco, LLC | | Wilmington | DE | Teachers Advisors, Inc. | | 06/03/2011 | | 938,066,491 | 938,066,491 | 938,066,491 | (27,258,706) | | | | | 34,761,800 | 121,688,683 | 100.000 |
| 000000-00-0 | T-C US Super Regional Mall Fund LP | | Honolulu | HI | T-C US Super Regional Mall Fund GP LLC | | 07/09/2015 | | 295,344,063 | 313,487,474 | 313,487,474 | 4,670,179 | | | | | 3,280,001 | 4,669,539 | 22.220 |
| 000000-00-0 | TEFF Holdco LLC | | Wilmington | DE | TIAA-CREF Alternative Advisors, LLC | | 07/29/2016 | | 68,910,276 | 71,097,588 | 71,097,588 | (1,833,092) | | | | (1,837,306) | | 46,763,960 | 100.000 |
| 000000-00-0 | U.S. Core-Plus Real Estate Debt Fund LP | | Various | | CRED GP LLC | | 06/01/2018 | | 44,670,000 | 45,270,683 | 45,270,683 | 600,683 | | | | | | 205,330,000 | 49.020 |
| 000000-00-0 | TIAA GTR HoldCo LLC | | Wilmington | DE | TIAA | | 12/17/2013 | | 234,905,201 | 167,697,013 | 167,697,013 | (18,987,070) | | | | | | 98,850,000 | 100.000 |
| 000000-00-0 | THRE US Strategic Industrial Fund | | N/A | | TH Real Estate U.S. Strategic Industrial Fund I GP, LLC | | 12/08/2017 | | 7,026,390 | 9,250,453 | 9,250,453 | 2,224,063 | | | | | 872,643 | 44,683,863 | 31.360 |
| 000000-00-0 | TIAA Timberlands I, LLC | | Wilmington | DE | TIAA | | 11/19/1998 | | 33,990,654 | 33,990,654 | 33,990,654 | | | | | | 3,511,056 | | 100.000 |
| 000000-00-0 | U.S. Cities Retail Fund LP | | Various | | U.S. Cities Retail Fund GP LLC | | 06/28/2018 | | 96,316,840 | 98,374,707 | 98,374,707 | 2,057,867 | | | | | | 12,155,759 | 100.000 |
| 000000-00-0 | TIAA Timberlands II, LLC | | Wilmington | DE | TIAA | | 11/15/1999 | | 54,029,531 | 54,029,531 | 54,029,531 | | | | | | 3,957,865 | | 100.000 |
| 000000-00-0 | T-C JK I LLC | | N/A | DE | TIAA | | 01/13/2014 | | 105,266,532 | 72,715,216 | 58,145,195 | (9,627,301) | | | | | 1,917,990 | | 100.000 |
| 000000-00-0 | Renewable Timber Europe, LLC | | Wilmington | DE | TIAA | | 09/27/2011 | | 14,198,649 | 10,114,951 | 10,114,951 | (2,116,095) | | | | | | | 100.000 |
| 000000-00-0 | T-C JK II LLC | | N/A | DE | TIAA | | 01/13/2014 | | 101,144,314 | 69,863,639 | 55,870,873 | (9,249,760) | | | | | 1,842,769 | | 100.000 |
| 000000-00-0 | Renewable Timber Resources LLC | | Wilmington | DE | TIAA | | 05/26/2011 | | 1,986,088 | 1,985,095 | 1,985,095 | (440) | | | | | | | 100.000 |
| 000000-00-0 | T-C Australia RE Holdings I, LLC | | N/A | DE | TIAA | | 04/29/2016 | | 251,739,259 | 255,690,428 | 231,695,388 | (24,353,937) | | | | | 5,780,731 | | 100.000 |
| 000000-00-0 | Lewis & Clark Timberlands, LP | | Wilmington | DE | TIAA | | 07/01/2015 | | 236,710,643 | 348,910,077 | 348,910,077 | 20,162,697 | | | | | 6,891,037 | | 57.430 |
| 000000-00-0 | T-C 699 Bourke Street LLC | | N/A | DE | TIAA | | 02/20/2014 | | (485,761) | | 86,043 | 8,583,185 | | | | | 6,970,813 | | 100.000 |
| 000000-00-0 | T-C Mt. Ommaney Centre Holding Company LLC | | N/A | DE | TIAA | | 09/26/2014 | | 112,432,551 | 88,611,431 | 80,768,521 | (9,377,767) | | | | | | | 100.000 |
| 000000-00-0 | T-C 101 Miller Street Holding Company LLC | | N/A | DE | TIAA | | 10/10/2014 | | 131,550 | | | 4,346,741 | | | | | | | 100.000 |
| 000000-00-0 | T-C Europe LP | | N/A | DE | TIAA | | 11/18/2014 | | 436,981,606 | 565,473,870 | 416,008,160 | (33,220,340) | | | | | | | 100.000 |
| 000000-00-0 | T-C Lux Fund Holdings LLC | | N/A | DE | TIAA | | 03/19/2015 | | 339,113,252 | 360,932,496 | 362,679,712 | (4,279,582) | | | | | 11,284,380 | 13,663,896 | 100.000 |
| 000000-00-0 | T-C UK RE Holdings I LLC | | N/A | DE | TIAA | | 06/17/2016 | | 49,350,166 | 29,979,050 | 34,758,214 | (3,575,463) | | | | | | | 100.000 |
| 000000-00-0 | T-C Waterford Blue Lagoon GP LLC | | N/A | DE | TIAA | | 10/08/2015 | | 3,909,367 | 4,743,451 | 3,909,008 | 8,417 | | | | | 42,661 | | 100.000 |
| 000000-00-0 | T-C Waterford Blue Lagoon LLC | | N/A | DE | TIAA | | 10/08/2015 | | 195,468,365 | 237,172,537 | 195,450,411 | 420,855 | | | | | 2,133,035 | | 100.000 |
| 000000-00-0 | TGA Montrose Residences Member LLC | | N/A | DE | TIAA | | 08/03/2016 | | 31,927,104 | 27,899,100 | 30,566,757 | (266,221) | | | | | | 31,609,295 | 100.000 |
| 000000-00-0 | TGA Japan Holdings, LLC | | N/A | DE | TIAA | | 08/10/2016 | | 44,847,857 | 41,861,325 | 40,398,577 | 2,571,954 | | | | | | | 100.000 |
| 000000-00-0 | TIAA Realty LLC | | N/A | DE | TIAA | | 01/01/2013 | | 113,470,186 | 151,497,815 | 113,260,602 | (209,583) | | | | | | | 100.000 |
| 000000-00-0 | T-C 400 Montgomery LLC | | N/A | DE | TIAA | | 08/03/2016 | | 60,230,156 | 58,792,500 | 58,210,314 | (324,878) | | | | | | | 100.000 |
| 000000-00-0 | TGA Montague Investor Member LLC | | N/A | DE | TIAA | | 10/21/2016 | | 24,416,647 | 27,934,308 | 23,478,627 | (235,355) | | | | | | | 100.000 |
| 000000-00-0 | T-C Permian Investor LLC | | N/A | DE | TIAA | | 03/29/2017 | | 36,884,503 | 42,668,640 | 42,668,640 | 2,904,135 | | | | | | 9,122,487 | 100.000 |
| 000000-00-0 | T-C MV Member LLC | | N/A | DE | TIAA | | 12/02/2016 | | 449,190,374 | 452,576,189 | 452,576,189 | 2,287,548 | | | | | 17,424,808 | 40,581,336 | 100.000 |
| 000000-00-0 | TGA MKP Member LLC | | N/A | DE | TIAA | | 03/17/2017 | | 155,677,435 | 156,973,149 | 156,973,149 | 1,295,714 | | | | | 678,669 | 69,322,564 | 100.000 |
| 000000-00-0 | TGA FC Investor Member LLC | | N/A | DE | TIAA | | 10/12/2016 | | 34,120,979 | 36,000,000 | 34,004,499 | (116,481) | | | | | | 18,957,226 | 100.000 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | TGA APAC Fund Holdings LLC | | N/A | DE | TIAA | | 07/20/2017 | | 120,093,826 | 119,078,003 | 119,078,003 | (1,015,823) | | | | | | 33,189,904 | 100.000 |
| 000000-00-0 | CASA Student Housing Fund Holdings LLC | | N/A | DE | TIAA | | 10/08/2014 | | 50,658,707 | 61,860,850 | 52,995,991 | (8,261,133) | | | | | 5,787,251 | | 100.000 |
| 000000-00-0 | TGA Connection at Athens Investor Member LLC | | N/A | DE | TIAA | | 06/04/2018 | | 18,801,466 | 17,346,000 | 18,559,867 | (241,599) | | | | | | | 100.000 |
| 000000-00-0 | TGA SP-MPC Housing Investor Member LLC | | N/A | DE | TIAA | | 09/26/2018 | | 20,763,930 | 10,872,853 | 20,795,349 | 31,419 | | | | | | 64,237,826 | 100.000 |
| 000000-00-0 | TGA MS Self Storage Investor Member LLC | | N/A | DE | TIAA | | 09/14/2018 | | 83,904,071 | 81,090,000 | 83,706,038 | (198,033) | | | | | | | 100.000 |
| 000000-00-0 | T-C GA Real Estate Holdings LLC | | N/A | DE | TIAA | | 07/27/2011 | | 2,354,231,754 | 2,532,980,778 | 2,435,851,988 | (45,766,664) | | | | | 117,899,898 | | 100.000 |
| 000000-00-0 | T-C 20 Hunter Street (US) LLC | | N/A | DE | TIAA | | 10/18/2013 | | (4,216,604) | | (4,623,862) | 458,266 | | | | | | | 100.000 |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 10,480,360,087 | 11,187,573,348 | 10,769,641,103 | (178,484,984) | | | | (148,853,464) | 330,570,807 | 943,602,712 | XXX |
| 000000-00-0 | Impact C.I.L. Parent, LLC | | Wilmington | DE | Impact Community Capital | | 03/19/1998 | | 707,232 | 3,092,422 | 3,092,422 | (1,557,090) | | | | | | | 15.520 |
| 000000-00-0 | Impact Community Capital LLC | | Wilmington | DE | Impact Community Capital | | 03/19/1998 | | 2,075,549 | 2,425,995 | 2,425,995 | (62,253) | | | | | | 1,564,663 | 15.520 |
| 000000-00-0 | PCCP Credit IX, LP | | Dover | DE | PCCP | | 07/17/2017 | | 30,782,840 | 30,782,840 | 30,782,840 | | | | | | 1,957,046 | 63,520,000 | 10.000 |
| 000000-00-0 | PCCP Credit VI, LP | | Wilmington | DE | PCCP | | 06/30/2015 | | 59,316,615 | 59,316,615 | 59,316,615 | | | | | | 6,120,263 | 24,507,420 | 20.000 |
| 000000-00-0 | RICHMAC Mortgage Assets Company I, LLC | | Wilmington | DE | The Richman Group | | 07/31/2016 | | 17,055,034 | 17,436,170 | 17,436,170 | 6,234 | | | | | 1,099,641 | | 24.840 |
| 000000-00-0 | RICHMAC Mortgage Assets Company II, LLC - Series A | | Dover | DE | The Richman Group | | 07/31/2016 | | 18,487,291 | 18,761,557 | 18,761,557 | (60,326) | | | | | 1,186,983 | | 99.990 |
| 000000-00-0 | TRUE NORTH High Yield Investment Fund II, LLC | | Wilmington | DE | True North Capital Funding, LLC | | 05/17/2010 | | 1,896,505 | 1,700,168 | 1,700,168 | (191,650) | | | | | | 2,500,000 | 4.663 |
| 1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | | | 130,321,066 | 133,515,767 | 133,515,767 | (1,865,085) | | | | | 10,363,933 | 92,092,083 | XXX |
| 000000-00-0 | Primary Residential Individual Mortgage Entity Trust | | Wilmington | DE | Teachers Advisors, Inc. | | 11/17/2016 | | 828,729,270 | 827,380,866 | 827,380,866 | (2,342,629) | | | | | 17,731,268 | | 100.000 |
| 2099999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | | | 828,729,270 | 827,380,866 | 827,380,866 | (2,342,629) | | | | | 17,731,268 | | XXX |
| 000000-00-0 | Atlas Capital Resources, L.P. | | Wilmington | DE | Atlas Capital Partners | | 02/22/2010 | | 5,702,255 | 7,876,148 | 7,876,148 | (1,499,428) | | | | | 2,959,708 | 2,706,813 | 3.798 |
| 000000-00-0 | BP SCI, LLC | | Wilmington | DE | Blue Point Capital Partners, LLC | | 10/17/2012 | 3 | | | | | | | | | 676,678 | | 18.610 |
| 000000-00-0 | Benefit Street Partners Debt Fund IV, LP | | Wilmington | DE | Benefit Street Partners Debt Fund IV GP LP | | 03/27/2017 | 2 | 16,759,550 | 17,382,393 | 17,382,393 | 1,230,647 | | | | | 697,899 | 13,031,437 | 2.336 |
| 000000-00-0 | Bison Capital Partners IV, L.P. | | Wilmington | DE | Bison Capital Asset Management, LLC | | 04/25/2012 | 2 | 16,566,798 | 16,566,798 | 16,566,798 | (615,722) | | | | | 2,178,665 | 3,895,305 | 13.720 |
| 000000-00-0 | Blue Point Capital Partners III, LP | | Wilmington | DE | Blue Point Capital Partners, LLC | | 01/17/2014 | 3 | 23,240,342 | 26,312,185 | 26,312,185 | (6,525,906) | | | | | 7,065,328 | 1,933,759 | 13.820 |
| 000000-00-0 | C-III Capital Partners LLC | | Wilmington | DE | C-III Capital Partners LLC | | 06/10/2013 | | 5,540,947 | 6,401,396 | 6,401,396 | 522,803 | | | | | 75,412 | | 1.180 |
| 000000-00-0 | CLP LLFLEX Holdings, LLC | | Wilmington | DE | Centre Lane Partners LLC | | 01/27/2012 | | 4,772,104 | | | | | | | | | | 21.739 |
| 000000-00-0 | Castlelake II Opportunities, L.P. | | Wilmington | DE | Castlelake, L.P. | | 09/08/2011 | | 2,879,621 | 2,839,401 | 2,839,401 | (761,667) | | | | | 461,363 | 376,270 | 9.071 |
| 000000-00-0 | Castlelake II, L.P. | | Wilmington | DE | Castlelake, L.P. | | 09/08/2011 | | 11,582,098 | 11,207,246 | 11,207,246 | (938,237) | | | | | 732,673 | 1,500,264 | 2.124 |
| 000000-00-0 | Cerberus Institutional Partners Int'l, Series I | | Wilmington | DE | Cerberus Capital Management | | 06/17/2009 | | 2,847,804 | 3,362,815 | 3,362,815 | (1,813,647) | | | | | 2,783,946 | 3,520,580 | 2.477 |
| 000000-00-0 | Clearwater Capital Partners Fund IV, L.P. | | George Town | CYM | Clearwater Captial Partners Fund IV GP, LP | | 12/29/2011 | | 16,332,161 | 19,435,458 | 19,435,458 | (1,869,373) | | | | | 2,310,336 | | 6.640 |
| 000000-00-0 | Cyprium Investors IV, L.P. | | Wilmington | DE | Cyprium Investment Partners, LLC | | 12/30/2013 | 2 | 15,161,240 | 15,849,281 | 15,849,281 | 688,041 | | | | | 455,260 | 7,985,188 | 8.000 |
| 000000-00-0 | FHLMC (RES. DUE 8/15/21), CUSIP: 312904DA0 | | Wilmington | DE | Federal Home Loan Mortgage Corp. | | 12/31/1990 | | | | | | | | | | | | 0.000 |
| 000000-00-0 | FNMA (RES. DUE 4/25/20) | | District of Columbia | DC | Federal National Mortgage Association | | 12/31/1990 | | 2,309 | 2,309 | 2,309 | | | | | | | | 0.000 |
| 000000-00-0 | Falcon Strategic Partners IV, L.P. | | Wilmington | DE | Falcon Investment Advisors, LLC | | 12/17/2012 | 2 | 35,848,526 | 35,097,198 | 35,097,198 | (751,328) | | | | | 3,593,230 | 7,621,877 | 4.397 |
| 000000-00-0 | Film Library Holdings LLC | | Wilmington | DE | Global Securitization Services, LLC | | 07/31/2010 | 2 | | | | | | | | | 273,936 | | 5.159 |
| 000000-00-0 | Fortress Credit Opportunities Fund II, LP | | Wilmington | DE | Fortress Credit Opportunities Advisors LLC | | 08/04/2010 | | 7,472,080 | 7,122,724 | 7,122,724 | (611,571) | | | | | 777,788 | 3,034,452 | 1.449 |
| 000000-00-0 | Forum Asian Realty Income II L.P. | | George Town | CYM | Forum Partners | | 07/31/2016 | | | 43,263 | 43,263 | 424,381 | | 1,567,138 | | | 143,129 | | 7.780 |
| 000000-00-0 | Forum European Realty Income II L.P. (EUROS) | | George Town | CYM | Forum Partners | | 07/28/2016 | | 3,889,312 | 14,140,900 | 14,140,900 | 1,464,642 | | | | (716,700) | | 1,712,502 | 29.890 |
| 000000-00-0 | Gridiron LTC Investment, LLC | | Wilmington | DE | Gridiron Capital | | 06/15/2011 | 3 | | 19,749 | 19,749 | 255,470 | | 269,456 | | | | | 16.841 |
| 000000-00-0 | HarbourVest Int'l PEP III | | Wilmington | DE | HarbourVest Partners, LLC | | 07/27/1998 | 3 | 32,078 | 31,003 | 31,003 | (5,220) | | | | | | 225,000 | 0.900 |
| 000000-00-0 | HarbourVest Int'l PEP IV Direct Fund, L.P. | | Wilmington | DE | HarbourVest Partners, LLC | | 07/20/2001 | 3 | 102,258 | 226,134 | 226,134 | 93,064 | | | | | 18,099 | | 1.337 |
| 000000-00-0 | IFHA-II Cooperatief U.A. | | Amsterdam | NLD | African Health Systems Management Company B.V. | | 06/25/2015 | | 4,939,692 | 3,673,609 | 3,673,609 | (372,822) | | | | | | 5,060,308 | 6.689 |
| 000000-00-0 | Island C-III Holdings V LLC | | Wilmington | DE | C-III Capital Partners LLC | | 06/06/2014 | | 309,870 | 420,753 | 420,753 | 29,240 | | | | | | 16,578 | 1.730 |
| 000000-00-0 | LJ Van Houtte Co-Invest, LLC | | Wilmington | DE | Littlejohn & Co., L.L.C. | | 07/10/2007 | | 159,957 | 345,104 | 345,104 | (25,451) | | | | | | | 12.860 |
| 000000-00-0 | LNR EUROPE | | Luxembourg | LUX | Lennar Europe Investors | | 02/24/2005 | | | 24,895 | 24,895 | | | | | (1,476) | | | 4.167 |
| 000000-00-0 | Lexington Capital Partners V, L.P. | | Wilmington | DE | Lexington Capital Partners | | 11/12/2002 | 3 | 324,765 | 348,374 | 348,374 | 95,785 | | 322,895 | | | 46,554 | 219,031 | 2.245 |
| 000000-00-0 | Lexington Capital Partners VI, LP | | Wilmington | DE | Lexington Capital Partners | | 12/28/2005 | 3 | 7,724,212 | 8,189,357 | 8,189,357 | 465,145 | | | | | 833,993 | 1,225,817 | 1.987 |
| 000000-00-0 | Mercato Partners Growth III, L.P. | | Wilmington | DE | Mercato Partners Growth III GP, LLC | | 11/24/2015 | 3 | 13,867,967 | 14,895,829 | 14,895,829 | 2,622,001 | | | | | | 11,152,180 | 10.163 |
| 000000-00-0 | NM ABB Concise Holding, LLC | | Wilmington | DE | New Mountain Capital LLC | | 03/15/2013 | 3 | 4,359,671 | 12,191,935 | 12,191,935 | (3,752,679) | | | | | | | 13.342 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol/ Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | NXT Capital Senior Loan Fund II, LP | | George Town | CYM | NXT Capital LLC | | 08/12/2013 | 3 | 11,861,971 | 11,767,452 | 11,767,452 | (352,237) | | | | | 750,011 | 2,000,000 | 7.070 |
| 000000-00-0 | New York City Investment Fund | | Wilmington | DE | New York City Investment Fund Manager, Inc. | | 09/14/1996 | | | 1,912,454 | 1,912,454 | (48,437) | | | | | | | 2.747 |
| 000000-00-0 | OTG HP SCF Investor, LLC | | Wilmington | DE | Harvest Structured Capital Fund I | | 08/26/2016 | 2 | 29,108,302 | 40,348,748 | 40,348,748 | 2,204,473 | | | | | | 900,952 | 16.667 |
| 000000-00-0 | Pinebridge Global Emerging Markets Partners, LLC | | Wilmington | DE | PineBridge Investments Partners LLC | | 08/20/1997 | 3 | 716,665 | 676,257 | 676,257 | (1,084) | | | | | | 941,627 | 3.827 |
| 000000-00-0 | Pinnacle IV, L.P. | | Wilmington | DE | Pinnacle Ventures | | 05/26/2015 | 1 | 9,937,863 | 11,511,930 | 11,511,930 | 97,399 | | | | | | 4,072,265 | 23.904 |
| 000000-00-0 | Plexus Fund III, LP | | Wilmington | DE | Plexus Capital, LLC | | 09/17/2013 | 2 | 4,600,017 | 6,537,433 | 6,537,433 | 456,436 | | | | | 1,038,350 | 4,500,000 | 6.670 |
| 000000-00-0 | Providence Debt Fund III | | Wilmington | DE | Providence Equity Partners | | 01/31/2014 | 2 | 25,911,267 | 25,911,267 | 25,911,267 | (309,479) | | | | | 2,553,843 | 1,426,777 | 2.554 |
| 000000-00-0 | Prudential Capital Partners IV, L.P. | | Wilmington | DE | Prudential Investment Management, Inc | | 12/20/2012 | 2 | 25,628,047 | 25,628,047 | 25,628,047 | | | | | | 1,524,156 | 1,588,726 | 3.478 |
| 000000-00-0 | Quad-C Partners VIII LP | | Wilmington | DE | Quad-C Management L.P. | | 11/26/2012 | 3 | 21,049,671 | 30,576,343 | 30,576,343 | 3,396,501 | | | | | 4,070,087 | 4,142,471 | 5.889 |
| 000000-00-0 | RCG LONGVIEW Debt Fund IV, LP | | Wilmington | DE | RCG Longview | | 11/21/2008 | | | | | (140,157) | | | | | 175,756 | | 8.298 |
| 000000-00-0 | RF HP SCF Investor, LLC | | Wilmington | DE | Harvest Structured Capital Fund I | | 12/22/2016 | 2 | 27,837,771 | 32,187,040 | 32,187,040 | 3,551,038 | | | | | | | 22.400 |
| 000000-00-0 | Resilience Fund III, L.P. | | Wilmington | DE | Resilience Capital Partners LLC | | 06/17/2011 | | 17,328,920 | 11,214,678 | 11,214,678 | (5,617,563) | | | | | 880,899 | 290,180 | 9.818 |
| 000000-00-0 | Royalty Opportunities S.ar.l | | Luxembourg | LUX | OrbiMed Advisors | | 08/30/2011 | 1 | 5,788,240 | 7,293,786 | 7,293,786 | 1,505,545 | | | | | 743,321 | | 2.493 |
| 000000-00-0 | Strategic Value Special Situations Fund II, L.P. | | Wilmington | DE | Strategic Value Partners | | 10/20/2011 | | 11,623,542 | 19,051,182 | 19,051,182 | (1,360,826) | | | | | 841,389 | 2,831,209 | 3.814 |
| 000000-00-0 | Summit Partners Credit Fund II, L.P. | | Wilmington | DE | Summit Partners | | 11/04/2014 | 2 | 19,422,398 | 19,777,454 | 19,777,454 | 354,202 | | | | | 1,700,616 | 10,508,498 | 4.912 |
| 000000-00-0 | Summit Partners Credit Fund, L.P. | | Wilmington | DE | Summit Partners | | 07/27/2011 | 2 | 8,624,995 | 8,624,995 | 8,624,995 | 137,114 | | | | | 1,023,396 | 5,313,933 | 14.498 |
| 000000-00-0 | TCL Aventura, L.P. | | Wilmington | DE | Landmark Equity Advisors, LLC | | 10/25/2011 | 1 | 40,379,486 | 99,769,521 | 99,769,521 | (5,607,630) | | | | | 12,765,162 | 3,143,643 | 69.480 |
| 000000-00-0 | The Varde Fund X (C), L.P. | | Wilmington | DE | Varde Partners, Inc. | | 10/05/2010 | | | 4,980,053 | 4,980,053 | (2,137,424) | | | | | 2,587,675 | | 1.540 |
| 000000-00-0 | Toro/EPP LLC | | Wilmington | DE | Energy Power Partners | | 11/03/2011 | | 4,887,524 | 5,179,437 | 5,179,437 | 222,396 | | | | | 338,104 | 1,289,283 | 99.000 |
| 000000-00-0 | Upfront Ventures III (GRP) | | Wilmington | DE | GRP Partners | | 03/18/2008 | 1 | 17,653,127 | 27,291,127 | 27,291,127 | 617,008 | | | | | 9,868 | 12,760,194 | 14.012 |
| 000000-00-0 | Vestar Capital Partners VI, L.P. | | George Town | CYM | Vestar Capital Partners | | 03/30/2012 | 3 | 34,972,746 | 45,305,106 | 45,305,106 | (8,584,780) | | | | | 16,858,946 | 798,369 | 8.379 |
| 000000-00-0 | Vetta, LLC fka J. America (Equity Co-Invest) | | Wilmington | DE | Blue Point Capital Partners, LLC | | 03/25/2016 | 3 | 5,997,359 | 5,039,219 | 5,039,219 | (841,241) | | | | | | | 4.570 |
| 000000-00-0 | Weston Presidio Capital IV, L.P. | | Wilmington | DE | Weston Presidio Capital | | 06/21/2000 | 3 | | 99,897 | 99,897 | (87,370) | | | | | | | 1.848 |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 523,747,528 | 664,689,683 | 664,689,683 | (24,197,948) | | 2,159,489 | | (718,176) | 73,945,576 | 121,725,488 | XXX |
| 000000-00-0 | TIAA-CREF Asset Management Distressed Opportunities Fund, LP | | Wilmington | DE | TCAM DOF GP, LLC | | 01/28/2009 | | 34,984,678 | 34,324,647 | 34,324,647 | (1,160,465) | | | | | 1,844,810 | | 50.000 |
| 000000-00-0 | Churchill Middle Market Senior Loan Fund, LP | | Wilmington | DE | Churchill Asset Management | | 07/21/2016 | 3 | 63,503,995 | 63,612,896 | 63,612,896 | (747,632) | | | | | 3,482,666 | 10,867,132 | 31.380 |
| 87216*-10-7 | TIAA CMBS I, LLC | | Wilmington | DE | TIAA | | 06/30/2001 | | 1,510 | 3,654,188 | 3,654,188 | 2,796,408 | | | | | 3,569,168 | | 100.000 |
| 000000-00-0 | Gresham CMS Fund, LLC | | New York | NY | Gresham Investment Management LLC | | 08/30/2016 | | 25,000,000 | 23,882,816 | 23,882,816 | (1,312,617) | | | | | | | 100.000 |
| 000000-00-0 | TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC) | | Wilmington | DE | TIAA | | 12/22/2009 | | 6,245 | 3,644,425 | 3,644,425 | 197,814 | | | | | | 8,855,384 | 100.000 |
| 000000-00-0 | GreshamQuant Alternative Commodity Absolute Return | | Wilmington | DE | Gresham Investment Management LLC | | 02/24/2017 | | 50,000,000 | 72,307,682 | 72,307,682 | 16,874,571 | | | | | | | 100.000 |
| 000000-00-0 | TGAM Agribusiness Fund LP | | Wilmington | DE | TGAM Agribusiness Fund GP, LLC | | 03/31/2016 | | 165,265,661 | 154,254,473 | 154,254,473 | (17,769,096) | | | | | 242,963 | 84,790,021 | 97.415 |
| 000000-00-0 | MM Funding, LLC | | Wilmington | DE | Churchill Asset Management | | 04/25/2018 | | 505 | 1,384,263 | 1,384,263 | 1,110,645 | | | | | | 20,000,000 | 100.000 |
| 000000-00-0 | Nuveen, LLC | | Dover | DE | TIAA | | 07/22/2014 | | 4,702,833,123 | 5,203,845,341 | 5,203,845,341 | 29,831,866 | | | | | 432,028,180 | | 100.000 |
| 000000-00-0 | Pinnacle Third Avenue, LP | | Wilmington | DE | Pinnacle Ventures | | 07/11/2008 | 1 | 7,464,368 | 6,081,588 | 6,081,588 | (1,650,875) | | 2,053,037 | | | 15,907 | 9,064,181 | 41.992 |
| 000000-00-0 | SBMC Holdings LLC | | Wilmington | DE | TIAA | | 06/19/2013 | | 2,494,101 | 2,994,101 | 2,994,101 | 3,344 | | | | | 3,367,163 | | 49.000 |
| 2299999. Joint Venture Interests - Other - Affiliated | | | | | | | | | 5,051,554,186 | 5,569,986,420 | 5,569,986,420 | 28,173,963 | | 2,053,037 | | | 444,550,857 | 133,576,718 | XXX |
| 468502-AA-7 | JACKSON NATL LIFE INS CO | | Lansing | MI | JACKSON NATL LIFE INS | 1 | 12/30/2011 | | 2,829,083 | 3,162,050 | 2,717,599 | | (19,318) | | | | 184,432 | | 1.000 |
| 575767-AE-8 | MASS MUTUAL LIFE INS CO | | Springfield | MA | MASS MUTUAL LIFE INS | 1 | 11/10/2005 | | 15,342,680 | 18,053,574 | 15,360,677 | | 2,831 | | | | 870,487 | | 6.170 |
| 592173-AE-8 | METROPOLITAN LIFE INS CO | | New York | NY | METROPOLITAN LIFE INS | 1 | 06/04/2003 | | 1,815,638 | 2,411,120 | 1,882,020 | | 12,074 | | | | 168,074 | | 0.800 |
| 59260A-AA-6 | METROPOLITAN TOWER LIFE | | New York | NY | METROPOLITAN TOWER LIFE | 1 | 02/03/2004 | | 11,323,953 | 11,770,700 | 10,670,911 | | (110,819) | | | | 651,681 | | 9.346 |
| 64952G-AE-8 | NEW YORK LIFE INSURANCE | | New York | NY | NEW YORK LIFE INSURANCE | 1 | 02/06/2004 | | 45,556,207 | 54,097,457 | 45,468,804 | | (15,127) | | | | 2,636,554 | | 4.514 |
| 2399999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 76,867,561 | 89,494,901 | 76,100,011 | | (130,359) | | | | 4,511,228 | | XXX |
| 000000-00-0 | TIAA Charitable, Inc | | Wilmington | DE | TIAA | | 06/30/2015 | | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | | 8,000,000 | 0.000 |
| 2799999. Non-collateral Loans - Unaffiliated | | | | | | | | | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | | 8,000,000 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | | 5,637,793,864 | 7,031,593,412 | 7,018,198,522 | (153,022,077) | (130,359) | 93,027,417 | | (7,629,164) | 1,059,636,014 | 2,919,432,642 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | 22,415,345,379 | 23,840,016,703 | 23,422,084,458 | (317,346,185) | | 564,124,333 | | (148,925,863) | 1,314,427,439 | 1,276,391,984 | XXX |
| 4699999 - Totals | | | | | | | | | 28,053,139,243 | 30,871,610,115 | 30,440,282,980 | (470,368,262) | (130,359) | 657,151,750 | | (156,555,027) | 2,374,063,453 | 4,195,824,626 | 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 |
| 88873*-10-9 | TIAA Global Public Investments, LLC | Wilmington | DE | TIAA | 01/31/2009 | | | 125,975,099 | | 100.000 |
| 12496#-10-2 | CCM Series 2, LLC | Wilmington | DE | Covariance Capital Management, Inc. | 06/30/2011 | | | 4,530,718 | | 100.000 |
| 000000-00-0 | TIAA Diversified Public Investments LLC | Wilmington | DE | TIAA | 07/16/2015 | | | 144,149 | | 100.000 |
| 1499999. Joint Venture Interests - Fixed Income - Affiliated | | | | | | | | 130,649,966 | | XXX |
| 000000-00-0 | 3i Eurofund V | London | GBR | 3i Group PLC | 10/25/2006 | 3 | | 991,255 | | 8.568 |
| 000000-00-0 | APIS GROWTH FUND II L.P. | London | GBR | Apis Partners LLP | 10/17/2018 | 3 | 771,160 | 353,703 | | 18.158 |
| 000000-00-0 | Aavishkaar Emerging India Fund | Ebene | MUS | Aavishkaar Venture Managment Services Pvt. Ltd. | 11/15/2017 | | | 3,341,997 | | 32.680 |
| 000000-00-0 | Aavishkaar India II Company Ltd. | Port Louis | MUS | Aavishkaar Venture Managment Services Pvt. Ltd. | 07/26/2013 | | | 138,721 | | 10.659 |
| 000000-00-0 | Aavishkaar Venture Management Services Private Limited | Mumbai | IND | Aavishkaar-Intellecap Group | 11/05/2018 | | 31,690,082 | 24,000 | | 23.680 |
| 000000-00-0 | Accion Frontier Inclusion Fund, L.P. | George Town | CYM | Quona Capital, LLC | 11/16/2015 | | | 2,182,761 | | 7.050 |
| 000000-00-0 | Advent International GPE VII-B, L.P. | Wilmington | DE | Advent International Corporation | 08/27/2012 | 3 | | 500,000 | | 1.237 |
| 000000-00-0 | Alisio Holdings, LP | Wilmington | DE | Harvest Partners, Inc. | 11/15/2016 | 3 | | 350,719 | | 4.490 |
| 000000-00-0 | Altas MED LP | Wilmington | DE | Altas Partners LP | 10/16/2015 | 3 | | 113,556 | | 8.021 |
| 000000-00-0 | Altas Partners Holdings, LP | Grand Cayman | CYM | Altas Partners LP | 12/01/2015 | 3 | | 23,584,046 | | 6.040 |
| 000000-00-0 | American Industrial Partners Capital Fund IV, LP | Wilmington | DE | American Industrial Partners GP, LLC | 09/05/2008 | | | 3,753,739 | | 9.913 |
| 000000-00-0 | American Industrial Partners V | Wilmington | DE | American Industrial Partners GP, LLC | 12/29/2011 | | | 734,122 | | 6.121 |
| 000000-00-0 | Argand Partners Fund, L.P. | Grand Cayman | CYM | Argand Partners, LLC | 12/07/2016 | 3 | | 5,580,416 | | 8.520 |
| 000000-00-0 | Audax Private Equity Fund IV, L.P. | Wilmington | DE | Audax Management Company, L.L.C. | 01/18/2013 | 3 | | 50,662 | | 3.780 |
| 000000-00-0 | Audax Private Equity Fund V, L.P. | Wilmington | DE | Audax Management Company, L.L.C. | 01/25/2016 | 3 | | 10,714,809 | | 3.270 |
| 000000-00-0 | Aurora Capital Partners IV, LP | Wilmington | DE | Aurora Capital Group | 11/15/2012 | 3 | | 120,808 | | 7.949 |
| 000000-00-0 | Aurora Equity Partners V L.P. | Dover | DE | Aurora Capital Group | 06/10/2016 | 3 | | 5,640,857 | | 5.050 |
| 000000-00-0 | Avista Capital Partners IV LP | Wilmington | DE | Avista Capital Partners IV GP LP | 01/22/2018 | 3 | 21,875,636 | 16,075,036 | | 6.667 |
| 000000-00-0 | AxInfra LP | Wilmington | DE | Axium Infrastructure | 12/19/2018 | | 55,045,352 | 398,526 | | 2.344 |
| 000000-00-0 | Bain Capital Venture Coinvestment Fund II, L.P. | George Town | CYM | Bain Capital | 11/16/2018 | 1 | 95,000 | | | 1.000 |
| 000000-00-0 | BC European Capital IX, L.P. | London | GBR | CIE Management IX Limited | 12/23/2011 | 3 | | 352,654 | | 0.374 |
| 000000-00-0 | BC European Capital VIII, L.P. | London | GBR | CIE Management II Limited | 12/13/2005 | 3 | | 27,962 | | 2.636 |
| 000000-00-0 | BDCM Opportunity Fund II, LP | Wilmington | DE | Black Diamond Capital Management, LLC | 03/31/2006 | | | 347,591 | | 4.073 |
| 000000-00-0 | BDCM Opportunity Fund III, L.P. | Wilmington | DE | Black Diamond Capital Management, LLC | 06/21/2011 | | | 1,775,750 | | 1.875 |
| 000000-00-0 | BEECKEN PETTY OKEEFE FUND V, L.P. | Dover | DE | Beecken Petty O'Keefe & Co LLC | 10/31/2018 | 3 | 800,000 | | | 6.667 |
| 000000-00-0 | Bamboo Financial Inclusion Fund II | Luxembourg | LUX | Bamboo Finance SA | 12/01/2015 | | | 2,925,000 | | 37.175 |
| 000000-00-0 | Beecken Petty O'Keefe Fund IV LP | Wilmington | DE | Beecken Petty O'Keefe & Co LLC | 12/13/2013 | 3 | | 6,722,891 | | 5.960 |
| 000000-00-0 | Berkshire Partners Fund VIII, L.P. | Wilmington | DE | Berkshire Associates LLC | 08/25/2011 | 3 | | 210,527 | | 0.337 |
| 000000-00-0 | Bertram Growth Capital III, LP | Wilmington | DE | Bertram Growth Capital III GP, L.P. | 11/30/2016 | 3 | | 8,941,407 | | 8.100 |
| 000000-00-0 | Bison Capital Partners V, L.P. | Wilmington | DE | Bison Capital Asset Management, LLC | 09/18/2017 | 2 | | 4,661,733 | | 7.810 |
| 000000-00-0 | Blackstone Capital Partners IV, L.P. | Wilmington | DE | Blackstone Group | 01/14/2003 | 3 | | 23,308 | | 1.024 |
| 000000-00-0 | Blackstone Capital Partners V - S | Wilmington | DE | Blackstone Group | 09/21/2006 | 3 | | 1,377 | | 1.168 |
| 000000-00-0 | Blackstone Capital Partners V, L.P. | Wilmington | DE | Blackstone Group | 02/06/2006 | 3 | | 76,919 | | 0.803 |
| 000000-00-0 | Blue Point Capital Partners IV, L.P. | Wilmington | DE | Blue Point Capital Partners, LLC | 08/24/2018 | 3 | 3,262,397 | 2,486,036 | | 4.790 |
| 000000-00-0 | Blue Road Capital, L.P. | Wilmington | DE | Blue Road Management, LP | 08/15/2014 | | | 1,794,945 | | 11.889 |
| 000000-00-0 | Blue Water Energy Fund I-A, L.P. | St. Peter Port | GGY | Blue Water Energy LLP | 10/05/2012 | | | 2,614,687 | | 6.170 |
| 000000-00-0 | Brentwood Associates Private Equity V, L.P. | Wilmington | DE | Brentwood Associates | 10/07/2014 | 3 | | 2,736,968 | | 7.310 |
| 000000-00-0 | Brentwood Associates Private Equity VI, LP | Wilmington | DE | Brentwood Associates | 12/27/2017 | 3 | | 2,410,584 | | 3.182 |
| 000000-00-0 | CC PS CO-INVEST I LP | Wilmington | DE | CC Co-Invest GP LLC | 06/28/2018 | 3 | 15,055,890 | | | 4.620 |
| 000000-00-0 | CCMP Capital Investors III, LP | Wilmington | DE | CCMP Capital Advisors, LLC | 08/14/2014 | 3 | | 627,547 | | 1.192 |
| 000000-00-0 | CHG PPC Investor, LLC | Wilmington | DE | PPC Partners | 03/28/2018 | 3 | 13,000,000 | 30,000 | | 2.277 |
| 000000-00-0 | CIP Capital Fund II, L.P. | Wilmington | DE | CIP Management | 08/18/2016 | 3 | | 21,196,547 | | 11.730 |
| 000000-00-0 | CIP Capital Fund, LP | Wilmington | DE | Compass Investment Management LLC | 05/24/2012 | 3 | | 815,672 | | 17.376 |
| 000000-00-0 | CIP OCL Investments, LLC | Wilmington | DE | Compass Investment Management LLC | 02/28/2014 | 3 | | 379,028 | | 18.080 |
| 000000-00-0 | CIRCULARITY GP I LLP | London | GBR | Circularity Capital LLP | 10/26/2018 | | 2,077,169 | | | 19.011 |
| 000000-00-0 | COP Grand Rapids Investment, LLC | Dover | DE | CenterOak Partners, LLC | 11/01/2018 | 3 | 11,340,000 | | | 10.620 |
| 000000-00-0 | Calera Capital Partners V, L.P. | Wilmington | DE | Calera Capital | 04/25/2016 | 3 | | 5,229,902 | | 7.430 |
| 000000-00-0 | Calera XIX, LLC | Wilmington | DE | Calera Capital | 02/06/2017 | 3 | | 95,979 | | 13.610 |
| 000000-00-0 | Calera XXI, LLC | Wilmington | DE | Calera Capital | 10/17/2018 | 3 | 9,013,651 | | | 4.720 |
| 000000-00-0 | Capital Partners Private Equity Income Fund II Inst., L.P. | Wilmington | DE | Capital Partners | 02/03/2014 | 3 | | 1,966,446 | | 5.555 |
| 000000-00-0 | Cappuccino Co-Investors, L.L.C. | Wilmington | DE | ZM Capital Advisors, LLC | 05/23/2018 | 3 | 7,457,143 | 12,044 | | 2.887 |
| 000000-00-0 | Carlyle Partners V, L.P. | Wilmington | DE | The Carlyle Group | 07/06/2007 | 3 | | 2,855 | | 0.547 |
| 000000-00-0 | Carousel Capital Partners IV, L.P. | Wilmington | DE | Carousel Capital Management Company, L.P. | 12/28/2011 | 3 | | 1,958,323 | | 11.299 |
| 000000-00-0 | Carousel Capital Partners V, L.P. | Charlotte | NC | Carousel Capital Management Company, L.P. | 02/15/2017 | 3 | | 4,570,177 | | 7.500 |
| 000000-00-0 | Catterton Partners VII, LP | Wilmington | DE | Catterton Partners | 03/19/2013 | 3 | | 2,146,629 | | 2.976 |
| 000000-00-0 | CenterOak Equity Fund I, L.P. | Dover | DE | CenterOak Partners, LLC | 12/29/2015 | 3 | | 13,364,987 | | 10.952 |
| 000000-00-0 | Centre Lane Partners III, L.P. | Wilmington | DE | Centre Lane Partners LLC | 12/28/2011 | | | 668,449 | | 13.736 |
| 000000-00-0 | Clarendon Capital Fund I, LP | Wilmington | DE | Clarendon Capital, LLC | 07/23/2018 | 3 | 76,087 | | | 14.286 |
| 000000-00-0 | Clayton, Dubilier & Rice Fund IX, LP | George Town | CYM | Clayton, Dubilier & Rice | 11/21/2013 | 3 | | 2,844,035 | | 0.526 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | Clayton, Dublier & Rice X, L.P. | George Town | CYM | Clayton, Dubilier & Rice | 03/27/2018 | 3 | 3,000,335 | 5,289,682 | | 0.342 |
| 000000-00-0 | Cornell Capital Partners III | George Town | CYM | Cornell Capital LLC | 06/12/2018 | 3 | 8,400,000 | 8,014,809 | | 2.000 |
| 000000-00-0 | Court Square Capital Partners III, LP | Wilmington | DE | Court Square Capital Partners | 05/29/2013 | 3 | | 8,724,094 | | 2.682 |
| 000000-00-0 | Creation Investments Social Ventures Fund III | Wilmington | DE | Creation Investments Capital Management, LLC | 07/21/2015 | | | 4,300,000 | | 16.000 |
| 000000-00-0 | Creation Investments Social Ventures Fund IV | Wilmington | DE | Creation Investments Capital Management, LLC | 04/09/2018 | | 5,000,000 | 7,500,000 | | 20.000 |
| 000000-00-0 | Creation Investments TC, LLC | Wilmington | DE | Creation Investments TC, LLC | 11/28/2018 | | 2,500,000 | | | 20.460 |
| 000000-00-0 | Crown Rock Minerals Co-Investment L.P. | George Town | CYM | Lime Rock Partners | 04/29/2016 | | | 11,730 | | 18.750 |
| 000000-00-0 | DCS GLOBAL, LLC | Wilmington | DE | Tritium I Partners, L.P. | 06/21/2018 | 3 | 9,000,000 | | | 15.306 |
| 000000-00-0 | EagleTree Partners IV, LP | Dover | DE | Wasserstein & Co. | 06/01/2016 | 3 | | 9,219,222 | | 5.060 |
| 000000-00-0 | Eagletree-Airtech Investment, L.P. | Wilmington | DE | EagleTree | 02/01/2018 | 3 | 6,000,000 | | | 4.706 |
| 000000-00-0 | Elevar Equity IV, L.P. | Georgetown | CYM | Elevar Equity | 01/29/2018 | 3 | 750,000 | 1,725,000 | | 42.614 |
| 000000-00-0 | Emerging Consumer Payments Ltd. | Ebene | MUS | LeapFrog Investments Ltd | 04/05/2018 | 3 | 7,080,352 | 7,080,352 | | 19.010 |
| 000000-00-0 | Energy & Minerals Group Fund II, L.P. | Wilmington | DE | EMG Investments, LLC | 06/29/2011 | | | 467,625 | | 1.510 |
| 000000-00-0 | Energy & Minerals Group Fund III, L.P. | Wilmington | DE | Energy & Minerals Group | 01/16/2014 | | | 827,572 | | 1.400 |
| 000000-00-0 | Energy & Minerals Group Fund IV, L.P. | Wilmington | DE | The Energy & Minerals Group | 10/29/2015 | | | 12,727,660 | | 3.300 |
| 000000-00-0 | FFL Capital Partners IV, LP | Grand Cayman | CYM | Friedman Fleischer & Lowe, LLC | 03/27/2015 | 3 | | 9,224,460 | | 4.350 |
| 000000-00-0 | Falcon Strategic Partners V, L.P. | Wilmington | DE | Falcon Investment Advisors, LLC | 06/13/2016 | 2 | | 8,962,458 | | 3.970 |
| 000000-00-0 | Falfurrias Capital Partners II, LP | Wilmington | DE | Falfurrias Capital Partners | 12/26/2012 | 3 | | 180,000 | | 15.835 |
| 000000-00-0 | Falfurrias Capital Partners III, L.P. | Wilmington | DE | Falfurrias Capital Partners | 08/22/2016 | 3 | | 12,690,000 | | 10.901 |
| 000000-00-0 | First Reserve Fund XII, L.P. | George Town | CYM | First Reserve Corporation | 11/14/2008 | | | 3,134,712 | | 1.731 |
| 000000-00-0 | Flexential Opportunity LP | Wilmington | DE | GI Partners | 07/28/2017 | 3 | | 12,500 | | 8.110 |
| 000000-00-0 | Freedom 3 Investments III, LP | Wilmington | DE | Freedom 3 Capital, LLC | 03/21/2018 | 2 | 3,399,628 | 5,600,000 | | 10.100 |
| 000000-00-0 | Frontier Fund IV, LP | Wilmington | DE | Frontier Capital | 03/30/2015 | 3 | | 3,196,206 | | 6.396 |
| 000000-00-0 | Frontier Fund V, LP | Wilmington | DE | Frontier Capital | 11/21/2017 | 3 | | 6,494,034 | | 4.161 |
| 000000-00-0 | GF Parent LLC | Wilmington | DE | GF Parent LLC | 06/28/2018 | 3 | 907,355 | | | 0.761 |
| 000000-00-0 | GI Partners Fund III, LP | Wilmington | DE | GI Partners | 10/01/2008 | 3 | | 80,880 | | 3.219 |
| 000000-00-0 | GI Partners Fund IV L.P. | Wilmington | DE | GI Partners | 01/24/2014 | 3 | | 1,515,063 | | 1.961 |
| 000000-00-0 | GI Partners Fund V LP | Wilmington | DE | GI Partners | 02/16/2018 | 3 | 1,222,691 | 9,603,687 | | 1.451 |
| 000000-00-0 | GP EMERGENCY POWER HOLDINGS, L.P. | Wilmington | DE | Graham Partners | 07/02/2018 | 3 | 1,500,000 | | | 2.624 |
| 000000-00-0 | GenNx/PAG Holdings, LLC | Wilmington | DE | GenNx360 Management Company, LLC | 07/26/2018 | 3 | 5,000,000 | | | 7.910 |
| 000000-00-0 | GenNx360 Capital Partners II, L.P. | Wilmington | DE | GenNx360 Management Company, LLC | 05/12/2014 | 3 | | 12,917,395 | | 6.535 |
| 000000-00-0 | GenNx360 Capital Partners III, L.P. | Wilmington | DE | GenNx360 Management Company, LLC | 10/31/2018 | 3 | 708,225 | | | 6.667 |
| 000000-00-0 | Genstar Capital Partners VII, LP | Wilmington | DE | Genstar Capital Partners LLC | 10/01/2015 | 3 | | 3,712,993 | | 1.240 |
| 000000-00-0 | Graham Partners IV, L.P. | Wilmington | DE | Graham Partners | 04/21/2016 | 3 | | 13,259,000 | | 5.455 |
| 000000-00-0 | Greenbriar Equity Fund IV, L.P. | Wilmington | DE | Greenbriar Equity Group | 12/14/2018 | 3 | 10,148,090 | | | 4.000 |
| 000000-00-0 | Gridiron Capital Fund II, L.P. | Wilmington | DE | Gridiron Capital | 07/25/2011 | 3 | | 529,351 | | 7.045 |
| 000000-00-0 | Gridiron Capital Fund III, L.P. | Wilmington | DE | Gridiron Capital | 04/06/2015 | 3 | | 8,375,280 | | 4.706 |
| 000000-00-0 | Growth Catalyst Partners LLC | Port Louis | MUS | Global Impact Advisor LLC | 06/08/2016 | | | 1,328,772 | | 15.625 |
| 000000-00-0 | Gryphon Partners IV, L.P. | Wilmington | DE | Gryphon Advisors, LLC | 11/25/2015 | 3 | | 3,157,637 | | 3.630 |
| 000000-00-0 | Gryphon Partners V, L.P. | Wilmington | DE | Gryphon Advisors, LLC | 08/30/2018 | 3 | 20,135,162 | 3,636,977 | | 6.731 |
| 000000-00-0 | H.I.G. Bayside Debt & LBO Fund II, LP | Wilmington | DE | H.I.G. Advisors, L.L.C. | 06/17/2008 | | | 875,000 | | 2.500 |
| 000000-00-0 | Harvest Partners Structured Capital Fund I | Wilmington | DE | Harvest Partners, Inc. | 04/15/2015 | 2 | | 10,046,443 | | 10.636 |
| 000000-00-0 | Harvest Partners Structured Capital Fund II, L.P. | Wilmington | DE | Harvest Partners, Inc. | 06/28/2018 | 2 | 12,390,939 | 7,503,824 | | 15.635 |
| 000000-00-0 | Harvest Partners VI, L.P. | Wilmington | DE | Harvest Partners, Inc. | 11/28/2011 | 3 | | 226,336 | | 4.444 |
| 000000-00-0 | Harvest Partners VII, L.P. | Wilmington | DE | Harvest Partners, Inc. | 09/28/2016 | 3 | | 11,783,136 | | 2.217 |
| 000000-00-0 | Holley Parent Holdings, LLC | Wilmington | DE | Sentinel Capital Partners | 10/26/2018 | 3 | 3,750,000 | | | 1.400 |
| 000000-00-0 | ICV Partners IV, LP | Wilmington | DE | ICV Capital Partners, LLC | 05/31/2018 | 3 | 2,464,781 | 443,874 | | 5.146 |
| 000000-00-0 | IRI Parent, L.P. | Wilmington | DE | Vestar Capital Partners | 11/28/2018 | 3 | 10,000,000 | 30,000 | | 1.006 |
| 000000-00-0 | Industrial Growth Partners IV, L.P. | Wilmington | DE | IGP Capital Partners | 10/21/2011 | 3 | | 1,275,243 | | 5.000 |
| 000000-00-0 | Industrial Growth Partners V, L.P. | Wilmington | DE | IGP Capital Partners | 07/01/2016 | 3 | | 10,739,311 | | 3.750 |
| 000000-00-0 | Insignia Capital Partners, LP | Wilmington | DE | Insignia Capital Group, LLC | 06/27/2014 | 3 | | 870,189 | | 11.624 |
| 000000-00-0 | JLL Partners Fund V, L.P. | Wilmington | DE | JLL Partners Inc. | 01/06/2006 | 3 | | 38,787 | | 3.000 |
| 000000-00-0 | KIOP Holdings, LLC | Wilmington | DE | KIOP Holdings, LLC | 06/29/2018 | 3 | 393,000 | | | 0.500 |
| 000000-00-0 | Kaizen Private Equity II Pte. Ltd. | Singapore | SGP | Kaizen Management Advisors | 03/23/2017 | | | 3,149,940 | | 18.209 |
| 000000-00-0 | Kelso Fund VIII | Wilmington | DE | Kelso & Company | 11/29/2007 | 3 | | 415,047 | | 2.050 |
| 000000-00-0 | Kelso Investment Associates IX, L.P. | Dover | DE | Kelso & Company | 11/23/2015 | 3 | | 8,724,448 | | 1.600 |
| 000000-00-0 | Kelso Investment Associates X, L.P. | Dover | DE | Kelso & Company | 12/13/2018 | 3 | 209,254 | | | 1.600 |
| 000000-00-0 | Kendrick Laney, LLC | Wilmington | DE | Falcon Investment Advisors, LLC | 07/31/2014 | 2 | | 5,000,216 | | 35.046 |
| 000000-00-0 | Kingdom QC Investment Holding Pte. Ltd. | Singapore | SGP | Quadria Capital Investment Management Pte. Ltd | 03/14/2018 | | 4,000,000 | | | 12.161 |
| 000000-00-0 | Kohlberg Investors VII, LP | George Town | CYM | Kohlberg & Company, LLC | 03/27/2013 | 3 | | 1,620,197 | | 12.950 |
| 000000-00-0 | Kohlberg Investors VIII, L.P. | Wilmington | DE | Kohlberg & Company, LLC | 08/30/2017 | 3 | | 12,432,802 | | 14.630 |
| 000000-00-0 | L Catterton Growth Partners III | Wilmington | DE | Catterton Partners | 02/25/2016 | 3 | | 3,129,883 | | 2.439 |
| 000000-00-0 | L Catterton VIII, L.P. | Wilmington | DE | Catterton Partners | 06/13/2017 | 3 | | 11,272,375 | | 1.818 |
| 000000-00-0 | LEEDS EQUITY PARTNERS VI, L.P. | Wilmington | DE | Leeds Equity Associates VI, LP | 05/30/2018 | 3 | 12,722,679 | 5,128,814 | | 5.377 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | LES Holdco Inc. | Wilmington | DE | LES GP Holdings, LLC | 01/03/2018 | 3 | 32,768 | | | 1.033 |
| 000000-00-0 | LNK Partners II, L.P. | Wilmington | DE | LNK Partners, LP | 01/03/2012 | 3 | | 577,228 | | 7.728 |
| 000000-00-0 | LNK Partners, LP | Wilmington | DE | LNK Partners, LP | 04/13/2006 | 3 | | 165,793 | | 8.750 |
| 000000-00-0 | LS Power Equity Partners II, L.P. | Wilmington | DE | LS Power Group | 06/27/2007 | | | 567,619 | | 3.100 |
| 000000-00-0 | LeapFrog Emerging Consumer III, LP | Ebene | MUS | LeapFrog Investments Ltd | 12/28/2017 | | | 5,705,013 | | 10.620 |
| 000000-00-0 | LeapFrog Financial Inclusion Fund | Port Louis | MUS | LeapFrog Investments Ltd | 10/19/2010 | | | 27,543 | | 5.188 |
| 000000-00-0 | LeapFrog Financial Inclusion Fund II, LP | Port Louis | MUS | LeapFrog Investments Ltd | 11/19/2013 | | | 3,662,095 | | 5.000 |
| 000000-00-0 | Lime Rock Partners IV, L.P. | George Town | CYM | Lime Rock Partners | 11/16/2006 | | | 302,457 | | 5.600 |
| 000000-00-0 | Lime Rock Partners V, L.P. | George Town | CYM | Lime Rock Partners | 10/02/2008 | | | 363,850 | | 5.925 |
| 000000-00-0 | Lime Rock Resources IV | George Town | CYM | Lime Rock Resources | 06/13/2016 | | | 7,689,689 | | 5.740 |
| 000000-00-0 | Littlejohn Fund IV, L.P. | Wilmington | DE | Littlejohn & Co., L.L.C. | 04/29/2010 | | | 399,389 | | 4.141 |
| 000000-00-0 | MANDALA AG SPV | Port Louis | MUS | Mandala Agribusiness Fund | 11/29/2013 | | | 351,358 | | 25.000 |
| 000000-00-0 | MP Holdco LLC | Wilmington | DE | MS Capital Partners Adviser Inc. | 12/08/2017 | 3 | | 32,283 | | 8.576 |
| 000000-00-0 | MPP FSG Holdings, LLC | Wilmington | DE | Main Post Growth | 12/14/2017 | 3 | | 979,350 | | 7.478 |
| 000000-00-0 | Madison Dearborn Cap Part V (A/B/C), L.P. | Wilmington | DE | Madison Dearborn Partners, Inc. | 07/31/2006 | 3 | | 34,257 | | 2.447 |
| 000000-00-0 | Madison Dearborn Capital Partners VI, LP | Wilmington | DE | Madison Dearborn Partners, Inc. | 05/27/2008 | 3 | | 985,699 | | 2.976 |
| 000000-00-0 | Madison Dearborn Capital Partners VII, L.P. | Wilmington | DE | Madison Dearborn Partners, Inc. | 12/17/2015 | 3 | | 10,384,053 | | 0.902 |
| 000000-00-0 | Main Post Growth Fund I, LP | Wilmington | DE | Main Post Growth | 07/30/2015 | 3 | | 6,565,626 | | 7.500 |
| 000000-00-0 | Mandala Agribusiness Fund | Port Louis | MUS | Mandala Agribusiness Fund | 09/06/2013 | | | 594,691 | | 38.600 |
| 000000-00-0 | Mandala FF SPV | Port Louis | MUS | Mandala | 12/17/2015 | | | 453,141 | | 23.100 |
| 000000-00-0 | Mandala Food Fund II | Port Louis | MUS | Mandala | 12/17/2015 | | | 657,221 | | 21.320 |
| 000000-00-0 | Marlin Equity III, L.P. | Wilmington | DE | Marlin Equity Partners, LLC | 07/20/2010 | | | 89,641 | | 0.986 |
| 000000-00-0 | MatlinPatterson Global Opportunities Partners III, L.P. | Wilmington | DE | MatlinPatterson Global Advisors, LLC | 06/22/2007 | | | 921,307 | | 2.597 |
| 000000-00-0 | Medicus Equity LLC | Wilmington | DE | Medicus Equity LLC | 10/02/2018 | 3 | 7,500,000 | | | 6.797 |
| 000000-00-0 | MidOcean Partners V, LP | Wilmington | DE | MidOcean US Advisor, LP | 04/26/2018 | 3 | 4,480,334 | 9,242,578 | | 4.000 |
| 000000-00-0 | Midocean Prepaid Holdings, L.P. | Wilmington | DE | Stone Point Capital LLC | 04/27/2018 | 3 | 15,064,709 | | | 2.651 |
| 000000-00-0 | Milani Aggregator LLC | Wilmington | DE | Gryphon Partners | 06/05/2018 | 3 | 1,600,000 | | | 0.760 |
| 000000-00-0 | Mountaingate Capital Fund I, LP | Wilmington | DE | Mountaingate Capital Management, LP | 07/26/2017 | 3 | | 9,140,491 | | 7.595 |
| 000000-00-0 | NEXT LEVEL HOLDING COMPANY, LLC | Wilmington | DE | Next Level Holdings, LLC | 08/09/2018 | 3 | 15,000,000 | | | 4.425 |
| 000000-00-0 | NGP Natural Resources Fund X, L.P. | Wilmington | DE | NGP Energy Capital Management, LLC | 01/27/2012 | | | 739,315 | | 1.394 |
| 000000-00-0 | NSA International, LLC | Wilmington | DE | Prudential Capital Partners | 11/20/2018 | 2 | 8,437,500 | | | 5.625 |
| 000000-00-0 | Nautic Partners VII, L.P. | Wilmington | DE | Nautic Partners | 10/27/2014 | 3 | | 1,316,805 | | 12.875 |
| 000000-00-0 | Nautic Partners VIII, L.P. | Wilmington | DE | Nautic Partners | 12/14/2016 | 3 | | 9,885,251 | | 6.167 |
| 000000-00-0 | New Mountain Partners III, LP | Wilmington | DE | New Mountain Capital LLC | 03/18/2008 | 3 | | 398,680 | | 1.464 |
| 000000-00-0 | New Mountain Partners IV, LP | Wilmington | DE | New Mountain Capital LLC | 12/10/2014 | 3 | | 366,764 | | 0.997 |
| 000000-00-0 | New Mountain Partners V, LP | Wilmington | DE | New Mountain Capital LLC | 11/29/2017 | 3 | | 7,780,748 | | 0.569 |
| 000000-00-0 | NexPhase Capital Fund III, LP | Wilmington | DE | NexPhase Capital | 09/20/2016 | 3 | | 10,327,931 | | 22.516 |
| 000000-00-0 | North Haven Capital Partners VI LP | Wilmington | DE | MS Capital Partners Adviser Inc. | 10/16/2015 | 3 | | 5,892,197 | | 3.540 |
| 000000-00-0 | North Haven Goldfinch Topco, LLC | Wilimington | DE | North Haven Goldfinch Topco, LLC | 06/18/2018 | 3 | 12,500,000 | 12,555 | | 7.013 |
| 000000-00-0 | Oak Hill Capital Partners IV (Onshore), L.P. | George Town | CYM | OHCP GenPar IV, L.P. | 05/12/2017 | 3 | | 18,621,569 | | 1.881 |
| 000000-00-0 | OrbiMed Royalty Opportunities II | Wilmington | DE | OrbiMed Advisors | 04/08/2015 | 1 | | 2,093,456 | | 1.667 |
| 000000-00-0 | Orbimed Private Investments III, LP | Wilmington | DE | OrbiMed Advisors | 01/20/2007 | 1 | | 33,729 | | 3.810 |
| 000000-00-0 | PALLADIUM EQUITY PARTNERS V, L.P. | Wilmington | DE | Palladium Equity Partners | 09/28/2018 | 3 | 5,079,409 | 3,330,008 | | 3.346 |
| 000000-00-0 | PCMG Holdco LP | Wilmington | DE | Pamplona TMT 1, LP | 02/23/2018 | 3 | 10,000,000 | | | 13.184 |
| 000000-00-0 | PPC Fund II, LP | Wilmington | DE | PPC Partners | 04/26/2018 | 3 | 7,395,104 | 7,132,366 | | 7.548 |
| 000000-00-0 | PWP Growth Equity Fund I, LP | Wilmington | DE | Perella Weinberg Partners Capital Management, LP | 10/17/2014 | 3 | | 4,117,441 | | 6.616 |
| 000000-00-0 | PWP Growth Equity Fund II LP | Wilmington | DE | Perella Weinberg Partners Capital Management, LP | 02/28/2018 | 3 | 2,379,959 | 10,593,726 | | 4.667 |
| 000000-00-0 | Pacific Equity Partners Fund V, L.P. | Wilmington | DE | Pacific Equity Partners | 02/13/2015 | 3 | | 1,104,882 | | 1.783 |
| 000000-00-0 | Palladium Equity Partners IV, L.P. | Wilmington | DE | Palladium Equity Partners | 05/06/2014 | 3 | | 3,822,325 | | 3.503 |
| 000000-00-0 | Pamlico Capital II, LP | Wilmington | DE | Pamlico Capital Management, LP | 04/04/2014 | 3 | | 152,929 | | 2.108 |
| 000000-00-0 | Pamlico Capital III, L.P. | Wilmington | DE | Pamlico Capital Management, LP | 10/15/2013 | 3 | | 979,416 | | 5.385 |
| 000000-00-0 | Pamlico Capital IV, L.P. | Wilmington | DE | Pamlico Capital Management, LP | 12/20/2017 | 3 | | 15,278,450 | | 4.396 |
| 000000-00-0 | ParkerGale Capital LP | Dover | DE | ParkerGale Management, LP | 05/27/2016 | 3 | | 3,956,249 | | 6.250 |
| 000000-00-0 | Pegasus Partners V, L.P. | Wilmington | DE | Pegasus Capital Advisors, L.P. | 05/10/2012 | 3 | | 3,680,796 | | 6.413 |
| 000000-00-0 | Pine Brook Capital Partners II, L.P. | Wilmington | DE | Pine Brook Road Partners | 11/01/2013 | | | 3,285,539 | | 1.030 |
| 000000-00-0 | Pine Brook Capital Partners, L.P. | Wilmington | DE | Pine Brook Capital Partners | 10/08/2008 | | | 584,735 | | 4.350 |
| 000000-00-0 | Pitango Venture Capital Fund V, LP | George Town | CYM | Polaris Venture Capital L.L.C. | 08/15/2007 | 1 | | 750,000 | | 7.553 |
| 000000-00-0 | Plaskolite PPC Investor LLC | Wilmington | DE | PPC Partners | 12/11/2018 | 3 | 5,000,000 | | | 0.745 |
| 000000-00-0 | Platinum Equity Capital Partners II, LP | Wilmington | DE | Platinum Equity Advisors LLC | 10/18/2007 | | | 226,003 | | 5.455 |
| 000000-00-0 | Platinum Equity Capital Partners, LP | Wilmington | DE | Platinum Equity Advisors LLC | 07/23/2004 | | | 50,672 | | 4.286 |
| 000000-00-0 | Providence Equity Partners IV | Wilmington | DE | Providence Equity Partners | 11/27/2000 | 3 | | 207 | | 1.452 |
| 000000-00-0 | Providence Equity Partners VI, L.P. | Wilmington | DE | Providence Equity Partners | 03/16/2007 | 3 | | 604,818 | | 0.827 |
| 000000-00-0 | Providence Equity Partners VII, L.P. | George Town | CYM | Providence Equity Partners | 05/09/2012 | 3 | | 11,517,367 | | 0.990 |
| 000000-00-0 | Prudential Capital Partners V, L.P. | Wilmington | DE | Prudential Investment Management, Inc | 04/21/2017 | 2 | | 10,011,815 | | 2.192 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | Quad-C Partners IX LP | Wilmington | DE | Quad-C Management L.P. | 04/26/2017 | 3 | | 5,385,763 | | 2.699 |
| 000000-00-0 | Quadria Capital Fund L.P. | George Town | CYM | Quadria Capital Investment Management Pte. Ltd | 06/19/2015 | | | 3,465,307 | | 6.670 |
| 000000-00-0 | REGED TOPCO, LP | Charlotte | NC | Falfurrias Capital Partners | 07/02/2015 | 3 | | 15,000,000 | | 14.201 |
| 000000-00-0 | RRE Ventures VII, L.P. | Wilmington | DE | RRE Investors | 09/26/2017 | 1 | | 849,766 | | 4.100 |
| 000000-00-0 | Resolute Fund II, LP | Wilmington | DE | The Jordan Company | 10/15/2007 | 3 | | 470,409 | | 1.817 |
| 000000-00-0 | Resolute Fund III, LP | Wilmington | DE | The Jordan Company | 06/11/2014 | 3 | | 6,978,037 | | 1.094 |
| 000000-00-0 | Revelstoke Capital Partners Fund II, L.P. | Wilmington | DE | Revelstoke Capital Management | 07/23/2018 | 3 | 2,966,077 | 308,165 | | 13.190 |
| 000000-00-0 | Rhone Partners IV, L.P. | Wilmington | DE | Rhone Capital | 05/15/2012 | 3 | | 175,900 | | 2.000 |
| 000000-00-0 | Rhone Partners V, L.P. | George Town | CYM | Rhone Capital | 07/22/2015 | 3 | | 8,399,882 | | 2.188 |
| 000000-00-0 | Ridgemont Equity Partners I, LP | Wilmington | DE | Ridgemont Equity Partners | 03/29/2012 | 3 | | 952,381 | | 13.301 |
| 000000-00-0 | Ridgemont Equity Partners II, LP | Wilmington | DE | Ridgemont Equity Partners | 11/30/2015 | 3 | | 6,597,786 | | 5.025 |
| 000000-00-0 | Riverside Capital Appreciation Fund VI, LP | Wilmington | DE | The Riverside Company | 12/06/2013 | 3 | | 4,700,147 | | 3.333 |
| 000000-00-0 | Riverside Strategic Capital Fund I, L.P. | Wilmington | DE | Riverside Co. | 10/20/2015 | 2 | | 5,629,849 | | 7.568 |
| 000000-00-0 | SKYKNIGHT CAPITAL FUND II, L.P. | Wilmington | DE | SkyKnight Capital II GP, LLC | 09/12/2018 | 3 | 414,192 | 3,166,138 | | 10.000 |
| 000000-00-0 | SW Ingredients Blocker, LLC | Wilimington | DE | Palladium Equity Partners | 07/02/2018 | 3 | 25,000,000 | 25,629 | | 9.733 |
| 000000-00-0 | Snow Phipps III, L.P. | Dover | DE | Snow Phipps Group, LLC | 08/23/2016 | 3 | | 4,221,693 | | 4.380 |
| 000000-00-0 | Stonepeak Infrastructure Fund II, L.P. | Wilmington | DE | Stonepeak Associates II | 02/12/2016 | | | 7,944,942 | | 0.710 |
| 000000-00-0 | Sverica Capital Partners IV, LP | Wilmington | DE | Sverica Capital Management, LLC | 10/13/2015 | 3 | | 6,107,954 | | 7.036 |
| 000000-00-0 | TAILWIND DISTINCT INVESTOR, LP | Wilmington | DE | Tailwind Capital Partners | 03/30/2016 | 3 | | 5,750 | | 6.928 |
| 000000-00-0 | TI Sponsor Co-Invest, L.P. | Wilmington | DE | Gryphon Partners | 08/31/2018 | 3 | 4,000,000 | 482,978 | | 1.949 |
| 000000-00-0 | TPG Partners VI, LP | Wilmington | DE | Texas Pacific Group | 04/17/2008 | 3 | | 1,609,081 | | 0.954 |
| 000000-00-0 | TWC Transflo Co-Invest, L.P. | Wilmington | DE | True Wind Capital Management, LLC | 11/15/2017 | 3 | | 33,906 | | 46.774 |
| 000000-00-0 | TZ Parent Holding, LLC | Wilmington | DE | PNC RiverArch Capital | 03/27/2018 | 3 | 7,500,000 | | | 12.156 |
| 000000-00-0 | Tailwind Capital Partners II, L.P. | Wilmington | DE | Tailwind Capital Partners | 05/15/2015 | 3 | | 3,380,541 | | 3.158 |
| 000000-00-0 | Tailwind Capital Partners III, L.P. | Wilmington | DE | Tailwind Capital Partners | 09/27/2018 | 3 | 2,895,412 | 1,286,134 | | 3.370 |
| 000000-00-0 | Terra Firma Capital Partners III, L.P. | St. Peter Port | GGY | Terra Firma | 03/27/2007 | 3 | | 34,175 | | 1.412 |
| 000000-00-0 | The Resolute Fund IV, L.P. | Wilmington | DE | Resolute Fund Partners IV, L.P. | 12/07/2018 | 3 | 3,807,715 | | | 1.250 |
| 000000-00-0 | TorQuest Partners Fund IV, LP | Toronto | CAN | TorQuest Partners | 08/31/2016 | 3 | | 2,386,271 | | 3.240 |
| 000000-00-0 | Trident IV, LP | George Town | CYM | Stone Point Capital LLC | 05/10/2007 | 3 | | 115,526 | | 3.640 |
| 000000-00-0 | Trident VI, L.P. | George Town | CYM | Stone Point Capital LLC | 09/12/2014 | 3 | | 1,269,781 | | 1.244 |
| 000000-00-0 | Trident VII, LP | Grand Cayman | CYM | Stone Point Capital LLC | 12/18/2017 | 3 | | 15,033,586 | | 0.695 |
| 000000-00-0 | Trilantic Capital Partners V | Wilmington | DE | Trilantic Capital Management, LLC | 05/01/2013 | 3 | | 5,230,135 | | 2.404 |
| 000000-00-0 | Trinity Hunt Partners IV | Wilmington | DE | Trinity Hunt Partners | 11/05/2012 | 3 | | 5,137,315 | | 14.244 |
| 000000-00-0 | Trinity Hunt Partners V, LP | Wilmington | DE | THPV, LP | 01/17/2018 | 3 | 211,457 | 347,313 | | 10.000 |
| 000000-00-0 | Trinity Inclusion Limited | Ebene | MUS | LeapFrog Investments Ltd | 03/15/2018 | | 10,000,000 | | | 25.572 |
| 000000-00-0 | Tritium I, L.P. | Dover | DE | Tritium I Partners, L.P. | 12/19/2014 | 3 | | 7,369,792 | | 9.251 |
| 000000-00-0 | True Wind Capital, L.P. | Wilmington | DE | True Wind Capital Management, LLC | 03/10/2017 | 3 | | 838,907 | | 7.407 |
| 000000-00-0 | Vertical Venture Partners II, L.P. | Wilmington | DE | Vertical Venture Partners, LLC | 08/21/2018 | 1 | 2,000,000 | | | 25.000 |
| 000000-00-0 | Vestar Capital Partners VII, L.P. | Grand Cayman | CYM | Vestar Capital Partners | 04/02/2018 | 3 | 393,043 | 14,168,479 | | 4.800 |
| 000000-00-0 | WCP S-One Holdings, LLC/SupplyOne Holdings, LLC | Dover | DE | Wellspring Capital Management | 02/01/2018 | | 4,125,000 | | | 3.825 |
| 000000-00-0 | WLR Recovery Fund V, L.P. | Wilmington | DE | WL Ross | 10/14/2011 | | | 270,852 | | 3.869 |
| 000000-00-0 | Warburg Pincus Private Equity XI, L.P. | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | 05/24/2012 | 3 | | 1,305,000 | | 0.422 |
| 000000-00-0 | Warburg Pincus Private Equity XII, L.P. | Wilmington | DE | Warburg Pincus LLC | 01/19/2016 | 3 | | 8,677,500 | | 0.312 |
| 000000-00-0 | Wellspring Capital Partners VI, L.P. | Ugland House | CYM | Wellspring Capital Management | 04/27/2018 | 3 | 2,039,222 | | | 2.827 |
| 000000-00-0 | Welsh, Carson, Anderson, and Stowe XII, L.P. | Wilmington | DE | WCAS XII Associates LLC | 08/26/2015 | 3 | | 7,983,926 | | 0.951 |
| 000000-00-0 | White Deer Energy II, L.P. | George Town | CYM | White Deer Energy | 03/22/2013 | | | 2,281,938 | | 1.797 |
| 000000-00-0 | White Deer Energy, L.P. | George Town | CYM | White Deer Energy | 10/30/2009 | | | 1,972,934 | | 12.160 |
| 000000-00-0 | Wind Point Partners VIII | Wilmington | DE | Wind Point Partners | 01/03/2017 | 3 | | 6,789,703 | | 4.824 |
| 000000-00-0 | ZMC II, L.P. | Wilmington | DE | ZM Capital Advisors, LLC | 09/03/2014 | 3 | | 7,943,959 | | 7.216 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 462,063,959 | 811,750,054 | | XXX |
| 000000-00-0 | Almond Processors, LLC | Wilmington | DE | Treehouse California Almonds, LLC | 07/18/2011 | | | 130,147 | | 100.000 |
| 000000-00-0 | DWM Inclusive Finance Equity Fund II | Luxembourg | LUX | DWM Funds S.a.r.l | 01/10/2014 | | | 1,692,227 | | 44.146 |
| 000000-00-0 | Infra Alpha, LLC | Wilmington | DE | EMG Investments, LLC | 12/21/2010 | | | 1,049,909 | | 100.000 |
| 000000-00-0 | EPP LFG I, LLC | Wilmington | DE | Energy Power Partners | 11/03/2011 | | | 424,363 | | 49.000 |
| 000000-00-0 | TIAA Stonepeak Fund I, LLC | Wilmington | DE | Stonepeak Associates, LLC | 09/08/2011 | | | 15,010,677 | | 100.000 |
| 000000-00-0 | Growth Capital Fund I, LP | Dover | DE | Winslow Capital Management, LLC | 01/04/2016 | 1 | | 61,100,000 | | 94.000 |
| 000000-00-0 | TIAA Stonepeak Investments II, LLC | Wilmington | DE | Stonepeak Associates, LLC | 09/08/2011 | | | 203,938 | | 100.000 |
| 000000-00-0 | Liberty M & R SPV II, LP | Wilmington | DE | Energy & Minerals Group | 03/12/2010 | | | 181,591 | | 100.000 |
| 000000-00-0 | TIAA Infrastructure Investments, LLC | Wilmington | DE | ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP | 11/04/2011 | | | 10,979,392 | | 100.000 |
| 000000-00-0 | TIAA Separately Managed Account Strategies, LLC | Wilmington | DE | Teachers Advisors, Inc. | 06/30/2016 | | | 76,350,000 | | 100.000 |
| 000000-00-0 | TIAA Oil & Gas Investments, LLC | Wilmington | DE | ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC | 07/11/2011 | | | 3,524,091 | | 100.000 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | TIAA-CREF Individual & Institutional Services, LLC | New York | NY | TIAA | 09/04/1990 | | | 225,000,000 | | 100.000 |
| 000000-00-0 | ActOil LLC | Wilmington | DE | RSP Permian, LLC | 06/15/2011 | | | 60,347 | | 100.000 |
| 000000-00-0 | TIAA-CREF Redwood, LLC | Wilmington | DE | TIAA | 12/27/2012 | | | 15,000,000 | | 100.000 |
| 000000-00-0 | TIAA SynGas, LLC | Wilmington | DE | AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC | 03/31/2011 | | | 255,081 | | 100.000 |
| 000000-00-0 | UK PPP Investments LP | London | GBR | TIAA | 09/26/2016 | | | 35,332 | | 100.000 |
| 000000-00-0 | 730 Data Centers LLC | Wilmington | DE | TIAA | 07/18/2016 | | | 14,499,406 | | 100.000 |
| 000000-00-0 | 730 Power Development LLC | Wilmington | DE | CCE Holdings / CVEC LLC | 12/24/2014 | | | 83,095,652 | | 100.000 |
| 000000-00-0 | 730 Telecom, LLC | Wilmington | DE | TIAA | 10/19/2015 | | | 6,078,575 | | 100.000 |
| 000000-00-0 | TIAA Wind Investments LLC | Wilmington | DE | Capistrano Wind Partners, LLC | 01/23/2012 | | | 73,274 | | 100.000 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | 514,744,002 | | XXX |
| 000000-00-0 | Avanath Affordable Housing I, LLC | Wilmington | DE | Avanath Capital Management | 10/21/2010 | | | 55,877 | | 21.350 |
| 000000-00-0 | Avanath Affordable Housing III, LLC | Wilmington | DE | Avanath Capital Management | 04/17/2017 | | | 24,856,515 | | 38.462 |
| 000000-00-0 | Enterprise Homes Preservation Fund, LLC | Baltimore | MD | Enterprise Homes, Inc. | 07/28/2017 | | | 25,000,000 | | 70.364 |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund II, LLC | Columbia | MD | Enterprise Community Investments, Inc | 12/22/2017 | | | 5,636,858 | | 18.223 |
| 000000-00-0 | Lendlease Jem Partners Fund Limited | Hamilton | BMU | Lend Lease International | 06/13/2013 | | | 236,767 | | 22.500 |
| 000000-00-0 | NRFC Inception IA, LP | Wilmington | DE | Northstar | 07/13/2015 | | | 19,194,211 | | 49.000 |
| 000000-00-0 | NRFC Inception IB, LP | Wilmington | DE | Northstar | 07/13/2015 | | | 2,226,238 | | 49.000 |
| 000000-00-0 | NRFC Inception II, LP | Wilmington | DE | Northstar | 02/15/2013 | | | (3,102,402) | | 49.000 |
| 000000-00-0 | NRFC Inception IIA, LP | Wilmington | DE | Northstar | 07/13/2015 | | | 3,102,487 | | 49.000 |
| 000000-00-0 | NRFC Inception, LP | Wilmington | DE | Northstar | 02/15/2013 | | | (21,420,195) | | 49.000 |
| 000000-00-0 | O'Connor North American Property Partners, L.P. | Wilmington | DE | O'Connor North American Management Partners, LLC | 09/30/2004 | | | 11,744 | | 6.633 |
| 000000-00-0 | RAHF IV SHORE HILL MEMBER, LLC | Dover | DE | Jonathan Rose Companies | 11/05/2018 | | 13,313,363 | 73,699 | | 28.328 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund IV | Dover | DE | Jonathan Rose Companies, LLC | 07/12/2016 | | | 11,000,000 | | 21.470 |
| 000000-00-0 | Turner-Agassi Charter School Facilities Fund II | Wilmington | DE | Turner Impact Capital | 06/23/2016 | | | 772,247 | | 3.185 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 13,313,363 | 67,644,046 | | XXX |
| 000000-00-0 | 730 Texas Timberlands II, Ltd. | Austin | TX | TIAA | 10/27/2005 | | | 8,927 | | 100.000 |
| 000000-00-0 | 485 Properties LLC | N/A | DE | TIAA | 12/17/1997 | | | 5,111,113 | | 100.000 |
| 000000-00-0 | Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF | Luxembourg | LUX | Henderson Property UK AIFM Limited | 03/30/2015 | | | 19,217,401 | | 36.510 |
| 000000-00-0 | Broadleaf Timberland Investments, LLC | Wilmington | DE | TIAA | 03/07/2013 | | | 515,752 | | 100.000 |
| 000000-00-0 | TIAA Super Regional Mall Member Sub LLC | N/A | DE | TIAA | 08/24/2011 | | | 8,319,967 | | 100.000 |
| 000000-00-0 | Global Real Estate Debt Partners - Fund II | Luxembourg | LUX | TH Real Estate | 01/25/2018 | | 1,414 | 7,455,916 | | 18.750 |
| 000000-00-0 | Ceres Agricultural Properties, LLC | Wilmington | DE | Westchester Group Investment Management, Inc. | 07/31/2007 | | | 4,705,414 | | 100.000 |
| 000000-00-0 | TIAA Union Place Phase I LLC | N/A | DE | TIAA | 01/18/2007 | | | 410,216 | | 100.000 |
| 000000-00-0 | NRFC Inception IV, LP | Wilmington | DE | Northstar | 04/01/2013 | | | 265,940 | | 49.000 |
| 000000-00-0 | Dionysus Properties, LLC | Wilmington | DE | TIAA | 06/28/2011 | | | 14,327 | | 100.000 |
| 000000-00-0 | T-C US Super Regional Mall Fund LP | Honolulu | HI | T-C US Super Regional Mall Fund GP LLC | 07/09/2015 | | | 159,314,447 | | 22.220 |
| 000000-00-0 | NRFC Inception V, LP | Wilmington | DE | Northstar | 05/01/2013 | | | 85 | | 49.000 |
| 000000-00-0 | Mansilla Participacoes LTDA | Sao Paulo | BRA | TIAA | 09/03/2008 | | | 147,721 | | 100.000 |
| 000000-00-0 | U.S. Core-Plus Real Estate Debt Fund LP | Various | | CRED GP LLC | 06/01/2018 | | 7,350,000 | 37,320,000 | | 49.020 |
| 000000-00-0 | Occator Agricultural Properties, LLC | Wilmington | DE | Teays River Management, LLC / Materra LLC / AGR Partners | 04/30/2009 | | | 10,154,445 | | 100.000 |
| 000000-00-0 | THRE US Strategic Industrial Fund | N/A | | TH Real Estate U.S. Strategic Industrial Fund I GP, LLC | 12/08/2017 | | | 7,817,044 | | 31.360 |
| 000000-00-0 | TIAA Global Ag Holdco, LLC | Wilmington | DE | Teachers Advisors, Inc. | 06/03/2011 | | | 102,288,495 | | 100.000 |
| 000000-00-0 | U.S. Cities Retail Fund LP | Various | | U.S. Cities Retail Fund GP LLC | 06/28/2018 | | 108,472,599 | | | 100.000 |
| 000000-00-0 | TEFF Holdco LLC | Wilmington | DE | TIAA-CREF Alternative Advisors, LLC | 07/29/2016 | | | 4,803,881 | | 100.000 |
| 000000-00-0 | RT Tri State LLC | N/A | | Reckson Operating Partnership, LP. | 09/28/2000 | | | 2,139 | | 49.000 |
| 000000-00-0 | TIAA GTR HoldCo LLC | Wilmington | DE | TIAA | 12/17/2013 | | | 44,638,744 | | 100.000 |
| 000000-00-0 | T-C JK I LLC | N/A | DE | TIAA | 01/13/2014 | | | 521,852 | | 100.000 |
| 000000-00-0 | TIAA Timberlands I, LLC | Wilmington | DE | TIAA | 11/19/1998 | | | 570 | | 100.000 |
| 000000-00-0 | T-C JK II LLC | N/A | DE | TIAA | 01/13/2014 | | | 501,389 | | 100.000 |
| 000000-00-0 | TIAA Timberlands II, LLC | Wilmington | DE | TIAA | 11/15/1999 | | | 807 | | 100.000 |
| 000000-00-0 | T-C Australia RE Holdings I, LLC | N/A | DE | TIAA | 04/29/2016 | | | 10,595,718 | | 100.000 |
| 000000-00-0 | Renewable Timber Europe, LLC | Wilmington | DE | TIAA | 09/27/2011 | | | 1,200,440 | | 100.000 |
| 000000-00-0 | T-C 699 Bourke Street LLC | N/A | DE | TIAA | 02/20/2014 | | | 3,508 | | 100.000 |
| 000000-00-0 | Renewable Timber Resources LLC | Wilmington | DE | TIAA | 05/26/2011 | | | 440 | | 100.000 |
| 000000-00-0 | T-C Mt. Ommaney Centre Holding Company LLC | N/A | DE | TIAA | 09/26/2014 | | | 19,300 | | 100.000 |
| 000000-00-0 | Lewis & Clark Timberlands, LP | Wilmington | DE | TIAA | 07/01/2015 | | | 27,296,741 | | 57.430 |
| 000000-00-0 | T-C 101 Miller Street Holding Company LLC | N/A | DE | TIAA | 10/10/2014 | | | 769,049 | | 100.000 |
| 000000-00-0 | T-C Europe LP | N/A | DE | TIAA | 11/18/2014 | | 26,389,062 | 503,480 | | 100.000 |
| 000000-00-0 | T-C Lux Fund Holdings LLC | N/A | DE | TIAA | 03/19/2015 | | | 9,375,685 | | 100.000 |
| 000000-00-0 | T-C UK RE Holdings I LLC | N/A | DE | TIAA | 06/17/2016 | | | 8,899 | | 100.000 |
| 000000-00-0 | T-C Waterford Blue Lagoon GP LLC | N/A | DE | TIAA | 10/08/2015 | | | 3,841 | | 100.000 |
| 000000-00-0 | T-C Waterford Blue Lagoon LLC | N/A | DE | TIAA | 10/08/2015 | | | 192,039 | | 100.000 |
| 000000-00-0 | TGA Montrose Residences Member LLC | N/A | DE | TIAA | 08/03/2016 | | 9,285,036 | 18,756,071 | | 100.000 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | TGA Japan Holdings, LLC | N/A | DE | TIAA | 08/10/2016 | | | 5,046 | | 100.000 |
| 000000-00-0 | TIAA Realty LLC | N/A | DE | TIAA | 01/01/2013 | | | 3,075,298 | | 100.000 |
| 000000-00-0 | T-C 400 Montgomery LLC | N/A | DE | TIAA | 08/03/2016 | | | 8,220,624 | | 100.000 |
| 000000-00-0 | TGA Montague Investor Member LLC | N/A | DE | TIAA | 10/21/2016 | | | 4,797,323 | | 100.000 |
| 000000-00-0 | T-C Permian Investor LLC | N/A | DE | TIAA | 03/29/2017 | | | 5,896 | | 100.000 |
| 000000-00-0 | T-C MV Member LLC | N/A | DE | TIAA | 12/02/2016 | | | 305,600,104 | | 100.000 |
| 000000-00-0 | TGA MKP Member LLC | N/A | DE | TIAA | 03/17/2017 | | 55,627,436 | 100,050,000 | | 100.000 |
| 000000-00-0 | TGA FC Investor Member LLC | N/A | DE | TIAA | 10/12/2016 | | | 14,532,651 | | 100.000 |
| 000000-00-0 | TGA APAC Fund Holdings LLC | N/A | DE | TIAA | 07/20/2017 | | 70,326,367 | 11,892,459 | | 100.000 |
| 000000-00-0 | CASA Student Housing Fund Holdings LLC | N/A | DE | TIAA | 10/08/2014 | | | 1,358,537 | | 100.000 |
| 000000-00-0 | TGA Connection at Athens Investor Member LLC | N/A | DE | TIAA | 06/04/2018 | | 18,626,540 | 174,926 | | 100.000 |
| 000000-00-0 | TGA SP-MPC Housing Investor Member LLC | N/A | DE | TIAA | 09/26/2018 | | 20,762,174 | 1,756 | | 100.000 |
| 000000-00-0 | TGA MS Self Storage Investor Member LLC | N/A | DE | TIAA | 09/14/2018 | | 83,828,229 | 75,842 | | 100.000 |
| 000000-00-0 | T-C GA Real Estate Holdings LLC | N/A | DE | TIAA | 07/27/2011 | | | 189,518,008 | | 100.000 |
| 000000-00-0 | T-C 20 Hunter Street (US) LLC | N/A | DE | TIAA | 10/18/2013 | | | 8,046 | | 100.000 |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 400,668,857 | 1,121,578,319 | | XXX |
| 000000-00-0 | Impact Community Capital LLC | Wilmington | DE | Impact Community Capital | 03/19/1998 | | | 162,734 | | 15.520 |
| 000000-00-0 | PCCP Credit IX, LP | Dover | DE | PCCP | 07/17/2017 | | | 29,227,945 | | 10.000 |
| 000000-00-0 | PCCP Credit VI, LP | Wilmington | DE | PCCP | 06/30/2015 | | | 16,498,928 | | 20.000 |
| 1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | | 45,889,607 | | XXX |
| 000000-00-0 | Primary Residential Individual Mortgage Entity Trust | Wilmington | DE | Teachers Advisors, Inc. | 11/17/2016 | | | 735,213,166 | | 100.000 |
| 000000-00-0 | T-CSMA III, LLC | Wilmington | DE | TIAA | 02/23/2010 | | | 65 | | 100.000 |
| 2099999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | | 735,213,231 | | XXX |
| 000000-00-0 | Atlas Capital Resources, L.P. | Wilmington | DE | Atlas Capital Partners | 02/22/2010 | | | 186,966 | | 3.798 |
| 000000-00-0 | Benefit Street Partners Debt Fund IV, LP | Wilmington | DE | Benefit Street Partners Debt Fund IV GP LP | 03/27/2017 | 2 | | 8,759,874 | | 2.336 |
| 000000-00-0 | Bison Capital Partners IV, L.P. | Wilmington | DE | Bison Capital Asset Management, LLC | 04/25/2012 | 2 | | 2,543,198 | | 13.720 |
| 000000-00-0 | Blue Point Capital Partners III, LP | Wilmington | DE | Blue Point Capital Partners, LLC | 01/17/2014 | 3 | | 6,442,410 | | 13.820 |
| 000000-00-0 | Cyprium Investors IV, L.P. | Wilmington | DE | Cyprium Investment Partners, LLC | 12/30/2013 | 2 | | 4,509,532 | | 8.000 |
| 000000-00-0 | Falcon Strategic Partners IV, L.P. | Wilmington | DE | Falcon Investment Advisors, LLC | 12/17/2012 | 2 | | 3,110,341 | | 4.397 |
| 000000-00-0 | Fortress Credit Opportunities Fund II, LP | Wilmington | DE | Fortress Credit Opportunities Advisors LLC | 08/04/2010 | | | 66,740 | | 1.449 |
| 000000-00-0 | IFHA-II Cooperatief U.A. | Amsterdam | NLD | African Health Systems Management Company B.V. | 06/25/2015 | | | 2,328,720 | | 6.689 |
| 000000-00-0 | Mercato Partners Growth III, L.P. | Wilmington | DE | Mercato Partners Growth III GP, LLC | 11/24/2015 | 3 | | 4,125,000 | | 10.163 |
| 000000-00-0 | Prudential Capital Partners IV, L.P. | Wilmington | DE | Prudential Investment Management, Inc | 12/20/2012 | 2 | | 2,748,595 | | 3.478 |
| 000000-00-0 | Resilience Fund III, L.P. | Wilmington | DE | Resilience Capital Partners LLC | 06/17/2011 | | | 642,697 | | 9.818 |
| 000000-00-0 | Royalty Opportunities S.ar.l | Luxembourg | LUX | OrbiMed Advisors | 08/30/2011 | 1 | | 459,684 | | 2.493 |
| 000000-00-0 | Summit Partners Credit Fund II, L.P. | Wilmington | DE | Summit Partners | 11/04/2014 | 2 | | 6,844,709 | | 4.912 |
| 000000-00-0 | Upfront Ventures III (GRP) | Wilmington | DE | GRP Partners | 03/18/2008 | 1 | | 1,967,597 | | 14.012 |
| 000000-00-0 | Vestar Capital Partners VI, L.P. | George Town | CYM | Vestar Capital Partners | 03/30/2012 | 3 | | 3,292,791 | | 8.379 |
| 000000-00-0 | Vetta, LLC fka J. America (Equity Co-Invest) | Wilmington | DE | Blue Point Capital Partners, LLC | 03/25/2016 | 3 | | 150,370 | | 4.570 |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | 48,179,224 | | XXX |
| 000000-00-0 | TIAA-CREF Asset Management Distressed Opportunities Fund, LP | Wilmington | DE | TCAM DOF GP, LLC | 01/28/2009 | | | 169,594 | | 50.000 |
| 000000-00-0 | Churchill Middle Market Senior Loan Fund, LP | Wilmington | DE | Churchill Asset Management | 07/21/2016 | 3 | | 26,983,496 | | 31.380 |
| 87216*-10-7 | TIAA CMBS I, LLC | Wilmington | DE | TIAA | 06/30/2001 | | | 11,893 | | 100.000 |
| 000000-00-0 | MM Funding, LLC | Wilmington | DE | Churchill Asset Management | 04/25/2018 | | 65 | 440 | | 100.000 |
| 000000-00-0 | TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC) | Wilmington | DE | TIAA | 12/22/2009 | | | 355 | | 100.000 |
| 000000-00-0 | Pinnacle Third Avenue, LP | Wilmington | DE | Pinnacle Ventures | 07/11/2008 | 1 | | 45,000 | | 41.992 |
| 000000-00-0 | TGAM Agribusiness Fund LP | Wilmington | DE | TGAM Agribusiness Fund GP, LLC | 03/31/2016 | | | 90,292,016 | | 97.415 |
| 000000-00-0 | SBMC Holdings LLC | Wilmington | DE | TIAA | 06/19/2013 | | | 65 | | 49.000 |
| 000000-00-0 | Nuveen, LLC | Dover | DE | TIAA | 07/22/2014 | | | 110,000,000 | | 100.000 |
| 2299999. Joint Venture Interests - Other - Affiliated | | | | | | | 65 | 227,502,859 | | XXX |
| 000000-00-0 | TIAA Charitable, Inc | Wilmington | DE | TIAA | 06/30/2015 | | 15,000,000 | | | 0.000 |
| 2799999. Non-collateral Loans - Unaffiliated | | | | | | | 15,000,000 | | | XXX |
| 4499999. Total - Unaffiliated | | | | | | | 490,377,322 | 973,462,931 | | XXX |
| 4599999. Total - Affiliated | | | | | | | 400,668,922 | 2,729,688,377 | | XXX |
| 4699999 - Totals | | | | | | | 891,046,244 | 3,703,151,308 | | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | 2000 Riverside Capital Appreciation Fund LP | Wilmington | DE | Liquidation | 07/09/2001 | 03/07/2018 | 21,105 | 34,324 | | | | 34,324 | | 55,429 | | | (55,429) | (55,429) | |
| 000000-00-0 | 2003 Riverside Capital Appreciation Fund LP | Wilmington | DE | Liquidation | 03/02/2004 | 12/21/2018 | 635,120 | (635,120) | | | | (635,120) | | | | | | | 252,832 |
| 000000-00-0 | 3i Eurofund V | London | GBR | Fund Distribution | 10/25/2006 | 10/18/2018 | 960,205 | | | | | | 31,050 | 991,255 | 960,205 | (31,050) | | (31,050) | |
| 000000-00-0 | 3i Networks Finland L.P. (LNI) | London | GBR | Liquidation | 07/03/2012 | 09/28/2018 | 95,852,419 | (62,654,747) | | | | (62,654,747) | (483,519) | 32,714,153 | 32,003,579 | (710,575) | | (710,575) | 118,592,760 |
| 000000-00-0 | 3I OSPREY L.P. (ANGLIAN WATER) | London | GBR | Fund Distribution | 11/10/2008 | 02/23/2018 | 61,275,765 | | | | | | 7,011,962 | 68,287,728 | 61,275,765 | (7,011,962) | | (7,011,962) | |
| 000000-00-0 | Aavishkaar Emerging India Fund | Ebene | MUS | Fund Distribution | 11/15/2017 | 10/29/2018 | 338,024 | | | | | | | 338,024 | 338,024 | | | | |
| 000000-00-0 | Aavishkaar India II Company Ltd. | Port Louis | MUS | Fund Distribution | 07/26/2013 | 05/24/2018 | 29,000 | | | | | | | 29,000 | 29,000 | | | | |
| 000000-00-0 | Aavishkaar Venture Management Services Private Limited | Mumbai | IND | Fund Distribution | 11/05/2018 | 11/13/2018 | 752,225 | | | | | | | 752,225 | 752,225 | | | | |
| 000000-00-0 | Advent International GPE VI, LP | George Town | CYM | Fund Distribution | 07/07/2008 | 11/16/2018 | 8,216,700 | | | | | | | 8,216,700 | 8,216,700 | | | | |
| 000000-00-0 | Advent International GPE VII-B, L.P. | Wilmington | DE | Fund Distribution | 08/27/2012 | 12/18/2018 | 3,381,603 | | | | | | | 3,381,603 | 3,381,603 | | | | |
| 000000-00-0 | American Industrial Partners Capital Fund IV, LP | Wilmington | DE | Fund Distribution | 09/05/2008 | 12/28/2018 | 5,530,774 | | | | | | | 5,530,774 | 5,530,774 | | | | |
| 000000-00-0 | Apax Europe VI-A, L.P. | London | GBR | Fund Distribution | 07/18/2005 | 01/26/2018 | (748,852) | | | | | | (65,468) | (814,319) | (748,852) | 65,468 | | 65,468 | |
| 000000-00-0 | Apax Europe VII, L.P. | London | GBR | Fund Distribution | 06/25/2007 | 12/17/2018 | 3,265,495 | | | | | | 530,030 | 3,795,525 | 3,265,495 | (530,030) | | (530,030) | |
| 000000-00-0 | Apax Excelsior VI, L.P. | Wilmington | DE | Liquidation | 06/06/2000 | 08/23/2018 | 10,893 | (10,893) | | | | (10,893) | | | | | | | |
| 000000-00-0 | Argand Partners Fund, L.P. | Grand Cayman | CYM | Fund Distribution | 12/07/2016 | 05/21/2018 | 1,337,501 | | | | | | | 1,337,501 | 1,337,501 | | | | |
| 000000-00-0 | Audax Private Equity Fund IV, L.P. | Wilmington | DE | Fund Distribution | 01/18/2013 | 11/14/2018 | 6,172,790 | | | | | | | 6,172,790 | 6,172,790 | | | | |
| 000000-00-0 | Audax Private Equity Fund V, L.P. | Wilmington | DE | Fund Distribution | 01/25/2016 | 10/22/2018 | 3,824,033 | | | | | | | 3,824,033 | 3,824,033 | | | | |
| 000000-00-0 | Aurora Capital Partners IV, LP | Wilmington | DE | Fund Distribution | 11/15/2012 | 12/17/2018 | 2,714,846 | | | | | | | 2,714,846 | 2,714,846 | | | | |
| 000000-00-0 | Avenue Asia Special Situations Fund IV, L.P. | George Town | CYM | Liquidation | 06/30/2006 | 08/31/2018 | 425,373 | 641,678 | | 641,678 | | | | 425,373 | 410,112 | | (15,261) | (15,261) | |
| 000000-00-0 | Avista Capital Partners IV LP | Wilmington | DE | Fund Distribution | 01/22/2018 | 12/10/2018 | 11,942,024 | | | | | | | 11,942,024 | 11,942,024 | | | | |
| 000000-00-0 | BC European Capital IX, L.P. | London | GBR | Fund Distribution | 12/23/2011 | 10/03/2018 | 238,421 | | | | | | 5,600 | 244,021 | 238,421 | (5,600) | | (5,600) | |
| 000000-00-0 | BCP V Co-Investors (Cayman) L.P. | George Town | CYM | Liquidation | 11/30/2006 | 03/08/2018 | 1,010 | (1,010) | | | | (1,010) | | | | | | | 523 |
| 000000-00-0 | BDCM Opportunity Fund II, LP | Wilmington | DE | Fund Distribution | 03/31/2006 | 12/31/2018 | 3,276,574 | | | | | | | 3,276,574 | 3,276,574 | | | | |
| 000000-00-0 | BDCM Opportunity Fund III, L.P. | Wilmington | DE | Fund Distribution | 06/21/2011 | 10/22/2018 | 1,610,449 | | | | | | | 1,610,449 | 1,610,449 | | | | |
| 000000-00-0 | Beecken Petty O'Keefe Fund IV LP | Wilmington | DE | Fund Distribution | 12/13/2013 | 08/27/2018 | 2,038,877 | | | | | | | 2,038,877 | 2,038,877 | | | | |
| 000000-00-0 | Berkshire Partners Fund VIII, L.P. | Wilmington | DE | Fund Distribution | 08/25/2011 | 12/19/2018 | 2,381,010 | | | | | | | 2,381,010 | 2,381,010 | | | | |
| 000000-00-0 | Berkshire Partners VI, L.P. | Boston | MA | Fund Distribution | 07/11/2002 | 11/29/2018 | 274,820 | | | | | | | 274,820 | 274,820 | | | | |
| 000000-00-0 | Berkshire Partners VII | Wilmington | DE | Fund Distribution | 11/15/2006 | 12/19/2018 | 1,836,282 | | | | | | | 1,836,282 | 1,836,282 | | | | |
| 000000-00-0 | Bertram Growth Capital III, LP | Wilmington | DE | Fund Distribution | 11/30/2016 | 05/08/2018 | 1,053,165 | | | | | | | 1,053,165 | 1,053,165 | | | | |
| 000000-00-0 | Bison Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 09/18/2017 | 10/02/2018 | 411,716 | | | | | | | 411,716 | 411,716 | | | | |
| 000000-00-0 | Blackstone Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 01/14/2003 | 10/22/2018 | 796,243 | | | | | | | 796,243 | 796,243 | | | | |
| 000000-00-0 | Blackstone Capital Partners V - S | Wilmington | DE | Fund Distribution | 09/21/2006 | 12/20/2018 | 111,947 | | | | | | | 111,947 | 111,947 | | | | |
| 000000-00-0 | Blackstone Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 02/06/2006 | 12/20/2018 | 88,610 | | | | | | | 88,610 | 88,610 | | | | |
| 000000-00-0 | Blue Road Capital, L.P. | Wilmington | DE | Fund Distribution | 08/15/2014 | 07/30/2018 | 460,640 | | | | | | | 460,640 | 460,640 | | | | |
| 000000-00-0 | Blue Water Energy Fund I-A, L.P. | St. Peter Port | GGY | Secondary Sale | 10/05/2012 | 12/28/2018 | 22,158,612 | (2,419,276) | | | | (2,419,276) | | 19,739,336 | 22,158,612 | | 2,419,276 | 2,419,276 | |
| 000000-00-0 | Brentwood Associates Private Equity V, L.P. | Wilmington | DE | Fund Distribution | 10/07/2014 | 12/28/2018 | 2,537,482 | | | | | | | 2,537,482 | 2,537,482 | | | | |
| 000000-00-0 | Calera Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 04/25/2016 | 11/13/2018 | 744,669 | | | | | | | 744,669 | 744,669 | | | | |
| 000000-00-0 | Capital Partners Private Equity Income Fund II Inst., L.P. | Wilmington | DE | Fund Distribution | 02/03/2014 | 11/05/2018 | (486,801) | | | | | | | (486,801) | (486,801) | | | | |
| 000000-00-0 | Carlyle Partners V, L.P. | Wilmington | DE | Fund Distribution | 07/06/2007 | 12/27/2018 | 3,486,877 | | | | | | | 3,486,877 | 3,486,877 | | | | |
| 000000-00-0 | Carousel Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 12/28/2011 | 12/18/2018 | 1,868,500 | | | | | | | 1,868,500 | 1,868,500 | | | | |
| 000000-00-0 | CATALYST MICROFINANCE INVESTORS (CMI) | Port Louis | MUS | Fund Distribution | 02/08/2008 | 08/08/2018 | 4,219,305 | | | | | | | 4,219,305 | 4,219,305 | | | | |
| 000000-00-0 | Catterton Partners IV, L.P. | Wilmington | DE | Liquidation | 03/03/2000 | 11/13/2018 | 93,653 | (93,653) | | | | (93,653) | | | | | | | 121,622 |
| 000000-00-0 | Catterton Partners VI, L.P. | Wilmington | DE | Fund Distribution | 12/14/2006 | 10/10/2018 | 1,437,815 | | | | | | | 1,437,815 | 1,437,815 | | | | |
| 000000-00-0 | Catterton Partners VII, LP | Wilmington | DE | Fund Distribution | 03/19/2013 | 08/14/2018 | 4,084,367 | | | | | | | 4,084,367 | 4,084,367 | | | | |
| 000000-00-0 | CCMP Capital Investors III, LP | Wilmington | DE | Fund Distribution | 08/14/2014 | 08/13/2018 | 811,452 | | | | | | | 811,452 | 811,452 | | | | |
| 000000-00-0 | CD&R Bounce Co-Investor, LP (Spie) | George Town | CYM | Fund Distribution | 08/23/2011 | 03/08/2018 | 31,990 | | | | | | 7,130 | 39,120 | 31,990 | (7,130) | | (7,130) | |
| 000000-00-0 | CenterOak Equity Fund I, L.P. | Dover | DE | Fund Distribution | 12/29/2015 | 08/08/2018 | 405,939 | | | | | | | 405,939 | 405,939 | | | | |
| 000000-00-0 | Centre Lane Partners III, L.P. | Wilmington | DE | Fund Distribution | 12/28/2011 | 06/06/2018 | (2,015,312) | | | | | | | (2,015,312) | (2,015,312) | | | | |
| 000000-00-0 | Cerberus Institutional Partners L.P. Series III | Wilmington | DE | Fund Distribution | 12/16/2003 | 12/07/2018 | 840,454 | | | | | | | 840,454 | 840,454 | | | | |
| 000000-00-0 | CIP Capital Fund, LP | Wilmington | DE | Fund Distribution | 05/24/2012 | 11/07/2018 | 7,846,435 | | | | | | | 7,846,435 | 7,846,435 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | CIP OCL Investments, LLC | Wilmington | DE | Liquidation | 02/28/2014 | 12/03/2018 | 25,622,777 | (11,995,210) | | | | (11,995,210) | | 13,627,567 | 14,006,595 | | | | 42,300,120 |
| 000000-00-0 | Clayton, Dubilier & Rice Fund IX, LP | George Town | CYM | Fund Distribution | 11/21/2013 | 12/19/2018 | 295,584 | | | | | | | 295,584 | 295,584 | | | | |
| 000000-00-0 | Clayton, Dubilier & Rice Fund VIII, LP | George Town | CYM | Fund Distribution | 07/06/2009 | 11/29/2018 | 5,152,306 | | | | | | | 5,152,306 | 5,152,306 | | | | |
| 000000-00-0 | Core Innovation Capital 1, L.P. | Wilmington | DE | Fund Distribution | 05/03/2010 | 03/13/2018 | (1,824,658) | | | | | | | (1,824,658) | (1,824,658) | | | | |
| 000000-00-0 | Cornell Capital Partners III | George Town | CYM | Fund Distribution | 06/12/2018 | 06/29/2018 | 3,614,809 | | | | | | | 3,614,809 | 3,614,809 | | | | |
| 000000-00-0 | Court Square Capital Partners III, LP | Wilmington | DE | Fund Distribution | 05/29/2013 | 12/06/2018 | 2,886,980 | | | | | | | 2,886,980 | 2,886,980 | | | | |
| 000000-00-0 | Creation Investments Social Ventures Fund II | Wilmington | DE | Fund Distribution | 12/14/2012 | 12/20/2018 | 612,245 | | | | | | | 612,245 | 612,245 | | | | |
| 000000-00-0 | Crown Rock Minerals Co-Investment L.P. | George Town | CYM | Liquidation | 04/29/2016 | 07/19/2018 | 91,123,309 | (16,455,310) | | | | (16,455,310) | | 74,668,000 | 90,000,000 | | 15,320,271 | 15,320,271 | |
| 000000-00-0 | Curt Acquisition Holdings, LLC | Wilmington | DE | Fund Distribution | 03/04/2014 | 03/06/2018 | 2,326,916 | | | | | | | 2,326,916 | 2,326,916 | | | | |
| 000000-00-0 | CVC European Equity Partners IV, LP | George Town | CYM | Fund Distribution | 09/02/2005 | 12/03/2018 | 222,141 | | | | | | 7,034 | 229,175 | 222,141 | (7,034) | | (7,034) | |
| 000000-00-0 | CVC European Equity Partners V, LP | George Town | CYM | Fund Distribution | 07/21/2008 | 11/30/2018 | 2,523,706 | | | | | | 341,185 | 2,864,891 | 2,523,706 | (341,185) | | (341,185) | |
| 000000-00-0 | DPC Holdings, LLC | Wilmington | DE | Liquidation | 10/21/2011 | 09/05/2018 | | | | | | | | | | | | | 1,218,718 |
| 000000-00-0 | Driven Investors, LLC (Driven Brands) | Wilmington | DE | Liquidation | 02/17/2012 | 09/17/2018 | | | | | | | | | | | | | 320,055 |
| 000000-00-0 | EagleTree Partners IV, LP | Dover | DE | Fund Distribution | 06/01/2016 | 10/11/2018 | 2,078,525 | | | | | | | 2,078,525 | 2,078,525 | | | | |
| 000000-00-0 | Elevar Equity IV, L.P. | Georgetown | CYM | Fund Distribution | 01/29/2018 | 12/13/2018 | 46,249 | | | | | | | 46,249 | 46,249 | | | | |
| 000000-00-0 | Emerging Consumer Payments Ltd. | Ebene | MUS | Fund Distribution | 04/05/2018 | 04/05/2018 | 7,080,322 | | | | | | | 7,080,322 | 7,080,322 | | | | |
| 000000-00-0 | EMG Utica II Co-Investment, L.P. | Wilmington | DE | Fund Distribution | 03/04/2013 | 09/28/2018 | 437,961 | | | | | | | 437,961 | 437,961 | | | | |
| 000000-00-0 | Energy & Minerals Group Fund II, L.P. | Wilmington | DE | Fund Distribution | 06/29/2011 | 11/16/2018 | 1,064,749 | | | | | | | 1,064,749 | 1,064,749 | | | | |
| 000000-00-0 | Energy & Minerals Group Fund III, L.P. | Wilmington | DE | Fund Distribution | 01/16/2014 | 10/30/2018 | 694,747 | | | | | | | 694,747 | 694,747 | | | | |
| 000000-00-0 | Energy & Minerals Group Fund IV, L.P. | Wilmington | DE | Fund Distribution | 10/29/2015 | 12/21/2018 | 2,978,600 | | | | | | | 2,978,600 | 2,978,600 | | | | |
| 000000-00-0 | Eucalyptus Ventures Management, LLC | Wilmington | DE | Liquidation | 08/25/1998 | 07/17/2018 | 51,790 | (51,790) | | | | (51,790) | | | | | | | |
| 000000-00-0 | Falcon Strategic Partners V, L.P. | Wilmington | DE | Fund Distribution | 06/13/2016 | 09/21/2018 | 2,715,269 | | | | | | | 2,715,269 | 2,715,269 | | | | |
| 000000-00-0 | Falfurrias Capital Partners II, LP | Wilmington | DE | Fund Distribution | 12/26/2012 | 12/21/2018 | 8,289,712 | | | | | | | 8,289,712 | 8,289,712 | | | | |
| 000000-00-0 | Falfurrias Capital Partners III, L.P. | Wilmington | DE | Fund Distribution | 08/22/2016 | 06/28/2018 | 138,326 | | | | | | | 138,326 | 138,326 | | | | |
| 000000-00-0 | Fenway Partners Cap Fund II, L.P. | Wilmington | DE | Fund Distribution | 10/28/1998 | 12/26/2018 | 382,246 | | | | | | | 382,246 | 382,246 | | | | |
| 000000-00-0 | FFL Capital Partners IV, LP | Grand Cayman | CYM | Fund Distribution | 03/27/2015 | 12/14/2018 | 2,261,134 | | | | | | | 2,261,134 | 2,261,134 | | | | |
| 000000-00-0 | First Reserve Fund XII, L.P. | George Town | CYM | Fund Distribution | 11/14/2008 | 03/19/2018 | 5,753,465 | | | | | | | 5,753,465 | 5,753,465 | | | | |
| 000000-00-0 | Frontier Fund IV, LP | Wilmington | DE | Fund Distribution | 03/30/2015 | 10/09/2018 | 1,982,792 | | | | | | | 1,982,792 | 1,982,792 | | | | |
| 000000-00-0 | Frontier Fund V, LP | Wilmington | DE | Fund Distribution | 11/21/2017 | 05/17/2018 | 970 | | | | | | | 970 | 970 | | | | |
| 000000-00-0 | GenNx360 Capital Partners II, L.P. | Wilmington | DE | Fund Distribution | 05/12/2014 | 11/19/2018 | 5,492,892 | | | | | | | 5,492,892 | 5,492,892 | | | | |
| 000000-00-0 | Genstar Capital Partners VII, LP | Wilmington | DE | Fund Distribution | 10/01/2015 | 11/15/2018 | 6,748,787 | | | | | | | 6,748,787 | 6,748,787 | | | | |
| 000000-00-0 | GI Partners Fund III, LP | Wilmington | DE | Fund Distribution | 10/01/2008 | 12/27/2018 | 10,997,550 | | | | | | | 10,997,550 | 10,997,550 | | | | |
| 000000-00-0 | GI Partners Fund V LP | Wilmington | DE | Fund Distribution | 02/16/2018 | 07/27/2018 | 3,500 | | | | | | | 3,500 | 3,500 | | | | |
| 000000-00-0 | Graham Partners IV, L.P. | Wilmington | DE | Fund Distribution | 04/21/2016 | 05/09/2018 | 6,393 | | | | | | | 6,393 | 6,393 | | | | |
| 000000-00-0 | Granite Global Ventures III, L.P. | Wilmington | DE | Fund Distribution | 11/01/2006 | 11/15/2018 | 2,755,977 | | | | | | | 2,755,977 | 2,755,977 | | | | |
| 000000-00-0 | Gridiron Capital Fund II, L.P. | Wilmington | DE | Fund Distribution | 07/25/2011 | 10/22/2018 | 2,014,782 | | | | | | | 2,014,782 | 2,014,782 | | | | |
| 000000-00-0 | Gridiron Capital Fund III, L.P. | Wilmington | DE | Fund Distribution | 04/06/2015 | 11/13/2018 | 1,485,983 | | | | | | | 1,485,983 | 1,485,983 | | | | |
| 000000-00-0 | Gridiron Capital Fund, LP | Wilmington | DE | Fund Distribution | 09/27/2007 | 07/18/2018 | 3,470,009 | | | | | | | 3,470,009 | 3,470,009 | | | | |
| 000000-00-0 | Growth Catalyst Partners LLC | Port Louis | MUS | Fund Distribution | 06/08/2016 | 02/12/2018 | 593,277 | | | | | | | 593,277 | 593,277 | | | | |
| 000000-00-0 | Gryphon Partners IV, L.P. | Wilmington | DE | Fund Distribution | 11/25/2015 | 10/26/2018 | 7,200,369 | | | | | | | 7,200,369 | 7,200,369 | | | | |
| 000000-00-0 | Gryphon Partners V, L.P. | Wilmington | DE | Fund Distribution | 08/30/2018 | 12/21/2018 | 53,604 | | | | | | | 53,604 | 53,604 | | | | |
| 000000-00-0 | GS Capital Partners 2000, L.P. | Wilmington | DE | Liquidation | 08/31/2000 | 02/22/2018 | 85,443 | (85,443) | | | | (85,443) | | | | | | | 93,227 |
| 000000-00-0 | H.I.G. Bayside Debt & LBO Fund II, LP | Wilmington | DE | Fund Distribution | 06/17/2008 | 12/13/2018 | 12,544,234 | | | | | | | 12,544,234 | 12,544,234 | | | | |
| 000000-00-0 | H.I.G. Bayside Opportunity Fund, L.P. | Wilmington | DE | Fund Distribution | 07/12/2004 | 08/15/2018 | 210,281 | | | | | | | 210,281 | 210,281 | | | | |
| 000000-00-0 | Harvest Partners IV, L.P. | Wilmington | DE | Fund Distribution | 07/19/2002 | 08/07/2018 | 1,756,175 | | | | | | | 1,756,175 | 1,756,175 | | | | |
| 000000-00-0 | Harvest Partners Structured Capital Fund I | Wilmington | DE | Fund Distribution | 04/15/2015 | 11/06/2018 | (299,155) | | | | | | | (299,155) | (299,155) | | | | |
| 000000-00-0 | Harvest Partners Structured Capital Fund II, L.P. | Wilmington | DE | Fund Distribution | 06/28/2018 | 11/09/2018 | 8,194,140 | | | | | | | 8,194,140 | 8,194,140 | | | | |
| 000000-00-0 | Harvest Partners V, LP | Wilmington | DE | Fund Distribution | 01/29/2007 | 06/19/2018 | 1,153,924 | | | | | | | 1,153,924 | 1,153,924 | | | | |
| 000000-00-0 | Harvest Partners VI, L.P. | Wilmington | DE | Fund Distribution | 11/28/2011 | 07/03/2018 | 8,289,605 | | | | | | | 8,289,605 | 8,289,605 | | | | |
| 000000-00-0 | Horizon Roads Pty Ltd | Sydney | AUS | Fund Distribution | 10/18/2011 | 11/08/2018 | 4,639,168 | | | | | | 1,726,092 | 6,365,261 | 4,639,168 | (1,726,092) | | (1,726,092) | |
| 000000-00-0 | ICV Partners IV, LP | Wilmington | DE | Fund Distribution | 05/31/2018 | 07/20/2018 | 142,823 | | | | | | | 142,823 | 142,823 | | | | |
| 000000-00-0 | Industrial Growth Partners IV, L.P. | Wilmington | DE | Fund Distribution | 10/21/2011 | 11/13/2018 | 7,650,885 | | | | | | | 7,650,885 | 7,650,885 | | | | |
| 000000-00-0 | Industrial Growth Partners V, L.P. | Wilmington | DE | Fund Distribution | 07/01/2016 | 12/21/2018 | 6,523,989 | | | | | | | 6,523,989 | 6,523,989 | | | | |
| 000000-00-0 | ING Furman Selz Investors III, LP | Wilmington | DE | Liquidation | 08/07/2000 | 11/09/2018 | 36,108 | (36,108) | | | | (36,108) | | | | | | | 53,315 |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Insight Venture Partners Coinvestment Fund V, LP | Wilmington | DE | Fund Distribution | 09/02/2005 | 12/28/2018 | 145,412 | | | | | | | 145,412 | 145,412 | | | | |
| 000000-00-0 | Insight Venture Partners V, LP | Wilmington | DE | Fund Distribution | 05/19/2005 | 12/28/2018 | 154,998 | | | | | | | 154,998 | 154,998 | | | | |
| 000000-00-0 | Insignia Capital Partners, LP | Wilmington | DE | Fund Distribution | 06/27/2014 | 06/14/2018 | 426,030 | | | | | | | 426,030 | 426,030 | | | | |
| 000000-00-0 | Jefferies Capital Partners IV LP | Wilmington | DE | Fund Distribution | 07/19/2005 | 09/24/2018 | 64,787 | | | | | | | 64,787 | 64,787 | | | | |
| 000000-00-0 | JLL Partners Fund V, L.P. | Wilmington | DE | Fund Distribution | 01/06/2006 | 06/29/2018 | 304,190 | | | | | | | 304,190 | 304,190 | | | | |
| 000000-00-0 | JP Morgan Partners Global Investors, L.P. | Wilmington | DE | Liquidation | 11/09/2001 | 11/08/2018 | 145,487 | 6,683 | | | | 6,683 | | 152,170 | 6,242 | | (145,928) | (145,928) | 139,686 |
| 000000-00-0 | Kaizen Private Equity II Pte. Ltd. | Singapore | SGP | Fund Distribution | 03/23/2017 | 04/10/2018 | 18,789 | | | | | | | 18,789 | 18,789 | | | | |
| 000000-00-0 | Kelso Fund VIII | Wilmington | DE | Fund Distribution | 11/29/2007 | 10/22/2018 | 5,237,134 | | | | | | | 5,237,134 | 5,237,134 | | | | |
| 000000-00-0 | Kelso Investment Associates IX, L.P. | Dover | DE | Fund Distribution | 11/23/2015 | 11/15/2018 | 1,657,122 | | | | | | | 1,657,122 | 1,657,122 | | | | |
| 000000-00-0 | Kelso Yellowrose Co-Investment, L.P. | Wilmington | DE | Fund Distribution | 10/14/2015 | 11/15/2018 | 7,940,453 | | | | | | | 7,940,453 | 7,940,453 | | | | |
| 000000-00-0 | Kingdom QC Investment Holding Pte. Ltd. | Singapore | SGP | Fund Distribution | 03/14/2018 | 03/29/2018 | 309,741 | | | | | | | 309,741 | 309,741 | | | | |
| 000000-00-0 | Kohlberg Investors VII, LP | George Town | CYM | Fund Distribution | 03/27/2013 | 12/17/2018 | 7,825,223 | | | | | | | 7,825,223 | 7,825,223 | | | | |
| 000000-00-0 | Kohlberg Investors VIII, L.P. | Wilmington | DE | Fund Distribution | 08/30/2017 | 12/07/2018 | 2,926,132 | | | | | | | 2,926,132 | 2,926,132 | | | | |
| 000000-00-0 | L Catterton Growth Partners III | Wilmington | DE | Fund Distribution | 02/25/2016 | 06/28/2018 | 1,463,415 | | | | | | | 1,463,415 | 1,463,415 | | | | |
| 000000-00-0 | LAF II Holdings, LLC | Wilmington | DE | Liquidation | 02/28/2007 | 04/19/2018 | 16,814,266 | (16,814,266) | | | | (16,814,266) | | | | | | | 17,555,272 |
| 000000-00-0 | LeapFrog Emerging Consumer III, LP | Ebene | MUS | Fund Distribution | 12/28/2017 | 12/26/2018 | 4,008,323 | | | | | | | 4,008,323 | 4,008,323 | | | | |
| 000000-00-0 | LeapFrog Financial Inclusion Fund | Port Louis | MUS | Fund Distribution | 10/19/2010 | 02/12/2018 | 1,417,678 | | | | | | | 1,417,678 | 1,417,678 | | | | |
| 000000-00-0 | LeapFrog Financial Inclusion Fund II, LP | Port Louis | MUS | Fund Distribution | 11/19/2013 | 12/14/2018 | 1,270,953 | | | | | | | 1,270,953 | 1,270,953 | | | | |
| 000000-00-0 | LEEDS EQUITY PARTNERS VI, L.P. | Wilmington | DE | Fund Distribution | 05/30/2018 | 05/30/2018 | 614,163 | | | | | | | 614,163 | 614,163 | | | | |
| 000000-00-0 | Lime Rock Partners IV, L.P. | George Town | CYM | Fund Distribution | 11/16/2006 | 06/28/2018 | 3,576,885 | | | | | | | 3,576,885 | 3,576,885 | | | | |
| 000000-00-0 | Lime Rock Partners V, L.P. | George Town | CYM | Fund Distribution | 10/02/2008 | 12/20/2018 | 20,762,517 | | | | | | | 20,762,517 | 20,762,517 | | | | |
| 000000-00-0 | Lime Rock Resources IV | George Town | CYM | Fund Distribution | 06/13/2016 | 12/19/2018 | 832,780 | | | | | | | 832,780 | 832,780 | | | | |
| 000000-00-0 | Littlejohn Fund II, L.P. | Wilmington | DE | Liquidation | 11/18/1999 | 03/23/2018 | | | | | | | | | | | | | 1,010 |
| 000000-00-0 | Littlejohn Fund III, L.P. | Wilmington | DE | Fund Distribution | 01/27/2005 | 02/27/2018 | 434,605 | | | | | | | 434,605 | 434,605 | | | | |
| 000000-00-0 | Littlejohn Fund IV, L.P. | Wilmington | DE | Fund Distribution | 04/29/2010 | 12/11/2018 | 5,707,159 | | | | | | | 5,707,159 | 5,707,159 | | | | |
| 000000-00-0 | LNK Partners II, L.P. | Wilmington | DE | Fund Distribution | 01/03/2012 | 11/13/2018 | 532,921 | | | | | | | 532,921 | 532,921 | | | | |
| 000000-00-0 | LNK Partners, LP | Wilmington | DE | Liquidation | 04/13/2006 | 05/30/2018 | 45,261 | 3,289,298 | | 3,289,298 | | | | 45,261 | | | (211,054) | (211,054) | |
| 000000-00-0 | LS Power Equity Partners II, L.P. | Wilmington | DE | Fund Distribution | 06/27/2007 | 11/19/2018 | (3,655) | | | | | | | (3,655) | (3,655) | | | | |
| 000000-00-0 | Madison Dearborn Cap Part V (A/B/C), L.P. | Wilmington | DE | Fund Distribution | 07/31/2006 | 08/30/2018 | 34,257 | | | | | | | 34,257 | 34,257 | | | | |
| 000000-00-0 | Madison Dearborn Capital Partners VI, LP | Wilmington | DE | Fund Distribution | 05/27/2008 | 11/14/2018 | 3,956,197 | | | | | | | 3,956,197 | 3,956,197 | | | | |
| 000000-00-0 | Madison Dearborn Capital Partners VII, L.P. | Wilmington | DE | Fund Distribution | 12/17/2015 | 10/15/2018 | 781,296 | | | | | | | 781,296 | 781,296 | | | | |
| 000000-00-0 | Main Post Growth Fund I, LP | Wilmington | DE | Fund Distribution | 07/30/2015 | 10/31/2018 | 44,575 | | | | | | | 44,575 | 44,575 | | | | |
| 000000-00-0 | MANDALA AG SPV | Port Louis | MUS | Fund Distribution | 11/29/2013 | 09/24/2018 | 351,358 | | | | | | | 351,358 | 351,358 | | | | |
| 000000-00-0 | Mandala Agribusiness Fund | Port Louis | MUS | Fund Distribution | 09/06/2013 | 09/24/2018 | 594,691 | | | | | | | 594,691 | 594,691 | | | | |
| 000000-00-0 | Mandala FF SPV | Port Louis | MUS | Fund Distribution | 12/17/2015 | 09/26/2018 | 293,545 | | | | | | | 293,545 | 293,545 | | | | |
| 000000-00-0 | Mandala Food Fund II | Port Louis | MUS | Fund Distribution | 12/17/2015 | 09/24/2018 | 326,797 | | | | | | | 326,797 | 326,797 | | | | |
| 000000-00-0 | Marlin Equity III, L.P. | Wilmington | DE | Fund Distribution | 07/20/2010 | 10/24/2018 | 1,944,968 | | | | | | | 1,944,968 | 1,944,968 | | | | |
| 000000-00-0 | MatlinPatterson Global Opportunities Partners III, L.P. | Wilmington | DE | Fund Distribution | 06/22/2007 | 08/24/2018 | 13,699,533 | | | | | | | 13,699,533 | 13,699,533 | | | | |
| 000000-00-0 | MidOcean Partners V, LP | Wilmington | DE | Fund Distribution | 04/26/2018 | 10/18/2018 | 361,456 | | | | | | | 361,456 | 361,456 | | | | |
| 000000-00-0 | MPP FSG Holdings, LLC | Wilmington | DE | Fund Distribution | 12/14/2017 | 09/06/2018 | 112,787 | | | | | | | 112,787 | 112,787 | | | | |
| 000000-00-0 | Nautic Partners VII, L.P. | Wilmington | DE | Fund Distribution | 10/27/2014 | 11/29/2018 | 2,977,851 | | | | | | | 2,977,851 | 2,977,851 | | | | |
| 000000-00-0 | Nautic Partners VIII, L.P. | Wilmington | DE | Fund Distribution | 12/14/2016 | 12/21/2018 | 8,123,826 | | | | | | | 8,123,826 | 8,123,826 | | | | |
| 000000-00-0 | New Mountain Partners III, LP | Wilmington | DE | Fund Distribution | 03/18/2008 | 12/28/2018 | (633,086) | | | | | | | (633,086) | (633,086) | | | | |
| 000000-00-0 | New Mountain Partners IV, LP | Wilmington | DE | Fund Distribution | 12/10/2014 | 11/14/2018 | 4,671,819 | | | | | | | 4,671,819 | 4,671,819 | | | | |
| 000000-00-0 | New Mountain Partners V, LP | Wilmington | DE | Fund Distribution | 11/29/2017 | 11/16/2018 | 231,304 | | | | | | | 231,304 | 231,304 | | | | |
| 000000-00-0 | Newbridge Asia IV, L.P. | George Town | CYM | Fund Distribution | 09/27/2005 | 12/26/2018 | 3,019,929 | | | | | | | 3,019,929 | 3,019,929 | | | | |
| 000000-00-0 | NexPhase Capital Fund III, LP | Wilmington | DE | Fund Distribution | 09/20/2016 | 04/25/2018 | 2,003,649 | | | | | | | 2,003,649 | 2,003,649 | | | | |
| 000000-00-0 | NGP Natural Resources Fund X, L.P. | Wilmington | DE | Fund Distribution | 01/27/2012 | 11/28/2018 | (1,930,353) | | | | | | | (1,930,353) | (1,930,353) | | | | |
| 000000-00-0 | North Haven CA TopCo, LLC | Wilmington | DE | Fund Distribution | 10/07/2015 | 11/20/2018 | 5,470,200 | | | | | | | 5,470,200 | 5,470,200 | | | | |
| 000000-00-0 | North Haven Capital Partners VI LP | Wilmington | DE | Fund Distribution | 10/16/2015 | 12/04/2018 | 5,038,810 | | | | | | | 5,038,810 | 5,038,810 | | | | |
| 000000-00-0 | NSA International, LLC | Wilmington | DE | Fund Distribution | 11/20/2018 | 11/20/2018 | 168,750 | | | | | | | 168,750 | 168,750 | | | | |
| 000000-00-0 | Oak Hill Capital Partners IV (Onshore), L.P. | George Town | CYM | Fund Distribution | 05/12/2017 | 11/30/2018 | 6,580,381 | | | | | | | 6,580,381 | 6,580,381 | | | | |
| 000000-00-0 | Oaktree European Principal Fund III, L.P. | George Town | CYM | Fund Distribution | 11/09/2011 | 12/12/2018 | 2,567,790 | | | | | | | 2,567,790 | 2,567,790 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Oaktree Principal Fund V, L.P. | George Town | CYM | Fund Distribution | 02/18/2010 | 10/05/2018 | 300,722 | | | | | | | 300,722 | 300,722 | | | | |
| 000000-00-0 | OCM Opportunities Fund V, L.P. | Wilmington | DE | Fund Distribution | 06/30/2004 | 10/31/2018 | 74,053 | | | | | | | 74,053 | 74,053 | | | | |
| 000000-00-0 | OCM Opportunities Fund VII, LP | George Town | CYM | Fund Distribution | 03/12/2007 | 12/19/2018 | 1,367,285 | | | | | | | 1,367,285 | 1,367,285 | | | | |
| 000000-00-0 | OCM Opportunities Fund VIIb, LP | George Town | CYM | Fund Distribution | 06/03/2008 | 12/19/2018 | 3,709,365 | | | | | | | 3,709,365 | 3,709,365 | | | | |
| 000000-00-0 | OCM Principal Opportunties Fund IV, LP | George Town | CYM | Fund Distribution | 03/12/2007 | 08/01/2018 | 2,076,920 | | | | | | | 2,076,920 | 2,076,920 | | | | |
| 000000-00-0 | Orbimed Private Investments III, LP | Wilmington | DE | Fund Distribution | 01/20/2007 | 10/04/2018 | 33,729 | | | | | | | 33,729 | 33,729 | | | | |
| 000000-00-0 | OrbiMed Royalty Opportunities II | Wilmington | DE | Fund Distribution | 04/08/2015 | 12/18/2018 | 2,104,989 | | | | | | | 2,104,989 | 2,104,989 | | | | |
| 000000-00-0 | Pacific Equity Partners Fund V, L.P. | Wilmington | DE | Fund Distribution | 02/13/2015 | 04/26/2018 | 1,812,023 | | | | | | 5,034 | 1,817,058 | 1,812,023 | (5,034) | | (5,034) | |
| 000000-00-0 | Palladium Equity Partners IV, L.P. | Wilmington | DE | Fund Distribution | 05/06/2014 | 12/27/2018 | 3,987,278 | | | | | | | 3,987,278 | 3,987,278 | | | | |
| 000000-00-0 | PALLADIUM EQUITY PARTNERS V, L.P. | Wilmington | DE | Fund Distribution | 09/28/2018 | 11/16/2018 | 370,766 | | | | | | | 370,766 | 370,766 | | | | |
| 000000-00-0 | Pamlico Capital II, LP | Wilmington | DE | Fund Distribution | 04/04/2014 | 12/21/2018 | 4,356,584 | | | | | | | 4,356,584 | 4,356,584 | | | | |
| 000000-00-0 | Pamlico Capital III, L.P. | Wilmington | DE | Fund Distribution | 10/15/2013 | 12/21/2018 | 4,124,351 | | | | | | | 4,124,351 | 4,124,351 | | | | |
| 000000-00-0 | Pamlico Capital Secondary Fund, LP | Wilmington | DE | Liquidation | 04/04/2014 | 03/07/2018 | 1,269 | 1,125 | | | | 1,125 | | 2,393 | | | (2,393) | (2,393) | |
| 000000-00-0 | PAMLICO W50 HOLDINGS LLC | Wilmington | DE | Fund Distribution | 12/18/2015 | 12/27/2018 | 7,307,194 | | | | | | | 7,307,194 | 7,307,194 | | | | |
| 000000-00-0 | Pegasus Partners V, L.P. | Wilmington | DE | Fund Distribution | 05/10/2012 | 08/24/2018 | 10,415,643 | | | | | | | 10,415,643 | 10,415,643 | | | | |
| 000000-00-0 | Pine Brook Capital Partners II, L.P. | Wilmington | DE | Fund Distribution | 11/01/2013 | 11/29/2018 | 3,687,850 | | | | | | | 3,687,850 | 3,687,850 | | | | |
| 000000-00-0 | Pine Brook Capital Partners, L.P. | Wilmington | DE | Fund Distribution | 10/08/2008 | 12/24/2018 | 8,187,060 | | | | | | | 8,187,060 | 8,187,060 | | | | |
| 000000-00-0 | Pitango Venture Capital Fund IV, L.P. | George Town | CYM | Fund Distribution | 06/25/2004 | 03/06/2018 | 776,464 | | | | | | | 776,464 | 776,464 | | | | |
| 000000-00-0 | Platinum Equity Capital Partners II, LP | Wilmington | DE | Fund Distribution | 10/18/2007 | 11/07/2018 | 9,157,640 | | | | | | | 9,157,640 | 9,157,640 | | | | |
| 000000-00-0 | PPC Fund II, LP | Wilmington | DE | Fund Distribution | 04/26/2018 | 12/11/2018 | 1,080,453 | | | | | | | 1,080,453 | 1,080,453 | | | | |
| 000000-00-0 | Providence Equity Partners VI, L.P. | Wilmington | DE | Fund Distribution | 03/16/2007 | 09/20/2018 | 1,656,865 | | | | | | | 1,656,865 | 1,656,865 | | | | |
| 000000-00-0 | Providence Equity Partners VII, L.P. | George Town | CYM | Fund Distribution | 05/09/2012 | 12/27/2018 | 7,866,678 | | | | | | | 7,866,678 | 7,866,678 | | | | |
| 000000-00-0 | Prudential Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 04/21/2017 | 10/26/2018 | 7,229 | | | | | | | 7,229 | 7,229 | | | | |
| 000000-00-0 | PWP Growth Equity Fund I, LP | Wilmington | DE | Fund Distribution | 10/17/2014 | 12/05/2018 | 9,240,732 | | | | | | | 9,240,732 | 9,240,732 | | | | |
| 000000-00-0 | Quad-C Partners IX LP | Wilmington | DE | Fund Distribution | 04/26/2017 | 10/04/2018 | 65,880 | | | | | | | 65,880 | 65,880 | | | | |
| 000000-00-0 | Quadria Capital Fund L.P. | George Town | CYM | Fund Distribution | 06/19/2015 | 06/27/2018 | 197,809 | | | | | | | 197,809 | 197,809 | | | | |
| 000000-00-0 | REGED TOPCO, LP | Charlotte | NC | Fund Distribution | 07/02/2015 | 12/20/2018 | 7,250,000 | | | | | | | 7,250,000 | 7,250,000 | | | | |
| 000000-00-0 | REP Coinvest Holdings II-A, L.P. | Wilmington | DE | Fund Distribution | 02/03/2017 | 11/30/2018 | 3,331,963 | | | | | | | 3,331,963 | 3,331,963 | | | | |
| 000000-00-0 | REP TI Holdings, LLC | Wilmington | DE | Fund Distribution | 09/30/2014 | 12/27/2018 | 1,500,000 | | | | | | | 1,500,000 | 1,500,000 | | | | |
| 000000-00-0 | Resolute Fund II, LP | Wilmington | DE | Fund Distribution | 10/15/2007 | 12/13/2018 | 2,157,804 | | | | | | | 2,157,804 | 2,157,804 | | | | |
| 000000-00-0 | Resolute Fund III, LP | Wilmington | DE | Fund Distribution | 06/11/2014 | 12/21/2018 | 546,872 | | | | | | | 546,872 | 546,872 | | | | |
| 000000-00-0 | Rhone Partners IV, L.P. | Wilmington | DE | Fund Distribution | 05/15/2012 | 12/31/2018 | (662,460) | | | | | | (38,476) | (700,937) | (662,460) | 38,476 | | 38,476 | |
| 000000-00-0 | Rhone Partners V, L.P. | George Town | CYM | Fund Distribution | 07/22/2015 | 04/17/2018 | 273,543 | | | | | | | 273,543 | 273,543 | | | | |
| 000000-00-0 | Ridgemont Equity Partners Energy Opportunity Fund, L.P. | Wilmington | DE | Fund Distribution | 06/19/2017 | 09/11/2018 | 727,328 | | | | | | | 727,328 | 727,328 | | | | |
| 000000-00-0 | Ridgemont Equity Partners I, LP | Wilmington | DE | Fund Distribution | 03/29/2012 | 12/06/2018 | 7,303,897 | | | | | | | 7,303,897 | 7,303,897 | | | | |
| 000000-00-0 | Ridgemont Equity Partners II, LP | Wilmington | DE | Fund Distribution | 11/30/2015 | 12/24/2018 | 9,029,068 | | | | | | | 9,029,068 | 9,029,068 | | | | |
| 000000-00-0 | Riverside Capital Appreciation Fund VI, LP | Wilmington | DE | Fund Distribution | 12/06/2013 | 10/25/2018 | 8,517,900 | | | | | | | 8,517,900 | 8,517,900 | | | | |
| 000000-00-0 | Riverside Strategic Capital Fund I, L.P. | Wilmington | DE | Fund Distribution | 10/20/2015 | 12/31/2018 | 66,563 | | | | | | | 66,563 | 66,563 | | | | |
| 000000-00-0 | Russia Partners III, LP | George Town | CYM | Fund Distribution | 08/14/2008 | 12/28/2018 | 253,844 | | | | | | | 253,844 | 253,844 | | | | |
| 000000-00-0 | SM Wellness Holdings, LLC | Wilmington | DE | Fund Distribution | 02/27/2015 | 08/02/2018 | 3,000,000 | | | | | | | 3,000,000 | 3,000,000 | | | | |
| 000000-00-0 | Snow Phipps III, L.P. | Dover | DE | Fund Distribution | 08/23/2016 | 10/25/2018 | 9,111,253 | | | | | | | 9,111,253 | 9,111,253 | | | | |
| 000000-00-0 | Stonepeak Infrastructure Fund II, L.P. | Wilmington | DE | Fund Distribution | 02/12/2016 | 11/21/2018 | 4,081,875 | | | | | | | 4,081,875 | 4,081,875 | | | | |
| 000000-00-0 | Strategic Value Special Situations Fund I, L.P. | Wilmington | DE | Fund Distribution | 08/28/2009 | 11/23/2018 | 2,253,722 | | | | | | | 2,253,722 | 2,253,722 | | | | |
| 000000-00-0 | Sverica Capital Partners IV, LP | Wilmington | DE | Fund Distribution | 10/13/2015 | 08/30/2018 | 588,658 | | | | | | | 588,658 | 588,658 | | | | |
| 000000-00-0 | Tailwind Capital Partners II, L.P. | Wilmington | DE | Fund Distribution | 05/15/2015 | 12/12/2018 | 4,096,322 | | | | | | | 4,096,322 | 4,096,322 | | | | |
| 000000-00-0 | Terra Firma Capital Partners II, L.P. | London | GBR | Fund Distribution | 12/02/2003 | 06/29/2018 | 651,737 | | | | | | 91,251 | 742,988 | 651,737 | (91,251) | | (91,251) | |
| 000000-00-0 | Terra Firma Capital Partners III, L.P. | St. Peter Port | GGY | Fund Distribution | 03/27/2007 | 09/21/2018 | 5,221,546 | | | | | | 673,182 | 5,894,728 | 5,221,546 | (673,182) | | (673,182) | |
| 000000-00-0 | Texas Energy Futures Co-Invest, L.P. | Wilmington | DE | Liquidation | 10/05/2007 | 09/19/2018 | | | | | | | | | | | | | 23,162 |
| 000000-00-0 | TFCP II Co-Investment 4 LP | St. Peter Port | GGY | Liquidation | 09/07/2006 | 12/20/2018 | 261,215 | (761,490) | | | | (761,490) | 500,276 | | | | | | 5,554 |
| 000000-00-0 | TFCP II Co-Investment 4a LP | St. Peter Port | GGY | Liquidation | 12/04/2007 | 11/30/2018 | 30,469 | (16,329) | | | | (16,329) | (14,580) | (440) | | (440) | 440 | | 440 |
| 000000-00-0 | TFCP II Co-Investment 4b LP | St. Peter Port | GGY | Liquidation | 08/26/2008 | 11/29/2018 | 1,953 | 14,021 | | | | 14,021 | (15,974) | | 1,143 | | 1,143 | 1,143 | |
| 000000-00-0 | TI Sponsor Co-Invest, L.P. | Wilmington | DE | Secondary Sale | 08/31/2018 | 10/09/2018 | | | | | | | | | 1,000,000 | | | | |
| 000000-00-0 | TorQuest Partners Fund IV, LP | Toronto | CAN | Fund Distribution | 08/31/2016 | 07/03/2018 | 8,045 | | | | | | 230 | 8,275 | 8,045 | (230) | | (230) | |
| 000000-00-0 | TPG Partners VI, LP | Wilmington | DE | Fund Distribution | 04/17/2008 | 12/28/2018 | 18,405,283 | | | | | | | 18,405,283 | 18,405,283 | | | | |
| 000000-00-0 | Trident III, L.P. | George Town | CYM | Liquidation | 04/26/2004 | 12/31/2018 | 135,913 | (135,913) | | | | (135,913) | | | | | | | 120,008 |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Trident IV, LP | George Town | CYM | Fund Distribution | 05/10/2007 | 12/28/2018 | 10,483,600 | | | | | | | 10,483,600 | 10,483,600 | | | | |
| 000000-00-0 | Trident VI, L.P. | George Town | CYM | Fund Distribution | 09/12/2014 | 12/26/2018 | 3,095,028 | | | | | | | 3,095,028 | 3,095,028 | | | | |
| 000000-00-0 | Trident VII, LP | Grand Cayman | CYM | Fund Distribution | 12/18/2017 | 12/24/2018 | 691,943 | | | | | | | 691,943 | 691,943 | | | | |
| 000000-00-0 | Trilantic Capital Partners V | Wilmington | DE | Fund Distribution | 05/01/2013 | 11/13/2018 | 5,810,084 | | | | | | | 5,810,084 | 5,810,084 | | | | |
| 000000-00-0 | Trinity Hunt Partners IV | Wilmington | DE | Fund Distribution | 11/05/2012 | 08/31/2018 | 4,757,906 | | | | | | | 4,757,906 | 4,757,906 | | | | |
| 000000-00-0 | Trinity Hunt Partners V, LP | Wilmington | DE | Fund Distribution | 01/17/2018 | 10/17/2018 | 33,805 | | | | | | | 33,805 | 33,805 | | | | |
| 000000-00-0 | Tritium I, L.P. | Dover | DE | Fund Distribution | 12/19/2014 | 12/24/2018 | 406,369 | | | | | | | 406,369 | 406,369 | | | | |
| 000000-00-0 | True Wind Capital, L.P. | Wilmington | DE | Fund Distribution | 03/10/2017 | 04/20/2018 | 4,026 | | | | | | | 4,026 | 4,026 | | | | |
| 000000-00-0 | Tyson Holdco LLC | Wilmington | DE | Fund Distribution | 07/22/2016 | 10/25/2018 | 10,000,000 | | | | | | | 10,000,000 | 10,000,000 | | | | |
| 000000-00-0 | Vector Capital IV, LP | Wilmington | DE | Fund Distribution | 07/26/2007 | 12/04/2018 | 2,978,798 | | | | | | | 2,978,798 | 2,978,798 | | | | |
| 000000-00-0 | Vestar Capital Partners V, L.P. | George Town | CYM | Fund Distribution | 12/19/2005 | 12/10/2018 | 866,535 | | | | | | | 866,535 | 866,535 | | | | |
| 000000-00-0 | Vestar Capital Partners VII, L.P. | Grand Cayman | CYM | Fund Distribution | 04/02/2018 | 12/24/2018 | 4,126,000 | | | | | | | 4,126,000 | 4,126,000 | | | | |
| 000000-00-0 | Warburg Pincus Private Equity IX, L.P. | Wilmington | DE | Fund Distribution | 08/05/2005 | 10/03/2018 | 985,361 | | | | | | | 985,361 | 985,361 | | | | |
| 000000-00-0 | Warburg Pincus Private Equity XI, L.P. | Wilmington | DE | Fund Distribution | 05/24/2012 | 12/06/2018 | 2,979,000 | | | | | | | 2,979,000 | 2,979,000 | | | | |
| 000000-00-0 | Warburg Pincus Private Equity XII, L.P. | Wilmington | DE | Fund Distribution | 01/19/2016 | 12/11/2018 | 998,400 | | | | | | | 998,400 | 998,400 | | | | |
| 000000-00-0 | Washing Systems (Equity Co-Invest) | Wilmington | DE | Fund Distribution | 11/30/2015 | 11/02/2018 | 3,000,000 | | | | | | | 3,000,000 | 3,000,000 | | | | |
| 000000-00-0 | Welsh, Carson, Anderson, and Stowe XII, L.P. | Wilmington | DE | Fund Distribution | 08/26/2015 | 12/14/2018 | 3,060,361 | | | | | | | 3,060,361 | 3,060,361 | | | | |
| 000000-00-0 | Weston Presidio Capital III, L.P. | Wilmington | DE | Liquidation | 11/30/1998 | 02/28/2018 | | | | | | | | | | | | | 764 |
| 000000-00-0 | White Deer Energy II, L.P. | George Town | CYM | Fund Distribution | 03/22/2013 | 09/27/2018 | 864,375 | | | | | | | 864,375 | 864,375 | | | | |
| 000000-00-0 | White Deer Energy, L.P. | George Town | CYM | Fund Distribution | 10/30/2009 | 11/20/2018 | 14,459,947 | | | | | | | 14,459,947 | 14,459,947 | | | | |
| 000000-00-0 | Whitney V, L.P. | | DE | Liquidation | 03/29/2001 | 08/30/2018 | | | | | | | | | | | | | 21,994 |
| 000000-00-0 | Wind Point Partners VIII | Wilmington | DE | Fund Distribution | 01/03/2017 | 01/09/2018 | 1,994,480 | | | | | | | 1,994,480 | 1,994,480 | | | | |
| 000000-00-0 | WLR Recovery Fund IV, LP | Wilmington | DE | Fund Distribution | 12/14/2007 | 12/20/2018 | 4,001,411 | | | | | | | 4,001,411 | 4,001,411 | | | | |
| 000000-00-0 | WLR Recovery Fund V, L.P. | Wilmington | DE | Fund Distribution | 10/14/2011 | 12/21/2018 | 629,924 | | | | | | | 629,924 | 629,924 | | | | |
| 000000-00-0 | ZMC II, L.P. | Wilmington | DE | Fund Distribution | 09/03/2014 | 12/13/2018 | 127,545 | | | | | | | 127,545 | 127,545 | | | | |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 922,737,100 | (108,179,429) | | 3,930,976 | | (112,110,405) | 10,312,039 | 820,938,736 | 828,769,938 | (11,036,851) | 17,311,065 | 6,274,214 | 180,821,062 |
| 000000-00-0 | Almond Processors, LLC | Wilmington | DE | Fund Distribution | 07/18/2011 | 11/06/2018 | 16,310,346 | | | | | | | 16,310,346 | 16,310,346 | | | | |
| 000000-00-0 | Active Extension Fund III, LLC | Wilmington | DE | Liquidation | 03/31/2008 | 12/28/2018 | 11,482,903 | (1,380,034) | | | | (1,380,034) | | 10,102,869 | 10,102,869 | | | | 1,133,525 |
| 000000-00-0 | TIAA Stonepeak Fund I, LLC | Wilmington | DE | Fund Distribution | 09/08/2011 | 12/28/2018 | 74,132,077 | | | | | | | 74,132,077 | 74,132,077 | | | | |
| 000000-00-0 | CCM Series, LLC | Wilmington | DE | Fund Distribution | 06/30/2011 | 12/27/2018 | 4,530,718 | | | | | | | 4,530,718 | 4,530,718 | | | | |
| 000000-00-0 | TIAA Infrastructure Investments, LLC | Wilmington | DE | Fund Distribution | 11/04/2011 | 12/31/2018 | 19,536,275 | | | | | | | 19,536,275 | 19,536,275 | | | | |
| 000000-00-0 | DWM Inclusive Finance Equity Fund II | Luxembourg | LUX | Fund Distribution | 01/10/2014 | 11/30/2018 | 83,223 | | | | | | | 83,223 | 83,223 | | | | |
| 000000-00-0 | TIAA Oil & Gas Investments, LLC | Wilmington | DE | Fund Distribution | 07/11/2011 | 12/26/2018 | 15,877,397 | | | | | | | 15,877,397 | 15,877,397 | | | | |
| 000000-00-0 | DWM MICROFINANCE EQUITY FUND I | Luxembourg | LUX | Fund Distribution | 03/02/2009 | 02/07/2018 | 1,657,878 | | | | | | | 1,657,878 | 1,657,878 | | | | |
| 000000-00-0 | ActOil LLC | Wilmington | DE | Fund Distribution | 06/15/2011 | 07/31/2018 | 27,904,458 | | | | | | | 27,904,458 | 27,904,458 | | | | |
| 000000-00-0 | Growth Capital Fund I, LP | Dover | DE | Fund Distribution | 01/04/2016 | 04/25/2018 | 26,222,670 | | | | | | | 26,222,670 | 26,222,670 | | | | |
| 000000-00-0 | TIAA SynGas, LLC | Wilmington | DE | Fund Distribution | 03/31/2011 | 10/26/2018 | 3,500,966 | | | | | | | 3,500,966 | 3,500,966 | | | | |
| 000000-00-0 | Liberty M & R SPV II, LP | Wilmington | DE | Fund Distribution | 03/12/2010 | 11/20/2018 | 658,361 | | | | | | | 658,361 | 658,361 | | | | |
| 000000-00-0 | UK PPP Investments LP | London | GBR | Fund Distribution | 09/26/2016 | 06/29/2018 | 3,391,726 | | | | | | | 3,391,726 | 3,391,726 | | | | |
| 000000-00-0 | Siguler Guff Third Avenue, L.P. | Wilmington | DE | Fund Distribution | 06/18/2004 | 09/26/2018 | 227,039 | | | | | | | 227,039 | 227,039 | | | | |
| 000000-00-0 | 730 Power Development LLC | Wilmington | DE | Fund Distribution | 12/24/2014 | 10/03/2018 | 13,200,000 | | | | | | | 13,200,000 | 13,200,000 | | | | |
| 000000-00-0 | TIAA Global Equity Income, LLC | Wilmington | DE | Fund Distribution | 06/27/2013 | 02/23/2018 | 363,087,470 | | | | | | | 363,087,470 | 363,087,470 | | | | |
| 000000-00-0 | TIAA Wind Investments LLC | Wilmington | DE | Fund Distribution | 01/23/2012 | 11/26/2018 | 4,875,785 | | | | | | | 4,875,785 | 4,875,785 | | | | |
| 000000-00-0 | TIAA Separately Managed Account Strategies, LLC | Wilmington | DE | Fund Distribution | 06/30/2016 | 11/05/2018 | 51,807,611 | | | | | | | 51,807,611 | 51,807,611 | | | | |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 638,486,903 | (1,380,034) | | | | (1,380,034) | | 637,106,869 | 637,106,869 | | | | 1,133,525 |
| 000000-00-0 | Avanath Affordable Housing I, LLC | Wilmington | DE | Fund Distribution | 10/21/2010 | 12/28/2018 | 1,166,117 | | | | | | | 1,166,117 | 1,166,117 | | | | |
| 000000-00-0 | Avanath Affordable Housing II, LLC | Wilmington | DE | Fund Distribution | 06/21/2013 | 12/28/2018 | 975,416 | | | | | | | 975,416 | 975,416 | | | | |
| 000000-00-0 | Avanath Affordable Housing III, LLC | Wilmington | DE | Fund Distribution | 04/17/2017 | 02/15/2018 | 4,807,920 | | | | | | | 4,807,920 | 4,807,920 | | | | |
| 000000-00-0 | Campbell Opp Timber Fund-A, L.P. (Temple Inland) | Wilmington | DE | Fund Distribution | 02/29/2008 | 07/24/2018 | 34,573,399 | | | | | | | 34,573,399 | 34,573,399 | | | | |
| 000000-00-0 | Campbell Timber Fund II-A, LP | Wilmington | DE | Liquidation | 03/15/2007 | 04/27/2018 | 5,035 | | | | | | | 5,035 | | | (5,035) | (5,035) | |
| 000000-00-0 | China Designer Outlet Mall SA | Luxembourg | LUX | Fund Distribution | 09/15/2014 | 08/22/2018 | 3,353,728 | | | | | | | 3,353,728 | 3,353,728 | | | | |
| 000000-00-0 | Community Reinvestments Partners II, LP | Wilmington | DE | Fund Distribution | 09/19/2007 | 09/25/2018 | 162,486 | | | | | | | 162,486 | 162,486 | | | | |
| 000000-00-0 | Enterprise Homes Preservation Fund, LLC | Baltimore | MD | Fund Distribution | 07/28/2017 | 05/31/2018 | 2,222,794 | | | | | | | 2,222,794 | 2,222,794 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund I, LLC | Columbia | MD | Fund Distribution | 06/30/2014 | 11/01/2018 | 2,811,819 | | | | | | | 2,811,819 | 2,811,819 | | | | |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund II, LLC | Columbia | MD | Fund Distribution | 12/22/2017 | 11/01/2018 | 195,881 | | | | | | | 195,881 | 195,881 | | | | |
| 000000-00-0 | FIA Timber Growth Fund | Wilmington | DE | Fund Distribution | 03/09/2009 | 12/21/2018 | 793,598 | | | | | | | 793,598 | 793,598 | | | | |
| 000000-00-0 | GTI8 Institutional Investors Co. Limited | George Town | CYM | Fund Distribution | 08/21/2007 | 12/28/2018 | 1,579,591 | | | | | | | 1,579,591 | 1,579,591 | | | | |
| 000000-00-0 | GTI9 Institutional Investors Co. Limited | George Town | CYM | Fund Distribution | 09/30/2010 | 12/28/2018 | 652,299 | | | | | | | 652,299 | 652,299 | | | | |
| 000000-00-0 | Gerding Edlen Green Cities Fund, L.P. | Wilmington | DE | Fund Distribution | 11/23/2010 | 09/27/2018 | 189,924 | | | | | | | 189,924 | 189,924 | | | | |
| 000000-00-0 | Heartwood Forestland REIT, LLC | Raleigh | NC | Fund Distribution | 12/07/2007 | 12/19/2018 | 3,726,304 | | | | | | | 3,726,304 | 3,726,304 | | | | |
| 000000-00-0 | Hines India Fund | Wilmington | DE | Fund Distribution | 05/02/2008 | 11/01/2018 | 6,759,832 | | | | | | | 6,759,832 | 6,759,832 | | | | |
| 000000-00-0 | Lendlease Jem Partners Fund Limited | Hamilton | BMU | Liquidation | 06/13/2013 | 04/30/2018 | 45,077,556 | (9,602,191) | | | | (9,602,191) | 2,724,879 | 38,200,244 | 46,478,512 | (2,021,525) | 10,063,026 | 8,041,501 | |
| 000000-00-0 | NRFC Inception IA, LP | Wilmington | DE | Fund Distribution | 07/13/2015 | 12/24/2018 | 19,194,211 | | | | | | | 19,194,211 | 19,194,211 | | | | |
| 000000-00-0 | NRFC Inception IB, LP | Wilmington | DE | Fund Distribution | 07/13/2015 | 12/24/2018 | 18,201,548 | | | | | | | 18,201,548 | 18,201,548 | | | | |
| 000000-00-0 | NRFC Inception II, LP | Wilmington | DE | Fund Distribution | 02/15/2013 | 12/24/2018 | 2,653,900 | | | | | | | 2,653,900 | 2,653,900 | | | | |
| 000000-00-0 | NRFC Inception IIA, LP | Wilmington | DE | Fund Distribution | 07/13/2015 | 08/21/2018 | 2,979,075 | | | | | | | 2,979,075 | 2,979,075 | | | | |
| 000000-00-0 | NRFC Inception, LP | Wilmington | DE | Fund Distribution | 02/15/2013 | 12/24/2018 | 28,489,534 | | | | | | | 28,489,534 | 28,489,534 | | | | |
| 000000-00-0 | Northwest Louisiana Community Development Fund I | Wilmington | DE | Liquidation | 11/06/2008 | 12/21/2018 | | 191,565 | | | | 191,565 | | 191,565 | | | (95,783) | (95,783) | 46,602 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund, LLC | Dover | DE | Fund Distribution | 08/01/2014 | 12/13/2018 | 7,383,640 | | | | | | | 7,383,640 | 7,383,640 | | | | |
| 000000-00-0 | Turner-Agassi Charter School Facilities Fund II | Wilmington | DE | Fund Distribution | 06/23/2016 | 12/21/2018 | 289,131 | | | | | | | 289,131 | 289,131 | | | | |
| 000000-00-0 | Urban Strategy America Fund, L.P. | Wilmington | DE | Fund Distribution | 03/30/2007 | 12/06/2018 | 1,953,950 | | | | | | | 1,953,950 | 1,953,950 | | | | |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 190,198,688 | (9,410,626) | | | | (9,410,626) | 2,724,879 | 183,512,941 | 191,594,609 | (2,021,525) | 9,962,208 | 7,940,683 | 46,602 |
| 000000-00-0 | 730 Texas Timberlands II, Ltd. | Austin | TX | Fund Distribution | 10/27/2005 | 12/21/2018 | 2,800,000 | | | | | | | 2,800,000 | 2,800,000 | | | | |
| 000000-00-0 | WRC Properties LLC | N/A | DE | TIAA | 01/01/2013 | 12/31/2018 | (85,236) | | | | | | | (85,236) | (85,236) | | | | |
| 000000-00-0 | Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF | Luxembourg | LUX | Fund Distribution | 03/30/2015 | 10/26/2018 | 1,148,404 | | | | | | 155,093 | 1,303,497 | 1,148,404 | (155,093) | | (155,093) | |
| 000000-00-0 | Ceres Agricultural Properties, LLC | Wilmington | DE | Fund Distribution | 07/31/2007 | 12/14/2018 | 30,193,958 | | | | | | | 30,193,958 | 30,193,958 | | | | |
| 000000-00-0 | 485 Properties LLC | N/A | DE | TIAA | 12/17/1997 | 12/31/2018 | 318,467 | | | | | | | 318,467 | 318,467 | | | | |
| 000000-00-0 | NRFC Inception IV, LP | Wilmington | DE | Fund Distribution | 04/01/2013 | 08/27/2018 | 3,929,617 | | | | | | | 3,929,617 | 3,929,617 | | | | |
| 000000-00-0 | Dionysus Properties, LLC | Wilmington | DE | Fund Distribution | 06/28/2011 | 05/11/2018 | 15,000,000 | | | | | | | 15,000,000 | 15,000,000 | | | | |
| 000000-00-0 | TIAA Union Place Phase I LLC | N/A | DE | TIAA | 01/18/2007 | 12/31/2018 | 1,857,058 | | | | | | | 1,857,058 | 1,857,058 | | | | |
| 000000-00-0 | Ziemia Fund | Amsterdam | NLD | Fund Distribution | 12/29/2009 | 11/02/2018 | 4,304,260 | | | | | | 766,114 | 5,070,374 | 4,304,260 | (766,114) | | (766,114) | |
| 000000-00-0 | Occator Agricultural Properties, LLC | Wilmington | DE | Fund Distribution | 04/30/2009 | 12/26/2018 | 35,157,944 | | | | | | | 35,157,944 | 35,157,944 | | | | |
| 000000-00-0 | T-C SMA I LLC | N/A | DE | TIAA | 12/14/2006 | 12/31/2018 | 8,976 | 116 | | 1,953 | | (1,837) | | 7,139 | 7,139 | | | | |
| 000000-00-0 | TIAA Global Ag Holdco, LLC | Wilmington | DE | Fund Distribution | 06/03/2011 | 12/26/2018 | 116,205,137 | | | | | | | 116,205,137 | 116,205,137 | | | | |
| 000000-00-0 | T-C 685 Third Avenue Member LLC | N/A | DE | TIAA | 10/27/2010 | 12/31/2018 | 2,750,550 | | | | | | | 2,750,550 | 2,750,550 | | | | |
| 000000-00-0 | TIAA Timberlands I, LLC | Wilmington | DE | Fund Distribution | 11/19/1998 | 12/21/2018 | 2,988,944 | | | | | | | 2,988,944 | 2,988,944 | | | | |
| 000000-00-0 | THRE US Strategic Industrial Fund | N/A | | Various | 12/08/2017 | 12/31/2018 | 13,329,907 | | | | | | | 13,329,907 | 13,329,907 | | | | |
| 000000-00-0 | TIAA Timberlands II, LLC | Wilmington | DE | Fund Distribution | 11/15/1999 | 12/21/2018 | 1,442,135 | | | | | | | 1,442,135 | 1,442,135 | | | | |
| 000000-00-0 | U.S. Cities Retail Fund LP | Various | | Various | 06/28/2018 | 12/31/2018 | 12,155,759 | | | | | | | 12,155,759 | 12,155,759 | | | | |
| 000000-00-0 | RT Tri State LLC | N/A | | Reckson Operating Partnership, LP. | 09/28/2000 | 12/31/2018 | 123,075 | (123,079) | | | | (123,079) | | 2,139 | 2,139 | | | | 164,765 |
| 000000-00-0 | Canadian Pension Plan (TIAA GA) | N/A | | CPPIB-TIAA US REAL PROP FUND LP. | 03/31/2007 | 12/31/2018 | 448,838 | 5,838 | | 104,800 | | (98,962) | | 349,871 | 349,871 | | | | |
| 000000-00-0 | T-C JK I LLC | N/A | DE | TIAA | 01/13/2014 | 12/31/2018 | 902,975 | | | | | | | 902,975 | 902,975 | | | | |
| 000000-00-0 | T-C JK II LLC | N/A | DE | TIAA | 01/13/2014 | 12/31/2018 | 867,561 | | | | | | | 867,561 | 867,561 | | | | |
| 000000-00-0 | T-C Australia RE Holdings I, LLC | N/A | DE | TIAA | 04/29/2016 | 12/31/2018 | 554,763 | | | | | | | 554,763 | 554,763 | | | | |
| 000000-00-0 | T-C 699 Bourke Street LLC | N/A | DE | TIAA | 02/20/2014 | 12/31/2018 | 32,200,424 | | | | | | | 32,200,424 | 32,200,424 | | | | |
| 000000-00-0 | T-C Mt. Ommaney Centre Holding Company LLC | N/A | DE | TIAA | 09/26/2014 | 12/31/2018 | 2,759,185 | | | | | | | 2,759,185 | 2,759,185 | | | | |
| 000000-00-0 | T-C 101 Miller Street Holding Company LLC | N/A | DE | TIAA | 10/10/2014 | 12/31/2018 | 5,705,761 | | | | | | | 5,705,761 | 5,705,761 | | | | |
| 000000-00-0 | T-C HV Member LLC | N/A | DE | TIAA | 09/18/2014 | 12/31/2018 | 251,747,821 | (2,502,029) | | | | (2,502,029) | | 249,245,790 | 249,245,790 | | | | 5,769,104 |
| 000000-00-0 | T-C Europe LP | N/A | DE | TIAA | 11/18/2014 | 12/31/2018 | 22,334,197 | | | | | | | 22,334,197 | 22,334,197 | | | | |
| 000000-00-0 | T-C Waterford Blue Lagoon GP LLC | N/A | DE | TIAA | 10/08/2015 | 12/31/2018 | 51,339 | | | | | | | 51,339 | 51,339 | | | | |
| 000000-00-0 | T-C Waterford Blue Lagoon LLC | N/A | DE | TIAA | 10/08/2015 | 12/31/2018 | 2,566,965 | | | | | | | 2,566,965 | 2,566,965 | | | | |
| 000000-00-0 | TGA Montrose Residences Member LLC | N/A | DE | TIAA | 08/03/2016 | 12/31/2018 | 100 | | | | | | | 100 | 100 | | | | |
| 000000-00-0 | TGA Japan Holdings, LLC | N/A | DE | TIAA | 08/10/2016 | 12/31/2018 | 944,467 | | | | | | | 944,467 | 944,467 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | TIAA Realty LLC | N/A | DE | TIAA | 01/01/2013 | 12/31/2018 | 3,982,665 | | | | | | | 3,982,665 | 3,982,665 | | | | |
| 000000-00-0 | T-C MV Member LLC | N/A | DE | TIAA | 12/02/2016 | 12/31/2018 | 30,636,294 | | | | | | | 30,636,294 | 30,636,294 | | | | |
| 000000-00-0 | T-C GA Real Estate Holdings LLC | N/A | DE | TIAA | 07/27/2011 | 12/31/2018 | 165,258,572 | | | | | | | 165,258,572 | 165,258,572 | | | | |
| 1899999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 764,590,882 | (2,619,154) | | 106,753 | | (2,725,907) | 921,207 | 762,788,318 | 761,867,111 | (921,207) | | (921,207) | 5,933,869 |
| 000000-00-0 | PCCP Credit IX, LP | Dover | DE | Fund Distribution | 07/17/2017 | 12/26/2018 | 8,494,316 | | | | | | | 8,494,316 | 8,494,316 | | | | |
| 000000-00-0 | PCCP Credit VI, LP | Wilmington | DE | Fund Distribution | 06/30/2015 | 12/27/2018 | 16,454,850 | | | | | | | 16,454,850 | 16,454,850 | | | | |
| 000000-00-0 | RICHMAC Mortgage Assets Company I, LLC | Wilmington | DE | Fund Distribution | 11/26/2008 | 12/17/2018 | 298,699 | | | | | | | 298,699 | 298,699 | | | | |
| 000000-00-0 | RICHMAC Mortgage Assets Company II, LLC - Series A | Dover | DE | Fund Distribution | 08/27/2012 | 12/17/2018 | 120,887 | | | | | | | 120,887 | 120,887 | | | | |
| 000000-00-0 | TRUE NORTH High Yield Investment Fund II, LLC | Wilmington | DE | Fund Distribution | 05/17/2010 | 11/16/2018 | 3,816,208 | | | | | | | 3,816,208 | 3,816,208 | | | | |
| 1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | 29,184,960 | | | | | | | 29,184,960 | 29,184,960 | | | | |
| 000000-00-0 | Primary Residential Individual Mortgage Entity Trust | Wilmington | DE | Fund Distribution | 11/17/2016 | 12/26/2018 | 18,532,355 | | | | | | | 18,532,355 | 18,532,355 | | | | |
| 000000-00-0 | T-CSMA III, LLC | Wilmington | DE | Liquidation | 02/23/2010 | 08/20/2018 | 580 | (580) | | | | (580) | | | | | (65) | (65) | 194 |
| 000000-00-0 | TIAA-CPPIB Commercial Mortgage Company, L.P. | Wilmington | DE | Liquidation | 02/23/2010 | 08/21/2018 | 29,019 | (29,019) | | | | (29,019) | | | | | | | 9,711 |
| 2099999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | 18,561,954 | (29,599) | | | | (29,599) | | 18,532,355 | 18,532,355 | | (65) | (65) | 9,905 |
| 000000-00-0 | Atlas Capital Resources, L.P. | Wilmington | DE | Fund Distribution | 02/22/2010 | 12/28/2018 | 1,530,688 | | | | | | | 1,530,688 | 1,530,688 | | | | |
| 000000-00-0 | Aurora Resurgence Fund, LP | Wilmington | DE | Liquidation | 03/20/2009 | 11/01/2018 | | | | | | | | | | | | | 143,053 |
| 000000-00-0 | Benefit Street Partners Debt Fund IV, LP | Wilmington | DE | Fund Distribution | 03/27/2017 | 11/07/2018 | 507,380 | | | | | | | 507,380 | 507,380 | | | | |
| 000000-00-0 | Bison Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 04/25/2012 | 11/21/2018 | 10,396,776 | | | | | | | 10,396,776 | 10,396,776 | | | | |
| 000000-00-0 | Blue Point Capital Partners III, LP | Wilmington | DE | Fund Distribution | 01/17/2014 | 08/24/2018 | (6,860,803) | | | | | | | (6,860,803) | (6,860,803) | | | | |
| 000000-00-0 | C-III Capital Partners LLC | Wilmington | DE | Fund Distribution | 06/10/2013 | 10/09/2018 | 100,099 | | | | | | | 100,099 | 100,099 | | | | |
| 000000-00-0 | Castlelake II Opportunities, L.P. | Wilmington | DE | Fund Distribution | 09/08/2011 | 10/31/2018 | 104,741 | | | | | | | 104,741 | 104,741 | | | | |
| 000000-00-0 | Castlelake II, L.P. | Wilmington | DE | Fund Distribution | 09/08/2011 | 10/31/2018 | 1,080,350 | | | | | | | 1,080,350 | 1,080,350 | | | | |
| 000000-00-0 | Cerberus Institutional Partners Int'l, Series I | Wilmington | DE | Fund Distribution | 06/17/2009 | 12/17/2018 | 508,614 | | | | | | | 508,614 | 508,614 | | | | |
| 000000-00-0 | Clearwater Capital Partners Fund IV, L.P. | George Town | CYM | Fund Distribution | 12/29/2011 | 12/14/2018 | 3,875,000 | | | | | | | 3,875,000 | 3,875,000 | | | | |
| 000000-00-0 | Coller International Partners IV | George Town | CYM | Liquidation | 11/06/2002 | 03/29/2018 | 91,317 | (91,317) | | | | (91,317) | | | | | | | 94,839 |
| 000000-00-0 | Cyprium Investors IV, L.P. | Wilmington | DE | Fund Distribution | 12/30/2013 | 10/25/2018 | 6,955,227 | | | | | | | 6,955,227 | 6,955,227 | | | | |
| 000000-00-0 | FNMA (RES. DUE 4/25/20) | District of Columbia | DC | Fund Distribution | 12/31/1990 | 12/05/2018 | 5,646 | | | | | | | 5,646 | 5,646 | | | | |
| 000000-00-0 | Falcon Strategic Partners IV, L.P. | Wilmington | DE | Fund Distribution | 12/17/2012 | 11/13/2018 | 3,904,920 | | | | | | | 3,904,920 | 3,904,920 | | | | |
| 000000-00-0 | Fortress Credit Opportunities Fund II, LP | Wilmington | DE | Fund Distribution | 08/04/2010 | 08/27/2018 | 743,964 | | | | | | | 743,964 | 743,964 | | | | |
| 000000-00-0 | Forum Asian Realty Income II L.P. | George Town | CYM | Fund Distribution | 07/31/2016 | 05/31/2018 | 448,380 | | | | | | | 448,380 | 448,380 | | | | |
| 000000-00-0 | Forum European Realty Income II L.P. (EUROS) | George Town | CYM | Fund Distribution | 07/28/2016 | 06/07/2018 | 3,103,952 | | | | | | (162,964) | 2,940,987 | 3,103,952 | 162,964 | | 162,964 | |
| 000000-00-0 | HarbourVest Int'l PEP III | Wilmington | DE | Fund Distribution | 07/27/1998 | 05/23/2018 | 26,751 | | | | | | | 26,751 | 26,751 | | | | |
| 000000-00-0 | HarbourVest Int'l PEP IV | Wilmington | DE | Liquidation | 06/21/2001 | 06/05/2018 | 624,491 | (18,812) | | | | (18,812) | | 605,679 | 579,972 | | (25,707) | (25,707) | 18,812 |
| 000000-00-0 | HarbourVest Int'l PEP IV Direct Fund, L.P. | Wilmington | DE | Fund Distribution | 07/20/2001 | 03/06/2018 | 9,942 | | | | | | | 9,942 | 9,942 | | | | |
| 000000-00-0 | Island C-III Holdings V LLC | Wilmington | DE | Fund Distribution | 06/06/2014 | 10/11/2018 | 5,383 | | | | | | | 5,383 | 5,383 | | | | |
| 000000-00-0 | Lexington Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 11/12/2002 | 12/28/2018 | 1,563,708 | | | | | | | 1,563,708 | 1,563,708 | | | | |
| 000000-00-0 | Lexington Capital Partners VI, LP | Wilmington | DE | Fund Distribution | 12/28/2005 | 12/28/2018 | 3,980,742 | | | | | | | 3,980,742 | 3,980,742 | | | | |
| 000000-00-0 | Littlejohn & Co., L.L.C. | Wilmington | DE | Fund Distribution | 06/23/1997 | 03/29/2018 | 31,735 | (31,735) | | | | (31,735) | | | | | | | 133,845 |
| 000000-00-0 | NXT Capital Senior Loan Fund II, LP | George Town | CYM | Fund Distribution | 08/12/2013 | 12/21/2018 | 1,297,205 | | | | | | | 1,297,205 | 1,297,205 | | | | |
| 000000-00-0 | Plexus Fund III, LP | Wilmington | DE | Fund Distribution | 09/17/2013 | 11/08/2018 | 899,983 | | | | | | | 899,983 | 899,983 | | | | |
| 000000-00-0 | Providence Debt Fund III | Wilmington | DE | Fund Distribution | 01/31/2014 | 11/15/2018 | 3,714,711 | | | | | | | 3,714,711 | 3,714,711 | | | | |
| 000000-00-0 | Prudential Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 12/20/2012 | 12/31/2018 | 5,284,951 | | | | | | | 5,284,951 | 5,284,951 | | | | |
| 000000-00-0 | Quad-C Partners VIII LP | Wilmington | DE | Fund Distribution | 11/26/2012 | 12/28/2018 | 4,725,948 | | | | | | | 4,725,948 | 4,725,948 | | | | |
| 000000-00-0 | Resilience Fund III, L.P. | Wilmington | DE | Fund Distribution | 06/17/2011 | 05/01/2018 | (880,899) | | | | | | | (880,899) | (880,899) | | | | |
| 000000-00-0 | Royalty Opportunities S.ar.l | Luxembourg | LUX | Fund Distribution | 08/30/2011 | 12/20/2018 | 2,789,930 | | | | | | | 2,789,930 | 2,789,930 | | | | |
| 000000-00-0 | Strategic Value Special Situations Fund II, L.P. | Wilmington | DE | Fund Distribution | 10/20/2011 | 11/23/2018 | 4,956,016 | | | | | | | 4,956,016 | 4,956,016 | | | | |
| 000000-00-0 | Summit Partners Credit Fund II, L.P. | Wilmington | DE | Fund Distribution | 11/04/2014 | 12/27/2018 | 6,735,615 | | | | | | | 6,735,615 | 6,735,615 | | | | |
| 000000-00-0 | Summit Partners Credit Fund, L.P. | Wilmington | DE | Fund Distribution | 07/27/2011 | 12/28/2018 | 5,950,259 | | | | | | | 5,950,259 | 5,950,259 | | | | |
| 000000-00-0 | TCL Aventura, L.P. | Wilmington | DE | Fund Distribution | 10/25/2011 | 12/19/2018 | 21,044,838 | | | | | | | 21,044,838 | 21,044,838 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Toro/EPP LLC | Wilmington | DE | Fund Distribution | 11/03/2011 | 12/31/2018 | 623,322 | | | | | | | 623,322 | 623,322 | | | | |
| 000000-00-0 | Upfront Ventures III (GRP) | Wilmington | DE | Fund Distribution | 03/18/2008 | 09/28/2018 | 2,841,115 | | | | | | | 2,841,115 | 2,841,115 | | | | |
| 000000-00-0 | Vestar Capital Partners VI, L.P. | George Town | CYM | Fund Distribution | 03/30/2012 | 12/31/2018 | 9,448,126 | | | | | | | 9,448,126 | 9,448,126 | | | | |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 102,170,123 | (141,864) | | | | (141,864) | (162,964) | 101,865,294 | 102,002,552 | 162,964 | (25,707) | 137,257 | 390,549 |
| 000000-00-0 | TIAA-CREF Asset Management Distressed Opportunities Fund, LP | Wilmington | DE | Fund Distribution | 01/28/2009 | 10/30/2018 | 8,426,631 | | | | | | | 8,426,631 | 8,426,631 | | | | |
| 000000-00-0 | Pinnacle Third Avenue, LP | Wilmington | DE | Fund Distribution | 07/11/2008 | 07/19/2018 | 3,677,487 | | | | | | | 3,677,487 | 3,677,487 | | | | |
| 87216*-10-7 | TIAA CMBS I, LLC | Wilmington | DE | Fund Distribution | 06/30/2001 | 12/21/2018 | 7,417,622 | | | | | | | 7,417,622 | 7,417,622 | | | | |
| 000000-00-0 | SBMC Holdings LLC | Wilmington | DE | Fund Distribution | 06/19/2013 | 12/21/2018 | 6,684,863 | | | | | | | 6,684,863 | 6,684,863 | | | | |
| 000000-00-0 | TGAM Agribusiness Fund LP | Wilmington | DE | Fund Distribution | 03/31/2016 | 10/23/2018 | 7,512,160 | | | | | | | 7,512,160 | 7,512,160 | | | | |
| 000000-00-0 | The TAP CommodityBuilder Fund, LLC | Wilmington | DE | Liquidation | 12/15/2015 | 04/10/2018 | 35,471,630 | (471,630) | | | | (471,630) | | 35,000,000 | 35,000,000 | | | | 905,564 |
| 000000-00-0 | Nuveen, LLC | Dover | DE | Fund Distribution | 07/22/2014 | 05/10/2018 | 710,854 | | | | | | | 710,854 | 710,854 | | | | |
| 000000-00-0 | The TAP Fund LLC | Wilmington | DE | Liquidation | 03/02/2015 | 04/12/2018 | 42,314,664 | (1,143,747) | | | | (1,143,747) | | 41,170,917 | 41,170,917 | | | | 2,525,996 |
| 2299999. Joint Venture Interests - Other - Affiliated | | | | | | | 112,215,911 | (1,615,377) | | | | (1,615,377) | | 110,600,534 | 110,600,534 | | | | 3,431,560 |
| 4499999. Total - Unaffiliated | | | | | | | 1,244,290,871 | (117,731,919) | | 3,930,976 | | (121,662,895) | 12,873,954 | 1,135,501,931 | 1,151,552,059 | (12,895,412) | 27,247,566 | 14,352,154 | 181,258,213 |
| 4599999. Total - Affiliated | | | | | | | 1,533,855,650 | (5,644,164) | | 106,753 | | (5,750,917) | 921,207 | 1,529,028,076 | 1,528,106,869 | (921,207) | (65) | (921,272) | 10,508,859 |
| 4699999 - Totals | | | | | | | 2,778,146,521 | (123,376,083) | | 4,037,729 | | (127,413,812) | 13,795,161 | 2,664,530,007 | 2,679,658,928 | (13,816,619) | 27,247,501 | 13,430,882 | 191,767,072 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 09751W-AB-7 | BOLDINI LTD US GOVT GUARANT | | | 4 | 1 | | 0.0000 | | | | | | | | 16.008 | 0.000 | JJ | | 247,122 | 01/20/2017 | 01/19/2036 |
| 228027-AA-6 | VESSEL MANAGEMENT SERVIC US GOVT GUARANT | | | 1 | 1 | 3,222,000 | 97.6570 | 3,146,519 | 3,222,000 | 3,222,000 | | | | | 3.432 | 3.432 | FA | 41,774 | 110,579 | 12/08/2011 | 08/15/2036 |
| 690353-UZ-8 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 4 | 1 | 3,720,000 | 99.3700 | 3,696,569 | 3,720,000 | 3,720,000 | | | | | 2.930 | 2.930 | MN | 13,927 | 108,996 | 02/27/2012 | 05/15/2030 |
| 690353-VQ-7 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 1 | 1 | 6,053,327 | 97.4680 | 5,900,032 | 6,053,327 | 6,053,327 | | | | | 2.610 | 2.610 | AO | 33,354 | 157,992 | 06/19/2012 | 04/15/2030 |
| 690353-WG-8 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 1 | 1 | 9,464,638 | 95.3910 | 9,028,413 | 9,464,638 | 9,464,638 | | | | | 2.310 | 2.310 | MN | 27,936 | 218,633 | 11/27/2012 | 11/15/2030 |
| 690353-XM-4 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 1 | 1 | 1,371,429 | 102.9500 | 1,411,886 | 1,371,429 | 1,371,429 | | | | | 3.590 | 3.606 | MJSD | 2,188 | 49,234 | 07/10/2013 | 12/15/2030 |
| 690353-XN-2 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 1 | 1 | 6,764,777 | 102.7400 | 6,950,126 | 6,764,777 | 6,764,777 | | | | | 3.540 | 3.556 | MJSD | 10,643 | 239,473 | 07/10/2013 | 06/15/2030 |
| 690353-XR-3 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 4 | 1 | 4,278,210 | 104.5110 | 4,471,219 | 4,278,210 | 4,278,210 | | | | | 3.938 | 3.939 | JD | 5,148 | 166,340 | 09/17/2013 | 12/20/2032 |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC US GOVT GUARANT | | | 1 | 1 | 1,344,270 | 101.1140 | 1,359,245 | 1,344,270 | 1,344,270 | | | | | 3.585 | 3.601 | FMAN | 4,551 | 48,192 | 10/27/2009 | 08/27/2021 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC US GOVT GUARANT | | | 4 | 1 | 2,544,124 | 100.9120 | 2,567,326 | 2,544,124 | 2,544,124 | | | | | 3.350 | 3.364 | MJSD | 5,682 | 85,228 | 06/15/2010 | 06/07/2022 |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC US GOVT GUARANT | | | 1 | 1 | 1,436,018 | 100.4090 | 1,441,893 | 1,436,018 | 1,436,018 | | | | | 3.030 | 3.042 | FMAN | 4,714 | 32,634 | 12/01/2010 | 11/22/2022 |
| 89609G-AA-0 | TRICAHUE LEASING LLC US GOVT GUARANT | | | 1 | 1 | 1,446,234 | 101.0610 | 1,461,579 | 1,446,234 | 1,446,234 | | | | | 3.503 | 3.518 | FMAN | 5,911 | 50,662 | 12/07/2009 | 11/19/2021 |
| 89609G-AB-8 | TRICAHUE LEASING LLC US GOVT GUARANT | | | 1 | 1 | 1,185,423 | 101.5430 | 1,203,714 | 1,185,423 | 1,185,423 | | | | | 3.744 | 3.762 | FMAN | 4,315 | 44,382 | 03/26/2010 | 02/26/2022 |
| 912810-ED-6 | US TREASURY N/B United States Treasury No 8.12 | SD | | | 1 | 127,813 | 103.2770 | 129,096 | 125,000 | 125,148 | | (224) | | | 8.125 | 7.925 | FA | 3,836 | 17,448 | 10/30/1989 | 08/15/2019 |
| 912810-ES-3 | US TREASURY N/B United States Treasury No 7.5 | | | | 1 | 36,851,023 | 126.7360 | 33,141,464 | 26,150,000 | 31,379,419 | | (784,989) | | | 7.500 | 3.680 | MN | 254,637 | 1,961,250 | 03/22/2011 | 11/15/2024 |
| 912810-EV-6 | US TREASURY N/B United States Treasury No 6.87 | | | | 1 | 40,636,250 | 125.9730 | 37,162,035 | 29,500,000 | 35,141,611 | | (741,936) | | | 6.875 | 3.603 | FA | 766,058 | 2,028,125 | 07/28/2010 | 08/15/2025 |
| 912810-EZ-7 | US TREASURY N/B United States Treasury No 6.62 | | | | 1 | 449,444,953 | 129.1840 | 499,683,712 | 386,800,000 | 420,585,819 | | (3,256,299) | | | 6.625 | 5.288 | FA | 9,679,197 | 25,625,500 | 08/06/2007 | 02/15/2027 |
| 912810-FB-9 | US TREASURY N/B United States Treasury No 6.12 | | | | 1 | 10,156,063 | 127.1380 | 10,933,868 | 8,600,000 | 9,468,450 | | (77,246) | | | 6.125 | 4.718 | MN | 68,390 | 526,750 | 11/02/2007 | 11/15/2027 |
| 912810-FG-8 | US TREASURY N/B United States Treasury No 5.25 | | | | 1 | 743,119,474 | 122.3040 | 872,639,040 | 713,500,000 | 731,549,653 | | (1,377,702) | | | 5.250 | 4.926 | FA | 14,148,821 | 37,458,750 | 11/17/2010 | 02/15/2029 |
| 912810-FJ-2 | US TREASURY N/B United States Treasury No 6.12 | SD | | | 1 | 577,896,235 | 131.2400 | 547,270,800 | 417,000,000 | 519,803,613 | | (7,939,923) | | | 6.125 | 3.348 | FA | 9,647,374 | 25,541,167 | 05/09/2016 | 08/15/2029 |
| 912810-FM-5 | US TREASURY N/B United States Treasury No 6.25 | | | | 1 | 962,940,147 | 134.1800 | 926,512,900 | 690,500,000 | 869,990,881 | | (12,687,552) | | | 6.250 | 3.464 | MN | 5,603,159 | 43,312,500 | 09/23/2010 | 05/15/2030 |
| 912810-FP-8 | US TREASURY N/B United States Treasury No 5.37 | | | | 1 | 2,681,643,920 | 127.1070 | 2,836,038,076 | 2,231,221,000 | 2,538,264,040 | | (19,821,209) | | | 5.375 | 3.923 | FA | 45,298,940 | 119,928,129 | 03/28/2012 | 02/15/2031 |
| 912810-FT-0 | US TREASURY N/B United States Treasury No 4.5 | | | | 1 | 17,263,242 | 123.3630 | 22,575,459 | 18,300,000 | 17,527,622 | | 28,355 | | | 4.500 | 4.866 | FA | 311,050 | 823,500 | 01/23/2007 | 02/15/2036 |
| 912810-QA-9 | US TREASURY N/B United States Treasury No 3.5 | | | | 1 | 141,763,691 | 109.5280 | 186,471,519 | 170,250,000 | 146,938,334 | | 696,575 | | | 3.500 | 4.546 | FA | 2,250,724 | 5,958,750 | 04/14/2011 | 02/15/2039 |
| 912810-QB-7 | US TREASURY N/B United States Treasury No 4.25 | | | | 1 | 19,296,875 | 120.7990 | 24,159,810 | 20,000,000 | 19,430,751 | | 16,864 | | | 4.250 | 4.464 | MN | 110,359 | 850,000 | 08/04/2009 | 05/15/2039 |
| 912810-QK-7 | US TREASURY N/B United States Treasury No 3.87 | C | | | 1 | 2,466,733,953 | 115.0060 | 2,898,948,125 | 2,520,700,000 | 2,475,128,764 | | 1,241,723 | | | 3.875 | 3.998 | FA | 36,894,349 | 97,677,125 | 05/20/2011 | 08/15/2040 |
| 912810-QL-5 | US TREASURY N/B United States Treasury No 4.25 | | | | 1 | 409,515,670 | 121.0260 | 499,838,702 | 413,000,000 | 410,051,265 | | 78,092 | | | 4.250 | 4.300 | MN | 2,278,916 | 17,552,500 | 03/21/2011 | 11/15/2040 |
| 912810-QS-0 | US TREASURY N/B United States Treasury No 3.75 | | | | 1 | 407,278,828 | 112.9940 | 419,207,584 | 371,000,000 | 401,382,685 | | (908,531) | | | 3.750 | 3.234 | FA | 5,254,993 | 13,912,500 | 11/10/2011 | 08/15/2041 |
| 912810-QT-8 | US TREASURY N/B United States Treasury No 3.12 | | | | 1 | 381,408,646 | 102.5590 | 390,750,674 | 381,000,000 | 381,343,321 | | (11,654) | | | 3.125 | 3.119 | MN | 1,545,839 | 11,906,250 | 02/21/2012 | 11/15/2041 |
| 912810-QU-5 | US TREASURY N/B United States Treasury No 3.12 | | | | 1 | 297,524,733 | 102.5410 | 307,624,368 | 300,000,000 | 297,905,660 | | 60,630 | | | 3.125 | 3.168 | FA | 3,541,101 | 9,375,000 | 02/09/2012 | 02/15/2042 |
| 912810-QX-9 | US TREASURY N/B United States Treasury No 2.75 | | | | 1 | 290,108,433 | 95.8960 | 290,085,984 | 302,500,000 | 291,482,852 | | 761,422 | | | 2.750 | 2.964 | FA | 3,142,137 | 8,318,750 | 06/30/2015 | 08/15/2042 |
| 912810-QY-7 | US TREASURY N/B United States Treasury No 2.75 | | | | 1 | 779,893,555 | 95.7840 | 809,374,800 | 845,000,000 | 788,285,962 | | 1,554,503 | | | 2.750 | 3.150 | MN | 3,017,023 | 23,237,500 | 07/30/2013 | 11/15/2042 |
| 912810-QZ-4 | US TREASURY N/B United States Treasury No 3.12 | | | | 1 | 616,154,389 | 102.1830 | 638,684,442 | 625,040,000 | 617,287,801 | | 209,074 | | | 3.125 | 3.199 | FA | 7,377,765 | 19,532,500 | 03/20/2013 | 02/15/2043 |
| 912810-RB-6 | US TREASURY N/B United States Treasury No 2.87 | | | | 1 | 2,010,184,183 | 97.7960 | 2,200,900,195 | 2,250,500,000 | 2,037,572,733 | | 5,415,692 | | | 2.875 | 3.448 | MN | 8,400,520 | 64,701,875 | 11/08/2013 | 05/15/2043 |
| 912810-RC-4 | US TREASURY N/B United States Treasury No 3.62 | | | | 1 | 445,629,766 | 110.8820 | 508,948,665 | 459,000,000 | 447,055,811 | | 288,966 | | | 3.625 | 3.788 | FA | 6,284,745 | 16,638,750 | 11/12/2013 | 08/15/2043 |
| 912810-RE-0 | US TREASURY N/B United States Treasury No 3.62 | | | | 1 | 103,170,539 | 110.9660 | 116,514,300 | 105,000,000 | 103,348,730 | | 39,182 | | | 3.625 | 3.722 | FA | 1,437,687 | 3,806,250 | 02/14/2014 | 02/15/2044 |
| 912810-RG-5 | US TREASURY N/B United States Treasury No 3.37 | | | | 1 | 73,614,306 | 106.6960 | 80,021,792 | 75,000,000 | 73,745,990 | | 30,411 | | | 3.375 | 3.475 | MN | 328,643 | 2,531,250 | 06/11/2014 | 05/15/2044 |
| 912810-RW-0 | TSY INFL IX N/B United States Treasury In .875 | SD | | 5 | 1 | 1,204,756,873 | 96.1890 | 1,163,892,405 | 1,210,000,000 | 1,241,402,146 | 29,060,585 | 684,258 | | | 0.875 | 0.959 | FA | 4,189,479 | 9,476,681 | 05/23/2018 | 02/15/2047 |
| 912810-SA-7 | US TREASURY N/B United States Treasury No 3 02 | | | | 1 | 97,648,438 | 99.6390 | 99,638,745 | 100,000,000 | 97,683,433 | | 34,996 | | | 3.000 | 3.122 | FA | 1,133,152 | 1,500,000 | 05/03/2018 | 02/15/2048 |
| 912810-SC-3 | US TREASURY N/B United States Treasury No 3.12 | | | | 1 | 74,970,703 | 102.0740 | 76,555,598 | 75,000,000 | 74,971,079 | | 376 | | | 3.125 | 3.127 | MN | 304,299 | 1,171,875 | 05/14/2018 | 05/15/2048 |
| 912828-4V-9 | US TREASURY N/B United States Treasury No 2.87 | | | | 1 | 49,628,906 | 101.6180 | 50,808,770 | 50,000,000 | 49,639,147 | | 10,241 | | | 2.875 | 2.962 | FA | 542,969 | | 09/11/2018 | 08/15/2028 |
| 912828-KD-1 | US TREASURY N/B United States Treasury No 2.75 | | | | 1 | 1,271,004 | 100.0420 | 1,300,551 | 1,300,000 | 1,299,586 | | 3,348 | | | 2.750 | 3.014 | FA | 13,503 | 35,750 | 04/28/2009 | 02/15/2019 |
| 912828-S5-0 | TSY INFL IX N/B United States Treasury In .125 | | | 5 | 1 | 10,074,791 | 99.0560 | 9,905,648 | 10,000,000 | 10,567,978 | 259,989 | (2,263) | | | 0.125 | 0.102 | JJ | 6,092 | 12,977 | 11/04/2016 | 07/15/2026 |
| 912828-ST-8 | US TREASURY N/B United States Treasury No 1.25 | | | | 1 | 15,072,025 | 99.5890 | 15,137,528 | 15,200,000 | 15,194,311 | | 18,875 | | | 1.250 | 1.376 | AO | 32,541 | 190,000 | 04/19/2012 | 04/30/2019 |
| 912828-W8-9 | US TREASURY N/B United States Treasury No 1.87 | SD | | | 1 | 225,360 | 98.1230 | 220,777 | 225,000 | 225,244 | | (73) | | | 1.875 | 1.840 | MS | 1,084 | 4,219 | 04/25/2017 | 03/31/2022 |
| 455780-AE-6 | AID-INDONESIA US GOVT GUARANT | | | 1 | 1 | 7,755,440 | 101.9980 | 8,031,821 | 7,874,489 | 7,851,043 | | 4,839 | | | 7.210 | 7.352 | JJ | 283,875 | 567,751 | 06/09/1993 | 07/01/2023 |
| 71654Q-BC-5 | PETROLEOS MEXICANOS US GOVT GUARANT | | | 1 | 1 | 4,280,000 | 98.2450 | 4,204,887 | 4,280,000 | 4,280,000 | | | | | 2.000 | 2.000 | JD | 2,616 | 85,600 | 06/26/2012 | 12/20/2022 |
| 71654Q-BD-3 | PETROLEOS MEXICANOS US GOVT GUARANT | | | 1 | 1 | 8,000,000 | 98.1360 | 7,850,869 | 8,000,000 | 8,000,000 | | | | | 1.950 | 1.950 | JD | 4,767 | 156,000 | 06/28/2012 | 12/20/2022 |
| 805649-AA-8 | SAYARRA LTD US GOVT GUARANT | | | 1 | 1 | 1,553,347 | 99.9710 | 1,552,896 | 1,553,347 | 1,553,347 | | | | | 2.774 | 2.787 | JAJO | 7,421 | 43,090 | 09/17/2010 | 10/29/2021 |
| 912828-X4-7 | US TREASURY N/B UNITED STATES TREASURY NO 1.87 | SD | | | 1 | 250,313 | 98.0850 | 245,211 | 250,000 | 250,211 | | (61) | | | 1.875 | 1.849 | AO | 803 | 4,389 | 05/01/2017 | 04/30/2022 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 15,480,674,337 | XXX | 16,639,601,637 | 14,886,199,286 | 15,220,544,890 | 29,320,574 | (36,431,240) | | | XXX | XXX | XXX | 174,329,007 | 568,029,918 | XXX | XXX |
| 3617H1-ZD-2 | GN BH4340 | | | 4 | 1 | 16,448,474 | 106.4670 | 17,085,069 | 16,047,292 | 16,443,429 | | (5,045) | | | 4.530 | 4.329 | MON | 60,579 | 276,361 | 12/18/2018 | 02/15/2046 |
| 36202E-UR-8 | G2 4192 | | | 4 | 1 | 8,204,518 | 104.0070 | 8,747,870 | 8,410,847 | 8,210,214 | | 2,205 | | | 4.500 | 5.059 | MON | 31,541 | 378,488 | 09/15/2008 | 07/20/2038 |
| 36202E-VP-1 | G2 4222 | | | 4 | 1 | 3,790 | 108.6400 | 4,057 | 3,735 | 3,754 | | | | | 6.000 | 5.834 | MON | 19 | 224 | 11/20/2008 | 08/20/2038 |
| 36202F-W3-6 | G2 5166 | | | 4 | 1 | 31,956 | 100.1000 | 30,303 | 30,272 | 31,612 | | (124) | | | 3.000 | 1.396 | MON | 76 | 908 | 07/05/2013 | 09/20/2026 |
| 3620A2-UH-7 | GN 717084 | | | 4 | 1 | 15,584,877 | 105.3920 | 16,080,980 | 15,258,255 | 15,573,234 | | (5,286) | | | 4.500 | 4.037 | MON | 57,218 | 686,621 | 04/30/2009 | 05/15/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3620AS-VD-8 | GN 738712 | | | 4 | 1 | 224,791 | 99.7670 | 214,099 | 214,599 | 222,773 | | (619) | | | 3.000 | 1.581 | MON | 537 | 6,438 | 07/05/2013 | 09/15/2026 |
| 36241K-AB-4 | GN 781802 | | | 4 | 1 | 1,898,030 | 104.4050 | 2,034,733 | 1,948,884 | 1,900,719 | | 1,006 | | | 4.500 | 5.139 | MON | 7,308 | 87,700 | 10/12/2004 | 12/15/2033 |
| 36241K-WE-4 | G2 782445 | | | 4 | 1 | 3,442,871 | 103.9190 | 3,773,550 | 3,631,242 | 3,446,766 | | 1,827 | | | 4.500 | 5.638 | MON | 13,617 | 163,406 | 10/23/2008 | 10/20/2038 |
| 36290W-J6-0 | GN 619585 | | | 4 | 1 | 590,912 | 104.1540 | 631,948 | 606,744 | 591,768 | | 379 | | | 4.500 | 4.993 | MON | 2,275 | 27,303 | 10/12/2004 | 09/15/2033 |
| 36290Y-U3-0 | GN 621702 | | | 4 | 1 | 349,090 | 104.0390 | 372,921 | 358,443 | 349,725 | | 285 | | | 4.500 | 5.329 | MON | 1,344 | 16,130 | 10/12/2004 | 10/15/2033 |
| 383739-AP-4 | GNR 2000-35 PC PAC-11 | | | 4 | 1 | 444,791 | 113.0270 | 500,934 | 443,198 | 442,934 | | (91) | | | 7.500 | 7.520 | MON | 2,770 | 33,240 | 11/17/2000 | 11/20/2030 |
| 38373A-VC-7 | GNR 2009-68 MC PAC-11 | | | 4 | 1 | 17,167,069 | 108.5360 | 18,172,402 | 16,743,255 | 16,816,770 | | (25,921) | | | 5.000 | 4.890 | MON | 69,764 | 837,163 | 11/17/2009 | 08/16/2039 |
| 38373A-WF-9 | GNR 2009-68 NP EXCH PAC-1-11 | | | 4 | 1 | 8,066,503 | 106.2170 | 8,436,165 | 7,942,403 | 7,960,402 | | (8,211) | | | 5.000 | 4.936 | MON | 33,093 | 397,120 | 01/22/2010 | 08/20/2039 |
| 38373M-MC-1 | GNR 2004-78 ZB CSTR DLY Z SEQ | | | 4 | 1 | 5,510,079 | 106.1310 | 6,016,144 | 5,668,613 | 5,589,607 | | 2,121 | | | 5.547 | 5.742 | MON | 26,205 | 314,736 | 09/15/2004 | 09/16/2046 |
| 38373M-NF-3 | GNR 2005-10 ZB CSTR DLY Z AFC SEQ | | | 4 | 1 | 865,190 | 101.0590 | 901,392 | 891,949 | 862,454 | | 1,012 | | | 5.110 | 5.533 | MON | 3,800 | 45,734 | 01/21/2005 | 12/16/2044 |
| 38373M-PD-6 | GNR 2005-14 E CSTR AFC SEQ | | | 4 | 1 | 1,913,886 | 106.2630 | 2,033,744 | 1,913,886 | 1,913,886 | | | | | 5.212 | 5.236 | MON | 8,313 | 99,744 | 01/27/2005 | 12/16/2046 |
| 38373M-PQ-7 | GNR 2005-32 F CSTR SEQ | | | 4 | 1 | 6,694,744 | 102.0520 | 6,832,104 | 6,694,744 | 6,694,744 | | | | | 5.358 | 5.389 | MON | 29,875 | 358,496 | 03/31/2005 | 04/16/2047 |
| 38373M-QF-0 | GNR 2005-34 ZB CSTR DLY Z SEQ | | | 4 | 1 | 1,936,284 | 101.2120 | 2,021,011 | 1,996,812 | 1,975,184 | | 644 | | | 5.096 | 5.251 | MON | 8,480 | 101,758 | 05/05/2005 | 05/16/2046 |
| 38373M-RX-0 | GNR 2005-87 D DLY AFC | | | 4 | 1 | 564,448 | 99.8740 | 565,350 | 566,061 | 564,798 | | 309 | | | 5.052 | 5.157 | MON | 2,383 | 28,586 | 11/04/2005 | 04/16/2037 |
| 38373M-UD-0 | GNR 2006-19 Z CSTR Z SEQ | | | 4 | 1 | 2,411,290 | 99.7080 | 3,278,918 | 3,288,515 | 2,839,623 | | 11,870 | | | 3.812 | 5.122 | MON | 10,449 | 125,457 | 04/06/2006 | 12/16/2047 |
| 38373M-UU-2 | GNR 2006-31 Z Z AFC SEQ | | | 4 | 1 | 6,356,611 | 103.4590 | 7,473,285 | 7,223,422 | 6,933,097 | | 9,631 | | | 5.224 | 5.730 | MON | 31,446 | 377,351 | 01/25/2007 | 12/16/2045 |
| 38373M-VA-5 | GNR 2006-32 Z CSTR DLY Z SEQ | | | 4 | 1 | 9,062,207 | 101.4680 | 9,539,606 | 9,401,635 | 9,120,491 | | 10,712 | | | 5.557 | 5.905 | MON | 43,539 | 508,468 | 02/01/2018 | 11/16/2045 |
| 38373M-VK-3 | GNR 2006-30 Z CSTR DLY Z SEQ | | | 4 | 1 | 2,998,469 | 96.6210 | 4,476,532 | 4,633,076 | 3,875,041 | | 35,020 | | | 3.400 | 5.685 | MON | 13,127 | 157,525 | 11/03/2006 | 05/16/2046 |
| 38373M-VR-8 | GNR 2006-46 Z CSTR DLY Z | | | 4 | 1 | 11,291,829 | 101.1760 | 12,364,774 | 12,221,075 | 11,860,497 | | 12,335 | | | 5.059 | 5.433 | MON | 51,522 | 618,264 | 10/23/2006 | 04/16/2046 |
| 38373M-WE-6 | GNR 2006-51 Z DLY Z AFC SEQ | | | 4 | 1 | 9,913,928 | 102.2370 | 11,569,242 | 11,316,129 | 10,403,772 | | 29,595 | | | 4.642 | 5.569 | MON | 43,775 | 525,295 | 09/11/2006 | 08/16/2046 |
| 38373M-WL-0 | GNR 2006-66 Z Z AFC SEQ | | | 4 | 1 | 3,819,132 | 101.8540 | 4,234,446 | 4,157,375 | 4,016,592 | | 3,364 | | | 5.000 | 5.355 | MON | 17,322 | 207,869 | 11/06/2006 | 02/16/2048 |
| 38373M-YJ-3 | GNR 2007-12 Z CSTR DLY Z SEQ | | | 4 | 1 | 7,382,210 | 102.8920 | 8,779,126 | 8,532,405 | 7,460,823 | | 13,669 | | | 4.557 | 5.482 | MON | 32,402 | 379,392 | 12/01/2018 | 02/16/2047 |
| 38373Q-FJ-5 | GNR 2003-31 YG PAC-11 | | | 4 | 1 | 13,040,865 | 105.7660 | 13,851,231 | 13,096,171 | 13,041,665 | | 728 | | | 5.500 | 5.615 | MON | 60,024 | 720,289 | 04/02/2003 | 04/16/2033 |
| 38373Q-GA-3 | GNR 2003-34 PZ Z PAC-11 | | | 4 | 1 | 21,183,843 | 106.9290 | 22,399,699 | 20,948,176 | 20,948,176 | | | | | 5.500 | 5.504 | MON | 96,012 | 1,152,150 | 05/23/2003 | 04/16/2033 |
| 38373Q-LE-9 | GNR 2003-39 GH PAC-11 | | | 4 | 1 | 5,421,137 | 107.1720 | 5,812,681 | 5,423,679 | 5,420,319 | | (305) | | | 5.500 | 5.516 | MON | 24,859 | 298,302 | 10/01/2003 | 05/16/2033 |
| 38373Q-R4-5 | GNR 2003-52 PM PAC-1-11 | | | 4 | 1 | 8,471,226 | 106.4540 | 8,816,860 | 8,282,286 | 8,332,756 | | (2,429) | | | 5.000 | 4.813 | MON | 34,510 | 414,114 | 06/13/2003 | 06/20/2033 |
| 38373Q-X4-8 | GNR 2003-51 KE PAC-11 | | | 4 | 1 | 17,377,055 | 106.9020 | 18,445,061 | 17,254,143 | 17,256,465 | | (463) | | | 5.000 | 4.973 | MON | 71,892 | 862,707 | 06/05/2003 | 06/20/2033 |
| 38373Q-XD-8 | GNR 2003-40 LD PAC-11 | | | 4 | 1 | 9,836,616 | 106.6150 | 10,126,583 | 9,498,242 | 9,555,369 | | (2,579) | | | 5.500 | 5.334 | MON | 43,534 | 522,404 | 05/09/2003 | 05/16/2033 |
| 38373R-3P-2 | GNR 2001-63 PZ Z PAC-11 | | | 4 | 1 | 4,025,003 | 100.1350 | 4,484,493 | 4,478,445 | 4,380,143 | | 3,553 | | | 6.000 | 6.637 | MON | 22,392 | 268,707 | 11/15/2001 | 12/20/2031 |
| 38373R-B7-3 | GNR 2001-43 ZE Z SEQ | | | 4 | 1 | 1,691,794 | 111.1450 | 2,015,783 | 1,813,648 | 1,782,075 | | 1,100 | | | 6.500 | 7.024 | MON | 9,824 | 117,887 | 11/16/2001 | 10/20/2031 |
| 38373R-KW-8 | GNR 2001-30 Z Z SEQ | | | 4 | 1 | 600,261 | 99.8070 | 640,107 | 641,348 | 631,890 | | 319 | | | 7.000 | 7.451 | MON | 3,741 | 44,894 | 05/25/2001 | 06/20/2031 |
| 38373S-3E-5 | GNR 2003-26 PC PAC-11 | | | 4 | 1 | 15,634,147 | 106.8940 | 16,475,091 | 15,412,591 | 15,463,590 | | (3,055) | | | 5.500 | 5.406 | MON | 70,641 | 847,693 | 04/29/2003 | 04/16/2033 |
| 38373S-A6-4 | GNR 2003-19 CE EXCH PAC-11 | | | 4 | 1 | 12,546,143 | 105.9190 | 13,220,603 | 12,481,784 | 12,480,537 | | (975) | | | 5.500 | 5.496 | MON | 57,208 | 686,498 | 04/23/2003 | 03/16/2033 |
| 38373S-BP-1 | GNR 2003-10 PZ Z PAC-1-11 | | | 4 | 1 | 8,584,092 | 107.8850 | 9,080,758 | 8,417,066 | 8,448,448 | | (1,689) | | | 5.500 | 5.376 | MON | 38,578 | 462,939 | 01/29/2009 | 02/20/2033 |
| 38373S-D3-8 | GNR 2003-27 ZD Z SEQ | | | 4 | 1 | 862,867 | 103.1880 | 1,019,755 | 988,252 | 940,142 | | 2,794 | | | 4.500 | 6.184 | MON | 3,706 | 44,471 | 07/23/2004 | 03/20/2033 |
| 38373S-M6-1 | GNR 2003-18 PG EXCH PAC-1-11 | | | 4 | 1 | 11,408,831 | 107.8390 | 12,435,279 | 11,531,352 | 11,476,788 | | 699 | | | 5.500 | 5.616 | MON | 52,852 | 634,224 | 09/17/2004 | 03/20/2033 |
| 38373S-U3-9 | GNR 2003-33 NE EXCH PAC-11 | | | 4 | 1 | 15,828,989 | 106.2910 | 16,900,539 | 15,900,233 | 15,830,115 | | 1,025 | | | 5.500 | 5.625 | MON | 72,876 | 874,513 | 04/15/2003 | 04/16/2033 |
| 38373T-QS-7 | GNR 2001-61 YZ SC Z SEQ | | | 4 | 1 | 5,133,831 | 109.8120 | 5,951,643 | 5,419,855 | 5,351,363 | | 3,360 | | | 6.500 | 6.939 | MON | 29,358 | 352,291 | 11/20/2001 | 05/17/2031 |
| 38373W-E9-5 | GNR 2002-29 BG PAC-11 | | | 4 | 1 | 6,025,119 | 110.0970 | 6,694,242 | 6,080,305 | 6,026,744 | | 1,475 | | | 6.500 | 6.781 | MON | 32,935 | 395,220 | 05/14/2002 | 05/16/2032 |
| 38373W-RT-7 | GNR 2002-23 PE PAC-11 | | | 4 | 1 | 3,044,375 | 111.1380 | 3,423,244 | 3,080,185 | 3,045,566 | | 1,089 | | | 6.500 | 6.841 | MON | 16,684 | 200,212 | 03/19/2002 | 04/16/2032 |
| 38373X-BH-8 | GNR 2002-39 ZW Z SEQ | | | 4 | 1 | 2,587,366 | 99.8420 | 2,604,451 | 2,608,560 | 2,594,620 | | 215 | | | 6.000 | 6.137 | MON | 13,043 | 156,514 | 07/06/2004 | 06/20/2032 |
| 38373X-TL-0 | GNR 2002-41 PU EXCH PAC-11 | | | 4 | 1 | 1,611,923 | 109.5480 | 1,779,177 | 1,624,103 | 1,615,541 | | 136 | | | 6.500 | 6.642 | MON | 8,797 | 105,567 | 06/10/2002 | 06/20/2032 |
| 38373Y-J5-4 | GNR 2003-4 TD EXCH PAC-1-11 | | | 4 | 1 | 34,299,108 | 105.1670 | 35,957,159 | 34,190,615 | 34,190,615 | | | | | 5.500 | 5.499 | MON | 156,707 | 1,880,484 | 04/01/2003 | 01/16/2033 |
| 38373Y-JK-1 | GNR 2002-89 C SEQ | | | 4 | 1 | 5,552,514 | 106.5660 | 6,034,307 | 5,662,498 | 5,555,827 | | 3,022 | | | 5.500 | 5.976 | MON | 25,953 | 311,437 | 11/25/2002 | 12/20/2032 |
| 38373Y-LT-9 | GNR 2002-92 TB EXCH PAC-1-11 | | | 4 | 1 | 8,318,018 | 105.4290 | 8,834,576 | 8,379,683 | 8,319,581 | | 1,426 | | | 5.500 | 5.707 | MON | 38,407 | 460,883 | 12/06/2002 | 12/16/2032 |
| 38373Y-UK-8 | GNR 2003-5 Z CSTR Z | | | 4 | 1 | 410,377 | 103.4020 | 416,655 | 402,947 | 405,506 | | (217) | | | 6.296 | 6.224 | MON | 2,114 | 25,368 | 09/29/2006 | 11/16/2042 |
| 38373Y-W4-2 | GNR 2003-1 PG PAC-11 | | | 4 | 1 | 16,477,174 | 106.0220 | 17,698,931 | 16,693,670 | 16,612,319 | | 1,402 | | | 5.500 | 5.640 | MON | 76,513 | 918,152 | 09/14/2004 | 01/16/2033 |
| 38373Y-XP-4 | GNR 2003-6 PG PAC-11 | | | 4 | 1 | 3,370,939 | 106.7370 | 3,618,975 | 3,390,541 | 3,374,936 | | 184 | | | 5.500 | 5.609 | MON | 15,540 | 186,480 | 11/16/2004 | 01/20/2033 |
| 38373Y-XS-8 | GNR 2003-6 AH PAC-11 | | | 4 | 1 | 15,226,746 | 106.7680 | 16,156,250 | 15,132,170 | 15,134,669 | | (1,212) | | | 5.500 | 5.497 | MON | 69,356 | 832,269 | 02/27/2003 | 01/16/2033 |
| 38374B-2Z-5 | GNR 2003-68 PH PAC-1-11 | | | 4 | 1 | 2,389,825 | 104.2390 | 2,471,812 | 2,371,299 | 2,371,299 | | | | | 5.500 | 5.382 | MON | 10,868 | 130,421 | 08/08/2003 | 06/16/2033 |
| 38374B-3D-3 | GNR 2003-68 MH PAC-11 | | | 4 | 1 | 2,508,478 | 104.9820 | 2,622,785 | 2,498,329 | 2,498,329 | | | | | 5.500 | 5.424 | MON | 11,451 | 137,408 | 08/07/2003 | 07/16/2033 |
| 38374B-BB-8 | GNR 2003-55 PL EXCH PAC-11 | | | 4 | 1 | 17,054,335 | 106.8490 | 17,979,092 | 16,826,713 | 16,844,513 | | (1,924) | | | 5.000 | 4.952 | MON | 70,111 | 841,336 | 06/11/2003 | 06/20/2033 |
| 38374B-UB-7 | GNR 2003-66 EJ PAC-11 | | | 4 | 1 | 14,243,243 | 106.3860 | 16,227,850 | 15,253,807 | 14,958,096 | | 7,705 | | | 5.000 | 5.531 | MON | 63,558 | 762,690 | 10/29/2003 | 08/20/2033 |
| 38374C-3L-3 | GNR 2003-85 ZA Z SEQ | | | 4 | 1 | 20,103,853 | 103.4480 | 20,584,744 | 19,898,648 | 19,989,843 | | (4,479) | | | 4.500 | 4.348 | MON | 74,620 | 895,439 | 06/10/2010 | 10/20/2033 |
| 38374C-AL-5 | GNR 2003-75 EZ Z SEQ | | | 4 | 1 | 7,077,340 | 107.0340 | 9,305,345 | 8,693,853 | 8,365,610 | | 9,089 | | | 5.500 | 6.556 | MON | 39,847 | 478,162 | 08/27/2003 | 09/20/2033 |
| 38374C-N5-6 | GNR 2003-86 PG EXCH PAC-11 | | | 4 | 1 | 24,885,048 | 105.7230 | 28,684,790 | 27,131,909 | 26,475,194 | | 17,644 | | | 5.000 | 5.668 | MON | 113,050 | 1,356,595 | 10/14/2003 | 10/20/2033 |
| 38374C-N7-2 | GNR 2003-86 QG EXCH PAC-11 | | | 4 | 1 | 9,847,693 | 108.7240 | 11,037,944 | 10,152,261 | 10,049,063 | | 2,249 | | | 5.500 | 5.771 | MON | 46,531 | 558,374 | 10/27/2003 | 10/20/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38374C-NL-1 | GNR 2003-76 TG EXCH PAC-1-11 | | | 4 | 1 | 16,544,757 | 108.3840 | 17,798,366 | 16,421,596 | 16,415,070 | | (7,373) | | | 5.500 | 5.493 | MON | 75,266 | 903,188 | 11/18/2004 | 09/20/2033 |
| 38374C-S9-3 | GNR 2003-86 ND EXCH PAC-11 | | | 4 | 1 | 10,958,551 | 107.8100 | 12,000,242 | 11,130,898 | 10,963,066 | | 4,111 | | | 5.500 | 5.913 | MON | 51,017 | 612,199 | 10/16/2003 | 10/20/2033 |
| 38374C-TB-7 | GNR 2003-83 BD PAC-11 | | | 4 | 1 | 10,194,778 | 104.5600 | 10,950,501 | 10,472,966 | 10,394,265 | | 2,135 | | | 5.500 | 5.706 | MON | 48,001 | 576,013 | 09/11/2003 | 09/16/2033 |
| 38374C-UX-7 | GNR 2003-91 XC PAC-11 | | | 4 | 1 | 12,264,580 | 105.7920 | 14,065,037 | 13,294,937 | 12,983,508 | | 7,591 | | | 5.000 | 5.663 | MON | 55,396 | 664,747 | 10/31/2003 | 10/20/2033 |
| 38374C-VX-6 | GNR 2003-89 PC PAC-11 | | | 4 | 1 | 19,154,554 | 105.0790 | 20,449,321 | 19,460,924 | 19,162,822 | | 7,516 | | | 5.500 | 5.917 | MON | 89,196 | 1,070,351 | 10/15/2003 | 10/20/2033 |
| 38374D-R4-3 | GNR 2008-30 PX PAC-11 | | | 4 | 1 | 17,203,077 | 108.0180 | 17,814,143 | 16,491,865 | 16,617,293 | | (2,204) | | | 6.000 | 5.773 | MON | 82,459 | 989,512 | 02/04/2009 | 04/20/2038 |
| 38374D-V2-2 | GNR 2008-30 PE EXCH PAC-1-11 | | | 4 | 1 | 3,621,996 | 107.2720 | 3,786,596 | 3,529,888 | 3,551,163 | | (377) | | | 5.500 | 5.318 | MON | 16,179 | 194,144 | 01/22/2009 | 04/20/2038 |
| 38374E-BV-8 | GNR 2003-95 PY EXCH PAC-11 | | | 4 | 1 | 18,437,293 | 107.1990 | 19,721,490 | 18,397,050 | 18,397,050 | | | | | 5.500 | 5.483 | MON | 84,320 | 1,011,838 | 01/20/2004 | 11/20/2033 |
| 38374E-G9-2 | GNR 2003-113 ZA Z SEQ | | | 4 | 1 | 21,690,904 | 105.1090 | 22,629,350 | 21,529,433 | 21,603,411 | | (3,534) | | | 4.500 | 4.402 | MON | 80,735 | 968,824 | 06/14/2010 | 12/16/2033 |
| 38374E-HF-7 | GNR 2003-106 Z Z SEQ | | | 4 | 1 | 23,976,426 | 108.3260 | 28,906,101 | 26,684,485 | 25,936,959 | | 19,923 | | | 5.500 | 6.252 | MON | 122,304 | 1,467,647 | 11/04/2003 | 11/20/2033 |
| 38374E-JS-7 | GNR 2003-105 PH EXCH PAC-11 | | | 4 | 1 | 10,338,755 | 106.7820 | 11,124,249 | 10,417,704 | 10,340,324 | | 1,424 | | | 5.500 | 5.685 | MON | 47,748 | 572,974 | 11/18/2003 | 11/20/2033 |
| 38374E-KP-1 | GNR 2003-100 Z Z SEQ | | | 4 | 1 | 16,667,483 | 108.3700 | 19,686,701 | 18,166,194 | 17,783,258 | | 9,812 | | | 5.500 | 6.054 | MON | 83,262 | 999,141 | 11/19/2003 | 11/20/2033 |
| 38374E-LR-6 | GNR 2003-107 MD EXCH PAC-1-11 | | | 4 | 1 | 12,879,549 | 105.4180 | 13,709,822 | 13,005,211 | 12,882,729 | | 2,891 | | | 5.500 | 5.768 | MON | 59,607 | 715,287 | 11/14/2003 | 11/16/2033 |
| 38374E-LZ-8 | GNR 2003-99 PC PAC-11 | | | 4 | 1 | 13,619,691 | 107.4120 | 14,813,850 | 13,791,555 | 13,624,076 | | 3,998 | | | 5.500 | 5.814 | MON | 63,211 | 758,535 | 10/27/2003 | 11/20/2033 |
| 38374E-VB-0 | GNR 2003-98 PG EXCH PAC-11 | | | 4 | 1 | 37,065,374 | 105.7500 | 42,721,284 | 40,398,228 | 39,461,677 | | 24,130 | | | 5.000 | 5.639 | MON | 168,326 | 2,019,912 | 11/12/2003 | 11/20/2033 |
| 38374F-2V-5 | GNR 2004-25 E AFC SEQ | | | 4 | 1 | 4,716,247 | 104.6230 | 4,934,264 | 4,716,247 | 4,716,247 | | | | | 5.166 | 5.201 | MON | 20,305 | 243,655 | 04/01/2004 | 03/16/2046 |
| 38374F-3P-7 | GNR 2004-26 GE PAC-11 | | | 4 | 1 | 22,617,313 | 107.5860 | 25,906,287 | 24,079,601 | 23,641,274 | | 12,361 | | | 5.000 | 5.506 | MON | 100,332 | 1,203,980 | 02/28/2005 | 04/16/2034 |
| 38374F-LL-6 | GNR 2004-14 KH PAC-11 | | | 4 | 1 | 9,418,750 | 107.4670 | 10,746,720 | 10,000,000 | 9,802,227 | | 30,821 | | | 5.000 | 5.433 | MON | 41,667 | 500,000 | 02/26/2004 | 02/20/2034 |
| 38374F-SA-3 | GNR 2004-11 QG EXCH PAC-11 | | | 4 | 1 | 7,682,725 | 106.0950 | 7,993,646 | 7,534,391 | 7,565,576 | | (1,563) | | | 5.000 | 4.877 | MON | 31,393 | 376,720 | 03/11/2009 | 02/16/2034 |
| 38374F-SR-6 | GNR 2004-19 PG PAC-11 | | | 4 | 1 | 11,989,598 | 106.7680 | 12,997,382 | 12,173,507 | 11,994,447 | | 4,420 | | | 5.000 | 5.379 | MON | 50,723 | 608,675 | 03/30/2004 | 03/20/2034 |
| 38374G-KE-1 | GNR 2004-29 Z Z SEQ | | | 4 | 1 | 14,766,922 | 106.8840 | 15,882,688 | 14,859,796 | 14,807,311 | | 666 | | | 5.000 | 5.091 | MON | 61,916 | 742,990 | 02/27/2009 | 04/16/2034 |
| 38374G-PG-1 | GNR 2004-35 PM PAC-11 | | | 4 | 1 | 10,149,477 | 108.2920 | 11,140,771 | 10,287,718 | 10,229,004 | | 795 | | | 5.500 | 5.639 | MON | 47,152 | 565,825 | 08/19/2004 | 05/20/2034 |
| 38374H-3Y-4 | GNR 2004-73 PH EXCH PAC-11 | | | 4 | 1 | 2,240,309 | 105.9330 | 2,351,913 | 2,220,189 | 2,222,891 | | (271) | | | 5.500 | 5.457 | MON | 10,176 | 122,110 | 09/23/2004 | 09/20/2034 |
| 38374H-SS-5 | GNR 2004-69 EY SEQ | | | 4 | 1 | 10,691,926 | 108.2910 | 11,921,077 | 11,008,418 | 10,909,934 | | 2,139 | | | 5.500 | 5.759 | MON | 50,455 | 605,463 | 09/07/2004 | 09/16/2034 |
| 38374H-J8-4 | GNR 2004-72 PN PAC-11 | | | 4 | 1 | 6,867,300 | 105.6880 | 7,194,989 | 6,807,732 | 6,809,676 | | (579) | | | 5.500 | 5.474 | MON | 31,202 | 374,425 | 09/23/2004 | 09/20/2034 |
| 38374H-YM-6 | GNR 2004-59 PE PAC-1-11 | | | 4 | 1 | 9,379,357 | 104.8340 | 9,900,368 | 9,443,839 | 9,380,593 | | 1,127 | | | 5.500 | 5.664 | MON | 43,284 | 519,411 | 08/11/2004 | 08/20/2034 |
| 38374J-EE-2 | GNR 2004-76 NE EXCH PAC-11 | | | 4 | 1 | 11,899,800 | 105.6790 | 12,678,563 | 11,997,278 | 11,945,401 | | 506 | | | 5.500 | 5.603 | MON | 54,988 | 659,850 | 09/01/2004 | 09/20/2034 |
| 38374J-GH-3 | GNR 2004-80 PE SC PAC-11 | | | 4 | 1 | 32,560,764 | 108.3480 | 37,794,907 | 34,883,000 | 34,310,864 | | 99,595 | | | 5.000 | 5.403 | MON | 145,346 | 1,744,150 | 10/19/2004 | 07/20/2034 |
| 38374J-HY-5 | GNR 2004-80 WH EXCH SEQ | | | 4 | 1 | 6,256,773 | 107.4080 | 6,897,158 | 6,421,427 | 6,260,774 | | 3,633 | | | 5.000 | 5.672 | MON | 26,756 | 321,071 | 10/18/2004 | 10/20/2034 |
| 38374J-P3-4 | GNR 2004-98 GE PAC-11 | | | 4 | 1 | 12,501,986 | 106.1130 | 13,289,077 | 12,523,511 | 12,501,014 | | (372) | | | 5.500 | 5.534 | MON | 57,399 | 688,793 | 11/16/2004 | 11/20/2034 |
| 38374J-PV-2 | GNR 2004-88 PD EXCH PAC-11 | | | 4 | 1 | 6,136,312 | 105.0880 | 6,460,640 | 6,147,839 | 6,135,407 | | (156) | | | 5.500 | 5.540 | MON | 28,178 | 338,131 | 11/15/2004 | 10/20/2034 |
| 38374K-3N-1 | GNR 2005-30 PH EXCH PAC-11 | | | 4 | 1 | 7,315,385 | 104.8130 | 7,549,539 | 7,202,841 | 7,221,556 | | (1,069) | | | 5.500 | 5.434 | MON | 33,013 | 396,156 | 06/20/2005 | 04/16/2035 |
| 38374K-K9-3 | GNR 2005-21 Z Z SEQ | | | 4 | 1 | 25,489,597 | 107.0860 | 27,676,375 | 25,844,965 | 25,673,374 | | 2,403 | | | 5.000 | 5.154 | MON | 107,687 | 1,292,248 | 01/28/2010 | 03/20/2035 |
| 38374K-RH-8 | GNR 2005-3 ZC Z SEQ | | | 4 | 1 | 11,270,489 | 107.1190 | 13,055,005 | 12,187,386 | 11,927,317 | | 7,087 | | | 5.000 | 5.578 | MON | 50,781 | 609,369 | 01/05/2005 | 01/20/2035 |
| 38374L-EA-5 | GNR 2005-36 QB EXCH PAC-11 | | | 4 | 1 | 7,922,427 | 105.5590 | 8,245,913 | 7,811,660 | 7,830,951 | | (1,008) | | | 5.500 | 5.421 | MON | 35,803 | 429,641 | 07/06/2005 | 05/20/2035 |
| 38374L-RC-7 | GNR 2005-47 PC EXCH PAC-11 | | | 4 | 1 | 14,381,708 | 105.9870 | 15,280,935 | 14,417,753 | 14,381,584 | | (47) | | | 5.000 | 5.049 | MON | 60,074 | 720,888 | 06/27/2005 | 06/20/2035 |
| 38374L-W3-1 | GNR 2005-69 YG PAC-11 | | | 4 | 1 | 5,482,359 | 109.4440 | 5,980,257 | 5,464,217 | 5,464,217 | | | | | 5.500 | 5.486 | MON | 25,044 | 300,532 | 09/13/2005 | 09/20/2035 |
| 38374M-AE-9 | GNR 2005-79 E CSTR DLY SEQ | | | 4 | 1 | 8,513,567 | 102.6630 | 8,740,314 | 8,513,567 | 8,513,567 | | | | | 4.600 | 4.626 | MON | 32,633 | 391,645 | 09/27/2005 | 12/16/2047 |
| 38374M-B2-4 | GNR 2006-13 Z SC Z SEQ | | | 4 | 1 | 28,572,286 | 107.0670 | 31,147,967 | 29,092,158 | 28,867,218 | | 3,572 | | | 5.000 | 5.187 | MON | 121,217 | 1,454,608 | 02/18/2010 | 09/20/2035 |
| 38374M-EH-8 | GNR 2005-76 D DLY AFC SEQ | | | 4 | 1 | 16,782,214 | 100.8370 | 19,016,115 | 18,858,285 | 17,627,046 | | 36,984 | | | 4.199 | 4.840 | MON | 65,988 | 791,859 | 09/28/2005 | 09/16/2045 |
| 38374N-8A-8 | GNR 2006-67 D DLY AFC SEQ | | | 4 | 1 | 1,245,508 | 100.4440 | 1,253,317 | 1,247,773 | 1,245,459 | | (14) | | | 5.179 | 5.232 | MON | 5,385 | 64,622 | 12/01/2006 | 04/16/2040 |
| 38374N-8B-6 | GNR 2006-67 Z DLY Z AFC SEQ | | | 4 | 1 | 19,014,381 | 104.3190 | 19,992,694 | 19,165,033 | 19,005,732 | | 38 | | | 5.415 | 5.524 | MON | 86,482 | 1,007,977 | 12/01/2018 | 11/16/2046 |
| 38374N-V7-9 | GNR 2006-63 Z Z AFC SEQ | | | 4 | 1 | 10,886,546 | 102.9530 | 12,649,346 | 12,286,546 | 11,295,816 | | 36,719 | | | 4.665 | 5.460 | MON | 47,764 | 558,943 | 12/01/2018 | 10/16/2046 |
| 38374T-CG-7 | GNR 2009-9 PN PAC-1-11 | | | 4 | 1 | 2,722,639 | 103.0840 | 2,822,474 | 2,738,041 | 2,727,351 | | 67 | | | 4.500 | 4.613 | MON | 10,268 | 123,212 | 02/27/2009 | 02/16/2039 |
| 38374T-EA-8 | GNR 2009-8 LE PAC-11 | | | 4 | 1 | 19,507,538 | 108.1900 | 20,440,863 | 18,893,499 | 19,110,690 | | (3,376) | | | 5.500 | 5.191 | MON | 86,595 | 1,039,142 | 03/03/2009 | 02/20/2039 |
| 38374T-JY-1 | GNR 2009-11 PB EXCH PAC-1-11 | | | 4 | 1 | 6,564,458 | 104.7840 | 6,744,638 | 6,436,730 | 6,449,387 | | (281) | | | 5.000 | 4.928 | MON | 26,820 | 321,836 | 02/19/2009 | 02/20/2039 |
| 38374T-RD-8 | GNR 2009-22 X SEQ | | | 4 | 1 | 43,409,395 | 106.4830 | 45,529,877 | 42,758,004 | 43,051,783 | | (3,491) | | | 4.500 | 4.313 | MON | 160,343 | 1,924,110 | 03/23/2009 | 04/16/2039 |
| 38374T-RQ-9 | GNR 2009-22 CX SEQ | | | 4 | 1 | 53,386,722 | 103.8990 | 56,170,595 | 54,062,503 | 53,783,745 | | 1,610 | | | 4.500 | 4.629 | MON | 202,734 | 2,432,812 | 04/03/2009 | 04/16/2039 |
| 38374U-NF-4 | GNR 2009-29 CB SEQ | | | 4 | 1 | 32,856,606 | 105.5850 | 34,898,922 | 33,052,857 | 32,901,160 | | 665 | | | 4.500 | 4.601 | MON | 123,948 | 1,487,379 | 04/24/2009 | 05/20/2039 |
| 38374U-PF-2 | GNR 2009-29 NB PAC-1-11 | | | 4 | 1 | 5,048,550 | 102.7180 | 5,243,929 | 5,105,186 | 5,069,848 | | 241 | | | 4.500 | 4.677 | MON | 19,144 | 229,733 | 03/03/2010 | 05/16/2039 |
| 38374U-S9-3 | GNR 2009-46 PJ EXCH PAC-1-11 | | | 4 | 1 | 16,212,304 | 104.2150 | 17,023,283 | 16,334,815 | 16,214,514 | | 781 | | | 4.500 | 4.675 | MON | 61,256 | 735,067 | 06/05/2009 | 06/20/2039 |
| 38374V-AY-5 | GNR 2009-40 WC PAC-1-11 | | | 4 | 1 | 21,727,038 | 106.2750 | 23,871,870 | 22,462,328 | 22,206,064 | | 20,131 | | | 4.500 | 4.786 | MON | 84,234 | 1,010,805 | 04/16/2010 | 06/20/2039 |
| 38374V-BK-4 | GNR 2009-40 AB PAC-1-11 | | | 4 | 1 | 22,290,610 | 102.6020 | 22,463,489 | 21,893,785 | 22,203,030 | | (29,846) | | | 4.500 | 3.883 | MON | 82,102 | 985,220 | 05/27/2009 | 03/20/2039 |
| 38374V-H9-3 | GNR 2009-59 PZ Z PAC-1-11 | | | 4 | 1 | 21,924,321 | 105.4280 | 23,420,156 | 22,214,359 | 22,083,644 | | 658 | | | 5.000 | 5.143 | MON | 92,560 | 1,110,718 | 03/02/2010 | 07/20/2039 |
| 38374V-PA-1 | GNR 2009-55 PX PAC-1-11 | | | 4 | 1 | 22,145,161 | 106.7850 | 23,493,426 | 22,000,781 | 21,991,554 | | (508) | | | 5.000 | 4.994 | MON | 91,670 | 1,100,039 | 08/03/2009 | 07/20/2039 |
| 38374X-PE-9 | GNR 2009-12 EL EXCH PAC-11 | | | 4 | 1 | 26,860,263 | 103.8640 | 27,724,820 | 26,693,429 | 26,697,641 | | (773) | | | 4.500 | 4.472 | MON | 100,100 | 1,201,204 | 04/02/2009 | 03/20/2039 |
| 38374X-VF-9 | GNR 2009-23 DN EXCH SEQ | | | 4 | 1 | 33,992,142 | 105.3040 | 36,043,031 | 34,227,456 | 34,037,199 | | 1,219 | | | 4.500 | 4.633 | MON | 128,353 | 1,540,236 | 05/07/2009 | 04/16/2039 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38374X-WK-7 | GNR 2009-24 B SEQ | | | 4 | 1 | 27,338,525 | 105.1770 | 28,530,842 | 27,126,598 | 27,163,134 | | (1,010) | | | 4.500 | 4.444 | MON | 101,725 | 1,220,697 | 03/25/2009 | 04/20/2039 |
| 38374X-WM-3 | GNR 2009-24 BC SEQ | | | 4 | 1 | 43,796,310 | 105.9070 | 46,503,003 | 43,909,298 | 43,808,073 | | 437 | | | 4.500 | 4.553 | MON | 164,660 | 1,975,918 | 04/03/2009 | 04/16/2039 |
| 38374Y-AT-0 | GNR 2010-93 LP PAC-1-11 | | | 4 | 1 | 47,437,085 | 103.9630 | 47,080,539 | 45,286,000 | 46,025,837 | | (141,509) | | | 4.500 | 4.199 | MON | 169,823 | 2,037,870 | 09/15/2010 | 07/20/2040 |
| 38374Y-DV-2 | GNR 2010-92 PC PAC-1-11 | | | 4 | 1 | 16,921,341 | 104.7580 | 17,137,436 | 16,359,000 | 16,563,906 | | (35,655) | | | 4.500 | 4.288 | MON | 61,346 | 736,155 | 08/04/2010 | 07/20/2040 |
| 38374Y-E2-5 | GNR 2010-87 LD PAC-1-11 | | | 4 | 1 | 46,765,882 | 105.4360 | 47,698,205 | 45,239,064 | 45,712,255 | | (101,796) | | | 4.500 | 4.293 | MON | 169,646 | 2,035,758 | 07/07/2010 | 07/20/2040 |
| 38374Y-F4-0 | GNR 2010-87 MD AD PAC-11 | | | 4 | 1 | 9,256,458 | 103.5650 | 9,201,124 | 8,884,423 | 9,015,824 | | (1,391) | | | 4.500 | 4.116 | MON | 33,317 | 399,799 | 11/23/2010 | 07/20/2040 |
| 38374Y-F9-9 | GNR 2010-87 YB SEQ | | | 4 | 1 | 50,816,321 | 106.0250 | 52,660,311 | 49,667,754 | 50,026,252 | | (4,462) | | | 4.500 | 4.301 | MON | 186,254 | 2,235,049 | 07/14/2010 | 07/20/2040 |
| 38374Y-GZ-0 | GNR 2010-86 PC EXCH PAC-1-11 | | | 4 | 1 | 21,404,580 | 105.4520 | 21,814,899 | 20,687,000 | 21,008,014 | | (39,887) | | | 4.500 | 4.293 | MON | 77,576 | 930,915 | 07/20/2010 | 07/20/2040 |
| 38374Y-JX-2 | GNR 2010-84 QB SC PAC-11 | | | 4 | 1 | 36,277,096 | 105.8100 | 37,782,478 | 35,708,000 | 35,904,688 | | (36,241) | | | 4.500 | 4.417 | MON | 133,905 | 1,606,860 | 07/13/2010 | 06/20/2040 |
| 38374Y-US-0 | GNR 2010-85 PE EXCH PAC-1-11 | | | 4 | 1 | 35,106,991 | 103.1350 | 35,110,300 | 34,043,143 | 34,281,957 | | (61,295) | | | 4.500 | 4.295 | MON | 127,662 | 1,531,941 | 06/23/2010 | 07/20/2040 |
| 38374Y-VE-0 | GNR 2010-85 ME EXCH PAC-1-11 | | | 4 | 1 | 34,961,765 | 104.1000 | 35,190,964 | 33,805,000 | 34,091,533 | | (80,689) | | | 4.500 | 4.281 | MON | 126,769 | 1,521,225 | 06/23/2010 | 07/20/2040 |
| 38374Y-WK-5 | GNR 2010-85 NE EXCH PAC-1-11 | | | 4 | 1 | 46,058,808 | 104.8380 | 44,581,218 | 42,524,000 | 44,182,443 | | (301,191) | | | 4.500 | 3.747 | MON | 159,465 | 1,913,580 | 07/18/2013 | 07/20/2040 |
| 38374Y-XT-5 | GNR 2010-94 PU PAC-1-11 | | | 4 | 1 | 62,752,724 | 103.1700 | 62,632,869 | 60,708,553 | 61,250,765 | | (36,951) | | | 4.500 | 4.242 | MON | 227,657 | 2,731,885 | 07/12/2010 | 07/20/2040 |
| 38374Y-YM-9 | GNR 2010-95 PE PAC-11 | | | 4 | 1 | 19,699,023 | 103.6180 | 19,718,521 | 19,030,000 | 19,249,160 | | (43,386) | | | 4.500 | 4.285 | MON | 71,363 | 856,350 | 07/19/2010 | 07/20/2040 |
| 38375A-FR-0 | GNR 2009-122 ME EXCH | | | 4 | 1 | 27,147,613 | 104.3940 | 29,355,646 | 28,120,000 | 27,855,880 | | 34,164 | | | 4.500 | 4.686 | MON | 105,450 | 1,265,400 | 03/03/2010 | 12/20/2039 |
| 38375C-E6-3 | GNR 2012-52 PH AD PAC-11 | | | 4 | 1 | 27,943,523 | 101.3230 | 28,669,320 | 28,295,000 | 28,083,574 | | 17,971 | | | 3.500 | 3.604 | MON | 82,527 | 990,325 | 04/03/2012 | 04/20/2042 |
| 38375C-FR-6 | GNR 2012-50 PB AD PAC-11 | | | 4 | 1 | 5,249,742 | 98.8490 | 4,868,299 | 4,925,000 | 5,133,145 | | (14,304) | | | 3.750 | 3.370 | MON | 15,391 | 184,688 | 06/22/2012 | 04/20/2042 |
| 38375C-M2-3 | GNR 2012-71 Z SC Z SEQ | | | 4 | 1 | 37,709,389 | 100.9590 | 37,363,940 | 37,009,042 | 37,301,682 | | (51,911) | | | 3.500 | 3.370 | MON | 107,943 | 1,271,090 | 12/01/2018 | 01/20/2042 |
| 38375C-M5-6 | GNR 2012-71 JZ SC Z SEQ | | | 4 | 1 | 28,441,560 | 100.5980 | 28,169,648 | 28,002,295 | 28,197,605 | | (30,651) | | | 3.500 | 3.402 | MON | 81,673 | 961,750 | 12/01/2018 | 04/16/2041 |
| 38375C-PC-8 | GNR 2012-47 ZP Z AD PAC-11 | | | 4 | 1 | 29,549,026 | 100.5470 | 28,799,934 | 28,643,256 | 29,100,564 | | (50,199) | | | 3.500 | 3.314 | MON | 83,543 | 983,764 | 12/01/2018 | 04/20/2042 |
| 38375C-RN-2 | GNR 2012-48 Z Z SEQ | | | 4 | 1 | 26,982,548 | 100.5500 | 27,671,171 | 27,519,743 | 27,168,728 | | 24,421 | | | 3.500 | 3.661 | MON | 80,266 | 945,176 | 12/01/2018 | 04/20/2042 |
| 38375C-RX-0 | GNR 2012-48 KE PAC-11 | | | 4 | 1 | 15,412,669 | 99.4880 | 14,594,948 | 14,670,000 | 15,111,327 | | (46,034) | | | 3.500 | 3.120 | MON | 42,788 | 513,450 | 06/20/2012 | 04/16/2042 |
| 38375C-SE-1 | GNR 2012-48 DE PAC-11 | | | 4 | 1 | 9,434,883 | 103.4270 | 9,308,409 | 9,000,000 | 9,239,940 | | (33,914) | | | 3.500 | 3.077 | MON | 26,250 | 315,000 | 06/22/2012 | 04/20/2042 |
| 38375C-VC-1 | GNR 2012-54 VZ Z SEQ | | | 4 | 1 | 11,789,475 | 101.2580 | 12,255,798 | 12,103,492 | 11,940,933 | | 15,470 | | | 3.500 | 3.704 | MON | 35,302 | 415,699 | 12/01/2018 | 04/20/2042 |
| 38375C-VX-5 | GNR 2012-43 Z Z SEQ | | | 4 | 1 | 30,995,198 | 100.5040 | 31,718,515 | 31,559,339 | 31,251,518 | | 27,185 | | | 3.500 | 3.643 | MON | 92,048 | 1,083,918 | 12/01/2018 | 04/20/2042 |
| 38375C-WZ-9 | GNR 2012-43 HZ Z PAC-11 | | | 4 | 1 | 12,340,098 | 101.1580 | 12,769,901 | 12,623,735 | 12,461,079 | | 13,784 | | | 3.500 | 3.676 | MON | 36,819 | 433,567 | 12/01/2018 | 04/20/2042 |
| 38375C-Y9-5 | GNR 2012-74 TY SC PT | | | 4 | 1 | 21,760,850 | 94.6990 | 20,606,524 | 21,760,000 | 21,760,000 | | | | | 3.000 | 3.002 | MON | 54,400 | 652,800 | 08/15/2012 | 03/20/2042 |
| 38375D-DG-0 | GNR 2008-60 BY SEQ | | | 4 | 1 | 3,653,166 | 103.1120 | 3,679,479 | 3,568,416 | 3,583,586 | | (3,691) | | | 5.000 | 4.657 | MON | 14,868 | 178,421 | 01/30/2009 | 07/16/2023 |
| 38375D-E9-5 | GNR 2008-94 YP AD PAC-11 | | | 4 | 1 | 3,926,146 | 103.3340 | 4,067,194 | 3,935,986 | 3,925,965 | | (63) | | | 5.000 | 5.047 | MON | 16,400 | 196,800 | 12/05/2008 | 10/20/2038 |
| 38375D-KB-3 | GNR 2008-61 NB EXCH PAC-1-11 | | | 4 | 1 | 5,832,640 | 108.1100 | 6,110,888 | 5,652,467 | 5,691,255 | | (648) | | | 5.500 | 5.298 | MON | 25,907 | 310,886 | 01/21/2009 | 07/20/2038 |
| 38375G-CG-4 | GNR 2012-73 NZ Z AD PAC-1-11 | | | 4 | 1 | 11,068,292 | 100.8320 | 10,909,756 | 10,819,715 | 10,946,981 | | (14,867) | | | 3.500 | 3.355 | MON | 31,558 | 371,607 | 12/01/2018 | 06/20/2042 |
| 38375G-CZ-2 | GNR 2012-73 K SC PT | | | 4 | 1 | 19,594,159 | 94.7830 | 18,677,077 | 19,705,000 | 19,632,354 | | 4,507 | | | 3.000 | 3.047 | MON | 49,263 | 591,150 | 10/24/2012 | 04/20/2042 |
| 38375G-QP-9 | GNR 2012-94 BZ Z SEQ | | | 4 | 1 | 39,018,331 | 100.4360 | 37,479,854 | 37,317,334 | 38,316,875 | | (90,595) | | | 3.500 | 3.203 | MON | 108,842 | 1,281,678 | 12/01/2018 | 07/20/2042 |
| 38375G-RK-9 | GNR 2012-92 Z SC Z SEQ | | | 4 | 1 | 28,710,605 | 100.4270 | 27,171,677 | 27,056,106 | 28,102,529 | | (103,568) | | | 3.500 | 3.054 | MON | 78,914 | 929,253 | 12/01/2018 | 04/20/2042 |
| 38375J-CK-9 | GNR 2006-68 Z Z AFC SEQ | | | 4 | 1 | 7,952,477 | 105.3150 | 8,745,521 | 8,304,126 | 8,068,861 | | 9,467 | | | 5.454 | 5.802 | MON | 37,742 | 439,806 | 12/01/2018 | 05/16/2046 |
| 38375J-KY-0 | GNR 2007-4 D CSTR SEQ | | | 4 | 1 | 1,109,742 | 100.0770 | 1,122,087 | 1,121,227 | 1,115,489 | | 5,467 | | | 5.270 | 6.234 | MON | 4,924 | 59,089 | 02/14/2007 | 08/16/2040 |
| 38375J-KZ-7 | GNR 2007-4 Z CSTR Z SEQ | | | 4 | 1 | 16,001,025 | 103.7080 | 19,525,028 | 18,826,918 | 17,083,030 | | 59,188 | | | 4.337 | 5.207 | MON | 68,044 | 797,661 | 12/01/2018 | 01/16/2047 |
| 38375J-R4-9 | GNR 2007-31 CK EXCH PAC-11 | | | 4 | 1 | 3,705,344 | 106.0390 | 3,809,761 | 3,592,789 | 3,640,456 | | (2,095) | | | 5.000 | 4.667 | MON | 14,970 | 179,639 | 03/18/2009 | 05/16/2037 |
| 38375P-MQ-1 | GNR 2008-9 PD EXCH PAC-1-11 | | | 4 | 1 | 1,004,585 | 102.2120 | 1,036,527 | 1,014,092 | 1,007,140 | | 818 | | | 4.250 | 4.553 | MON | 3,592 | 43,099 | 09/16/2008 | 12/20/2037 |
| 38375Q-YH-6 | GNR 2008-50 NB EXCH PAC-1-11 | | | 4 | 1 | 9,255,916 | 107.3800 | 9,575,037 | 8,917,000 | 8,966,259 | | (15,548) | | | 5.500 | 5.345 | MON | 40,870 | 490,435 | 02/25/2009 | 06/16/2038 |
| 38375X-LQ-5 | GNR 2008-71 PC PAC-1-11 | | | 4 | 1 | 10,339,273 | 108.1520 | 10,702,204 | 9,895,521 | 9,992,457 | | (1,467) | | | 6.000 | 5.698 | MON | 49,478 | 593,731 | 02/03/2009 | 08/20/2038 |
| 38375Y-J2-9 | GNR 2008-88 GW EXCH PAC-1-11 | | | 4 | 1 | 4,533,395 | 104.7010 | 4,770,363 | 4,556,176 | 4,534,514 | | 112 | | | 5.000 | 5.106 | MON | 18,984 | 227,809 | 10/22/2008 | 10/20/2038 |
| 38375Y-NV-0 | GNR 2008-79 DA EXCH PAC-1-11 | | | 4 | 1 | 4,686,976 | 104.9320 | 4,942,830 | 4,710,529 | 4,687,304 | | 124 | | | 5.000 | 5.113 | MON | 19,627 | 235,526 | 10/22/2008 | 09/20/2038 |
| 38375Y-TC-6 | GNR 2008-79 GM EXCH SC PT | | | 4 | 1 | 14,613,148 | 104.5690 | 14,817,710 | 14,170,325 | 14,193,729 | | (726) | | | 5.000 | 4.938 | MON | 59,043 | 708,516 | 01/09/2009 | 08/20/2038 |
| 38376C-3B-3 | GNR 2009-89 ZA SC Z SEQ | | | 4 | 1 | 20,233,620 | 110.3600 | 20,454,548 | 18,534,303 | 19,050,386 | | (145,830) | | | 5.000 | 4.232 | MON | 77,226 | 902,184 | 12/01/2018 | 08/20/2039 |
| 38376C-3H-0 | GNR 2009-89 PV EXCH PAC-1-11 | | | 4 | 1 | 20,500,656 | 108.7040 | 21,955,789 | 20,197,691 | 20,239,773 | | (7,289) | | | 5.000 | 4.922 | MON | 84,157 | 1,009,884 | 11/10/2009 | 10/20/2039 |
| 38376C-AW-9 | GNR 2009-83 KM PAC-1-11 | | | 4 | 1 | 12,157,352 | 108.8070 | 13,028,526 | 11,974,000 | 12,007,043 | | (13,142) | | | 5.000 | 4.929 | MON | 49,892 | 598,700 | 01/22/2010 | 09/20/2039 |
| 38376C-N5-4 | GNR 2009-92 BP PAC-1-11 | | | 4 | 1 | 24,804,764 | 103.3230 | 24,848,590 | 24,049,460 | 24,281,151 | | (30,936) | | | 5.000 | 4.494 | MON | 100,206 | 1,202,473 | 09/18/2009 | 06/20/2039 |
| 38376C-QS-1 | GNR 2009-77 CP PAC-1-11 | | | 4 | 1 | 19,022,982 | 108.7250 | 20,182,057 | 18,562,544 | 18,667,972 | | (30,300) | | | 5.000 | 4.866 | MON | 77,344 | 928,127 | 11/17/2009 | 09/20/2039 |
| 38376C-SP-5 | GNR 2009-77 PH PAC-1-11 | | | 4 | 1 | 15,955,748 | 105.7670 | 16,776,337 | 15,861,570 | 15,856,256 | | (4,265) | | | 5.000 | 4.988 | MON | 66,090 | 793,078 | 11/05/2009 | 09/20/2039 |
| 38376C-XM-6 | GNR 2009-79 ME EXCH PAC-1-11 | | | 4 | 1 | 9,024,893 | 108.3450 | 9,670,732 | 8,925,871 | 8,938,578 | | (3,259) | | | 5.000 | 4.947 | MON | 37,191 | 446,294 | 04/20/2010 | 09/20/2039 |
| 38376C-ZH-5 | GNR 2009-76 BZ Z SUP | | | 4 | 1 | 7,413,546 | 104.2760 | 7,745,299 | 7,427,660 | 7,412,273 | | (865) | | | 5.500 | 5.557 | MON | 34,043 | 396,607 | 12/01/2018 | 09/16/2039 |
| 38376E-CN-3 | GNR 2009-88 MD PAC-11 | | | 4 | 1 | 20,558,955 | 108.6460 | 21,649,876 | 19,926,899 | 20,087,368 | | (39,614) | | | 5.000 | 4.830 | MON | 83,029 | 996,345 | 11/16/2009 | 10/20/2039 |
| 38376E-S8-9 | GNR 2009-109 LN PAC-1-11 | | | 4 | 1 | 30,150,000 | 108.7060 | 32,611,875 | 30,000,000 | 29,987,104 | | (12,895) | | | 5.000 | 5.004 | MON | 125,000 | 1,500,000 | 11/05/2009 | 11/20/2039 |
| 38376E-TL-9 | GNR 2009-108 WY EXCH PAC-1-11 | | | 4 | 1 | 63,830,990 | 104.0490 | 65,758,073 | 63,199,000 | 63,289,336 | | (48,774) | | | 5.000 | 4.966 | MON | 263,329 | 3,159,950 | 02/05/2010 | 11/20/2039 |
| 38376E-TZ-8 | GNR 2009-110 KA PAC-1-11 | | | 4 | 1 | 43,981,120 | 108.5270 | 46,397,348 | 42,752,000 | 43,051,514 | | (73,414) | | | 5.000 | 4.852 | MON | 178,133 | 2,137,600 | 11/24/2009 | 11/20/2039 |
| 38376F-E9-9 | GNR 2009-74 CX EXCH PAC-1-11 | | | 4 | 1 | | 107.2920 | | | | | | | | 5.000 | 4.976 | MON | | | 10/29/2009 | 09/20/2039 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38376F-GE-6 | GNR 2009-61 PE EXCH PAC-1-11 | | | 4 | 1 | 26,566,815 | 107.1740 | 28,282,570 | 26,389,510 | 26,398,776 | | (665) | | | 5.000 | 4.988 | MON | 109,956 | 1,319,475 | 11/05/2009 | 08/16/2039 |
| 38376F-JZ-6 | GNR 2009-66 CW PAC-1-11 | | | 4 | 1 | 36,283,428 | 107.4380 | 39,400,783 | 36,673,080 | 36,503,884 | | 672 | | | 5.000 | 5.109 | MON | 152,805 | 1,833,654 | 07/27/2009 | 08/20/2039 |
| 38376F-ZT-2 | GNR 2009-74 JZ Z SUP | | | 4 | 1 | 84,217 | 120.3280 | 101,528 | 84,376 | 84,194 | | (10) | | | 5.500 | 5.542 | MON | 387 | 4,505 | 12/01/2018 | 09/20/2039 |
| 38376J-2X-1 | GNR 2009-123 WQ SC PT | | | 4 | 1 | 11,156,778 | 108.6200 | 12,017,063 | 11,063,431 | 11,075,376 | | (414) | | | 5.000 | 4.951 | MON | 46,098 | 553,172 | 03/08/2010 | 09/20/2039 |
| 38376J-PA-6 | GNR 2009-101 LN PAC-1-11 | | | 4 | 1 | 20,728,158 | 107.4910 | 21,664,894 | 20,155,000 | 20,298,449 | | (36,679) | | | 5.000 | 4.841 | MON | 83,979 | 1,007,750 | 11/17/2009 | 11/20/2039 |
| 38376J-VE-1 | GNR 2009-103 KE EXCH PAC-1 | | | 4 | 1 | 45,212,220 | 108.7420 | 48,452,872 | 44,557,778 | 44,672,132 | | (47,012) | | | 5.000 | 4.936 | MON | 185,657 | 2,227,889 | 11/10/2009 | 11/20/2039 |
| 38376J-W4-2 | GNR 2009-123 NB PAC-1-11 | | | 4 | 1 | 11,672,076 | 104.4390 | 12,904,496 | 12,356,000 | 12,072,424 | | 40,297 | | | 4.500 | 4.936 | MON | 46,335 | 556,020 | 03/12/2010 | 12/20/2039 |
| 38376J-YD-0 | GNR 2009-103 DY EXCH SEQ | | | 4 | 1 | 10,261,779 | 105.9530 | 10,982,510 | 10,365,433 | 10,314,355 | | 247 | | | 4.500 | 4.611 | MON | 38,870 | 466,444 | 05/26/2010 | 11/20/2039 |
| 38376J-ZS-6 | GNR 2009-100 PE PAC-1-11 | | | 4 | 1 | 37,286,641 | 103.0990 | 37,348,289 | 36,225,730 | 36,288,157 | | (41,556) | | | 5.000 | 4.730 | MON | 150,941 | 1,811,287 | 02/26/2010 | 03/20/2039 |
| 38376J-ZW-7 | GNR 2009-100 PM PAC-1-11 | | | 4 | 1 | 8,215,574 | 103.6470 | 8,352,096 | 8,058,188 | 8,056,353 | | (5,101) | | | 5.000 | 4.874 | MON | 33,576 | 402,909 | 02/25/2010 | 03/20/2039 |
| 38376K-5L-1 | GNR 2009-95 DU PAC-1-11 | | | 4 | 1 | 22,252,781 | 101.7560 | 21,785,672 | 21,409,772 | 21,480,780 | | (37,583) | | | 5.000 | 4.578 | MON | 89,207 | 1,070,489 | 10/16/2009 | 02/20/2039 |
| 38376K-BR-1 | GNR 2009-93 EX PAC-1-11 | | | 4 | 1 | 20,882,729 | 101.3530 | 20,157,333 | 19,888,314 | 19,944,792 | | (34,684) | | | 5.000 | 4.594 | MON | 82,868 | 994,416 | 10/08/2009 | 02/20/2039 |
| 38376K-EY-3 | GNR 2009-93 LX EXCH PAC-11 | | | 4 | 1 | 60,818,534 | 105.6220 | 62,687,932 | 59,350,988 | 59,592,671 | | (3,491) | | | 5.000 | 4.867 | MON | 247,296 | 2,967,550 | 11/20/2009 | 10/20/2039 |
| 38376K-FJ-5 | GNR 2009-93 ZB EXCH SC Z AD SEQ | | | 4 | 1 | 21,290,534 | 107.0070 | 22,683,594 | 21,198,282 | 21,187,367 | | (4,621) | | | 5.500 | 5.513 | MON | 97,159 | 1,156,667 | 06/01/2018 | 10/16/2039 |
| 38376K-TZ-4 | GNR 2009-87 CG EXCH PAC-1-11 | | | 4 | 1 | 31,872,002 | 106.1380 | 33,200,732 | 31,280,604 | 31,390,237 | | (21,373) | | | 5.000 | 4.890 | MON | 130,336 | 1,564,030 | 02/05/2010 | 10/20/2039 |
| 38376K-ZC-8 | GNR 2009-97 PZ SC Z SEQ | | | 4 | 1 | 30,379,442 | 108.1270 | 33,741,010 | 31,204,978 | 30,870,713 | | 42,788 | | | 5.000 | 5.222 | MON | 130,021 | 1,518,801 | 12/01/2018 | 08/16/2039 |
| 38376L-AH-2 | GNR 2010-91 PE PAC-1-11 | | | 4 | 1 | 43,617,010 | 108.7450 | 41,351,537 | 38,026,000 | 40,710,935 | | (399,888) | | | 4.500 | 3.443 | MON | 142,598 | 1,711,170 | 02/13/2013 | 07/20/2040 |
| 38376L-EA-3 | GNR 2010-90 AL SEQ | | | 4 | 1 | 24,629,447 | 105.9100 | 25,882,757 | 24,438,521 | 24,467,131 | | (850) | | | 4.500 | 4.450 | MON | 91,644 | 1,099,733 | 06/25/2010 | 07/20/2040 |
| 38376L-EJ-4 | GNR 2010-90 LK PAC-1-11 | | | 4 | 1 | 12,784,386 | 103.9040 | 12,849,752 | 12,367,000 | 12,506,504 | | (23,779) | | | 4.500 | 4.299 | MON | 46,376 | 556,515 | 07/08/2010 | 07/16/2040 |
| 38376L-MA-4 | GNR 2011-83 PB PAC-1-11 | | | 4 | 1 | 10,246,983 | 102.1100 | 10,951,323 | 10,725,000 | 10,502,266 | | 31,136 | | | 4.000 | 4.393 | MON | 35,750 | 429,000 | 07/07/2011 | 06/20/2041 |
| 38376L-TP-4 | GNR 2011-80 BZ Z SEQ | | | 4 | 1 | 14,872,699 | 101.1280 | 16,624,571 | 16,439,159 | 15,759,245 | | 86,404 | | | 3.500 | 4.159 | MON | 47,948 | 564,609 | 12/01/2018 | 06/16/2041 |
| 38376L-UE-7 | GNR 2011-80 PC EXCH PAC-1-11 | | | 4 | 1 | 18,026,687 | 102.1450 | 19,126,020 | 18,724,466 | 18,383,083 | | 40,389 | | | 4.000 | 4.293 | MON | 62,415 | 748,979 | 06/28/2011 | 06/20/2041 |
| 38376L-UR-8 | GNR 2011-80 NC EXCH PAC-1-11 | | | 4 | 1 | 14,394,873 | 101.6350 | 15,181,077 | 14,936,920 | 14,684,392 | | 33,554 | | | 4.000 | 4.304 | MON | 49,790 | 597,477 | 06/28/2011 | 06/16/2041 |
| 38376L-WC-9 | GNR 2011-81 PE PAC-1-11 | | | 4 | 1 | 19,076,691 | 102.8340 | 20,339,505 | 19,779,000 | 19,414,402 | | 36,084 | | | 4.000 | 4.264 | MON | 65,930 | 791,160 | 06/03/2011 | 06/20/2041 |
| 38376L-ZV-4 | GNR 2011-107 PB PAC-1-11 | | | 4 | 1 | 9,396,186 | 102.5220 | 10,116,844 | 9,868,000 | 9,620,856 | | 29,373 | | | 4.000 | 4.382 | MON | 32,893 | 394,720 | 07/28/2011 | 07/20/2041 |
| 38376M-CA-3 | GNR 2014-5 CB EXCH SEQ | | | 4 | 1 | 27,645,546 | 96.0850 | 30,966,383 | 32,227,959 | 29,579,198 | | 316,190 | | | 3.000 | 4.187 | MON | 80,570 | 966,839 | 02/20/2014 | 01/16/2044 |
| 38376P-2T-6 | GNR 2009-124 LU EXCH PAC-1-11 | | | 4 | 1 | 23,146,063 | 107.5030 | 24,785,797 | 23,056,000 | 23,043,867 | | (9,243) | | | 5.000 | 5.006 | MON | 96,067 | 1,152,800 | 02/09/2010 | 12/20/2039 |
| 38376P-4G-2 | GNR 2009-127 PB PAC-1-11 | | | 4 | 1 | 36,540,209 | 112.4470 | 40,531,132 | 36,044,596 | 36,149,053 | | (36,651) | | | 5.000 | 4.937 | MON | 150,186 | 1,802,230 | 02/05/2010 | 12/20/2039 |
| 38376P-AK-6 | GNR 2009-121 ZA Z AD PAC-1-11 | | | 4 | 1 | 31,344,687 | 107.2000 | 34,560,615 | 32,239,437 | 31,847,391 | | 47,037 | | | 5.000 | 5.243 | MON | 134,331 | 1,569,150 | 12/01/2018 | 12/20/2039 |
| 38376P-MF-4 | GNR 2009-118 WP PAC-1-11 | | | 4 | 1 | 28,550,060 | 104.3690 | 30,160,641 | 28,898,183 | 28,739,268 | | 16,576 | | | 4.500 | 4.607 | MON | 108,368 | 1,300,418 | 06/07/2010 | 12/20/2039 |
| 38376P-MV-9 | GNR 2009-118 UZ Z SEQ | | | 4 | 1 | 13,018,554 | 106.8760 | 15,243,858 | 14,263,094 | 13,853,345 | | 3,491 | | | 4.500 | 5.253 | MON | 53,487 | 641,839 | 03/11/2010 | 12/20/2039 |
| 38376P-PF-1 | GNR 2009-118 KT EXCH PAC-1-11 | | | 4 | 1 | 16,980,514 | 100.5080 | 16,615,051 | 16,531,075 | 16,513,090 | | (18,146) | | | 5.000 | 4.824 | MON | 68,879 | 826,554 | 03/04/2010 | 10/20/2038 |
| 38376P-TS-9 | GNR 2009-125 PN PAC-1-11 | | | 4 | 1 | 11,570,146 | 104.7520 | 12,676,588 | 12,101,476 | 11,860,854 | | 28,934 | | | 4.500 | 4.834 | MON | 45,381 | 544,566 | 03/04/2010 | 12/20/2039 |
| 38376P-ZK-9 | GNR 2009-116 LN PAC-1-11 | | | 4 | 1 | 52,251,875 | 108.0730 | 56,197,710 | 52,000,000 | 52,036,630 | | (18,659) | | | 5.000 | 5.007 | MON | 216,667 | 2,600,000 | 01/13/2010 | 12/16/2039 |
| 38376P-ZT-0 | GNR 2009-116 MP PAC-1-11 | | | 4 | 1 | 12,588,071 | 109.9900 | 13,755,386 | 12,506,000 | 12,522,843 | | (6,222) | | | 5.000 | 4.990 | MON | 52,108 | 625,300 | 02/05/2010 | 12/16/2039 |
| 38376T-QF-7 | GNR 2010-12 MC PAC-11 | | | 4 | 1 | 9,204,307 | 105.1870 | 10,179,962 | 9,678,000 | 9,492,967 | | 25,084 | | | 4.500 | 4.857 | MON | 36,293 | 435,510 | 03/12/2010 | 01/20/2040 |
| 38376T-DV-1 | GNR 2010-2 PZ Z PAC-1 | | | 4 | 1 | 62,785,479 | 110.5580 | 70,912,005 | 64,139,897 | 63,551,205 | | 67,020 | | | 5.000 | 5.191 | MON | 267,250 | 3,121,802 | 12/01/2018 | 01/20/2040 |
| 38376T-GV-8 | GNR 2010-2 QN EXCH PAC-1-11 | | | 4 | 1 | 40,093,600 | 105.7280 | 43,622,134 | 41,258,840 | 40,850,668 | | 29,673 | | | 4.500 | 4.744 | MON | 154,721 | 1,856,648 | 03/02/2010 | 01/20/2040 |
| 38376T-JB-9 | GNR 2010-3 HA PAC-1-11 | | | 4 | 1 | 9,152,568 | 100.4570 | 8,948,342 | 8,907,609 | 8,897,173 | | (10,560) | | | 5.000 | 4.811 | MON | 37,115 | 445,380 | 03/05/2010 | 11/20/2038 |
| 38376T-JC-7 | GNR 2010-3 HP PAC-1-11 | | | 4 | 1 | 42,207,726 | 107.2820 | 44,862,180 | 41,816,999 | 41,871,871 | | (32,379) | | | 5.000 | 4.966 | MON | 174,237 | 2,090,850 | 03/09/2010 | 01/20/2040 |
| 38376T-KH-4 | GNR 2010-3 YZ SC Z SEQ | | | 4 | 1 | 28,764,218 | 109.0090 | 32,455,482 | 29,773,145 | 29,325,409 | | 49,995 | | | 5.000 | 5.283 | MON | 124,055 | 1,449,111 | 12/01/2018 | 12/20/2039 |
| 38376T-KQ-4 | GNR 2010-3 ZY SC Z SEQ | | | 4 | 1 | 36,148,867 | 106.3850 | 42,163,549 | 39,633,073 | 38,446,609 | | 9,462 | | | 4.500 | 5.306 | MON | 148,624 | 1,783,488 | 03/05/2010 | 12/20/2039 |
| 38376T-PE-6 | GNR 2010-7 HA PAC-1-11 | | | 4 | 1 | 39,619,044 | 107.5990 | 42,808,645 | 39,785,334 | 39,665,874 | | 4,634 | | | 5.000 | 5.067 | MON | 165,772 | 1,989,267 | 02/19/2010 | 01/16/2040 |
| 38376T-VP-4 | GNR 2010-6 PE EXCH PAC-1-11 | | | 4 | 1 | 40,790,018 | 106.0640 | 42,908,280 | 40,455,000 | 40,496,321 | | (26,348) | | | 5.000 | 4.977 | MON | 168,563 | 2,022,750 | 02/17/2010 | 01/16/2040 |
| 38376T-WZ-1 | GNR 2010-1 GZ Z SEQ | | | 4 | 1 | 28,545,736 | 107.6690 | 33,500,077 | 31,113,867 | 30,288,549 | | 7,393 | | | 4.500 | 5.223 | MON | 116,677 | 1,400,124 | 03/08/2010 | 01/20/2040 |
| 38376T-X2-3 | GNR 2010-4 QN AD PAC-11 | | | 4 | 1 | 10,112,891 | 106.5210 | 10,652,072 | 10,000,000 | 10,051,749 | | (5,545) | | | 5.000 | 4.961 | MON | 41,667 | 500,000 | 03/03/2010 | 01/16/2040 |
| 38376T-YX-4 | GNR 2010-11 EP AD PAC-11 | | | 4 | 1 | 15,158,161 | 107.2680 | 16,116,251 | 15,024,350 | 15,050,589 | | (8,877) | | | 5.000 | 4.979 | MON | 62,601 | 751,218 | 03/05/2010 | 01/20/2040 |
| 38376V-3W-5 | GNR 2010-19 PB EXCH PAC-1-11 | | | 4 | 1 | 28,954,692 | 104.7070 | 29,813,387 | 28,473,096 | 28,611,728 | | (2,619) | | | 5.000 | 4.862 | MON | 118,638 | 1,423,655 | 03/03/2010 | 02/20/2040 |
| 38376V-3Z-8 | GNR 2010-26 PZ SC Z SEQ | | | 4 | 1 | 45,605,177 | 109.4020 | 51,562,485 | 47,131,231 | 46,349,800 | | 79,499 | | | 5.000 | 5.291 | MON | 196,380 | 2,293,960 | 12/01/2018 | 01/20/2040 |
| 38376V-AC-1 | GNR 2010-20 JZ Z SEQ | | | 4 | 1 | 30,004,301 | 103.1680 | 31,711,092 | 30,737,366 | 30,461,912 | | 22,061 | | | 4.000 | 4.215 | MON | 102,458 | 1,222,386 | 06/01/2018 | 02/20/2040 |
| 38376V-B7-1 | GNR 2010-17 PN EXCH PAC-1-11 | | | 4 | 1 | 18,883,276 | 102.8730 | 20,261,622 | 19,695,724 | 19,454,816 | | 32,172 | | | 4.500 | 4.819 | MON | 73,859 | 886,308 | 03/04/2010 | 02/16/2040 |
| 38376V-BP-1 | GNR 2010-20 PY PAC-1-11 | | | 4 | 1 | 20,630,975 | 103.6590 | 22,219,063 | 21,434,779 | 21,169,356 | | 44,216 | | | 4.500 | 4.827 | MON | 80,380 | 964,565 | 03/01/2010 | 02/16/2040 |
| 38376V-E5-2 | GNR 2010-23 BP PAC-1-11 | | | 4 | 1 | 30,971,295 | 105.0650 | 33,984,477 | 32,346,000 | 31,856,343 | | 85,640 | | | 4.500 | 4.832 | MON | 121,298 | 1,455,570 | 02/25/2010 | 02/20/2040 |
| 38376V-FA-0 | GNR 2010-20 NW EXCH AD PAC-1-11 | | | 4 | 1 | 8,590,149 | 105.1770 | 8,766,352 | 8,334,893 | 8,404,506 | | (1,093) | | | 5.000 | 4.752 | MON | 34,729 | 416,745 | 03/03/2010 | 02/20/2040 |
| 38376V-P5-0 | GNR 2010-23 ZD EXCH Z SEQ | | | 4 | 1 | 14,322,571 | 105.3540 | 16,584,410 | 15,741,603 | 15,255,080 | | 4,067 | | | 4.500 | 5.333 | MON | 59,031 | 708,372 | 03/11/2010 | 02/20/2040 |
| 38376W-2U-8 | GNR 2010-34 NC EXCH PAC-1-11 | | | 4 | 1 | 55,644,451 | 105.2280 | 60,959,540 | 57,931,000 | 56,977,718 | | 134,925 | | | 4.500 | 4.812 | MON | 217,241 | 2,606,895 | 03/04/2010 | 03/20/2040 |
| 38376W-3L-7 | GNR 2010-34 Z EXCH Z SEQ | | | 4 | 1 | 12,455,221 | 106.1160 | 14,677,472 | 13,831,598 | 13,321,160 | | 4,255 | | | 4.500 | 5.482 | MON | 51,868 | 622,422 | 03/08/2010 | 03/20/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38376W-4H-5 | GNR 2010-33 PE PAC-1-11 | | | 4 | 1 | 12,212,300 | 105.3040 | 12,420,010 | 11,794,427 | 11,970,537 | | (24,099) | | | 4.500 | 4.286 | MON | 44,229 | 530,749 | 07/07/2010 | 03/20/2040 |
| 38376W-D8-5 | GNR 2010-35 JY PAC-1-11 | | | 4 | 1 | 13,009,553 | 105.2970 | 14,306,754 | 13,587,000 | 13,356,208 | | 35,607 | | | 4.500 | 4.850 | MON | 50,951 | 611,415 | 03/03/2010 | 03/20/2040 |
| 38376W-FT-7 | GNR 2010-14 DG EXCH PAC-1-11 | | | 4 | 1 | 24,434,956 | 105.3360 | 26,607,668 | 25,259,848 | 24,963,756 | | 33,576 | | | 4.500 | 4.761 | MON | 94,724 | 1,136,693 | 03/01/2010 | 02/20/2040 |
| 38376W-YB-5 | GNR 2010-15 ZH Z SEQ | | | 4 | 1 | 59,566,096 | 103.4260 | 66,306,393 | 64,110,264 | 62,558,189 | | 12,474 | | | 4.500 | 5.150 | MON | 240,413 | 2,884,962 | 02/08/2010 | 02/20/2040 |
| 38376X-2R-3 | GNR 2010-45 PQ PAC-1-11 | | | 4 | 1 | 18,041,406 | 106.9270 | 18,712,143 | 17,500,000 | 17,659,608 | | (41,992) | | | 5.000 | 4.772 | MON | 72,917 | 875,000 | 05/11/2010 | 04/20/2040 |
| 38376X-3H-4 | GNR 2010-45 UE PAC-1-11 | | | 4 | 1 | 10,028,125 | 104.1720 | 10,417,232 | 10,000,000 | 9,998,730 | | (3,113) | | | 4.500 | 4.503 | MON | 37,500 | 450,000 | 06/08/2010 | 04/20/2040 |
| 38376X-6X-6 | GNR 2010-45 YG EXCH SEQ | | | 4 | 1 | 33,173,071 | 103.2640 | 34,266,469 | 33,183,441 | 33,154,242 | | (344) | | | 4.500 | 4.515 | MON | 124,438 | 1,493,255 | 06/10/2010 | 04/16/2040 |
| 38376X-BJ-1 | GNR 2010-39 WP PAC-1-11 | | | 4 | 1 | 14,352,632 | 106.5990 | 14,775,671 | 13,861,000 | 14,051,691 | | (29,818) | | | 4.500 | 4.289 | MON | 51,979 | 623,745 | 07/07/2010 | 03/20/2040 |
| 38376X-BP-7 | GNR 2010-39 BY SEQ | | | 4 | 1 | 35,962,557 | 104.8360 | 39,817,041 | 37,980,258 | 37,253,415 | | 5,926 | | | 4.500 | 5.001 | MON | 142,426 | 1,709,112 | 03/12/2010 | 03/20/2040 |
| 38376X-FJ-7 | GNR 2010-32 PB PAC-1-11 | | | 4 | 1 | 25,475,036 | 107.6710 | 27,463,502 | 25,506,920 | 25,462,991 | | (3,656) | | | 5.000 | 5.035 | MON | 106,279 | 1,275,346 | 04/14/2010 | 03/20/2040 |
| 38376X-FN-8 | GNR 2010-32 BP PAC-1-11 | | | 4 | 1 | 21,141,181 | 101.4940 | 20,806,901 | 20,500,539 | 20,537,690 | | (27,800) | | | 5.000 | 4.689 | MON | 85,419 | 1,025,027 | 03/10/2010 | 06/20/2039 |
| 38376X-JS-3 | GNR 2010-37 AZ Z SEQ | | | 4 | 1 | 23,342,438 | 106.7940 | 25,630,384 | 23,999,835 | 23,743,529 | | 1,684 | | | 5.000 | 5.274 | MON | 99,999 | 1,199,992 | 03/05/2010 | 03/20/2040 |
| 38376X-NW-9 | GNR 2010-29 CZ Z PAC-1-11 | | | 4 | 1 | 16,325,851 | 109.1220 | 18,115,068 | 16,600,756 | 16,472,212 | | 11,290 | | | 5.000 | 5.152 | MON | 69,170 | 807,988 | 12/01/2018 | 03/20/2040 |
| 38376X-S7-9 | GNR 2010-51 WZ Z PAC-1-11 | | | 4 | 1 | 31,072,027 | 108.7550 | 35,206,009 | 32,371,836 | 31,711,028 | | 57,123 | | | 5.000 | 5.327 | MON | 134,883 | 1,575,594 | 12/01/2018 | 04/20/2040 |
| 38376X-SE-4 | GNR 2010-29 PE EXCH PAC-1-11 | | | 4 | 1 | 28,938,090 | 103.8950 | 31,447,092 | 30,268,238 | 29,848,059 | | 74,725 | | | 4.500 | 4.851 | MON | 113,506 | 1,362,071 | 03/10/2010 | 03/20/2040 |
| 38376X-UL-5 | GNR 2010-30 PZ Z PAC-1-11 | | | 4 | 1 | 24,777,097 | 109.6020 | 27,779,016 | 25,345,244 | 25,100,613 | | 33,972 | | | 5.000 | 5.219 | MON | 105,605 | 1,233,598 | 12/01/2018 | 03/20/2040 |
| 38376X-VV-2 | GNR 2010-30 ZN Z PAC-1-11 | | | 4 | 1 | 24,656,633 | 109.4320 | 27,595,305 | 25,216,808 | 24,940,418 | | 26,423 | | | 5.000 | 5.199 | MON | 105,070 | 1,227,346 | 12/01/2018 | 03/16/2040 |
| 38376X-XJ-7 | GNR 2010-30 MU EXCH PAC-1-11 | | | 4 | 1 | 18,448,936 | 104.1850 | 19,094,149 | 18,327,232 | 18,334,164 | | (8,393) | | | 4.500 | 4.468 | MON | 68,727 | 824,725 | 05/19/2010 | 03/20/2040 |
| 38376X-Y9-8 | GNR 2010-51 BY EXCH SC SEQ PT | | | 4 | 1 | 34,354,736 | 106.3330 | 35,606,838 | 33,486,188 | 33,735,013 | | (3,695) | | | 4.500 | 4.305 | MON | 125,573 | 1,506,879 | 07/20/2010 | 04/16/2040 |
| 38376X-Z4-8 | GNR 2010-51 EY EXCH SEQ | | | 4 | 1 | 25,379,042 | 106.0080 | 27,030,536 | 25,498,567 | 25,426,044 | | 276 | | | 4.500 | 4.567 | MON | 95,620 | 1,147,435 | 06/17/2010 | 04/16/2040 |
| 38376X-ZA-4 | GNR 2010-30 JB EXCH SEQ | | | 4 | 1 | 10,792,606 | 105.9870 | 11,561,585 | 10,908,509 | 10,850,276 | | 294 | | | 4.500 | 4.623 | MON | 40,907 | 490,883 | 06/21/2010 | 03/20/2040 |
| 38376Y-2J-9 | GNR 2010-44 NC EXCH PAC-1-11 | | | 4 | 1 | 17,066,277 | 104.4960 | 18,703,691 | 17,899,000 | 17,539,846 | | 48,947 | | | 4.500 | 4.865 | MON | 67,121 | 805,455 | 04/16/2010 | 04/20/2040 |
| 38376Y-3D-1 | GNR 2010-44 BD EXCH PAC-1-11 | | | 4 | 1 | 13,588,582 | 105.0140 | 14,913,074 | 14,201,000 | 13,945,466 | | 35,892 | | | 4.500 | 4.838 | MON | 53,254 | 639,045 | 04/16/2010 | 04/20/2040 |
| 38376Y-3N-9 | GNR 2010-53 PB PAC-1-11 | | | 4 | 1 | 60,415,108 | 107.8160 | 63,413,074 | 58,816,047 | 59,297,252 | | (102,811) | | | 5.000 | 4.847 | MON | 245,067 | 2,940,802 | 05/12/2010 | 04/20/2040 |
| 38376Y-DU-2 | GNR 2010-46 GX EXCH AD PAC-1-11 | | | 4 | 1 | 10,478,944 | 107.9480 | 11,161,854 | 10,340,000 | 10,387,858 | | (9,206) | | | 5.000 | 4.934 | MON | 43,083 | 517,000 | 04/22/2010 | 04/20/2040 |
| 38376Y-EQ-0 | GNR 2010-46 HY EXCH AD PAC-1-11 | | | 4 | 1 | 42,813,936 | 106.6220 | 45,087,055 | 42,287,000 | 42,420,024 | | (40,468) | | | 5.000 | 4.938 | MON | 176,196 | 2,114,350 | 04/20/2010 | 04/16/2040 |
| 38376Y-FK-2 | GNR 2010-46 CY EXCH PAC-1-11 | | | 4 | 1 | 12,102,696 | 108.0060 | 12,954,283 | 11,994,000 | 12,022,622 | | (8,431) | | | 5.000 | 4.963 | MON | 49,975 | 599,700 | 04/22/2010 | 04/20/2040 |
| 38376Y-HH-7 | GNR 2010-50 WD PAC-11 | | | 4 | 1 | 12,246,451 | 103.8010 | 11,551,026 | 11,128,000 | 11,454,295 | | (90,179) | | | 4.500 | 3.719 | MON | 41,730 | 500,760 | 12/20/2011 | 04/20/2040 |
| 38376Y-Q6-1 | GNR 2010-47 CE EXCH AD PAC-11 | | | 4 | 1 | 22,308,354 | 107.6940 | 23,809,034 | 22,108,000 | 22,160,795 | | (13,938) | | | 5.000 | 4.969 | MON | 92,117 | 1,105,400 | 03/24/2010 | 04/20/2040 |
| 38376Y-S4-4 | GNR 2010-47 PE EXCH PAC-1-11 | | | 4 | 1 | 67,368,572 | 103.5670 | 72,797,364 | 70,290,000 | 69,201,750 | | 188,002 | | | 4.500 | 4.854 | MON | 263,588 | 3,163,050 | 04/22/2010 | 04/20/2040 |
| 38376Y-SN-2 | GNR 2010-43 PQ PAC-1-11 | | | 4 | 1 | 10,331,250 | 106.5080 | 10,650,790 | 10,000,000 | 10,138,426 | | (17,864) | | | 4.500 | 4.310 | MON | 37,500 | 450,000 | 07/07/2010 | 04/20/2040 |
| 38376Y-VW-8 | GNR 2010-43 ZM Z PAC-1-11 | | | 4 | 1 | 31,074,743 | 109.8960 | 35,324,734 | 32,143,767 | 31,722,014 | | 62,274 | | | 5.000 | 5.300 | MON | 133,932 | 1,564,494 | 12/01/2018 | 04/20/2040 |
| 38376Y-YK-1 | GNR 2010-43 EB EXCH SEQ | | | 4 | 1 | 47,737,012 | 106.3070 | 51,882,818 | 48,804,613 | 48,348,965 | | 3,363 | | | 4.500 | 4.729 | MON | 183,017 | 2,196,208 | 05/17/2010 | 04/20/2040 |
| 38376Y-YL-9 | GNR 2010-43 PD EXCH PAC-1-11 | | | 4 | 1 | 36,373,320 | 105.7580 | 39,785,454 | 37,619,465 | 37,147,212 | | 3,435 | | | 4.500 | 4.812 | MON | 141,073 | 1,692,876 | 04/29/2010 | 04/20/2040 |
| 38377D-EE-2 | GNR 2010-99 NJ SC PAC-11 | | | 4 | 1 | 30,460,990 | 102.3040 | 31,167,541 | 30,465,750 | 30,436,658 | | (7,208) | | | 4.000 | 4.008 | MON | 101,553 | 1,218,630 | 08/17/2010 | 07/20/2040 |
| 38377D-HH-2 | GNR 2010-99 QL EXCH PAC-1-11 | | | 4 | 1 | 60,739,619 | 101.5550 | 61,916,373 | 60,968,250 | 60,806,930 | | 6,772 | | | 4.000 | 4.045 | MON | 203,228 | 2,438,730 | 08/18/2010 | 08/20/2040 |
| 38377D-LH-7 | GNR 2010-101 PC AD PAC-1-11 | | | 4 | 1 | 14,432,131 | 103.9660 | 14,967,066 | 14,396,141 | 14,396,695 | | (3,732) | | | 4.000 | 4.003 | MON | 47,987 | 575,846 | 09/29/2010 | 08/20/2040 |
| 38377D-XV-3 | GNR 2010-104 NC EXCH PAC-11 | | | 4 | 1 | 23,089,980 | 104.7940 | 23,549,285 | 22,472,000 | 22,670,888 | | (40,390) | | | 4.500 | 4.338 | MON | 84,270 | 1,011,240 | 07/26/2010 | 08/20/2040 |
| 38377D-YD-2 | GNR 2010-104 PC EXCH PAC-11 | | | 4 | 1 | 17,377,164 | 104.5960 | 17,721,721 | 16,943,000 | 17,071,880 | | (30,554) | | | 4.500 | 4.342 | MON | 63,536 | 762,435 | 07/28/2010 | 08/20/2040 |
| 38377E-2Y-9 | GNR 2010-64 B SEQ | | | 4 | 1 | 6,387,216 | 105.5000 | 6,494,976 | 6,156,353 | 6,221,948 | | (800) | | | 4.500 | 4.203 | MON | 23,086 | 277,036 | 11/23/2010 | 05/16/2040 |
| 38377E-AN-4 | GNR 2010-41 MQ PAC-1-11 | | | 4 | 1 | 23,335,770 | 105.0910 | 24,489,307 | 23,303,000 | 23,303,000 | | | | | 4.500 | 4.494 | MON | 87,386 | 1,048,635 | 05/19/2010 | 04/20/2040 |
| 38377E-BE-3 | GNR 2010-41 PE PAC-1-11 | | | 4 | 1 | 17,876,368 | 103.6230 | 19,454,114 | 18,774,000 | 18,467,662 | | 61,264 | | | 4.500 | 4.898 | MON | 70,403 | 844,830 | 04/15/2010 | 04/20/2040 |
| 38377E-DE-1 | GNR 2010-41 LQ EXCH PAC-1-11 | | | 4 | 1 | 17,689,007 | 106.4300 | 18,648,714 | 17,522,000 | 17,541,757 | | (14,663) | | | 5.000 | 4.959 | MON | 73,008 | 876,100 | 04/20/2010 | 04/20/2040 |
| 38377E-FA-7 | GNR 2010-42 DB PAC-11 | | | 4 | 1 | 12,712,642 | 104.6020 | 12,977,287 | 12,406,360 | 12,506,819 | | (21,197) | | | 4.500 | 4.346 | MON | 46,524 | 558,286 | 06/25/2010 | 04/20/2040 |
| 38377E-M5-0 | GNR 2010-60 PL PAC-1-11 | | | 4 | 1 | 36,655,095 | 103.9260 | 33,420,375 | 32,158,000 | 34,279,068 | | (350,332) | | | 4.500 | 3.326 | MON | 120,593 | 1,447,110 | 04/02/2013 | 05/20/2040 |
| 38377E-QM-9 | GNR 2010-67 JE PAC-1-11 | | | 4 | 1 | 14,045,229 | 104.3950 | 12,858,315 | 12,317,000 | 13,120,554 | | (133,024) | | | 4.500 | 3.359 | MON | 46,189 | 554,265 | 04/01/2013 | 05/20/2040 |
| 38377E-RJ-5 | GNR 2010-67 GQ PAC-1-11 | | | 4 | 1 | 18,633,615 | 104.0470 | 19,315,369 | 18,564,000 | 18,560,874 | | (6,863) | | | 4.500 | 4.499 | MON | 69,615 | 835,380 | 06/08/2010 | 05/20/2040 |
| 38377E-YG-3 | GNR 2010-57 YB PAC-1-11 | | | 4 | 1 | 7,737,148 | 106.1230 | 8,402,552 | 7,917,773 | 7,840,253 | | 698 | | | 4.500 | 4.725 | MON | 29,692 | 356,300 | 04/30/2010 | 05/20/2040 |
| 38377E-ZM-9 | GNR 2010-57 PE PAC-1-11 | | | 4 | 1 | 34,343,554 | 104.2490 | 36,568,352 | 35,078,000 | 34,749,785 | | 43,816 | | | 4.500 | 4.692 | MON | 131,543 | 1,578,510 | 05/07/2010 | 05/20/2040 |
| 38377F-2J-9 | GNR 2010-73 LE EXCH PAC-1-11 | | | 4 | 1 | 14,477,349 | 104.5620 | 14,960,661 | 14,308,000 | 14,349,781 | | (12,486) | | | 4.500 | 4.444 | MON | 53,655 | 643,860 | 06/16/2010 | 06/20/2040 |
| 38377F-5F-4 | GNR 2010-81 PH PAC-11 | | | 4 | 1 | 14,185,604 | 103.5890 | 14,749,969 | 14,239,000 | 14,198,223 | | 1,136 | | | 4.500 | 4.552 | MON | 53,396 | 640,755 | 06/14/2010 | 06/20/2040 |
| 38377F-EE-7 | GNR 2010-61 ME EXCH PAC-1-11 | | | 4 | 1 | 29,785,043 | 104.3770 | 29,294,426 | 28,066,000 | 28,789,155 | | (158,509) | | | 4.500 | 3.918 | MON | 105,248 | 1,262,970 | 07/16/2013 | 05/20/2040 |
| 38377F-FL-0 | GNR 2010-61 PE EXCH PAC-1-11 | | | 4 | 1 | 22,512,131 | 103.7230 | 23,306,482 | 22,470,000 | 22,451,488 | | (6,210) | | | 4.500 | 4.510 | MON | 84,263 | 1,011,150 | 05/27/2010 | 05/20/2040 |
| 38377F-FY-2 | GNR 2010-61 CG EXCH PAC-1-11 | | | 4 | 1 | 20,180,325 | 104.8000 | 21,096,262 | 20,130,000 | 20,118,739 | | (6,076) | | | 4.500 | 4.507 | MON | 75,488 | 905,850 | 05/27/2010 | 05/20/2040 |
| 38377F-HX-2 | GNR 2010-62 PB PAC-1-11 | | | 4 | 1 | 12,427,276 | 104.2850 | 12,574,715 | 12,058,000 | 12,176,542 | | (22,791) | | | 4.500 | 4.323 | MON | 45,218 | 542,610 | 06/30/2010 | 05/20/2040 |
| 38377F-KE-0 | GNR 2010-62 KD PAC-1-11 | | | 4 | 1 | 20,317,279 | 104.2250 | 21,292,050 | 20,429,000 | 20,354,906 | | 3,331 | | | 4.500 | 4.563 | MON | 76,609 | 919,305 | 05/27/2010 | 05/20/2040 |
| 38377F-LX-7 | GNR 2010-56 PE PAC-1-11 | | | 4 | 1 | 16,403,306 | 104.3610 | 17,614,018 | 16,878,000 | 16,682,286 | | 26,240 | | | 4.500 | 4.724 | MON | 63,293 | 759,510 | 05/07/2010 | 05/20/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38377F-QB-0 | GNR 2010-56 EN EXCH SEQ | | | 4 | 1 | 14,867,081 | 106.0170 | 16,186,588 | 15,267,862 | 15,114,968 | | 1,115 | | | 4.500 | 4.750 | MON | 57,254 | 687,054 | 05/17/2010 | 05/20/2040 |
| 38377F-RQ-6 | GNR 2010-55 QM PAC-1-11 | | | 4 | 1 | 33,377,152 | 105.6030 | 36,151,026 | 34,232,977 | 33,903,287 | | 2,314 | | | 4.500 | 4.740 | MON | 128,374 | 1,540,484 | 05/04/2010 | 05/20/2040 |
| 38377F-X3-0 | GNR 2010-78 PJ SC SEQ | | | 4 | 1 | 7,124,263 | 109.4460 | 7,321,306 | 6,689,449 | 6,851,694 | | (21,823) | | | 5.000 | 4.661 | MON | 27,873 | 334,472 | 07/07/2010 | 04/16/2040 |
| 38377F-XN-6 | GNR 2010-59 PC EXCH PAC-1-11 | | | 4 | 1 | 18,260,697 | 103.8100 | 16,578,433 | 15,970,000 | 17,098,601 | | (162,646) | | | 4.500 | 3.385 | MON | 59,888 | 718,650 | 03/28/2013 | 05/20/2040 |
| 38377F-Y4-7 | GNR 2010-73 TZ SC Z SEQ | | | 4 | 1 | 21,627,794 | 105.9510 | 21,676,152 | 20,458,613 | 20,854,612 | | (4,529) | | | 4.500 | 3.988 | MON | 76,720 | 920,638 | 12/13/2011 | 02/20/2040 |
| 38377F-Y8-8 | GNR 2010-73 CZ Z SEQ | | | 4 | 1 | 15,014,291 | 105.8180 | 16,851,247 | 15,924,728 | 15,610,841 | | 64,503 | | | 4.500 | 4.997 | MON | 59,718 | 699,447 | 12/01/2018 | 06/20/2040 |
| 38377F-ZX-2 | GNR 2010-58 BP PAC-1-11 | | | 4 | 1 | 25,982,184 | 104.1140 | 26,866,366 | 25,804,776 | 25,830,761 | | (14,201) | | | 4.500 | 4.477 | MON | 96,768 | 1,161,215 | 06/07/2010 | 05/20/2040 |
| 38377G-4F-3 | GNR 2010-88 BN SEQ | | | 4 | 1 | 24,729,416 | 106.0960 | 25,934,044 | 24,443,919 | 24,511,161 | | (1,146) | | | 4.500 | 4.409 | MON | 91,665 | 1,099,976 | 06/25/2010 | 07/20/2040 |
| 38377G-HU-6 | GNR 2010-79 AB PAC-11 | | | 4 | 1 | 13,495,258 | 104.0850 | 14,469,930 | 13,902,000 | 13,687,498 | | 19,949 | | | 4.500 | 4.743 | MON | 52,133 | 625,590 | 01/20/2011 | 06/20/2040 |
| 38377G-KA-6 | GNR 2010-70 EG PAC-1-11 | | | 4 | 1 | 26,060,026 | 104.4470 | 26,808,332 | 25,667,000 | 25,746,584 | | (31,310) | | | 4.500 | 4.411 | MON | 96,251 | 1,155,015 | 06/07/2010 | 06/20/2040 |
| 38377G-MY-2 | GNR 2010-75 NB SEQ | | | 4 | 1 | 44,830,551 | 105.7420 | 48,059,726 | 45,450,164 | 45,124,066 | | 2,605 | | | 4.500 | 4.658 | MON | 170,438 | 2,045,258 | 06/03/2010 | 06/20/2040 |
| 38377G-N6-2 | GNR 2010-76 ME EXCH PAC-1-11 | | | 4 | 1 | 27,647,023 | 104.2400 | 28,900,540 | 27,725,000 | 27,655,031 | | 748 | | | 4.500 | 4.546 | MON | 103,969 | 1,247,625 | 06/02/2010 | 06/20/2040 |
| 38377G-NK-1 | GNR 2010-75 Z Z SEQ | | | 4 | 1 | 7,609,423 | 103.3610 | 8,004,163 | 7,743,906 | 7,682,809 | | 7,069 | | | 4.000 | 4.151 | MON | 25,813 | 303,148 | 12/01/2018 | 06/20/2040 |
| 38377G-RZ-4 | GNR 2010-68 PE PAC-1-11 | | | 4 | 1 | 113,089,383 | 103.9330 | 117,813,415 | 113,355,059 | 113,088,614 | | (552) | | | 4.500 | 4.542 | MON | 425,081 | 5,100,978 | 06/03/2010 | 06/20/2040 |
| 38377G-SJ-9 | GNR 2010-68 LB SEQ | | | 4 | 1 | 13,312,267 | 103.6220 | 13,938,109 | 13,450,980 | 13,384,818 | | 7,448 | | | 4.500 | 4.608 | MON | 50,441 | 605,294 | 06/08/2010 | 06/20/2040 |
| 38377G-SX-8 | GNR 2010-68 MB PAC-1-11 | | | 4 | 1 | 24,800,454 | 104.4670 | 25,811,374 | 24,707,800 | 24,712,259 | | (9,220) | | | 4.500 | 4.497 | MON | 92,654 | 1,111,851 | 06/07/2010 | 06/20/2040 |
| 38377G-U2-3 | GNR 2010-89 BG PAC-1-11 | | | 4 | 1 | 19,801,218 | 105.0400 | 20,825,173 | 19,826,000 | 19,795,566 | | (1,709) | | | 4.000 | 4.023 | MON | 66,087 | 793,040 | 08/11/2010 | 07/20/2040 |
| 38377J-2L-6 | GNR 2010-117 QL EXCH AD PAC-11 | | | 4 | 1 | 30,532,966 | 109.5960 | 33,462,867 | 30,532,966 | 30,532,966 | | | | | 4.500 | 4.508 | MON | 114,499 | 1,373,983 | 06/29/2011 | 09/20/2040 |
| 38377J-4D-2 | GNR 2010-113 B SEQ | | | 4 | 1 | 21,912,380 | 104.8790 | 20,292,714 | 19,348,680 | 20,331,152 | | (188,771) | | | 4.500 | 3.453 | MON | 72,558 | 870,691 | 05/10/2012 | 09/20/2040 |
| 38377J-4H-3 | GNR 2010-113 EB SEQ | | | 4 | 1 | 49,945,515 | 105.2640 | 46,423,459 | 44,102,000 | 46,265,742 | | (398,364) | | | 4.500 | 3.546 | MON | 165,383 | 1,984,590 | 05/10/2012 | 09/20/2040 |
| 38377J-FB-4 | GNR 2010-109 GN EXCH PAC-1-11 | | | 4 | 1 | 70,821,228 | 102.2730 | 72,375,277 | 70,766,500 | 70,698,498 | | (13,049) | | | 4.000 | 4.013 | MON | 235,888 | 2,830,660 | 08/17/2010 | 08/20/2040 |
| 38377J-FM-0 | GNR 2010-107 LY AD PAC-1-11 | | | 4 | 1 | 111,063,875 | 103.5860 | 112,241,033 | 108,355,000 | 109,174,596 | | (199,127) | | | 4.500 | 4.343 | MON | 406,331 | 4,875,975 | 07/22/2010 | 08/20/2040 |
| 38377J-FV-0 | GNR 2010-107 PY AD PAC-1-11 | | | 4 | 1 | 48,217,136 | 104.2810 | 48,898,390 | 46,891,000 | 47,330,327 | | (92,705) | | | 4.500 | 4.325 | MON | 175,841 | 2,110,095 | 08/02/2010 | 08/20/2040 |
| 38377J-GJ-6 | GNR 2010-107 QY PAC-1-11 | | | 4 | 1 | 16,761,390 | 101.7760 | 16,974,163 | 16,678,000 | 16,687,820 | | (7,801) | | | 4.000 | 3.983 | MON | 55,593 | 667,120 | 08/17/2010 | 08/20/2040 |
| 38377J-GP-2 | GNR 2010-107 GY AD PAC-1-11 | | | 4 | 1 | 24,615,572 | 104.5550 | 24,787,973 | 23,708,000 | 24,025,305 | | (61,949) | | | 4.500 | 4.255 | MON | 88,905 | 1,066,860 | 09/16/2010 | 08/20/2040 |
| 38377J-L3-5 | GNR 2010-111 BC SEQ | | | 4 | 1 | 17,429,789 | 104.8340 | 17,918,927 | 17,092,611 | 17,204,578 | | (1,897) | | | 4.500 | 4.341 | MON | 64,097 | 769,167 | 06/06/2011 | 09/16/2040 |
| 38377J-M4-2 | GNR 2010-111 PB AD PAC-1-11 | | | 4 | 1 | 13,090,855 | 102.7550 | 13,405,440 | 13,046,009 | 13,056,672 | | (3,568) | | | 4.000 | 3.995 | MON | 43,487 | 521,840 | 09/29/2010 | 09/20/2040 |
| 38377J-NZ-2 | GNR 2010-98 HE PAC-1-11 | | | 4 | 1 | 55,999,542 | 103.1640 | 55,868,346 | 54,154,891 | 54,667,288 | | (96,285) | | | 4.500 | 4.241 | MON | 203,081 | 2,436,970 | 07/29/2010 | 08/20/2040 |
| 38377J-P3-1 | GNR 2010-111 ZB Z SUP | | | 4 | 1 | 20,550,572 | 103.3600 | 21,268,649 | 20,577,207 | 20,542,890 | | (2,238) | | | 4.500 | 4.539 | MON | 77,165 | 903,793 | 12/01/2018 | 09/16/2040 |
| 38377J-PS-6 | GNR 2010-98 VZ Z SEQ | | | 4 | 1 | 27,551,503 | 104.4880 | 29,113,299 | 27,862,907 | 27,702,527 | | 13,502 | | | 4.500 | 4.610 | MON | 104,486 | 1,223,796 | 12/01/2018 | 08/20/2040 |
| 38377J-PT-4 | GNR 2010-98 ME AD PAC-11 | | | 4 | 1 | 15,941,039 | 105.3570 | 16,537,915 | 15,697,000 | 15,804,847 | | (15,395) | | | 4.500 | 4.405 | MON | 58,864 | 706,365 | 06/30/2011 | 08/20/2040 |
| 38377J-S6-1 | GNR 2010-117 PL AD PAC-11 | | | 4 | 1 | 18,372,197 | 103.1150 | 20,268,226 | 19,655,978 | 18,994,453 | | 69,269 | | | 4.000 | 4.483 | MON | 65,520 | 786,239 | 06/29/2011 | 09/20/2040 |
| 38377J-UJ-0 | GNR 2010-108 LA AD PAC-11 | | | 4 | 1 | 14,926,286 | 102.2940 | 15,244,876 | 14,903,000 | 14,896,757 | | (3,114) | | | 4.000 | 4.009 | MON | 49,677 | 596,120 | 08/11/2010 | 08/20/2040 |
| 38377J-UR-2 | GNR 2010-108 PB PAC-11 | | | 4 | 1 | 15,478,102 | 105.4790 | 16,648,794 | 15,783,916 | 15,656,677 | | 6,687 | | | 4.500 | 4.691 | MON | 59,190 | 710,276 | 01/27/2011 | 08/20/2040 |
| 38377K-A6-7 | GNR 2010-112 Z Z SEQ | | | 4 | 1 | 20,247,776 | 104.2440 | 20,747,734 | 19,902,987 | 20,044,941 | | (18,575) | | | 4.500 | 4.423 | MON | 74,636 | 874,180 | 12/01/2018 | 09/16/2040 |
| 38377K-C9-9 | GNR 2010-112 TZ SC Z PAC-11 | | | 4 | 1 | 38,471,567 | 107.2830 | 40,470,400 | 37,722,859 | 38,036,214 | | (48,509) | | | 4.500 | 4.384 | MON | 141,461 | 1,656,865 | 12/01/2018 | 07/20/2040 |
| 38377K-CM-0 | GNR 2010-114 MB EXCH PAC-1-11 | | | 4 | 1 | 21,837,888 | 103.0230 | 22,393,153 | 21,736,000 | 21,754,109 | | (8,665) | | | 4.000 | 3.986 | MON | 72,453 | 869,440 | 09/02/2010 | 09/20/2040 |
| 38377K-DQ-0 | GNR 2010-115 GD PAC-1-11 | | | 4 | 1 | 15,718,398 | 102.3510 | 16,178,976 | 15,807,314 | 15,751,297 | | 3,265 | | | 4.000 | 4.057 | MON | 52,691 | 632,293 | 09/13/2010 | 09/20/2040 |
| 38377K-FQ-8 | GNR 2010-115 PY PAC-1-11 | | | 4 | 1 | 43,637,460 | 100.5550 | 43,391,433 | 43,152,000 | 43,252,754 | | (38,896) | | | 4.000 | 3.936 | MON | 143,840 | 1,726,080 | 09/01/2010 | 09/20/2040 |
| 38377K-FZ-8 | GNR 2010-115 TY PAC-1-11 | | | 4 | 1 | 32,283,946 | 101.6280 | 32,514,715 | 31,994,000 | 32,054,290 | | (23,699) | | | 4.000 | 3.952 | MON | 106,647 | 1,279,760 | 08/25/2010 | 09/20/2040 |
| 38377K-L2-4 | GNR 2010-112 PE EXCH PAC-1-11 | | | 4 | 1 | 88,620,025 | 104.0560 | 88,322,877 | 84,880,000 | 86,210,050 | | (260,525) | | | 4.500 | 4.185 | MON | 318,300 | 3,819,600 | 09/16/2010 | 09/20/2040 |
| 38377K-LE-8 | GNR 2010-114 NC EXCH PAC-11 | | | 4 | 1 | 47,786,212 | 104.3070 | 47,948,761 | 45,969,000 | 46,672,253 | | (118,101) | | | 4.500 | 4.239 | MON | 172,384 | 2,068,605 | 09/13/2010 | 09/20/2040 |
| 38377K-ML-1 | GNR 2010-120 CP PAC-1-11 | | | 4 | 1 | 46,838,280 | 102.3400 | 47,518,583 | 46,432,000 | 46,551,216 | | (28,503) | | | 4.000 | 3.961 | MON | 154,773 | 1,857,280 | 09/30/2010 | 09/20/2040 |
| 38377K-VK-3 | GNR 2010-121 PE PAC-1-11 | | | 4 | 1 | 45,682,244 | 101.5000 | 45,865,910 | 45,188,000 | 45,334,663 | | (46,721) | | | 4.000 | 3.925 | MON | 150,627 | 1,807,520 | 07/18/2013 | 09/20/2040 |
| 38377K-ZK-9 | GNR 2010-112 JC PAC-1-11 | | | 4 | 1 | 13,741,606 | 103.8350 | 13,196,407 | 12,709,000 | 13,345,523 | | (76,576) | | | 4.500 | 3.788 | MON | 47,659 | 571,905 | 05/02/2014 | 09/20/2040 |
| 38377L-2C-1 | GNR 2010-134 JD EXCH PAC-11 | | | 4 | 1 | 12,952,777 | 100.4780 | 14,367,225 | 14,298,882 | 13,851,185 | | 84,624 | | | 4.000 | 4.776 | MON | 47,663 | 571,955 | 02/10/2011 | 10/20/2040 |
| 38377L-GB-8 | GNR 2010-116 DJ EXCH AD PAC-11 | | | 4 | 1 | 16,116,081 | 102.1790 | 16,284,109 | 15,936,792 | 16,014,806 | | (11,155) | | | 4.000 | 3.941 | MON | 53,123 | 637,472 | 10/21/2010 | 09/20/2040 |
| 38377L-MK-1 | GNR 2010-116 AY EXCH AD PAC-11 | | | 4 | 1 | 16,116,081 | 102.5430 | 16,341,985 | 15,936,792 | 16,015,879 | | (10,890) | | | 4.000 | 3.942 | MON | 53,123 | 637,472 | 10/21/2010 | 09/20/2040 |
| 38377L-N8-7 | GNR 2010-130 DC EXCH PAC-1-11 | | | 4 | 1 | 38,038,524 | 104.1260 | 38,113,364 | 36,603,000 | 37,142,854 | | (82,712) | | | 4.500 | 4.271 | MON | 137,261 | 1,647,135 | 10/27/2010 | 10/16/2040 |
| 38377L-PK-8 | GNR 2010-128 DB PAC-1-11 | | | 4 | 1 | 22,827,000 | 102.2990 | 22,914,951 | 22,400,000 | 22,578,647 | | (24,610) | | | 4.000 | 3.897 | MON | 74,667 | 896,000 | 10/14/2010 | 10/20/2040 |
| 38377L-S2-5 | GNR 2010-134 EL AD PAC-11 | | | 4 | 1 | 23,493,711 | 104.7660 | 23,497,244 | 22,428,364 | 22,898,269 | | (58,722) | | | 4.500 | 4.218 | MON | 84,106 | 1,009,276 | 09/30/2010 | 10/20/2040 |
| 38377L-UP-1 | GNR 2010-131 CL EXCH AD PAC-1-11 | | | 4 | 1 | 13,686,682 | 102.1170 | 16,418,637 | 16,078,334 | 14,961,831 | | 120,711 | | | 4.000 | 4.993 | MON | 53,594 | 643,133 | 02/10/2011 | 10/16/2040 |
| 38377L-YJ-1 | GNR 2010-127 PE EXCH PAC-1-11 | | | 4 | 1 | 34,184,653 | 101.7620 | 34,000,746 | 33,412,000 | 33,697,098 | | (47,842) | | | 4.000 | 3.866 | MON | 111,373 | 1,336,480 | 10/14/2010 | 10/20/2040 |
| 38377M-3G-9 | GNR 2010-146 MY EXCH SC AD SEQ | | | 4 | 1 | 26,700,086 | 104.1490 | 27,200,200 | 26,116,544 | 26,355,694 | | (36,464) | | | 4.500 | 4.360 | MON | 97,937 | 1,175,244 | 11/16/2010 | 06/20/2040 |
| 38377M-4Z-6 | GNR 2010-146 ZK SC Z AD SEQ | | | 4 | 1 | 27,578,598 | 107.5140 | 26,429,491 | 24,582,434 | 26,488,427 | | (152,019) | | | 4.500 | 3.661 | MON | 92,184 | 1,079,711 | 12/01/2018 | 06/20/2040 |
| 38377M-AM-8 | GNR 2010-129 MX PAC-1-11 | | | 4 | 1 | 16,803,848 | 102.7760 | 16,859,368 | 16,404,000 | 16,567,510 | | (23,752) | | | 4.000 | 3.859 | MON | 54,680 | 656,160 | 10/07/2010 | 10/20/2040 |
| 38377M-BG-0 | GNR 2010-129 PE PAC-1-11 | | | 4 | 1 | 32,850,000 | 102.1330 | 32,682,710 | 32,000,000 | 32,306,872 | | (56,286) | | | 4.000 | 3.836 | MON | 106,667 | 1,280,000 | 10/07/2010 | 10/20/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38377M-E9-3 | GNR 2010-147 PB AD PAC-11 | | | 4 | 1 | 31,338,619 | 101.7540 | 33,384,243 | 32,808,674 | 31,934,342 | | 58,543 | | | 4.000 | 4.301 | MON | 109,362 | 1,312,347 | 12/20/2011 | 11/20/2040 |
| 38377M-GJ-9 | GNR 2010-133 QB SEQ | | | 4 | 1 | 59,988,443 | 103.2980 | 61,889,685 | 59,913,551 | 59,913,551 | | | | | 4.000 | 3.992 | MON | 199,712 | 2,396,542 | 09/24/2010 | 10/16/2040 |
| 38377M-HB-5 | GNR 2010-133 GB SC PT | | | 4 | 1 | 22,339,231 | 103.7390 | 20,069,876 | 19,346,560 | 21,283,223 | | (143,948) | | | 4.000 | 2.982 | MON | 64,489 | 773,862 | 09/27/2012 | 08/20/2040 |
| 38377M-N4-4 | GNR 2010-149 MB AD PAC-11 | | | 4 | 1 | 5,303,256 | 111.0490 | 5,659,292 | 5,096,222 | 5,213,946 | | (9,512) | | | 4.500 | 4.246 | MON | 19,111 | 229,330 | 11/23/2010 | 11/16/2040 |
| 38377M-ND-4 | GNR 2010-138 PB PAC-1-11 | | | 4 | 1 | 10,312,500 | 101.8000 | 10,180,041 | 10,000,000 | 10,113,464 | | (20,605) | | | 4.000 | 3.803 | MON | 33,333 | 400,000 | 10/07/2010 | 10/20/2040 |
| 38377M-NR-3 | GNR 2010-137 PE PAC-1-11 | | | 4 | 1 | 20,785,098 | 104.6320 | 19,006,174 | 18,164,698 | 19,462,391 | | (184,891) | | | 4.500 | 3.419 | MON | 68,118 | 817,411 | 02/12/2013 | 10/20/2040 |
| 38377M-P2-6 | GNR 2010-149 BP AD PAC-11 | | | 4 | 1 | 7,845,041 | 107.2560 | 8,080,930 | 7,534,253 | 7,698,564 | | (15,782) | | | 4.500 | 4.228 | MON | 28,253 | 339,041 | 11/23/2010 | 11/20/2040 |
| 38377M-P9-1 | GNR 2010-149 LB AD PAC-11 | | | 4 | 1 | 13,095,470 | 106.8240 | 13,457,069 | 12,597,474 | 12,886,865 | | (22,421) | | | 4.500 | 4.254 | MON | 47,241 | 566,886 | 11/24/2010 | 11/16/2040 |
| 38377M-QL-3 | GNR 2010-154 PG AD PAC-11 | | | 4 | 1 | 10,090,463 | 104.0190 | 10,693,176 | 10,280,000 | 10,177,947 | | 8,823 | | | 4.250 | 4.397 | MON | 36,408 | 436,900 | 12/02/2010 | 11/20/2040 |
| 38377M-TH-9 | GNR 2010-144 DC EXCH PAC-1-11 | | | 4 | 1 | 49,742,956 | 107.1300 | 54,908,518 | 51,253,890 | 50,482,182 | | 80,698 | | | 4.000 | 4.221 | MON | 170,846 | 2,050,156 | 11/15/2010 | 11/16/2040 |
| 38377M-TK-2 | GNR 2010-144 PL EXCH SC PAC-11 | | | 4 | 1 | 16,048,986 | 103.6840 | 16,165,307 | 15,591,000 | 15,769,389 | | (32,019) | | | 4.250 | 4.059 | MON | 55,218 | 662,618 | 11/04/2010 | 09/16/2040 |
| 38377M-UF-1 | GNR 2010-146 EL PAC-11 | | | 4 | 1 | 55,484,029 | 102.5400 | 62,199,569 | 60,659,000 | 58,387,547 | | 301,310 | | | 4.000 | 4.687 | MON | 202,197 | 2,426,360 | 02/16/2011 | 11/16/2040 |
| 38377M-VJ-2 | GNR 2010-146 ZC Z PAC-1-11 | | | 4 | 1 | 15,844,665 | 105.7690 | 16,719,642 | 15,807,684 | 15,814,024 | | (4,071) | | | 4.000 | 4.007 | MON | 52,692 | 618,818 | 12/01/2018 | 11/16/2040 |
| 38377M-WX-0 | GNR 2010-146 CL EXCH PAC-1-11 | | | 4 | 1 | 28,827,413 | 102.5700 | 28,930,937 | 28,206,000 | 28,443,974 | | (38,872) | | | 4.000 | 3.866 | MON | 94,020 | 1,128,240 | 10/21/2010 | 11/16/2040 |
| 38377M-YL-4 | GNR 2010-146 QL EXCH PAC-1-11 | | | 4 | 1 | 18,150,795 | 104.6020 | 20,497,814 | 19,596,000 | 18,842,689 | | 73,247 | | | 4.000 | 4.559 | MON | 65,320 | 783,840 | 12/10/2010 | 11/16/2040 |
| 38377N-3J-1 | GNR 2010-164 LP EXCH AD PAC-1 | | | 4 | 1 | 42,203,251 | 102.5080 | 46,007,903 | 44,882,155 | 43,770,833 | | 175,826 | | | 4.250 | 4.746 | MON | 158,958 | 1,907,492 | 02/18/2011 | 12/20/2040 |
| 38377N-AB-0 | GNR 2010-143 QE AD PAC-1-11 | | | 4 | 1 | 9,031,250 | 103.9840 | 10,398,380 | 10,000,000 | 9,419,497 | | 41,851 | | | 4.000 | 4.731 | MON | 33,333 | 400,000 | 02/23/2011 | 11/16/2040 |
| 38377N-ER-1 | GNR 2010-152 PN PAC-1-11 | | | 4 | 1 | 14,150,682 | 101.2190 | 14,564,372 | 14,389,000 | 14,272,491 | | 15,683 | | | 4.000 | 4.160 | MON | 47,963 | 575,560 | 12/01/2010 | 11/20/2040 |
| 38377N-FT-6 | GNR 2010-151 EP AD PAC-11 | | | 4 | 1 | 36,644,863 | 102.0320 | 36,962,261 | 36,226,000 | 36,375,051 | | (28,329) | | | 4.000 | 3.937 | MON | 120,753 | 1,449,040 | 10/26/2010 | 11/20/2040 |
| 38377N-G2-4 | GNR 2010-157 GL PAC-11 | | | 4 | 1 | 15,393,667 | 101.3520 | 17,022,114 | 16,795,000 | 16,194,124 | | 97,663 | | | 4.000 | 4.740 | MON | 55,983 | 671,800 | 02/09/2011 | 12/20/2040 |
| 38377N-GC-2 | GNR 2010-151 DG PAC-1-11 | | | 4 | 1 | 25,025,054 | 103.2390 | 26,055,444 | 25,238,000 | 25,102,791 | | 7,846 | | | 4.000 | 4.076 | MON | 84,127 | 1,009,520 | 10/26/2010 | 11/20/2040 |
| 38377N-HE-7 | GNR 2010-151 HE AD PAC-11 | | | 4 | 1 | 21,766,973 | 102.6940 | 21,834,805 | 21,262,000 | 21,475,097 | | (30,120) | | | 4.000 | 3.857 | MON | 70,873 | 850,480 | 11/04/2010 | 11/20/2040 |
| 38377N-K3-7 | GNR 2010-157 LJ AD PAC-11 | | | 4 | 1 | 35,873,029 | 103.3010 | 37,621,572 | 36,419,319 | 36,180,486 | | 18,417 | | | 4.500 | 4.661 | MON | 136,572 | 1,638,869 | 01/12/2011 | 12/16/2040 |
| 38377N-KM-5 | GNR 2010-150 GN AD PAC-11 | | | 4 | 1 | 13,280,340 | 102.4030 | 13,828,567 | 13,504,000 | 13,387,408 | | 10,827 | | | 4.000 | 4.128 | MON | 45,013 | 540,160 | 11/24/2010 | 11/20/2040 |
| 38377N-L4-4 | GNR 2010-157 EL EXCH PAC-11 | | | 4 | 1 | 69,744,303 | 101.0120 | 77,577,899 | 76,800,334 | 74,057,953 | | 472,379 | | | 4.000 | 4.733 | MON | 256,001 | 3,072,013 | 12/16/2010 | 12/20/2040 |
| 38377N-MK-7 | GNR 2010-151 KE AD PAC-11 | | | 4 | 1 | 26,488,333 | 102.9930 | 26,738,002 | 25,961,000 | 26,197,018 | | (28,660) | | | 4.250 | 4.141 | MON | 91,945 | 1,103,343 | 11/09/2010 | 11/16/2040 |
| 38377N-MR-2 | GNR 2010-151 B SEQ | | | 4 | 1 | 15,057,301 | 105.2580 | 15,658,198 | 14,876,000 | 14,922,154 | | (12,742) | | | 4.500 | 4.438 | MON | 55,785 | 669,420 | 12/01/2010 | 11/20/2040 |
| 38377N-NF-7 | GNR 2010-145 CY SEQ | | | 4 | 1 | 145,263,900 | 103.0430 | 148,050,552 | 143,678,558 | 144,160,475 | | (8,001) | | | 4.000 | 3.902 | MON | 478,929 | 5,747,142 | 11/12/2010 | 11/20/2040 |
| 38377N-QC-1 | GNR 2010-145 PM EXCH PAC-11 | | | 4 | 1 | 14,128,103 | 101.0600 | 14,467,712 | 14,316,000 | 14,225,451 | | 10,650 | | | 4.000 | 4.118 | MON | 47,720 | 572,640 | 11/18/2010 | 11/20/2040 |
| 38377N-QP-2 | GNR 2010-145 BY EXCH SEQ | | | 4 | 1 | 35,749,931 | 102.0690 | 36,603,874 | 35,862,000 | 35,772,940 | | 2,498 | | | 4.000 | 4.041 | MON | 119,540 | 1,434,480 | 11/08/2010 | 11/20/2040 |
| 38377N-RB-2 | GNR 2010-171 PC PAC-1-11 | | | 4 | 1 | 15,654,842 | 99.5660 | 17,178,684 | 17,253,485 | 16,777,605 | | 73,374 | | | 4.000 | 4.656 | MON | 57,512 | 690,139 | 02/04/2011 | 12/16/2040 |
| 38377N-SS-4 | GNR 2010-167 AZ Z AD PAC-11 | | | 4 | 1 | 20,883,555 | 103.0790 | 20,502,976 | 19,890,536 | 20,498,467 | | (37,505) | | | 4.250 | 3.993 | MON | 70,446 | 826,205 | 12/01/2018 | 12/20/2040 |
| 38377N-T2-0 | GNR 2010-164 JZ Z SEQ | | | 4 | 1 | 11,854,468 | 104.1980 | 11,330,021 | 10,873,521 | 11,336,438 | | (67,201) | | | 4.000 | 3.334 | MON | 36,245 | 425,662 | 12/01/2018 | 12/20/2040 |
| 38377N-UF-9 | GNR 2010-167 WL SC AD PAC-11 | | | 4 | 1 | 11,379,960 | 109.3620 | 12,913,487 | 11,808,000 | 11,556,813 | | 19,363 | | | 4.500 | 4.787 | MON | 44,280 | 531,360 | 04/12/2011 | 09/20/2040 |
| 38377N-UM-4 | GNR 2010-167 GC PAC-11 | | | 4 | 1 | 12,541,723 | 101.8670 | 13,698,418 | 13,447,316 | 12,987,793 | | 47,224 | | | 4.000 | 4.497 | MON | 44,824 | 537,893 | 12/10/2010 | 12/20/2040 |
| 38377N-VD-3 | GNR 2010-167 YZ SC Z AD SEQ | | | 4 | 1 | 12,592,453 | 106.6650 | 12,654,974 | 11,864,276 | 12,317,395 | | (26,237) | | | 4.500 | 4.174 | MON | 44,491 | 521,103 | 12/01/2018 | 09/16/2040 |
| 38377N-XT-6 | GNR 2010-167 EL EXCH PAC-11 | | | 4 | 1 | 69,937,496 | 100.5590 | 75,520,570 | 75,100,667 | 73,165,795 | | 364,803 | | | 4.000 | 4.579 | MON | 250,336 | 3,004,027 | 02/23/2011 | 12/16/2040 |
| 38377Q-DD-6 | GNR 2011-26 LG EXCH PAC-1-11 | | | 4 | 1 | 25,209,773 | 103.6560 | 26,728,540 | 25,785,928 | 25,523,659 | | 40,115 | | | 4.500 | 4.739 | MON | 96,697 | 1,160,367 | 03/08/2011 | 02/20/2041 |
| 38377Q-GQ-4 | GNR 2011-18 MB PAC-1-11 | | | 4 | 1 | 25,114,913 | 103.5490 | 27,465,400 | 26,524,000 | 26,022,573 | | 110,042 | | | 4.500 | 4.981 | MON | 99,465 | 1,193,580 | 02/08/2011 | 02/16/2041 |
| 38377Q-KY-2 | GNR 2011-18 PH EXCH PAC-1-11 | | | 4 | 1 | 12,805,649 | 103.6800 | 14,716,292 | 14,194,000 | 13,424,077 | | 64,722 | | | 4.000 | 4.673 | MON | 47,313 | 567,760 | 04/20/2011 | 02/20/2041 |
| 38377Q-NP-8 | GNR 2011-18 B EXCH SEQ | | | 4 | 1 | 5,936,983 | 106.7370 | 6,672,651 | 6,251,512 | 6,140,670 | | 8,863 | | | 4.500 | 4.941 | MON | 23,443 | 281,318 | 04/12/2011 | 02/20/2041 |
| 38377Q-P4-3 | GNR 2011-37 KC PAC-1-11 | | | 4 | 1 | 10,181,861 | 101.7740 | 10,952,935 | 10,762,000 | 10,541,122 | | 39,669 | | | 4.000 | 4.431 | MON | 35,873 | 430,480 | 03/17/2011 | 03/20/2041 |
| 38377Q-PA-9 | GNR 2011-18 NC EXCH PAC-11 | | | 4 | 1 | 9,121,613 | 101.8340 | 10,193,568 | 10,010,000 | 9,669,982 | | 60,563 | | | 4.000 | 4.695 | MON | 33,367 | 400,400 | 03/03/2011 | 02/20/2041 |
| 38377Q-SG-3 | GNR 2011-25 ME AD PAC-11 | | | 4 | 1 | 14,122,357 | 107.7060 | 15,120,852 | 14,039,000 | 14,068,998 | | (5,243) | | | 5.000 | 4.994 | MON | 58,496 | 701,950 | 02/02/2011 | 02/20/2041 |
| 38377Q-SX-6 | GNR 2011-25 PE PAC-1-11 | | | 4 | 1 | 16,196,975 | 103.2150 | 17,296,093 | 16,757,297 | 16,541,189 | | 20,829 | | | 4.500 | 4.845 | MON | 62,840 | 754,078 | 02/02/2011 | 02/16/2041 |
| 38377Q-TQ-0 | GNR 2011-25 CZ Z SEQ | | | 4 | 1 | 12,176,095 | 104.3800 | 12,066,640 | 11,560,347 | 11,764,338 | | (7,639) | | | 4.500 | 4.011 | MON | 43,351 | 520,054 | 01/01/2018 | 02/20/2041 |
| 38377Q-UK-1 | GNR 2011-25 NE PAC-1-11 | | | 4 | 1 | 15,724,453 | 104.1730 | 16,892,737 | 16,216,000 | 15,982,994 | | 28,279 | | | 4.500 | 4.763 | MON | 60,810 | 729,720 | 02/25/2011 | 02/16/2041 |
| 38377Q-XC-6 | GNR 2011-44 PD EXCH PAC-1-11 | | | 4 | 1 | 13,960,516 | 101.4420 | 15,312,626 | 15,095,000 | 14,657,277 | | 79,420 | | | 4.000 | 4.596 | MON | 50,317 | 603,800 | 03/29/2011 | 03/20/2041 |
| 38377Q-YM-3 | GNR 2011-46 ZA Z SEQ | | | 4 | 1 | 32,121,673 | 105.9510 | 32,894,368 | 31,046,845 | 31,384,141 | | (90,753) | | | 4.500 | 4.242 | MON | 116,426 | 1,363,641 | 12/01/2018 | 03/20/2041 |
| 38377R-4E-2 | GNR 2010-168 HT EXCH SEQ | | | 4 | 1 | 22,652,344 | 103.9260 | 25,981,563 | 25,000,000 | 24,201,448 | | 166,453 | | | 4.000 | 4.761 | MON | 83,333 | 1,000,000 | 12/10/2010 | 12/20/2040 |
| 38377R-AN-5 | GNR 2010-158 PE PAC-1-11 | | | 4 | 1 | 46,889,199 | 102.2870 | 49,353,275 | 48,250,000 | 47,618,786 | | 74,325 | | | 4.000 | 4.217 | MON | 160,833 | 1,930,000 | 12/01/2010 | 12/20/2040 |
| 38377R-AZ-8 | GNR 2010-158 HE AD PAC-11 | | | 4 | 1 | 21,978,901 | 103.6840 | 23,320,547 | 22,492,000 | 22,224,877 | | 24,035 | | | 4.250 | 4.426 | MON | 79,659 | 955,910 | 12/07/2010 | 12/20/2040 |
| 38377R-BH-7 | GNR 2010-158 DE PAC-11 | | | 4 | 1 | 23,471,124 | 101.7620 | 24,900,024 | 24,469,000 | 24,188,431 | | 69,222 | | | 4.000 | 4.317 | MON | 81,563 | 978,760 | 12/08/2010 | 11/20/2039 |
| 38377R-BJ-3 | GNR 2010-158 DG PAC-11 | | | 4 | 1 | 24,295,518 | 102.4260 | 25,850,276 | 25,238,000 | 24,740,384 | | 43,195 | | | 4.000 | 4.262 | MON | 84,127 | 1,009,520 | 12/01/2010 | 12/20/2040 |
| 38377R-DD-4 | GNR 2010-158 EP PAC-11 | | | 4 | 1 | 19,512,500 | 106.4750 | 21,295,078 | 20,000,000 | 19,808,718 | | 34,575 | | | 4.500 | 4.733 | MON | 75,000 | 900,000 | 01/11/2011 | 12/16/2040 |
| 38377R-DW-2 | GNR 2010-158 ME PAC-11 | | | 4 | 1 | 19,331,250 | 106.4550 | 21,290,938 | 20,000,000 | 19,737,952 | | 44,397 | | | 4.500 | 4.793 | MON | 75,000 | 900,000 | 01/20/2011 | 12/16/2040 |
| 38377R-HU-2 | GNR 2010-163 MC PAC-1-11 | | | 4 | 1 | 37,448,184 | 102.5980 | 40,778,494 | 39,746,000 | 38,746,009 | | 132,701 | | | 4.000 | 4.448 | MON | 132,487 | 1,589,840 | 12/07/2010 | 12/16/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38377R-K4-6 | GNR 2010-166 KB EXCH AD PAC-11 | | | 4 | 1 | 17,571,716 | 106.3840 | 19,169,709 | 18,019,385 | 17,818,559 | | 2,278 | | | 4.500 | 4.769 | MON | 67,573 | 810,872 | 02/03/2011 | 12/16/2040 |
| 38377R-KA-2 | GNR 2010-163 NC PAC | | | 4 | 1 | 23,107,785 | 105.1010 | 22,179,386 | 21,103,000 | 22,125,549 | | (131,786) | | | 4.000 | 3.269 | MON | 70,343 | 844,120 | 02/13/2013 | 12/20/2040 |
| 38377R-KN-4 | GNR 2010-163 LY SEQ | | | 4 | 1 | 11,285,156 | 100.5430 | 12,567,886 | 12,500,000 | 12,083,196 | | 84,794 | | | 4.000 | 4.812 | MON | 41,667 | 500,000 | 03/24/2011 | 12/20/2040 |
| 38377R-KQ-7 | GNR 2010-163 DC EXCH PAC-1-11 | | | 4 | 1 | 52,025,705 | 103.6300 | 56,649,252 | 54,665,000 | 53,398,163 | | 143,995 | | | 4.000 | 4.362 | MON | 182,217 | 2,186,600 | 11/18/2010 | 12/16/2040 |
| 38377R-KR-5 | GNR 2010-163 DU EXCH PAC-1-11 | | | 4 | 1 | 30,499,484 | 103.0200 | 33,150,523 | 32,178,816 | 31,403,382 | | 92,522 | | | 4.000 | 4.394 | MON | 107,263 | 1,287,153 | 12/07/2010 | 12/16/2040 |
| 38377R-LJ-2 | GNR 2010-160 MZ Z AD PAC-1-11 | | | 4 | 1 | 12,262,942 | 107.1980 | 13,932,813 | 12,997,277 | 12,601,785 | | 34,931 | | | 4.500 | 4.931 | MON | 48,740 | 570,867 | 12/01/2018 | 12/20/2040 |
| 38377R-LU-7 | GNR 2010-160 ZY Z PAC-11 | | | 4 | 1 | 50,297,716 | 104.7750 | 52,310,697 | 49,926,578 | 50,208,773 | | (54,046) | | | 4.500 | 4.419 | MON | 187,225 | 2,192,878 | 12/01/2018 | 12/20/2040 |
| 38377R-NH-4 | GNR 2010-160 PT EXCH PAC-11 | | | 4 | 1 | 80,174,003 | 101.0400 | 81,878,048 | 81,035,000 | 80,599,865 | | 46,555 | | | 4.000 | 4.098 | MON | 270,117 | 3,241,400 | 11/24/2010 | 12/20/2040 |
| 38377R-PR-0 | GNR 2010-162 MB AD PAC-11 | | | 4 | 1 | 6,859,568 | 104.1860 | 7,292,577 | 6,999,559 | 6,924,060 | | 6,791 | | | 4.500 | 4.670 | MON | 26,248 | 314,980 | 03/10/2011 | 12/20/2040 |
| 38377R-QQ-1 | GNR 2010-162 PH EXCH AD PAC-11 | | | 4 | 1 | 53,293,317 | 103.6300 | 55,944,769 | 53,985,000 | 53,626,528 | | 36,256 | | | 4.500 | 4.624 | MON | 202,444 | 2,429,325 | 01/10/2011 | 12/20/2040 |
| 38377R-TS-4 | GNR 2010-162 QL EXCH PAC-11 | | | 4 | 1 | 29,134,586 | 103.5740 | 31,069,153 | 29,997,000 | 29,617,999 | | 54,515 | | | 4.500 | 4.759 | MON | 112,489 | 1,349,865 | 01/05/2011 | 12/16/2040 |
| 38377R-TX-3 | GNR 2010-162 MH EXCH PAC-11 | | | 4 | 1 | 31,108,753 | 104.5190 | 33,375,039 | 31,932,000 | 31,508,615 | | 43,106 | | | 4.500 | 4.717 | MON | 119,745 | 1,436,940 | 01/26/2011 | 12/20/2040 |
| 38377R-UT-0 | GNR 2010-166 MC PAC-11 | | | 4 | 1 | 65,971,399 | 101.0780 | 73,656,717 | 72,871,411 | 69,682,860 | | 413,255 | | | 4.000 | 4.736 | MON | 242,905 | 2,914,856 | 02/15/2011 | 12/20/2040 |
| 38377R-UY-9 | GNR 2010-166 DB AD PAC-11 | | | 4 | 1 | 9,709,323 | 104.3600 | 9,237,775 | 8,851,804 | 9,284,528 | | (45,208) | | | 4.250 | 3.624 | MON | 31,350 | 376,202 | 03/01/2012 | 12/20/2040 |
| 38377R-V6-9 | GNR 2010-165 PC PAC-1-11 | | | 4 | 1 | 98,523,508 | 101.2850 | 101,783,933 | 100,493,000 | 99,567,380 | | 124,780 | | | 4.000 | 4.176 | MON | 334,977 | 4,019,720 | 12/02/2010 | 12/20/2040 |
| 38377R-VF-9 | GNR 2010-166 GB SEQ | | | 4 | 1 | 91,294,266 | 104.8550 | 98,517,562 | 93,955,837 | 92,769,007 | | 11,857 | | | 4.000 | 4.291 | MON | 313,186 | 3,758,234 | 12/01/2010 | 12/16/2040 |
| 38377R-VJ-1 | GNR 2010-166 BG AD PAC-11 | | | 4 | 1 | 19,759,025 | 103.3280 | 23,157,451 | 22,411,654 | 21,015,815 | | 122,551 | | | 4.000 | 4.840 | MON | 74,706 | 896,466 | 02/10/2011 | 12/20/2040 |
| 38377R-Z2-4 | GNR 2010-165 PG AD PAC-11 | | | 4 | 1 | 15,315,235 | 106.1330 | 16,626,061 | 15,665,256 | 15,468,962 | | 17,735 | | | 4.500 | 4.706 | MON | 58,745 | 704,937 | 02/02/2011 | 12/16/2040 |
| 38377R-Z9-9 | GNR 2010-168 EN AD PAC-11 | | | 4 | 1 | 14,142,469 | 103.5530 | 15,365,233 | 14,838,000 | 14,491,990 | | 36,297 | | | 4.250 | 4.599 | MON | 52,551 | 630,615 | 01/26/2011 | 12/20/2040 |
| 38377T-2K-6 | GNR 2011-23 MB EXCH AD PAC-11 | | | 4 | 1 | 14,200,636 | 103.6910 | 14,449,406 | 13,935,000 | 14,037,936 | | (19,856) | | | 4.500 | 4.371 | MON | 52,256 | 627,075 | 06/07/2011 | 02/16/2041 |
| 38377T-2W-0 | GNR 2011-23 KB EXCH AD PAC-11 | | | 4 | 1 | 12,941,760 | 107.6490 | 13,658,501 | 12,688,000 | 12,801,606 | | (15,095) | | | 4.500 | 4.388 | MON | 47,580 | 570,960 | 06/07/2011 | 02/16/2041 |
| 38377T-4Z-1 | GNR 2011-23 PZ SC Z SEQ | | | 4 | 1 | 22,329,867 | 103.7760 | 22,130,535 | 21,325,231 | 21,779,712 | | (69,784) | | | 4.500 | 4.150 | MON | 79,970 | 936,648 | 12/01/2018 | 01/20/2041 |
| 38377T-A4-3 | GNR 2011-19 NX AD PAC-1-11 | | | 4 | 1 | 13,861,840 | 105.2750 | 15,122,349 | 14,364,601 | 14,167,869 | | 1,228 | | | 4.500 | 4.836 | MON | 53,867 | 646,407 | 02/01/2011 | 02/20/2041 |
| 38377T-B5-9 | GNR 2011-19 ZC SC Z SEQ | | | 4 | 1 | 26,447,366 | 109.5040 | 26,063,185 | 23,801,169 | 24,824,946 | | (166,773) | | | 5.000 | 4.247 | MON | 99,172 | 1,158,445 | 12/01/2018 | 05/20/2040 |
| 38377T-DR-9 | GNR 2011-13 KB EXCH PAC-1-11 | | | 4 | 1 | 13,642,154 | 101.5470 | 15,302,122 | 15,069,000 | 14,476,184 | | 101,823 | | | 4.000 | 4.837 | MON | 50,230 | 602,760 | 02/04/2011 | 01/20/2041 |
| 38377T-FL-0 | GNR 2011-2 MB EXCH PAC-1-11 | | | 4 | 1 | 18,793,103 | 104.8200 | 20,136,192 | 19,210,327 | 19,021,685 | | 25,972 | | | 4.500 | 4.702 | MON | 72,039 | 864,465 | 03/01/2011 | 01/20/2041 |
| 38377T-GJ-4 | GNR 2011-11 PB AD PAC-11 | | | 4 | 1 | 10,639,069 | 103.9460 | 11,281,019 | 10,852,732 | 10,741,012 | | 10,522 | | | 4.500 | 4.666 | MON | 40,698 | 488,373 | 04/27/2011 | 01/20/2041 |
| 38377T-JF-9 | GNR 2011-7 VZ Z SEQ | | | 4 | 1 | 19,957,937 | 104.9750 | 19,718,154 | 18,783,670 | 19,168,513 | | (5,085) | | | 4.500 | 3.963 | MON | 70,439 | 845,265 | 03/13/2012 | 01/20/2041 |
| 38377T-L2-5 | GNR 2011-19 PY EXCH PAC-11 | | | 4 | 1 | 13,240,637 | 100.3000 | 14,543,847 | 14,500,355 | 14,049,959 | | 30,605 | | | 4.000 | 4.788 | MON | 48,335 | 580,014 | 02/25/2011 | 02/20/2041 |
| 38377T-L8-2 | GNR 2011-24 Z Z SEQ | | | 4 | 1 | 12,188,706 | 100.9830 | 13,278,394 | 13,149,092 | 12,779,370 | | 61,257 | | | 3.500 | 4.035 | MON | 38,352 | 451,611 | 12/01/2018 | 02/20/2041 |
| 38377T-M6-5 | GNR 2011-24 PB PAC-1-11 | | | 4 | 1 | 30,454,513 | 101.1400 | 34,194,341 | 33,809,000 | 32,668,695 | | 226,391 | | | 4.000 | 4.757 | MON | 112,697 | 1,352,360 | 02/09/2011 | 02/20/2041 |
| 38377T-NW-7 | GNR 2011-3 PL EXCH PAC-11 | | | 4 | 1 | 8,362,578 | 102.6510 | 9,495,226 | 9,250,000 | 8,765,522 | | 45,517 | | | 4.000 | 4.714 | MON | 30,833 | 370,000 | 04/20/2011 | 01/20/2041 |
| 38377T-QJ-3 | GNR 2011-5 LW PAC-1-11 | | | 4 | 1 | 12,446,920 | 101.8960 | 11,886,116 | 11,665,000 | 12,082,292 | | (54,622) | | | 4.000 | 3.544 | MON | 38,883 | 466,600 | 12/20/2011 | 01/20/2041 |
| 38377T-R3-7 | GNR 2011-24 PG PAC-1-11 | | | 4 | 1 | 17,630,043 | 101.5580 | 19,702,589 | 19,400,322 | 18,751,830 | | 120,395 | | | 4.000 | 4.705 | MON | 64,668 | 776,013 | 02/15/2011 | 02/20/2041 |
| 38377T-S5-1 | GNR 2011-24 LZ Z SEQ | | | 4 | 1 | 14,142,922 | 106.3430 | 14,393,680 | 13,535,194 | 13,708,711 | | (44,123) | | | 4.500 | 4.158 | MON | 50,757 | 598,770 | 10/01/2018 | 02/20/2041 |
| 38377T-XM-8 | GNR 2011-17 EN PAC-11 | | | 4 | 1 | 10,168,598 | 103.4160 | 11,172,303 | 10,803,291 | 10,582,687 | | 26,035 | | | 4.500 | 5.058 | MON | 40,512 | 486,148 | 02/10/2011 | 02/16/2041 |
| 38377U-2M-9 | GNR 2011-63 AY SEQ | | | 4 | 1 | 35,188,347 | 106.4480 | 38,690,585 | 36,346,904 | 35,872,687 | | 3,566 | | | 4.500 | 4.830 | MON | 136,301 | 1,635,611 | 04/14/2011 | 04/20/2041 |
| 38377U-B4-9 | GNR 2011-41 MP EXCH PAC-1-11 | | | 4 | 1 | 24,375,582 | 102.3020 | 26,219,092 | 25,629,000 | 25,088,164 | | 83,654 | | | 4.000 | 4.411 | MON | 85,430 | 1,025,160 | 05/10/2011 | 03/20/2041 |
| 38377U-D4-7 | GNR 2011-50 AY AD PAC-1-11 | | | 4 | 1 | 37,742,565 | 100.6590 | 38,423,668 | 38,172,000 | 37,988,722 | | 24,948 | | | 4.000 | 4.102 | MON | 127,240 | 1,526,880 | 05/18/2011 | 02/20/2041 |
| 38377U-EQ-7 | GNR 2011-35 KJ EXCH PAC-1-11 | | | 4 | 1 | 23,831,622 | 104.0130 | 25,318,133 | 24,341,267 | 24,140,484 | | 33,488 | | | 4.500 | 4.697 | MON | 91,280 | 1,095,357 | 04/06/2011 | 03/16/2041 |
| 38377U-F3-7 | GNR 2011-50 DB PAC-11 | | | 4 | 1 | 13,790,372 | 101.8490 | 15,199,574 | 14,923,636 | 14,429,748 | | 69,362 | | | 4.000 | 4.600 | MON | 49,745 | 596,945 | 04/06/2011 | 04/20/2041 |
| 38377U-HP-6 | GNR 2011-40 PE PAC-11 | | | 4 | 1 | 9,654,688 | 104.0870 | 10,408,683 | 10,000,000 | 9,857,097 | | 23,192 | | | 4.500 | 4.800 | MON | 37,500 | 450,000 | 03/08/2011 | 03/20/2041 |
| 38377U-HU-5 | GNR 2011-40 ME PAC-1-11 | | | 4 | 1 | 12,519,514 | 103.9930 | 13,467,096 | 12,950,000 | 12,770,117 | | 31,255 | | | 4.500 | 4.806 | MON | 48,563 | 582,750 | 03/09/2011 | 03/16/2041 |
| 38377U-JE-9 | GNR 2011-40 DE SC SEQ | | | 4 | 1 | 12,988,860 | 103.6180 | 13,733,444 | 13,253,939 | 13,128,431 | | 14,811 | | | 4.500 | 4.671 | MON | 49,702 | 596,427 | 03/29/2011 | 12/20/2040 |
| 38377U-K8-0 | GNR 2011-54 B SEQ | | | 4 | 1 | 19,555,614 | 101.7260 | 22,670,296 | 22,285,600 | 21,151,514 | | 156,059 | | | 4.000 | 4.846 | MON | 74,285 | 891,424 | 03/22/2011 | 04/16/2041 |
| 38377U-N6-1 | GNR 2011-62 KB SEQ | | | 4 | 1 | 2,296,812 | 103.5210 | 2,457,562 | 2,373,966 | 2,303,926 | | 466 | | | 4.500 | 5.263 | MON | 8,902 | 106,829 | 04/05/2011 | 04/20/2041 |
| 38377U-Q9-2 | GNR 2011-48 ZB Z SEQ | | | 4 | 1 | 27,887,153 | 106.7170 | 32,633,131 | 30,579,059 | 29,431,091 | | 175,496 | | | 4.500 | 5.268 | MON | 114,671 | 1,343,095 | 12/01/2018 | 04/20/2041 |
| 38377U-RL-4 | GNR 2011-32 PB PAC-1-11 | | | 4 | 1 | 8,014,499 | 100.1750 | 8,474,764 | 8,459,970 | 8,309,832 | | 26,656 | | | 4.000 | 4.469 | MON | 28,200 | 338,399 | 06/30/2011 | 03/16/2041 |
| 38377U-RP-5 | GNR 2011-32 QC PAC-1-11 | | | 4 | 1 | 9,102,328 | 105.1450 | 9,645,983 | 9,174,000 | 9,133,791 | | 3,397 | | | 4.500 | 4.587 | MON | 34,403 | 412,830 | 06/30/2011 | 03/16/2041 |
| 38377U-ST-6 | GNR 2011-32 LB SC PAC-11 | | | 4 | 1 | 11,140,681 | 101.4290 | 11,590,092 | 11,426,797 | 11,314,495 | | 17,616 | | | 4.000 | 4.200 | MON | 38,089 | 457,072 | 07/28/2011 | 03/20/2041 |
| 38377U-XT-0 | GNR 2011-41 PB SC PAC-1-11 | | | 4 | 1 | 14,445,901 | 101.3140 | 15,700,436 | 15,496,776 | 15,087,061 | | 72,582 | | | 4.000 | 4.567 | MON | 51,656 | 619,871 | 03/29/2011 | 01/20/2041 |
| 38377V-2V-7 | GNR 2011-71 LK PAC-11 | | | 4 | 1 | 25,099,411 | 101.3150 | 26,940,714 | 26,591,000 | 25,852,772 | | 72,658 | | | 4.000 | 4.390 | MON | 88,637 | 1,063,640 | 05/06/2011 | 05/16/2041 |
| 38377V-3L-8 | GNR 2011-71 WL PAC-1-11 | | | 4 | 1 | 24,435,331 | 100.7570 | 25,763,675 | 25,570,000 | 25,085,739 | | 73,986 | | | 4.000 | 4.366 | MON | 85,233 | 1,022,800 | 07/13/2011 | 05/20/2041 |
| 38377V-BC-9 | GNR 2011-51 AZ Z SEQ | | | 4 | 1 | 16,523,089 | 105.3620 | 19,101,068 | 18,129,045 | 17,433,549 | | 93,259 | | | 4.500 | 5.195 | MON | 67,984 | 796,265 | 12/01/2018 | 04/16/2041 |
| 38377V-CB-0 | GNR 2011-51 MZ Z PAC-1-11 | | | 4 | 1 | 18,061,361 | 103.6760 | 20,914,892 | 20,173,272 | 19,214,711 | | 135,487 | | | 4.000 | 4.855 | MON | 67,244 | 789,716 | 12/01/2018 | 04/20/2041 |
| 38377V-CP-9 | GNR 2011-51 ZD Z AD PAC-1-11 | | | 4 | 1 | 12,150,310 | 103.6070 | 14,071,821 | 13,581,951 | 12,817,324 | | 72,340 | | | 4.000 | 4.777 | MON | 45,273 | 531,688 | 12/01/2018 | 04/20/2041 |
| 38377V-HB-5 | GNR 2011-52 CE EXCH SEQ | | | 4 | 1 | 20,793,452 | 103.8870 | 22,320,167 | 21,485,000 | 21,190,321 | | 43,072 | | | 4.500 | 4.780 | MON | 80,569 | 966,825 | 03/21/2011 | 04/16/2041 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38377V-N7-7 | GNR 2011-69 NY EXCH PAC-1-11 | | | 4 | 1 | 10,012,840 | 101.6180 | 10,543,895 | 10,376,000 | 10,174,026 | | 18,043 | | | 4.000 | 4.265 | MON | 34,587 | 415,040 | 06/03/2011 | 05/20/2041 |
| 38377V-PX-8 | GNR 2011-61 CZ Z SEQ | | | 4 | 1 | 32,986,714 | 104.5700 | 36,083,271 | 34,506,434 | 33,906,856 | | 112,637 | | | 4.500 | 4.941 | MON | 129,399 | 1,515,593 | 12/01/2018 | 04/20/2041 |
| 38377V-RH-1 | GNR 2011-56 ZL Z SEQ | | | 4 | 1 | 18,193,802 | 105.8250 | 21,168,627 | 20,003,457 | 19,322,049 | | 132,603 | | | 4.500 | 5.342 | MON | 75,013 | 878,593 | 12/01/2018 | 04/16/2041 |
| 38377V-RK-4 | GNR 2011-56 PE PAC-1-11 | | | 4 | 1 | 21,660,334 | 104.0350 | 23,161,359 | 22,263,000 | 21,991,993 | | 39,621 | | | 4.500 | 4.747 | MON | 83,486 | 1,001,835 | 04/06/2011 | 04/16/2041 |
| 38377V-SE-7 | GNR 2011-56 BZ Z SEQ | | | 4 | 1 | 36,456,190 | 106.5060 | 42,769,820 | 40,157,227 | 38,738,578 | | 120,888 | | | 4.500 | 5.395 | MON | 150,590 | 1,803,708 | 03/01/2018 | 04/16/2041 |
| 38377V-W7-7 | GNR 2011-68 CE EXCH SEQ | | | 4 | 1 | 28,106,871 | 103.3150 | 29,424,823 | 28,480,680 | 28,330,300 | | 13,974 | | | 4.500 | 4.632 | MON | 106,803 | 1,281,631 | 05/03/2011 | 05/16/2041 |
| 38377V-ZP-4 | GNR 2011-66 KN EXCH PAC-1-11 | | | 4 | 1 | 14,265,896 | 103.7960 | 15,647,215 | 15,075,000 | 14,614,440 | | 47,018 | | | 4.000 | 4.439 | MON | 50,250 | 603,000 | 07/07/2011 | 05/16/2041 |
| 38377W-AB-0 | GNR 2011-73 PB PAC-11 | | | 4 | 1 | 15,452,022 | 104.1870 | 16,028,874 | 15,384,714 | 15,396,092 | | (7,183) | | | 4.500 | 4.486 | MON | 57,693 | 692,312 | 05/06/2011 | 05/16/2041 |
| 38377W-AN-4 | GNR 2011-73 KB SC SEQ | | | 4 | 1 | 6,642,898 | 103.0060 | 6,946,776 | 6,744,059 | 6,701,672 | | 2,321 | | | 4.000 | 4.212 | MON | 22,480 | 269,762 | 05/18/2011 | 01/16/2041 |
| 38377W-BA-1 | GNR 2011-73 LB PAC-11 | | | 4 | 1 | 45,827,408 | 102.3860 | 48,796,512 | 47,659,313 | 46,693,227 | | 86,756 | | | 4.000 | 4.295 | MON | 158,864 | 1,906,373 | 06/21/2011 | 05/20/2041 |
| 38377W-BC-7 | GNR 2011-73 LU SUP | | | 4 | 1 | 19,923,140 | 99.6800 | 21,148,185 | 21,215,990 | 20,951,402 | | 10,528 | | | 4.000 | 4.297 | MON | 70,720 | 848,640 | 05/06/2011 | 05/20/2041 |
| 38377W-BJ-2 | GNR 2011-73 BK PAC-11 | | | 4 | 1 | 14,169,191 | 103.7630 | 13,305,297 | 12,822,797 | 13,366,471 | | (105,653) | | | 4.500 | 3.592 | MON | 48,085 | 577,026 | 12/20/2011 | 05/16/2041 |
| 38377W-J8-8 | GNR 2011-94 Z Z SEQ | | | 4 | 1 | 14,513,940 | 103.8640 | 14,771,147 | 14,221,581 | 14,321,703 | | (22,049) | | | 4.000 | 3.863 | MON | 47,405 | 556,727 | 12/01/2018 | 07/20/2041 |
| 38377W-V9-2 | GNR 2011-106 LB SC PAC-11 | | | 4 | 1 | 13,455,864 | 108.1580 | 12,382,772 | 11,448,754 | 12,366,327 | | (88,580) | | | 4.500 | 3.502 | MON | 42,933 | 515,194 | 06/07/2012 | 02/16/2041 |
| 38377W-WK-6 | GNR 2011-82 PB PAC-1-11 | | | 4 | 1 | 28,046,499 | 102.0690 | 29,773,626 | 29,170,000 | 28,659,025 | | 60,844 | | | 4.000 | 4.281 | MON | 97,233 | 1,166,800 | 06/17/2011 | 06/20/2041 |
| 38377X-5E-8 | GNR 2012-136 MX EXCH PAC-1-11 | | | 4 | 1 | 17,603,911 | 86.1320 | 17,699,343 | 20,549,000 | 18,451,402 | | 145,081 | | | 2.000 | 3.039 | MON | 34,248 | 410,980 | 01/30/2013 | 11/20/2042 |
| 38377X-C8-3 | GNR 2011-133 MZ Z SEQ | | | 4 | 1 | 13,938,435 | 101.8220 | 15,908,581 | 15,623,874 | 14,842,786 | | 110,327 | | | 3.500 | 4.407 | MON | 45,570 | 536,608 | 12/01/2018 | 09/16/2041 |
| 38377X-DG-4 | GNR 2011-102 DC PAC-1-11 | | | 4 | 1 | 28,374,397 | 101.3330 | 30,023,963 | 29,629,000 | 29,075,731 | | 70,670 | | | 4.000 | 4.316 | MON | 98,763 | 1,185,160 | 07/28/2011 | 07/20/2041 |
| 38377X-GA-4 | GNR 2011-93 PE PAC-1-11 | | | 4 | 1 | 29,998,136 | 102.2310 | 28,577,548 | 27,954,000 | 29,019,360 | | (104,969) | | | 4.000 | 3.513 | MON | 93,180 | 1,118,160 | 12/20/2011 | 07/20/2041 |
| 38377X-HR-6 | GNR 2011-111 CE PAC-1-11 | | | 4 | 1 | 18,368,471 | 101.9760 | 17,839,429 | 17,493,782 | 17,827,482 | | (63,839) | | | 4.000 | 3.613 | MON | 58,313 | 699,751 | 03/01/2012 | 08/20/2041 |
| 38377X-JF-0 | GNR 2011-114 NC EXCH PAC-1-11 | | | 4 | 1 | 14,180,648 | 100.1520 | 14,679,207 | 14,657,000 | 14,439,332 | | 45,648 | | | 4.000 | 4.340 | MON | 48,857 | 586,280 | 09/12/2013 | 08/16/2041 |
| 38377X-PX-4 | GNR 2011-117 ZA SC Z PT | | | 4 | 1 | 26,163,153 | 107.0240 | 26,575,809 | 24,831,549 | 25,393,441 | | (83,829) | | | 4.500 | 4.130 | MON | 93,118 | 1,090,653 | 12/01/2018 | 04/16/2041 |
| 38377Y-AP-5 | GNR 2011-128 PE PAC-1-11 | | | 4 | 1 | 11,633,814 | 100.5070 | 11,700,999 | 11,642,000 | 11,630,560 | | (1,032) | | | 3.500 | 3.514 | MON | 33,956 | 407,470 | 03/19/2012 | 09/20/2041 |
| 38377Y-CB-4 | GNR 2011-128 BJ EXCH PT | | | 4 | 1 | 184,604 | 97.8750 | 175,662 | 179,477 | 183,515 | | (418) | | | 2.500 | 1.562 | MON | 374 | 4,487 | 07/05/2013 | 09/16/2026 |
| 38377Y-EE-6 | GNR 2011-123 LA SC PAC-11 | | | 4 | 1 | 14,435 | 100.1750 | 13,593 | 13,570 | 14,093 | | (132) | | | 3.500 | 0.931 | MON | 40 | 475 | 07/05/2013 | 05/20/2039 |
| 38377Y-Q4-5 | GNR 2011-141 BY EXCH PAC-1-11 | | | 4 | 1 | 10,183,584 | 104.7090 | 9,609,161 | 9,176,984 | 9,841,655 | | (43,826) | | | 4.000 | 3.301 | MON | 30,590 | 367,079 | 06/07/2012 | 10/20/2041 |
| 38377Y-UK-4 | GNR 2011-140 PE PAC-1-11 | | | 4 | 1 | 10,992,141 | 100.2980 | 11,025,799 | 10,993,000 | 10,988,263 | | (1,188) | | | 3.500 | 3.511 | MON | 32,063 | 384,755 | 03/19/2012 | 10/16/2041 |
| 38378A-4J-7 | GNR 2011-156 QM EXCH SC PAC-11 | | | 4 | 1 | 30,421,168 | 101.7310 | 29,084,519 | 28,589,644 | 29,257,320 | | (88,604) | | | 4.000 | 3.449 | MON | 95,299 | 1,143,586 | 12/20/2011 | 07/20/2040 |
| 38378A-SC-1 | GNR 2012-8 PZ Z AD PAC-1-11 | | | 4 | 1 | 8,256,465 | 108.6650 | 8,833,242 | 8,128,847 | 8,201,799 | | (5,052) | | | 4.000 | 3.940 | MON | 27,096 | 318,217 | 12/01/2018 | 01/20/2042 |
| 38378A-HL-8 | GNR 2011-154 LK EXCH SC PT | | | 4 | 1 | 13,109,668 | 101.1900 | 12,603,920 | 12,455,742 | 12,793,625 | | (38,408) | | | 4.000 | 3.662 | MON | 41,519 | 498,230 | 12/20/2011 | 07/20/2041 |
| 38378A-HV-6 | GNR 2011-146 BP PAC-11 | | | 4 | 1 | 21,429,115 | 104.6730 | 20,938,594 | 20,003,841 | 20,801,261 | | (75,387) | | | 4.000 | 3.530 | MON | 66,679 | 800,154 | 03/01/2012 | 11/16/2041 |
| 38378A-R5-2 | GNR 2011-160 Z Z SEQ | | | 4 | 1 | 25,590,329 | 101.4220 | 26,631,807 | 26,258,529 | 25,950,384 | | 40,449 | | | 3.500 | 3.709 | MON | 76,587 | 901,859 | 12/01/2018 | 12/20/2041 |
| 38378A-WZ-0 | GNR 2011-157 QZ Z SEQ | | | 4 | 1 | 20,806,698 | 100.9180 | 21,567,631 | 21,371,454 | 21,072,087 | | 32,216 | | | 3.500 | 3.720 | MON | 62,333 | 734,011 | 12/01/2018 | 12/20/2041 |
| 38378A-X7-1 | GNR 2011-158 KZ SC Z SEQ | | | 4 | 1 | 37,753,204 | 104.6890 | 37,058,412 | 35,398,550 | 36,354,859 | | (136,696) | | | 4.500 | 4.062 | MON | 132,745 | 1,554,777 | 12/01/2018 | 05/20/2041 |
| 38378A-YX-3 | GNR 2011-157 ZC EXCH SC Z PAC-11 | | | 4 | 1 | 21,610,969 | 104.2080 | 21,682,649 | 20,807,111 | 21,206,154 | | (50,962) | | | 4.000 | 3.730 | MON | 69,357 | 814,529 | 12/01/2018 | 04/16/2041 |
| 38378C-2X-4 | GNR 2012-24 MP PAC-11 | | | 4 | 1 | 8,414,569 | 103.1750 | 8,811,138 | 8,540,000 | 8,474,617 | | 6,079 | | | 3.500 | 3.609 | MON | 24,908 | 298,900 | 03/14/2012 | 02/20/2042 |
| 38378C-3P-0 | GNR 2012-26 ZA Z SEQ | | | 4 | 1 | 24,255,419 | 99.9000 | 25,040,897 | 25,065,918 | 24,634,605 | | 38,273 | | | 3.500 | 3.731 | MON | 73,109 | 860,899 | 12/01/2018 | 02/20/2042 |
| 38378C-5V-5 | GNR 2012-26 BY EXCH SEQ | | | 4 | 1 | 20,743,810 | 100.7490 | 20,705,052 | 20,551,143 | 20,643,282 | | (1,474) | | | 3.500 | 3.381 | MON | 59,941 | 719,290 | 02/01/2018 | 02/20/2042 |
| 38378C-CV-7 | GNR 2011-169 AZ Z SEQ | | | 4 | 1 | 18,478,291 | 101.1480 | 19,035,032 | 18,819,038 | 18,641,059 | | 19,530 | | | 3.500 | 3.670 | MON | 54,889 | 646,347 | 12/01/2018 | 12/20/2041 |
| 38378C-E6-0 | GNR 2012-3 HZ Z SEQ | | | 4 | 1 | 20,109,242 | 101.7920 | 21,615,373 | 21,234,805 | 20,715,830 | | 67,574 | | | 3.500 | 3.897 | MON | 61,935 | 729,318 | 12/01/2018 | 01/20/2042 |
| 38378C-ET-0 | GNR 2012-10 PB AD PAC-11 | | | 4 | 1 | 9,611,175 | 103.8400 | 9,476,413 | 9,126,000 | 9,303,176 | | (29,789) | | | 4.000 | 3.671 | MON | 30,420 | 365,040 | 03/13/2012 | 01/20/2042 |
| 38378C-EY-9 | GNR 2012-10 LB AD PAC-1-11 | | | 4 | 1 | 11,869,664 | 98.5000 | 11,597,436 | 11,774,000 | 11,806,307 | | (5,030) | | | 3.500 | 3.472 | MON | 34,341 | 412,090 | 03/08/2012 | 01/20/2042 |
| 38378C-F9-3 | GNR 2012-3 LP AD PAC-11 | | | 4 | 1 | 16,944,505 | 101.1190 | 16,943,570 | 16,756,000 | 16,831,205 | | (11,386) | | | 3.500 | 3.444 | MON | 48,872 | 586,460 | 03/08/2012 | 01/20/2042 |
| 38378C-LR-6 | GNR 2012-13 ZK Z SEQ | | | 4 | 1 | 63,271,190 | 99.9090 | 65,302,696 | 65,362,431 | 64,196,370 | | 108,510 | | | 3.500 | 3.742 | MON | 190,640 | 2,244,898 | 12/01/2018 | 01/20/2042 |
| 38378C-NL-7 | GNR 2012-7 PE PAC-1-11 | | | 4 | 1 | 66,538,697 | 100.3650 | 66,708,448 | 66,466,000 | 66,437,166 | | (13,337) | | | 3.500 | 3.502 | MON | 193,859 | 2,326,310 | 03/14/2012 | 01/20/2042 |
| 38378C-NT-0 | GNR 2012-7 Z Z SEQ | | | 4 | 1 | 30,233,026 | 101.1680 | 31,496,844 | 31,133,344 | 30,649,847 | | 52,739 | | | 3.500 | 3.740 | MON | 90,806 | 1,069,287 | 12/01/2018 | 01/20/2042 |
| 38378C-NZ-6 | GNR 2012-7 ME PAC-1-11 | | | 4 | 1 | 47,707,560 | 100.2090 | 47,747,575 | 47,648,000 | 47,630,402 | | (10,147) | | | 3.500 | 3.501 | MON | 138,973 | 1,667,680 | 03/14/2012 | 01/20/2042 |
| 38378C-PL-5 | GNR 2012-7 JZ Z SEQ | | | 4 | 1 | 16,036,708 | 102.4880 | 16,885,845 | 16,475,916 | 16,271,230 | | 31,514 | | | 3.500 | 3.750 | MON | 48,055 | 565,872 | 12/01/2018 | 01/20/2042 |
| 38378C-SB-4 | GNR 2012-13 QY EXCH PAC-11 | | | 4 | 1 | 21,563,616 | 99.8050 | 21,401,155 | 21,442,999 | 21,496,905 | | (7,945) | | | 3.500 | 3.477 | MON | 62,542 | 750,505 | 03/13/2012 | 01/20/2042 |
| 38378C-Z9-1 | GNR 2012-12 NY EXCH PAC-11 | | | 4 | 1 | 45,199,473 | 98.9080 | 44,372,935 | 44,863,000 | 44,974,364 | | (25,547) | | | 3.500 | 3.458 | MON | 130,850 | 1,570,205 | 03/13/2012 | 01/20/2042 |
| 38378C-ZW-0 | GNR 2012-5 Z Z SEQ | | | 4 | 1 | 74,733,436 | 102.7600 | 78,515,815 | 76,407,094 | 75,617,538 | | 115,350 | | | 3.500 | 3.701 | MON | 222,854 | 2,624,232 | 12/01/2018 | 01/20/2042 |
| 38378D-AJ-4 | GNR 2012-17 KY AD SCH-11 | | | 4 | 1 | 18,964,246 | 98.5280 | 18,696,859 | 18,976,106 | 18,957,571 | | (2,067) | | | 3.500 | 3.513 | MON | 55,347 | 664,164 | 03/14/2012 | 02/20/2042 |
| 38378D-CV-5 | GNR 2012-16 VZ Z SEQ | | | 4 | 1 | 114,813,305 | 100.6300 | 118,635,832 | 117,893,574 | 116,176,922 | | 165,435 | | | 3.500 | 3.705 | MON | 343,856 | 4,049,101 | 12/01/2018 | 02/20/2042 |
| 38378D-DK-8 | GNR 2012-16 ZP Z PAC-11 | | | 4 | 1 | 28,368,310 | 100.6580 | 29,259,605 | 29,068,344 | 28,631,943 | | 30,037 | | | 3.500 | 3.672 | MON | 84,783 | 998,364 | 12/01/2018 | 02/20/2042 |
| 38378D-DP-7 | GNR 2012-16 ZG SC Z PAC-11 | | | 4 | 1 | 10,578,960 | 104.3570 | 10,055,479 | 9,635,690 | 10,157,925 | | (52,457) | | | 4.000 | 3.352 | MON | 32,119 | 377,205 | 12/01/2018 | 09/20/2040 |
| 38378D-E8-4 | GNR 2012-31 ZP Z PAC-11 | | | 4 | 1 | 14,563,523 | 101.7350 | 14,406,566 | 14,160,830 | 14,335,588 | | (28,813) | | | 3.500 | 3.299 | MON | 41,302 | 486,359 | 12/01/2018 | 03/20/2042 |
| 38378D-F6-7 | GNR 2012-31 GZ Z SEQ | | | 4 | 1 | 22,222,967 | 102.9290 | 23,571,098 | 22,900,411 | 22,596,998 | | 42,949 | | | 3.500 | 3.744 | MON | 66,793 | 786,524 | 12/01/2018 | 03/20/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38378D-F9-1 | GNR 2012-31 MD SC PAC-11 | | | 4 | 1 | 17,330,410 | 104.0640 | 16,460,660 | 15,817,830 | 16,643,403 | | (80,786) | | | 4.000 | 3.380 | MON | 52,726 | 632,713 | 01/04/2013 | 03/20/2041 |
| 38378D-G3-3 | GNR 2012-31 LM EXCH PAC-11 | | | 4 | 1 | 26,092,608 | 101.0220 | 24,867,188 | 24,615,668 | 25,234,156 | | (86,233) | | | 3.500 | 3.126 | MON | 71,796 | 861,548 | 08/16/2012 | 03/20/2042 |
| 38378D-MD-4 | GNR 2012-20 CZ Z SEQ | | | 4 | 1 | 49,271,534 | 100.7330 | 51,299,220 | 50,925,953 | 50,024,052 | | 104,719 | | | 3.500 | 3.796 | MON | 148,534 | 1,749,072 | 12/01/2018 | 02/20/2042 |
| 38378D-U4-5 | GNR 2012-30 CL SC SEQ | | | 4 | 1 | 10,736,805 | 98.9780 | 10,521,879 | 10,630,500 | 10,678,119 | | (7,120) | | | 3.500 | 3.442 | MON | 31,006 | 372,068 | 03/08/2012 | 11/20/2039 |
| 38378D-UY-9 | GNR 2012-38 PY EXCH PAC-1-11 | | | 4 | 1 | 19,057,690 | 97.4890 | 18,395,192 | 18,869,000 | 18,974,317 | | (11,233) | | | 3.250 | 3.191 | MON | 51,104 | 613,242 | 06/07/2012 | 03/20/2042 |
| 38378D-XC-4 | GNR 2012-36 NY PAC-11 | | | 4 | 1 | 14,181,984 | 100.1620 | 15,120,449 | 15,096,000 | 14,518,127 | | 57,416 | | | 3.500 | 4.011 | MON | 44,030 | 528,360 | 10/17/2013 | 03/16/2042 |
| 38378D-Y2-5 | GNR 2012-32 Z Z SEQ | | | 4 | 1 | 11,136,317 | 101.7290 | 11,664,905 | 11,466,670 | 11,309,432 | | 9,794 | | | 3.500 | 3.780 | MON | 33,444 | 399,926 | 05/01/2018 | 03/20/2042 |
| 38378D-Y4-1 | GNR 2012-32 CE PAC-11 | | | 4 | 1 | 10,703,442 | 103.5620 | 10,592,286 | 10,228,000 | 10,450,910 | | (31,427) | | | 3.500 | 3.174 | MON | 29,832 | 357,980 | 06/22/2012 | 03/20/2042 |
| 38378E-2M-4 | GNR 2012-91 ZD Z SEQ | | | 4 | 1 | 16,083,912 | 100.3140 | 15,294,119 | 15,246,244 | 15,720,495 | | (42,726) | | | 3.500 | 3.174 | MON | 44,468 | 523,638 | 12/01/2018 | 07/20/2042 |
| 38378E-BG-7 | GNR 2012-51 ZM Z SEQ | | | 4 | 1 | 20,481,379 | 100.3960 | 19,636,717 | 19,559,216 | 20,128,665 | | (41,455) | | | 3.500 | 3.231 | MON | 57,048 | 671,769 | 12/01/2018 | 04/16/2042 |
| 38378E-BU-6 | GNR 2012-51 ZQ Z AD PAC-11 | | | 4 | 1 | 15,115,167 | 99.6020 | 14,269,614 | 14,326,677 | 14,875,682 | | (28,456) | | | 3.500 | 3.208 | MON | 41,786 | 492,055 | 12/01/2018 | 04/20/2042 |
| 38378E-EC-3 | GNR 2012-51 LY EXCH PAC-11 | | | 4 | 1 | 18,738,695 | 100.0510 | 17,540,959 | 17,532,000 | 18,310,396 | | (60,718) | | | 3.500 | 3.052 | MON | 51,135 | 613,620 | 08/15/2012 | 04/20/2042 |
| 38378E-GE-7 | GNR 2012-51 BY EXCH PAC-11 | | | 4 | 1 | 12,310,715 | 99.8810 | 11,528,315 | 11,542,000 | 12,079,313 | | (31,331) | | | 3.500 | 3.111 | MON | 33,664 | 403,970 | 08/14/2012 | 04/20/2042 |
| 38378E-GF-4 | GNR 2012-51 GY EXCH PAC-11 | | | 4 | 1 | 22,917,099 | 97.2420 | 20,468,382 | 21,049,000 | 22,219,104 | | (93,645) | | | 3.500 | 2.922 | MON | 61,393 | 736,715 | 08/03/2012 | 04/20/2042 |
| 38378E-JN-4 | GNR 2012-65 BZ Z SEQ | | | 4 | 1 | 19,424,108 | 100.8660 | 19,043,997 | 18,880,535 | 19,137,427 | | (40,611) | | | 3.500 | 3.279 | MON | 55,068 | 648,459 | 12/01/2018 | 05/20/2042 |
| 38378E-JZ-7 | GNR 2012-65 LM EXCH SC PAC-11 SEQ | | | 4 | 1 | 15,103,256 | 95.6060 | 14,580,845 | 15,251,000 | 15,159,585 | | 7,880 | | | 3.000 | 3.081 | MON | 38,128 | 457,530 | 10/25/2012 | 05/20/2042 |
| 38378E-NB-5 | GNR 2012-66 CY EXCH SEQ | | | 4 | 1 | 127,836,273 | 100.5940 | 121,675,275 | 120,956,852 | 124,583,868 | | (495,930) | | | 3.500 | 3.032 | MON | 352,791 | 4,233,490 | 06/29/2012 | 05/20/2042 |
| 38378E-P7-2 | GNR 2012-61 PY EXCH PAC-11 | | | 4 | 1 | 23,433,105 | 95.5390 | 26,215,841 | 27,440,000 | 24,679,530 | | 198,060 | | | 3.000 | 4.126 | MON | 68,600 | 823,200 | 10/24/2013 | 05/20/2042 |
| 38378E-TD-5 | GNR 2012-68 CZ Z SEQ | | | 4 | 1 | 13,090,793 | 96.1050 | 13,198,709 | 13,733,667 | 13,347,813 | | 39,595 | | | 3.000 | 3.412 | MON | 34,334 | 405,392 | 12/01/2018 | 05/20/2042 |
| 38378E-W7-4 | GNR 2012-75 MB SC PT | | | 4 | 1 | 12,914,311 | 101.7430 | 11,870,700 | 11,667,362 | 12,448,214 | | (68,112) | | | 4.000 | 3.216 | MON | 38,891 | 466,695 | 01/17/2013 | 12/20/2041 |
| 38378E-W8-2 | GNR 2012-75 JB SC PT | | | 4 | 1 | 11,111,253 | 104.0150 | 10,301,850 | 9,904,181 | 10,674,484 | | (54,084) | | | 4.000 | 3.225 | MON | 33,014 | 396,167 | 06/29/2012 | 11/20/2041 |
| 38378E-ZG-1 | GNR 2012-64 ZA Z SEQ | | | 4 | 1 | 16,976,109 | 101.1510 | 17,442,755 | 17,244,222 | 17,089,460 | | 12,911 | | | 3.500 | 3.626 | MON | 50,296 | 592,260 | 12/01/2018 | 05/16/2042 |
| 38378F-T6-7 | GNR 2013-18 GY PAC-1-11 | | | 4 | 1 | 30,132,796 | 90.0760 | 29,323,178 | 32,554,000 | 30,883,297 | | 122,644 | | | 2.500 | 3.050 | MON | 67,821 | 813,850 | 02/12/2013 | 02/20/2043 |
| 38378G-2S-6 | GNR 2013-8 PW PAC-1-11 | | | 4 | 1 | 10,646,647 | 88.3650 | 10,899,819 | 12,335,000 | 11,190,043 | | 85,122 | | | 2.000 | 2.962 | MON | 20,558 | 246,700 | 01/28/2013 | 01/16/2043 |
| 38378G-AF-5 | GNR 2012-134 PM PAC-11 | | | 4 | 1 | 25,719,566 | 96.9440 | 24,996,043 | 25,784,026 | 25,730,137 | | 1,202 | | | 3.000 | 3.024 | MON | 64,460 | 773,521 | 11/28/2012 | 11/20/2042 |
| 38378G-DU-9 | GNR 2012-140 ZT SC Z AD SEQ | | | 4 | 1 | 16,339,432 | 95.1990 | 15,900,310 | 16,702,269 | 16,443,418 | | 14,030 | | | 3.000 | 3.154 | MON | 41,756 | 493,020 | 12/01/2018 | 02/20/2042 |
| 38378G-HR-2 | GNR 2012-129 Z Z SEQ | | | 4 | 1 | 15,782,826 | 95.2710 | 15,127,021 | 15,877,933 | 15,804,692 | | 2,996 | | | 3.000 | 3.052 | MON | 39,695 | 468,687 | 12/01/2018 | 11/20/2042 |
| 38378G-NW-4 | GNR 2012-148 PB PAC-1-11 | | | 4 | 1 | 7,244,141 | 85.0340 | 8,503,400 | 10,000,000 | 7,954,876 | | 140,016 | | | 2.000 | 4.339 | MON | 16,667 | 200,000 | 09/12/2013 | 12/20/2042 |
| 38378G-PW-2 | GNR 2012-145 PY PAC-1-11 | | | 4 | 1 | 9,497,813 | 85.9660 | 9,456,252 | 11,000,000 | 9,964,190 | | 77,869 | | | 2.000 | 3.029 | MON | 18,333 | 220,000 | 01/30/2013 | 12/20/2042 |
| 38378H-3C-8 | GNR 2012-126 BE PAC-1-11 | | | 4 | 1 | 16,838,700 | 82.7650 | 16,288,233 | 19,680,000 | 17,601,586 | | 128,263 | | | 2.000 | 3.032 | MON | 32,800 | 393,600 | 01/08/2013 | 10/20/2042 |
| 38378H-A9-7 | GNR 2012-127 BL SC PT | | | 4 | 1 | 15,343,063 | 95.1550 | 14,217,646 | 14,941,510 | 15,203,683 | | (21,316) | | | 3.000 | 2.827 | MON | 37,354 | 448,245 | 11/15/2012 | 05/20/2042 |
| 38378H-B2-1 | GNR 2012-127 LB SC PT | | | 4 | 1 | 10,085,528 | 96.4900 | 8,935,707 | 9,260,743 | 9,830,996 | | (37,410) | | | 3.500 | 2.942 | MON | 27,011 | 324,126 | 11/15/2012 | 03/20/2042 |
| 38378H-QM-1 | GNR 2012-108 KA EXCH AD PAC-11 | | | 4 | 1 | 85,437 | 95.2770 | 81,811 | 85,866 | 85,459 | | 8 | | | 1.500 | 1.597 | MON | 107 | 1,288 | 07/05/2013 | 08/16/2042 |
| 38378J-4B-5 | GNR 2013-75 ZG Z SEQ | | | 4 | 1 | 10,499,723 | 91.9620 | 10,886,027 | 11,837,531 | 10,823,981 | | 39,449 | | | 3.000 | 3.632 | MON | 29,594 | 349,422 | 12/01/2018 | 05/20/2043 |
| 38378J-DW-9 | GNR 2013-42 MW PAC-1-11 | | | 4 | 1 | 13,945,360 | 90.8610 | 14,398,725 | 15,847,000 | 14,689,604 | | 94,300 | | | 2.500 | 3.316 | MON | 33,015 | 396,175 | 05/28/2013 | 03/20/2043 |
| 38378J-NQ-1 | GNR 2013-37 ZG Z SEQ | | | 4 | 1 | 9,464,766 | 94.7160 | 9,355,634 | 9,877,617 | 9,627,170 | | 18,178 | | | 3.000 | 3.252 | MON | 24,694 | 291,569 | 12/01/2018 | 03/20/2043 |
| 38378J-TU-6 | GNR 2013-39 BD SEQ | | | 4 | 1 | 10,889,910 | 107.2780 | 10,596,366 | 9,877,469 | 10,516,730 | | (59,914) | | | 5.000 | 4.221 | MON | 41,156 | 493,873 | 10/09/2013 | 03/20/2043 |
| 38378J-U7-5 | GNR 2013-41 PY PAC-1-11 | | | 4 | 1 | 12,006,262 | 88.8630 | 11,585,119 | 13,037,000 | 12,303,197 | | 45,708 | | | 2.500 | 3.033 | MON | 27,160 | 325,925 | 03/20/2013 | 03/20/2043 |
| 38378J-V8-2 | GNR 2013-41 MY PAC-1-11 | | | 4 | 1 | 6,437,838 | 91.5630 | 6,679,551 | 7,295,000 | 6,682,984 | | 39,594 | | | 3.000 | 3.866 | MON | 18,238 | 218,850 | 06/26/2013 | 03/20/2043 |
| 38378J-VR-0 | GNR 2013-49 KE PAC-11 | | | 4 | 1 | 8,471,985 | 93.5210 | 8,043,725 | 8,601,000 | 8,509,621 | | 6,122 | | | 3.000 | 3.118 | MON | 21,503 | 258,030 | 03/20/2013 | 03/16/2043 |
| 38378M-BD-6 | GNR 2013-23 ZC Z SEQ | | | 4 | 1 | 79,680,989 | 94.5300 | 79,050,721 | 83,625,089 | 80,699,994 | | 170,169 | | | 3.000 | 3.332 | MON | 209,063 | 2,468,457 | 12/01/2018 | 02/20/2043 |
| 38378M-BJ-3 | GNR 2013-23 ZU SC Z SEQ | | | 4 | 1 | 44,785,867 | 87.6090 | 44,016,176 | 50,241,850 | 46,140,546 | | 212,303 | | | 2.500 | 3.215 | MON | 104,671 | 1,239,201 | 12/01/2018 | 11/20/2042 |
| 38378M-MF-9 | GNR 2013-60 PY PAC-1-11 | | | 4 | 1 | 7,250,324 | 94.1220 | 7,003,651 | 7,441,000 | 7,302,227 | | 8,717 | | | 3.000 | 3.190 | MON | 18,603 | 223,230 | 05/14/2013 | 04/20/2043 |
| 38378M-RB-3 | GNR 2013-54 PB AD PAC-11 | | | 4 | 1 | 7,817,205 | 95.2390 | 8,412,422 | 8,833,000 | 8,111,037 | | 43,444 | | | 3.000 | 3.770 | MON | 22,083 | 264,990 | 07/17/2013 | 04/20/2043 |
| 38378M-TY-1 | GNR 2013-53 PE PAC-11 | | | 4 | 1 | 11,223,205 | 94.0730 | 12,438,335 | 13,222,000 | 11,796,641 | | 96,677 | | | 3.000 | 4.176 | MON | 33,055 | 396,660 | 09/12/2013 | 04/20/2043 |
| 38378M-UE-3 | GNR 2013-53 Z Z SEQ | | | 4 | 1 | 10,578,929 | 94.2870 | 10,477,423 | 11,112,246 | 10,729,809 | | 20,125 | | | 3.000 | 3.310 | MON | 27,781 | 328,013 | 12/01/2018 | 04/20/2043 |
| 38378M-UH-6 | GNR 2013-53 KE PAC-11 | | | 4 | 1 | 16,445,760 | 93.3760 | 15,996,224 | 17,131,000 | 16,645,909 | | 34,078 | | | 3.000 | 3.290 | MON | 42,828 | 513,930 | 05/28/2013 | 04/20/2043 |
| 38378P-2M-9 | GNR 2014-4 Z Z SEQ | | | 4 | 1 | 13,825,857 | 105.3500 | 14,105,031 | 13,388,775 | 13,789,697 | | (36,159) | | | 4.000 | 3.639 | MON | 44,629 | 438,218 | 12/01/2018 | 01/20/2044 |
| 38378P-A7-3 | GNR 2014-10 BZ EXCH Z SEQ | | | 4 | 1 | 22,182,449 | 92.4010 | 27,464,660 | 29,723,288 | 25,069,306 | | 529,640 | | | 2.500 | 4.795 | MON | 61,924 | 733,117 | 12/01/2018 | 01/16/2044 |
| 38378P-CB-2 | GNR 2013-192 MZ Z SEQ | | | 4 | 1 | 11,489,773 | 100.3720 | 13,708,816 | 13,657,981 | 12,231,766 | | 63,590 | | | 3.500 | 4.485 | MON | 39,836 | 469,089 | 12/01/2018 | 12/20/2043 |
| 38378P-EF-1 | GNR 2013-182 AL SEQ | | | 4 | 1 | 22,905,062 | 90.7510 | 27,028,370 | 29,783,095 | 25,818,614 | | 549,879 | | | 2.500 | 4.861 | MON | 62,048 | 744,577 | 12/04/2013 | 12/20/2043 |
| 38378P-F7-8 | GNR 2014-12 NZ Z SEQ | | | 4 | 1 | 41,885,540 | 95.2840 | 48,928,361 | 51,349,835 | 44,310,260 | | 535,993 | | | 3.000 | 4.671 | MON | 128,375 | 1,515,751 | 12/01/2018 | 01/20/2044 |
| 38378P-G7-7 | GNR 2014-12 AY EXCH SEQ | | | 4 | 1 | 34,637,500 | 97.2160 | 38,886,384 | 40,000,000 | 36,375,742 | | 388,033 | | | 3.000 | 4.335 | MON | 100,000 | 1,200,000 | 02/05/2014 | 01/20/2044 |
| 38378P-KX-5 | GNR 2013-188 DZ Z SEQ | | | 4 | 1 | 33,598,920 | 90.2650 | 42,526,752 | 47,113,318 | 38,382,889 | | 774,676 | | | 2.500 | 5.040 | MON | 98,153 | 1,162,037 | 12/01/2018 | 12/20/2043 |
| 38378T-AM-2 | GNR 2013-71 LY AD PAC-1-11 | | | 4 | 1 | 9,512,500 | 94.1390 | 9,413,852 | 10,000,000 | 9,628,062 | | 15,908 | | | 3.000 | 3.287 | MON | 25,000 | 300,000 | 05/22/2013 | 05/20/2043 |
| 38378T-AZ-3 | GNR 2013-71 NY PAC-1-11 | | | 4 | 1 | 8,929,031 | 87.7710 | 8,864,826 | 10,100,000 | 9,282,643 | | 56,977 | | | 2.500 | 3.347 | MON | 21,042 | 252,500 | 06/04/2013 | 05/20/2043 |
| 38378T-CT-5 | GNR 2013-71 BY EXCH PAC-1-11 | | | 4 | 1 | 16,927,120 | 91.1640 | 17,051,315 | 18,704,000 | 17,476,336 | | 89,131 | | | 2.500 | 3.197 | MON | 38,967 | 467,600 | 05/23/2013 | 05/20/2043 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38378T-HD-5 | GNR 2013-79 Z Z SEQ | | | 4 | 1 | 16,370,241 | 92.1020 | 16,053,333 | 17,430,038 | 16,672,637 | | 43,072 | | | 3.000 | 3.383 | MON | 43,575 | 514,502 | 12/01/2018 | 05/20/2043 |
| 38378T-KY-5 | GNR 2013-70 ZA Z SEQ | | | 4 | 1 | 11,504,387 | 100.8950 | 11,700,579 | 11,596,816 | 11,520,659 | | 1,428 | | | 3.500 | 3.561 | MON | 33,824 | 398,297 | 12/01/2018 | 05/20/2043 |
| 38378T-TP-5 | GNR 2013-91 PC AD PAC-11 | | | 4 | 1 | 12,979,771 | 97.5580 | 13,281,247 | 13,613,657 | 13,215,309 | | 27,755 | | | 3.500 | 3.791 | MON | 39,707 | 476,478 | 07/17/2013 | 06/20/2043 |
| 38378T-XH-8 | GNR 2013-90 Z Z SEQ | | | 4 | 1 | 11,610,964 | 101.5580 | 13,285,461 | 13,081,647 | 11,993,359 | | 47,400 | | | 3.500 | 4.240 | MON | 38,155 | 449,294 | 12/01/2018 | 06/20/2043 |
| 38378T-XU-9 | GNR 2013-90 PD PAC-1-11 | | | 4 | 1 | 13,437,649 | 96.2000 | 15,142,782 | 15,741,000 | 14,077,398 | | 108,261 | | | 3.000 | 4.152 | MON | 39,353 | 472,230 | 09/12/2013 | 06/20/2043 |
| 38378T-YD-6 | GNR 2013-90 KE PAC-1-11 | | | 4 | 1 | 9,317,990 | 96.1830 | 9,818,408 | 10,208,000 | 9,578,470 | | 44,491 | | | 3.000 | 3.669 | MON | 25,520 | 306,240 | 10/29/2013 | 06/16/2043 |
| 38378T-YM-6 | GNR 2013-90 BZ Z SEQ | | | 4 | 1 | 10,122,309 | 100.5680 | 12,188,220 | 12,119,369 | 10,696,208 | | 80,645 | | | 3.500 | 4.752 | MON | 35,348 | 416,244 | 12/01/2018 | 06/20/2043 |
| 38378T-YT-1 | GNR 2013-90 ME PAC-1-11 | | | 4 | 1 | 16,977,225 | 93.9350 | 19,252,058 | 20,495,000 | 17,887,196 | | 142,808 | | | 3.000 | 4.234 | MON | 51,238 | 614,850 | 09/12/2013 | 06/20/2043 |
| 38378T-ZB-9 | GNR 2013-90 HE PAC-1-11 | | | 4 | 1 | 9,306,250 | 101.6300 | 10,162,971 | 10,000,000 | 9,508,539 | | 32,116 | | | 3.500 | 4.036 | MON | 29,167 | 350,000 | 06/25/2013 | 06/20/2043 |
| 38378U-7W-1 | GNR 2013-170 LB EXCH SEQ | | | 4 | 1 | 27,066,973 | 88.5750 | 31,734,728 | 35,828,051 | 30,580,521 | | 586,756 | | | 2.500 | 4.689 | MON | 74,642 | 895,701 | 11/08/2013 | 11/20/2043 |
| 38378U-L2-1 | GNR 2013-144 YM EXCH SEQ | | | 4 | 1 | 19,283,235 | 89.4730 | 23,270,983 | 26,009,000 | 21,180,935 | | 350,699 | | | 2.500 | 4.647 | MON | 54,185 | 650,225 | 11/05/2013 | 10/20/2043 |
| 38378U-SA-6 | GNR 2013-160 BY EXCH SEQ | | | 4 | 1 | 23,498,438 | 91.6170 | 27,485,022 | 30,000,000 | 25,625,444 | | 397,620 | | | 2.500 | 4.508 | MON | 62,500 | 750,000 | 11/05/2013 | 10/16/2043 |
| 38378U-SX-6 | GNR 2013-160 PY EXCH SC PT | | | 4 | 1 | 32,455,168 | 108.6990 | 32,608,577 | 29,999,000 | 31,418,464 | | (223,567) | | | 5.000 | 4.070 | MON | 124,996 | 1,499,950 | 12/19/2013 | 05/20/2040 |
| 38378U-TL-1 | GNR 2013-151 EJ SC SEQ | | | 4 | 1 | 15,496,594 | 103.8240 | 16,459,458 | 15,853,293 | 15,626,692 | | 25,745 | | | 4.250 | 4.486 | MON | 56,147 | 673,765 | 12/18/2013 | 07/20/2040 |
| 38378U-VP-9 | GNR 2013-148 BP PAC-1-11 | | | 4 | 1 | 17,747,302 | 99.6970 | 18,962,347 | 19,020,008 | 18,186,833 | | 78,321 | | | 3.500 | 4.058 | MON | 55,475 | 665,700 | 09/26/2013 | 10/20/2043 |
| 38378U-WD-5 | GNR 2013-148 PC SC SEQ | | | 4 | 1 | 11,455,276 | 98.7820 | 12,167,442 | 12,317,501 | 11,739,163 | | 49,817 | | | 3.500 | 4.065 | MON | 35,926 | 431,112 | 10/16/2013 | 09/20/2043 |
| 38378U-YC-5 | GNR 2013-152 LP EXCH AD PAC-11 | | | 4 | 1 | 9,025,095 | 103.8710 | 9,475,170 | 9,122,016 | 9,050,899 | | 4,291 | | | 4.000 | 4.100 | MON | 30,407 | 364,881 | 10/03/2013 | 06/20/2043 |
| 38378V-2J-3 | GNR 2013-117 PG PAC-11 | | | 4 | 1 | 10,105,625 | 103.6130 | 11,025,420 | 10,641,000 | 10,242,093 | | 21,507 | | | 4.000 | 4.374 | MON | 35,470 | 425,640 | 08/13/2013 | 08/20/2043 |
| 38378V-3X-1 | GNR 2013-117 ED EXCH PAC-11 | | | 4 | 1 | 13,912,922 | 104.7670 | 15,348,401 | 14,650,000 | 14,114,872 | | 32,777 | | | 4.000 | 4.388 | MON | 48,833 | 586,000 | 08/13/2013 | 08/20/2043 |
| 38378V-A2-1 | GNR 2013-116 PB AD PAC-11 | | | 4 | 1 | 9,771,536 | 102.7090 | 10,659,117 | 10,378,000 | 9,940,185 | | 26,853 | | | 4.000 | 4.446 | MON | 34,593 | 415,120 | 08/21/2013 | 08/20/2043 |
| 38378V-DU-6 | GNR 2013-98 MY EXCH AD PAC | | | 4 | 1 | 11,150,942 | 98.9630 | 12,213,745 | 12,341,726 | 11,427,980 | | 9,136 | | | 3.500 | 5.307 | MON | 35,997 | 431,960 | 07/01/2018 | 07/20/2043 |
| 38378V-GJ-8 | GNR 2013-98 CY EXCH AD PAC-11 | | | 4 | 1 | 20,474,969 | 103.5350 | 22,152,447 | 21,396,000 | 20,765,422 | | 49,360 | | | 4.000 | 4.362 | MON | 71,320 | 855,840 | 09/12/2013 | 07/20/2043 |
| 38378V-GK-5 | GNR 2013-98 GY EXCH AD PAC-11 | | | 4 | 1 | 7,530,653 | 104.7380 | 8,390,559 | 8,011,000 | 7,662,109 | | 22,433 | | | 4.000 | 4.478 | MON | 26,703 | 320,440 | 09/12/2013 | 07/16/2043 |
| 38378V-JD-8 | GNR 2013-106 JY EXCH AD PAC-11 | | | 4 | 1 | 10,837,510 | 96.9630 | 11,453,258 | 11,812,000 | 11,201,583 | | 58,842 | | | 3.500 | 4.161 | MON | 34,452 | 413,420 | 09/13/2013 | 07/20/2043 |
| 38378V-L7-8 | GNR 2013-116 WY EXCH PAC-11 | | | 4 | 1 | 8,846,875 | 95.1840 | 9,518,411 | 10,000,000 | 9,189,019 | | 59,294 | | | 3.000 | 3.855 | MON | 25,000 | 300,000 | 10/29/2013 | 08/20/2043 |
| 38378V-SH-9 | GNR 2013-99 PE PAC-1-11 | | | 4 | 1 | 9,844,953 | 98.3130 | 10,063,306 | 10,236,000 | 9,982,450 | | 22,677 | | | 3.500 | 3.815 | MON | 29,855 | 358,260 | 07/17/2013 | 07/16/2043 |
| 38378V-TB-1 | GNR 2013-99 EC PAC-11 | | | 4 | 1 | 9,612,500 | 104.3570 | 10,435,743 | 10,000,000 | 9,707,535 | | 15,665 | | | 4.000 | 4.293 | MON | 33,333 | 400,000 | 08/09/2013 | 07/20/2043 |
| 38378V-V6-9 | GNR 2013-117 VZ Z SEQ | | | 4 | 1 | 15,498,075 | 99.0300 | 18,542,584 | 18,724,116 | 16,579,909 | | 161,403 | | | 3.500 | 4.853 | MON | 54,612 | 643,087 | 12/01/2018 | 08/20/2043 |
| 38378V-V8-5 | GNR 2013-117 AZ Z SEQ | | | 4 | 1 | 18,190,739 | 99.9440 | 21,704,947 | 21,717,083 | 19,452,435 | | 190,382 | | | 3.500 | 4.811 | MON | 63,341 | 745,882 | 12/01/2018 | 08/20/2043 |
| 38378V-VB-8 | GNR 2013-99 EH EXCH PAC-1-11 | | | 4 | 1 | 9,681,118 | 99.1780 | 9,970,357 | 10,053,000 | 9,820,144 | | 24,189 | | | 3.500 | 3.831 | MON | 29,321 | 351,855 | 07/17/2013 | 07/16/2043 |
| 38378W-6T-5 | GNR 2013-135 LY EXCH SEQ | | | 4 | 1 | 23,807,222 | 96.1100 | 28,074,957 | 29,211,315 | 26,311,231 | | 345,092 | | | 3.000 | 4.446 | MON | 73,028 | 876,339 | 09/12/2013 | 09/20/2043 |
| 38378W-CM-3 | GNR 2013-122 BM EXCH PAC-1-11 | | | 4 | 1 | 23,037,506 | 101.0290 | 25,914,667 | 25,650,668 | 23,982,469 | | 154,998 | | | 3.500 | 4.321 | MON | 74,814 | 897,773 | 09/10/2013 | 08/16/2043 |
| 38378W-LY-7 | GNR 2013-120 JY EXCH SC PAC-1-11 P | | | 4 | 1 | 10,209,653 | 99.1980 | 11,512,876 | 11,606,000 | 10,587,573 | | 53,657 | | | 3.500 | 4.297 | MON | 33,851 | 406,210 | 09/03/2013 | 08/16/2043 |
| 38378W-PJ-6 | GNR 2013-113 UY SEQ | | | 4 | 1 | 8,600,562 | 95.7880 | 9,579,459 | 10,000,653 | 9,253,599 | | 104,008 | | | 3.000 | 4.216 | MON | 25,002 | 300,020 | 07/17/2013 | 08/20/2043 |
| 38378W-RA-3 | GNR 2013-113 YB EXCH AD PAC | | | 4 | 1 | 12,395,319 | 103.8210 | 13,494,655 | 12,998,000 | 12,554,237 | | 24,503 | | | 4.000 | 4.343 | MON | 43,327 | 519,920 | 09/12/2013 | 08/20/2043 |
| 38378W-TK-9 | GNR 2013-113 GY EXCH AD PAC | | | 4 | 1 | 9,261,877 | 101.0230 | 9,931,531 | 9,831,000 | 9,416,034 | | 23,635 | | | 4.000 | 4.427 | MON | 32,770 | 393,240 | 09/12/2013 | 08/20/2043 |
| 38378W-VE-0 | GNR 2013-124 PC PAC-1-11 | | | 4 | 1 | 19,350,000 | 101.1380 | 20,227,672 | 20,000,000 | 19,593,728 | | 44,360 | | | 3.500 | 3.795 | MON | 58,333 | 700,000 | 11/01/2013 | 08/20/2043 |
| 38378W-VN-0 | GNR 2013-124 BZ Z SEQ | | | 4 | 1 | 37,018,984 | 100.6110 | 42,374,779 | 42,117,508 | 38,821,583 | | 301,065 | | | 3.500 | 4.525 | MON | 122,843 | 1,446,542 | 12/01/2018 | 08/20/2043 |
| 38378W-Y9-8 | GNR 2013-129 EK EXCH PAC-11 | | | 4 | 1 | 8,452,708 | 103.7150 | 9,361,324 | 9,026,000 | 8,637,826 | | 30,283 | | | 4.000 | 4.531 | MON | 30,087 | 361,040 | 09/10/2013 | 09/20/2043 |
| 38378Y-ZL-6 | GNR 2014-3 AZ Z SEQ | | | 4 | 1 | 17,879,863 | 95.1580 | 20,978,852 | 22,046,347 | 19,305,875 | | 232,191 | | | 3.000 | 4.478 | MON | 55,116 | 650,767 | 12/01/2018 | 01/20/2044 |
| 38379B-A9-9 | GNR 2014-72 NP SC PAC-11 | | | 4 | 1 | 18,138,472 | 95.1880 | 19,164,041 | 20,132,886 | 18,819,200 | | 129,822 | | | 3.000 | 3.820 | MON | 50,332 | 603,987 | 07/09/2014 | 01/16/2040 |
| 38379B-ZY-7 | GNR 2014-71 EM EXCH SC PAC-11 | | | 4 | 1 | 14,830,043 | 106.2250 | 15,387,754 | 14,486,000 | 14,725,347 | | (19,528) | | | 4.000 | 3.835 | MON | 48,287 | 579,440 | 06/03/2014 | 12/20/2039 |
| 38379C-VV-5 | GNR 2014-90 PE SC PAC-11 | | | 4 | 1 | 16,565,298 | 102.8790 | 16,814,464 | 16,344,000 | 16,504,025 | | (11,830) | | | 4.000 | 3.916 | MON | 54,480 | 653,760 | 06/12/2014 | 12/20/2039 |
| 38379C-WH-5 | GNR 2014-90 Z Z SEQ | | | 4 | 1 | 15,215,557 | 99.5830 | 15,010,948 | 15,073,833 | 15,166,122 | | (10,462) | | | 3.500 | 3.438 | MON | 43,965 | 517,717 | 12/01/2018 | 06/20/2044 |
| 3837H0-G5-6 | GNR 1997-4 ZA Z | | | 4 | 1 | 536,621 | 99.8450 | 592,852 | 593,771 | 583,891 | | 928 | | | 7.500 | 8.215 | MON | 3,711 | 44,533 | 03/11/1997 | 03/16/2027 |
| 3837H2-D3-0 | GNR 1999-30 ZB Z SEQ | | | 4 | 1 | 1,187,885 | 99.8840 | 1,282,167 | 1,283,652 | 1,263,532 | | 1,423 | | | 7.500 | 8.070 | MON | 8,023 | 96,274 | 08/03/1999 | 08/16/2029 |
| 3837H2-VS-5 | GNR 1999-27 Z Z SEQ | | | 4 | 1 | 1,235,197 | 99.8070 | 1,349,982 | 1,352,598 | 1,326,744 | | 1,671 | | | 7.000 | 7.664 | MON | 7,890 | 94,682 | 07/09/1999 | 08/20/2029 |
| 3837H4-Z7-3 | GNR 2000-31 PD PAC-11 | | | 4 | 1 | 709,955 | 111.9550 | 785,140 | 701,298 | 701,298 | | | | | 7.500 | 7.506 | MON | 4,383 | 52,597 | 11/16/2000 | 10/20/2030 |
| 38380C-H5-5 | GNR 2017-26 BL SC SEQ | | | 4 | 1 | 14,825,104 | 95.5330 | 14,801,207 | 15,493,250 | 14,904,544 | | 45,547 | | | 3.000 | 3.400 | MON | 38,733 | 464,798 | 02/06/2017 | 11/20/2039 |
| 38380C-K7-7 | GNR 2017-26 QL SC SEQ | | | 4 | 1 | 23,655,606 | 95.0000 | 23,269,052 | 24,493,752 | 23,753,881 | | 56,783 | | | 3.000 | 3.316 | MON | 61,234 | 734,813 | 02/10/2017 | 02/20/2040 |
| 38380C-P9-8 | GNR 2017-26 ZB EXCH SC Z PAC PT | | | 4 | 1 | 18,579,560 | 92.4960 | 18,881,990 | 20,413,821 | 18,736,271 | | 117,216 | | | 3.000 | 3.824 | MON | 51,035 | 602,578 | 12/01/2018 | 02/20/2047 |
| 38380C-PQ-0 | GNR 2017-5 LZ SC Z SEQ | | | 4 | 1 | 11,797,563 | 89.4910 | 11,753,694 | 13,133,959 | 11,848,881 | | 41,928 | | | 3.000 | 3.673 | MON | 32,835 | 387,690 | 12/01/2018 | 12/20/2046 |
| 38381A-AG-1 | GNR 2018-128 AB | | | 4 | 1 | 98,753,534 | 101.6820 | 100,164,345 | 98,507,266 | 98,738,752 | | (14,782) | | | 3.500 | 3.440 | MON | 287,313 | 861,939 | 09/05/2018 | 04/20/2040 |
| 38381A-AJ-5 | GNR 2018-128 SA IO INV NTL | | | 4,6 | 1 | 7,264,911 | 12.8420 | 6,325,373 | 49,253,633 | 7,039,677 | | (225,234) | | | 3.949 | 10.824 | MON | 59,433 | 493,421 | 09/05/2018 | 02/20/2040 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 13,357,001,606 | XXX | 14,012,432,365 | 13,637,936,457 | 13,445,427,940 | | 9,577,224 | | | XXX | XXX | XXX | 47,872,395 | 568,995,775 | XXX | XXX |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 0E09HG-P0-1 | .STBARN17 .STBARN17 3.625 | | | 4 | 1 | | 0.0000 | | | | | | | | 3.625 | 0.000 | MON | | | 11/27/2017 | 01/15/2035 |
| 217194-AA-7 | COP I LLC US GOVT GUARANT | | | 1 | 1 | 1,460,405 | 101.2450 | 1,478,587 | 1,460,405 | 1,460,405 | | | | | 3.613 | 3.629 | MJSD | 3,811 | 52,764 | 10/21/2009 | 12/05/2021 |
| 217194-AB-5 | COP I LLC US GOVT GUARANT | | | 1 | 1 | 2,189,253 | 101.3010 | 2,217,735 | 2,189,253 | 2,189,253 | | | | | 3.650 | 3.667 | MJSD | 5,771 | 79,908 | 01/12/2010 | 12/05/2021 |
| 217194-AC-3 | COP I LLC US GOVT GUARANT | | | 1 | 1 | 1,483,000 | 101.2130 | 1,500,989 | 1,483,000 | 1,483,000 | | | | | 3.580 | 3.596 | MJSD | 3,834 | 53,091 | 03/15/2010 | 12/05/2021 |
| 311995-E2-6 | .FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 | | | 4 | 1 | 2,802 | 100.3500 | 2,885 | 2,875 | 2,847 | | 3 | | | 7.430 | 7.779 | MON | 18 | 211 | 10/27/1992 | 05/01/2023 |
| 36177N-5L-0 | GN 794450 | | | 4 | 1 | 52,893,180 | 96.3920 | 50,984,794 | 52,893,180 | 52,893,180 | | | | | 2.710 | 2.705 | MON | 119,450 | 1,433,405 | 06/14/2012 | 12/15/2029 |
| 36179A-SR-8 | GN AC1428 | | | 4 | 1 | 62,809,991 | 94.9160 | 61,853,805 | 65,167,211 | 63,183,811 | | 119,020 | | | 2.690 | 3.156 | MON | 146,083 | 1,752,998 | 10/31/2014 | 06/15/2033 |
| 36179D-B8-2 | GN AC3663 | | | 4 | 1 | 119,573,432 | 93.4660 | 115,664,170 | 123,749,994 | 120,219,117 | | 185,717 | | | 2.490 | 2.875 | MON | 256,781 | 3,081,374 | 03/12/2013 | 06/15/2035 |
| 3617A0-WA-0 | GN A00641 | | | 4 | 1 | 104,031,170 | 98.6420 | 102,618,427 | 104,031,170 | 104,031,170 | | | | | 3.130 | 3.134 | MON | 271,348 | 3,256,175 | 07/07/2015 | 07/15/2035 |
| 3617AC-CN-8 | GN BA0077 | | | 4 | 1 | 50,735,282 | 98.5540 | 50,001,650 | 50,735,282 | 50,735,282 | | | | | 4.010 | 4.029 | MON | 169,540 | 1,460,622 | 11/28/2018 | 03/15/2044 |
| 3617BU-DK-2 | GN BE1006 | | | 4 | 1 | 18,370,376 | 100.7720 | 18,060,679 | 17,922,318 | 18,355,128 | | (15,248) | | | 3.625 | 3.405 | MON | 54,140 | 595,544 | 11/27/2017 | 01/15/2043 |
| 36180K-2K-6 | GN AD7978 | | | 4 | 1 | 10,582,026 | 100.3580 | 10,641,942 | 10,603,979 | 10,582,959 | | 298 | | | 3.920 | 3.959 | MON | 34,640 | 415,676 | 09/03/2013 | 05/15/2033 |
| 36180U-Q4-4 | GN AE2275 | | | 4 | 1 | 16,203,032 | 100.2440 | 16,841,221 | 16,800,228 | 16,343,961 | | 29,481 | | | 3.500 | 3.970 | MON | 49,001 | 588,008 | 09/10/2013 | 01/15/2032 |
| 36180W-7J-8 | GN AE4497 | | | 4 | 1 | 11,595,307 | 106.7180 | 12,356,373 | 11,578,528 | 11,593,480 | | (637) | | | 4.450 | 4.468 | MON | 42,937 | 515,244 | 01/29/2016 | 06/15/2055 |
| 36180W-E5-0 | GN AE3756 | | | 4 | 1 | 6,151,117 | 111.1640 | 5,940,623 | 5,344,017 | 6,147,430 | | (15,269) | | | 4.900 | 3.935 | MON | 21,821 | 261,857 | 02/01/2016 | 07/15/2055 |
| 36180W-E6-8 | GN AE3757 | | | 4 | 1 | 18,783,996 | 102.8280 | 19,255,036 | 18,725,479 | 18,769,690 | | (3,108) | | | 4.250 | 4.240 | MON | 66,319 | 795,833 | 12/27/2013 | 01/15/2039 |
| 36180W-EZ-4 | GN AE3752 | | | 4 | 1 | 9,687,150 | 105.0000 | 9,776,817 | 9,311,255 | 9,672,899 | | (8,847) | | | 4.400 | 4.114 | MON | 34,141 | 409,695 | 05/23/2017 | 09/15/2050 |
| 36181D-XS-0 | GN AE9689 | | | 4 | 1 | 13,466,639 | 106.4140 | 14,330,390 | 13,466,639 | 13,466,639 | | | | | 4.600 | 4.631 | MON | 51,622 | 619,466 | 09/10/2015 | 05/15/2055 |
| 36181G-WY-1 | GN AF1563 | | | 4 | 1 | 64,721,966 | 100.9810 | 64,075,381 | 63,452,908 | 64,354,032 | | (78,152) | | | 3.960 | 3.682 | MON | 209,395 | 2,512,735 | 10/24/2013 | 05/15/2030 |
| 36181R-5Z-4 | GN AF9864 | | | 4 | 1 | 217,940,644 | 104.1340 | 226,950,310 | 217,940,644 | 217,940,644 | | | | | 4.250 | 4.268 | MON | 771,873 | 9,262,477 | 09/27/2013 | 09/15/2038 |
| 36181R-6A-8 | GN AF9865 | | | 4 | 1 | 42,695,302 | 101.5780 | 42,518,660 | 41,858,139 | 42,499,705 | | (41,215) | | | 4.000 | 3.784 | MON | 139,527 | 1,674,325 | 11/13/2013 | 03/15/2034 |
| 36181R-6C-4 | GN AF9867 | | | 4 | 1 | 51,257,587 | 103.4210 | 48,641,293 | 47,032,317 | 50,964,910 | | (151,876) | | | 4.740 | 3.890 | MON | 185,778 | 2,229,332 | 01/27/2017 | 03/15/2041 |
| 36181R-6E-0 | GN AF9869 | | | 4 | 1 | 20,136,166 | 107.3400 | 20,186,867 | 18,806,472 | 20,048,163 | | (43,517) | | | 4.700 | 4.026 | MON | 73,659 | 883,904 | 01/27/2017 | 03/15/2041 |
| 36182C-YS-0 | GN AG7921 | | | 4 | 1 | 113,256,322 | 100.1060 | 112,742,198 | 112,622,818 | 113,155,686 | | (33,613) | | | 3.450 | 3.398 | MON | 323,791 | 3,885,487 | 09/23/2015 | 11/15/2036 |
| 36189E-PN-0 | GN AP6729 | | | 4 | 1 | 8,049,809 | 105.9790 | 7,898,720 | 7,453,099 | 8,007,887 | | (21,817) | | | 4.450 | 3.702 | MON | 27,639 | 331,663 | 01/27/2017 | 03/15/2041 |
| 36189Y-XN-7 | GN AQ7885 | | | 4 | 1 | 102,998,382 | 99.8720 | 93,260,362 | 93,379,889 | 101,918,126 | | (391,009) | | | 3.470 | 2.519 | MON | 270,024 | 3,240,282 | 03/24/2016 | 06/15/2039 |
| 36194T-4T-0 | GN AU6234 | | | 4 | 1 | 52,983,533 | 103.0160 | 50,692,395 | 49,208,274 | 52,625,605 | | (171,559) | | | 4.000 | 3.175 | MON | 164,028 | 1,968,331 | 09/09/2016 | 04/15/2037 |
| 36195W-XJ-2 | GN AW7881 | | | 4 | 1 | 87,115,699 | 102.9610 | 84,220,840 | 81,798,778 | 86,611,534 | | (243,527) | | | 3.970 | 3.263 | MON | 270,618 | 3,247,412 | 12/15/2016 | 02/15/2037 |
| 36196L-LV-1 | GN AX8440 | | | 4 | 1 | 190,354,464 | 99.8470 | 190,063,222 | 190,354,464 | 190,354,464 | | | | | 3.340 | 3.352 | MON | 529,820 | 4,367,464 | 11/14/2018 | 07/15/2044 |
| 3620AN-RW-2 | GN 735001 | | | 4 | 1 | 12,692,324 | 101.1170 | 12,738,558 | 12,597,840 | 12,647,706 | | (6,358) | | | 4.000 | 3.914 | MON | 41,993 | 503,914 | 03/17/2011 | 01/15/2029 |
| 3620C1-JZ-0 | GN 745580 | | | 4 | 1 | 21,872,145 | 97.4470 | 23,250,566 | 23,859,704 | 22,125,645 | | 67,739 | | | 3.280 | 4.148 | MON | 65,217 | 782,598 | 12/19/2014 | 06/15/2039 |
| 36230M-ER-4 | GN 752844 | | | 4 | 1 | 6,396,055 | 103.1790 | 6,599,386 | 6,396,055 | 6,396,055 | | | | | 4.310 | 4.314 | MON | 22,973 | 275,670 | 11/18/2010 | 05/15/2029 |
| 36230M-ET-0 | GN 752846 | | | 4 | 1 | 235,239,194 | 110.3350 | 259,551,165 | 235,239,194 | 235,208,289 | | (10,579) | | | 5.850 | 5.895 | MON | 1,146,791 | 13,761,493 | 01/01/2015 | 07/15/2038 |
| 36230M-EW-3 | GN 752849 | | | 4 | 1 | 44,052,824 | 107.9780 | 47,567,358 | 44,052,824 | 44,052,824 | | | | | 5.375 | 5.408 | MON | 184,165 | 2,367,840 | 08/27/2012 | 02/15/2037 |
| 36230M-FL-6 | GN 752871 | | | 4 | 1 | 2,624,047 | 100.9930 | 2,718,055 | 2,691,330 | 2,635,594 | | 2,502 | | | 3.850 | 4.136 | MON | 8,635 | 103,616 | 12/11/2013 | 07/15/2036 |
| 36230M-FN-2 | GN 752873 | | | 4 | 1 | 25,428,660 | 104.6800 | 26,618,721 | 25,428,660 | 25,428,660 | | | | | 4.450 | 4.471 | MON | 94,298 | 1,131,575 | 07/31/2014 | 07/15/2038 |
| 36296A-E2-6 | GN 685153 | | | 4 | 1 | 13,871,052 | 103.1920 | 14,434,924 | 13,988,413 | 13,881,155 | | 1,469 | | | 6.050 | 6.177 | MON | 70,525 | 846,299 | 07/25/2011 | 11/15/2049 |
| 36296A-E4-2 | GN 685155 | | | 4 | 1 | 7,163,586 | 100.7770 | 7,166,069 | 7,110,817 | 7,156,047 | | (1,224) | | | 6.350 | 6.350 | MON | 37,628 | 451,537 | 03/16/2012 | 11/15/2049 |
| 36296K-DL-3 | GN 693207 | | | 4 | 1 | 678,308,373 | 110.8930 | 752,196,504 | 678,308,373 | 678,308,373 | | | | | 6.400 | 6.452 | MON | 3,617,645 | 43,411,736 | 09/27/2012 | 01/15/2037 |
| 49549C-AA-6 | KING INTL LEASING LLC US GOVT GUARANT | | | 1 | 1 | 922,397 | 99.8720 | 921,216 | 922,397 | 922,397 | | | | | 2.754 | 2.764 | JAJO | 5,363 | 25,403 | 11/10/2010 | 10/15/2022 |
| 690353-SQ-1 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 4 | 1 | 1,785,600 | 102.1860 | 1,824,633 | 1,785,600 | 1,785,600 | | | | | 3.430 | 3.430 | MN | 7,826 | 61,246 | 10/13/2010 | 05/15/2030 |
| 699999-J2-5 | FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN - CLC/PLC | | | 4 | 1 | 670 | 100.3500 | 691 | 689 | 682 | | 1 | | | 7.430 | 7.786 | MON | 4 | | 10/27/1992 | 05/01/2023 |
| 746388-AA-5 | PURPLE CHEN 2011 LLC US GOVT GUARANT | | | 1 | 1 | 2,193,343 | 99.7660 | 2,188,211 | 2,193,343 | 2,193,343 | | | | | 2.735 | 2.744 | FMAN | 9,998 | 59,988 | 10/25/2011 | 08/01/2023 |
| ZZ2660-77-2 | FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN - CLC/PLC | | | 4 | 1 | 1,524,287 | 100.3720 | 1,529,957 | 1,524,287 | 1,524,287 | | | | | 7.750 | 7.657 | MON | 6,149 | 118,113 | 11/02/1998 | 01/25/2023 |
| 02265Q-AA-6 | AMAL LTD US GOVT GUARANT | | | 1 | 1 | 3,977,332 | 100.9460 | 4,014,957 | 3,977,332 | 3,977,332 | | | | | 3.465 | 3.480 | FMAN | 15,313 | 137,815 | 10/05/2009 | 08/21/2021 |
| 367333-AA-9 | GATE CAPITAL CAYMAN TWO US GOVT GUARANT | | | 1 | 1 | 1,755,969 | 101.0090 | 1,773,687 | 1,755,969 | 1,755,969 | | | | | 3.550 | 3.566 | MJSD | 3,463 | 62,337 | 01/27/2010 | 06/11/2021 |
| 367333-AD-3 | GATE CAPITAL CAYMAN TWO US GOVT GUARANT | | | 1 | 1 | 2,227,217 | 99.8090 | 2,222,963 | 2,227,217 | 2,227,217 | | | | | 2.637 | 2.646 | MJSD | 4,731 | 58,732 | 08/19/2010 | 12/02/2021 |
| 876780-AA-5 | TAYARRA LTD US GOVT GUARANT | | | 1 | 1 | 1,533,721 | 101.2920 | 1,553,539 | 1,533,721 | 1,533,721 | | | | | 3.628 | 3.645 | FMAN | 7,110 | 55,643 | 02/24/2010 | 02/15/2022 |
| 0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 2,515,096,828 | XXX | 2,603,647,531 | 2,494,966,380 | 2,513,331,903 | | (831,325) | | | XXX | XXX | XXX | 9,647,236 | 113,190,838 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 31,352,772,771 | XXX | 33,255,681,533 | 31,019,102,123 | 31,179,304,733 | 29,320,574 | (27,685,341) | | | XXX | XXX | XXX | 231,848,638 | 1,250,216,531 | XXX | XXX |
| 110709-BN-1 | BRITISH COLUMBIA PROV OF SR UNSEC | | A | | 1FE | 136,322,856 | 99.8980 | 132,164,662 | 132,300,000 | 133,553,286 | | (441,561) | | | 2.650 | 2.289 | MS | 964,136 | 3,505,950 | 04/18/2012 | 09/22/2021 |
| 11070T-AB-4 | BRITISH COLUMBIA PROV OF SR UNSEC | | A | | 1FE | 44,263,705 | 97.4040 | 43,344,596 | 44,500,000 | 44,404,293 | | 23,926 | | | 2.000 | 2.059 | AO | 168,111 | 890,000 | 10/16/2012 | 10/23/2022 |
| 11070T-AK-4 | BRITISH COLUMBIA PROV OF SR UNSEC | | A | | 1FE | 16,916,870 | 95.6700 | 16,263,900 | 17,000,000 | 16,936,551 | | 7,759 | | | 2.250 | 2.305 | JD | 30,813 | 382,500 | 05/25/2016 | 06/02/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 448814-DC-4 | HYDRO-QUEBEC LOCAL GOVT GUARN | | A | | 1FE | 997,030 | 144.7050 | 1,447,049 | 1,000,000 | 998,176 | | 98 | | | 8.500 | 8.526 | JD | 7,083 | 85,000 | 11/28/1989 | 12/01/2029 |
| 448814-DX-8 | HYDRO-QUEBEC LOCAL GOVT GUARN | | A | | 1FE | 49,634,000 | 115.1360 | 57,567,898 | 50,000,000 | 49,910,303 | | 24,920 | | | 8.400 | 8.468 | JJ | 1,936,667 | 4,200,000 | 01/16/1992 | 01/15/2022 |
| 44881H-BX-1 | HYDRO-QUEBEC LOCAL GOVT GUARN | | A | | 1FE | 49,955,000 | 115.4300 | 57,715,000 | 50,000,000 | 49,993,305 | | 4,161 | | | 8.680 | 8.690 | MN | 614,833 | 4,340,000 | 12/16/1991 | 12/20/2021 |
| 563469-CN-3 | MANITOBA -PROVINCE OF UNSEC | | A | | 1FE | 7,142,948 | 105.9150 | 7,414,050 | 7,000,000 | 7,013,322 | | (11,794) | | | 8.800 | 8.604 | JJ | 284,044 | 616,000 | 01/14/1993 | 01/15/2020 |
| 642866-DP-9 | PROV OF NEW BRUNSWICK UNSEC | | A | | 1FE | 46,159,109 | 117.5880 | 53,737,522 | 45,700,000 | 46,065,072 | | (87,362) | | | 8.750 | 8.654 | MN | 666,458 | 3,998,750 | 10/07/1992 | 05/01/2022 |
| 651333-DN-3 | PROVINCE OF NEWFOUNDLAND DEBENTURES | | A | | 1FE | 48,739,262 | 112.3030 | 53,343,925 | 47,500,000 | 47,718,706 | | (99,656) | | | 10.000 | 9.730 | JD | 395,833 | 4,750,000 | 04/10/1991 | 12/01/2020 |
| 669827-DF-1 | NOVA SCOTIA PROVINCE SR UNSEC | | A | | 1FE | 23,809,675 | 100.5190 | 23,873,263 | 23,750,000 | 23,750,512 | | (5,898) | | | 9.500 | 9.473 | FA | 940,104 | 2,256,250 | 03/06/1991 | 02/01/2019 |
| 669827-DG-9 | NOVA SCOTIA PROVINCE SR UNSEC | | A | | 1FE | 2,591,300 | 102.9920 | 2,574,800 | 2,500,000 | 2,504,208 | | (7,907) | | | 8.875 | 8.524 | JJ | 110,938 | 221,875 | 10/06/1992 | 07/01/2019 |
| 669827-DH-7 | NOVA SCOTIA PROVINCE SR UNSEC | | A | | 1FE | 4,943,604 | 104.4500 | 5,222,500 | 5,000,000 | 4,973,972 | | 27,935 | | | 8.250 | 8.352 | MN | 52,708 | 412,500 | 01/07/1991 | 11/15/2019 |
| 669827-DJ-3 | NOVA SCOTIA PROVINCE DEBENTURES | | A | | 1FE | 43,867,768 | 107.0560 | 48,175,200 | 45,000,000 | 44,876,039 | | 96,543 | | | 9.250 | 9.506 | MS | 1,387,500 | 4,162,500 | 04/10/1991 | 03/01/2020 |
| 669827-DL-8 | NOVA SCOTIA PROVINCE DEBENTURES | | A | | 1FE | 30,036,306 | 113.5840 | 34,075,200 | 30,000,000 | 30,028,596 | | (7,638) | | | 9.125 | 9.112 | MN | 456,250 | 2,737,500 | 02/27/1992 | 05/01/2021 |
| 669827-DM-6 | NOVA SCOTIA PROVINCE DEBENTURES | | A | | 1FE | 12,779,000 | 117.3040 | 15,249,520 | 13,000,000 | 12,941,375 | | 14,971 | | | 8.750 | 8.913 | AO | 284,375 | 1,137,500 | 03/31/1992 | 04/01/2022 |
| 68323A-8D-3 | ONTARIO -PROVINCE OF SR UNSEC | | A | | 1FE | 4,991,400 | 100.8880 | 5,044,400 | 5,000,000 | 4,999,217 | | 991 | | | 4.000 | 4.021 | AO | 46,667 | 200,000 | 09/29/2009 | 10/07/2019 |
| 68323A-BK-9 | ONTARIO -PROVINCE OF SR UNSEC | LS | A | | 1FE | 59,967,026 | 98.5290 | 59,314,617 | 60,200,000 | 60,112,017 | | 23,827 | | | 2.450 | 2.494 | JD | 8,194 | 1,474,900 | 06/22/2012 | 06/29/2022 |
| 748148-PD-9 | PROVINCE OF QUEBEC DEBENTURES | | A | | 1FE | 72,521,079 | 119.0160 | 82,121,161 | 69,000,000 | 70,200,973 | | (212,412) | | | 7.125 | 6.992 | FA | 1,939,188 | 4,916,250 | 08/16/2002 | 02/09/2024 |
| 748148-QR-7 | PROVINCE OF QUEBEC SR UNSEC | | A | | 1FE | 5,972,820 | 138.8420 | 8,330,522 | 6,000,000 | 5,983,440 | | 978 | | | 7.500 | 7.538 | MS | 132,500 | 450,000 | 09/16/1999 | 09/15/2029 |
| 748149-AG-6 | PROVINCE OF QUEBEC UNSEC | | A | | 1FE | 68,428,450 | 99.1260 | 68,892,317 | 69,500,000 | 68,992,665 | | 113,545 | | | 2.625 | 2.813 | FA | 699,344 | 1,824,375 | 10/29/2013 | 02/13/2023 |
| 74815H-CP-5 | PROVINCE OF QUEBEC UNSEC | | A | | 1FE | 75,000,000 | 126.8370 | 95,127,900 | 75,000,000 | 75,000,000 | | | | | 5.400 | 5.400 | MN | 503,453 | 4,050,000 | 11/10/2005 | 11/17/2035 |
| 803854-ET-1 | PROVINCE OF SASKATCHEWAN UNSEC | | A | | 1FE | 33,186,890 | 111.7990 | 36,893,670 | 33,000,000 | 33,127,375 | | (57,041) | | | 9.375 | 9.316 | JD | 137,500 | 3,093,750 | 03/20/1992 | 12/15/2020 |
| 803854-EZ-7 | PROVINCE OF SASKATCHEWAN UNSEC | | A | | 1FE | 45,653,330 | 112.3670 | 50,565,150 | 45,000,000 | 45,118,230 | | (48,911) | | | 9.125 | 8.986 | FA | 1,551,250 | 4,106,250 | 11/10/1992 | 02/15/2021 |
| 803854-FA-1 | PROVINCE OF SASKATCHEWAN DEBENTURES | | A | | 1FE | 60,447,746 | 117.7920 | 70,633,738 | 59,965,000 | 60,096,289 | | (30,921) | | | 8.500 | 8.427 | JJ | 2,350,295 | 5,097,025 | 01/19/1993 | 07/15/2022 |
| C5291#-AA-8 | MANITOBA -PROVINCE OF AMENITY CONVERTIBLE | | | | 3Z | 8,123,791 | 105.9550 | 8,149,227 | 7,691,181 | 7,691,181 | | | | (432,610) | 11.750 | 11.403 | JAN | 903,714 | | 03/28/2018 | 03/29/2026 |
| 002364-AB-3 | AVI FUNDING CO LTD SR UNSEC | | D | | 1FE | 29,893,800 | 99.0740 | 29,722,200 | 30,000,000 | 29,924,453 | | 9,708 | | | 3.800 | 3.843 | MS | 332,500 | 1,140,000 | 09/09/2015 | 09/16/2025 |
| 00254E-MM-1 | SWEDISH EXPORT CREDIT SR UNSEC | | D | | 1FE | 14,962,800 | 98.9140 | 14,837,026 | 15,000,000 | 14,975,792 | | 7,226 | | | 2.375 | 2.428 | MS | 110,833 | 356,250 | 03/02/2017 | 03/09/2022 |
| 035198-AA-8 | REPUBLIC OF ANGOLA SR UNSEC | | D | | 4FE | 11,000,000 | 104.9940 | 11,549,340 | 11,000,000 | 11,000,000 | | | | | 9.500 | 9.500 | MN | 142,236 | 1,045,000 | 11/09/2015 | 11/12/2025 |
| 038461-AK-5 | ARAB REPUBLIC OF EGYPT SR UNSEC | | D | | 4FE | 12,568,750 | 98.1080 | 12,189,919 | 12,425,000 | 12,524,417 | | (28,909) | | | 6.125 | 5.836 | JJ | 319,210 | 761,031 | 05/31/2017 | 01/31/2022 |
| 03846J-W2-2 | ARAB REPUBLIC OF EGYPT SR UNSEC | | D | | 4FE | 15,363,630 | 90.9570 | 14,462,163 | 15,900,000 | 15,505,312 | | 46,811 | | | 5.875 | 6.343 | JD | 51,896 | 934,125 | 11/13/2015 | 06/11/2025 |
| 03846J-W4-8 | ARAB REPUBLIC OF EGYPT SR UNSEC | | D | | 4FE | 7,375,000 | 89.1560 | 6,575,240 | 7,375,000 | 7,375,000 | | | | | 6.588 | 6.588 | FA | 175,451 | 242,933 | 02/13/2018 | 02/21/2028 |
| 03846J-W5-5 | ARAB REPUBLIC OF EGYPT SR UNSEC | | D | | 4FE | 5,000,000 | 86.0280 | 4,301,400 | 5,000,000 | 5,000,000 | | | | | 7.903 | 7.903 | FA | 142,693 | 197,575 | 02/13/2018 | 02/21/2048 |
| 040114-GW-4 | REPUBLIC OF ARGENTINA SR UNSEC | | D | | 4FE | 13,675,000 | 90.3510 | 12,355,499 | 13,675,000 | 13,675,000 | | | | | 6.875 | 6.875 | AO | 180,197 | 940,156 | 04/13/2017 | 04/22/2021 |
| 040114-HK-9 | REPUBLIC OF ARGENTINA SR UNSEC | | D | | 4FE | 11,000,000 | 84.3750 | 9,281,250 | 11,000,000 | 11,000,000 | | | | | 5.625 | 5.625 | JJ | 266,406 | 618,750 | 04/13/2017 | 01/26/2022 |
| 040114-HL-7 | REPUBLIC OF ARGENTINA SR UNSEC | | D | | 4FE | 11,300,291 | 76.2500 | 8,692,500 | 11,400,000 | 11,314,756 | | 7,639 | | | 6.875 | 6.998 | JJ | 337,448 | 783,750 | 04/13/2017 | 01/26/2027 |
| 040114-HQ-6 | REPUBLIC OF ARGENTINA SR UNSEC | | D | | 4FE | 15,826,433 | 71.8750 | 11,482,031 | 15,975,000 | 15,837,347 | | 10,914 | | | 5.875 | 6.000 | JJ | 443,195 | 469,266 | 01/04/2018 | 01/11/2028 |
| 045167-CY-7 | ASIAN DEVELOPMENT BANK SR UNSEC | | D | | 1FE | 14,894,100 | 96.4790 | 14,471,906 | 15,000,000 | 14,931,510 | | 10,180 | | | 2.125 | 2.204 | MS | 90,313 | 318,750 | 03/12/2015 | 03/19/2025 |
| 05477L-AA-4 | REPUBLIC OF AZERBAIJAN SR UNSEC | LS | D | | 3FE | 19,635,726 | 99.4800 | 20,244,180 | 20,350,000 | 19,904,262 | | 72,121 | | | 4.750 | 5.234 | MS | 276,562 | 966,625 | 12/22/2015 | 03/18/2024 |
| 056732-AE-0 | COMMONWEALTH OF BAHAMAS SR UNSEC | | D | 1 | 3FE | 3,045,000 | 103.7500 | 3,631,250 | 3,500,000 | 3,138,738 | | 13,250 | | | 6.625 | 7.835 | MN | 29,628 | 231,875 | 05/08/2009 | 05/15/2033 |
| 056732-AF-7 | COMMONWEALTH OF BAHAMAS SR UNSEC | | D | 1 | 3FE | 4,993,250 | 105.7500 | 5,287,500 | 5,000,000 | 4,994,306 | | 135 | | | 7.125 | 7.136 | AO | 88,073 | 356,250 | 03/27/2008 | 04/02/2038 |
| 056732-AG-5 | COMMONWEALTH OF BAHAMAS SR UNSEC | LS | D | 1 | 3FE | 4,973,300 | 105.7500 | 5,287,500 | 5,000,000 | 4,981,173 | | 1,123 | | | 6.950 | 7.000 | MN | 39,576 | 347,500 | 11/17/2009 | 11/20/2029 |
| 066716-AB-7 | BNQ CEN TUNISIA INT BOND SR UNSEC | | D | | 4FE | 16,629,998 | 95.7880 | 16,399,863 | 17,121,000 | 16,968,800 | | 1,789 | | | 8.250 | 8.344 | MS | 400,203 | 1,412,483 | 10/29/2015 | 09/19/2027 |
| 066716-AH-4 | BNQ CEN TUNISIA INT BOND SR UNSEC | | D | | 4FE | 19,846,250 | 83.8840 | 16,776,800 | 20,000,000 | 19,896,228 | | 13,840 | | | 5.750 | 5.853 | JJ | 482,361 | 1,150,000 | 01/27/2015 | 01/30/2025 |
| 067070-AD-4 | BARBADOS GOVT OF SR UNSEC | | D | | 6FE | 12,375,000 | 54.8750 | 12,346,875 | 22,500,000 | 12,346,875 | (28,125) | 55,499 | 5,380,848 | | 6.625 | 9.053 | JD | | | 11/30/2013 | 12/05/2035 |
| 085209-AB-0 | GOVT OF BERMUDA SR UNSEC | | D | 1 | 1FE | 3,177,000 | 101.1170 | 3,033,510 | 3,000,000 | 3,115,342 | | (26,641) | | | 4.138 | 3.110 | JJ | 61,380 | 124,140 | 08/16/2016 | 01/03/2023 |
| 085209-AD-6 | GOVT OF BERMUDA SR UNSEC | | D | 1 | 1FE | 30,078,848 | 95.1170 | 28,535,100 | 30,000,000 | 30,067,223 | | (7,282) | | | 3.717 | 3.684 | JJ | 483,210 | 1,115,100 | 10/12/2016 | 01/25/2027 |
| 085209-AF-1 | GOVT OF BERMUDA SR UNSEC | | D | 2 | 1FE | 18,684,754 | 101.6250 | 19,130,906 | 18,825,000 | 18,685,346 | | 592 | | | 4.750 | 4.844 | FA | 101,838 | | 11/15/2018 | 02/15/2029 |
| 105756-BE-9 | FED REPUBLIC OF BRAZIL SR UNSEC | LS | D | | 3FE | 23,080,750 | 104.2500 | 24,498,750 | 23,500,000 | 23,461,583 | | 45,442 | | | 8.875 | 9.097 | AO | 446,092 | 2,085,625 | 05/10/2005 | 10/14/2019 |
| 105756-BF-6 | FED REPUBLIC OF BRAZIL SR UNSEC | | D | | 3FE | 3,892,688 | 121.5000 | 5,011,875 | 4,125,000 | 4,006,618 | | 13,846 | | | 8.750 | 9.379 | FA | 147,383 | 360,938 | 03/23/2005 | 02/04/2025 |
| 105756-BK-5 | FED REPUBLIC OF BRAZIL SR UNSEC | | D | | 3FE | 3,964,995 | 112.8750 | 4,119,938 | 3,650,000 | 3,910,542 | | (7,470) | | | 7.125 | 6.450 | JJ | 116,306 | 260,063 | 07/29/2009 | 01/20/2037 |
| 105756-BR-0 | FED REPUBLIC OF BRAZIL SR UNSEC | | D | 1 | 3FE | 21,376,600 | 96.0000 | 21,120,000 | 22,000,000 | 21,455,895 | | 11,899 | | | 5.625 | 5.826 | JJ | 598,125 | 1,237,500 | 11/12/2013 | 01/07/2041 |
| 105756-BU-3 | FED REPUBLIC OF BRAZIL SR UNSEC | LS | D | 1 | 3FE | 3,864,630 | 94.1010 | 3,895,781 | 4,140,000 | 4,004,535 | | 30,093 | | | 2.625 | 3.491 | JJ | 53,130 | 108,675 | 11/12/2013 | 01/05/2023 |
| 105756-BV-1 | FED REPUBLIC OF BRAZIL SR UNSEC | LS | D | 1 | 3FE | 13,945,527 | 98.5000 | 13,740,750 | 13,950,000 | 13,946,873 | | 440 | | | 4.250 | 4.254 | JJ | 286,556 | 592,875 | 10/24/2013 | 01/07/2025 |
| 105756-BW-9 | FED REPUBLIC OF BRAZIL SR UNSEC | | D | 1 | 3FE | 9,799,200 | 87.3510 | 8,735,100 | 10,000,000 | 9,812,805 | | 3,367 | | | 5.000 | 5.131 | JJ | 213,889 | 500,000 | 07/23/2014 | 01/27/2045 |
| 105756-BY-5 | FED REPUBLIC OF BRAZIL SR UNSEC | | D | 1 | 3FE | 20,772,864 | 94.3510 | 19,530,657 | 20,700,000 | 20,772,807 | | (57) | | | 5.625 | 5.600 | FA | 420,469 | 1,164,375 | 01/18/2018 | 02/21/2047 |
| 105860-AA-8 | STATE OF MINAS GERAIS GOVT GTD. | | D | 4 | 3FE | 40,031,074 | 99.2500 | 38,906,000 | 39,200,000 | 39,586,884 | | (79,488) | | | 5.333 | 5.075 | FA | 783,951 | 2,090,536 | 10/21/2013 | 02/15/2028 |
| 12689#-AA-7 | GEORGE'S BAY LTD SUB-UNSEC | | D | | 1 | 85,000,000 | 103.3850 | 87,877,250 | 85,000,000 | 85,000,000 | | | | | 5.240 | 5.240 | MON | 197,956 | 4,454,000 | 05/15/2017 | 02/15/2021 |
| 12802D-AK-2 | CAISSE D'AMORT DETTE SOC SR UNSEC | | D | | 1FE | 49,823,500 | 102.8050 | 51,402,500 | 50,000,000 | 49,900,540 | | 17,147 | | | 3.375 | 3.417 | MS | 473,438 | 1,688,000 | 03/13/2014 | 03/20/2024 |
| 12802D-AL-0 | CAISSE D'AMORT DETTE SOC SR UNSEC | LS | D | | 1FE | 7,977,600 | 97.3030 | 7,784,256 | 8,000,000 | 7,989,666 | | 3,191 | | | 1.875 | 1.918 | FA | 57,917 | 150,080 | 02/05/2015 | 02/12/2022 |
| 168863-AV-0 | REPUBLIC OF CHILE SR UNSEC | | D | | 1FE | 25,468,635 | 101.0820 | 25,775,910 | 25,500,000 | 25,494,156 | | 3,487 | | | 3.875 | 3.890 | FA | 400,740 | 988,125 | 07/30/2010 | 08/05/2020 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 168863-BP-2 | REPUBLIC OF CHILE SR UNSEC | LS | D | | 1FE | 27,049,500 | 91.5600 | 27,468,000 | 30,000,000 | 27,244,494 | | 56,308 | | | 3.625 | 4.240 | AO | 184,271 | 906,250 | 12/20/2018 | 10/30/2042 |
| 168863-CA-4 | REPUBLIC OF CHILE SR UNSEC | LS | D | | 1FE | 15,272,944 | 96.5610 | 15,106,003 | 15,644,000 | 15,369,457 | | 33,891 | | | 3.125 | 3.407 | JJ | 217,278 | 488,875 | 04/21/2016 | 01/21/2026 |
| 195325-BB-0 | REPUBLIC OF COLOMBIA SR UNSEC | | D | | 2FE | 2,781,004 | 148.5840 | 4,457,520 | 3,000,000 | 2,821,398 | | 5,061 | | | 10.375 | 11.226 | JJ | 132,281 | 311,250 | 02/26/2003 | 01/28/2033 |
| 195325-BD-6 | REPUBLIC OF COLOMBIA SR UNSEC | | D | | 2FE | 38,787,150 | 116.5000 | 46,017,500 | 39,500,000 | 39,183,474 | | 42,899 | | | 8.125 | 8.308 | MN | 356,597 | 3,209,375 | 06/27/2006 | 05/21/2024 |
| 195325-BK-0 | REPUBLIC OF COLOMBIA SR UNSEC | | D | | 2FE | 26,088,535 | 120.9500 | 31,447,000 | 26,000,000 | 26,072,620 | | (1,958) | | | 7.375 | 7.347 | MS | 548,618 | 1,917,500 | 11/09/2006 | 09/18/2037 |
| 195325-BM-6 | REPUBLIC OF COLOMBIA SR UNSEC | | D | 1 | 2FE | 13,610,959 | 108.0000 | 15,012,000 | 13,900,000 | 13,639,666 | | 5,143 | | | 6.125 | 6.281 | JJ | 385,484 | 851,375 | 04/21/2016 | 01/18/2041 |
| 195325-BN-4 | REPUBLIC OF COLOMBIA SR UNSEC | | D | 1 | 2FE | 2,958,090 | 101.5000 | 3,014,550 | 2,970,000 | 2,966,479 | | 1,288 | | | 4.375 | 4.425 | JJ | 60,998 | 129,938 | 07/05/2011 | 07/12/2021 |
| 195325-BQ-7 | REPUBLIC OF COLOMBIA SR UNSEC | | D | 1 | 2FE | 4,100,160 | 99.0000 | 3,960,000 | 4,000,000 | 4,058,332 | | (10,643) | | | 4.000 | 3.673 | FA | 55,556 | 160,000 | 10/21/2014 | 02/26/2024 |
| 195325-BR-5 | REPUBLIC OF COLOMBIA SR UNSEC | | D | 1 | 2FE | 16,878,566 | 103.1000 | 15,284,575 | 14,825,000 | 16,723,762 | | (40,030) | | | 5.625 | 4.738 | FA | 289,551 | 833,906 | 10/21/2014 | 02/26/2044 |
| 195325-CU-7 | REPUBLIC OF COLOMBIA SR UNSEC | | D | 1 | 2FE | 33,766,847 | 95.2000 | 32,777,360 | 34,430,000 | 33,786,212 | | 8,153 | | | 5.000 | 5.130 | JD | 76,511 | 1,471,500 | 12/21/2018 | 06/15/2045 |
| 195325-CX-1 | REPUBLIC OF COLOMBIA SR UNSEC | LS | D | 1 | 2FE | 9,876,200 | 100.0000 | 10,000,000 | 10,000,000 | 9,908,705 | | 10,675 | | | 4.500 | 4.653 | JJ | 191,250 | 450,000 | 09/21/2015 | 01/28/2026 |
| 195325-DP-7 | REPUBLIC OF COLOMBIA SR UNSEC | | D | 2 | 2FE | 15,482,587 | 98.8500 | 15,402,807 | 15,582,000 | 15,484,018 | | 1,431 | | | 4.500 | 4.578 | MS | 153,872 | | 10/04/2018 | 03/15/2029 |
| 221597-BR-7 | COSTA RICA GOVERNMENT SR UNSEC | | D | | 4FE | 14,973,353 | 88.0000 | 13,178,000 | 14,975,000 | 14,974,982 | | 4 | | | 4.250 | 4.250 | JJ | 274,022 | 636,438 | 11/16/2012 | 01/26/2023 |
| 221597-BS-5 | COSTA RICA GOVERNMENT SR UNSEC | | D | | 4FE | 9,207,750 | 84.6250 | 7,764,344 | 9,175,000 | 9,194,329 | | (2,607) | | | 4.375 | 4.337 | AO | 68,016 | 401,406 | 04/24/2013 | 04/30/2025 |
| 221597-BT-3 | COSTA RICA GOVERNMENT SR UNSEC | | D | | 4FE | 5,611,563 | 76.0000 | 4,237,000 | 5,575,000 | 5,608,348 | | (641) | | | 5.625 | 5.580 | AO | 53,137 | 313,594 | 04/24/2013 | 04/30/2043 |
| 221597-BV-8 | COSTA RICA GOVERNMENT SR UNSEC | | D | 1 | 4FE | 10,000,000 | 86.1250 | 8,612,500 | 10,000,000 | 10,000,000 | | | | | 7.158 | 7.158 | MS | 216,728 | 715,800 | 03/06/2015 | 03/12/2045 |
| 221602-AC-9 | COSTA RICA GOVERNMENT SR UNSEC | | D | | 4FE | 11,351,500 | 84.8750 | 9,633,313 | 11,350,000 | 11,351,416 | | (20) | | | 7.000 | 6.999 | AO | 192,004 | 794,500 | 04/01/2014 | 04/04/2044 |
| 221625-AK-2 | IVORY COAST SR UNSEC | | D | 1 | 4FE | 9,710,836 | 88.1120 | 9,568,963 | 10,860,000 | 9,901,046 | | 56,586 | | | 5.750 | 7.330 | JD | 1,735 | 624,450 | 12/22/2015 | 12/31/2032 |
| 226775-AF-1 | CROATIA SR UNSEC | | D | | 3FE | 12,411,044 | 104.8730 | 13,135,318 | 12,525,000 | 12,471,438 | | 10,760 | | | 5.500 | 5.614 | AO | 166,478 | 688,875 | 11/09/2015 | 04/04/2023 |
| 226775-AG-9 | CROATIA SR UNSEC | | D | | 3FE | 17,745,655 | 107.9150 | 19,289,806 | 17,875,000 | 17,812,028 | | 9,997 | | | 6.000 | 6.080 | JJ | 461,771 | 1,072,500 | 11/09/2015 | 01/26/2024 |
| 25714P-CV-8 | DOMINICAN REPUBLIC SR UNSEC | | D | | 3FE | 19,538,000 | 99.1250 | 19,825,000 | 20,000,000 | 19,670,742 | | 43,974 | | | 5.500 | 5.826 | JJ | 470,556 | 1,100,000 | 01/04/2016 | 01/27/2025 |
| 25714P-DJ-4 | DOMINICAN REPUBLIC SR UNSEC | | D | | 3FE | 6,522,378 | 104.8750 | 6,580,906 | 6,275,000 | 6,470,150 | | (21,932) | | | 6.875 | 6.314 | JJ | 182,149 | 431,406 | 06/29/2016 | 01/29/2026 |
| 25714P-DW-5 | DOMINICAN REPUBLIC SR UNSEC | | D | | 3FE | 5,000,000 | 94.5000 | 4,725,000 | 5,000,000 | 5,000,000 | | | | | 6.500 | 6.500 | FA | 122,778 | 162,500 | 02/08/2018 | 02/15/2048 |
| 29134W-AB-3 | ABU DHABI GOVT INT'L SR UNSEC | | D | | 1FE | 21,945,660 | 96.6280 | 21,258,160 | 22,000,000 | 21,958,517 | | 4,952 | | | 3.125 | 3.154 | MN | 110,764 | 687,500 | 04/25/2016 | 05/03/2026 |
| 296464-AA-8 | ESKOM HOLDINGS SOC LTD SR UNSEC | | D | 1 | 5FE | 29,330,330 | 94.2050 | 27,686,791 | 29,390,000 | 29,380,408 | | 4,148 | | | 5.750 | 5.767 | JJ | 727,607 | 1,689,925 | 07/08/2014 | 01/26/2021 |
| 29646A-AB-2 | ESKOM HOLDINGS SOC LTD SR UNSEC | | D | | 5FE | 18,083,342 | 91.1950 | 16,916,673 | 18,550,000 | 18,218,816 | | 41,086 | | | 7.125 | 7.493 | FA | 513,990 | 1,321,688 | 09/29/2015 | 02/11/2025 |
| 29646A-AC-0 | ESKOM HOLDINGS SOC LTD GOVT GTD. | | D | | 3FE | 35,750,000 | 96.2100 | 34,395,147 | 35,750,000 | 35,750,000 | | | | | 6.350 | 6.350 | FA | 889,132 | | 08/02/2018 | 08/10/2028 |
| 298785-DV-5 | EUROPEAN INVESTMENT BANK SR UNSEC | | D | | 1FE | 163,470 | 122.5660 | 183,848 | 150,000 | 160,168 | | (395) | | | 4.875 | 4.311 | FA | 2,763 | 7,313 | 11/20/2008 | 02/15/2036 |
| 302154-AW-9 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 9,868,019 | 102.9190 | 10,240,421 | 9,950,000 | 9,934,929 | | 9,472 | | | 5.125 | 5.232 | JD | 2,833 | 509,938 | 06/22/2010 | 06/29/2020 |
| 302154-AX-7 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 9,263,350 | 101.5520 | 10,155,200 | 10,000,000 | 9,814,132 | | 83,043 | | | 4.000 | 4.953 | JJ | 168,889 | 400,000 | 03/18/2011 | 01/29/2021 |
| 302154-BA-6 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 17,902,080 | 102.8260 | 18,508,680 | 18,000,000 | 17,969,189 | | 10,514 | | | 4.375 | 4.443 | MS | 231,875 | 787,500 | 09/08/2011 | 09/15/2021 |
| 302154-BC-2 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 10,150,995 | 105.1300 | 10,711,696 | 10,189,000 | 10,174,404 | | 4,005 | | | 5.000 | 5.048 | AO | 113,211 | 509,450 | 01/04/2012 | 04/11/2022 |
| 302154-BK-4 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 9,943,000 | 101.9330 | 10,193,330 | 10,000,000 | 9,968,441 | | 5,541 | | | 4.000 | 4.070 | JJ | 185,556 | 400,000 | 01/07/2014 | 01/14/2024 |
| 302154-BT-5 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 4,974,150 | 95.3780 | 4,768,905 | 5,000,000 | 4,983,461 | | 2,462 | | | 2.875 | 2.935 | JJ | 63,889 | 143,750 | 01/12/2015 | 01/21/2025 |
| 302154-CC-1 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 4,989,500 | 92.8360 | 4,641,780 | 5,000,000 | 4,991,970 | | 970 | | | 2.625 | 2.649 | MN | 12,760 | 131,250 | 05/18/2016 | 05/26/2026 |
| 30216H-AD-1 | EXPORT-IMPORT BANK CHINA SR UNSEC | | D | | 1FE | 18,853,510 | 100.0010 | 19,000,190 | 19,000,000 | 18,911,657 | | 13,999 | | | 3.625 | 3.718 | JJ | 288,892 | 688,750 | 07/24/2014 | 07/31/2024 |
| 31808L-AA-0 | FINNVERA PLC GOVT GTD. | | D | | 1FE | 14,887,650 | 96.1670 | 14,425,050 | 15,000,000 | 14,924,726 | | 10,693 | | | 2.375 | 2.460 | JD | 26,719 | 356,250 | 05/28/2015 | 06/04/2025 |
| 374422-AB-9 | REPUBLIC OF GHANA SR UNSEC | | D | | 4FE | 11,925,361 | 97.7140 | 11,957,480 | 12,237,223 | 12,062,119 | | 30,092 | | | 7.875 | 8.255 | FA | 385,473 | 963,681 | 08/01/2013 | 08/07/2023 |
| 401494-AE-9 | REPUBLIC OF GUATEMALA SR UNSEC | LS | D | | 3FE | 11,820,235 | 103.5000 | 12,316,500 | 11,900,000 | 11,867,352 | | 8,370 | | | 5.750 | 5.839 | JD | 47,517 | 684,250 | 05/29/2012 | 06/06/2022 |
| 401494-AF-6 | REPUBLIC OF GUATEMALA SR UNSEC | LS | D | | 3FE | 13,054,263 | 94.7050 | 12,572,089 | 13,275,000 | 13,110,240 | | 13,913 | | | 4.875 | 5.046 | FA | 248,077 | 647,156 | 11/17/2015 | 02/13/2028 |
| 401494-AN-9 | REPUBLIC OF GUATEMALA SR UNSEC | | D | | 3FE | 2,868,750 | 93.7500 | 2,812,500 | 3,000,000 | 2,892,932 | | 11,772 | | | 4.500 | 5.089 | MN | 21,750 | 135,000 | 11/21/2016 | 05/03/2026 |
| 401494-AP-4 | REPUBLIC OF GUATEMALA SR UNSEC | LS | D | | 3FE | 6,543,593 | 92.2500 | 6,134,625 | 6,650,000 | 6,554,358 | | 8,620 | | | 4.375 | 4.582 | JD | 21,012 | 290,938 | 02/09/2018 | 06/05/2027 |
| 438180-AH-4 | HONDURAS GOVERNMENT SR UNSEC | | D | | 4FE | 3,400,000 | 98.7600 | 3,357,840 | 3,400,000 | 3,400,000 | | | | | 6.250 | 6.250 | JJ | 95,625 | 212,500 | 01/12/2017 | 01/19/2027 |
| 445545-AD-8 | HUNGARY SR UNSEC | | D | | 2FE | 16,785,636 | 102.7570 | 17,134,796 | 16,675,000 | 16,690,263 | | (13,354) | | | 6.250 | 6.161 | JJ | 440,035 | 1,042,188 | 01/27/2010 | 01/29/2020 |
| 445545-AE-6 | HUNGARY SR UNSEC | | D | | 2FE | 3,082,500 | 105.5340 | 3,166,020 | 3,000,000 | 3,022,962 | | (9,315) | | | 6.375 | 6.004 | MS | 48,875 | 191,250 | 04/01/2011 | 03/29/2021 |
| 445545-AK-2 | HUNGARY SR UNSEC | | D | | 2FE | 4,620,054 | 100.0860 | 4,653,999 | 4,650,000 | 4,648,497 | | 6,430 | | | 4.000 | 4.144 | MS | 49,600 | 186,000 | 03/18/2014 | 03/25/2019 |
| 445545-AL-0 | HUNGARY SR UNSEC | | D | | 2FE | 16,550,656 | 107.0300 | 16,964,255 | 15,850,000 | 16,321,600 | | (80,006) | | | 5.375 | 4.715 | MS | 227,183 | 851,938 | 11/17/2015 | 03/25/2024 |
| 455780-AX-4 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 12,487,500 | 115.7480 | 15,047,240 | 13,000,000 | 12,573,373 | | 10,986 | | | 6.625 | 6.942 | FA | 320,576 | 861,250 | 09/12/2008 | 02/17/2037 |
| 455780-AZ-9 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 7,162,500 | 128.4560 | 9,634,200 | 7,500,000 | 7,209,310 | | 6,235 | | | 7.750 | 8.154 | JJ | 264,792 | 581,250 | 06/17/2008 | 01/17/2038 |
| 455780-BD-7 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 4,952,200 | 102.7980 | 5,139,900 | 5,000,000 | 4,992,902 | | 5,569 | | | 5.875 | 6.000 | MS | 88,125 | 293,750 | 01/12/2010 | 03/13/2020 |
| 455780-BF-2 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 6,760,279 | 102.1490 | 6,997,207 | 6,850,000 | 6,823,160 | | 10,539 | | | 4.875 | 5.055 | MN | 51,946 | 333,938 | 11/12/2013 | 05/05/2021 |
| 455780-BJ-4 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 20,280,389 | 100.3660 | 20,876,128 | 20,800,000 | 20,327,196 | | 9,996 | | | 5.250 | 5.423 | JJ | 497,467 | 1,092,000 | 04/21/2016 | 01/17/2042 |
| 455780-BK-1 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 25,648,950 | 98.9930 | 25,738,180 | 26,000,000 | 25,867,562 | | 36,689 | | | 3.750 | 3.915 | AO | 178,750 | 975,000 | 05/30/2012 | 04/25/2022 |
| 455780-BL-9 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 52,891,500 | 96.6840 | 54,578,118 | 56,450,000 | 54,632,171 | | 372,321 | | | 3.375 | 4.194 | AO | 402,206 | 1,905,188 | 04/21/2016 | 04/15/2023 |
| 455780-BM-7 | REPUBLIC OF INDONESIA SR UNSEC | LS | D | | 2FE | 19,602,400 | 92.3540 | 18,470,780 | 20,000,000 | 19,642,012 | | 7,719 | | | 4.625 | 4.750 | AO | 195,278 | 925,000 | 04/08/2013 | 04/15/2043 |
| 455780-BQ-8 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 18,023,681 | 106.6100 | 19,323,063 | 18,125,000 | 18,066,593 | | 9,680 | | | 5.875 | 5.950 | JJ | 491,011 | 1,064,844 | 01/07/2014 | 01/15/2024 |
| 455780-BR-6 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 12,200,000 | 118.9330 | 11,893,300 | 10,000,000 | 12,050,923 | | (38,840) | | | 6.750 | 5.266 | JJ | 311,250 | 675,000 | 10/17/2014 | 01/15/2044 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 455780-BT-2 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 13,759,767 | 98.3930 | 13,676,627 | 13,900,000 | 13,805,753 | | 13,362 | | | 4.125 | 4.253 | JJ | 264,390 | 573,375 | 09/09/2015 | 01/15/2025 |
| 455780-BU-9 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 9,350,000 | 98.3160 | 9,831,600 | 10,000,000 | 9,381,304 | | 10,384 | | | 5.125 | 5.578 | JJ | 236,319 | 512,500 | 11/17/2015 | 01/15/2045 |
| 455780-BV-7 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 4,979,950 | 101.3090 | 5,065,450 | 5,000,000 | 4,985,264 | | 1,728 | | | 4.750 | 4.800 | JJ | 114,132 | 237,500 | 12/01/2015 | 01/08/2026 |
| 455780-BW-5 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 9,880,276 | 109.2660 | 10,871,967 | 9,950,000 | 9,883,901 | | 963 | | | 5.950 | 6.000 | JJ | 284,501 | 592,025 | 04/21/2016 | 01/08/2046 |
| 455780-CB-0 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 9,325,646 | 93.7630 | 8,813,722 | 9,400,000 | 9,327,332 | | 1,172 | | | 4.750 | 4.800 | JJ | 202,165 | 446,500 | 07/11/2017 | 07/18/2047 |
| 455780-CE-4 | REPUBLIC OF INDONESIA SR UNSEC | LS | D | | 2FE | 28,882,098 | 91.1620 | 26,550,991 | 29,125,000 | 28,887,615 | | 5,517 | | | 4.350 | 4.400 | JJ | 598,276 | 739,047 | 12/04/2017 | 01/11/2048 |
| 4581X0-CE-6 | INTER-AMERICAN DEVEL BK SR UNSEC | | D | | 1FE | 19,511,471 | 118.3690 | 23,318,732 | 19,700,000 | 19,528,189 | | 3,684 | | | 4.375 | 4.433 | JJ | 375,873 | 861,875 | 01/16/2014 | 01/24/2044 |
| 46513B-7N-9 | STATE OF ISRAEL SR UNSEC | | D | | 1FE | 55,572,083 | 103.3080 | 57,284,286 | 55,450,000 | 55,573,764 | | (3,317) | | | 4.500 | 4.484 | JJ | 1,046,619 | 2,495,250 | 12/19/2014 | 01/30/2043 |
| 46513A-GA-2 | STATE OF ISRAEL SR UNSEC | | D | | 1FE | 24,947,168 | 102.2870 | 25,765,995 | 25,190,000 | 25,096,556 | | 24,383 | | | 4.000 | 4.115 | JD | 2,799 | 1,007,600 | 01/23/2012 | 06/30/2022 |
| 46513C-XR-2 | STATE OF ISRAEL SR UNSEC | | D | | 1FE | 745,715 | 96.1120 | 720,840 | 750,000 | 746,772 | | 397 | | | 2.875 | 2.942 | MS | 6,289 | 21,563 | 04/21/2016 | 03/16/2026 |
| 46513E-5Y-4 | STATE OF ISRAEL SR UNSEC | | D | | 1FE | 10,030,393 | 100.1950 | 10,100,658 | 10,081,000 | 10,079,518 | | 6,230 | | | 5.125 | 5.190 | MS | 136,339 | 516,651 | 03/19/2009 | 03/26/2019 |
| 46513Y-JJ-8 | STATE OF ISRAEL SR UNSEC | | D | | 1FE | 27,028,980 | 97.6380 | 26,630,765 | 27,275,000 | 27,033,020 | | 4,041 | | | 4.125 | 4.178 | JJ | 512,543 | 562,547 | 01/10/2018 | 01/17/2048 |
| 471068-AF-3 | JAPAN FIN ORG MUNICIPAL SR UNSEC | | D | | 1FE | 19,954,800 | 98.4040 | 19,680,837 | 20,000,000 | 19,980,295 | | 9,014 | | | 2.125 | 2.173 | FA | 164,097 | 425,000 | 02/04/2016 | 02/12/2021 |
| 471068-AL-0 | JAPAN FIN ORG MUNICIPAL SR UNSEC | | D | | 1FE | 5,984,400 | 98.3600 | 5,901,596 | 6,000,000 | 5,991,135 | | 5,126 | | | 2.000 | 2.090 | MS | 37,667 | 120,000 | 08/31/2017 | 09/08/2020 |
| 486661-AE-1 | REPUBLIC OF KAZAKHSTAN SR UNSEC | LS | D | | 2FE | 8,921,250 | 100.4220 | 9,640,512 | 9,600,000 | 9,157,621 | | 64,236 | | | 3.875 | 4.791 | AO | 79,567 | 372,000 | 06/04/2015 | 10/14/2024 |
| 486661-AF-8 | REPUBLIC OF KAZAKHSTAN SR UNSEC | LS | D | | 2FE | 1,632,500 | 99.4400 | 1,988,800 | 2,000,000 | 1,649,923 | | 5,375 | | | 4.875 | 6.250 | AO | 20,854 | 97,500 | 07/15/2015 | 10/14/2044 |
| 486661-AG-6 | REPUBLIC OF KAZAKHSTAN SR UNSEC | | D | | 2FE | 20,704,650 | 105.7120 | 22,199,604 | 21,000,000 | 20,788,483 | | 26,063 | | | 5.125 | 5.308 | JJ | 478,333 | 1,076,250 | 11/10/2015 | 07/21/2025 |
| 491798-AE-4 | REPUBLIC OF KENYA SR UNSEC | | D | | 4FE | 18,739,044 | 93.8750 | 17,366,875 | 18,500,000 | 18,627,651 | | (22,409) | | | 6.875 | 6.706 | JD | 24,731 | 1,271,875 | 12/22/2015 | 06/24/2024 |
| 491798-AG-9 | REPUBLIC OF KENYA SR UNSEC | | D | | 4FE | 1,525,000 | 89.2840 | 1,361,581 | 1,525,000 | 1,525,000 | | | | | 7.250 | 7.250 | FA | 37,776 | 55,281 | 02/21/2018 | 02/28/2028 |
| 50048M-BX-7 | KOMMUNALBANKEN AS SR UNSEC | | D | | 1FE | 56,774,440 | 95.8930 | 54,467,110 | 56,800,000 | 56,783,742 | | 2,466 | | | 2.125 | 2.130 | FA | 469,389 | 1,207,000 | 02/04/2015 | 02/11/2025 |
| 50048M-BZ-2 | KOMMUNALBANKEN AS SR UNSEC | | D | | 1FE | 9,936,600 | 95.5830 | 9,558,300 | 10,000,000 | 9,958,418 | | 6,083 | | | 2.125 | 2.196 | AO | 40,139 | 212,500 | 04/16/2015 | 04/23/2025 |
| 50048M-CP-3 | KOMMUNALBANKEN AS SR UNSEC | LS | D | | 1FE | 3,997,280 | 101.2510 | 4,050,040 | 4,000,000 | 3,997,460 | | 180 | | | 3.125 | 3.149 | AO | 25,347 | | 10/11/2018 | 10/18/2021 |
| 50064F-AJ-3 | REPUBLIC OF KOREA SR UNSEC | LS | D | | 1FE | 4,952,600 | 101.3750 | 5,068,750 | 5,000,000 | 4,998,121 | | 6,269 | | | 7.125 | 7.260 | AO | 74,219 | 356,250 | 04/08/2009 | 04/16/2019 |
| 50064F-AK-0 | REPUBLIC OF KOREA SR UNSEC | | D | | 1FE | 19,758,200 | 102.6640 | 20,532,700 | 20,000,000 | 19,874,607 | | 23,842 | | | 3.875 | 4.023 | MS | 236,806 | 775,000 | 09/04/2013 | 09/11/2023 |
| 50064F-AL-8 | REPUBLIC OF KOREA SR UNSEC | LS | D | | 1FE | 120,602,397 | 105.3500 | 127,446,760 | 120,975,000 | 120,634,038 | | 7,452 | | | 4.125 | 4.143 | JD | 291,096 | 4,990,219 | 06/03/2014 | 06/10/2044 |
| 50065R-AD-9 | KOREA HOUSING FINANCE CO COVERED | | D | | 1FE | 9,948,900 | 98.2000 | 9,820,000 | 10,000,000 | 9,980,066 | | 10,273 | | | 2.500 | 2.610 | MN | 31,944 | 250,000 | 11/12/2015 | 11/15/2020 |
| 50065R-AE-7 | KOREA HOUSING FINANCE CO COVERED | | D | | 1FE | 5,733,958 | 96.3140 | 5,538,067 | 5,750,000 | 5,740,897 | | 3,157 | | | 2.000 | 2.059 | AO | 25,556 | 115,000 | 10/04/2016 | 10/11/2021 |
| 50065R-AF-4 | KOREA HOUSING FINANCE CO COVERED | | D | | 1FE | 3,714,384 | 98.3530 | 3,663,631 | 3,725,000 | 3,716,733 | | 2,010 | | | 3.000 | 3.062 | AO | 18,935 | 111,750 | 10/25/2017 | 10/31/2022 |
| 500769-EX-8 | KFW GOVT GTD. | LS | D | | 1FE | 25,373,330 | 99.9760 | 25,393,920 | 25,400,000 | 25,391,072 | | 2,761 | | | 2.625 | 2.637 | JJ | 288,925 | 666,750 | 01/19/2012 | 01/25/2022 |
| 500769-FH-2 | KFW GOVT GTD. | | D | | 1FE | 63,592,723 | 97.7150 | 62,781,861 | 64,250,000 | 63,986,870 | | 66,644 | | | 2.000 | 2.114 | AO | 310,542 | 1,285,000 | 09/26/2012 | 10/04/2022 |
| 518417-AC-4 | REPUBLIC OF LATVIA SR UNSEC | | D | | 1FE | 21,767,600 | 99.2690 | 21,839,180 | 22,000,000 | 21,962,578 | | 35,271 | | | 2.750 | 2.919 | JJ | 284,014 | 605,000 | 06/14/2013 | 01/12/2020 |
| 536878-AD-3 | REPUBLIC OF LITHUANIA SR UNSEC | | D | | 1FE | 4,913,650 | 104.5500 | 5,227,500 | 5,000,000 | 4,986,938 | | 10,876 | | | 7.375 | 7.625 | FA | 143,403 | 368,750 | 02/04/2010 | 02/11/2020 |
| 536878-AF-8 | REPUBLIC OF LITHUANIA SR UNSEC | | D | | 1FE | 1,619,838 | 105.7670 | 1,745,156 | 1,650,000 | 1,641,714 | | 3,432 | | | 6.125 | 6.375 | MS | 31,442 | 101,063 | 03/02/2011 | 03/09/2021 |
| 536878-AG-6 | REPUBLIC OF LITHUANIA SR UNSEC | | D | | 1FE | 4,181,485 | 108.9860 | 4,528,352 | 4,155,000 | 4,175,708 | | (6,596) | | | 6.625 | 6.433 | FA | 114,695 | 275,269 | 04/21/2016 | 02/01/2022 |
| 617726-AF-1 | KINGDOM OF MOROCCO SR UNSEC | | D | | 2FE | 41,301,979 | 100.2500 | 41,503,500 | 41,400,000 | 41,361,750 | | 8,659 | | | 4.250 | 4.276 | JD | 101,510 | 1,759,500 | 04/21/2016 | 12/11/2022 |
| 617726-AG-9 | KINGDOM OF MOROCCO SR UNSEC | | D | | 2FE | 32,648,690 | 102.1010 | 33,693,330 | 33,000,000 | 32,689,145 | | 7,215 | | | 5.500 | 5.571 | JD | 105,014 | 1,705,000 | 12/28/2018 | 12/11/2042 |
| 62944B-AR-5 | BNG BANK NV SR UNSEC | | D | | 1FE | 19,905,000 | 99.9160 | 19,983,240 | 20,000,000 | 19,966,510 | | 13,801 | | | 2.625 | 2.700 | AO | 91,875 | 525,000 | 04/16/2014 | 04/28/2021 |
| 62944B-BG-8 | BNG BANK NV SR UNSEC | | D | | 1FE | 16,734,648 | 96.3190 | 16,181,592 | 16,800,000 | 16,751,369 | | 6,109 | | | 2.375 | 2.419 | MS | 116,375 | 399,000 | 03/08/2016 | 03/16/2026 |
| 62987B-AA-0 | REPUBLIC OF NAMIBIA SR UNSEC | | D | | 3FE | 16,236,721 | 98.7880 | 15,756,686 | 15,950,000 | 16,096,266 | | (47,842) | | | 5.500 | 5.144 | MN | 141,335 | 877,250 | 09/24/2015 | 11/03/2021 |
| 62987B-AB-8 | REPUBLIC OF NAMIBIA SR UNSEC | LS | D | | 3FE | 14,575,471 | 89.6640 | 13,247,856 | 14,775,000 | 14,627,182 | | 17,329 | | | 5.250 | 5.427 | AO | 133,591 | 775,688 | 04/21/2016 | 10/29/2025 |
| 63983T-AZ-8 | NEDER WATERSCHAPSBANK SR UNSEC | | D | | 1FE | 19,919,200 | 97.2170 | 19,443,480 | 20,000,000 | 19,960,719 | | 11,482 | | | 1.875 | 1.937 | AO | 80,208 | 375,000 | 04/09/2015 | 04/14/2022 |
| 63983T-BB-0 | NEDER WATERSCHAPSBANK SR UNSEC | | D | | 1FE | 5,215,550 | 96.3470 | 4,817,350 | 5,000,000 | 5,165,488 | | (21,187) | | | 2.375 | 1.883 | MS | 31,997 | 118,750 | 08/03/2016 | 03/24/2026 |
| 65412A-AA-0 | REPUBLIC OF NIGERIA SR UNSEC | | D | | 4FE | 5,015,250 | 101.0510 | 5,052,550 | 5,000,000 | 5,004,116 | | (2,226) | | | 6.750 | 6.702 | JJ | 143,438 | 337,500 | 09/09/2015 | 01/28/2021 |
| 65412A-CD-2 | REPUBLIC OF NIGERIA SR UNSEC | LS | D | | 4FE | 16,622,509 | 95.8580 | 15,816,570 | 16,500,000 | 16,563,296 | | (12,657) | | | 6.375 | 6.272 | JJ | 493,797 | 1,052,123 | 12/17/2014 | 07/12/2023 |
| 65412A-EK-4 | REPUBLIC OF NIGERIA SR UNSEC | LS | D | | 4FE | 12,947,200 | 96.7720 | 12,580,360 | 13,000,000 | 12,961,564 | | 9,632 | | | 5.625 | 5.719 | JD | 8,125 | 731,250 | 06/20/2017 | 06/27/2022 |
| 65412J-AC-7 | REPUBLIC OF NIGERIA SR UNSEC | | D | | 4FE | 5,775,000 | 88.2740 | 5,097,824 | 5,775,000 | 5,775,000 | | | | | 6.500 | 6.500 | MN | 34,409 | 375,375 | 11/20/2017 | 11/28/2027 |
| 65412J-AD-5 | REPUBLIC OF NIGERIA SR UNSEC | | D | | 4FE | 4,800,000 | 88.3100 | 4,238,880 | 4,800,000 | 4,800,000 | | | | | 7.143 | 7.143 | FA | 121,907 | 171,432 | 02/15/2018 | 02/23/2030 |
| 682051-AE-7 | OMAN GOV INTERNTL BOND SR UNSEC | | D | | 3FE | 28,764,698 | 87.4270 | 25,244,546 | 28,875,000 | 28,780,634 | | 8,952 | | | 5.375 | 5.425 | MS | 487,165 | 1,552,320 | 03/01/2017 | 03/08/2027 |
| 698299-AD-6 | REPUBLIC OF PANAMA SR UNSEC | | D | | 2FE | 5,735,500 | 132.5000 | 6,625,000 | 5,000,000 | 5,431,128 | | (33,862) | | | 8.875 | 7.512 | MS | 112,170 | 443,750 | 02/23/2005 | 09/30/2027 |
| 698299-AV-6 | REPUBLIC OF PANAMA SR UNSEC | | D | | 2FE | 20,112,950 | 118.1810 | 23,636,200 | 20,000,000 | 20,060,476 | | (6,636) | | | 7.125 | 7.069 | JJ | 601,667 | 1,425,000 | 04/04/2006 | 01/29/2026 |
| 698299-AW-4 | REPUBLIC OF PANAMA SR UNSEC | | D | 4 | 2FE | 25,784,120 | 122.0000 | 31,347,900 | 25,695,000 | 25,763,246 | | (2,676) | | | 6.700 | 6.671 | JJ | 741,229 | 1,721,565 | 03/22/2007 | 01/26/2036 |
| 698299-AX-2 | REPUBLIC OF PANAMA SR UNSEC | | D | 1 | 2FE | 32,374,904 | 102.0510 | 30,717,351 | 30,100,000 | 30,528,783 | | (382,485) | | | 5.200 | 3.838 | JJ | 656,514 | 1,565,200 | 11/21/2013 | 01/30/2020 |
| 698299-BD-5 | REPUBLIC OF PANAMA SR UNSEC | | D | 1 | 2FE | 9,704,131 | 100.8510 | 9,858,185 | 9,775,000 | 9,730,999 | | 6,700 | | | 4.000 | 4.089 | MS | 107,525 | 391,000 | 09/15/2014 | 09/22/2024 |
| 698299-BE-3 | REPUBLIC OF PANAMA SR UNSEC | | D | 1 | 2FE | 789,283 | 99.0510 | 792,408 | 800,000 | 792,167 | | 1,095 | | | 3.750 | 3.929 | MS | 8,750 | 30,000 | 04/21/2016 | 03/16/2025 |
| 698299-BF-0 | REPUBLIC OF PANAMA SR UNSEC | | D | 1 | 2FE | 10,874,367 | 98.5000 | 10,810,375 | 10,975,000 | 10,893,754 | | 7,180 | | | 3.875 | 3.972 | MS | 122,859 | 425,281 | 04/21/2016 | 03/17/2028 |
| 698299-BG-8 | REPUBLIC OF PANAMA SR UNSEC | | D | 4 | 2FE | 23,162,094 | 97.1250 | 22,679,659 | 23,351,000 | 23,162,451 | | 714 | | | 4.500 | 4.551 | MN | 134,518 | 735,795 | 12/28/2018 | 05/15/2047 |
| 699149-AA-8 | REPUBLIC OF PARAGUAY SR UNSEC | | D | | 3FE | 10,538,500 | 100.1500 | 10,691,013 | 10,675,000 | 10,606,053 | | 14,821 | | | 4.625 | 4.800 | JJ | 213,945 | 493,719 | 11/16/2015 | 01/25/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 699149-AB-6 | REPUBLIC OF PARAGUAY SR UNSEC | LS | D | | 3FE | 9,758,000 | 103.1250 | 10,054,688 | 9,750,000 | 9,757,526 | | (121) | | | 6.100 | 6.094 | FA | 231,292 | 594,750 | 08/07/2014 | 08/11/2044 |
| 699149-AC-4 | REPUBLIC OF PARAGUAY SR UNSEC | | D | | 3FE | 6,749,389 | 101.0000 | 6,767,000 | 6,700,000 | 6,740,323 | | (4,530) | | | 5.000 | 4.900 | AO | 70,722 | 335,000 | 11/18/2016 | 04/15/2026 |
| 715638-AS-1 | REPUBLIC OF PERU SR UNSEC | | D | | 2FE | 33,586,658 | 121.5000 | 40,295,475 | 33,165,000 | 33,385,539 | | (25,703) | | | 7.350 | 7.220 | JJ | 1,083,390 | 2,437,628 | 07/06/2009 | 07/21/2025 |
| 715638-AU-6 | REPUBLIC OF PERU SR UNSEC | | D | 4 | 2FE | 33,161,500 | 126.2500 | 40,400,000 | 32,000,000 | 32,915,921 | | (29,620) | | | 6.550 | 6.273 | MS | 622,978 | 2,096,000 | 04/28/2011 | 03/14/2037 |
| 715638-BM-3 | REPUBLIC OF PERU SR UNSEC | LS | D | | 2FE | 25,433,204 | 117.4000 | 25,593,200 | 21,800,000 | 25,257,446 | | (46,548) | | | 5.625 | 4.664 | MN | 146,469 | 1,226,250 | 03/19/2015 | 11/18/2050 |
| 715638-BU-5 | REPUBLIC OF PERU SR UNSEC | LS | D | | 2FE | 13,785,371 | 103.2500 | 14,274,313 | 13,825,000 | 13,794,255 | | 2,898 | | | 4.125 | 4.156 | FA | 199,598 | 570,281 | 04/21/2016 | 08/25/2027 |
| 718286-AY-3 | REPUBLIC OF PHILIPPINES SR UNSEC | | D | | 2FE | 1,663,875 | 147.0650 | 2,500,105 | 1,700,000 | 1,674,331 | | 1,247 | | | 9.500 | 9.726 | FA | 66,843 | 161,500 | 05/09/2005 | 02/02/2030 |
| 718286-BB-2 | REPUBLIC OF PHILIPPINES SR UNSEC | | D | | 2FE | 13,886,600 | 134.8140 | 18,873,960 | 14,000,000 | 13,920,084 | | 3,864 | | | 7.750 | 7.824 | JJ | 503,319 | 1,085,000 | 08/03/2006 | 01/14/2031 |
| 718286-BC-0 | REPUBLIC OF PHILIPPINES SR UNSEC | | D | 4 | 2FE | 25,751,407 | 116.0470 | 30,392,709 | 26,190,000 | 26,002,122 | | 31,031 | | | 7.500 | 7.679 | MS | 523,800 | 1,964,250 | 10/02/2006 | 09/25/2024 |
| 718286-BK-2 | REPUBLIC OF PHILIPPINES SR UNSEC | | D | | 2FE | 37,089,000 | 100.8780 | 38,210,569 | 37,878,000 | 37,692,597 | | 85,305 | | | 4.000 | 4.253 | JJ | 698,639 | 1,515,120 | 09/12/2008 | 01/15/2021 |
| 718286-BW-6 | REPUBLIC OF PHILIPPINES SR UNSEC | | D | | 2FE | 21,575,000 | 110.9000 | 22,180,000 | 20,000,000 | 21,372,598 | | (51,500) | | | 5.000 | 4.431 | JJ | 466,667 | 1,000,000 | 10/21/2014 | 01/13/2037 |
| 718286-BY-2 | REPUBLIC OF PHILIPPINES SR UNSEC | | D | | 2FE | 5,170,000 | 102.7810 | 5,313,757 | 5,170,000 | 5,170,000 | | | | | 4.200 | 4.200 | JJ | 96,507 | 217,140 | 01/10/2014 | 01/21/2024 |
| 718286-CA-3 | REPUBLIC OF PHILIPPINES SR UNSEC | LS | D | | 2FE | 500,000 | 94.7330 | 473,667 | 500,000 | 500,000 | | | | | 3.700 | 3.700 | MS | 6,167 | 18,500 | 04/21/2016 | 03/01/2041 |
| 731011-AR-3 | REPUBLIC OF POLAND SR UNSEC | | D | | 1FE | 41,341,768 | 101.9610 | 42,066,904 | 41,258,000 | 41,263,700 | | (10,217) | | | 6.375 | 6.348 | JJ | 1,212,813 | 2,630,198 | 08/11/2009 | 07/15/2019 |
| 731011-AT-9 | REPUBLIC OF POLAND SR UNSEC | | D | | 1FE | 4,975,938 | 98.7050 | 5,428,775 | 5,500,000 | 5,245,319 | | 54,231 | | | 3.000 | 4.212 | MS | 47,667 | 165,000 | 08/23/2013 | 03/17/2023 |
| 74727P-AK-7 | STATE OF QATAR SR UNSEC | | D | 1 | 1FE | 29,927,400 | 102.0210 | 30,606,300 | 30,000,000 | 29,990,300 | | 8,748 | | | 5.250 | 5.282 | JJ | 704,375 | 1,575,000 | 11/17/2009 | 01/20/2020 |
| 74727P-AL-5 | STATE OF QATAR SR UNSEC | | D | 1 | 1FE | 20,715,366 | 124.7860 | 25,905,574 | 20,760,000 | 20,719,514 | | 892 | | | 6.400 | 6.417 | JJ | 594,197 | 1,328,640 | 11/17/2009 | 01/20/2040 |
| 74727P-AP-6 | STATE OF QATAR SR UNSEC | | D | 1 | 1FE | 19,790,200 | 102.9260 | 20,585,200 | 20,000,000 | 19,926,822 | | 21,845 | | | 4.500 | 4.630 | JJ | 402,500 | 900,000 | 11/29/2011 | 01/20/2022 |
| 74727P-AU-5 | STATE OF QATAR SR UNSEC | LS | D | | 1FE | 21,969,786 | 96.5700 | 21,438,540 | 22,200,000 | 22,022,085 | | 20,785 | | | 3.250 | 3.373 | JD | 58,121 | 721,500 | 05/25/2016 | 06/02/2026 |
| 74727P-AV-3 | STATE OF QATAR SR UNSEC | | D | | 1FE | 6,148,875 | 101.9200 | 6,115,200 | 6,000,000 | 6,148,814 | | (61) | | | 4.625 | 4.467 | JD | 22,483 | | 12/28/2018 | 06/02/2046 |
| 74727P-AX-9 | STATE OF QATAR SR UNSEC | | D | | 1FE | 6,977,110 | 104.3750 | 7,306,250 | 7,000,000 | 6,978,388 | | 1,278 | | | 4.500 | 4.541 | AO | 59,500 | 157,500 | 04/12/2018 | 04/23/2028 |
| 74733W-AB-4 | QATARI DIAR FINANCE QSC GOVT GTD. | | D | 1 | 1FE | 5,085,000 | 101.8630 | 5,093,150 | 5,000,000 | 5,016,067 | | (9,734) | | | 5.000 | 4.783 | JJ | 111,111 | 250,000 | 08/04/2010 | 07/21/2020 |
| 760942-AS-1 | REPUBLICA ORIENT URUGUAY SR UNSEC | | D | 4 | 2FE | 15,703,080 | 130.5070 | 20,507,926 | 15,714,043 | 15,704,195 | | 232 | | | 7.625 | 7.630 | MS | 332,832 | 1,198,196 | 11/14/2006 | 03/21/2036 |
| 760942-AY-8 | REPUBLICA ORIENT URUGUAY SR UNSEC | | D | 4 | 2FE | 22,340,000 | 89.2500 | 20,527,500 | 23,000,000 | 22,372,097 | | 10,498 | | | 4.125 | 4.290 | MN | 108,052 | 948,750 | 09/28/2015 | 11/20/2045 |
| 760942-AZ-5 | REPUBLICA ORIENT URUGUAY SR UNSEC | | D | 4 | 2FE | 35,167,500 | 101.7340 | 35,837,153 | 35,226,328 | 35,194,318 | | 5,814 | | | 4.500 | 4.521 | FA | 603,251 | 1,585,185 | 08/07/2013 | 08/14/2024 |
| 760942-BA-9 | REPUBLICA ORIENT URUGUAY SR UNSEC | | D | 4 | 2FE | 26,949,207 | 98.1500 | 25,990,120 | 26,480,000 | 26,931,985 | | (6,307) | | | 5.100 | 4.990 | JD | 48,767 | 1,350,480 | 07/13/2016 | 06/18/2050 |
| 760942-BB-7 | REPUBLICA ORIENT URUGUAY SR UNSEC | | D | 4 | 2FE | 28,626,908 | 100.0410 | 28,886,839 | 28,875,000 | 28,685,001 | | 19,761 | | | 4.375 | 4.475 | AO | 224,583 | 1,263,281 | 04/21/2016 | 10/27/2027 |
| 760942-BD-3 | REPUBLICA ORIENT URUGUAY SR UNSEC | | D | 4 | 2FE | 6,786,519 | 95.1010 | 6,538,194 | 6,875,000 | 6,786,633 | | 114 | | | 4.975 | 5.053 | AO | 67,456 | 171,016 | 04/12/2018 | 04/20/2055 |
| 77586R-AA-8 | ROMANIA SR UNSEC | | D | | 2FE | 13,391,382 | 107.4510 | 14,344,709 | 13,350,000 | 13,365,786 | | (4,533) | | | 6.750 | 6.707 | FA | 360,450 | 901,125 | 02/28/2012 | 02/07/2022 |
| 77586R-AB-6 | ROMANIA SR UNSEC | LS | D | | 2FE | 25,384,010 | 100.2500 | 25,714,125 | 25,650,000 | 25,517,057 | | 25,229 | | | 4.375 | 4.500 | FA | 402,117 | 1,122,188 | 02/14/2013 | 08/22/2023 |
| 77586R-AC-4 | ROMANIA SR UNSEC | | D | | 2FE | 20,467,187 | 110.8120 | 21,386,716 | 19,300,000 | 20,391,999 | | (22,200) | | | 6.125 | 5.684 | JJ | 522,105 | 1,182,125 | 11/17/2015 | 01/22/2044 |
| 77586R-AD-2 | ROMANIA SR UNSEC | | D | | 2FE | 3,381,115 | 102.6250 | 3,509,775 | 3,420,000 | 3,397,942 | | 3,745 | | | 4.875 | 5.021 | JJ | 73,637 | 166,725 | 01/14/2014 | 01/22/2024 |
| 77586R-AF-7 | ROMANIA SR UNSEC | | D | | 2FE | 22,328,123 | 96.2500 | 21,737,100 | 22,584,000 | 22,330,113 | | 1,989 | | | 5.125 | 5.200 | JD | 51,441 | 578,715 | 06/07/2018 | 06/15/2048 |
| 78307A-DB-6 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 41,919,400 | 101.4960 | 42,628,320 | 42,000,000 | 41,979,308 | | 14,247 | | | 5.000 | 5.038 | AO | 361,667 | 2,100,000 | 12/19/2014 | 04/29/2020 |
| 78307A-DC-4 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 18,886,524 | 101.1670 | 19,424,064 | 19,200,000 | 19,047,540 | | 42,169 | | | 4.500 | 4.766 | AO | 208,800 | 864,000 | 08/12/2015 | 04/04/2022 |
| 78307A-DE-0 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 17,891,220 | 102.2290 | 18,748,799 | 18,340,000 | 17,937,576 | | 8,049 | | | 5.625 | 5.798 | AO | 249,309 | 1,031,625 | 03/28/2012 | 04/04/2042 |
| 78307A-DG-5 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 14,946,425 | 101.9440 | 16,311,040 | 16,000,000 | 15,387,218 | | 109,890 | | | 4.875 | 5.815 | MS | 227,500 | 780,000 | 12/12/2014 | 09/16/2023 |
| 80413T-AB-5 | SAUDI INTERNATIONAL BOND SR UNSEC | | D | | 1FE | 35,598,449 | 93.4940 | 33,727,816 | 36,075,000 | 35,689,289 | | 42,406 | | | 3.250 | 3.407 | AO | 211,690 | 1,172,438 | 10/19/2016 | 10/26/2026 |
| 80413T-AC-3 | SAUDI INTERNATIONAL BOND SR UNSEC | | D | | 1FE | 35,187,385 | 90.3390 | 32,431,701 | 35,900,000 | 35,212,847 | | 11,967 | | | 4.500 | 4.623 | AO | 291,688 | 1,615,500 | 10/19/2016 | 10/26/2046 |
| 80413T-AE-9 | SAUDI INTERNATIONAL BOND SR UNSEC | | D | | 1FE | 24,707,750 | 94.5710 | 23,642,750 | 25,000,000 | 24,736,525 | | 23,421 | | | 3.625 | 3.762 | MS | 294,531 | 830,729 | 09/27/2017 | 03/04/2028 |
| 80413T-AH-2 | SAUDI INTERNATIONAL BOND SR UNSEC | | D | | 1FE | 32,812,560 | 99.3530 | 32,786,358 | 33,000,000 | 32,821,055 | | 8,495 | | | 4.500 | 4.562 | AO | 305,250 | 742,500 | 04/10/2018 | 04/17/2030 |
| 817477-AB-8 | REPUBLIC OF SERBIA SR UNSEC | | D | | 3FE | 4,913,150 | 107.6310 | 5,381,550 | 5,000,000 | 4,969,599 | | 9,672 | | | 7.250 | 7.500 | MS | 93,646 | 362,500 | 09/21/2011 | 09/28/2021 |
| 831588-AB-4 | SLOVAK REPUBLIC SR UNSEC | | D | | 1FE | 36,253,900 | 103.3460 | 37,204,560 | 36,000,000 | 36,100,488 | | (28,149) | | | 4.375 | 4.283 | MN | 175,000 | 1,575,000 | 10/10/2012 | 05/21/2022 |
| 831594-AB-2 | REPUBLIC OF SLOVENIA SR UNSEC | | D | | 1FE | 20,577,590 | 106.4300 | 21,951,188 | 20,625,000 | 20,616,758 | | 1,193 | | | 5.500 | 5.509 | AO | 204,818 | 1,134,375 | 04/21/2016 | 10/26/2022 |
| 836205-AL-8 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 25,755,125 | 103.6260 | 27,460,890 | 26,500,000 | 26,253,762 | | 62,478 | | | 5.875 | 6.180 | MN | 134,064 | 1,556,875 | 08/04/2009 | 05/30/2022 |
| 836205-AM-6 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 19,311,473 | 101.2330 | 19,703,991 | 19,464,000 | 19,455,633 | | 19,835 | | | 6.875 | 6.985 | MN | 126,381 | 1,338,150 | 08/26/2009 | 05/27/2019 |
| 836205-AN-4 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 23,185,383 | 101.3380 | 23,662,423 | 23,350,000 | 23,325,463 | | 19,521 | | | 5.500 | 5.593 | MS | 399,544 | 1,284,250 | 03/02/2010 | 03/09/2020 |
| 836205-AP-9 | REPUBLIC OF SOUTH AFRICA SR UNSEC | LS | D | | 3FE | 7,060,027 | 96.9720 | 6,884,984 | 7,100,000 | 7,064,628 | | 720 | | | 6.250 | 6.292 | MS | 139,288 | 443,750 | 03/01/2011 | 03/08/2041 |
| 836205-AQ-7 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 32,081,250 | 97.5900 | 31,375,185 | 32,150,000 | 32,104,209 | | 7,833 | | | 4.665 | 4.697 | JJ | 683,241 | 1,499,798 | 12/09/2015 | 01/17/2024 |
| 836205-AR-5 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 25,242,164 | 101.2250 | 25,685,945 | 25,375,000 | 25,302,266 | | 7,734 | | | 5.875 | 5.924 | MS | 434,811 | 1,490,781 | 04/21/2016 | 09/16/2025 |
| 836205-AS-3 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 2,935,000 | 87.4800 | 2,624,400 | 3,000,000 | 2,937,542 | | 953 | | | 5.375 | 5.523 | JJ | 70,323 | 161,250 | 09/24/2015 | 07/24/2044 |
| 836205-AT-1 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 12,501,479 | 95.0260 | 12,044,546 | 12,675,000 | 12,540,443 | | 14,950 | | | 4.875 | 5.051 | AO | 132,163 | 617,906 | 04/07/2016 | 04/14/2026 |
| 836205-AV-6 | REPUBLIC OF SOUTH AFRICA SR UNSEC | LS | D | | 3FE | 15,575,000 | 84.1250 | 13,102,469 | 15,575,000 | 15,575,000 | | | | | 5.000 | 5.000 | AO | 170,892 | 778,750 | 09/29/2016 | 10/12/2046 |
| 836205-AW-4 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 12,300,000 | 93.1900 | 11,462,370 | 12,300,000 | 12,300,000 | | | | | 4.850 | 4.850 | MS | 155,766 | 596,550 | 09/19/2017 | 09/27/2027 |
| 836205-AX-2 | REPUBLIC OF SOUTH AFRICA SR UNSEC | LS | D | | 3FE | 5,000,000 | 88.8900 | 4,444,500 | 5,000,000 | 5,000,000 | | | | | 5.650 | 5.650 | MS | 73,764 | 282,500 | 09/19/2017 | 09/27/2047 |
| 836205-AY-0 | REPUBLIC OF SOUTH AFRICA SR UNSEC | LS | D | | 3FE | 11,499,080 | 97.5040 | 11,212,960 | 11,500,000 | 11,500,005 | | 925 | | | 5.875 | 5.875 | JD | 16,891 | 394,115 | 05/15/2018 | 06/22/2030 |
| 85227S-AJ-5 | REPUBLIC OF SRI LANKA SR UNSEC | | D | | 4FE | 15,668,875 | 96.2140 | 15,076,734 | 15,670,000 | 15,669,336 | | (52) | | | 6.250 | 6.251 | JJ | 418,955 | 979,375 | 07/26/2012 | 07/27/2021 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 85227S-AK-2 | REPUBLIC OF SRI LANKA SR UNSEC | LS | D | | 4FE | 16,745,800 | 93.5170 | 15,664,114 | 16,750,000 | 16,738,311 | | 2,120 | | | 5.875 | 5.894 | JJ | 426,427 | 984,063 | 12/12/2013 | 07/25/2022 |
| 85227S-AL-0 | REPUBLIC OF SRI LANKA SR UNSEC | | D | | 4FE | 11,000,000 | 99.5000 | 10,945,000 | 11,000,000 | 11,000,000 | | | | | 6.000 | 6.000 | JJ | 306,167 | 660,000 | 01/06/2014 | 01/14/2019 |
| 85227S-AQ-9 | REPUBLIC OF SRI LANKA SR UNSEC | | D | | 4FE | 9,996,475 | 93.5360 | 9,353,620 | 10,000,000 | 9,997,345 | | 295 | | | 6.850 | 6.855 | MN | 110,361 | 685,000 | 10/27/2015 | 11/03/2025 |
| 85227S-AT-3 | REPUBLIC OF SRI LANKA SR UNSEC | | D | | 4FE | 4,125,000 | 88.0150 | 3,630,619 | 4,125,000 | 4,125,000 | | | | | 6.200 | 6.200 | MN | 35,521 | 255,750 | 05/04/2017 | 05/11/2027 |
| 85227S-AW-6 | REPUBLIC OF SRI LANKA SR UNSEC | | D | | 4FE | 10,650,000 | 90.9460 | 9,685,696 | 10,650,000 | 10,650,000 | | | | | 6.750 | 6.750 | AO | 145,772 | 359,438 | 04/11/2018 | 04/18/2028 |
| 857524-AA-0 | REPUBLIC OF POLAND SR UNSEC | | D | | 1FE | 50,468,269 | 104.2630 | 52,027,437 | 49,900,000 | 50,057,568 | | (63,765) | | | 5.125 | 4.977 | AO | 497,267 | 2,557,375 | 08/22/2011 | 04/21/2021 |
| 857524-AB-8 | REPUBLIC OF POLAND SR UNSEC | | D | | 1FE | 25,514,073 | 105.1690 | 26,555,173 | 25,250,000 | 25,354,773 | | (29,720) | | | 5.000 | 4.858 | MS | 343,681 | 1,262,500 | 08/23/2013 | 03/23/2022 |
| 857524-AC-6 | REPUBLIC OF POLAND SR UNSEC | | D | | 1FE | 29,758,200 | 102.3000 | 30,690,120 | 30,000,000 | 29,865,521 | | 23,480 | | | 4.000 | 4.099 | JJ | 530,000 | 1,200,000 | 01/16/2014 | 01/22/2024 |
| 896292-AF-6 | REP OF TRINIDAD & TOBAGO SR UNSEC | | D | | 3FE | 4,848,700 | 108.6250 | 5,431,250 | 5,000,000 | 4,975,851 | | 14,226 | | | 9.750 | 10.105 | JJ | 243,750 | 487,500 | 06/22/2000 | 07/01/2020 |
| 896292-AG-4 | TRINIDAD & TOBAGO SR UNSEC | | D | | 3FE | 12,682,380 | 99.9220 | 12,989,860 | 13,000,000 | 12,811,820 | | 16,291 | | | 5.875 | 6.095 | MN | 93,347 | 763,750 | 04/29/2009 | 05/17/2027 |
| 896292-AH-2 | TRINIDAD & TOBAGO UNSEC | LS | D | | 3FE | 7,000,000 | 96.2070 | 6,734,490 | 7,000,000 | 7,000,000 | | | | | 4.375 | 4.375 | JJ | 140,365 | 306,250 | 12/11/2013 | 01/16/2024 |
| 896292-AJ-8 | TRINIDAD & TOBAGO SR UNSEC | | D | | 3FE | 8,600,000 | 91.8750 | 7,901,250 | 8,600,000 | 8,600,000 | | | | | 4.500 | 4.500 | FA | 158,025 | 387,000 | 07/28/2016 | 08/04/2026 |
| 900123-AT-7 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 513,682 | 104.1630 | 520,815 | 500,000 | 512,677 | | (432) | | | 8.000 | 7.713 | FA | 15,222 | 40,000 | 04/21/2016 | 02/14/2034 |
| 900123-AW-0 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 27,566,850 | 103.0300 | 28,848,400 | 28,000,000 | 27,794,719 | | 25,558 | | | 7.375 | 7.527 | FA | 837,472 | 2,065,000 | 10/20/2006 | 02/05/2025 |
| 900123-AX-8 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 17,847,542 | 101.9250 | 18,040,725 | 17,700,000 | 17,723,372 | | (15,114) | | | 7.000 | 6.901 | JD | 89,483 | 1,239,000 | 02/15/2007 | 06/05/2020 |
| 900123-AY-6 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 21,017,050 | 93.6170 | 20,595,740 | 22,000,000 | 21,209,577 | | 22,568 | | | 6.875 | 7.243 | MS | 436,944 | 1,512,500 | 01/09/2007 | 03/17/2036 |
| 900123-BB-5 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 4,822,850 | 96.6860 | 4,834,300 | 5,000,000 | 4,849,323 | | 3,427 | | | 7.250 | 7.550 | MS | 116,806 | 362,500 | 02/27/2008 | 03/05/2038 |
| 900123-BD-1 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 19,926,600 | 100.3320 | 20,066,400 | 20,000,000 | 19,998,157 | | 9,382 | | | 7.000 | 7.050 | MS | 427,778 | 1,400,000 | 09/03/2008 | 03/11/2019 |
| 900123-BG-4 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 4,587,458 | 91.4760 | 4,253,634 | 4,650,000 | 4,598,159 | | 1,046 | | | 6.750 | 6.850 | MN | 27,028 | 313,875 | 01/05/2010 | 05/30/2040 |
| 900123-BH-2 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 11,240,300 | 99.9930 | 10,999,230 | 11,000,000 | 11,067,904 | | (28,049) | | | 5.625 | 5.328 | MS | 156,406 | 618,750 | 09/13/2011 | 03/30/2021 |
| 900123-BJ-8 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 5,068,490 | 84.2500 | 4,128,250 | 4,900,000 | 5,050,847 | | (3,342) | | | 6.000 | 5.752 | JJ | 136,383 | 294,000 | 04/21/2016 | 01/14/2041 |
| 900123-BY-5 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 4,999,204 | 97.3000 | 4,913,650 | 5,050,000 | 5,030,406 | | 5,434 | | | 5.125 | 5.257 | MS | 69,017 | 258,813 | 04/21/2016 | 03/25/2022 |
| 900123-BZ-2 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 16,659,482 | 100.5740 | 16,644,997 | 16,550,000 | 16,595,021 | | (10,660) | | | 6.250 | 6.166 | MS | 272,960 | 1,034,375 | 02/08/2012 | 09/26/2022 |
| 900123-CB-4 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 18,019,595 | 74.1430 | 13,531,098 | 18,250,000 | 18,038,622 | | 4,419 | | | 4.875 | 4.958 | AO | 185,352 | 889,688 | 01/07/2015 | 04/16/2043 |
| 900123-CF-5 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 19,453,196 | 96.6290 | 18,939,284 | 19,600,000 | 19,512,889 | | 13,900 | | | 5.750 | 5.850 | MS | 309,925 | 1,127,000 | 01/22/2014 | 03/22/2024 |
| 900123-CG-3 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 7,508,539 | 90.5000 | 5,769,375 | 6,375,000 | 7,461,732 | | (18,651) | | | 6.625 | 5.400 | FA | 157,206 | 422,344 | 04/28/2016 | 02/17/2045 |
| 900123-CJ-7 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 22,917,789 | 86.1250 | 20,239,375 | 23,500,000 | 23,074,154 | | 47,522 | | | 4.250 | 4.542 | AO | 213,622 | 998,750 | 09/14/2015 | 04/14/2026 |
| 900123-CL-2 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 11,640,530 | 94.0300 | 11,072,080 | 11,775,000 | 11,662,313 | | 10,252 | | | 6.000 | 6.150 | MS | 188,400 | 706,500 | 01/18/2017 | 03/25/2027 |
| 900123-CP-3 | REPUBLIC OF TURKEY SR UNSEC | | D | | 3FE | 28,108,460 | 87.5420 | 24,752,501 | 28,275,000 | 28,122,460 | | 13,999 | | | 5.125 | 5.200 | FA | 539,385 | 845,305 | 01/09/2018 | 02/17/2028 |
| 91086Q-AS-7 | UNITED MEXICAN STATES SR UNSEC | | D | | 2FE | 10,959,522 | 113.9130 | 12,774,204 | 11,214,000 | 11,017,341 | | 6,668 | | | 6.750 | 6.934 | MS | 197,647 | 756,945 | 02/02/2009 | 09/27/2034 |
| 91086Q-AV-0 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 30,877,809 | 105.8500 | 32,771,160 | 30,960,000 | 30,887,730 | | 1,353 | | | 6.050 | 6.069 | JJ | 884,510 | 1,873,080 | 04/06/2010 | 01/11/2040 |
| 91086Q-BA-5 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 9,878,000 | 98.8840 | 9,767,762 | 9,878,000 | 9,878,000 | | | | | 3.625 | 3.625 | MS | 105,434 | 358,078 | 08/21/2012 | 03/15/2022 |
| 91086Q-BB-3 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 25,356,750 | 90.9000 | 23,634,000 | 26,000,000 | 25,378,843 | | 10,479 | | | 4.750 | 4.909 | MS | 387,653 | 1,235,000 | 12/21/2015 | 03/08/2044 |
| 91086Q-BC-1 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 44,794,350 | 99.5310 | 44,788,950 | 45,000,000 | 44,892,046 | | 20,226 | | | 4.000 | 4.056 | AO | 445,000 | 1,800,000 | 09/23/2013 | 10/02/2023 |
| 91086Q-BF-4 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 15,047,592 | 88.5500 | 13,326,775 | 15,050,000 | 15,047,745 | | 41 | | | 4.600 | 4.601 | JJ | 303,843 | 692,300 | 01/12/2015 | 01/23/2046 |
| 91086Q-BG-2 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 9,967,600 | 97.7500 | 9,775,000 | 10,000,000 | 9,975,801 | | 2,896 | | | 4.125 | 4.165 | JJ | 183,333 | 412,500 | 01/13/2016 | 01/21/2026 |
| 91087B-AC-4 | UNITED MEXICAN STATES SR UNSEC | | D | | 2FE | 16,747,562 | 96.6910 | 16,246,022 | 16,802,000 | 16,755,600 | | 4,630 | | | 4.150 | 4.190 | MS | 180,131 | 697,283 | 03/17/2017 | 03/28/2027 |
| 92670L-AF-6 | SOCIALIST REP OF VIETNAM SR UNSEC | LS | D | | 3FE | 1,114,500 | 103.0110 | 1,030,110 | 1,000,000 | 1,026,183 | | (23,311) | | | 6.750 | 4.234 | JJ | 28,500 | 67,500 | 12/17/2014 | 01/29/2020 |
| 92671C-AA-6 | SOCIALIST REP OF VIETNAM SR UNSEC | | D | | 3FE | 10,596,875 | 100.7930 | 10,966,311 | 10,880,000 | 10,682,535 | | 27,947 | | | 4.800 | 5.161 | MN | 60,928 | 522,240 | 12/22/2015 | 11/19/2024 |
| 92928B-AA-9 | WAHA AEROSPACE BV LOCAL GOVT GUARN | | D | 4 | 1FE | 3,052,306 | 100.1850 | 3,056,945 | 3,051,300 | 3,051,561 | | (171) | | | 3.925 | 3.913 | JJ | 50,900 | 119,764 | 07/05/2013 | 07/28/2020 |
| AM6927-74-4 | KUWAIT INTL BOND SR UNSEC | | D | | 1FE | 40,922,495 | 99.4340 | 41,091,101 | 41,325,000 | 40,984,207 | | 35,047 | | | 3.500 | 3.617 | MS | 405,789 | 1,446,375 | 03/13/2017 | 03/20/2027 |
| AN9203-57-0 | IVORY COAST SR UNSEC | | B | | 4FE | 2,229,207 | 95.7500 | 2,194,113 | 2,291,502 | 2,291,502 | | | | (108,191) | 5.125 | 5.125 | JUN | 64,350 | 119,017 | 06/08/2017 | 06/15/2025 |
| A00620-27-5 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 5,037,200 | 93.2590 | 4,662,930 | 5,000,000 | 5,036,918 | | (282) | | | 5.250 | 5.200 | JD | 5,833 | 262,500 | 09/20/2017 | 06/23/2047 |
| A09863-41-3 | REPUBLIC OF AZERBAIJAN SR UNSEC | | D | | 3FE | 4,793,750 | 94.7070 | 4,735,340 | 5,000,000 | 4,794,249 | | 499 | | | 5.125 | 5.643 | MS | 85,417 | | 12/19/2018 | 09/01/2029 |
| A02327-90-8 | INDIAN RAILWAY FINANCE SR UNSEC | | D | | 2FE | 9,586,430 | 92.0140 | 9,201,360 | 10,000,000 | 9,612,300 | | 25,870 | | | 3.835 | 4.363 | JD | 19,175 | 383,500 | 04/11/2018 | 12/13/2027 |
| AR7769-41-7 | IVORY COAST SR UNSEC | | B | 4 | 4FE | 3,690,445 | 84.0000 | 2,887,292 | 3,437,253 | 3,437,253 | | | | (253,192) | 6.625 | 6.514 | MAR | 177,807 | | 03/15/2018 | 03/22/2048 |
| AR7898-94-3 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 18,985,422 | 94.7200 | 18,375,680 | 19,400,000 | 19,008,547 | | 23,125 | | | 4.375 | 4.625 | MS | 235,764 | 424,375 | 03/16/2018 | 03/21/2029 |
| AT8737-71-6 | ESKOM HOLDINGS SOC LTD SR UNSEC | | D | | 5FE | 10,700,000 | 94.0950 | 10,068,165 | 10,700,000 | 10,700,000 | | | | | 8.450 | 8.450 | FA | 354,125 | | 08/02/2018 | 08/10/2028 |
| AV3038-58-6 | REPUBLIC OF KAZAKHSTAN SR UNSEC | | B | | 2FE | 10,039,932 | 98.8790 | 9,969,562 | 10,082,609 | 10,082,609 | | | | 42,677 | 2.375 | 2.375 | NOV | 34,771 | | 11/05/2018 | 11/09/2028 |
| EG4445-76-3 | TRINIDAD & TOBAGO SR UNSEC | | D | | 2FE | 835,000 | 99.9220 | 999,220 | 1,000,000 | 896,550 | | 8,586 | | | 5.875 | 7.565 | MN | 7,181 | 58,750 | 04/23/2009 | 05/17/2027 |
| EJ3780-43-8 | NTPC LTD SR UNSEC | | D | | 2FE | 49,213,241 | 101.7610 | 51,948,991 | 51,050,000 | 50,113,928 | | 212,951 | | | 4.750 | 5.285 | AO | 592,747 | 2,424,875 | 01/28/2014 | 10/03/2022 |
| LW2131-24-8 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 13,237,000 | 99.0010 | 12,276,099 | 12,400,000 | 13,068,538 | | (76,513) | | | 4.750 | 3.904 | MN | 55,628 | 589,000 | 09/22/2016 | 05/27/2026 |
| LW3759-19-5 | REPUBLIC OF INDONESIA SR UNSEC | | B | | 2FE | 30,177,363 | 108.4630 | 31,067,754 | 28,643,775 | 30,912,249 | | (199,707) | | (1,477,074) | 3.750 | 2.766 | JUN | 591,514 | 1,086,239 | 10/11/2016 | 06/14/2028 |
| LW3909-29-5 | PROVINCIA DE BUENOS AIRE SR UNSEC | | D | | 4FE | 10,308,600 | 100.0000 | 10,000,000 | 10,000,000 | 10,055,411 | | (118,482) | | | 5.750 | 4.500 | JD | 25,556 | 575,000 | 10/14/2016 | 06/15/2019 |
| X74344-DM-5 | RUSSIAN FEDERATION SR UNSEC | | D | 4 | 2FE | 22,637,685 | 109.1040 | 34,864,183 | 31,955,000 | 28,483,803 | | 439,765 | | | 7.500 | 8.651 | MS | 605,814 | 2,396,625 | 02/13/2003 | 03/31/2030 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 5,332,567,260 | XXX | 5,462,907,236 | 5,363,806,214 | 5,341,700,817 | (28,125) | 1,211,369 | 5,380,848 | (2,228,390) | XXX | XXX | XXX | 79,313,086 | 265,996,219 | XXX | XXX |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 1099999. Total - All Other Government Bonds | | | | | | 5,332,567,260 | XXX | 5,462,907,236 | 5,363,806,214 | 5,341,700,817 | (28,125) | 1,211,369 | 5,380,848 | (2,228,390) | XXX | XXX | XXX | 79,313,086 | 265,996,219 | XXX | XXX |
| 13063B-N8-1 | CALIFORNIA ST State of California 4.988 04/0 | | | 1 | 1FE | 74,205,070 | 106.3700 | 78,267,046 | 73,580,000 | 73,954,423 | | (77,016) | | | 4.988 | 4.855 | AO | 917,543 | 3,670,170 | 08/21/2015 | 04/01/2039 |
| 20772G-F4-5 | CONNECTICUT ST State of Connecticut 5.85 03/1 | | | 1 | 1FE | 31,755,188 | 114.4100 | 36,096,355 | 31,550,000 | 31,703,965 | | (7,694) | | | 5.850 | 5.796 | MS | 543,449 | 1,845,675 | 12/21/2010 | 03/15/2032 |
| 20772J-AA-0 | CONNECTICUT ST State of Connecticut 5.295 10/ | | | 1 | 1FE | 13,853,908 | 109.9460 | 14,485,386 | 13,175,000 | 13,686,101 | | (35,554) | | | 5.295 | 4.828 | AO | 174,404 | 697,616 | 10/09/2013 | 10/01/2029 |
| 20772J-AB-8 | CONNECTICUT ST State of Connecticut 5.305 10/ | | | 1 | 1FE | 5,161,250 | 110.3770 | 5,518,850 | 5,000,000 | 5,116,381 | | (7,114) | | | 5.305 | 5.040 | AO | 66,313 | 265,250 | 07/28/2011 | 10/01/2030 |
| 20772J-AC-6 | CONNECTICUT ST State of Connecticut 5.09 10/0 | | | 1 | 1FE | 34,921,257 | 107.7610 | 37,657,081 | 34,945,000 | 34,924,661 | | 910 | | | 5.090 | 5.096 | AO | 444,675 | 1,778,701 | 12/20/2010 | 10/01/2030 |
| 20772J-KP-6 | CONNECTICUT ST State of Connecticut 2.401 10/ | | | | 1FE | 5,000,000 | 99.1850 | 4,959,250 | 5,000,000 | 5,000,000 | | | | | 2.401 | 2.401 | AO | 25,344 | 120,050 | 11/02/2012 | 10/15/2021 |
| 419791-YX-0 | HAWAII ST State of Hawaii 5.53 02/01/203 | | | 1 | 1FE | 10,055,000 | 117.8180 | 11,781,800 | 10,000,000 | 10,037,356 | | (2,395) | | | 5.530 | 5.485 | FA | 230,417 | 553,000 | 02/10/2010 | 02/01/2030 |
| 452151-LF-8 | ILLINOIS ST State of Illinois 5.1 06/01/20 | | | 4 | 2FE | 75,732,848 | 95.3430 | 72,498,817 | 76,040,000 | 75,831,106 | | 9,314 | | | 5.100 | 5.127 | JD | 323,170 | 3,878,040 | 01/14/2008 | 06/01/2033 |
| 452152-QW-4 | ILLINOIS ST State of Illinois 5.52 04/01/2 | | | 1 | 2FE | 35,000,000 | 93.8760 | 32,856,600 | 35,000,000 | 35,000,000 | | | | | 5.520 | 5.520 | AO | 483,000 | 1,932,000 | 04/02/2013 | 04/01/2038 |
| 57582P-UT-5 | MASSACHUSETTS ST Commonwealth of Massachus 4.91 | | | 1 | 1FE | 25,121,750 | 110.3500 | 27,587,500 | 25,000,000 | 25,079,396 | | (5,793) | | | 4.910 | 4.871 | MN | 204,583 | 1,227,500 | 05/07/2010 | 05/01/2029 |
| 605580-4X-4 | MISSISSIPPI ST State of Mississippi 5.669 10/ | | | 1 | 1FE | 22,300,000 | 119.7030 | 26,693,769 | 22,300,000 | 22,300,000 | | | | | 5.669 | 5.669 | AO | 316,047 | 1,264,187 | 10/15/2009 | 10/01/2034 |
| 605580-5T-2 | MISSISSIPPI ST State of Mississippi 5.445 11/ | | | 1 | 1FE | 11,066,492 | 117.1510 | 11,551,089 | 9,860,000 | 10,832,735 | | (38,770) | | | 5.445 | 4.587 | MN | 89,480 | 536,877 | 04/12/2012 | 11/01/2035 |
| 605580-5X-3 | MISSISSIPPI ST State of Mississippi 5.245 11/ | | | 1 | 1FE | 33,056,630 | 113.7600 | 37,540,800 | 33,000,000 | 33,047,206 | | (1,952) | | | 5.245 | 5.231 | MN | 288,475 | 1,730,850 | 08/07/2013 | 11/01/2034 |
| 605581-CD-7 | MISSISSIPPI ST State of Mississippi 2.827 12/ | | | 1 | 1FE | 1,250,000 | 98.8260 | 1,235,325 | 1,250,000 | 1,250,000 | | | | | 2.827 | 2.827 | JD | 2,945 | 35,338 | 08/15/2012 | 12/01/2024 |
| 641461-K8-0 | NEVADA ST State of Nevada 4.25 10/01/204 | | | 1 | 1FE | 15,892,960 | 101.1780 | 16,188,480 | 16,000,000 | 15,901,345 | | 2,206 | | | 4.250 | 4.291 | AO | 170,000 | 680,000 | 06/03/2014 | 10/01/2043 |
| 677521-CV-6 | OHIO ST State of Ohio 5.412 09/01/2028 | | | 1 | 1FE | 4,000,000 | 118.0330 | 4,721,320 | 4,000,000 | 4,000,000 | | | | | 5.412 | 5.412 | MS | 72,160 | 216,480 | 02/24/2010 | 09/01/2028 |
| 677521-CX-2 | OHIO ST State of Ohio 5.462 09/01/2030 | | | 1 | 1FE | 10,000,000 | 120.0840 | 12,008,400 | 10,000,000 | 10,000,000 | | | | | 5.462 | 5.462 | MS | 182,067 | 546,200 | 02/24/2010 | 09/01/2030 |
| 68583R-BW-1 | OREGON ST CMNTY CLG DISTS Oregon Community College 5.53 | | | 1 | 1FE | 45,261,940 | 112.5570 | 50,369,258 | 44,750,000 | 45,028,571 | | (21,897) | | | 5.530 | 5.445 | JD | 6,874 | 2,474,675 | 02/23/2004 | 06/30/2028 |
| 68608K-A3-2 | OREGON ST State of Oregon 5.382 08/01/20 | | | 1 | 1FE | 7,455,630 | 121.0990 | 8,476,930 | 7,000,000 | 7,387,605 | | (10,655) | | | 5.382 | 4.950 | FA | 156,975 | 376,740 | 07/14/2011 | 08/01/2039 |
| 68608K-NF-1 | OREGON ST State of Oregon 5.902 08/01/20 | | | 1 | 1FE | 25,669,100 | 122.5460 | 30,636,500 | 25,000,000 | 25,556,919 | | (15,483) | | | 5.902 | 5.710 | FA | 614,792 | 1,475,500 | 02/01/2010 | 08/01/2038 |
| 882722-KF-7 | TEXAS ST State of Texas 5.517 04/01/203 | | | 1 | 1FE | 11,033,800 | 124.1380 | 12,413,800 | 10,000,000 | 10,908,999 | | (26,088) | | | 5.517 | 4.809 | AO | 137,925 | 551,700 | 09/12/2013 | 04/01/2039 |
| 882722-VP-3 | TEXAS ST State of Texas 4.631 04/01/203 | | | 1 | 1FE | 12,000,000 | 108.8490 | 13,061,880 | 12,000,000 | 12,000,000 | | | | | 4.631 | 4.631 | AO | 138,930 | 555,720 | 09/23/2010 | 04/01/2033 |
| 882723-B9-9 | TEXAS ST State of Texas 3.938 10/01/203 | | | 1 | 1FE | 8,490,000 | 102.4710 | 8,699,788 | 8,490,000 | 8,490,000 | | | | | 3.938 | 3.938 | AO | 83,584 | 334,336 | 10/15/2015 | 10/01/2033 |
| 882723-C2-3 | TEXAS ST State of Texas 4.028 10/01/203 | | | 1 | 1FE | 5,000,000 | 102.5150 | 5,125,750 | 5,000,000 | 5,000,000 | | | | | 4.028 | 4.028 | AO | 50,350 | 201,400 | 10/15/2015 | 10/01/2034 |
| 882723-C3-1 | TEXAS ST State of Texas 4.108 10/01/203 | | | 1 | 1FE | 3,500,000 | 102.5090 | 3,587,815 | 3,500,000 | 3,500,000 | | | | | 4.108 | 4.108 | AO | 35,945 | 143,780 | 10/15/2015 | 10/01/2035 |
| 882723-PX-1 | TEXAS ST State of Texas 3.693 10/01/202 | | | 1 | 1FE | 3,000,000 | 102.7330 | 3,081,990 | 3,000,000 | 3,000,000 | | | | | 3.693 | 3.693 | AO | 27,698 | 110,790 | 06/26/2014 | 10/01/2029 |
| 882723-PY-9 | TEXAS ST State of Texas 3.858 10/01/203 | | | 1 | 1FE | 7,260,000 | 103.1730 | 7,490,360 | 7,260,000 | 7,260,000 | | | | | 3.858 | 3.858 | AO | 70,023 | 280,091 | 06/26/2014 | 10/01/2030 |
| 882723-PZ-6 | TEXAS ST State of Texas 3.908 10/01/203 | | | 1 | 1FE | 7,460,000 | 103.1310 | 7,693,573 | 7,460,000 | 7,460,000 | | | | | 3.908 | 3.908 | AO | 72,884 | 291,537 | 06/26/2014 | 10/01/2031 |
| 882723-QA-0 | TEXAS ST State of Texas 3.958 10/01/203 | | | 1 | 1FE | 12,460,000 | 102.9940 | 12,833,052 | 12,460,000 | 12,460,000 | | | | | 3.958 | 3.958 | AO | 123,292 | 493,167 | 06/26/2014 | 10/01/2032 |
| 882723-QB-8 | TEXAS ST State of Texas 4.008 10/01/203 | | | 1 | 1FE | 7,105,000 | 102.8150 | 7,305,006 | 7,105,000 | 7,105,000 | | | | | 4.008 | 4.008 | AO | 71,192 | 284,768 | 06/26/2014 | 10/01/2033 |
| 882724-HF-7 | TEXAS ST State of Texas 3.952 10/01/203 | | | 2 | 1FE | 22,500,000 | 100.9080 | 22,704,300 | 22,500,000 | 22,500,000 | | | | | 3.952 | 3.952 | AO | 271,700 | | 08/29/2018 | 10/01/2037 |
| 928109-YL-5 | VIRGINIA ST Commonwealth of Virginia 4.7 0 | | | 1 | 1FE | 36,585,115 | 109.4490 | 39,204,632 | 35,820,000 | 36,495,729 | | (18,317) | | | 4.700 | 4.561 | JD | 140,295 | 1,683,540 | 07/03/2013 | 06/01/2040 |
| 93974C-RF-9 | WASHINGTON ST State of Washington 5.09 08/01 | | | 1 | 1FE | 32,645,753 | 112.1130 | 36,038,724 | 32,145,000 | 32,554,624 | | (19,437) | | | 5.090 | 4.964 | FA | 681,742 | 1,636,181 | 10/28/2013 | 08/01/2033 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 655,798,691 | XXX | 700,371,226 | 649,190,000 | 654,372,122 | | (275,735) | | | XXX | XXX | XXX | 7,218,273 | 31,871,859 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 655,798,691 | XXX | 700,371,226 | 649,190,000 | 654,372,122 | | (275,735) | | | XXX | XXX | XXX | 7,218,273 | 31,871,859 | XXX | XXX |
| 074437-FL-3 | BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.14 | | | 2 | 1FE | 675,000 | 102.0760 | 689,013 | 675,000 | 675,000 | | | | | 4.145 | 4.145 | FA | 9,404 | | 08/10/2018 | 08/01/2033 |
| 074437-FM-1 | BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.12 | | | 2 | 1FE | 2,216,835 | 100.8560 | 2,269,260 | 2,250,000 | 2,217,145 | | 310 | | | 4.125 | 4.236 | FA | 31,195 | | 08/10/2018 | 08/01/2038 |
| 074437-FN-9 | BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.25 | | | 2 | 1FE | 2,235,240 | 101.1730 | 2,276,393 | 2,250,000 | 2,235,315 | | 75 | | | 4.250 | 4.295 | FA | 32,141 | | 08/10/2018 | 08/01/2041 |
| 161035-EG-1 | CHARLOTTE NC City of Charlotte NC 3.6 07/01 | | | 1 | 1FE | 2,094,802 | 102.3010 | 2,163,666 | 2,115,000 | 2,102,775 | | 1,635 | | | 3.600 | 3.701 | JJ | 38,070 | 76,140 | 08/19/2013 | 07/01/2025 |
| 167486-FA-2 | CHICAGO IL US GOVT SECURITIES | | | 1 | 2FE | 9,039,050 | 102.6540 | 9,290,187 | 9,050,000 | 9,042,594 | | 526 | | | 6.050 | 6.061 | JJ | 273,763 | 547,525 | 01/15/2009 | 01/01/2029 |
| 167505-KH-8 | CHICAGO IL BRD OF EDU Chicago Board of Educatio 6.13 | | | 1 | 4FE | 33,005,669 | 95.0200 | 27,940,631 | 29,405,000 | 32,568,277 | | (81,641) | | | 6.138 | 5.281 | JD | 150,407 | 1,804,879 | 02/05/2013 | 12/01/2039 |
| 167505-KK-1 | CHICAGO IL BRD OF EDU Chicago Board of Educatio 1.75 | | | | 4FE | 41,711,579 | 77.6120 | 47,343,320 | 61,000,000 | 49,484,826 | | 1,353,114 | | | 1.750 | 5.008 | MJSD | 47,444 | 1,067,500 | 11/28/2012 | 12/15/2025 |
| 172217-WS-6 | CINCINNATI OH City of Cincinnati OH 4.29 12/ | | | 1 | 1FE | 2,655,000 | 104.0190 | 2,761,704 | 2,655,000 | 2,655,000 | | | | | 4.290 | 4.290 | JD | 9,492 | 113,900 | 12/16/2015 | 12/01/2035 |
| 172217-WX-5 | CINCINNATI OH City of Cincinnati OH 4.39 12/ | | | 1 | 1FE | 5,000,000 | 104.2680 | 5,213,400 | 5,000,000 | 5,000,000 | | | | | 4.390 | 4.390 | JD | 18,292 | 219,500 | 12/16/2015 | 12/01/2040 |
| 186392-EK-8 | CLEVELAND OH MUNI SCH DIST Cleveland Municipal Schoo 5.02 | | | | 1FE | 21,200,000 | 113.2740 | 24,014,088 | 21,200,000 | 21,200,000 | | | | | 5.023 | 5.023 | JD | 88,740 | 1,064,876 | 06/11/2015 | 12/01/2040 |
| 20772K-EY-1 | CONNECTICUT ST State of Connecticut 3.85 09/1 | | | | 1FE | 6,000,000 | 100.3510 | 6,021,060 | 6,000,000 | 6,000,000 | | | | | 3.850 | 3.850 | MS | 68,017 | | 08/16/2018 | 09/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 20772K-EZ-8 | CONNECTICUT ST State of Connecticut 3.9 09/15 | | | | 1FE | 5,500,000 | 100.5140 | 5,528,270 | 5,500,000 | 5,500,000 | | | | | 3.900 | 3.900 | MS | 63,158 | | 08/16/2018 | 09/15/2028 |
| 215687-HT-4 | COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 4.05 | | | 1 | 1FE | 11,000,000 | 93.4330 | 10,277,630 | 11,000,000 | 11,000,000 | | | | | 4.050 | 4.050 | JD | 19,800 | 445,500 | 08/26/2016 | 12/15/2040 |
| 215813-HU-3 | COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 5.01 | | | | 1FE | 8,500,000 | 106.6760 | 9,067,460 | 8,500,000 | 8,500,000 | | | | | 5.019 | 5.019 | JD | 35,551 | 426,615 | 12/21/2016 | 12/01/2041 |
| 234667-JL-8 | DALLAS CNTY TX HOSP DIST DALLAS COUNTY HOSPITAL DI 5.62 | | | 1 | 1FE | 24,332,100 | 121.0310 | 24,206,200 | 20,000,000 | 23,985,867 | | (83,749) | | | 5.621 | 4.326 | FA | 424,698 | 1,124,200 | 07/15/2014 | 08/15/2044 |
| 235308-UL-5 | DALLAS TX INDEP SCH DIST Dallas Independent School 5.04 | | | 1 | 1FE | 73,690,185 | 108.3170 | 79,721,312 | 73,600,000 | 73,652,017 | | (8,755) | | | 5.049 | 5.033 | FA | 1,403,846 | 3,716,064 | 03/11/2014 | 08/15/2033 |
| 353172-3K-3 | FRANKLIN CNTY OH County of Franklin OH 5.93 12/ | | | 1 | 1FE | 8,583,194 | 102.4450 | 7,831,920 | 7,645,000 | 7,831,928 | | (125,812) | | | 5.930 | 4.132 | JD | 37,779 | 453,349 | 04/18/2012 | 12/01/2035 |
| 358776-DZ-2 | FRISCO TX City of Frisco TX 4.15 02/15/2 | | | 1 | 1FE | 42,185,000 | 101.1230 | 42,658,738 | 42,185,000 | 42,185,000 | | | | | 4.150 | 4.150 | FA | 661,367 | 1,750,678 | 07/25/2014 | 02/15/2038 |
| 36860P-AA-5 | CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY -GEM PROJE | | | 1 | 1 | 2,545,223 | 101.5960 | 2,585,845 | 2,545,223 | 2,545,223 | | | | | 8.060 | 8.060 | FMAN | 31,342 | | 02/06/2001 | 02/06/2021 |
| 401784-YV-9 | GUILFORD CNTY NC County of Guilford NC 3.934 03 | | | 1 | 1FE | 8,007,560 | 102.7180 | 8,217,440 | 8,000,000 | 8,002,711 | | (791) | | | 3.934 | 3.922 | MS | 104,907 | 314,720 | 03/13/2012 | 03/01/2032 |
| 438687-EQ-4 | HONOLULU CITY & CNTY HI City & County of Honolulu 4.00 | | | 2 | 1FE | 1,610,000 | 100.2620 | 1,614,218 | 1,610,000 | 1,610,000 | | | | | 4.004 | 4.004 | MS | 20,772 | | 08/16/2018 | 09/01/2036 |
| 451443-ZS-7 | IDAHO ST BLDG AUTH BLDG REVENU Idaho State Building Auth 3.87 | | | 1 | 1FE | 6,000,000 | 97.0630 | 5,823,780 | 6,000,000 | 6,000,000 | | | | | 3.870 | 3.870 | MS | 77,400 | 161,250 | 12/08/2017 | 09/01/2043 |
| 544646-XY-3 | LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75 | | | 1 | 1FE | 2,720,646 | 115.7250 | 2,713,751 | 2,345,000 | 2,605,337 | | (19,114) | | | 5.755 | 4.422 | JJ | 67,477 | 134,955 | 02/24/2012 | 07/01/2029 |
| 544646-XZ-0 | LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75 | | | 1 | 1FE | 57,448,132 | 118.3310 | 62,597,099 | 52,900,000 | 56,487,209 | | (155,794) | | | 5.750 | 5.100 | JJ | 1,520,875 | 3,041,750 | 02/16/2012 | 07/01/2034 |
| 54465A-GZ-9 | LOS ANGELES CNTY CA REDEV REFU Los Angeles County Redeve 3.37 | | | 2 | 1FE | 18,103,645 | 91.5560 | 17,052,305 | 18,625,000 | 18,137,332 | | 14,719 | | | 3.375 | 3.549 | MS | 209,531 | 628,594 | 09/15/2016 | 09/01/2040 |
| 554885-K3-6 | MACOMB CNTY MI County of Macomb MI 4.416 11/0 | | | 1 | 1FE | 35,000,000 | 104.3710 | 36,529,850 | 35,000,000 | 35,000,000 | | | | | 4.416 | 4.416 | MN | 257,600 | 1,545,600 | 03/11/2015 | 11/01/2035 |
| 60374Y-8B-6 | MINNEAPOLIS MN City of Minneapolis MN 4.629 0 | | | 1 | 1FE | 25,518,190 | 104.3640 | 26,612,820 | 25,500,000 | 25,510,404 | | (1,751) | | | 4.629 | 4.620 | MS | 393,465 | 1,180,395 | 02/25/2014 | 03/01/2044 |
| 613035-M6-8 | MONTGOMERY AL City of Montgomery AL 3.875 04 | | | 1 | 1FE | 10,113,000 | 101.1570 | 10,115,700 | 10,000,000 | 10,043,619 | | (12,416) | | | 3.875 | 3.731 | AO | 96,875 | 387,500 | 11/15/2012 | 04/01/2034 |
| 642714-AL-3 | NEW BRITAIN CT City of New Britain CT 4.402 0 | | | 2 | 1FE | 6,335,000 | 103.2740 | 6,542,408 | 6,335,000 | 6,335,000 | | | | | 4.402 | 4.402 | MS | 92,956 | 70,491 | 05/16/2018 | 03/01/2034 |
| 642714-AM-1 | NEW BRITAIN CT City of New Britain CT 4.35 03 | | | 2 | 1FE | 19,180,561 | 101.1980 | 19,602,053 | 19,370,000 | 19,182,797 | | 2,236 | | | 4.350 | 4.423 | MS | 280,865 | 212,989 | 05/16/2018 | 03/01/2039 |
| 64966H-4K-3 | NEW YORK NY City of New York NY 5.517 10/0 | | | 1 | 1FE | 3,713,712 | 117.8130 | 3,840,704 | 3,260,000 | 3,636,476 | | (12,451) | | | 5.517 | 4.592 | AO | 44,964 | 179,854 | 11/16/2011 | 10/01/2037 |
| 64966H-MV-9 | NEW YORK NY City of New York NY 5.206 10/0 | | | 1 | 1FE | 28,000,000 | 113.3800 | 31,746,400 | 28,000,000 | 28,000,000 | | | | | 5.206 | 5.206 | AO | 364,420 | 1,457,680 | 09/30/2009 | 10/01/2031 |
| 64966H-YN-4 | NEW YORK NY City of New York NY 6.268 03/0 | | | 1 | 1FE | 8,710,648 | 103.7570 | 7,854,405 | 7,570,000 | 7,758,826 | | (155,622) | | | 6.268 | 4.049 | MS | 158,163 | 474,488 | 02/21/2012 | 03/01/2031 |
| 655867-SF-7 | NORFOLK VA City of Norfolk VA 4.955 08/01 | | | 1 | 1FE | 22,000,000 | 104.6110 | 23,014,420 | 22,000,000 | 22,000,000 | | | | | 4.955 | 4.955 | FA | 454,208 | 1,090,100 | 10/18/2013 | 08/01/2037 |
| 67232T-AX-3 | OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.41 | | | 1 | 1FE | 1,155,000 | 107.7230 | 1,244,201 | 1,155,000 | 1,155,000 | | | | | 4.412 | 4.412 | MS | 16,986 | 50,959 | 08/12/2015 | 09/01/2026 |
| 67232T-AY-1 | OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.51 | | | 1 | 1FE | 1,140,000 | 108.5110 | 1,237,025 | 1,140,000 | 1,140,000 | | | | | 4.512 | 4.512 | MS | 17,146 | 51,437 | 08/12/2015 | 09/01/2027 |
| 67232T-BA-2 | OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.61 | | | 1 | 1FE | 1,150,000 | 109.1800 | 1,255,570 | 1,150,000 | 1,150,000 | | | | | 4.612 | 4.612 | MS | 17,679 | 53,038 | 08/12/2015 | 09/01/2028 |
| 67232T-BB-0 | OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.91 | | | 1 | 1FE | 16,000,000 | 111.6430 | 17,862,880 | 16,000,000 | 16,000,000 | | | | | 4.916 | 4.916 | MS | 262,187 | 786,560 | 08/12/2015 | 09/01/2035 |
| 67232T-BQ-7 | OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4 09 | | | 2 | 1FE | 4,869,700 | 99.5020 | 4,975,100 | 5,000,000 | 4,871,673 | | 1,973 | | | 4.000 | 4.187 | MS | 66,667 | 47,222 | 05/10/2018 | 09/01/2039 |
| 686053-CT-4 | OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.68 | | | 4 | 1FE | 7,403,640 | 116.1320 | 7,176,958 | 6,180,000 | 6,997,147 | | (69,537) | | | 5.680 | 3.993 | JD | 975 | 351,024 | 06/27/2012 | 06/30/2028 |
| 686053-DR-7 | OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.52 | | | 1 | 1FE | 29,179,750 | 114.1740 | 33,321,682 | 29,185,000 | 29,182,245 | | 215 | | | 5.528 | 5.529 | JD | 4,482 | 1,613,347 | 03/07/2007 | 06/30/2028 |
| 686053-HD-4 | OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 | | | 1 | 1FE | 29,483,469 | 111.6240 | 33,680,393 | 30,173,075 | 29,750,926 | | 32,489 | | | 5.617 | 5.811 | JD | 4,708 | 1,694,822 | 06/19/2008 | 06/30/2028 |
| 696497-TR-7 | PALM BEACH CNTY FL County of Palm Beach FL 5.898 | | | 4 | 1FE | 2,290,000 | 100.7560 | 2,307,312 | 2,290,000 | 2,290,000 | | | | | 5.898 | 5.898 | JD | 11,255 | 135,064 | 06/22/2006 | 06/01/2019 |
| 73723R-SQ-7 | PORTSMOUTH VA City of Portsmouth VA 4.541 02 | | | 1 | 1FE | 20,123,579 | 103.0090 | 20,936,579 | 20,325,000 | 20,154,347 | | 5,940 | | | 4.541 | 4.610 | FA | 384,566 | 922,958 | 06/14/2013 | 02/01/2037 |
| 79730W-BX-7 | SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09 | | | 1 | 1FE | 9,543,800 | 99.5670 | 9,956,700 | 10,000,000 | 9,566,305 | | 11,922 | | | 4.000 | 4.310 | MS | 133,333 | 400,000 | 01/20/2017 | 09/01/2040 |
| 79876C-BL-1 | SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 4.85 | | | 1 | 1FE | 30,900,000 | 105.3870 | 32,564,583 | 30,900,000 | 30,900,000 | | | | | 4.852 | 4.852 | AO | 374,817 | 1,499,268 | 06/17/2015 | 10/01/2034 |
| 79876C-BM-9 | SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 5.00 | | | 1 | 1FE | 20,500,000 | 105.7790 | 21,684,695 | 20,500,000 | 20,500,000 | | | | | 5.002 | 5.002 | AO | 256,353 | 1,025,410 | 06/17/2015 | 10/01/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 801546-NT-5 | SANTA CLARA CNTY CA County of Santa Clara CA 3.25 | | | 1 | 1FE | 19,191,218 | 97.2500 | 21,044,900 | 21,640,000 | 19,603,735 | | 78,556 | | | 3.250 | 4.000 | FA | 293,042 | 703,300 | 03/22/2013 | 08/01/2036 |
| 86657M-BK-1 | SUMTER LANDING FL CDD RECREATI Sumter Landing Community 4.17 | | | 1 | 1FE | 84,252,231 | 99.6600 | 84,681,102 | 84,970,000 | 84,274,297 | | 12,009 | | | 4.172 | 4.221 | AO | 886,237 | 3,544,948 | 03/29/2017 | 10/01/2047 |
| 91412G-VC-6 | UNIV OF CALIFORNIA CA REVENUES University of California 4.765 | | | 1 | 1FE | 25,000,000 | 105.7160 | 26,429,000 | 25,000,000 | 25,000,000 | | | | | 4.765 | 4.765 | MN | 152,215 | 1,191,250 | 04/04/2014 | 05/15/2044 |
| 91412H-BU-6 | UNIV OF CALIFORNIA CA REVENUES University of California 4.428 | | | 1 | 1FE | 48,330,000 | 101.8060 | 49,202,840 | 48,330,000 | 48,330,000 | | | | | 4.428 | 4.428 | MN | 273,451 | 951,134 | 05/23/2018 | 05/15/2048 |
| 914724-CC-1 | UNIV OF NORTH DAKOTA ND University of North Dakot 4.39 | | | 2 | 1FE | 3,750,000 | 101.0040 | 3,787,650 | 3,750,000 | 3,750,000 | | | | | 4.390 | 4.390 | AO | 49,388 | | 09/07/2018 | 04/01/2038 |
| 914724-CD-9 | UNIV OF NORTH DAKOTA ND University of North Dakot 4.46 | | | 2 | 1FE | 3,675,000 | 100.8350 | 3,705,686 | 3,675,000 | 3,675,000 | | | | | 4.460 | 4.460 | AO | 49,172 | | 09/07/2018 | 04/01/2041 |
| 975680-BU-2 | WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 | | | 1 | 1FE | 26,555,000 | 102.1830 | 27,134,696 | 26,555,000 | 26,555,000 | | | | | 4.626 | 4.626 | JD | 102,370 | 1,228,434 | 07/30/2013 | 06/01/2038 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 939,122,358 | XXX | 979,927,002 | 947,008,298 | 943,536,353 | | 788,286 | | | XXX | XXX | XXX | 10,946,013 | 39,941,267 | XXX | XXX |
| 249218-BC-1 | DENVER CO PUBLIC SCHS COPS Denver City & County Scho 4.24 | | | 1 | 1FE | 101,522,670 | 103.1810 | 104,697,761 | 101,470,000 | 101,511,229 | | (2,663) | | | 4.242 | 4.238 | JD | 191,305 | 4,304,357 | 10/08/2014 | 12/15/2037 |
| 841238-AB-4 | SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 | | | 4 | 2FE | 8,676,851 | 105.2150 | 9,406,221 | 8,940,000 | 8,871,331 | | 18,980 | | | 7.590 | 7.875 | FA | 282,728 | 678,546 | 09/20/2000 | 02/01/2022 |
| 2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | 110,199,521 | XXX | 114,103,982 | 110,410,000 | 110,382,560 | | 16,317 | | | XXX | XXX | XXX | 474,033 | 4,982,903 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 1,049,321,879 | XXX | 1,094,030,984 | 1,057,418,298 | 1,053,918,913 | | 804,603 | | | XXX | XXX | XXX | 11,420,046 | 44,924,170 | XXX | XXX |
| 010604-DE-3 | ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.52 | | | 1 | 1FE | 2,800,000 | 104.7650 | 2,933,420 | 2,800,000 | 2,800,000 | | | | | 4.522 | 4.522 | AO | 31,654 | 126,616 | 02/24/2017 | 10/01/2035 |
| 010604-DF-0 | ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.72 | | | 1 | 1FE | 11,520,000 | 105.4880 | 12,152,218 | 11,520,000 | 11,520,000 | | | | | 4.722 | 4.722 | AO | 135,994 | 543,974 | 02/24/2017 | 10/01/2040 |
| 024838-AH-7 | AMERICAN CAMPUS PROPERTIES TX American Campus Propertie 7.76 | | | 4 | 2FE | 14,560,000 | 108.3660 | 15,778,090 | 14,560,000 | 14,560,000 | | | | | 7.760 | 7.760 | MS | 376,619 | 1,129,856 | 09/24/1999 | 09/01/2023 |
| 047681-QN-4 | ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00 | | | 4 | 1FE | 12,357,032 | 95.5670 | 11,969,767 | 12,525,000 | 12,359,037 | | 2,005 | | | 4.003 | 4.082 | JD | 22,283 | 502,768 | 05/17/2018 | 12/15/2046 |
| 047681-QS-3 | ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00 | | | 4 | 1FE | 5,375,000 | 99.8940 | 5,369,303 | 5,375,000 | 5,375,000 | | | | | 4.003 | 4.003 | JD | 9,563 | 215,759 | 12/01/2017 | 12/15/2037 |
| 047681-QT-1 | ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.15 | | | 4 | 1FE | 4,000,000 | 101.4340 | 4,057,360 | 4,000,000 | 4,000,000 | | | | | 4.153 | 4.153 | JD | 7,383 | 166,581 | 12/01/2017 | 12/15/2046 |
| 072024-ND-0 | BAY AREA CA TOLL AUTH TOLL BRI BAY AREA TOLL AUTHORITY 6.263 | | | 1 | 1FE | 22,500,000 | 136.0980 | 30,622,050 | 22,500,000 | 22,500,000 | | | | | 6.263 | 6.263 | AO | 352,294 | 1,409,175 | 10/28/2009 | 04/01/2049 |
| 072868-AA-0 | BAYLOR UNIV TX Baylor University 4.313 03/01/ | | | 1 | 1FE | 68,577,502 | 101.8140 | 69,411,695 | 68,175,000 | 68,528,828 | | (9,063) | | | 4.313 | 4.277 | MS | 980,129 | 2,940,388 | 04/06/2016 | 03/01/2042 |
| 130179-LE-2 | CALIFORNIA ST EDUCTNL FACS AUT California Educational Fa 3.73 | | | 2 | 1FE | 4,397,505 | 95.2160 | 4,284,720 | 4,500,000 | 4,400,177 | | 2,672 | | | 3.731 | 3.902 | AO | 41,974 | 132,917 | 08/22/2018 | 04/01/2037 |
| 130179-LF-9 | CALIFORNIA ST EDUCTNL FACS AUT CALIFORNIA EDUCATIONAL FA 3.78 | | | 1 | 1FE | 8,199,785 | 93.8110 | 7,748,789 | 8,260,000 | 8,201,264 | | 1,381 | | | 3.787 | 3.833 | AO | 78,202 | 273,705 | 11/16/2017 | 04/01/2042 |
| 13034P-UJ-4 | CALIFORNIA ST HSG FIN AGY REVE California Housing Financ 4.05 | | | 1 | 1FE | 10,000,000 | 100.8300 | 10,083,000 | 10,000,000 | 10,000,000 | | | | | 4.050 | 4.050 | FA | 168,750 | 405,000 | 04/08/2015 | 08/01/2030 |
| 13054W-AF-4 | CALIFORNIA ST POLL CONTROL FIN California Pollution Cont 5 07 | | | 1 | 2FE | 10,401,200 | 100.6540 | 10,065,400 | 10,000,000 | 10,000,000 | | | | | 5.000 | 4.020 | JJ | 250,000 | 500,000 | 12/14/2012 | 07/01/2037 |
| 13077D-BY-7 | CALIFORNIA ST UNIV REVENUE California State Universi 3.89 | | | 1 | 1FE | 89,075,650 | 97.6750 | 87,487,498 | 89,570,000 | 89,094,575 | | 8,641 | | | 3.899 | 3.930 | MN | 582,056 | 3,492,334 | 04/25/2017 | 11/01/2047 |
| 13077D-FR-8 | CALIFORNIA ST UNIV REVENUE California State Universi 3.99 | | | 2 | 1FE | 23,840,000 | 100.9880 | 24,075,539 | 23,840,000 | 23,840,000 | | | | | 3.998 | 3.998 | MN | 394,487 | | 07/13/2018 | 11/01/2038 |
| 13077D-FS-6 | CALIFORNIA ST UNIV REVENUE California State Universi 4.24 | | | 2 | 1FE | 41,665,000 | 100.8230 | 42,007,903 | 41,665,000 | 41,665,000 | | | | | 4.248 | 4.248 | MN | 732,554 | | 07/13/2018 | 11/01/2050 |
| 167725-AC-4 | CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.89 | | | 1 | 1FE | 25,000,000 | 127.7490 | 31,937,250 | 25,000,000 | 25,000,000 | | | | | 6.899 | 6.899 | JD | 143,729 | 1,724,750 | 07/30/2008 | 12/01/2040 |
| 16772P-AQ-9 | CHICAGO IL TRANSIT AUTH SALES CHICAGO TRANSIT AUTHORITY 6.2 | | | 1 | 1FE | 4,819,646 | 121.4390 | 5,130,798 | 4,225,000 | 4,749,017 | | (12,538) | | | 6.200 | 5.241 | JD | 21,829 | 261,950 | 08/13/2012 | 12/01/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 19633S-AB-9 | COLORADO ST BRIDGE ENTERPRISE Colorado Bridge Enterpris 6.07 | | | 1 | 1FE | 10,000,000 | 126.6370 | 12,663,700 | 10,000,000 | 10,000,000 | | | | | 6.078 | 6.078 | JD | 50,650 | 607,800 | 12/02/2010 | 12/01/2040 |
| 19645R-5R-8 | COLORADO ST EDUCTNL & CULTURAL Colorado Educational & Cu 4.3 | | | 2 | 1FE | 5,260,000 | 101.5430 | 5,341,162 | 5,260,000 | 5,260,000 | | | | | 4.300 | 4.300 | FA | 94,242 | 226,180 | 03/30/2017 | 02/01/2040 |
| 19645R-5S-6 | COLORADO ST EDUCTNL & CULTURAL Colorado Educational & Cu 4.42 | | | 2 | 1FE | 12,235,000 | 101.7630 | 12,450,703 | 12,235,000 | 12,235,000 | | | | | 4.420 | 4.420 | FA | 225,328 | 540,787 | 03/30/2017 | 02/01/2047 |
| 20281P-BQ-4 | CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 | | | 1 | 1FE | 9,235,000 | 110.1920 | 10,176,231 | 9,235,000 | 9,235,000 | | | | | 5.740 | 5.740 | JD | 44,174 | 530,089 | 03/05/2008 | 06/01/2027 |
| 20281P-KG-6 | CMWLTH FING AUTH PA Commonwealth Financing Au 4.14 | | | 1 | 1FE | 56,840,040 | 101.0530 | 57,625,473 | 57,025,000 | 56,852,062 | | 5,496 | | | 4.144 | 4.167 | JD | 196,926 | 2,363,116 | 11/14/2016 | 06/01/2038 |
| 20281P-KL-5 | CMWLTH FING AUTH PA COMMONWEALTH FINANCING AU 4.01 | | | 1 | 1FE | 17,568,460 | 100.5950 | 18,107,100 | 18,000,000 | 17,609,712 | | 19,340 | | | 4.014 | 4.216 | JD | 60,210 | 722,520 | 11/10/2016 | 06/01/2033 |
| 20281P-KT-8 | CMWLTH FING AUTH PA Commonwealth Financing Au 3.86 | | | 4 | 1FE | 33,190,000 | 98.6180 | 32,731,314 | 33,190,000 | 33,190,000 | | | | | 3.864 | 3.864 | JD | 106,872 | 1,115,029 | 01/11/2018 | 06/01/2038 |
| 231266-LF-2 | CURATORS OF THE UNIV OF MISSOU University of Missouri 4.874 1 | | | 1 | 1FE | 55,103,950 | 110.5190 | 60,785,450 | 55,000,000 | 55,094,645 | | (1,968) | | | 4.874 | 4.862 | MN | 446,783 | 2,680,700 | 11/19/2013 | 11/01/2043 |
| 231266-MJ-3 | CURATORS OF THE UNIV OF MISSOU University of Missouri 4.237 1 | | | 1 | 1FE | 57,500,000 | 98.5870 | 56,687,525 | 57,500,000 | 57,500,000 | | | | | 4.237 | 4.237 | MN | 406,046 | 2,436,275 | 10/28/2014 | 11/01/2054 |
| 235241-LW-4 | DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 5.02 | | | 1 | 1FE | 77,358,343 | 116.5270 | 78,661,551 | 67,505,000 | 76,643,233 | | (150,622) | | | 5.022 | 4.220 | JD | 282,508 | 3,390,101 | 09/18/2014 | 12/01/2048 |
| 235241-LX-2 | DALLAS TX AREA RAPID TRANSIT S Dallas Area Rapid Transit 4.92 | | | 1 | 1FE | 44,551,118 | 114.1340 | 48,233,028 | 42,260,000 | 44,427,528 | | (56,128) | | | 4.922 | 4.552 | JD | 173,336 | 2,080,037 | 03/13/2017 | 12/01/2041 |
| 25477G-EU-5 | DIST OF COLUMBIA INCOME TAX SE District of Columbia 5.582 12/ | | | 1 | 1FE | 15,000,000 | 118.5070 | 17,776,050 | 15,000,000 | 15,000,000 | | | | | 5.582 | 5.582 | JD | 69,775 | 837,300 | 12/03/2010 | 12/01/2035 |
| 25483V-PZ-1 | DIST OF COLUMBIA REVENUE District of Columbia 4.332 06/ | | | 1 | 1FE | 2,000,000 | 102.3930 | 2,047,860 | 2,000,000 | 2,000,000 | | | | | 4.332 | 4.332 | JD | 7,220 | 86,640 | 08/19/2015 | 06/01/2028 |
| 25483V-QA-5 | DIST OF COLUMBIA REVENUE District of Columbia 4.482 06/ | | | 1 | 1FE | 4,295,000 | 102.7100 | 4,411,395 | 4,295,000 | 4,295,000 | | | | | 4.482 | 4.482 | JD | 16,042 | 192,502 | 08/19/2015 | 06/01/2029 |
| 25483V-QB-3 | DIST OF COLUMBIA REVENUE District of Columbia 4.582 06/ | | | 1 | 1FE | 3,000,000 | 103.0440 | 3,091,320 | 3,000,000 | 3,000,000 | | | | | 4.582 | 4.582 | JD | 11,455 | 137,460 | 08/19/2015 | 06/01/2030 |
| 25483V-QC-1 | DIST OF COLUMBIA REVENUE District of Columbia 5.041 06/ | | | 1 | 1FE | 41,385,000 | 103.8950 | 42,996,946 | 41,385,000 | 41,385,000 | | | | | 5.041 | 5.041 | JD | 173,851 | 2,086,218 | 08/19/2015 | 06/01/2040 |
| 25483V-QD-9 | DIST OF COLUMBIA REVENUE District of Columbia 4.931 06/ | | | 1 | 1FE | 20,000,000 | 104.4260 | 20,885,200 | 20,000,000 | 20,000,000 | | | | | 4.931 | 4.931 | JD | 82,183 | 986,200 | 08/19/2015 | 06/01/2035 |
| 282089-AE-1 | EFFINGHAM CNTY GA HOSP AUTH Effingham County Hospital 5.75 | | | 1 | 1FE | 26,780,000 | 105.5320 | 28,261,470 | 26,780,000 | 26,780,000 | | | | | 5.750 | 5.750 | AO | 303,693 | 1,539,850 | 12/08/2010 | 04/20/2037 |
| 28337L-DS-4 | EL PASO CNTY CO REVENUE County of El Paso CO 4.471 10/ | | | 1 | 1FE | 10,000,000 | 104.1600 | 10,416,000 | 10,000,000 | 10,000,000 | | | | | 4.471 | 4.471 | AO | 111,775 | 447,100 | 05/27/2015 | 10/01/2035 |
| 28337L-DT-2 | EL PASO CNTY CO REVENUE County of El Paso CO 4.671 10/ | | | 1 | 1FE | 25,814,060 | 105.6640 | 27,308,861 | 25,845,000 | 25,815,632 | | 535 | | | 4.671 | 4.678 | AO | 301,805 | 1,207,220 | 06/03/2015 | 10/01/2045 |
| 29270C-YV-1 | ENERGY N W WA ELEC REVENUE Energy Northwest 3.603 07/01/2 | | | 1 | 1FE | 2,000,000 | 100.6470 | 2,012,940 | 2,000,000 | 2,000,000 | | | | | 3.603 | 3.603 | JJ | 36,030 | 72,060 | 08/16/2012 | 07/01/2027 |
| 29270C-YW-9 | ENERGY N W WA ELEC REVENUE Energy Northwest 4.144 07/01/2 | | | 1 | 1FE | 500,000 | 102.9210 | 514,605 | 500,000 | 500,000 | | | | | 4.144 | 4.144 | JJ | 10,360 | 20,720 | 08/16/2012 | 07/01/2037 |
| 349507-AR-4 | FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.088 03 | | | 1 | 1FE | 3,610,000 | 100.5930 | 3,631,407 | 3,610,000 | 3,610,000 | | | | | 4.088 | 4.088 | MS | 49,192 | 167,664 | 06/21/2017 | 03/01/2037 |
| 349507-AS-2 | FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.238 03 | | | 1 | 1FE | 18,515,000 | 100.7820 | 18,659,787 | 18,515,000 | 18,515,000 | | | | | 4.238 | 4.238 | MS | 261,555 | 891,467 | 06/21/2017 | 03/01/2047 |
| 353205-AQ-0 | FRANKLIN CNTY OH SPL OBLG County of Franklin OH 5.58 12/ | | | 4 | 1FE | 14,835,000 | 116.3720 | 17,263,786 | 14,835,000 | 14,835,000 | | | | | 5.580 | 5.580 | JD | 68,983 | 827,793 | 09/19/2007 | 12/01/2032 |
| 358781-AV-4 | FRISCO TX CMNTY DEV CORP SALES Frisco Community Developm 3.94 | | | 1 | 1FE | 7,200,000 | 100.2760 | 7,219,872 | 7,200,000 | 7,200,000 | | | | | 3.940 | 3.940 | FA | 107,168 | 283,680 | 08/24/2012 | 02/15/2032 |
| 358782-BU-3 | FRISCO TX ECON DEV CORP Frisco Economic Developme 3.94 | | | 1 | 1FE | 7,625,000 | 100.2760 | 7,646,045 | 7,625,000 | 7,625,000 | | | | | 3.940 | 3.940 | FA | 113,494 | 300,425 | 08/24/2012 | 02/15/2032 |
| 373541-Q2-0 | GEORGIA ST MUNI ELEC AUTH Municipal Electric Author 6 01 | | | 4 | 1FE | 9,204,511 | 116.6700 | 10,710,306 | 9,180,000 | 9,198,685 | | (682) | | | 6.000 | 5.980 | JJ | 275,400 | 550,800 | 06/26/2007 | 01/01/2035 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 386442-UY-1 | GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.36 | | | 1 | 1FE | 5,790,000 | 104.7960 | 6,067,688 | 5,790,000 | 5,790,000 | | | | | 4.365 | 4.365 | JD | 21,061 | 252,734 | 10/09/2014 | 06/01/2034 |
| 386442-UZ-8 | GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.54 | | | 1 | 1FE | 13,035,000 | 104.9360 | 13,678,408 | 13,035,000 | 13,035,000 | | | | | 4.545 | 4.545 | JD | 49,370 | 592,441 | 10/09/2014 | 06/01/2039 |
| 387883-KN-0 | GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.5 | | | 1 | 1FE | 10,102,296 | 114.0520 | 12,038,189 | 10,555,000 | 10,229,627 | | 14,712 | | | 5.500 | 5.825 | JJ | 290,263 | 580,525 | 07/31/2007 | 01/01/2033 |
| 387883-PP-0 | GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.83 | | | 1 | 1FE | 3,563,130 | 121.6430 | 3,649,290 | 3,000,000 | 3,482,852 | | (13,387) | | | 5.830 | 4.624 | JJ | 87,450 | 174,900 | 02/22/2012 | 01/01/2040 |
| 387883-RD-5 | GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 3.91 | | | 1 | 1FE | 10,000,000 | 102.4950 | 10,249,500 | 10,000,000 | 10,000,000 | | | | | 3.914 | 3.914 | JJ | 195,700 | 391,400 | 06/01/2012 | 01/01/2032 |
| 387883-RV-5 | GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 4.16 | | | 1 | 1FE | 1,500,000 | 103.3410 | 1,550,115 | 1,500,000 | 1,500,000 | | | | | 4.164 | 4.164 | JJ | 31,230 | 62,460 | 06/01/2012 | 01/01/2035 |
| 387883-WF-4 | GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 4.58 | | | 1 | 1FE | 19,000,000 | 105.1460 | 19,977,740 | 19,000,000 | 19,000,000 | | | | | 4.584 | 4.584 | JJ | 435,480 | 870,960 | 10/07/2015 | 01/01/2040 |
| 387892-UY-6 | GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 | | | 1 | 1FE | 15,697,736 | 112.0080 | 19,298,978 | 17,230,000 | 16,014,517 | | 36,855 | | | 5.330 | 5.975 | JJ | 459,180 | 918,359 | 07/11/2007 | 01/01/2037 |
| 387892-UZ-3 | GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.42 | | | 1 | 1FE | 8,708,211 | 118.0340 | 11,856,515 | 10,045,000 | 8,873,757 | | 20,301 | | | 5.420 | 6.375 | JJ | 272,220 | 544,439 | 02/27/2008 | 01/01/2043 |
| 392274-N4-4 | GTR ORLANDO FL AVIATION AUTH A Greater Orlando Aviation 3.59 | | | 1 | 1FE | 12,000,000 | 95.0490 | 11,405,880 | 12,000,000 | 12,000,000 | | | | | 3.594 | 3.594 | AO | 107,820 | 431,280 | 09/30/2016 | 10/01/2039 |
| 40064C-AA-0 | GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67 | | | 4 | 1FE | 12,800,000 | 107.0430 | 13,701,504 | 12,800,000 | 12,800,000 | | | | | 5.671 | 5.671 | AO | 181,472 | 725,888 | 02/23/2007 | 10/01/2032 |
| 40179P-AA-3 | GUILFORD CNTY PUBLIC FACS CORP Guilford County Public Fa 4.56 | | | 1 | 1FE | 1,016,380 | 101.8250 | 1,018,250 | 1,000,000 | 1,006,106 | | (1,715) | | | 4.564 | 4.360 | AO | 11,410 | 45,640 | 03/19/2012 | 04/01/2032 |
| 41978C-AR-6 | HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.89 | | | 1 | 1FE | 6,010,000 | 99.5050 | 5,980,251 | 6,010,000 | 6,010,000 | | | | | 3.894 | 3.894 | JJ | 117,015 | 217,127 | 07/13/2017 | 07/01/2037 |
| 41978C-AS-4 | HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 4.14 | | | 1 | 1FE | 17,280,000 | 100.4970 | 17,365,882 | 17,280,000 | 17,280,000 | | | | | 4.144 | 4.144 | JJ | 358,042 | 664,366 | 07/13/2017 | 07/01/2047 |
| 432275-AP-0 | HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.17 | | | 1 | 1FE | 17,000,000 | 109.7380 | 18,655,460 | 17,000,000 | 17,000,000 | | | | | 5.170 | 5.170 | AO | 219,725 | 878,900 | 08/19/2015 | 10/01/2035 |
| 432275-AQ-8 | HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.25 | | | 1 | 1FE | 5,242,660 | 109.2670 | 5,741,981 | 5,255,000 | 5,243,532 | | 254 | | | 5.250 | 5.267 | AO | 68,972 | 275,888 | 09/09/2015 | 10/01/2041 |
| 438701-XB-5 | HONOLULU CITY & CNTY HI WSTWTR City & County Honolulu HI 4.11 | | | 1 | 1FE | 4,845,000 | 103.9150 | 5,034,682 | 4,845,000 | 4,845,000 | | | | | 4.118 | 4.118 | JJ | 99,759 | 199,517 | 07/23/2015 | 07/01/2030 |
| 438701-XC-3 | HONOLULU CITY & CNTY HI WSTWTR City & County Honolulu HI 4.56 | | | 1 | 1FE | 5,625,000 | 104.0800 | 5,849,296 | 5,620,000 | 5,623,497 | | (454) | | | 4.561 | 4.550 | JJ | 128,164 | 256,328 | 07/29/2015 | 07/01/2045 |
| 438701-XD-1 | HONOLULU CITY & CNTY HI WSTWTR City & County Honolulu HI 4.41 | | | 1 | 1FE | 10,000,000 | 104.2540 | 10,425,400 | 10,000,000 | 10,000,000 | | | | | 4.411 | 4.411 | JJ | 220,550 | 441,100 | 07/23/2015 | 07/01/2035 |
| 442331-3K-8 | HOUSTON TX City of Houston TX 3.961 03/01 | | | 4 | 1FE | 82,830,450 | 98.6420 | 81,685,440 | 82,810,000 | 82,830,043 | | (407) | | | 3.961 | 3.960 | MS | 1,093,368 | 2,268,739 | 01/09/2018 | 03/01/2047 |
| 44244C-TQ-0 | HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 3.97 | | | 2 | 1FE | 5,500,000 | 102.5060 | 5,637,830 | 5,500,000 | 5,500,000 | | | | | 3.973 | 3.973 | MN | 27,921 | 50,987 | 08/08/2018 | 11/15/2031 |
| 44244C-TT-4 | HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 4.17 | | | 2 | 1FE | 1,275,000 | 102.0720 | 1,301,418 | 1,275,000 | 1,275,000 | | | | | 4.172 | 4.172 | MN | 6,797 | 12,412 | 08/08/2018 | 11/15/2038 |
| 45204E-D4-7 | ILLINOIS ST FIN AUTH REVENUE Illinois Finance Authorit 3.94 | | | 4 | 1FE | 33,845,000 | 97.6240 | 33,040,843 | 33,845,000 | 33,845,000 | | | | | 3.944 | 3.944 | FA | 504,275 | 767,537 | 01/11/2018 | 08/15/2047 |
| 452227-FT-3 | ILLINOIS ST SALES TAX REVENUE State of Illinois 4.08 06/15/2 | | | 1 | 2FE | 76,233,780 | 93.2360 | 71,045,832 | 76,200,000 | 76,227,593 | | (1,087) | | | 4.080 | 4.077 | JD | 138,176 | 3,108,960 | 08/01/2012 | 06/15/2036 |
| 452227-GL-9 | ILLINOIS ST SALES TAX REVENUE State of Illinois 3.88 06/15/2 | | | 1 | 2FE | 62,500,000 | 88.4240 | 55,265,000 | 62,500,000 | 62,500,000 | | | | | 3.880 | 3.880 | JD | 107,778 | 2,425,000 | 05/10/2013 | 06/15/2037 |
| 452227-JN-2 | ILLINOIS ST SALES TAX REVENUE State of Illinois 4.62 06/15/2 | | | 1 | 2FE | 95,000,000 | 100.0920 | 95,087,400 | 95,000,000 | 95,000,000 | | | | | 4.620 | 4.620 | JD | 195,067 | 4,389,000 | 03/11/2014 | 06/15/2038 |
| 45506D-VD-4 | INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 4.80 | | | 1 | 1FE | 5,000,000 | 112.2210 | 5,611,050 | 5,000,000 | 5,000,000 | | | | | 4.807 | 4.807 | JJ | 110,828 | 240,350 | 07/02/2015 | 07/15/2035 |
| 45506D-WY-7 | INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 3.62 | | | 1 | 1FE | 1,000,000 | 95.9240 | 959,240 | 1,000,000 | 1,000,000 | | | | | 3.624 | 3.624 | JJ | 18,120 | 36,240 | 06/08/2016 | 07/01/2036 |
| 45528S-5R-3 | INDIANAPOLIS IN LOCAL PUBLIC I Indianapolis Local Public 5.96 | | | 1 | 1FE | 15,000,000 | 116.0920 | 17,413,800 | 15,000,000 | 15,000,000 | | | | | 5.966 | 5.966 | JJ | 412,648 | 894,900 | 02/25/2010 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 45656R-CF-7 | INDUSTRY CA SALES TAX REVENUE US TREASURY OBLIG | | | 1 | 1 | 2,137,651 | 105.8270 | 2,031,878 | 1,920,000 | 1,968,347 | | (29,671) | | | 8.000 | 6.225 | JJ | 76,800 | 153,600 | 03/19/2012 | 01/01/2027 |
| 45656R-CW-0 | INDUSTRY CA SALES TAX REVENUE City of Industry CA 4.625 01/0 | | | 1 | 1FE | 10,375,809 | 102.8700 | 10,791,063 | 10,490,000 | 10,387,009 | | 3,636 | | | 4.625 | 4.707 | JJ | 242,581 | 485,163 | 12/03/2015 | 01/01/2034 |
| 45656R-CX-8 | INDUSTRY CA SALES TAX REVENUE City of Industry CA 5.125 01/0 | | | 1 | 1FE | 52,979,845 | 104.4800 | 56,142,328 | 53,735,000 | 52,990,310 | | 2,433 | | | 5.125 | 5.202 | JJ | 1,376,959 | 2,753,919 | 12/15/2015 | 01/01/2051 |
| 462590-KS-8 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.59 | | | 1 | 1FE | 3,065,000 | 97.3600 | 2,984,084 | 3,065,000 | 3,065,000 | | | | | 3.595 | 3.595 | JD | 9,182 | 110,187 | 10/19/2016 | 12/01/2027 |
| 462590-KT-6 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.74 | | | 1 | 1FE | 2,065,000 | 97.1910 | 2,006,994 | 2,065,000 | 2,065,000 | | | | | 3.745 | 3.745 | JD | 6,445 | 77,334 | 10/19/2016 | 12/01/2028 |
| 462590-KU-3 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.89 | | | 1 | 1FE | 2,680,000 | 97.7500 | 2,619,700 | 2,680,000 | 2,680,000 | | | | | 3.895 | 3.895 | JD | 8,699 | 104,386 | 10/19/2016 | 12/01/2029 |
| 462590-KV-1 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.04 | | | 1 | 1FE | 1,395,000 | 98.6300 | 1,375,889 | 1,395,000 | 1,395,000 | | | | | 4.045 | 4.045 | JD | 4,702 | 56,428 | 10/19/2016 | 12/01/2030 |
| 462590-KW-9 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.19 | | | 1 | 1FE | 1,500,000 | 99.6650 | 1,494,975 | 1,500,000 | 1,500,000 | | | | | 4.195 | 4.195 | JD | 5,244 | 62,925 | 10/19/2016 | 12/01/2031 |
| 462590-KX-7 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.69 | | | 1 | 1FE | 500,000 | 102.6230 | 513,115 | 500,000 | 500,000 | | | | | 4.690 | 4.690 | JD | 1,954 | 23,450 | 10/19/2016 | 12/01/2036 |
| 462590-LJ-7 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.72 | | | 1 | 1FE | 2,435,000 | 98.3290 | 2,394,311 | 2,435,000 | 2,435,000 | | | | | 3.725 | 3.725 | JD | 7,559 | 90,704 | 10/19/2016 | 12/01/2027 |
| 462590-LK-4 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 3.87 | | | 1 | 1FE | 3,000,000 | 98.2410 | 2,947,230 | 3,000,000 | 3,000,000 | | | | | 3.875 | 3.875 | JD | 9,688 | 116,250 | 10/19/2016 | 12/01/2028 |
| 462590-LL-2 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.02 | | | 1 | 1FE | 3,500,000 | 98.8810 | 3,460,835 | 3,500,000 | 3,500,000 | | | | | 4.025 | 4.025 | JD | 11,740 | 140,875 | 10/19/2016 | 12/01/2029 |
| 462590-LM-0 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.19 | | | 1 | 1FE | 2,160,000 | 100.0170 | 2,160,367 | 2,160,000 | 2,160,000 | | | | | 4.195 | 4.195 | JD | 7,551 | 90,612 | 10/19/2016 | 12/01/2030 |
| 462590-LN-8 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.34 | | | 1 | 1FE | 3,000,000 | 100.7720 | 3,023,160 | 3,000,000 | 3,000,000 | | | | | 4.345 | 4.345 | JD | 10,863 | 130,350 | 10/19/2016 | 12/01/2031 |
| 462590-LP-3 | IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.84 | | | 1 | 1FE | 2,250,000 | 103.5520 | 2,329,920 | 2,250,000 | 2,250,000 | | | | | 4.840 | 4.840 | JD | 9,075 | 108,900 | 10/19/2016 | 12/01/2036 |
| 485424-NF-8 | KANSAS ST DEPT OF TRANSPRTN HI State of Kansas Departmen 4.59 | | | 1 | 1FE | 25,000,000 | 108.6460 | 27,161,500 | 25,000,000 | 25,000,000 | | | | | 4.596 | 4.596 | MS | 383,000 | 1,149,000 | 08/18/2010 | 09/01/2035 |
| 485428-ZX-7 | KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 | | | 1 | 1FE | 8,885,000 | 107.4410 | 9,546,133 | 8,885,000 | 8,885,000 | | | | | 5.371 | 5.371 | MN | 79,536 | 477,213 | 02/27/2004 | 05/01/2026 |
| 53945C-HK-9 | LOS ANGELES CA WSTWTR SYS REVE City of Los Angeles CA Wa 4.02 | | | 2 | 1FE | 8,005,000 | 101.6750 | 8,139,084 | 8,005,000 | 8,005,000 | | | | | 4.029 | 4.029 | JD | 26,877 | 322,521 | 05/10/2017 | 06/01/2039 |
| 544445-BD-0 | LOS ANGELES CA DEPT OF ARPTS A City of Los Angeles Depar 3.88 | | | 1 | 1FE | 22,000,000 | 101.1380 | 22,250,360 | 22,000,000 | 22,000,000 | | | | | 3.887 | 3.887 | MN | 109,268 | 855,140 | 11/16/2016 | 05/15/2038 |
| 57419R-D7-7 | MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79 | | | 1 | 1FE | 38,710,800 | 94.3190 | 36,576,908 | 38,780,000 | 38,714,170 | | 1,723 | | | 3.797 | 3.808 | MS | 490,826 | 1,472,477 | 12/19/2016 | 03/01/2039 |
| 575579-VP-9 | MASSACHUSETTS ST BAY TRANSPRTN Massachusetts Bay Transpo 5.56 | | | 1 | 1FE | 10,000,000 | 119.4090 | 11,940,900 | 10,000,000 | 10,000,000 | | | | | 5.569 | 5.569 | JJ | 278,450 | 556,900 | 10/20/2009 | 07/01/2039 |
| 575832-TX-8 | MASSACHUSETTS ST CLG BLDG AUTH Massachusetts State Colle 5.93 | | | 1 | 1FE | 3,109,152 | 121.3240 | 3,372,807 | 2,780,000 | 3,064,649 | | (7,219) | | | 5.932 | 5.136 | MN | 27,485 | 164,910 | 10/27/2011 | 05/01/2040 |
| 57586N-3B-5 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62 | | | 2 | 1FE | 1,665,000 | 100.5760 | 1,674,590 | 1,665,000 | 1,665,000 | | | | | 4.621 | 4.621 | JD | 9,831 | | 10/30/2018 | 12/01/2038 |
| 57586N-3C-3 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72 | | | 2 | 1FE | 385,000 | 102.5530 | 394,829 | 385,000 | 385,000 | | | | | 4.721 | 4.721 | JD | 2,322 | | 10/30/2018 | 06/01/2040 |
| 57604P-5P-5 | MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19 | | | 1 | 1FE | 37,535,600 | 110.8750 | 41,578,125 | 37,500,000 | 37,530,671 | | (762) | | | 5.192 | 5.186 | FA | 811,250 | 1,947,000 | 07/28/2010 | 08/01/2040 |
| 57604T-AD-8 | MASSACHUSETTS ST TRANSPRTN FUN Commonwealth of Massachus 5.73 | | | 1 | 1FE | 12,750,000 | 121.9680 | 15,550,920 | 12,750,000 | 12,750,000 | | | | | 5.731 | 5.731 | JD | 60,892 | 730,703 | 12/16/2010 | 06/01/2040 |
| 584556-ER-1 | MED CENTER MS EDUCTNL BLDG COR Medical Center Educationa 4.82 | | | 1 | 1FE | 45,080,000 | 103.7910 | 46,788,983 | 45,080,000 | 45,080,000 | | | | | 4.822 | 4.822 | JD | 181,146 | 2,173,758 | 03/30/2012 | 06/01/2038 |
| 584556-ES-9 | MED CENTER MS EDUCTNL BLDG COR Medical Center Educationa 4.57 | | | 1 | 1FE | 2,245,000 | 103.6400 | 2,326,718 | 2,245,000 | 2,245,000 | | | | | 4.572 | 4.572 | JD | 8,553 | 102,641 | 03/30/2012 | 06/01/2032 |
| 590545-TH-2 | MESA AZ UTILITY SYS REVENUE City of Mesa AZ Utility S 4.56 | | | 2 | 1FE | 1,175,000 | 104.8830 | 1,232,375 | 1,175,000 | 1,175,000 | | | | | 4.569 | 4.569 | JJ | 26,843 | 53,686 | 03/16/2012 | 07/01/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 590545-TJ-8 | MESA AZ UTILITY SYS REVENUE City of Mesa AZ Utility S 5.04 | | | 2 | 1FE | 19,651,176 | 105.5590 | 20,182,881 | 19,120,000 | 19,329,880 | | (54,174) | | | 5.048 | 4.703 | JJ | 482,589 | 965,178 | 05/01/2012 | 07/01/2035 |
| 592041-WJ-2 | MET GOVT NASHVILLE & DAVIDSONC Metropolitan Government N 4.05 | | | 1 | 1FE | 12,995,000 | 102.3010 | 13,294,015 | 12,995,000 | 12,995,000 | | | | | 4.053 | 4.053 | JJ | 263,344 | 526,687 | 03/18/2016 | 07/01/2026 |
| 59333A-MC-2 | MIAMI-DADE CNTY FL EDUCTNL FAC MIAMI-DADE COUNTY EDUCATI 5.07 | | | 1 | 1FE | 66,413,536 | 112.5500 | 74,001,625 | 65,750,000 | 66,390,445 | | (9,057) | | | 5.073 | 5.010 | AO | 833,874 | 3,335,498 | 03/29/2017 | 04/01/2050 |
| 59333P-2R-8 | MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.73 | | | 1 | 1FE | 8,770,000 | 94.4640 | 8,284,493 | 8,770,000 | 8,770,000 | | | | | 3.732 | 3.732 | AO | 81,824 | 327,296 | 08/11/2017 | 10/01/2037 |
| 59333P-2S-6 | MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.98 | | | 1 | 1FE | 18,100,000 | 95.9680 | 17,370,208 | 18,100,000 | 18,100,000 | | | | | 3.982 | 3.982 | AO | 180,186 | 720,742 | 08/11/2017 | 10/01/2041 |
| 59333P-3W-6 | MIAMI-DADE CNTY FL AVIATION RE COUNTY OF MIAMI-DADE FL A 4.28 | | | 2 | 1FE | 124,850,000 | 101.1510 | 126,287,024 | 124,850,000 | 124,850,000 | | | | | 4.280 | 4.280 | AO | 1,335,895 | 460,142 | 08/16/2018 | 10/01/2041 |
| 59333P-V7-0 | MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.65 | | | 1 | 1FE | 8,911,092 | 96.0740 | 8,574,605 | 8,925,000 | 8,912,359 | | 581 | | | 3.656 | 3.668 | AO | 81,575 | 326,298 | 10/27/2016 | 10/01/2034 |
| 59333P-V8-8 | MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.70 | | | 1 | 1FE | 10,491,320 | 96.2700 | 10,108,350 | 10,500,000 | 10,492,074 | | 335 | | | 3.706 | 3.712 | AO | 97,283 | 389,130 | 10/14/2016 | 10/01/2035 |
| 59333P-V9-6 | MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.75 | | | 1 | 1FE | 3,501,403 | 96.5210 | 3,383,061 | 3,505,000 | 3,501,702 | | 129 | | | 3.756 | 3.763 | AO | 32,912 | 131,648 | 10/12/2016 | 10/01/2036 |
| 59333P-W2-0 | MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.85 | | | 1 | 1FE | 11,519,220 | 96.2330 | 11,009,055 | 11,440,000 | 11,503,793 | | (6,982) | | | 3.856 | 3.772 | AO | 110,282 | 441,126 | 09/26/2016 | 10/01/2041 |
| 59447T-CZ-4 | MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.19 | | | 1 | 1FE | 40,000,000 | 101.1720 | 40,468,800 | 40,000,000 | 40,000,000 | | | | | 4.195 | 4.195 | MS | 559,333 | 1,678,000 | 04/16/2015 | 09/01/2035 |
| 59447T-DA-8 | MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.34 | | | 1 | 1FE | 50,000,000 | 100.9070 | 50,453,500 | 50,000,000 | 50,000,000 | | | | | 4.345 | 4.345 | MS | 724,167 | 2,172,500 | 04/16/2015 | 09/01/2045 |
| 59447T-KB-8 | MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 3.58 | | | 1 | 1FE | 40,744,226 | 92.9180 | 37,998,816 | 40,895,000 | 40,756,781 | | 5,843 | | | 3.585 | 3.612 | MN | 244,348 | 1,466,086 | 10/24/2016 | 11/01/2035 |
| 59447T-KN-2 | MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 3.61 | | | 1 | 1FE | 10,200,000 | 98.6930 | 10,066,686 | 10,200,000 | 10,200,000 | | | | | 3.610 | 3.610 | MN | 61,370 | 368,220 | 07/29/2016 | 11/01/2032 |
| 602418-BB-0 | MILWAUKEE WI REDEV AUTH REDEV Milwaukee Redevelopment A 5.16 | | | 1 | 1FE | 29,000,000 | 106.6350 | 30,924,150 | 29,000,000 | 29,000,000 | | | | | 5.163 | 5.163 | MN | 191,318 | 1,497,270 | 06/25/2015 | 05/15/2041 |
| 603827-XZ-4 | MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 3.89 | | | 1 | 1FE | 4,000,000 | 100.8920 | 4,035,680 | 4,000,000 | 4,000,000 | | | | | 3.896 | 3.896 | JJ | 77,920 | 155,840 | 12/07/2016 | 01/01/2030 |
| 603827-YA-8 | MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 3.99 | | | 1 | 1FE | 3,500,000 | 101.1040 | 3,538,640 | 3,500,000 | 3,500,000 | | | | | 3.996 | 3.996 | JJ | 69,930 | 139,860 | 12/07/2016 | 01/01/2031 |
| 603827-YB-6 | MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.09 | | | 1 | 1FE | 3,000,000 | 101.3980 | 3,041,940 | 3,000,000 | 3,000,000 | | | | | 4.096 | 4.096 | JJ | 61,440 | 122,880 | 12/07/2016 | 01/01/2032 |
| 603827-YC-4 | MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.19 | | | 1 | 1FE | 3,000,000 | 101.7730 | 3,053,190 | 3,000,000 | 3,000,000 | | | | | 4.196 | 4.196 | JJ | 62,940 | 125,880 | 12/07/2016 | 01/01/2033 |
| 603827-YD-2 | MINNEAPOLIS-SAINT PAUL MN MET Minneapolis-St Paul Metro 4.24 | | | 1 | 1FE | 3,000,000 | 101.9570 | 3,058,710 | 3,000,000 | 3,000,000 | | | | | 4.246 | 4.246 | JJ | 63,690 | 127,380 | 12/07/2016 | 01/01/2034 |
| 60636A-JD-6 | MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 4.07 | | | 1 | 1FE | 40,000,000 | 102.6440 | 41,057,600 | 40,000,000 | 40,000,000 | | | | | 4.072 | 4.072 | AO | 343,858 | 1,628,800 | 07/30/2014 | 10/15/2044 |
| 60636A-MP-5 | MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 4.75 | | | 1 | 1FE | 23,809,900 | 107.2140 | 24,659,220 | 23,000,000 | 23,766,742 | | (15,041) | | | 4.756 | 4.537 | AO | 273,470 | 1,093,880 | 02/10/2016 | 10/01/2045 |
| 60636A-MQ-3 | MISSOURI ST HLTH & EDUCTNL FAC HEALTH & EDUCATIONAL FACI 3.65 | | | 1 | 1FE | 4,615,000 | 96.3420 | 4,446,183 | 4,615,000 | 4,615,000 | | | | | 3.651 | 3.651 | JJ | 77,694 | 168,494 | 02/19/2016 | 01/15/2046 |
| 60636A-PP-2 | MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 3.65 | | | 1 | 1FE | 941,750 | 94.4100 | 906,336 | 960,000 | 942,085 | | 233 | | | 3.652 | 3.744 | FA | 13,245 | 38,857 | 10/04/2017 | 08/15/2057 |
| 60636V-BW-6 | MISSOURI ST DEV FIN BRD Missouri Development Fina 4.24 | | | 1 | 1FE | 18,097,785 | 101.2600 | 18,262,241 | 18,035,000 | 18,057,074 | | (7,222) | | | 4.240 | 4.194 | MN | 127,447 | 764,684 | 09/07/2012 | 11/01/2033 |
| 60636W-PE-9 | MISSOURI ST HIGHWAYS & TRANSIT Missouri Highway & Transp 5.63 | | | 1 | 1FE | 10,000,000 | 115.1150 | 11,511,500 | 10,000,000 | 10,000,000 | | | | | 5.633 | 5.633 | MN | 93,883 | 563,300 | 10/28/2009 | 05/01/2029 |
| 610730-AA-1 | MONROE CNTY NY INDL DEV AGY SC Monroe County Industrial 4.17 | | | 1 | 1FE | 12,084,830 | 103.5370 | 12,424,440 | 12,000,000 | 12,064,857 | | (5,632) | | | 4.176 | 4.105 | MN | 83,520 | 501,120 | 09/23/2015 | 05/01/2028 |
| 61075T-LJ-5 | MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.63 | | | 1 | 1FE | 3,335,000 | 107.1860 | 3,574,653 | 3,335,000 | 3,335,000 | | | | | 4.631 | 4.631 | JJ | 77,222 | 154,444 | 06/17/2015 | 07/01/2035 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 61075T-LK-2 | MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.88 | | | 1 | 1FE | 10,976,695 | 110.0460 | 12,022,526 | 10,925,000 | 10,973,958 | | (904) | | | 4.881 | 4.851 | JJ | 266,625 | 533,249 | 07/22/2015 | 07/01/2045 |
| 611581-AV-1 | MONROVIA CA PENSN OBLG City of Monrovia CA 3.99 05/01 | | | 2 | 1FE | 5,000,000 | 99.2770 | 4,963,850 | 5,000,000 | 5,000,000 | | | | | 3.990 | 3.990 | MN | 33,250 | 176,225 | 12/01/2017 | 05/01/2038 |
| 611581-AW-9 | MONROVIA CA PENSN OBLG City of Monrovia CA 4.09 05/01 | | | 2 | 1FE | 5,315,000 | 99.6880 | 5,298,417 | 5,315,000 | 5,315,000 | | | | | 4.090 | 4.090 | MN | 36,231 | 192,022 | 12/01/2017 | 05/01/2042 |
| 611581-AX-7 | MONROVIA CA PENSN OBLG City of Monrovia CA 4.14 05/01 | | | 2 | 1FE | 8,315,000 | 99.7960 | 8,298,037 | 8,315,000 | 8,315,000 | | | | | 4.140 | 4.140 | MN | 57,374 | 304,080 | 12/01/2017 | 05/01/2047 |
| 64542W-BH-2 | NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 3.78 | | | 1 | 1FE | 9,000,000 | 98.8330 | 8,894,970 | 9,000,000 | 9,000,000 | | | | | 3.782 | 3.782 | AO | 85,095 | 340,380 | 11/03/2016 | 04/01/2036 |
| 64542W-BJ-8 | NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.03 | | | 1 | 1FE | 11,430,000 | 100.1410 | 11,446,116 | 11,430,000 | 11,430,000 | | | | | 4.032 | 4.032 | AO | 115,214 | 460,858 | 11/03/2016 | 04/01/2041 |
| 64542W-BK-5 | NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.23 | | | 1 | 1FE | 18,559,770 | 100.6210 | 18,670,227 | 18,555,000 | 18,558,794 | | (440) | | | 4.232 | 4.229 | AO | 196,312 | 785,248 | 11/03/2016 | 04/01/2048 |
| 64577B-TX-2 | NEW JERSEY ST ECON DEV AUTH RE New Jersey Economic Devel 5.70 | | | 1 | 2FE | 11,000,000 | 113.4880 | 12,483,680 | 11,000,000 | 11,000,000 | | | | | 5.706 | 5.706 | JD | 27,896 | 627,660 | 12/01/2016 | 06/15/2030 |
| 64579R-BR-7 | NEW JERSEY INSTITUTE OF TECHNO New Jersey Institute of T 4.17 | | | 2 | 1FE | 3,152,946 | 100.3710 | 3,156,668 | 3,145,000 | 3,152,072 | | (693) | | | 4.177 | 4.145 | JJ | 65,683 | 144,503 | 09/08/2017 | 07/01/2037 |
| 64579R-BS-5 | NEW JERSEY INSTITUTE OF TECHNO New Jersey Institute of T 4.35 | | | 2 | 1FE | 21,050,460 | 99.4220 | 20,878,620 | 21,000,000 | 21,044,281 | | (4,243) | | | 4.357 | 4.327 | JJ | 457,485 | 1,006,467 | 06/01/2017 | 07/01/2047 |
| 645913-AA-2 | NEW JERSEY ST ECON DEV AUTH LE New Jersey Economic Devel 7.42 | | | 4 | 2FE | 9,869,900 | 121.1270 | 12,112,700 | 10,000,000 | 9,912,579 | | 5,590 | | | 7.425 | 7.550 | FA | 280,500 | 742,500 | 12/09/2008 | 02/15/2029 |
| 645916-TV-9 | NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 | | | 1 | 2FE | 22,523,183 | 104.4310 | 23,637,957 | 22,635,000 | 22,587,792 | | 6,104 | | | 5.800 | 5.840 | AO | 328,208 | 1,312,830 | 04/03/2003 | 04/01/2025 |
| 646066-2P-4 | NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.83 | | | 1 | 1FE | 875,000 | 93.3840 | 817,110 | 875,000 | 875,000 | | | | | 3.836 | 3.836 | MS | 11,188 | 23,962 | 11/16/2017 | 09/01/2036 |
| 646066-ZE-3 | NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.64 | | | 1 | 1FE | 1,012,350 | 95.0070 | 950,070 | 1,000,000 | 1,011,138 | | (531) | | | 3.640 | 3.546 | JJ | 18,200 | 36,400 | 08/24/2016 | 07/01/2034 |
| 646108-QL-7 | NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.27 | | | 1 | 1FE | 5,000,000 | 100.8370 | 5,041,850 | 5,000,000 | 5,000,000 | | | | | 4.272 | 4.272 | MN | 35,600 | 213,600 | 03/06/2015 | 11/01/2030 |
| 646108-QM-5 | NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.67 | | | 1 | 1FE | 8,455,000 | 100.5700 | 8,503,194 | 8,455,000 | 8,455,000 | | | | | 4.671 | 4.671 | MN | 65,822 | 394,933 | 03/06/2015 | 11/01/2045 |
| 646108-QN-3 | NEW JERSEY ST HSG & MTGE FIN A New Jersey Housing & Mort 4.47 | | | 1 | 1FE | 8,500,000 | 99.3100 | 8,441,350 | 8,500,000 | 8,500,000 | | | | | 4.471 | 4.471 | MN | 63,339 | 380,035 | 03/06/2015 | 11/01/2037 |
| 64970M-ZT-3 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 | | | 1 | 1FE | 2,604,515 | 108.3980 | 2,850,867 | 2,630,000 | 2,616,156 | | 1,277 | | | 5.470 | 5.550 | MN | 23,977 | 143,861 | 03/15/2007 | 05/01/2027 |
| 64970M-ZU-0 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.52 | | | 1 | 1FE | 6,697,420 | 110.9530 | 7,522,613 | 6,780,000 | 6,711,542 | | 1,512 | | | 5.520 | 5.600 | MN | 62,376 | 374,256 | 03/15/2007 | 05/01/2041 |
| 64971M-S7-8 | NEW YORK CITY NY TRANSITIONAL New York City Transitiona 5.46 | | | 1 | 1FE | 5,619,200 | 117.5880 | 5,879,400 | 5,000,000 | 5,503,579 | | (18,637) | | | 5.467 | 4.616 | MN | 45,558 | 273,350 | 11/17/2011 | 05/01/2036 |
| 64971Q-6Y-4 | NEW YORK CITY NY TRANSITIONAL New York City Transitiona 4.6 | | | 1 | 1FE | 28,719,161 | 108.8630 | 31,973,063 | 29,370,000 | 28,841,565 | | 26,449 | | | 4.600 | 4.779 | MN | 225,170 | 1,351,020 | 12/06/2013 | 11/01/2032 |
| 64972B-VS-1 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 4.03 | | | 1 | 1FE | 3,000,000 | 100.6610 | 3,019,830 | 3,000,000 | 3,000,000 | | | | | 4.030 | 4.030 | MN | 20,150 | 120,900 | 07/18/2012 | 11/01/2028 |
| 64972B-VT-9 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 4.4 | | | 1 | 1FE | 5,000,000 | 100.8910 | 5,044,550 | 5,000,000 | 5,000,000 | | | | | 4.400 | 4.400 | MN | 36,667 | 220,000 | 07/18/2012 | 11/01/2032 |
| 64972F-7Q-3 | NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5 06 | | | 1 | 1FE | 5,162,850 | 108.5580 | 5,427,900 | 5,000,000 | 5,071,129 | | (18,620) | | | 5.000 | 4.550 | JD | 11,111 | 250,000 | 07/17/2013 | 06/15/2045 |
| 64972F-H2-5 | NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5.75 | | | 1 | 1FE | 25,000,000 | 125.0610 | 31,265,250 | 25,000,000 | 25,000,000 | | | | | 5.750 | 5.750 | JD | 63,889 | 1,437,500 | 10/27/2009 | 06/15/2041 |
| 64972F-T5-5 | NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5.79 | | | 1 | 1FE | 8,991,252 | 103.6090 | 8,625,449 | 8,325,000 | 8,469,097 | | (93,986) | | | 5.790 | 4.545 | JD | 21,423 | 482,018 | 10/02/2013 | 06/15/2041 |
| 64989K-GR-1 | NEW YORK ST PWR AUTH REVENUE New York Power Authority 5.985 | | | 1 | 1FE | 40,000,000 | 131.5730 | 52,629,200 | 40,000,000 | 40,000,000 | | | | | 5.985 | 5.985 | MN | 305,900 | 2,394,000 | 10/10/2007 | 11/15/2043 |
| 649902-H4-8 | NEW YORK ST DORM AUTH ST PERSO NEW YORK STATE DORMITORY 5.427 | | | 1 | 1FE | 25,000,000 | 116.5510 | 29,137,750 | 25,000,000 | 25,000,000 | | | | | 5.427 | 5.427 | MS | 399,488 | 1,356,750 | 10/08/2009 | 03/15/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 649907-YA-4 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.80 | | | 1 | 1FE | 27,770,495 | 111.2730 | 30,600,075 | 27,500,000 | 27,727,950 | | (9,565) | | | 4.802 | 4.727 | JD | 110,046 | 1,320,550 | 02/24/2014 | 12/01/2034 |
| 64990C-ER-8 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.87 | | | 1 | 1FE | 46,866,993 | 96.0950 | 45,611,492 | 47,465,000 | 46,880,660 | | 7,897 | | | 3.879 | 3.949 | JJ | 920,584 | 1,551,600 | 07/09/2018 | 07/01/2046 |
| 64990C-JW-2 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.22 | | | 1 | 1FE | 22,004,432 | 102.2090 | 22,705,729 | 22,215,000 | 22,016,730 | | 6,351 | | | 4.224 | 4.291 | JJ | 469,181 | 887,357 | 04/26/2018 | 07/01/2038 |
| 64990C-ZW-4 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.99 | | | 1 | 1FE | 26,320,000 | 100.0910 | 26,343,951 | 26,320,000 | 26,320,000 | | | | | 3.998 | 3.998 | JJ | 526,137 | 1,052,274 | 05/17/2017 | 07/01/2039 |
| 64990C-ZX-2 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.14 | | | 1 | 1FE | 37,770,256 | 101.7480 | 38,384,433 | 37,725,000 | 37,764,149 | | (3,787) | | | 4.148 | 4.133 | JJ | 782,417 | 1,564,833 | 05/25/2017 | 07/01/2047 |
| 650035-TD-0 | NEW YORK ST URBAN DEV CORP REV New York State Urban Deve 5.77 | | | 1 | 1FE | 7,114,928 | 114.8720 | 6,955,500 | 6,055,000 | 6,957,715 | | (26,567) | | | 5.770 | 4.626 | MS | 102,871 | 349,374 | 04/04/2012 | 03/15/2039 |
| 653403-DR-3 | NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.30 | | | 2 | 1FE | 2,000,000 | 101.5120 | 2,030,240 | 2,000,000 | 2,000,000 | | | | | 4.305 | 4.305 | AO | 21,525 | 22,482 | 06/08/2018 | 10/01/2038 |
| 653403-DS-1 | NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.40 | | | 2 | 1FE | 7,300,000 | 101.5830 | 7,415,559 | 7,300,000 | 7,300,000 | | | | | 4.405 | 4.405 | AO | 80,391 | 83,964 | 06/08/2018 | 10/01/2048 |
| 667530-AA-7 | N W WA INFRASTRUCTURE FING COR Northwest Infrastructure 5.37 | | | 1 | 1FE | 54,950,790 | 115.9530 | 64,933,680 | 56,000,000 | 55,254,312 | | 31,271 | | | 5.379 | 5.511 | JJ | 1,506,120 | 3,012,240 | 03/15/2006 | 01/01/2034 |
| 677520-SS-3 | OHIO ST US TREASURY OBLIG | | | 1 | 1 | 10,000,000 | 101.9920 | 10,199,200 | 10,000,000 | 10,000,000 | | | | | 5.580 | 5.580 | AO | 139,500 | 558,000 | 10/28/2009 | 10/01/2024 |
| 67756A-2T-8 | OHIO ST HGR EDUCTNL FAC COMMIS Ohio Higher Educational F 4.72 | | | 1 | 1FE | 10,000,000 | 110.3940 | 11,039,400 | 10,000,000 | 10,000,000 | | | | | 4.723 | 4.723 | JJ | 236,150 | 472,300 | 11/16/2011 | 01/01/2032 |
| 677632-G8-8 | OHIO ST UNIV OHIO STATE UNIVERSITY/THE 3.79 | | | 1 | 1FE | 58,983,988 | 98.6290 | 58,191,110 | 59,000,000 | 58,984,433 | | 266 | | | 3.798 | 3.800 | JD | 186,735 | 2,240,820 | 03/07/2016 | 12/01/2046 |
| 677632-MV-0 | OHIO ST UNIV Ohio State University/The 4.91 | | | 1 | 1FE | 44,838,322 | 115.7140 | 49,612,378 | 42,875,000 | 44,627,445 | | (49,703) | | | 4.910 | 4.602 | JD | 175,430 | 2,105,163 | 09/12/2014 | 06/01/2040 |
| 67766W-QG-0 | OHIO ST WTR DEV AUTH WTR POLL Ohio Water Development Au 4.87 | | | 1 | 1FE | 46,380,360 | 109.8560 | 50,890,792 | 46,325,000 | 46,366,046 | | (1,841) | | | 4.879 | 4.871 | JD | 188,350 | 2,260,197 | 11/24/2010 | 12/01/2034 |
| 678505-FX-1 | OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 3.92 | | | 2 | 1FE | 1,000,000 | 99.6130 | 996,130 | 1,000,000 | 1,000,000 | | | | | 3.926 | 3.926 | FA | 16,358 | 39,260 | 04/14/2016 | 08/01/2036 |
| 678505-FY-9 | OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 4.02 | | | 2 | 1FE | 1,600,000 | 99.6670 | 1,594,672 | 1,600,000 | 1,600,000 | | | | | 4.026 | 4.026 | FA | 26,840 | 64,416 | 04/14/2016 | 08/01/2040 |
| 678505-FZ-6 | OKLAHOMA ST AGRIC & MECH CLGSR Oklahoma Agricultural & M 4.07 | | | 2 | 1FE | 10,200,561 | 99.3810 | 10,107,048 | 10,170,000 | 10,194,527 | | (2,715) | | | 4.076 | 4.039 | FA | 172,721 | 414,529 | 04/21/2016 | 08/01/2045 |
| 678553-BK-3 | OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.22 | | | 2 | 1FE | 15,935,000 | 100.7130 | 16,048,617 | 15,935,000 | 15,935,000 | | | | | 4.224 | 4.224 | MS | 179,492 | | 09/12/2018 | 09/01/2038 |
| 678553-BL-1 | OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.32 | | | 2 | 1FE | 14,580,000 | 100.4550 | 14,646,339 | 14,580,000 | 14,580,000 | | | | | 4.324 | 4.324 | MS | 168,117 | | 09/12/2018 | 09/01/2042 |
| 67884F-ZF-6 | OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.61 | | | 1 | 1FE | 6,900,000 | 103.7060 | 7,155,714 | 6,900,000 | 6,900,000 | | | | | 4.618 | 4.618 | JD | 26,554 | 318,642 | 07/29/2015 | 06/01/2035 |
| 67884F-ZG-4 | OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.76 | | | 1 | 1FE | 11,105,000 | 103.9130 | 11,539,539 | 11,105,000 | 11,105,000 | | | | | 4.768 | 4.768 | JD | 44,124 | 529,486 | 07/29/2015 | 06/01/2040 |
| 67884F-ZH-2 | OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.86 | | | 1 | 1FE | 15,180,000 | 103.8060 | 15,757,751 | 15,180,000 | 15,180,000 | | | | | 4.868 | 4.868 | JD | 61,580 | 738,962 | 07/29/2015 | 06/01/2045 |
| 681785-JJ-1 | OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.15 | | | 4 | 1FE | 2,855,000 | 102.6730 | 2,931,314 | 2,855,000 | 2,855,000 | | | | | 4.153 | 4.153 | FA | 49,403 | 118,568 | 02/23/2017 | 02/01/2038 |
| 681785-JK-8 | OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.35 | | | 4 | 1FE | 13,955,000 | 105.1910 | 14,679,404 | 13,955,000 | 13,955,000 | | | | | 4.353 | 4.353 | FA | 253,109 | 607,461 | 02/23/2017 | 02/01/2047 |
| 685869-EJ-4 | OREGON ST HLTH & SCIENCE UNIVR Oregon Health & Science U 5 07 | | | 1 | 1FE | 40,089,800 | 112.6660 | 45,066,400 | 40,000,000 | 40,084,700 | | (1,592) | | | 5.000 | 4.985 | JJ | 1,000,000 | 2,000,000 | 07/29/2015 | 07/01/2045 |
| 696624-BD-6 | PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3.75 | | | 2 | 1FE | 1,950,740 | 100.5090 | 2,010,180 | 2,000,000 | 1,956,099 | | 2,881 | | | 3.750 | 3.986 | AO | 18,750 | 75,000 | 01/19/2017 | 10/01/2030 |
| 696624-BE-4 | PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4 10 | | | 2 | 1FE | 1,636,355 | 101.7240 | 1,678,446 | 1,650,000 | 1,637,652 | | 726 | | | 4.000 | 4.076 | AO | 16,500 | 66,000 | 01/19/2017 | 10/01/2031 |
| 696624-BF-1 | PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4 10 | | | 2 | 1FE | 1,222,181 | 101.3330 | 1,256,529 | 1,240,000 | 1,223,755 | | 863 | | | 4.000 | 4.126 | AO | 12,400 | 49,600 | 01/19/2017 | 10/01/2032 |
| 696624-BG-9 | PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25 | | | 2 | 1FE | 8,838,312 | 101.0430 | 9,058,505 | 8,965,000 | 8,845,466 | | 3,685 | | | 4.250 | 4.347 | AO | 95,253 | 359,763 | 04/11/2018 | 10/01/2037 |
| 696624-BH-7 | PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25 | | | 2 | 1FE | 2,293,496 | 100.5850 | 2,358,718 | 2,345,000 | 2,295,719 | | 1,236 | | | 4.250 | 4.397 | AO | 24,916 | 99,663 | 02/24/2017 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 69848A-AA-6 | PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 | | | 1 | 1FE | 48,719,531 | 96.1980 | 46,028,819 | 47,848,000 | 48,684,730 | | (15,103) | | | 3.985 | 3.885 | JJ | 879,220 | 1,906,743 | 09/02/2016 | 07/15/2048 |
| 70227R-AB-6 | PASADENA CA PENSION OBLIG City of Pasadena CA 4.75 05/01 | | | 1 | 1FE | 31,757,700 | 102.5570 | 33,331,025 | 32,500,000 | 31,801,372 | | 12,817 | | | 4.750 | 4.896 | MN | 257,292 | 1,543,750 | 04/24/2015 | 05/01/2045 |
| 70917S-3J-0 | PENNSYLVANIA ST HGR EDUCTNL FA Pennsylvania Higher Educa 4.3 | | | 2 | 1FE | 25,000,000 | 100.5020 | 25,125,500 | 25,000,000 | 25,000,000 | | | | | 4.300 | 4.300 | JD | 47,778 | 295,625 | 08/23/2018 | 06/15/2045 |
| 71884A-WU-9 | PHOENIX AZ CIVIC IMPT CORP EXC City of Phoenix Civic Imp 4.39 | | | 1 | 1FE | 10,000,000 | 102.8940 | 10,289,400 | 10,000,000 | 10,000,000 | | | | | 4.394 | 4.394 | JJ | 219,700 | 439,400 | 06/01/2012 | 07/01/2033 |
| 73209G-AY-6 | POMONA CA REVENUE City of Pomona CA 3.85 05/01/2 | | | 1 | 1FE | 2,500,000 | 96.4310 | 2,410,775 | 2,500,000 | 2,500,000 | | | | | 3.850 | 3.850 | MN | 16,042 | 96,250 | 04/21/2017 | 05/01/2037 |
| 73209G-AZ-3 | POMONA CA REVENUE City of Pomona CA 4.05 05/01/2 | | | 1 | 1FE | 4,986,300 | 96.0790 | 4,803,950 | 5,000,000 | 4,986,676 | | 244 | | | 4.050 | 4.066 | MN | 33,750 | 202,500 | 05/04/2017 | 05/01/2047 |
| 732622-AV-7 | PONTIAC MI WSTWTR TREATMENT FA Pontiac Wastewater Treatm 4 06 | | | 1 | 1FE | 20,040,000 | 100.6900 | 20,178,276 | 20,040,000 | 20,040,000 | | | | | 4.000 | 4.000 | JD | 66,800 | 801,600 | 08/15/2012 | 06/01/2034 |
| 73358W-CX-0 | PORT AUTH OF NEW YORK & NEW JE PORT AUTHORITY OF NEW YOR 5.64 | | | 4 | 1FE | 18,421,094 | 121.7880 | 18,389,988 | 15,100,000 | 18,002,722 | | (79,126) | | | 5.647 | 4.283 | MN | 142,116 | 852,697 | 02/19/2013 | 11/01/2040 |
| 73358W-EK-6 | PORT AUTH OF NEW YORK & NEW JE PORT AUTHORITY OF NEW YOR 4.92 | | | 4 | 1FE | 26,454,493 | 114.4600 | 29,255,976 | 25,560,000 | 26,387,060 | | (11,852) | | | 4.926 | 4.725 | AO | 314,771 | 1,259,086 | 08/24/2012 | 10/01/2051 |
| 73358W-RQ-9 | PORT AUTH OF NEW YORK & NEW JE Port Authority of New Yor 5.31 | | | 1 | 1FE | 100,000,000 | 107.9630 | 107,963,000 | 100,000,000 | 100,000,000 | | | | | 5.310 | 5.310 | FA | 2,212,500 | 5,310,000 | 01/23/2014 | 08/01/2046 |
| 733911-BU-4 | PORT OF CORPUS CHRISTI TX AUTH Port of Corpus Christi Au 4.60 | | | 1 | 1FE | 20,149,189 | 105.1300 | 21,146,900 | 20,115,000 | 20,139,303 | | (2,928) | | | 4.607 | 4.586 | JD | 77,225 | 926,698 | 05/11/2015 | 12/01/2035 |
| 733911-BX-8 | PORT OF CORPUS CHRISTI TX AUTH Port of Corpus Christi Au 4.23 | | | 1 | 1FE | 1,725,891 | 103.8520 | 1,765,484 | 1,700,000 | 1,718,895 | | (2,324) | | | 4.237 | 4.051 | JD | 6,002 | 72,029 | 10/29/2015 | 12/01/2030 |
| 736746-TK-4 | PORTLAND OR URBAN RENEWAL & RE City of Portland OR 6.3 06/15/ | | | 1 | 1FE | 12,970,000 | 110.5050 | 14,332,499 | 12,970,000 | 12,970,000 | | | | | 6.300 | 6.300 | JD | 36,316 | 817,110 | 04/11/2008 | 06/15/2024 |
| 74442P-GN-9 | PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 | | | 4 | 1FE | 7,115,000 | 102.3250 | 7,280,424 | 7,115,000 | 7,115,000 | | | | | 4.269 | 4.269 | JJ | 151,870 | 72,560 | 03/16/2018 | 07/01/2040 |
| 74442P-HD-0 | PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 | | | 4 | 1FE | 11,384,570 | 102.4200 | 11,675,880 | 11,400,000 | 11,384,797 | | 227 | | | 4.269 | 4.279 | JJ | 243,333 | 100,962 | 07/26/2018 | 07/01/2040 |
| 752123-JH-3 | RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 | | | 1 | 2FE | 14,011,134 | 115.2740 | 16,374,672 | 14,205,000 | 14,054,548 | | 6,190 | | | 6.262 | 6.376 | MS | 296,506 | 889,517 | 11/19/2008 | 09/01/2031 |
| 76221T-DF-3 | RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.23 | | | 1 | 1FE | 675,000 | 101.6290 | 685,996 | 675,000 | 675,000 | | | | | 4.236 | 4.236 | AO | 7,148 | 28,593 | 10/01/2014 | 10/01/2029 |
| 76221T-DG-1 | RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.43 | | | 1 | 1FE | 1,625,000 | 101.1500 | 1,643,688 | 1,625,000 | 1,625,000 | | | | | 4.433 | 4.433 | AO | 18,009 | 72,036 | 10/01/2014 | 10/01/2034 |
| 783186-NH-8 | RUTGERS NJ ST UNIV Rutgers The State Univers 5.66 | | | 1 | 1FE | 37,328,417 | 117.8960 | 40,615,172 | 34,450,000 | 37,059,499 | | (73,151) | | | 5.665 | 5.062 | MN | 325,265 | 1,951,593 | 11/03/2015 | 05/01/2040 |
| 783186-RC-5 | RUTGERS NJ ST UNIV Rutgers The State Univers 4.71 | | | 1 | 1FE | 466,899 | 110.4950 | 480,653 | 435,000 | 461,554 | | (1,334) | | | 4.712 | 4.143 | MN | 3,416 | 20,497 | 09/10/2014 | 05/01/2033 |
| 783186-TN-9 | RUTGERS NJ ST UNIV Rutgers The State Univers 4.14 | | | 2 | 1FE | 42,363,850 | 100.1040 | 42,419,070 | 42,375,000 | 42,364,320 | | 470 | | | 4.146 | 4.147 | MN | 292,811 | 1,034,600 | 04/19/2018 | 05/01/2048 |
| 79560T-AX-0 | SALT LAKE CITY UT SALES & EXCI Salt Lake City Corp 5.142 04/0 | | | 1 | 1FE | 45,270,000 | 105.4290 | 47,727,708 | 45,270,000 | 45,270,000 | | | | | 5.142 | 5.142 | AO | 581,946 | 2,327,783 | 09/17/2013 | 04/01/2038 |
| 796246-AN-6 | SAN ANTONIO TX CUSTOMER FAC CH City of San Antonio TX Cu 5.77 | | | 1 | 1FE | 10,000,000 | 105.0280 | 10,502,800 | 10,000,000 | 10,000,000 | | | | | 5.771 | 5.771 | JJ | 288,550 | 577,100 | 07/15/2015 | 07/01/2040 |
| 796246-AP-1 | SAN ANTONIO TX CUSTOMER FAC CH City of San Antonio TX Cu 5.87 | | | 1 | 1FE | 14,750,399 | 106.3440 | 15,483,686 | 14,560,000 | 14,696,110 | | (17,022) | | | 5.871 | 5.696 | JJ | 427,409 | 854,818 | 08/25/2015 | 07/01/2045 |
| 796253-Y3-0 | SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 5.80 | | | 1 | 1FE | 6,248,655 | 126.8010 | 6,657,053 | 5,250,000 | 6,145,613 | | (23,098) | | | 5.808 | 4.573 | FA | 127,050 | 304,920 | 02/13/2014 | 02/01/2041 |
| 796253-Z2-1 | SAN ANTONIO TX ELEC & GAS REVE CITY OF SAN ANTONIO TX EL 4.42 | | | 1 | 1FE | 64,740,733 | 106.9440 | 68,321,174 | 63,885,000 | 64,624,737 | | (18,954) | | | 4.427 | 4.346 | FA | 1,178,412 | 2,828,189 | 08/16/2013 | 02/01/2042 |
| 796253-Z6-2 | SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.07 | | | 1 | 1FE | 8,000,000 | 106.1930 | 8,495,440 | 8,000,000 | 8,000,000 | | | | | 4.077 | 4.077 | FA | 135,900 | 326,160 | 03/20/2012 | 02/01/2029 |
| 796253-Z7-0 | SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.12 | | | 1 | 1FE | 5,000,000 | 106.8690 | 5,343,450 | 5,000,000 | 5,000,000 | | | | | 4.127 | 4.127 | FA | 85,979 | 206,350 | 03/20/2012 | 02/01/2030 |
| 79730W-BW-9 | SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09 | | | 1 | 1FE | 9,235,615 | 100.4510 | 9,542,845 | 9,500,000 | 9,253,154 | | 9,265 | | | 4.000 | 4.210 | MS | 126,667 | 380,000 | 01/20/2017 | 09/01/2036 |
| 79742G-AF-8 | SAN DIEGO CNTY CA REGL ARPT AU SAN DIEGO COUNTY REGIONAL 5.59 | | | 1 | 1FE | 21,705,860 | 109.3150 | 23,502,725 | 21,500,000 | 21,624,337 | | (19,369) | | | 5.594 | 5.469 | JJ | 601,355 | 1,202,710 | 06/03/2014 | 07/01/2043 |
| 79765R-Q4-4 | SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.03 | | | 1 | 1FE | 23,520,000 | 99.7070 | 23,451,086 | 23,520,000 | 23,520,000 | | | | | 4.035 | 4.035 | MN | 158,172 | 949,032 | 11/29/2016 | 11/01/2041 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 79765R-05-1 | SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.18 | | | 1 | 1FE | 25,740,000 | 100.5730 | 25,887,490 | 25,740,000 | 25,740,000 | | | | | 4.185 | 4.185 | MN | 179,537 | 1,077,219 | 11/29/2016 | 11/01/2046 |
| 797669-UP-1 | SAN FRANCISCO CA BAY AREA RAPI US TREASURY OBLIG | | | 2 | 1FE | 4,000,000 | 105.0230 | 4,200,920 | 4,000,000 | 4,000,000 | | | | | 4.087 | 4.087 | JJ | 81,740 | 163,480 | 09/21/2012 | 07/01/2032 |
| 797669-UQ-9 | SAN FRANCISCO CA BAY AREA RAPI US TREASURY OBLIG | | | 2 | 1FE | 37,198,455 | 105.6870 | 39,146,465 | 37,040,000 | 37,104,005 | | (16,654) | | | 4.287 | 4.233 | JJ | 793,952 | 1,587,905 | 09/24/2012 | 07/01/2042 |
| 79771P-J4-8 | SAN FRANCISCO CITY & CNTY CA R San Francisco City & Coun 5.75 | | | 1 | 1FE | 25,031,250 | 117.4820 | 29,370,500 | 25,000,000 | 25,022,984 | | (679) | | | 5.750 | 5.742 | FA | 598,958 | 1,437,500 | 10/29/2007 | 08/01/2037 |
| 79772E-AS-8 | SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09 | | | 2 | 1FE | 3,893,280 | 98.5230 | 3,940,920 | 4,000,000 | 3,895,118 | | 1,673 | | | 4.000 | 4.155 | MS | 53,333 | 129,778 | 10/27/2017 | 09/01/2048 |
| 79772E-BK-4 | SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09 | | | 2 | 1FE | 30,065,402 | 98.5220 | 29,640,344 | 30,085,000 | 30,053,995 | | (11,633) | | | 4.000 | 3.964 | MS | 401,133 | 976,091 | 01/10/2018 | 09/01/2048 |
| 801624-AF-4 | SANTA CLARA CNTY CA PENSN FUND County of Santa Clara CA 6.001 | | | 1 | 1FE | 25,163,350 | 117.6620 | 29,415,500 | 25,000,000 | 25,128,349 | | (4,131) | | | 6.001 | 5.953 | FA | 625,104 | 1,500,250 | 08/03/2007 | 08/01/2036 |
| 80168Q-EA-6 | SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.35 | | | 2 | 1FE | 20,145,000 | 101.6690 | 20,481,220 | 20,145,000 | 20,145,000 | | | | | 4.354 | 4.354 | JD | 73,093 | 877,113 | 03/18/2016 | 06/01/2046 |
| 80168Q-EB-4 | SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.15 | | | 2 | 1FE | 5,220,000 | 101.6480 | 5,306,026 | 5,220,000 | 5,220,000 | | | | | 4.154 | 4.154 | JD | 18,070 | 216,839 | 03/18/2016 | 06/01/2038 |
| 833102-XE-1 | SNOHOMISH CNTY WA PUBLIC UTILI Snohomish County Public U 5.63 | | | 1 | 1FE | 5,811,900 | 119.6930 | 5,984,650 | 5,000,000 | 5,659,179 | | (25,536) | | | 5.630 | 4.508 | JD | 23,458 | 281,500 | 03/12/2012 | 12/01/2035 |
| 845040-LH-5 | S W TX HGR EDU AUTH Southwest Higher Educatio 3.95 | | | 2 | 1FE | 4,000,000 | 97.8740 | 3,914,960 | 4,000,000 | 4,000,000 | | | | | 3.954 | 3.954 | AO | 39,540 | 158,160 | 05/13/2016 | 10/01/2045 |
| 85732P-BZ-2 | STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5 09 | | | 1 | 1FE | 46,079,513 | 109.5900 | 50,103,452 | 45,719,000 | 45,968,717 | | (22,754) | | | 5.000 | 4.922 | MS | 673,085 | 2,285,950 | 04/01/2014 | 09/15/2027 |
| 85732P-CE-8 | STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5.08 | | | 1 | 1FE | 15,000,000 | 110.7890 | 16,618,350 | 15,000,000 | 15,000,000 | | | | | 5.088 | 5.088 | MS | 224,720 | 763,200 | 10/27/2011 | 09/15/2029 |
| 85732P-CF-5 | STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5.13 | | | 1 | 1FE | 10,000,000 | 104.2680 | 10,426,800 | 10,000,000 | 10,000,000 | | | | | 5.138 | 5.138 | MS | 151,286 | 513,800 | 10/27/2011 | 09/15/2029 |
| 87172N-AH-1 | SYRACUSE NY INDL DEV AGY PILOT Syracuse Industrial Devel 5.69 | | | 1 | 2FE | 14,788,895 | 104.2970 | 19,503,539 | 18,700,000 | 15,972,162 | | 200,647 | | | 5.693 | 7.997 | JJ | 532,296 | 1,064,591 | 06/30/2011 | 01/01/2028 |
| 880558-FA-4 | TENNESSEE ST SCH BOND AUTH Tennessee State School Bo 4.00 | | | 1 | 1FE | 2,000,000 | 102.3000 | 2,046,000 | 2,000,000 | 2,000,000 | | | | | 4.007 | 4.007 | MN | 13,357 | 80,140 | 08/07/2014 | 11/01/2034 |
| 880558-FB-2 | TENNESSEE ST SCH BOND AUTH Tennessee State School Bo 4.20 | | | 1 | 1FE | 10,650,000 | 102.3760 | 10,903,044 | 10,650,000 | 10,650,000 | | | | | 4.207 | 4.207 | MN | 74,674 | 448,046 | 08/07/2014 | 11/01/2044 |
| 882135-7J-9 | TEXAS ST A & M UNIV REVENUE Texas A&M University 4.772 05/ | | | 1 | 1FE | 5,000,000 | 106.3390 | 5,316,950 | 5,000,000 | 5,000,000 | | | | | 4.772 | 4.772 | MN | 30,488 | 238,600 | 09/04/2013 | 05/15/2033 |
| 882135-7K-6 | TEXAS ST A & M UNIV REVENUE Texas A&M University 4.972 05/ | | | 1 | 1FE | 110,000,000 | 106.1040 | 116,714,400 | 110,000,000 | 110,000,000 | | | | | 4.972 | 4.972 | MN | 698,842 | 5,469,200 | 09/04/2013 | 05/15/2043 |
| 88213A-DZ-5 | TEXAS ST A & M UNIV REVENUES Texas A&M University 3.993 05/ | | | 1 | 1FE | 14,500,000 | 101.1450 | 14,666,025 | 14,500,000 | 14,500,000 | | | | | 3.993 | 3.993 | MN | 73,981 | 578,985 | 03/22/2016 | 05/15/2037 |
| 88213A-EA-9 | TEXAS ST A & M UNIV REVENUES Texas A&M University 4.113 05/ | | | 1 | 1FE | 21,012,010 | 101.0680 | 21,224,280 | 21,000,000 | 21,009,257 | | (1,062) | | | 4.113 | 4.106 | MN | 110,366 | 863,730 | 03/28/2016 | 05/15/2045 |
| 88213A-ET-8 | TEXAS ST A & M UNIV REVENUES Texas A&M University 3.993 05/ | | | 1 | 1FE | 1,750,000 | 101.1450 | 1,770,038 | 1,750,000 | 1,750,000 | | | | | 3.993 | 3.993 | MN | 8,929 | 69,878 | 03/23/2016 | 05/15/2037 |
| 88213A-ME-2 | TEXAS ST A & M UNIV REVENUES Texas A&M University 3.822 05/ | | | 1 | 1FE | 1,000,000 | 97.2640 | 972,640 | 1,000,000 | 1,000,000 | | | | | 3.822 | 3.822 | MN | 4,884 | 34,504 | 11/30/2017 | 05/15/2047 |
| 882806-EX-6 | TEXAS ST TECH UNIV REVENUES Texas Tech University 3.922 02 | | | 1 | 1FE | 4,000,000 | 101.4120 | 4,056,480 | 4,000,000 | 4,000,000 | | | | | 3.922 | 3.922 | FA | 59,266 | 156,880 | 03/18/2015 | 02/15/2035 |
| 882806-EY-4 | TEXAS ST TECH UNIV REVENUES Texas Tech University 4.172 02 | | | 1 | 1FE | 8,000,000 | 102.2760 | 8,182,080 | 8,000,000 | 8,000,000 | | | | | 4.172 | 4.172 | FA | 126,087 | 333,760 | 03/18/2015 | 02/15/2045 |
| 88283L-HU-3 | TEXAS ST TRANSPRTN COMMISSION Texas Transportation Comm 5.17 | | | 1 | 1FE | 5,000,000 | 113.5910 | 5,679,550 | 5,000,000 | 5,000,000 | | | | | 5.178 | 5.178 | AO | 64,725 | 258,900 | 07/27/2010 | 04/01/2030 |
| 89602N-UM-4 | TRIBOROUGH NY BRIDGE & TUNNEL Triborough Bridge & Tunne 5.42 | | | 1 | 1FE | 39,252,430 | 118.5740 | 44,322,961 | 37,380,000 | 38,908,768 | | (52,504) | | | 5.420 | 5.067 | MN | 258,877 | 2,025,996 | 04/05/2012 | 11/15/2036 |
| 898365-AA-9 | TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 5.08 | | | 1 | 1FE | 17,000,000 | 111.2250 | 18,908,250 | 17,000,000 | 17,000,000 | | | | | 5.085 | 5.085 | JJ | 432,225 | 864,450 | 08/14/2013 | 07/01/2043 |
| 898365-AL-5 | TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 4.93 | | | 1 | 1FE | 10,195,110 | 110.4620 | 11,267,124 | 10,200,000 | 10,195,950 | | 184 | | | 4.935 | 4.939 | JJ | 251,685 | 503,370 | 12/18/2013 | 07/01/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 899673-BX-4 | TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 | | | 4 | 1FE | 5,610,000 | 107.7230 | 6,043,260 | 5,610,000 | 5,610,000 | | | | | 6.069 | 6.069 | AO | 85,118 | 340,471 | 04/10/2008 | 04/01/2027 |
| 914119-F5-6 | UNIV OF CINCINNATI OH RECPTS University of Cincinnati 3.949 | | | 1 | 1FE | 8,862,640 | 99.2620 | 8,998,100 | 9,065,000 | 8,872,092 | | 4,720 | | | 3.949 | 4.090 | JD | 29,831 | 357,977 | 12/19/2016 | 06/01/2042 |
| 91412G-2Z-7 | UNIV OF CALIFORNIA CA REVENUES University of California 3.119 | | | | 1FE | 1,000,000 | 96.8650 | 968,650 | 1,000,000 | 1,000,000 | | | | | 3.119 | 3.119 | MN | 3,985 | 35,262 | 09/20/2017 | 05/15/2028 |
| 91412G-DZ-5 | UNIV OF CALIFORNIA CA REVENUES University of California 5.946 | | | 1 | 1FE | 9,164,375 | 124.1820 | 9,624,105 | 7,750,000 | 9,023,533 | | (23,527) | | | 5.946 | 4.837 | MN | 58,882 | 460,815 | 02/07/2012 | 05/15/2045 |
| 91412G-EA-9 | UNIV OF CALIFORNIA CA REVENUES University of California 6.296 | | | 1 | 1FE | 5,227,072 | 119.7410 | 5,508,086 | 4,600,000 | 5,057,218 | | (28,999) | | | 6.296 | 5.131 | MN | 37,006 | 289,616 | 03/26/2012 | 05/15/2050 |
| 91412G-HB-4 | UNIV OF CALIFORNIA CA REVENUES University of California 4.053 | | | 1 | 1FE | 32,537,650 | 99.6300 | 32,379,750 | 32,500,000 | 32,532,234 | | (876) | | | 4.053 | 4.046 | MN | 168,312 | 1,317,225 | 07/27/2012 | 05/15/2041 |
| 91412G-QL-2 | UNIV OF CALIFORNIA CA REVENUES University of California 4.062 | | | 1 | 1FE | 45,000,000 | 102.1160 | 45,952,200 | 45,000,000 | 45,000,000 | | | | | 4.062 | 4.062 | MN | 233,565 | 1,827,900 | 02/28/2013 | 05/15/2033 |
| 91412G-QM-0 | UNIV OF CALIFORNIA CA REVENUES University of California 4.262 | | | 1 | 1FE | 53,626,500 | 102.3910 | 54,763,826 | 53,485,000 | 53,554,434 | | (14,225) | | | 4.262 | 4.229 | MN | 291,273 | 2,279,531 | 04/18/2013 | 05/15/2039 |
| 91412G-TG-0 | UNIV OF CALIFORNIA CA REVENUES UNIVERSITY OF CALIFORNIA 4.601 | | | 1 | 1FE | 50,000,000 | 107.3650 | 53,682,500 | 50,000,000 | 50,000,000 | | | | | 4.601 | 4.601 | MN | 293,953 | 2,300,500 | 09/26/2013 | 05/15/2031 |
| 91412G-U8-6 | UNIV OF CALIFORNIA CA REVENUES University of California 4.104 | | | 4 | 1FE | 40,183,970 | 98.5010 | 39,631,877 | 40,235,000 | 40,185,397 | | 905 | | | 4.104 | 4.111 | MN | 210,992 | 1,651,244 | 05/11/2017 | 05/15/2047 |
| 914301-4L-7 | UNIV OF HOUSTON TX UNIV REVENU University of Houston 5.04 02/ | | | 1 | 1FE | 37,805,000 | 104.1200 | 39,362,566 | 37,805,000 | 37,805,000 | | | | | 5.040 | 5.040 | FA | 719,807 | 1,905,372 | 08/20/2013 | 02/15/2037 |
| 914440-LJ-9 | UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 5.45 | | | 1 | 1FE | 14,134,507 | 117.5890 | 14,880,888 | 12,655,000 | 13,953,568 | | (33,835) | | | 5.450 | 4.692 | MN | 114,950 | 689,698 | 04/01/2014 | 11/01/2040 |
| 914440-LW-0 | UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 4.21 | | | 1 | 1FE | 19,608,610 | 100.7620 | 20,721,705 | 20,565,000 | 19,728,569 | | 24,347 | | | 4.212 | 4.519 | MN | 144,366 | 866,198 | 07/24/2013 | 11/01/2038 |
| 914440-LX-8 | UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 4.26 | | | 1 | 1FE | 19,195,286 | 101.0120 | 19,742,795 | 19,545,000 | 19,227,950 | | 6,500 | | | 4.262 | 4.367 | MN | 138,835 | 833,008 | 07/01/2013 | 11/01/2043 |
| 914716-XT-7 | UNIV OF NORTH CAROLINA NC AT C University of North Carol 4.25 | | | 1 | 1FE | 5,890,360 | 101.1250 | 5,910,756 | 5,845,000 | 5,861,586 | | (4,695) | | | 4.251 | 4.156 | AO | 62,118 | 248,471 | 02/23/2012 | 04/01/2032 |
| 914716-XU-4 | UNIV OF NORTH CAROLINA NC AT C University of North Carol 4.45 | | | 1 | 1FE | 8,470,510 | 100.7530 | 8,488,440 | 8,425,000 | 8,441,763 | | (4,718) | | | 4.451 | 4.384 | AO | 93,749 | 374,997 | 02/23/2012 | 04/01/2041 |
| 914716-ZK-4 | UNIV OF NORTH CAROLINA NC AT C University of North Carol 3.92 | | | 1 | 1FE | 2,000,000 | 97.8120 | 1,956,240 | 2,000,000 | 2,000,000 | | | | | 3.923 | 3.923 | AO | 19,615 | 78,460 | 04/10/2013 | 04/01/2033 |
| 914716-ZL-2 | UNIV OF NORTH CAROLINA NC AT C University of North Carol 4.12 | | | 1 | 1FE | 7,500,000 | 96.8240 | 7,261,800 | 7,500,000 | 7,500,000 | | | | | 4.123 | 4.123 | AO | 77,306 | 309,225 | 04/10/2013 | 04/01/2043 |
| 914729-QP-6 | UNIV OF N TEXAS TX University of North Texas 4.83 | | | 2 | 1FE | 25,000,000 | 105.0460 | 26,261,500 | 25,000,000 | 25,000,000 | | | | | 4.838 | 4.838 | AO | 255,339 | 1,209,500 | 10/01/2015 | 04/15/2045 |
| 914729-SU-3 | UNIV OF N TEXAS TX University of North Texas 4.12 | | | 2 | 1FE | 2,496,280 | 102.0070 | 2,550,175 | 2,500,000 | 2,496,449 | | 102 | | | 4.122 | 4.132 | AO | 21,755 | 103,050 | 02/02/2017 | 04/15/2040 |
| 914729-SV-1 | UNIV OF N TEXAS TX University of North Texas 4.02 | | | 2 | 1FE | 4,040,000 | 102.0330 | 4,122,133 | 4,040,000 | 4,040,000 | | | | | 4.022 | 4.022 | AO | 34,303 | 162,489 | 01/06/2017 | 04/15/2036 |
| 914760-3M-3 | UNIV OF OKLAHOMA OK University of Oklahoma/Th 6.27 | | | 1 | 1FE | 4,031,055 | 104.7840 | 3,667,440 | 3,500,000 | 3,609,510 | | (69,389) | | | 6.272 | 4.100 | JJ | 109,760 | 219,520 | 03/01/2012 | 07/01/2039 |
| 91476P-FF-0 | UNIV OK REVENUES University of Oklahoma/Th 3.99 | | | 1 | 1FE | 3,059,690 | 100.3390 | 3,060,340 | 3,050,000 | 3,054,643 | | (925) | | | 3.990 | 3.953 | JJ | 60,848 | 121,695 | 01/29/2013 | 07/01/2033 |
| 91476P-FG-8 | UNIV OK REVENUES University of Oklahoma/Th 4.29 | | | 1 | 1FE | 16,465,339 | 100.4730 | 16,628,282 | 16,550,000 | 16,468,254 | | 702 | | | 4.290 | 4.316 | JJ | 354,998 | 709,995 | 05/05/2014 | 07/01/2042 |
| 91476P-FX-1 | UNIV OK REVENUES University of Oklahoma/Th 5.62 | | | 1 | 1FE | 1,179,167 | 108.6170 | 1,194,787 | 1,100,000 | 1,143,006 | | (8,407) | | | 5.625 | 4.652 | JJ | 30,938 | 61,875 | 04/22/2014 | 07/01/2043 |
| 915137-5F-6 | UNIV OF TEXAS TX University of Texas Syste 5.13 | | | 1 | 1FE | 17,659,660 | 115.2620 | 20,170,850 | 17,500,000 | 17,645,432 | | (3,566) | | | 5.134 | 5.071 | FA | 339,414 | 898,450 | 09/17/2014 | 08/15/2042 |
| 915137-5R-0 | UNIV OF TEXAS TX University of Texas Syste 4.79 | | | 1 | 1FE | 44,800,000 | 111.2630 | 49,845,824 | 44,800,000 | 44,800,000 | | | | | 4.794 | 4.794 | FA | 811,358 | 2,147,712 | 09/15/2010 | 08/15/2046 |
| 91523N-GW-0 | UNIV OF WASHINGTON WA UNIV REV University of Washington 4.997 | | | 1 | 1FE | 21,442,771 | 114.5460 | 22,760,290 | 19,870,000 | 21,218,717 | | (38,001) | | | 4.997 | 4.495 | AO | 248,226 | 992,904 | 05/16/2012 | 10/01/2040 |
| 91528N-AB-7 | UNM SANDOVAL REGL MED CENTER I UNM Sandoval Regional Med 5 07 | | | 1 | 1FE | 10,611,146 | 102.8660 | 10,019,148 | 9,740,000 | 9,978,597 | | (109,894) | | | 5.000 | 3.748 | JJ | 217,797 | 487,000 | 08/22/2012 | 07/20/2037 |
| 916277-LM-6 | UPPER OCCOQUAN VA SEWAGE AUTH Upper Occoquan Sewage Aut 2.65 | | | | 1FE | 9,430,900 | 97.6960 | 9,769,600 | 10,000,000 | 9,689,889 | | 50,677 | | | 2.650 | 3.271 | JJ | 132,500 | 265,000 | 07/02/2013 | 07/01/2024 |
| 91756T-AU-5 | UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.58 | | | 1 | 1FE | 1,085,000 | 97.5300 | 1,058,201 | 1,085,000 | 1,085,000 | | | | | 3.587 | 3.587 | JJ | 19,459 | 38,919 | 10/07/2016 | 07/01/2031 |
| 91756T-AV-3 | UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.80 | | | 1 | 1FE | 9,971,460 | 97.3410 | 9,695,164 | 9,960,000 | 9,969,142 | | (1,037) | | | 3.806 | 3.792 | JJ | 189,539 | 379,078 | 10/26/2016 | 07/01/2036 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 92778L-BL-3 | VIRGINIA ST CMWLTH UNIV HLTH S Virginia Commonwealth Uni 4.95 | | | 1 | 1FE | 121,773,733 | 109.5030 | 131,929,214 | 120,480,000 | 121,700,012 | | (20,891) | | | 4.956 | 4.885 | JJ | 2,985,494 | 5,718,728 | 11/16/2018 | 01/01/2044 |
| 92778R-FC-6 | VIRGINIA ST CMWLTH UNIV Virginia Commonwealth Uni 4.58 | | | 2 | 1FE | 33,585,440 | 102.6150 | 34,468,379 | 33,590,000 | 33,585,438 | | (2) | | | 4.585 | 4.586 | MN | 256,684 | | 10/30/2018 | 05/01/2048 |
| 928077-KC-9 | VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.228 | | | 1 | 1FE | 2,160,000 | 100.1940 | 2,164,190 | 2,160,000 | 2,160,000 | | | | | 4.228 | 4.228 | JJ | 45,662 | 91,325 | 11/09/2016 | 07/01/2036 |
| 928077-KD-7 | VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.478 | | | 1 | 1FE | 35,037,598 | 99.7520 | 34,953,101 | 35,040,000 | 35,037,707 | | 44 | | | 4.478 | 4.478 | JJ | 784,546 | 1,569,091 | 11/09/2016 | 07/01/2045 |
| 92812Q-4A-2 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.32 | | | 1 | 1FE | 27,111,900 | 101.5170 | 27,409,590 | 27,000,000 | 27,043,443 | | (12,255) | | | 4.322 | 4.268 | AO | 291,735 | 1,166,940 | 10/01/2012 | 10/01/2037 |
| 92812Q-4B-0 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.42 | | | 1 | 1FE | 34,145,800 | 101.6130 | 34,548,420 | 34,000,000 | 34,056,755 | | (15,976) | | | 4.422 | 4.366 | AO | 375,870 | 1,503,480 | 10/01/2012 | 10/01/2042 |
| 92812Q-6E-2 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 | | | 1 | 1FE | 101,095,000 | 100.8110 | 101,914,880 | 101,095,000 | 101,095,000 | | | | | 4.057 | 4.057 | JD | 341,785 | 4,101,424 | 05/24/2013 | 06/01/2043 |
| 92817S-XW-3 | VIRGINIA ST PUBLIC SCH AUTH Virginia Public School Au 4.25 | | | 1 | 1FE | 25,000,000 | 105.2410 | 26,310,250 | 25,000,000 | 25,000,000 | | | | | 4.250 | 4.250 | JD | 47,222 | 1,062,500 | 12/01/2011 | 12/15/2030 |
| 92818G-JL-8 | VIRGINIA ST RESOURCES AUTH INF Virginia Resources Author 5.7 | | | 4 | 1FE | 20,125,000 | 120.9150 | 24,334,144 | 20,125,000 | 20,125,000 | | | | | 5.700 | 5.700 | MN | 191,188 | 1,147,125 | 11/06/2009 | 11/01/2039 |
| 93878L-BJ-5 | WASHINGTON DC CONVENTION & SPO Washington Convention & S 4.31 | | | 1 | 1FE | 750,000 | 101.8910 | 764,183 | 750,000 | 750,000 | | | | | 4.312 | 4.312 | AO | 8,085 | 18,416 | 02/23/2018 | 10/01/2040 |
| 93978H-SU-0 | WASHINGTON ST HLTH CARE FACS A Washington Health Care Fa 4.2 | | | 1 | 1FE | 15,282,240 | 100.0310 | 15,254,728 | 15,250,000 | 15,279,112 | | (2,689) | | | 4.200 | 4.175 | FA | 241,967 | 482,154 | 10/31/2017 | 08/15/2047 |
| 95648X-AN-5 | WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07 | | | 4 | 1FE | 15,117,435 | 112.5680 | 16,885,200 | 15,000,000 | 15,057,150 | | (5,911) | | | 6.070 | 6.006 | JJ | 455,250 | 910,500 | 04/30/2004 | 07/01/2026 |
| 956704-ZP-8 | WEST VIRGINIA ST UNIV REVENUES West Virginia University 4.471 | | | 1 | 1FE | 47,925,610 | 105.0550 | 50,216,290 | 47,800,000 | 47,916,382 | | (2,813) | | | 4.471 | 4.454 | AO | 534,285 | 2,137,138 | 12/16/2015 | 10/01/2042 |
| 977100-AC-0 | WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 | | | 1 | 1FE | 9,969,100 | 111.1310 | 11,113,100 | 10,000,000 | 9,985,040 | | 1,602 | | | 5.700 | 5.725 | MN | 95,000 | 570,000 | 12/10/2003 | 05/01/2026 |
| 977100-CU-8 | WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 3.939 05/01 | | | 1 | 1FE | 10,000,000 | 100.9400 | 10,094,000 | 10,000,000 | 10,000,000 | | | | | 3.939 | 3.939 | MN | 65,650 | 393,900 | 11/06/2012 | 05/01/2030 |
| 977100-CV-6 | WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 4.019 05/01 | | | 1 | 1FE | 6,000,000 | 101.0070 | 6,060,420 | 6,000,000 | 6,000,000 | | | | | 4.019 | 4.019 | MN | 40,190 | 241,140 | 11/06/2012 | 05/01/2031 |
| 977100-EL-6 | WISCONSIN ST GEN FUND ANNUAL A STATE OF WISCONSIN 3.954 05/01 | | | 1 | 1FE | 3,000,000 | 100.0620 | 3,001,860 | 3,000,000 | 3,000,000 | | | | | 3.954 | 3.954 | MN | 19,770 | 118,620 | 01/12/2017 | 05/01/2036 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 5,481,514,980 | XXX | 5,728,903,790 | 5,453,342,000 | 5,477,050,840 | | (874,951) | | | XXX | XXX | XXX | 64,776,863 | 236,621,627 | XXX | XXX |
| 31283Y-X5-2 | FG W20026 | | | 4 | 1 | 15,301,631 | 99.8740 | 15,215,782 | 15,234,978 | 15,227,808 | | (5,935) | | | 5.300 | 5.273 | MON | 67,288 | 807,437 | 11/17/2004 | 11/01/2022 |
| 3128JD-AA-5 | FH 138788 | | | 4 | 1 | 253,314 | 116.0660 | 287,121 | 247,377 | 251,250 | | (106) | | | 7.078 | 5.407 | MON | 1,459 | 17,893 | 12/19/2001 | 11/01/2031 |
| 3128JR-RX-6 | FH 847702 | | | 4 | 1 | 22,874 | 104.9830 | 23,833 | 22,702 | 22,702 | | | | | 4.020 | 3.979 | MON | 72 | 817 | 11/20/2008 | 09/01/2036 |
| 3128JR-SP-2 | FH 847726 | | | 4 | 1 | 47,155 | 105.0670 | 48,212 | 45,887 | 46,938 | | (7) | | | 4.104 | 3.081 | MON | 133 | 1,701 | 11/20/2008 | 03/01/2037 |
| 3128M1-UH-0 | FG G12484 | | | 4 | 1 | 3,021 | 101.8010 | 3,132 | 3,076 | 3,043 | | 8 | | | 4.500 | 5.458 | MON | 12 | 138 | 11/20/2008 | 06/01/2021 |
| 3128QG-KU-5 | FH 1N0307 | | | 4 | 1 | 5,032 | 102.8780 | 5,080 | 4,938 | 4,938 | | 1 | | | 4.084 | 3.702 | MON | 16 | 179 | 11/20/2008 | 09/01/2036 |
| 3128QL-RD-5 | FH 1H2584 | | | 4 | 1 | 33,534 | 105.6720 | 35,701 | 33,785 | 33,550 | | 10 | | | 4.035 | 4.240 | MON | 110 | 1,210 | 11/20/2008 | 02/01/2036 |
| 3128QL-SL-6 | FH 1H2623 | | | 4 | 1 | 61,612 | 105.2920 | 64,234 | 61,006 | 61,006 | | | | | 4.560 | 4.241 | MON | 207 | 2,276 | 11/20/2008 | 07/01/2036 |
| 3128S4-ER-4 | FH 1Q0144 | | | 4 | 1 | 13,523 | 104.0780 | 13,915 | 13,370 | 13,370 | | | | | 4.394 | 4.066 | MON | 44 | 502 | 11/20/2008 | 09/01/2036 |
| 312903-6K-8 | FHR 175 H PAC | | | 4 | 1 | 1,542 | 103.2140 | 1,552 | 1,504 | 1,504 | | | | | 9.500 | 8.711 | MON | 6 | 143 | 02/22/1991 | 08/15/2021 |
| 312903-6V-4 | FHR 177 G TAC | | | 4 | 1 | 1,691 | 100.9020 | 1,734 | 1,718 | 1,703 | | 2 | | | 9.750 | 10.166 | MON | 7 | 168 | 05/17/1990 | 07/15/2021 |
| 312903-8H-3 | FHR 179 D SUP | | | 4 | 1 | 2,793 | 102.2110 | 2,979 | 2,914 | 2,884 | | 6 | | | 9.300 | 9.986 | MON | 12 | 271 | 07/18/1990 | 07/15/2021 |
| 312903-E7-8 | FHR 154 G TAC | | | 4 | 1 | 7,132 | 102.2750 | 7,571 | 7,402 | 7,243 | | 63 | | | 9.500 | 11.970 | MON | 31 | 703 | 03/08/1990 | 05/15/2021 |
| 312904-KT-1 | FHR 1002 D SEQ | | | 4 | 1 | 996 | 101.6150 | 1,130 | 1,112 | 1,104 | | 7 | | | 9.000 | 10.500 | MON | 8 | 100 | 02/07/1991 | 10/15/2020 |
| 312904-KW-4 | FHR 1001 G Z TAC-11 | | | 4 | 1 | 56,999 | 104.2760 | 64,993 | 62,328 | 61,803 | | 171 | | | 9.500 | 10.384 | MON | 493 | 5,921 | 04/10/1991 | 10/15/2020 |
| 312904-N2-7 | FHR 1030 F PAC-11 | | | 4 | 1FE | 11,587 | 104.0200 | 12,634 | 12,146 | 12,062 | | 25 | | | 9.000 | 9.631 | MON | 91 | 1,093 | 11/30/1990 | 12/15/2020 |
| 312905-WS-7 | FHR 1074 H PAC | | | 4 | 1 | 3,362 | 100.4770 | 3,579 | 3,562 | 3,543 | | 15 | | | 8.500 | 9.175 | MON | 25 | 303 | 04/19/1991 | 05/15/2021 |
| 312906-4J-6 | FHR 1137 L Z PAC-1-11 | | | 4 | 1 | 15,198 | 102.8950 | 24,781 | 24,084 | 23,270 | | 287 | | | 7.000 | 10.549 | MON | 140 | 1,686 | 07/31/1991 | 09/15/2021 |
| 312906-C3-2 | FHR 1116 H PAC-1-11 | | | 4 | 1 | 38,527 | 103.2130 | 41,439 | 40,149 | 39,838 | | 99 | | | 9.000 | 9.865 | MON | 301 | 3,613 | 06/19/1991 | 08/15/2021 |
| 312906-FZ-8 | FHR 1105 E Z PAC | | | 4 | 1 | 2 | 100.3530 | 2 | 2 | 2 | | | | | 7.950 | 7.862 | MON | | | 01/16/1992 | 07/15/2021 |
| 312906-QS-2 | FHR 1117 N PAC-11 | | | 4 | 1 | 52,775 | 105.0290 | 59,723 | 56,863 | 56,180 | | 159 | | | 8.500 | 9.713 | MON | 403 | 4,833 | 07/15/1991 | 08/15/2021 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 312906-VW-7 | FHR 1122 HD IO PAC-1-11 | | | 4 | 1 | | 665.7060 | 1,533 | 230 | | | | | | 933.000 | 0.000 | MON | 179 | 2,149 | 03/31/2004 | 08/15/2021 |
| 312906-ZJ-2 | FHR 1124 L IO PAC-1-11 | | | 4 | 1 | | 726.2150 | 114 | 16 | | | | | | 1,107.750 | 0.000 | MON | 14 | 174 | 03/31/2004 | 08/15/2021 |
| 312907-2C-1 | FHR 1163 J PAC-1-11 | | | 4 | 1 | 56,235 | 102.5160 | 58,831 | 57,388 | 56,580 | | 317 | | | 7.500 | 8.980 | MON | 359 | 4,304 | 10/01/1991 | 11/15/2021 |
| 312907-5G-9 | FHR 1190 I PAC-1-11 | | | 4 | 1 | 60,545 | 102.6680 | 63,958 | 62,296 | 60,903 | | 335 | | | 7.000 | 9.327 | MON | 363 | 4,361 | 12/02/1991 | 01/15/2022 |
| 312907-AS-7 | FHR 1140 N IO PAC-1-11 | | | 4 | 1 | | 940.8040 | 1,633 | 174 | | | | | | 1,141.500 | 0.000 | MON | 165 | 1,982 | 03/31/2004 | 09/15/2021 |
| 312907-FU-7 | FHR 1142 I PAC | | | 4 | 1 | 64,808 | 105.1680 | 68,390 | 65,030 | 64,806 | | (2) | | | 9.000 | 9.163 | MON | 488 | 5,853 | 08/13/1991 | 10/15/2021 |
| 312907-FW-3 | FHR 1142 IB IO PAC | | | 4 | 1 | | 783.6340 | 4,841 | 618 | | | | | | 1,021.853 | 0.000 | MON | 526 | 6,313 | 03/31/2004 | 10/15/2021 |
| 312907-MT-2 | FHR 1152 L PAC | | | 4 | 1 | 53,557 | 103.0970 | 56,917 | 55,207 | 53,959 | | 365 | | | 7.000 | 9.162 | MON | 322 | 3,864 | 09/05/1991 | 10/15/2021 |
| 312907-WC-8 | FHR 1156 IZ Z PAC-1-11 | | | 4 | 1 | 47,522 | 102.2360 | 73,630 | 72,019 | 70,229 | | 787 | | | 7.000 | 10.217 | MON | 420 | 5,041 | 10/03/1991 | 11/15/2021 |
| 312908-DY-9 | FHR 1186 I PAC-1-11 | | | 4 | 1 | 124,447 | 103.8010 | 133,252 | 128,372 | 125,367 | | 847 | | | 7.000 | 8.796 | MON | 749 | 8,986 | 11/15/1991 | 12/15/2021 |
| 312908-EA-0 | FHR 1186 JB IO PAC-1-11 | | | 4 | 1 | | 734.1610 | 2,212 | 301 | | | | | | 966.743 | 8,888.000 | MON | 243 | 2,912 | 11/27/1991 | 12/15/2021 |
| 312908-QE-9 | FHR 1210 J PAC-1-11 | | | 4 | 1 | 79,933 | 103.8070 | 83,540 | 80,477 | 80,004 | | 65 | | | 7.500 | 7.856 | MON | 503 | 6,036 | 09/13/1996 | 01/15/2022 |
| 312909-HG-2 | FHR 1239 J PAC-1-11 | | | 4 | 1 | 108,685 | 105.6920 | 115,312 | 109,101 | 108,704 | | 18 | | | 8.000 | 8.177 | MON | 727 | 8,728 | 05/09/1996 | 04/15/2022 |
| 312909-UC-6 | FHR 1252 J PAC-1-11 | | | 4 | 1 | 154,029 | 105.4720 | 164,589 | 156,050 | 154,386 | | 333 | | | 8.000 | 8.685 | MON | 1,040 | 12,484 | 03/10/1992 | 05/15/2022 |
| 312910-5D-0 | FHR 1326 J PAC-1-11 | | | 4 | 1 | 110,096 | 103.6020 | 116,800 | 112,739 | 110,624 | | 490 | | | 7.000 | 8.386 | MON | 658 | 7,892 | 11/17/1992 | 07/15/2022 |
| 312910-B6-8 | FHR 1312 I PAC-1-11 | | | 4 | 1 | 103,163 | 106.1150 | 110,650 | 104,274 | 103,346 | | 168 | | | 8.000 | 8.580 | MON | 695 | 8,342 | 05/28/1992 | 07/15/2022 |
| 312910-HQ-8 | FHR 1289 PW IO PAC-1-11 | | | 4 | 1 | | 853.2080 | 3,290 | 386 | | | | | | 926.144 | 8,888.000 | MON | 298 | 3,572 | 04/21/1992 | 06/15/2022 |
| 312910-HS-4 | FHR 1289 PZ Z PAC-1-11 | | | 4 | 1 | 214,094 | 104.8750 | 286,027 | 272,731 | 266,928 | | 1,342 | | | 7.500 | 9.099 | MON | 1,705 | 20,455 | 04/15/1992 | 06/15/2022 |
| 312911-HW-3 | FHR 1336 N IO NTL | | | 4,6 | 1 | | 10.8620 | 2,083 | | | | | | | 8.000 | 0.000 | MON | 128 | 1,534 | 08/25/1992 | 08/15/2022 |
| 312911-J8-4 | FHR 1365 PP PAC-1-11 | | | 4 | 1 | 286,421 | 105.2010 | 305,958 | 290,831 | 287,106 | | 631 | | | 7.500 | 8.389 | MON | 1,818 | 21,812 | 07/23/1992 | 09/15/2022 |
| 312911-JE-1 | FHR 1336 Z Z PAC-1-11 | | | 4 | 1 | 256,004 | 104.2750 | 319,999 | 306,879 | 301,571 | | 1,177 | | | 7.500 | 8.722 | MON | 1,918 | 23,016 | 07/09/1992 | 08/15/2022 |
| 312911-S5-0 | FHR 1371 PZ Z PAC-1-11 | | | 4 | 1 | 146,605 | 103.8020 | 201,229 | 193,858 | 188,763 | | 1,155 | | | 7.000 | 8.845 | MON | 1,131 | 13,570 | 09/03/1992 | 09/15/2022 |
| 312911-XQ-8 | FHR 1350 L Z PAC-1-11 | | | 4 | 1 | 157,568 | 104.4870 | 200,702 | 192,083 | 188,375 | | 721 | | | 7.500 | 9.024 | MON | 1,201 | 14,406 | 08/19/1992 | 08/15/2022 |
| 312912-AR-9 | FHR 1367 LA IO PAC-1-11 | | | 4 | 1 | | 995.4650 | 5,868 | 589 | | | | | | 1,102.577 | 0.000 | MON | 542 | 6,499 | 06/30/2003 | 09/15/2022 |
| 312912-HV-3 | FHR 1379 H PAC-1-11 | | | 4 | 1 | 369,020 | 104.1210 | 392,239 | 376,714 | 370,385 | | 1,251 | | | 7.000 | 8.063 | MON | 2,198 | 26,370 | 01/06/1993 | 10/15/2022 |
| 312912-QJ-0 | FHR 1390 I PAC-1-11 | | | 4 | 1 | 376,169 | 104.9230 | 398,440 | 379,744 | 376,695 | | 488 | | | 7.500 | 7.961 | MON | 2,373 | 28,481 | 09/02/1992 | 10/15/2022 |
| 312912-S6-6 | FHR 1408 K PAC-1-11 | | | 4 | 1 | 287,827 | 105.5120 | 309,463 | 293,296 | 288,772 | | 871 | | | 7.500 | 8.444 | MON | 1,833 | 21,997 | 11/09/1992 | 11/15/2022 |
| 312913-AW-6 | FHR 1412 K PAC-1-11 | | | 4 | 1 | 247,712 | 104.8110 | 265,980 | 253,771 | 248,859 | | 1,058 | | | 7.000 | 8.294 | MON | 1,480 | 17,764 | 10/07/1992 | 11/15/2022 |
| 312913-B8-8 | FHR 1430 M PAC-1-11 | | | 4 | 1 | 405,181 | 105.3380 | 434,540 | 412,519 | 406,278 | | 1,007 | | | 7.500 | 8.437 | MON | 2,578 | 30,939 | 11/17/1992 | 12/15/2022 |
| 312913-SY-3 | FHR 1440 PZ Z PAC-1-11 | | | 4 | 1 | 294,921 | 104.0510 | 399,746 | 384,184 | 373,815 | | 2,191 | | | 7.000 | 8.792 | MON | 2,241 | 26,893 | 11/03/1992 | 12/15/2022 |
| 312914-AR-5 | FHR 1446 L PAC-1-11 | | | 4 | 1 | 281,986 | 105.0190 | 301,478 | 287,071 | 282,757 | | 716 | | | 7.500 | 8.560 | MON | 1,794 | 21,530 | 11/17/1992 | 12/15/2022 |
| 312914-D3-5 | FHR 1479 Z Z PAC-1-11 | | | 4 | 1 | 426,847 | 105.8500 | 501,671 | 473,945 | 467,187 | | 1,192 | | | 7.500 | 8.356 | MON | 2,962 | 35,546 | 02/16/1993 | 03/15/2023 |
| 312914-DS-0 | FHR 1459 M PAC-1-11 | | | 4 | 1 | 366,177 | 106.3620 | 394,290 | 370,705 | 366,842 | | 614 | | | 7.500 | 8.091 | MON | 2,317 | 27,803 | 12/28/1992 | 01/15/2023 |
| 312914-Q2-3 | FHR 1477 Z Z PAC-1-11 | | | 4 | 1 | 555,509 | 105.2840 | 717,689 | 681,668 | 665,495 | | 3,119 | | | 7.000 | 8.450 | MON | 3,976 | 47,717 | 01/26/1993 | 03/15/2023 |
| 312914-SF-2 | FHG 5 HA PAC-1-11 | | | 4 | 1 | 505,634 | 104.9630 | 535,067 | 509,769 | 505,975 | | 313 | | | 7.500 | 7.793 | MON | 3,186 | 38,233 | 02/01/1993 | 02/25/2023 |
| 312914-X6-6 | FHR 1482 PI PAC-1-11 | | | 4 | 1 | 148,647 | 105.2980 | 158,779 | 150,791 | 148,976 | | 301 | | | 7.000 | 7.792 | MON | 880 | 10,555 | 02/17/1993 | 03/15/2023 |
| 312915-LK-5 | FHR 1497 K Z PAC-1-11 | | | 4 | 1 | 508,559 | 105.6220 | 572,561 | 542,086 | 532,789 | | 1,635 | | | 7.000 | 8.097 | MON | 3,162 | 37,946 | 11/28/2003 | 04/15/2023 |
| 312915-MN-8 | FHR 1501 K PAC-1-11 | | | 4 | 1 | 452,724 | 105.7810 | 486,230 | 459,655 | 455,937 | | 549 | | | 7.000 | 7.498 | MON | 2,681 | 32,176 | 05/11/1993 | 04/15/2023 |
| 312915-QG-9 | FHR 1491 I PAC-1-11 | | | 4 | 1 | 742,535 | 106.1060 | 787,877 | 742,535 | 742,535 | | | | | 7.500 | 7.449 | MON | 4,641 | 55,690 | 12/09/1993 | 04/15/2023 |
| 312915-YZ-8 | FHR 1518 H IO NTL SEQ | | | 4,6 | 1 | | 11.6540 | 26,828 | | | | | | | 7.000 | 0.000 | MON | 1,343 | 16,114 | 06/30/2003 | 05/15/2023 |
| 312916-AM-1 | FHR 1508 IA PAC-1-11 | | | 4 | 1 | 352,894 | 105.1650 | 371,120 | 352,894 | 352,894 | | | | | 7.350 | 7.291 | MON | 2,161 | 25,938 | 12/07/1993 | 05/15/2023 |
| 312916-FL-8 | FHR 1526 L PAC-1-11 | | | 4 | 1 | 230,691 | 105.0870 | 246,069 | 234,157 | 231,208 | | 477 | | | 6.500 | 7.229 | MON | 1,268 | 15,220 | 01/24/1994 | 06/15/2023 |
| 312916-LR-8 | FHR 1523 PL PAC-11 | | | 4 | 1 | 704,156 | 102.2210 | 733,688 | 717,750 | 706,138 | | 1,814 | | | 6.500 | 7.407 | MON | 3,888 | 46,654 | 04/14/1993 | 06/15/2023 |
| 312916-WG-0 | FHR 1542 L PAC-1-11 | | | 4 | 1 | 969,245 | 105.3000 | 1,035,298 | 983,186 | 971,197 | | 1,787 | | | 7.000 | 7.671 | MON | 5,735 | 68,823 | 05/18/1993 | 07/15/2023 |
| 31292H-YA-6 | FG C01605 | | | 4 | 1 | 7,546 | 104.2900 | 8,243 | 7,904 | 7,565 | | 8 | | | 4.500 | 5.706 | MON | 30 | 356 | 11/20/2008 | 07/01/2033 |
| 3132H7-EZ-3 | FG U99151 | | | 4 | 1 | 48,511,304 | 102.6020 | 48,177,682 | 46,955,890 | 48,479,840 | | (31,463) | | | 4.000 | 3.528 | MON | 156,520 | 1,408,677 | 03/02/2018 | 12/01/2046 |
| 3132XC-R8-0 | FG G67711 | | | 4 | 1 | 24,064,497 | 102.5980 | 24,091,089 | 23,481,138 | 24,053,613 | | (10,884) | | | 4.000 | 3.815 | MON | 78,270 | 547,893 | 04/27/2018 | 03/01/2048 |
| 313398-4L-0 | FHR 2338 ZC Z SEQ | | | 4 | 1 | 668,773 | 110.6140 | 784,369 | 709,103 | 696,823 | | 388 | | | 6.500 | 7.161 | MON | 3,841 | 46,092 | 05/30/2002 | 07/15/2031 |
| 313398-B2-4 | FHR 2341 GZ Z SEQ | | | 4 | 1 | 805,475 | 113.3240 | 973,973 | 859,460 | 845,587 | | 408 | | | 7.000 | 7.536 | MON | 5,014 | 60,162 | 07/02/2001 | 07/15/2031 |
| 313398-E3-9 | FHR 2340 ZB Z SEQ | | | 4 | 1 | 1,453,936 | 112.2820 | 1,711,771 | 1,524,522 | 1,504,628 | | 750 | | | 7.000 | 7.410 | MON | 8,893 | 106,716 | 06/29/2001 | 07/15/2031 |
| 313398-SL-4 | FHR 2335 DZ Z SEQ | | | 4 | 1 | 440,366 | 108.5410 | 510,694 | 470,508 | 461,310 | | 343 | | | 6.500 | 7.096 | MON | 2,549 | 30,583 | 06/07/2002 | 07/15/2031 |
| 313398-VZ-9 | FHR 2352 Z Z SEQ | | | 4 | 1 | 1,196,946 | 114.4860 | 1,482,946 | 1,295,308 | 1,269,329 | | 1,058 | | | 6.500 | 7.188 | MON | 7,016 | 84,195 | 08/17/2001 | 08/15/2031 |
| 313399-C5-4 | FHR 2344 ZE Z SEQ | | | 4 | 1 | 743,108 | 108.5460 | 872,903 | 804,175 | 786,034 | | 753 | | | 6.500 | 7.225 | MON | 4,356 | 52,271 | 05/08/2002 | 08/15/2031 |
| 313399-LK-1 | FHR 2343 MZ EXCH Z SEQ | | | 4 | 1 | 1,537,485 | 114.4860 | 1,885,091 | 1,646,571 | 1,619,419 | | 1,054 | | | 6.500 | 7.059 | MON | 8,919 | 107,027 | 08/17/2001 | 08/15/2031 |
| 313399-U4-7 | FHR 2345 TZ SC Z SEQ | | | 4 | 1 | 1,292,448 | 112.3810 | 1,482,106 | 1,318,825 | 1,309,866 | | 232 | | | 7.000 | 7.239 | MON | 7,693 | 92,318 | 08/15/2001 | 02/15/2031 |
| 313399-YJ-0 | FHR 2360 GZ Z SEQ | | | 4 | 1 | 194,771 | 109.3580 | 228,110 | 208,591 | 204,728 | | 108 | | | 6.500 | 7.024 | MON | 1,130 | 13,558 | 09/17/2001 | 09/15/2031 |
| 313399-ZL-4 | FHR 2360 ZB Z PAC-11 | | | 4 | 1 | 831,017 | 109.5670 | 979,545 | 894,017 | 878,472 | | 436 | | | 6.500 | 6.997 | MON | 4,843 | 58,111 | 09/10/2001 | 09/15/2031 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31339D-U8-9 | FHR 2412 PH EXCH PAC-11 | | | 4 | 1 | 1,518,448 | 110.4940 | 1,686,757 | 1,526,558 | 1,519,532 | | 128 | | | 6.500 | 6.655 | MON | 8,269 | 99,226 | 05/08/2002 | 02/15/2032 |
| 31339D-YH-5 | FHR 2412 ZK Z SEQ | | | 4 | 1 | 589,839 | 102.2720 | 608,567 | 595,045 | 591,860 | | 75 | | | 6.000 | 6.171 | MON | 2,975 | 35,703 | 09/18/2002 | 02/15/2032 |
| 31339D-YJ-1 | FHR 2412 ZC Z SEQ | | | 4 | 1 | 937,727 | 109.1060 | 1,081,785 | 991,496 | 974,976 | | 800 | | | 6.500 | 7.098 | MON | 5,371 | 64,447 | 10/01/2002 | 02/15/2032 |
| 31339G-AJ-0 | FHR 2371 VZ Z PAC-1-11 | | | 4 | 1 | 304,359 | 108.7880 | 369,949 | 340,065 | 327,096 | | 130 | | | 6.000 | 6.997 | MON | 1,700 | 20,404 | 10/11/2001 | 10/15/2031 |
| 31339G-CX-7 | FHR 2366 PZ Z PAC-11 | | | 4 | 1 | 1,888,168 | 109.1260 | 2,317,580 | 2,123,774 | 2,060,001 | | 2,274 | | | 6.000 | 6.927 | MON | 10,619 | 127,427 | 10/09/2001 | 10/15/2031 |
| 31339G-E5-6 | FHR 2366 ZB Z SEQ | | | 4 | 1 | 2,316,102 | 109.2870 | 2,832,113 | 2,591,443 | 2,514,325 | | 2,703 | | | 6.000 | 6.912 | MON | 12,957 | 155,487 | 10/03/2001 | 10/15/2031 |
| 31339G-HF-1 | FHR 2367 KZ Z SEQ | | | 4 | 1 | 1,181,698 | 112.7210 | 1,342,091 | 1,190,628 | 1,185,487 | | 82 | | | 7.000 | 7.159 | MON | 6,945 | 83,344 | 11/20/2001 | 10/15/2031 |
| 31339G-HU-8 | FHR 2367 PZ Z PAC-11 | | | 4 | 1 | 2,390,556 | 108.8430 | 2,942,126 | 2,703,102 | 2,627,271 | | 2,449 | | | 6.000 | 6.940 | MON | 13,516 | 162,186 | 10/10/2001 | 10/15/2031 |
| 31339G-LN-9 | FHR 2370 DZ EXCH Z PAC | | | 4 | 1 | 1,228,193 | 98.1490 | 1,363,780 | 1,389,506 | 1,345,745 | | 1,127 | | | 6.000 | 6.989 | MON | 6,948 | 83,370 | 10/12/2001 | 10/15/2031 |
| 31339G-NA-5 | FHR 2370 GE EXCH PAC | | | 4 | 1 | 778,527 | 109.7600 | 858,671 | 782,317 | 779,434 | | 31 | | | 6.000 | 6.117 | MON | 3,912 | 46,939 | 11/08/2001 | 10/15/2031 |
| 31339G-PU-9 | FHR 2368 PZ Z PAC-1-11 | | | 4 | 1 | 828,249 | 109.3370 | 1,012,002 | 925,580 | 896,633 | | 1,070 | | | 6.000 | 6.977 | MON | 4,628 | 55,535 | 10/10/2001 | 10/15/2031 |
| 31339G-RA-1 | FHR 2368 PR EXCH PAC | | | 4 | 1 | 2,138,722 | 110.8790 | 2,400,439 | 2,164,911 | 2,139,593 | | 803 | | | 6.500 | 6.871 | MON | 11,727 | 140,719 | 12/13/2001 | 10/15/2031 |
| 31339L-3A-6 | FHR 2382 NE PAC-11 | | | 4 | 1 | 596,298 | 108.6210 | 651,574 | 599,859 | 597,360 | | 40 | | | 6.000 | 6.143 | MON | 2,999 | 35,992 | 11/08/2001 | 11/15/2031 |
| 31339L-HK-9 | FHR 2392 PZ Z PAC-11 | | | 4 | 1 | 1,606,817 | 108.8430 | 1,924,525 | 1,768,162 | 1,727,992 | | 1,236 | | | 6.000 | 6.822 | MON | 8,841 | 106,090 | 11/14/2001 | 12/15/2031 |
| 31339L-RN-2 | FHR 2390 NB SEQ | | | 4 | 1 | 364,017 | 109.0200 | 400,606 | 367,462 | 365,363 | | 81 | | | 6.000 | 6.216 | MON | 1,837 | 22,048 | 08/20/2002 | 12/15/2031 |
| 31339L-YU-8 | FHR 2391 Z Z SEQ | | | 4 | 1 | 6,833,613 | 108.8690 | 8,494,899 | 7,802,877 | 7,555,352 | | 8,724 | | | 6.000 | 7.067 | MON | 39,014 | 468,173 | 06/27/2002 | 12/15/2031 |
| 31339M-SA-7 | FHR 2409 PN EXCH PAC-1 | | | 4 | 1 | 2,332,271 | 111.1420 | 2,621,229 | 2,358,448 | 2,333,018 | | 680 | | | 6.500 | 6.827 | MON | 12,775 | 153,299 | 04/10/2002 | 01/15/2032 |
| 31339M-YU-6 | FHR 2398 GC SEQ | | | 4 | 1 | 623,076 | 113.5200 | 709,423 | 624,931 | 623,091 | | 6 | | | 7.000 | 7.111 | MON | 3,645 | 43,745 | 01/04/2002 | 01/15/2032 |
| 31339N-F2-7 | FHR 2413 MH PAC-1-11 | | | 4 | 1 | 478,621 | 110.9030 | 533,137 | 480,725 | 478,911 | | 25 | | | 6.500 | 6.625 | MON | 2,604 | 31,247 | 02/12/2002 | 02/15/2032 |
| 31339N-QJ-8 | FHR 2431 TE PAC-11 | | | 4 | 1 | 984,819 | 110.8700 | 1,086,772 | 980,224 | 980,224 | | | | | 6.500 | 6.513 | MON | 5,310 | 63,714 | 06/24/2002 | 03/15/2032 |
| 31339N-WM-4 | FHR 2430 TF PAC-1-11 | | | 4 | 1 | 825,911 | 108.4610 | 905,931 | 835,257 | 826,218 | | 280 | | | 6.500 | 6.853 | MON | 4,524 | 54,292 | 04/04/2002 | 03/15/2032 |
| 31339N-ZP-4 | FHR 2427 PR PAC-11 | | | 4 | 1 | 1,652,746 | 111.0880 | 1,851,267 | 1,666,491 | 1,656,846 | | 195 | | | 6.500 | 6.688 | MON | 9,027 | 108,322 | 05/02/2002 | 03/15/2032 |
| 31339W-2H-8 | FHR 2427 ZM Z SEQ | | | 4 | 1 | 1,204,469 | 108.6210 | 1,404,427 | 1,292,956 | 1,266,116 | | 873 | | | 6.500 | 7.161 | MON | 7,004 | 84,042 | 05/22/2002 | 03/15/2032 |
| 31339W-DR-4 | FHR 2424 QH EXCH PAC-11 | | | 4 | 1 | 3,262,668 | 110.9570 | 3,641,601 | 3,281,999 | 3,263,108 | | 402 | | | 6.500 | 6.689 | MON | 17,778 | 213,330 | 05/10/2002 | 03/15/2032 |
| 31339W-S3-1 | FHR 2435 GJ PAC-1-11 | | | 4 | 1 | 2,680,577 | 111.1300 | 3,000,158 | 2,699,694 | 2,681,087 | | 467 | | | 6.500 | 6.722 | MON | 14,623 | 175,480 | 05/15/2002 | 04/15/2032 |
| 31339W-WL-6 | FHR 2437 PE PAC-11 | | | 4 | 1 | 1,881,259 | 110.1000 | 2,083,237 | 1,892,125 | 1,881,488 | | 206 | | | 6.500 | 6.702 | MON | 10,249 | 122,988 | 04/24/2002 | 04/15/2032 |
| 3133T0-AU-8 | FHR 1541 HA PAC-11 | | | 4 | 1 | 488,806 | 105.4140 | 520,537 | 493,801 | 489,442 | | 584 | | | 7.000 | 7.466 | MON | 2,881 | 34,566 | 06/16/1993 | 07/15/2023 |
| 3133T0-GD-0 | FHR 1559 VJ PAC-1-11 | | | 4 | 1 | 1,647,775 | 105.3880 | 1,749,017 | 1,659,605 | 1,649,007 | | 1,134 | | | 7.000 | 7.327 | MON | 9,681 | 116,172 | 07/01/1993 | 08/15/2023 |
| 3133T0-MC-5 | FHG 16 PK PAC-1-11 | | | 4 | 1 | 1,662,124 | 105.4170 | 1,773,663 | 1,682,529 | 1,670,487 | | 812 | | | 7.000 | 7.252 | MON | 9,815 | 117,777 | 10/01/2002 | 08/25/2023 |
| 3133T0-U2-8 | FHR 1585 K PAC-1-11 | | | 4 | 1 | 958,297 | 105.3850 | 1,024,338 | 971,995 | 960,124 | | 1,683 | | | 6.500 | 7.216 | MON | 5,265 | 63,180 | 08/11/1993 | 09/15/2023 |
| 3133T0-YE-8 | FHR 1552 IB PAC-1-11 | | | 4 | 1 | 4,165,061 | 105.7460 | 4,436,520 | 4,195,442 | 4,168,403 | | 3,076 | | | 7.000 | 7.337 | MON | 24,473 | 293,681 | 07/08/1993 | 08/15/2023 |
| 3133T1-JF-0 | FHR 1593 Z Z SEQ | | | 4 | 1 | 592,153 | 105.9360 | 650,686 | 614,227 | 610,006 | | 454 | | | 7.000 | 7.373 | MON | 3,583 | 42,996 | 09/20/1993 | 10/15/2023 |
| 3133T1-MB-5 | FHR 1590 I PAC-1-11 | | | 4 | 1FE | 1,645,188 | 105.4620 | 1,762,896 | 1,671,598 | 1,648,850 | | 3,362 | | | 6.500 | 7.284 | MON | 9,054 | 108,654 | 01/11/1994 | 10/15/2023 |
| 3133T1-TW-2 | FHR 1592 L PAC-1-11 | | | 4 | 1 | 2,150,611 | 108.4610 | 2,352,752 | 2,169,215 | 2,155,905 | | 1,321 | | | 6.500 | 6.798 | MON | 11,750 | 140,999 | 09/02/1993 | 10/15/2023 |
| 3133T2-6L-9 | FHR 1634 PK PAC-1-11 | | | 4 | 1 | 2,666,143 | 102.9580 | 2,776,559 | 2,696,786 | 2,669,758 | | 3,318 | | | 6.500 | 7.034 | MON | 14,608 | 175,291 | 11/01/1993 | 12/15/2023 |
| 3133T2-BR-0 | FHR 1617 PM PAC-11 | | | 4 | 1 | 1,807,069 | 106.2200 | 1,978,129 | 1,862,292 | 1,814,896 | | 7,202 | | | 6.500 | 7.920 | MON | 10,087 | 121,049 | 03/04/1994 | 11/15/2023 |
| 3133T2-E7-1 | FHR 1646 K PAC-1-11 | | | 4 | 1 | 885,959 | 108.4610 | 974,396 | 898,385 | 887,318 | | 1,240 | | | 6.500 | 7.255 | MON | 4,866 | 58,395 | 11/09/1993 | 12/15/2023 |
| 3133T2-NA-4 | FHR 1610 Z Z PAC-11 | | | 4 | 1 | 2,132,791 | 104.4510 | 2,396,194 | 2,294,094 | 2,266,410 | | 3,546 | | | 6.500 | 7.150 | MON | 12,426 | 149,116 | 09/29/1993 | 11/15/2023 |
| 3133T2-T6-7 | FHR 1633 Z Z PAC-11 | | | 4 | 1 | 1,566,532 | 104.4440 | 1,957,995 | 1,874,683 | 1,825,896 | | 7,118 | | | 6.500 | 8.008 | MON | 10,155 | 121,854 | 11/22/1993 | 12/15/2023 |
| 3133T2-U8-1 | FHG 26 Z Z SEQ | | | 4 | 1 | 2,710,158 | 107.1700 | 3,337,856 | 3,114,535 | 3,046,523 | | 9,261 | | | 6.500 | 7.693 | MON | 16,870 | 202,445 | 01/10/1994 | 12/25/2023 |
| 3133T3-4F-2 | FHR 1669 I PAC-1-11 | | | 4 | 1 | 4,862,367 | 108.4600 | 5,365,233 | 4,946,726 | 4,873,515 | | 10,257 | | | 6.500 | 7.277 | MON | 26,795 | 321,537 | 01/18/1994 | 02/15/2024 |
| 3133T3-5W-4 | FHR 1671 I PAC-1-11 | | | 4 | 1 | 1,908,557 | 102.8670 | 1,971,994 | 1,917,039 | 1,909,059 | | 460 | | | 7.000 | 7.185 | MON | 11,183 | 134,193 | 01/10/1994 | 02/15/2024 |
| 3133T3-A4-0 | FHR 1663 Z Z PAC-1-11 | | | 4 | 1 | 1,782,468 | 106.1300 | 1,996,221 | 1,880,922 | 1,863,349 | | 2,151 | | | 7.000 | 7.497 | MON | 10,972 | 131,665 | 01/10/1994 | 01/15/2024 |
| 3133T3-U2-2 | FHR 1672 E PAC-11 | | | 4 | 1 | 1,096,464 | 106.7830 | 1,179,513 | 1,104,590 | 1,099,745 | | 324 | | | 7.000 | 7.204 | MON | 6,443 | 77,321 | 01/18/1994 | 02/15/2024 |
| 3133T3-WY-0 | FHR 1650 K PAC-1-11 | | | 4 | 1 | 1,253,357 | 105.7730 | 1,348,983 | 1,275,360 | 1,256,174 | | 2,593 | | | 6.500 | 7.311 | MON | 6,908 | 82,898 | 12/14/1993 | 01/15/2024 |
| 3133T4-3T-1 | FHR 1717 I PAC-1-11 | | | 4 | 1 | 924,737 | 108.4610 | 1,033,334 | 952,726 | 928,610 | | 3,564 | | | 6.500 | 7.784 | MON | 5,161 | 61,927 | 03/16/1994 | 04/15/2024 |
| 3133T4-NE-2 | FHR 1694 PK PAC-11 | | | 4 | 1 | 266,791 | 105.2890 | 286,721 | 272,317 | 267,529 | | 679 | | | 6.500 | 7.438 | MON | 1,475 | 17,701 | 02/16/1994 | 03/15/2024 |
| 3133T4-P4-2 | FHR 1684 I PAC-1-11 | | | 4 | 1 | 3,247,406 | 108.4610 | 3,586,466 | 3,306,692 | 3,257,841 | | 6,451 | | | 6.500 | 7.313 | MON | 17,911 | 214,935 | 02/14/1994 | 03/15/2024 |
| 3133T4-YM-2 | FHR 1689 K PAC-11 | | | 4 | 1 | 1,108,304 | 104.8350 | 1,194,388 | 1,139,303 | 1,112,422 | | 3,768 | | | 6.000 | 7.320 | MON | 5,697 | 68,358 | 02/01/1994 | 03/15/2024 |
| 3133T5-2K-8 | FHG 37 J PAC-11 | | | 4 | 1 | 2,245,602 | 107.3100 | 2,613,520 | 2,435,484 | 2,272,552 | | 24,726 | | | 6.000 | 9.892 | MON | 12,177 | 146,129 | 09/14/1994 | 07/17/2024 |
| 3133T5-BP-7 | FHR 1714 K PAC-1-11 | | | 4 | 1 | 1,087,402 | 106.5550 | 1,175,195 | 1,102,900 | 1,089,287 | | 1,735 | | | 7.000 | 7.652 | MON | 6,434 | 77,203 | 03/16/1994 | 04/15/2024 |
| 3133T5-FM-0 | FHG 29 L PAC-1-11 | | | 4 | 1 | 2,875,054 | 107.1310 | 3,138,015 | 2,929,141 | 2,881,150 | | 5,605 | | | 7.500 | 8.296 | MON | 18,307 | 219,686 | 04/04/1994 | 04/25/2024 |
| 3133T5-LL-5 | FHR 1727 I PAC-1-11 | | | 4 | 1 | 1,506,867 | 105.9560 | 1,671,746 | 1,577,767 | 1,516,702 | | 8,998 | | | 6.500 | 8.711 | MON | 8,546 | 102,555 | 06/07/1994 | 05/15/2024 |
| 3133T5-W5-8 | FHR 1761 K PAC-11 | | | 4 | 1FE | 384,242 | 111.6780 | 428,712 | 383,882 | 383,882 | | | | | 8.500 | 8.494 | MON | 2,719 | 32,630 | 03/22/1995 | 11/15/2024 |
| 3133T5-ZM-8 | FHR 1773 G SEQ | | | 4 | 1 | 288,480 | 111.7050 | 324,069 | 290,112 | 288,578 | | 90 | | | 8.500 | 8.756 | MON | 2,055 | 24,659 | 02/14/1995 | 02/15/2025 |
| 3133T6-4V-0 | FHR 1830 C SEQ | | | 4 | 1 | 572,386 | 107.0280 | 622,313 | 581,448 | 573,380 | | 899 | | | 7.000 | 7.819 | MON | 3,392 | 40,701 | 02/29/1996 | 03/15/2026 |
| 3133T6-5G-2 | FHR 1824 E SEQ | | | 4 | 1 | 359,406 | 108.1180 | 393,812 | 364,242 | 359,879 | | 435 | | | 7.000 | 7.549 | MON | 2,125 | 25,497 | 02/28/1996 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3133T6-AR-2 | FHR 1774 D SEQ | | | 4 | 1 | 141,958 | 112.3600 | 160,453 | 142,802 | 142,009 | | 46 | | | 8.500 | 8.758 | MON | 1,012 | 12,138 | 02/14/1995 | 03/15/2025 |
| 3133T6-EX-5 | FHR 1784 PI PAC-11 | | | 4 | 1 | 302,356 | 110.0800 | 332,833 | 302,356 | 302,356 | | | | | 8.000 | 7.988 | MON | 2,016 | 24,188 | 05/05/1995 | 05/15/2025 |
| 3133T7-LK-3 | FHR 1881 I SEQ | | | 4 | 1 | 254,732 | 109.2260 | 280,736 | 257,023 | 254,906 | | 160 | | | 7.500 | 7.853 | MON | 1,606 | 19,277 | 08/06/1996 | 08/15/2026 |
| 3133T7-PN-3 | FHR 1871 Z Z SEQ | | | 4 | 1 | 375,312 | 108.3620 | 449,079 | 414,423 | 407,178 | | 694 | | | 7.000 | 7.740 | MON | 2,417 | 29,010 | 06/25/1997 | 08/15/2026 |
| 3133T8-2P-1 | FHR 1896 E SEQ | | | 4 | 1 | 246,790 | 111.0330 | 274,877 | 247,563 | 246,790 | | | | | 8.000 | 8.135 | MON | 1,650 | 19,805 | 09/12/1996 | 09/15/2026 |
| 3133T8-5Z-6 | FHR 1899 C SEQ | | | 4 | 1 | 247,584 | 112.3250 | 279,223 | 248,585 | 247,606 | | 21 | | | 8.000 | 8.174 | MON | 1,657 | 19,887 | 09/12/1996 | 09/15/2026 |
| 3133T8-AX-5 | FSPC T-4 A4 PT AS | | | 4 | 1 | 5,712,679 | 106.1900 | 6,178,281 | 5,818,133 | 5,797,760 | | 2,297 | | | 7.625 | 7.851 | MON | 7,394 | 443,633 | 10/10/1996 | 09/25/2026 |
| 3133T8-CK-1 | FHR 1905 J SEQ | | | 4 | 1 | 187,363 | 110.1590 | 209,915 | 190,557 | 187,661 | | 275 | | | 7.500 | 8.187 | MON | 1,191 | 14,292 | 09/20/1996 | 10/15/2026 |
| 3133T8-XD-4 | FHR 1931 Z Z SEQ | | | 4 | 1 | 620,362 | 112.7320 | 719,443 | 638,186 | 633,653 | | 246 | | | 8.000 | 8.290 | MON | 4,255 | 51,055 | 02/06/1997 | 02/15/2027 |
| 3133T8-XJ-1 | FHR 1941 E SEQ | | | 4 | 1 | 78,873 | 111.7220 | 91,374 | 81,787 | 80,907 | | 40 | | | 7.500 | 7.959 | MON | 511 | 6,134 | 05/07/1997 | 02/15/2027 |
| 3133T8-ZU-4 | FHR 1935 Z Z SEQ | | | 4 | 1 | 624,267 | 112.5540 | 721,232 | 640,787 | 636,550 | | 224 | | | 8.000 | 8.275 | MON | 4,272 | 51,263 | 01/28/1997 | 02/15/2027 |
| 3133T9-3W-3 | FHR 1932 C SEQ | | | 4 | 1 | 324,226 | 109.4300 | 358,816 | 327,896 | 324,514 | | 265 | | | 7.000 | 7.404 | MON | 1,913 | 22,953 | 07/09/1997 | 02/15/2027 |
| 3133T9-5Y-7 | FHR 1934 KZ Z SEQ | | | 4 | 1 | 572,800 | 111.6870 | 688,185 | 616,173 | 607,755 | | 709 | | | 7.500 | 8.063 | MON | 3,851 | 46,213 | 02/11/1997 | 02/17/2027 |
| 3133T9-AQ-8 | FHR 1929 NZ Z | | | 4 | 1 | 396,818 | 111.0840 | 495,281 | 445,863 | 437,636 | | 711 | | | 7.500 | 8.299 | MON | 2,787 | 33,440 | 01/17/1997 | 02/15/2027 |
| 3133T9-D6-9 | FHR 1930 Z Z SEQ | | | 4 | 1 | 511,195 | 111.1100 | 630,990 | 567,895 | 558,606 | | 822 | | | 7.500 | 8.195 | MON | 3,549 | 42,592 | 01/23/1997 | 02/15/2027 |
| 3133T9-D7-7 | FHR 1930 ZA Z SEQ | | | 4 | 1 | 458,899 | 112.8290 | 547,003 | 484,806 | 479,771 | | 361 | | | 8.000 | 8.440 | MON | 3,232 | 38,784 | 01/30/1997 | 02/15/2027 |
| 3133T9-GB-5 | FHR 1933 ZA Z SEQ | | | 4 | 1 | 1,044,501 | 112.5640 | 1,217,984 | 1,082,034 | 1,073,433 | | 494 | | | 8.000 | 8.348 | MON | 7,214 | 86,563 | 01/16/1997 | 02/15/2027 |
| 3133T9-HC-2 | FHR 1943 Z Z SEQ | | | 4 | 1 | 352,984 | 110.4100 | 423,764 | 383,808 | 378,449 | | 343 | | | 7.500 | 8.008 | MON | 2,399 | 28,786 | 02/11/1997 | 03/15/2027 |
| 3133T9-LW-3 | FHR 1944 HZ Z SEQ | | | 4 | 1 | 225,711 | 111.1640 | 270,842 | 243,641 | 239,816 | | 294 | | | 7.500 | 8.134 | MON | 1,523 | 18,273 | 02/20/1997 | 03/15/2027 |
| 3133T9-RG-2 | FHR 1951 K SC SEQ | | | 4 | 1 | 208,718 | 111.2880 | 235,985 | 212,049 | 208,906 | | 165 | | | 7.500 | 8.051 | MON | 1,325 | 15,904 | 04/11/1997 | 12/15/2026 |
| 3133TA-DV-1 | FHR 1967 Z Z SEQ | | | 4 | 1 | 925,200 | 112.3530 | 1,108,474 | 986,599 | 974,372 | | 888 | | | 7.750 | 8.225 | MON | 6,372 | 76,461 | 05/28/1997 | 06/17/2027 |
| 3133TA-FM-9 | FHR 1971 ZA Z SEQ | | | 4 | 1 | 828,338 | 112.3240 | 936,165 | 833,450 | 829,498 | | 51 | | | 7.500 | 7.647 | MON | 5,209 | 62,509 | 07/08/1999 | 07/20/2027 |
| 3133TA-KM-3 | FHR 1975 E SEQ | | | 4 | 1 | 167,892 | 111.0200 | 187,732 | 169,097 | 167,949 | | 52 | | | 7.500 | 7.866 | MON | 1,057 | 12,682 | 06/30/1997 | 07/15/2027 |
| 3133TA-XX-5 | FHR 1978 AE SEQ | | | 4 | 1 | 219,199 | 110.7340 | 244,928 | 221,186 | 219,327 | | 118 | | | 7.000 | 7.306 | MON | 1,290 | 15,483 | 07/17/1997 | 08/15/2027 |
| 3133TA-Y5-5 | FHR 1978 BE SEQ | | | 4 | 1 | 359,489 | 102.7160 | 376,790 | 366,826 | 364,218 | | 148 | | | 6.500 | 6.743 | MON | 1,987 | 23,844 | 01/09/1998 | 08/15/2027 |
| 3133TB-3P-3 | FHR 1990 G SEQ | | | 4 | 1 | 612,244 | 108.4620 | 678,930 | 625,964 | 613,422 | | 1,089 | | | 6.500 | 7.395 | MON | 3,391 | 40,688 | 09/11/1997 | 09/15/2027 |
| 3133TB-BE-9 | FHR 1988 GD SEQ | | | 4 | 1 | 253,994 | 103.9030 | 268,349 | 258,269 | 254,369 | | 344 | | | 6.500 | 7.188 | MON | 1,399 | 16,787 | 02/18/1998 | 09/15/2027 |
| 3133TB-GP-9 | FHR 2004 E SEQ | | | 4 | 1 | 351,638 | 108.5440 | 388,848 | 358,239 | 352,271 | | 583 | | | 6.500 | 7.264 | MON | 1,940 | 23,286 | 10/15/1997 | 10/15/2027 |
| 3133TB-LE-8 | FHR 1998 T SEQ | | | 4 | 1 | 356,611 | 108.8460 | 394,532 | 362,468 | 357,006 | | 362 | | | 6.500 | 7.063 | MON | 1,963 | 23,560 | 09/24/1997 | 10/15/2027 |
| 3133TB-SF-8 | FHR 1999 AC SEQ | | | 4 | 1 | 726,803 | 108.4610 | 806,744 | 743,810 | 732,510 | | 1,049 | | | 6.500 | 7.150 | MON | 4,029 | 48,348 | 09/22/1997 | 10/15/2027 |
| 3133TC-2T-4 | FHR 2012 H SEQ | | | 4 | 1 | 470,261 | 105.6420 | 508,076 | 480,942 | 475,403 | | 429 | | | 6.500 | 6.950 | MON | 2,605 | 31,261 | 11/24/1997 | 11/15/2027 |
| 3133TC-6E-3 | FHR 2008 E SEQ | | | 4 | 1 | 658,660 | 108.4610 | 727,688 | 670,919 | 659,743 | | 995 | | | 6.500 | 7.185 | MON | 3,634 | 43,610 | 10/29/1997 | 11/15/2027 |
| 3133TC-BX-5 | FHR 2016 V SEQ | | | 4 | 1 | 838,284 | 108.3640 | 923,201 | 851,946 | 842,397 | | 735 | | | 6.500 | 6.954 | MON | 4,615 | 55,377 | 11/25/1997 | 12/15/2027 |
| 3133TC-CF-3 | FHR 2014 Z SC Z PT | | | 4 | 1 | 412,751 | 104.4930 | 430,356 | 411,850 | 411,850 | | | | | 7.000 | 6.938 | MON | 2,402 | 28,829 | 03/07/2001 | 11/15/2022 |
| 3133TC-CL-0 | FHR 2017 E SEQ | | | 4 | 1 | 359,641 | 108.5120 | 394,822 | 363,851 | 359,890 | | 223 | | | 6.500 | 6.961 | MON | 1,971 | 23,650 | 12/04/1997 | 12/15/2027 |
| 3133TC-D9-6 | FHR 2015 BD SEQ | | | 4 | 1 | 320,612 | 108.5630 | 360,325 | 331,903 | 328,141 | | 318 | | | 6.500 | 6.934 | MON | 1,798 | 21,574 | 12/05/1997 | 12/15/2027 |
| 3133TC-FZ-6 | FHR 2024 ZB Z SEQ | | | 4 | 1 | 1,355,670 | 111.9490 | 1,517,953 | 1,355,935 | 1,354,851 | | (283) | | | 7.000 | 6.996 | MON | 7,910 | 94,915 | 01/21/1999 | 01/20/2028 |
| 3133TC-JL-3 | FHR 2026 F FLT DLY SEQ | | | 4 | 1 | 382,151 | 101.6460 | 388,381 | 382,092 | 382,092 | | | | | 3.149 | 3.122 | MON | 1,002 | 10,303 | 01/05/1998 | 01/15/2028 |
| 3133TC-JP-4 | FHR 2026 S INV DLY SEQ | | | 4 | 1 | 14,802 | 144.2060 | 34,850 | 24,166 | 18,804 | | 79 | | | 86.959 | 80.402 | MON | 1,004 | 13,765 | 01/05/1998 | 01/15/2028 |
| 3133TC-JQ-2 | FHR 2026 SA INV DLY SEQ | | | 4 | 1 | 96,607 | 109.6730 | 102,434 | 93,400 | 95,915 | | (238) | | | 9.000 | 7.836 | MON | 701 | 8,406 | 12/30/1998 | 01/15/2028 |
| 3133TD-JY-3 | FHR 2050 Z Z SEQ | | | 4 | 1 | 640,591 | 109.4560 | 753,310 | 688,230 | 677,138 | | 613 | | | 6.500 | 7.148 | MON | 3,728 | 44,735 | 03/24/1998 | 04/15/2028 |
| 3133TD-PJ-9 | FHR 2043 ZC Z SEQ | | | 4 | 1 | 772,017 | 109.8230 | 848,512 | 772,621 | 771,759 | | (99) | | | 7.000 | 7.044 | MON | 4,507 | 54,083 | 03/13/1998 | 04/15/2028 |
| 3133TD-PX-8 | FSPC T-11 A8 SEQ PT | | | 4 | 1FE | 4,041,995 | 107.0150 | 4,440,609 | 4,149,509 | 4,149,509 | | | | | 6.500 | 6.485 | MON | 22,477 | 269,718 | 04/15/1998 | 01/25/2028 |
| 3133TD-TP-1 | FHR 2058 H SEQ | | | 4 | 1 | 297,220 | 110.3630 | 322,073 | 291,830 | 292,460 | | (95) | | | 7.000 | 6.930 | MON | 1,702 | 20,428 | 01/22/1999 | 05/15/2028 |
| 3133TE-WH-3 | FHR 2083 ZC Z SEQ | | | 4 | 1 | 112,661 | 108.7550 | 131,240 | 120,675 | 118,080 | | 157 | | | 6.500 | 7.340 | MON | 654 | 7,844 | 11/27/2001 | 08/15/2028 |
| 3133TG-3U-1 | FHR 2080 Z Z SEQ | | | 4 | 1 | 722,217 | 108.4820 | 791,386 | 729,512 | 725,874 | | 112 | | | 6.500 | 6.678 | MON | 3,952 | 47,418 | 10/03/2001 | 08/15/2028 |
| 3133TG-5S-4 | FHR 2084 ZA Z SEQ | | | 4 | 1 | 150,157 | 108.6760 | 187,770 | 172,780 | 167,924 | | 318 | | | 6.500 | 7.551 | MON | 936 | 11,231 | 06/02/1999 | 08/15/2028 |
| 3133TH-6A-0 | FHR 2105 ZA Z SEQ | | | 4 | 1 | 321,132 | 110.1880 | 374,443 | 339,823 | 333,583 | | 352 | | | 6.500 | 7.189 | MON | 1,841 | 22,089 | 04/15/2002 | 12/15/2028 |
| 3133TJ-GW-7 | FHR 2129 ZA Z SEQ | | | 4 | 1 | 878,887 | 107.7620 | 1,069,802 | 992,742 | 957,562 | | 2,139 | | | 6.000 | 7.291 | MON | 4,964 | 59,565 | 05/01/2002 | 02/15/2029 |
| 3133TJ-QG-1 | FHR 2137 CZ Z SEQ | | | 4 | 1 | 706,454 | 108.8750 | 841,896 | 773,269 | 755,433 | | 998 | | | 6.500 | 7.372 | MON | 4,189 | 50,263 | 03/02/1999 | 03/15/2029 |
| 3133TJ-UD-3 | FHR 2138 Z Z SEQ | | | 4 | 1 | 1,059,743 | 110.9870 | 1,247,102 | 1,123,651 | 1,102,744 | | 1,115 | | | 6.500 | 7.157 | MON | 6,086 | 73,037 | 04/19/2002 | 03/15/2029 |
| 3133TJ-V8-3 | FHR 2132 LZ Z SEQ | | | 4 | 1 | 589,864 | 106.8700 | 695,720 | 650,997 | 636,515 | | 893 | | | 6.500 | 7.351 | MON | 3,526 | 42,315 | 03/02/1999 | 03/15/2029 |
| 3133TJ-VY-6 | FHR 2132 ZL Z SEQ | | | 4 | 1 | 295,515 | 106.8000 | 338,286 | 316,747 | 310,418 | | 390 | | | 6.500 | 7.266 | MON | 1,716 | 20,588 | 11/27/2001 | 03/15/2029 |
| 3133TK-2E-9 | FHR 2134 ZC Z SEQ | | | 4 | 1 | 3,490,734 | 109.3210 | 4,203,616 | 3,845,215 | 3,758,303 | | 4,323 | | | 6.500 | 7.323 | MON | 20,828 | 249,939 | 03/02/1999 | 03/15/2029 |
| 3133TK-VG-2 | FHR 2159 Z EXCH Z SEQ | | | 4 | 1 | 782,050 | 110.2120 | 895,598 | 812,616 | 804,954 | | 402 | | | 7.000 | 7.389 | MON | 4,740 | 56,883 | 05/17/1999 | 05/15/2029 |
| 3133TL-MK-1 | FHR 2174 HZ Z SEQ | | | 4 | 1 | 384,806 | 110.5720 | 473,173 | 427,933 | 417,662 | | 547 | | | 7.000 | 7.811 | MON | 2,496 | 29,955 | 07/23/1999 | 07/15/2029 |
| 3133TL-T8-1 | FHR 2180 ZB Z SEQ | | | 4 | 1 | 966,494 | 111.9700 | 1,199,364 | 1,071,148 | 1,046,713 | | 1,280 | | | 7.000 | 7.750 | MON | 6,248 | 74,980 | 07/22/1999 | 08/15/2029 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3133TL-XU-7 | FHR 2186 ZB Z SEQ | | | 4 | 1 | 1,795,670 | 113.1970 | 2,051,725 | 1,812,521 | 1,804,009 | | 230 | | | 8.000 | 8.201 | MON | 12,083 | 145,002 | 10/20/1999 | 09/15/2029 |
| 3133TM-7F-7 | FHR 2182 ZB Z SEQ | | | 4 | 1 | 4,097,543 | 113.5820 | 4,790,953 | 4,218,055 | 4,183,912 | | 1,721 | | | 8.000 | 8.330 | MON | 28,120 | 337,444 | 08/10/1999 | 09/15/2029 |
| 3133TM-AQ-9 | FHR 2193 ZC Z SEQ | | | 4 | 1 | 1,642,339 | 114.2040 | 1,849,461 | 1,619,440 | 1,619,440 | | | | | 8.000 | 8.028 | MON | 10,796 | 129,555 | 09/22/1999 | 10/15/2029 |
| 3133TM-DT-0 | FHR 2190 Z Z SEQ | | | 4 | 1 | 1,094,882 | 112.7030 | 1,285,693 | 1,140,780 | 1,128,573 | | 524 | | | 7.500 | 7.838 | MON | 7,130 | 85,558 | 11/09/1999 | 10/20/2029 |
| 3133TM-DV-5 | FHR 2190 ZC Z SEQ | | | 4 | 1 | 1,394,341 | 112.7600 | 1,563,944 | 1,386,973 | 1,386,973 | | | | | 8.000 | 8.014 | MON | 9,246 | 110,958 | 10/07/1999 | 10/17/2029 |
| 3133TM-FT-8 | FHR 2191 Z Z TAC-22 | | | 4 | 1 | 1,393,671 | 113.7880 | 1,752,910 | 1,540,500 | 1,507,496 | | 1,410 | | | 7.500 | 8.317 | MON | 9,628 | 115,538 | 10/14/1999 | 10/15/2029 |
| 3133TM-N9-3 | FHR 2200 ZC Z SEQ | | | 4 | 1 | 1,005,050 | 114.3090 | 1,137,225 | 994,868 | 994,868 | | | | | 8.000 | 8.009 | MON | 6,632 | 79,589 | 11/24/1999 | 11/20/2029 |
| 3133TN-7H-1 | FHR 2213 Z Z SEQ | | | 4 | 1 | 592,681 | 115.5730 | 710,399 | 614,675 | 609,182 | | 237 | | | 8.000 | 8.326 | MON | 4,098 | 49,174 | 01/03/2000 | 01/15/2030 |
| 3133TN-CN-2 | FHR 2209 Z Z SEQ | | | 4 | 1 | 509,771 | 114.6710 | 610,807 | 532,659 | 526,713 | | 196 | | | 8.000 | 8.390 | MON | 3,551 | 42,613 | 01/05/2000 | 01/20/2030 |
| 3133TN-EP-5 | FHR 2211 Z Z SEQ | | | 4 | 1 | 630,131 | 115.6760 | 750,847 | 649,097 | 644,020 | | 119 | | | 8.000 | 8.345 | MON | 4,327 | 51,928 | 01/04/2000 | 01/15/2030 |
| 3133TN-MJ-0 | FHR 2219 PC PAC-11 | | | 4 | 1 | 294,839 | 114.1230 | 334,857 | 293,418 | 293,418 | | | | | 7.500 | 7.531 | MON | 1,834 | 22,006 | 11/02/2000 | 03/15/2030 |
| 3133TN-R2-2 | FHR 2220 ZN Z SEQ | | | 4 | 1 | 290,522 | 114.1430 | 344,573 | 301,878 | 299,061 | | 149 | | | 8.000 | 8.326 | MON | 2,013 | 24,150 | 02/25/2000 | 03/15/2030 |
| 3133TN-Z4-9 | FHR 2231 ZP Z SEQ | | | 4 | 1 | 460,556 | 116.3950 | 536,400 | 460,844 | 460,388 | | (71) | | | 8.350 | 8.432 | MON | 3,207 | 38,480 | 05/01/2000 | 05/15/2030 |
| 3133TP-J2-6 | FHR 2250 Z Z SEQ | | | 4 | 1 | 292,571 | 112.1470 | 342,339 | 305,259 | 302,234 | | 137 | | | 7.000 | 7.377 | MON | 1,781 | 21,368 | 05/11/2001 | 08/15/2030 |
| 3133TP-MR-7 | FHR 2258 Z Z SEQ | | | 4 | 1 | 242,617 | 112.5500 | 283,705 | 252,070 | 249,991 | | 102 | | | 7.000 | 7.378 | MON | 1,470 | 17,645 | 02/16/2001 | 09/15/2030 |
| 3133TP-SZ-3 | FHR 2256 ZY Z SEQ | | | 4 | 1 | 291,932 | 111.5650 | 338,217 | 303,158 | 300,303 | | 119 | | | 7.000 | 7.374 | MON | 1,768 | 21,221 | 05/01/2001 | 09/15/2030 |
| 3133TP-TN-9 | FHR 2254 PE PAC-1-11 | | | 4 | 1 | 317,480 | 113.6920 | 359,155 | 315,901 | 315,901 | | | | | 7.500 | 7.531 | MON | 1,974 | 23,692 | 11/02/2000 | 09/15/2030 |
| 3133TP-ZS-1 | FHR 2265 PC PAC-1-11 | | | 4 | 1 | 706,151 | 113.6020 | 794,508 | 699,376 | 699,376 | | | | | 7.500 | 7.537 | MON | 4,371 | 52,453 | 11/22/2000 | 10/15/2030 |
| 3133TQ-2R-7 | FHR 2265 Z Z SEQ | | | 4 | 1 | 1,074,585 | 110.2210 | 1,221,439 | 1,108,177 | 1,098,946 | | 451 | | | 7.000 | 7.294 | MON | 6,464 | 77,572 | 01/04/2001 | 10/15/2030 |
| 3133TQ-4L-8 | FHR 2261 Z Z SEQ | | | 4 | 1 | 942,725 | 112.2910 | 1,099,660 | 979,296 | 969,177 | | 419 | | | 7.000 | 7.373 | MON | 5,713 | 68,551 | 05/02/2001 | 10/15/2030 |
| 3133TR-FW-0 | FHR 2289 Z Z SEQ | | | 4 | 1 | 1,052,489 | 108.5100 | 1,216,572 | 1,121,160 | 1,101,343 | | 1,124 | | | 6.500 | 7.111 | MON | 6,073 | 72,875 | 04/24/2002 | 02/15/2031 |
| 3133TR-KF-1 | FHR 2283 Z Z SEQ | | | 4 | 1 | 408,810 | 112.8680 | 480,718 | 425,913 | 421,045 | | 175 | | | 7.000 | 7.393 | MON | 2,484 | 29,814 | 01/16/2001 | 02/15/2031 |
| 3133TR-P3-3 | FHR 2300 PD PAC-1-11 | | | 4 | 1 | 579,714 | 110.0620 | 630,945 | 573,264 | 573,693 | | (89) | | | 6.500 | 6.475 | MON | 3,105 | 37,262 | 10/19/2001 | 03/15/2031 |
| 3133TR-QZ-1 | FHR 2295 EZ Z SEQ | | | 4 | 1 | 215,214 | 110.3280 | 257,562 | 233,452 | 229,802 | | 167 | | | 6.500 | 7.084 | MON | 1,265 | 15,174 | 04/10/2001 | 03/15/2031 |
| 3133TT-2S-9 | FHR 2320 Z Z SEQ | | | 4 | 1 | 515,652 | 112.8970 | 616,037 | 545,664 | 537,940 | | 306 | | | 7.000 | 7.457 | MON | 3,183 | 38,196 | 05/30/2001 | 05/15/2031 |
| 3133TT-LA-7 | FHR 2313 ZG Z SEQ | | | 4 | 1 | 443,598 | 113.3700 | 539,674 | 476,028 | 466,639 | | 261 | | | 7.000 | 7.684 | MON | 2,777 | 33,322 | 05/15/2001 | 05/15/2031 |
| 3133TT-N3-1 | FHR 2312 KZ SC Z SEQ | | | 4 | 1 | 994,005 | 107.0050 | 1,102,216 | 1,030,057 | 1,018,443 | | 408 | | | 6.500 | 6.842 | MON | 5,579 | 66,954 | 10/04/2001 | 04/15/2031 |
| 3133TT-RS-2 | FHR 2331 Z Z SEQ | | | 4 | 1 | 349,326 | 108.4990 | 412,534 | 380,219 | 370,838 | | 457 | | | 6.500 | 7.388 | MON | 2,060 | 24,714 | 11/27/2001 | 06/15/2031 |
| 3133TT-UJ-8 | FHR 2328 JZ Z SEQ | | | 4 | 1 | 618,857 | 112.4870 | 727,507 | 646,748 | 638,988 | | 206 | | | 7.000 | 7.440 | MON | 3,773 | 45,272 | 06/07/2001 | 06/15/2031 |
| 3133TT-ZB-0 | FHR 2327 B SEQ | | | 4 | 1 | 289,856 | 112.1200 | 324,682 | 289,585 | 289,585 | | | | | 7.000 | 7.022 | MON | 1,689 | 20,271 | 01/03/2002 | 06/15/2031 |
| 3133TU-AK-4 | FHR 2325 ZA Z SEQ | | | 4 | 1 | 681,584 | 113.3540 | 782,876 | 690,649 | 686,866 | | 84 | | | 7.000 | 7.200 | MON | 4,029 | 48,345 | 12/05/2001 | 06/15/2031 |
| 3133TU-AN-8 | FHR 2325 Z Z | | | 4 | 1 | 289,358 | 112.4910 | 345,588 | 307,215 | 302,765 | | 176 | | | 7.000 | 7.514 | MON | 1,792 | 21,505 | 05/24/2001 | 06/15/2031 |
| 3133TU-BK-3 | FHR 2325 ZP SC Z SEQ | | | 4 | 1 | 1,000,596 | 112.3020 | 1,195,417 | 1,064,464 | 1,047,080 | | 609 | | | 7.000 | 7.553 | MON | 6,209 | 74,512 | 05/16/2001 | 03/15/2031 |
| 3133TU-LT-3 | FHR 2358 Z Z SEQ | | | 4 | 1 | 1,159,848 | 109.6850 | 1,384,686 | 1,262,419 | 1,237,028 | | 1,048 | | | 6.500 | 7.054 | MON | 6,838 | 82,057 | 09/04/2001 | 09/15/2031 |
| 3133TU-UT-3 | FHR 2357 ZP Z PAC-1-11 | | | 4 | 1 | 1,444,011 | 102.8250 | 1,572,784 | 1,529,572 | 1,502,977 | | 971 | | | 6.500 | 7.048 | MON | 8,285 | 99,422 | 09/07/2001 | 09/15/2031 |
| 3133TU-X3-7 | FHR 2357 GC SEQ | | | 4 | 1 | 289,020 | 108.7860 | 320,471 | 294,589 | 292,151 | | 99 | | | 6.000 | 6.276 | MON | 1,473 | 17,675 | 07/25/2002 | 09/15/2031 |
| 3133TV-GD-2 | FHR 2355 WD PAC-11 | | | 4 | 1 | 547,556 | 108.9290 | 601,963 | 552,620 | 547,687 | | 117 | | | 6.500 | 6.775 | MON | 2,993 | 35,920 | 12/06/2001 | 09/15/2031 |
| 3133TV-H8-2 | FHR 2441 JZ Z SEQ | | | 4 | 1 | 1,759,611 | 110.3200 | 2,165,910 | 1,963,304 | 1,912,909 | | 2,355 | | | 6.000 | 6.854 | MON | 9,817 | 117,798 | 07/29/2002 | 04/15/2032 |
| 3133TV-HQ-2 | FHR 2441 HF PAC-11 | | | 4 | 1 | 2,511,598 | 110.5000 | 2,792,776 | 2,527,395 | 2,516,718 | | 154 | | | 6.500 | 6.638 | MON | 13,690 | 164,281 | 05/02/2002 | 04/15/2032 |
| 3133TV-KM-7 | FHR 2441 MD PAC-1-11 | | | 4 | 1 | 3,431,854 | 110.9570 | 3,830,947 | 3,452,656 | 3,432,330 | | 432 | | | 6.500 | 6.688 | MON | 18,702 | 224,423 | 04/24/2002 | 04/15/2032 |
| 3133TV-PF-7 | FHR 2433 PE PAC-11 | | | 4 | 1 | 1,376,635 | 111.0290 | 1,519,446 | 1,368,509 | 1,368,509 | | | | | 6.500 | 6.502 | MON | 7,413 | 88,953 | 06/14/2002 | 04/15/2032 |
| 3133TV-PV-2 | FHR 2433 ZB Z SEQ | | | 4 | 1 | 1,224,408 | 109.0820 | 1,428,455 | 1,309,527 | 1,283,169 | | 728 | | | 6.500 | 7.169 | MON | 7,093 | 85,119 | 05/23/2002 | 04/15/2032 |
| 3133TV-UP-9 | FHR 2434 ZC Z SEQ | | | 4 | 1 | 718,312 | 110.9460 | 850,918 | 766,966 | 752,614 | | 672 | | | 6.500 | 7.186 | MON | 4,154 | 49,853 | 04/24/2002 | 04/15/2032 |
| 3133TV-VB-9 | FHR 2434 PR EXCH PAC-11 | | | 4 | 1 | 1,653,967 | 104.9460 | 1,687,269 | 1,607,745 | 1,619,826 | | (571) | | | 6.500 | 6.275 | MON | 8,709 | 104,503 | 07/19/2002 | 04/15/2032 |
| 31340Y-D3-0 | FHR 71 F PAC-11 | | | 4 | 1 | 2,661 | 100.9180 | 2,667 | 2,643 | 2,643 | | | | | 9.300 | 7.934 | MON | 11 | 246 | 04/30/1991 | 12/15/2020 |
| 31340Y-MX-4 | FHR 39 F PAC-2-11 | | | 4 | 1 | 284 | 100.4280 | 282 | 281 | 281 | | | | | 10.000 | 8.212 | MON | 1 | 28 | 04/05/1990 | 05/15/2020 |
| 31340Y-S4-2 | FHR 81 A XAC PAC | | | 4 | 1 | 82 | 101.1720 | 82 | 81 | 81 | | | | | 8.125 | 6.985 | MON | | 7 | 08/03/1989 | 11/15/2020 |
| 31340Y-SV-2 | FHR 51 E PAC-11 | | | 4 | 1 | 1,656 | 101.2080 | 1,706 | 1,686 | 1,670 | | 3 | | | 10.000 | 10.612 | MON | 7 | 169 | 05/08/1989 | 07/15/2020 |
| 31340Y-T7-4 | FHR 83 Z Z | | | 2 | 1 | 4,247 | 101.3810 | 4,974 | 4,906 | 4,860 | | 11 | | | 9.000 | 9.664 | MON | 20 | 441 | 09/11/1989 | 10/15/2020 |
| 31340Y-TE-9 | FHR 52 F Z PAC-11 | | | 4 | 1 | 123 | 99.8850 | 131 | 131 | 130 | | | | | 9.500 | 9.889 | MON | 1 | 12 | 04/16/1990 | 06/15/2020 |
| 31340Y-YB-9 | FHR 65 E PAC-11 | | | 4 | 1 | 4,643 | 100.9340 | 4,673 | 4,630 | 4,616 | | (4) | | | 9.300 | 8.132 | MON | 19 | 430 | 06/04/1991 | 08/15/2020 |
| 31358E-8R-6 | FNR 1990-113 Z Z | | | 4 | 1 | 26,556 | 103.9490 | 31,138 | 29,955 | 29,620 | | 80 | | | 9.500 | 10.361 | MON | 237 | 2,846 | 02/07/1991 | 09/25/2020 |
| 31358E-DE-9 | FNR 1990-46 E SEQ | | | 4 | 1 | 19,130 | 102.0250 | 20,127 | 19,728 | 19,556 | | 56 | | | 9.500 | 10.282 | MON | 156 | 1,874 | 03/27/1990 | 05/25/2020 |
| 31358E-J3-7 | FNR 1990-97 G PAC | | | 4 | 1 | 5,453 | 101.4730 | 5,883 | 5,798 | 5,749 | | 15 | | | 7.000 | 7.876 | MON | 34 | 406 | 08/28/1992 | 08/25/2020 |
| 31358E-MS-8 | FNR 1990-65 X Z PAC-11 | | | 4 | 1 | 6,345 | 102.7140 | 7,512 | 7,314 | 7,220 | | 36 | | | 9.500 | 10.987 | MON | 58 | 695 | 05/10/1990 | 06/25/2020 |
| 31358F-B4-0 | FNR 1991-8 G PAC-11 | | | 4 | 1 | 19,801 | 101.8780 | 22,107 | 21,699 | 21,440 | | 77 | | | 6.500 | 7.440 | MON | 118 | 1,410 | 08/28/1992 | 02/25/2021 |
| 31358F-HX-0 | FNR 1990-129 J PAC | | | 4 | 1 | 9,089 | 103.7260 | 9,195 | 8,865 | 8,865 | | | | | 9.500 | 8.903 | MON | 70 | 842 | 02/21/1991 | 11/25/2020 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31358F-SW-0 | FNR 1990-142 Z Z SEQ | | | 4 | 1 | 15,727 | 103.9410 | 17,661 | 16,991 | 16,805 | | 43 | | | 9.500 | 10.328 | MON | 135 | 1,614 | 11/16/1990 | 12/25/2020 |
| 31358G-5K-9 | FNR 1991-65 W IO PZ PAC-11 CPT | | | 4 | 1 | | 471.5680 | 642 | 136 | | | | | | 1,004.344 | 8,888.000 | MON | 114 | 1,368 | 05/13/1991 | 06/25/2021 |
| 31358G-TS-6 | FNR 1991-44 G PAC | | | 4 | 1 | 4,108 | 103.3300 | 4,526 | 4,380 | 4,323 | | 13 | | | 8.500 | 9.618 | MON | 31 | 372 | 04/11/1991 | 05/25/2021 |
| 31358H-C4-5 | FNR G-24 O SEQ | | | 4 | 1 | 10,965 | 103.2130 | 11,599 | 11,238 | 11,048 | | 76 | | | 8.250 | 9.924 | MON | 77 | 927 | 06/26/1991 | 08/25/2021 |
| 31358H-CH-6 | FNR 1991-69 K PAC | | | 4 | 1 | 32,901 | 104.3910 | 34,257 | 32,816 | 32,725 | | (29) | | | 9.500 | 9.186 | MON | 260 | 3,118 | 05/31/1991 | 06/25/2021 |
| 31358H-QA-6 | FNR G-21 M IO PAC | | | 4 | 1 | | 286.9480 | 29 | 10 | | | | | | 1,195.963 | 8,888.000 | MON | 10 | 120 | 05/30/1991 | 07/25/2021 |
| 31358H-RE-7 | FNR 1991-82 PZ Z PAC | | | 4 | 1 | 200,924 | 103.9310 | 261,855 | 251,951 | 247,475 | | 1,248 | | | 8.000 | 9.448 | MON | 1,680 | 20,156 | 10/17/1991 | 08/25/2021 |
| 31358H-VB-8 | FNR 1991-86 M IO PZ PAC-11 CPT | | | 4 | 1 | | 567.3510 | 1,445 | 255 | | | | | | 750.000 | 8,888.000 | MON | 159 | 1,911 | 06/12/1991 | 07/25/2021 |
| 31358H-WJ-0 | FNR 1991-89 G TAC | | | 4 | 1 | 55,873 | 102.3830 | 58,316 | 56,959 | 56,211 | | 313 | | | 8.400 | 10.100 | MON | 399 | 4,785 | 07/01/1991 | 08/25/2021 |
| 31358H-YH-2 | FNR 1991-93 M PAC-11 | | | 4 | 1 | 54,848 | 102.9440 | 58,266 | 56,600 | 55,254 | | 377 | | | 7.500 | 9.344 | MON | 354 | 4,245 | 07/08/1991 | 08/25/2021 |
| 31358J-2J-9 | FNR 1991-141 PJ IO PZ PAC-12 | | | 4 | 1 | | 715.2090 | 796 | 111 | | | | | | 1,004.125 | 8,888.000 | MON | 93 | 1,117 | 09/17/1991 | 10/25/2021 |
| 31358J-5L-1 | FNR G-32 N SEQ | | | 4 | 1 | 16,149 | 103.2380 | 17,885 | 17,324 | 17,067 | | 64 | | | 8.100 | 9.196 | MON | 117 | 1,403 | 11/08/1991 | 10/25/2021 |
| 31358J-BJ-9 | FNR 1991-119 Z Z | | | 4 | 1 | 29,390 | 105.5450 | 36,418 | 34,505 | 33,956 | | 119 | | | 8.500 | 9.613 | MON | 244 | 2,933 | 10/16/1991 | 09/25/2021 |
| 31358J-C2-5 | FNR 1991-132 K IO PZ PAC | | | 4 | 1 | | 683.8900 | 394 | 58 | | | | | | 994.051 | 8,888.000 | MON | 48 | 573 | 08/21/1991 | 10/25/2021 |
| 31358J-LQ-2 | FNR 1991-108 K IO PAC | | | 4 | 1 | | 618.2460 | 3,000 | 485 | | | | | | 846.856 | 8,888.000 | MON | 342 | 4,109 | 08/09/1991 | 09/25/2021 |
| 31358J-LS-8 | FNR 1991-108 JC PAC | | | 4 | 1 | 84,205 | 105.6800 | 89,781 | 84,955 | 84,272 | | 62 | | | 9.000 | 9.390 | MON | 637 | 7,646 | 08/06/1991 | 09/25/2021 |
| 31358J-RQ-6 | FNR 1991-116 E PAC-11 | | | 4 | 1 | 69,764 | 104.4170 | 74,036 | 70,904 | 69,989 | | 206 | | | 8.500 | 9.381 | MON | 502 | 6,027 | 08/01/1991 | 09/25/2021 |
| 31358J-Y5-4 | FNR G-35 O IO TAC-11 | | | 4 | 1 | | 495.2410 | 1,017 | 205 | | | | | | 1,070.364 | 0.000 | MON | 183 | 2,198 | 11/08/1991 | 10/25/2021 |
| 31358K-4X-3 | FNR 1991-168 PX Z PAC-11 | | | 4 | 1 | 84,313 | 103.8410 | 120,423 | 115,969 | 112,851 | | 805 | | | 7.000 | 9.188 | MON | 676 | 8,118 | 11/14/1991 | 12/25/2021 |
| 31358K-7A-0 | FNR 1991-164 PX Z PAC-11 | | | 4 | 1 | 38,032 | 103.2370 | 52,177 | 50,541 | 49,111 | | 388 | | | 7.500 | 9.724 | MON | 316 | 3,791 | 11/06/1991 | 12/25/2021 |
| 31358K-C3-0 | FNR 1991-163 L PAC-11 | | | 4 | 1 | 46,543 | 104.9030 | 50,221 | 47,874 | 47,874 | | | | | 8.500 | 8.167 | MON | 339 | 4,069 | 11/05/1991 | 12/25/2021 |
| 31358K-CD-8 | FNR 1991-152 Z Z | | | 4 | 1 | 38,132 | 105.1380 | 51,260 | 48,755 | 47,710 | | 252 | | | 8.000 | 9.678 | MON | 325 | 3,900 | 10/02/1991 | 11/25/2021 |
| 31358L-JC-1 | FNR G92-7 K SEQ | | | 4 | 1 | 50,083 | 102.9790 | 53,582 | 52,032 | 50,644 | | 516 | | | 7.000 | 9.404 | MON | 304 | 3,642 | 12/02/1991 | 01/25/2022 |
| 31358L-YC-4 | FNR G92-11 K PAC-11 | | | 4 | 1 | 232,538 | 103.1860 | 247,345 | 239,709 | 234,187 | | 1,515 | | | 7.000 | 8.858 | MON | 1,398 | 16,780 | 01/10/1992 | 02/25/2022 |
| 31358L-ZW-9 | FNR 1992-16 Z Z PAC-11 | | | 4 | 1 | 369,157 | 104.2040 | 522,137 | 501,071 | 487,163 | | 3,585 | | | 7.000 | 9.122 | MON | 2,923 | 35,075 | 01/07/1992 | 02/25/2022 |
| 31358M-ZV-9 | FNR G92-22 J PAC-11 | | | 4 | 1 | 87,504 | 103.7150 | 92,894 | 89,566 | 87,965 | | 422 | | | 7.500 | 8.815 | MON | 560 | 6,718 | 02/12/1992 | 04/25/2022 |
| 31358N-6K-3 | FNR 1992-126 PZ Z PAC-11 | | | 4 | 1 | 251,756 | 105.7660 | 311,315 | 294,344 | 289,333 | | 922 | | | 8.000 | 9.021 | MON | 1,962 | 23,547 | 06/16/1992 | 07/25/2022 |
| 31358N-LQ-3 | FNR 1992-100 ZB Z | | | 4 | 1 | 201,555 | 105.4720 | 224,538 | 212,888 | 209,980 | | 481 | | | 8.500 | 9.284 | MON | 1,508 | 18,095 | 01/01/2002 | 06/25/2022 |
| 31358N-M5-8 | FNR 1992-119 Z Z | | | 4 | 1 | 217,681 | 105.7370 | 270,464 | 255,790 | 251,200 | | 857 | | | 8.000 | 9.052 | MON | 1,705 | 20,463 | 07/23/1992 | 07/25/2022 |
| 31358N-P4-8 | FNR 1992-112 G PAC-11 | | | 4 | 1 | 143,366 | 105.4740 | 153,584 | 145,613 | 143,685 | | 294 | | | 8.000 | 8.765 | MON | 971 | 11,649 | 05/26/1992 | 07/25/2022 |
| 31358N-YB-2 | FNR 1992-79 NB IO PAC-11 | | | 4 | 1 | | 837.0370 | 1,615 | 193 | | | | | | 1,003.912 | 8,888.000 | MON | 161 | 1,937 | 05/07/1992 | 06/25/2022 |
| 31358P-BG-1 | FNR 1992-134 L PAC-11 | | | 4 | 1 | 72,609 | 102.7970 | 79,361 | 77,201 | 74,620 | | 656 | | | 6.000 | 8.477 | MON | 386 | 4,632 | 10/01/2002 | 07/25/2022 |
| 31358P-C9-6 | FNR 1992-135 LZ Z PAC-11 | | | 4 | 1 | 387,063 | 104.4010 | 494,309 | 473,471 | 464,028 | | 1,891 | | | 7.500 | 8.658 | MON | 2,959 | 35,510 | 07/08/1992 | 08/25/2022 |
| 31358P-EN-3 | FNR 1992-117 NB IO PAC-11 | | | 4 | 1 | | 1,709.9490 | 3,333 | 195 | | | | | | 1,175.463 | 8,888.000 | MON | 191 | 2,291 | 06/05/1992 | 07/25/2022 |
| 31358P-G2-7 | FNR G92-41 M PAC-11 | | | 4 | 1 | 144,563 | 102.0250 | 154,809 | 151,737 | 146,089 | | 1,406 | | | 5.875 | 8.618 | MON | 743 | 8,915 | 08/19/1992 | 08/25/2022 |
| 31358P-ST-5 | FNR 1992-132 PZ Z PAC-11 | | | 4 | 1 | 218,029 | 105.9540 | 269,202 | 254,076 | 249,348 | | 846 | | | 8.000 | 9.107 | MON | 1,694 | 20,326 | 06/18/1992 | 08/25/2022 |
| 31358Q-2R-5 | FNR 1992-168 KB PAC-11 | | | 4 | 1 | 79,876 | 103.6480 | 83,838 | 80,887 | 80,352 | | 35 | | | 7.000 | 7.254 | MON | 472 | 5,662 | 01/26/1996 | 10/25/2022 |
| 31358Q-EU-5 | FNR 1992-162 D PAC-11 | | | 4 | 1 | 55,340 | 104.9210 | 62,068 | 59,157 | 58,330 | | 120 | | | 7.000 | 7.869 | MON | 345 | 4,141 | 10/23/1996 | 09/25/2022 |
| 31358Q-L2-9 | FNR 1992-182 PM IO NTL | | | 4,6 | 1 | | 10.3550 | 3,102 | | | | | | | 7.500 | 8,888.000 | MON | 187 | 2,247 | 10/27/1992 | 10/25/2022 |
| 31358Q-L8-6 | FNR 1992-182 Z Z PAC-11 | | | 4 | 1 | 118,047 | 105.0640 | 157,366 | 149,782 | 145,746 | | 763 | | | 7.000 | 8.670 | MON | 874 | 10,485 | 09/14/1992 | 10/25/2022 |
| 31358Q-LN-3 | FNR 1992-163 P IO NTL | | | 4,6 | 1 | | 11.1850 | 1,430 | | | | | | | 8.000 | 8,888.000 | MON | 85 | 1,023 | 10/02/1992 | 09/25/2022 |
| 31358Q-Q6-5 | FNR 1992-181 PN PAC-11 | | | 4 | 1 | 328,305 | 103.9950 | 350,554 | 337,087 | 329,605 | | 1,180 | | | 7.000 | 8.346 | MON | 1,966 | 23,596 | 09/11/1992 | 10/25/2022 |
| 31358Q-QR-9 | FNR 1992-143 NA IO PAC-11 | | | 4 | 1 | | 1,025.8340 | 1,881 | 183 | | | | | | 1,183.500 | 8,888.000 | MON | 181 | 2,170 | 08/19/1992 | 09/25/2022 |
| 31358Q-VP-7 | FNR 1992-150 M PAC-11 | | | 4 | 1 | 320,911 | 105.9170 | 343,551 | 324,360 | 321,230 | | 290 | | | 8.000 | 8.482 | MON | 2,162 | 25,949 | 07/21/1992 | 09/25/2022 |
| 31358Q-VR-3 | FNR 1992-150 NC IO PAC-11 | | | 4 | 1 | | 864.9530 | 8,417 | 973 | | | | | | 945.367 | 8,888.000 | MON | 767 | 9,199 | 07/22/1992 | 09/25/2022 |
| 31358R-4X-8 | FNR 1993-4 L PAC-11 | | | 4 | 1 | 533,933 | 104.8390 | 566,853 | 540,686 | 534,673 | | 682 | | | 7.500 | 8.042 | MON | 3,379 | 40,552 | 01/21/1993 | 01/25/2023 |
| 31358R-4Z-3 | FNR 1993-4 LB PAC-11 | | | 4 | 1 | 107,548 | 104.2300 | 114,661 | 110,007 | 107,903 | | 328 | | | 7.000 | 8.105 | MON | 642 | 7,701 | 01/05/1993 | 01/25/2023 |
| 31358R-KL-6 | FNR 1992-201 D TAC-11 | | | 4 | 1 | 205,721 | 104.4440 | 220,993 | 211,590 | 206,679 | | 876 | | | 7.000 | 8.631 | MON | 1,234 | 14,811 | 10/21/1992 | 11/25/2022 |
| 31358R-R9-6 | FNR 1992-215 PT PAC-11 | | | 4 | 1 | 209,392 | 105.0020 | 224,081 | 213,406 | 209,953 | | 521 | | | 7.500 | 8.365 | MON | 1,334 | 16,005 | 11/17/1992 | 12/25/2022 |
| 31358T-5U-9 | FNR 1993-23 PZ Z PAC-11 | | | 4 | 1 | 617,161 | 105.0570 | 696,005 | 662,501 | 654,228 | | 1,122 | | | 7.500 | 8.094 | MON | 4,141 | 49,688 | 02/18/1993 | 03/25/2023 |
| 31358T-KQ-1 | FNR G93-3 K PAC-11 | | | 4 | 1 | 243,083 | 103.9870 | 257,921 | 248,032 | 243,798 | | 657 | | | 7.000 | 7.942 | MON | 1,447 | 17,362 | 02/01/1993 | 02/25/2023 |
| 31358T-TW-9 | FNR G93-8 PZ Z PAC-11 | | | 4 | 1 | 537,927 | 105.0370 | 656,766 | 625,270 | 613,576 | | 2,046 | | | 7.250 | 8.383 | MON | 3,778 | 45,332 | 02/01/1993 | 02/25/2023 |
| 31358T-XV-6 | FNR 1993-20 J PAC-11 | | | 4 | 1 | 550,715 | 104.9820 | 594,439 | 566,231 | 555,057 | | 1,903 | | | 7.000 | 8.136 | MON | 3,303 | 39,636 | 01/22/1993 | 03/25/2023 |
| 31358T-ZB-8 | FNR 1993-24 Z Z PAC-1-11 | | | 4 | 1 | 189,791 | 105.7810 | 240,435 | 227,295 | 222,389 | | 840 | | | 7.000 | 8.231 | MON | 1,326 | 15,911 | 02/02/1993 | 03/25/2023 |
| 31358U-AX-4 | FNR 1993-29 J PAC-22 | | | 4 | 1 | 723,242 | 105.8980 | 771,100 | 728,153 | 723,476 | | 216 | | | 7.500 | 7.712 | MON | 4,551 | 54,612 | 02/17/1993 | 03/25/2023 |
| 31358U-G5-9 | FNR 1993-61 KC PAC-11 | | | 4 | 1 | 147,524 | 105.4780 | 157,988 | 149,784 | 147,808 | | 262 | | | 7.000 | 7.638 | MON | 874 | 10,485 | 05/18/1993 | 05/25/2023 |
| 31358U-GD-2 | FNR 1993-38 M PAC-11 | | | 4 | 1 | 1,117,258 | 104.7810 | 1,195,323 | 1,140,788 | 1,120,773 | | 3,239 | | | 6.750 | 7.716 | MON | 6,417 | 77,003 | 02/19/1993 | 03/25/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31358U-HV-1 | FNR G93-16 K PAC-11 | | | 4 | 1 | 359,741 | 102.2080 | 397,397 | 388,811 | 364,482 | | 4,360 | | | 5.000 | 8.729 | MON | 1,620 | 19,441 | 09/07/1994 | 04/25/2023 |
| 31358U-T8-9 | FNR G93-20 PU IO PAC-1-11 | | | 4 | 1 | | 908.5870 | 4,251 | 468 | | | | | | 892.761 | 0.000 | MON | 348 | 4,177 | 06/30/2003 | 05/25/2023 |
| 31359A-AM-1 | FNR 1993-73 L PAC-11 | | | 4 | 1 | 449,599 | 105.2080 | 471,391 | 448,058 | 448,058 | | | | | 7.500 | 7.330 | MON | 2,800 | 33,604 | 04/15/1993 | 05/25/2023 |
| 31359A-K8-1 | FNR 1993-98 L PAC-11 | | | 4 | 1 | 820,596 | 105.6440 | 879,969 | 832,960 | 826,836 | | 438 | | | 7.000 | 7.270 | MON | 4,859 | 58,307 | 06/28/1993 | 06/25/2023 |
| 31359A-VP-1 | FNR 1993-77 L PAC-1-11 | | | 4 | 1 | 486,229 | 105.6560 | 521,389 | 493,477 | 489,611 | | 339 | | | 7.000 | 7.284 | MON | 2,879 | 34,543 | 06/28/1993 | 06/25/2023 |
| 31359B-BU-0 | FNR 1993-103 PL PAC-1-11 | | | 4 | 1 | 514,836 | 105.6580 | 554,219 | 524,540 | 515,986 | | 1,050 | | | 7.000 | 7.814 | MON | 3,060 | 36,718 | 05/19/1993 | 07/25/2023 |
| 31359B-GB-7 | FNR G93-25 L PAC-1-11 | | | 4 | 1 | 1,373,219 | 105.4980 | 1,470,445 | 1,393,812 | 1,375,800 | | 2,382 | | | 7.000 | 7.608 | MON | 8,131 | 97,567 | 07/22/1993 | 07/25/2023 |
| 31359B-JQ-1 | FNR 1993-120 L PAC-1-11 | | | 4 | 1 | 944,023 | 105.1090 | 1,005,427 | 956,554 | 945,401 | | 1,268 | | | 7.000 | 7.570 | MON | 5,580 | 66,959 | 06/22/1993 | 07/25/2023 |
| 31359B-LJ-4 | FNR G93-26 PZ Z PAC-11 | | | 4 | 1 | 1,218,911 | 105.5000 | 1,400,864 | 1,327,835 | 1,307,512 | | 2,772 | | | 7.000 | 7.775 | MON | 7,746 | 92,948 | 06/28/1993 | 07/25/2023 |
| 31359B-SU-2 | FNR 1993-136 K IO NTL AD | | | 4,6 | 1 | | 11.7660 | 2,859 | | | | | | | 7.000 | 0.000 | MON | 142 | 1,701 | 06/30/2003 | 07/25/2023 |
| 31359B-YJ-0 | FNR 1993-142 G PAC-11 | | | 4 | 1 | 487,160 | 106.1510 | 526,430 | 495,924 | 491,968 | | 285 | | | 7.000 | 7.284 | MON | 2,893 | 34,715 | 07/09/1993 | 08/25/2023 |
| 31359D-2W-2 | FNR 1993-163 Z Z PAC-11 | | | 4 | 1 | 1,533,176 | 105.4380 | 1,693,276 | 1,605,945 | 1,589,316 | | 1,599 | | | 7.000 | 7.455 | MON | 9,368 | 112,416 | 08/10/1993 | 09/25/2023 |
| 31359D-K6-9 | FNR 1993-155 KZ Z PAC-1-11 | | | 4 | 1 | 1,558,701 | 105.6120 | 1,770,380 | 1,676,304 | 1,654,479 | | 2,667 | | | 7.000 | 7.589 | MON | 9,778 | 117,341 | 08/06/1993 | 09/25/2023 |
| 31359D-KV-4 | FNR G93-33 K PAC-1-11 | | | 4 | 1 | 484,553 | 106.4930 | 516,014 | 484,553 | 484,553 | | | | | 7.000 | 6.861 | MON | 2,827 | 33,919 | 01/20/1994 | 09/25/2023 |
| 31359E-5P-2 | FNR 1993-210 PM PAC-1-11 | | | 4 | 1 | 2,827,320 | 107.3190 | 3,061,909 | 2,853,086 | 2,829,519 | | 2,018 | | | 6.500 | 6.827 | MON | 15,454 | 185,451 | 10/21/1993 | 11/25/2023 |
| 31359E-RZ-6 | FNR 1993-201 L PAC-1-11 | | | 4 | 1 | 1,102,267 | 105.0660 | 1,168,719 | 1,112,370 | 1,103,064 | | 733 | | | 6.500 | 6.825 | MON | 6,025 | 72,304 | 09/03/1993 | 10/25/2023 |
| 31359E-V4-0 | FNR 1993-206 L PAC-11 | | | 4 | 1 | 1,463,539 | 107.3190 | 1,587,509 | 1,479,240 | 1,467,160 | | 963 | | | 6.500 | 6.804 | MON | 8,013 | 96,151 | 06/30/1996 | 11/25/2023 |
| 31359F-K7-2 | FNR G93-41 Z Z SEQ | | | 4 | 1 | 1,515,321 | 105.3990 | 1,698,229 | 1,611,240 | 1,597,042 | | 1,197 | | | 7.000 | 7.346 | MON | 9,399 | 112,787 | 12/06/1993 | 12/25/2023 |
| 31359F-Z7-6 | FNR 1993-252 K PAC-1-11 | | | 4 | 1 | 1,982,796 | 107.3190 | 2,171,367 | 2,023,280 | 1,987,670 | | 4,491 | | | 6.500 | 7.390 | MON | 10,959 | 131,513 | 12/03/1993 | 12/25/2023 |
| 31359G-2Q-8 | FNR 1994-39 PL PAC-1-11 | | | 4 | 1 | 1,386,810 | 107.3190 | 1,519,681 | 1,416,042 | 1,390,288 | | 3,195 | | | 6.500 | 7.368 | MON | 7,670 | 92,043 | 02/11/1994 | 03/25/2024 |
| 31359G-B8-8 | FNR 1994-30 K PAC-1-11 | | | 4 | 1 | 1,420,133 | 105.3310 | 1,520,878 | 1,443,904 | 1,422,710 | | 2,368 | | | 6.500 | 7.196 | MON | 7,821 | 93,854 | 02/02/1994 | 02/25/2024 |
| 31359G-BX-3 | FNR 1993-225 PJ PAC-1-11 | | | 4 | 1 | 1,774,346 | 104.2670 | 1,868,989 | 1,792,504 | 1,775,973 | | 1,496 | | | 6.500 | 6.880 | MON | 9,709 | 116,513 | 11/09/1993 | 12/25/2023 |
| 31359G-E9-3 | FNR 1994-28 L PAC-11 | | | 4 | 1 | 1,361,384 | 107.3190 | 1,489,971 | 1,388,355 | 1,364,538 | | 2,897 | | | 6.500 | 7.348 | MON | 7,520 | 90,243 | 01/25/1994 | 03/25/2024 |
| 31359G-ER-3 | FNR 1993-225 OK PAC-1-11 | | | 4 | 1 | 2,488,728 | 106.2480 | 2,692,042 | 2,533,738 | 2,494,033 | | 4,878 | | | 6.500 | 7.268 | MON | 13,724 | 164,693 | 12/06/1993 | 12/25/2023 |
| 31359G-L4-6 | FNR 1994-44 K PAC-1-11 | | | 4 | 1 | 950,949 | 107.3190 | 1,040,904 | 969,914 | 953,148 | | 2,023 | | | 6.500 | 7.284 | MON | 5,254 | 63,045 | 02/10/1994 | 03/25/2024 |
| 31359G-LE-4 | FNR G94-1 PK PAC-1-11 | | | 4 | 1 | 1,823,786 | 106.2730 | 1,940,004 | 1,825,498 | 1,821,669 | | (737) | | | 7.000 | 6.959 | MON | 10,649 | 127,785 | 12/07/1993 | 01/25/2024 |
| 31359G-R7-3 | FNR G94-2 E TAC-11 | | | 4 | 1 | 3,759,542 | 106.4800 | 4,030,443 | 3,785,168 | 3,760,777 | | 1,134 | | | 7.000 | 7.207 | MON | 22,080 | 264,962 | 01/26/1994 | 03/25/2024 |
| 31359H-CY-8 | FNR 1994-56 K PAC-1-11 | | | 4 | 1 | 703,363 | 104.6160 | 761,004 | 727,429 | 706,284 | | 2,688 | | | 6.500 | 8.006 | MON | 3,940 | 47,283 | 03/04/1994 | 03/25/2024 |
| 31359H-EE-0 | FNR 1994-41 PL PAC-1-11 | | | 4 | 1 | 1,156,555 | 105.6170 | 1,254,428 | 1,187,715 | 1,160,462 | | 3,587 | | | 6.500 | 7.663 | MON | 6,433 | 77,201 | 03/08/1994 | 03/25/2024 |
| 31359H-GM-0 | FNR 1994-36 K PAC-1-11 | | | 4 | 1 | 4,164,351 | 107.3190 | 4,567,745 | 4,256,223 | 4,175,375 | | 10,131 | | | 6.500 | 7.423 | MON | 23,055 | 276,655 | 02/25/1994 | 03/25/2024 |
| 31359H-JN-5 | FNR 1994-55 N W CPT | | | 4 | 1 | 78,933 | 104.0660 | 82,659 | 79,429 | 79,429 | | | | | 6.303 | 0.000 | N/A | | 5,134 | 03/14/1994 | 12/25/2023 |
| 31359H-MK-7 | FNR 1994-38 PM PAC-1-11 | | | 4 | 1 | 615,186 | 105.6370 | 661,204 | 625,918 | 616,447 | | 1,158 | | | 6.950 | 7.677 | MON | 3,625 | 43,501 | 03/02/1994 | 03/25/2024 |
| 31359H-X6-6 | FNR G94-5 PK PAC-1-11 | | | 4 | 1 | 1,268,665 | 107.9800 | 1,407,397 | 1,303,386 | 1,273,055 | | 4,031 | | | 7.500 | 8.762 | MON | 8,146 | 97,754 | 07/14/1994 | 06/17/2024 |
| 31359K-EN-3 | FNR 1996-23 G SEQ | | | 4 | 1 | 503,306 | 107.0150 | 551,268 | 515,131 | 504,741 | | 1,318 | | | 6.500 | 7.479 | MON | 2,790 | 33,483 | 08/01/1997 | 07/25/2026 |
| 31359K-F8-5 | FNR 1996-46 ZA Z SEQ | | | 4 | 1 | 537,130 | 109.9020 | 624,141 | 567,906 | 560,688 | | 528 | | | 7.500 | 7.966 | MON | 3,549 | 42,593 | 11/04/1999 | 11/25/2026 |
| 31359K-K4-8 | FNR 1996-57 Z Z SEQ | | | 4 | 1 | 158,857 | 108.6200 | 176,750 | 162,723 | 161,239 | | 76 | | | 7.000 | 7.300 | MON | 949 | 11,391 | 12/29/1998 | 12/25/2026 |
| 31359K-MA-2 | FNR G96-2 H PAC-11 | | | 4 | 1 | 443,143 | 109.8260 | 496,063 | 451,683 | 448,265 | | 158 | | | 7.500 | 7.742 | MON | 2,823 | 33,876 | 08/09/1996 | 07/22/2026 |
| 31359K-P5-0 | FNR 1996-51 Z Z | | | 4 | 1 | 584,536 | 111.7450 | 677,897 | 606,646 | 601,455 | | 309 | | | 8.000 | 8.347 | MON | 4,044 | 48,532 | 01/16/1997 | 12/18/2026 |
| 31359L-F3-4 | FNR 1995-24 H SC PT | | | 4 | 1FE | 186,372 | 107.3190 | 203,331 | 189,464 | 186,761 | | 358 | | | 6.500 | 7.186 | MON | 1,026 | 12,315 | 07/17/1997 | 09/25/2023 |
| 31359L-JB-2 | FNR 1994-108 A SC PT | | | 4 | 1 | 85,342 | 104.5790 | 89,306 | 85,396 | 85,195 | | (52) | | | 7.500 | 7.424 | MON | 534 | 6,405 | 02/20/1996 | 10/25/2022 |
| 31359L-ZB-4 | FNR 1995-19 Z SC Z SEQ | | | 4 | 1 | 995,068 | 107.3190 | 1,278,203 | 1,191,029 | 1,171,130 | | 2,482 | | | 6.500 | 7.333 | MON | 6,451 | 77,417 | 06/04/1997 | 11/25/2023 |
| 31359N-2A-8 | FNR 1997-25 Z Z | | | 4 | 1 | 596,988 | 109.2180 | 662,669 | 606,739 | 603,281 | | 137 | | | 7.000 | 7.216 | MON | 3,539 | 42,472 | 01/22/1999 | 03/18/2027 |
| 31359N-3L-3 | FNR 1997-19 ZA Z SEQ | | | 4 | 1 | 303,085 | 109.1450 | 331,423 | 303,654 | 302,989 | | (35) | | | 7.000 | 7.044 | MON | 1,771 | 21,256 | 03/18/1998 | 04/18/2027 |
| 31359N-M8-1 | FNR 1997-15 Z Z SEQ | | | 4 | 1 | 400,429 | 111.3820 | 487,023 | 437,254 | 429,837 | | 405 | | | 7.500 | 8.338 | MON | 2,733 | 32,794 | 02/25/1997 | 04/18/2027 |
| 31359N-NU-1 | FNR G97-1 Z Z SEQ | | | 4 | 1 | 768,497 | 110.9230 | 988,198 | 890,890 | 868,693 | | 1,696 | | | 7.500 | 8.570 | MON | 5,568 | 66,817 | 03/31/1997 | 01/20/2027 |
| 31359N-TJ-0 | FNR 1997-11 E SEQ | | | 4 | 1 | 235,377 | 108.1050 | 257,682 | 238,362 | 235,604 | | 206 | | | 7.000 | 7.456 | MON | 1,390 | 16,685 | 08/12/1997 | 03/18/2027 |
| 31359N-UB-5 | FNR 1997-11 Z Z SEQ | | | 4 | 1 | 393,773 | 111.4490 | 476,855 | 427,869 | 421,007 | | 464 | | | 7.500 | 8.108 | MON | 2,674 | 32,090 | 02/20/1997 | 03/18/2027 |
| 31359P-6D-3 | FNR G97-5 Z ARB Z SCH-22 SEQ | | | 4 | 1 | 2,522,244 | 112.0530 | 2,989,006 | 2,667,499 | 2,626,985 | | 3,103 | | | 8.000 | 8.618 | MON | 17,783 | 213,400 | 05/16/1997 | 06/17/2027 |
| 31359P-6E-1 | FNR G97-5 ZA ARB Z SEQ | | | 4 | 1 | 145,255 | 112.0530 | 172,136 | 153,620 | 151,287 | | 179 | | | 8.000 | 8.618 | MON | 1,024 | 12,290 | 05/16/1997 | 06/17/2027 |
| 31359P-7K-6 | FNR 1997-64 C SEQ | | | 4 | 1 | 517,576 | 107.3200 | 564,093 | 525,620 | 518,170 | | 541 | | | 6.500 | 7.059 | MON | 2,847 | 34,165 | 10/29/1997 | 09/18/2027 |
| 31359P-7M-2 | FNGT 1998-T3 B PT | | | 4 | 1 | 294,184 | 109.3970 | 300,480 | 274,669 | 275,400 | | (461) | | | 10.902 | 10.513 | MON | 2,329 | 24,604 | 12/03/1998 | 09/25/2023 |
| 31359P-FS-0 | FNR 1997-29 Z Z SEQ | | | 4 | 1 | 211,269 | 107.3190 | 241,905 | 225,406 | 222,435 | | 241 | | | 6.500 | 6.998 | MON | 1,221 | 14,651 | 12/30/1998 | 05/18/2027 |
| 31359P-LK-0 | FNR 1997-26 Z Z SEQ | | | 4 | 1 | 816,552 | 107.9020 | 918,499 | 851,232 | 842,976 | | 566 | | | 6.600 | 6.987 | MON | 4,682 | 56,181 | 01/09/1998 | 05/18/2027 |
| 31359P-ME-3 | FNR 1997-26 GZ Z SEQ | | | 4 | 1 | 1,067,704 | 107.7500 | 1,280,555 | 1,188,453 | 1,167,346 | | 2,199 | | | 7.000 | 7.861 | MON | 6,933 | 83,192 | 06/25/1997 | 04/17/2027 |
| 31359P-SY-3 | FNR 1997-35 Z Z SEQ | | | 4 | 1 | 612,538 | 113.2900 | 707,654 | 624,640 | 620,582 | | 131 | | | 8.000 | 8.234 | MON | 4,164 | 49,971 | 05/01/1997 | 06/18/2027 |
| 31359P-WD-4 | FNR 1997-34 ZA Z SEQ | | | 4 | 1 | 426,139 | 112.6270 | 507,460 | 450,568 | 444,895 | | 401 | | | 8.000 | 8.494 | MON | 3,004 | 36,045 | 03/31/1997 | 06/18/2027 |
| 31359P-WN-2 | FNR 1997-34 PK PAC-11 | | | 4 | 1 | 358,681 | 107.5740 | 388,881 | 361,500 | 358,931 | | 231 | | | 7.000 | 7.311 | MON | 2,109 | 25,305 | 07/09/1997 | 06/18/2027 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31359P-X8-4 | FNR 1997-42 ZC Z SEQ | | | 4 | 1 | 334,898 | 108.6030 | 388,993 | 358,179 | 352,909 | | 458 | | | 6.500 | 7.089 | MON | 1,940 | 23,282 | 04/30/1999 | 07/18/2027 |
| 31359P-Y8-3 | FNR 1997-43 Z Z SEQ | | | 4 | 1 | 453,776 | 111.8060 | 563,559 | 504,050 | 494,791 | | 671 | | | 7.500 | 8.179 | MON | 3,150 | 37,804 | 05/28/1997 | 07/18/2027 |
| 31359Q-CD-4 | FNR 1997-52 Z Z SEQ | | | 4 | 1 | 466,005 | 109.9800 | 514,521 | 467,833 | 465,981 | | (8) | | | 7.920 | 8.043 | MON | 3,088 | 37,052 | 06/12/1997 | 07/20/2027 |
| 31359Q-LE-2 | FNR 1997-63 B SCH | | | 4 | 1 | 585,549 | 108.8360 | 642,363 | 590,210 | 585,875 | | 300 | | | 7.000 | 7.287 | MON | 3,443 | 41,315 | 08/07/1997 | 09/18/2027 |
| 31359Q-QZ-0 | FNR 1997-59 Y SEQ | | | 4 | 1 | 156,342 | 107.3190 | 171,122 | 159,451 | 156,640 | | 272 | | | 6.500 | 7.258 | MON | 864 | 10,364 | 08/07/1997 | 09/18/2027 |
| 31359Q-W2-6 | FNR 1997-74 J SEQ | | | 4 | 1 | 917,032 | 107.3190 | 1,004,431 | 935,930 | 922,878 | | 917 | | | 6.500 | 7.062 | MON | 5,070 | 60,835 | 09/24/1997 | 11/18/2027 |
| 31359Q-W8-3 | FNR 1997-74 NC SEQ NAS | | | 4 | 1 | 258,259 | 103.7620 | 275,134 | 265,159 | 258,665 | | 373 | | | 6.500 | 7.429 | MON | 1,436 | 17,235 | 10/20/1997 | 11/18/2027 |
| 31359Q-Z7-2 | FNR 1997-77 Z Z SEQ | | | 4 | 1 | 258,708 | 109.9630 | 287,195 | 261,176 | 259,818 | | 49 | | | 7.000 | 7.151 | MON | 1,524 | 18,282 | 12/29/1998 | 11/18/2027 |
| 31359R-QC-9 | FNR 1997-92 C SEQ | | | 4 | 1 | 596,817 | 107.3190 | 649,622 | 605,318 | 597,523 | | 651 | | | 6.500 | 7.003 | MON | 3,279 | 39,346 | 11/24/1997 | 01/18/2028 |
| 31359R-RN-4 | FNR 1997-94 H SEQ | | | 4 | 1 | 199,151 | 107.3190 | 221,085 | 206,007 | 203,636 | | 114 | | | 6.500 | 6.887 | MON | 1,116 | 13,390 | 12/03/1997 | 01/18/2028 |
| 31359R-VN-9 | FNR 1998-5 C SEQ | | | 4 | 1 | 587,143 | 107.3200 | 639,614 | 595,989 | 592,330 | | 200 | | | 6.500 | 6.695 | MON | 3,228 | 38,739 | 01/06/1998 | 02/18/2028 |
| 31359R-XA-5 | FNR 1998-1 D SEQ | | | 4 | 1 | 853,811 | 111.0090 | 947,753 | 853,761 | 853,761 | | | | | 7.000 | 6.972 | MON | 4,980 | 59,763 | 04/29/1998 | 01/20/2028 |
| 31359S-D6-4 | FNR 2001-12 ZA Z SEQ | | | 4 | 1 | 956,281 | 111.3990 | 1,073,334 | 963,507 | 957,588 | | 78 | | | 7.000 | 7.154 | MON | 5,620 | 67,446 | 03/19/2001 | 05/25/2031 |
| 31359S-QD-5 | FNR 2001-10 PY PAC-11 | | | 4 | 1 | 1,058,124 | 108.1810 | 1,148,996 | 1,062,107 | 1,058,085 | | (15) | | | 6.000 | 6.068 | MON | 5,311 | 63,726 | 11/07/2001 | 04/25/2031 |
| 31359S-QS-2 | FNR 2001-10 LZ Z SEQ | | | 4 | 1 | 216,783 | 112.7180 | 250,149 | 221,924 | 219,530 | | 67 | | | 7.000 | 7.309 | MON | 1,295 | 15,535 | 03/27/2001 | 04/25/2031 |
| 31359T-HN-1 | FNR 1998-29 Z Z SEQ | | | 4 | 1 | 1,170,110 | 111.2090 | 1,303,966 | 1,172,532 | 1,169,774 | | (118) | | | 7.000 | 7.055 | MON | 6,840 | 82,077 | 12/30/1998 | 04/20/2028 |
| 31359V-6Y-4 | FNR 1999-37 ZA Z SEQ | | | 4 | 1 | 1,036,948 | 110.0010 | 1,242,583 | 1,129,611 | 1,105,722 | | 1,390 | | | 7.000 | 7.728 | MON | 6,589 | 79,073 | 06/11/1999 | 08/25/2029 |
| 31359V-YL-1 | FNR 1999-24 ZE Z SEQ | | | 4 | 1 | 239,741 | 105.5930 | 271,473 | 257,095 | 252,653 | | 276 | | | 6.500 | 7.085 | MON | 1,393 | 16,711 | 04/14/1999 | 05/25/2029 |
| 31359W-2W-0 | FNR 1999-51 C SEQ | | | 4 | 1 | 292,772 | 106.0670 | 319,047 | 300,797 | 297,616 | | 329 | | | 7.500 | 7.988 | MON | 1,880 | 22,560 | 09/09/1999 | 10/25/2029 |
| 31359W-3F-6 | FNR 1999-51 BC SEQ | | | 4 | 1 | 162,231 | 111.5210 | 185,561 | 166,391 | 164,401 | | 98 | | | 7.500 | 7.907 | MON | 1,040 | 12,479 | 09/09/1999 | 10/25/2029 |
| 31359X-MB-2 | FNA 1999-M6 Z Z SEQ | | | 4 | 1 | 1,592,300 | 100.9740 | 1,605,093 | 1,589,608 | 1,589,546 | | (92) | | | 6.700 | 6.757 | MON | 8,875 | 106,504 | 07/25/2002 | 11/17/2039 |
| 313602-LG-7 | FNR 1989-6 E SCH-11 | | | 4 | 1 | 140 | 99.7540 | 141 | 141 | 140 | | | | | 9.500 | 9.631 | MON | 1 | 13 | 12/21/1989 | 02/25/2019 |
| 313602-VN-1 | FNR 1989-35 G SEQ | | | 4 | 1 | 1,336 | 100.8370 | 1,406 | 1,395 | 1,391 | | 2 | | | 9.500 | 8.702 | MON | 11 | 133 | 02/07/1991 | 07/25/2019 |
| 313603-5T-5 | FNR 1990-42 G SEQ | | | 4 | 1 | 678 | 102.8520 | 703 | 683 | 679 | | | | | 9.800 | 10.078 | MON | 6 | 67 | 03/19/1990 | 04/25/2020 |
| 313603-JT-0 | FNR 1989-91 Z Z | | | 4 | 1 | 787 | 102.0290 | 969 | 950 | 938 | | 6 | | | 9.150 | 10.811 | MON | 7 | 87 | 03/22/1990 | 12/25/2019 |
| 313603-S6-0 | FNR 1990-26 K PAC-11 | | | 4 | 1 | 3,105 | 100.9330 | 3,163 | 3,134 | 3,111 | | 5 | | | 9.500 | 10.130 | MON | 25 | 298 | 02/09/1990 | 03/25/2020 |
| 313626-ZH-9 | FN 79944 | | | 4 | 1 | 148 | 99.9680 | 148 | 148 | 148 | | | | | 9.750 | 8.634 | MON | 1 | 14 | 08/01/1989 | 08/01/2019 |
| 313637-FB-1 | FN 109162 | | | 4 | 1 | 62,785 | 99.9270 | 62,740 | 62,785 | 62,785 | | | | | 6.640 | 6.632 | MON | 347 | 4,169 | 03/19/1998 | 03/01/2028 |
| 313637-FH-8 | FN 109168 | | | 4 | 1 | 73,849 | 99.9270 | 73,795 | 73,849 | 73,849 | | | | | 6.640 | 6.634 | MON | 409 | 4,904 | 07/29/1998 | 07/01/2028 |
| 313637-LM-0 | FN 109332 | | | 4 | 1 | 57,372 | 99.9250 | 57,329 | 57,372 | 57,372 | | | | | 6.240 | 6.237 | MON | 298 | 3,580 | 07/28/1999 | 07/01/2029 |
| 31363C-BZ-1 | FN 84656 | | | 4 | 1 | 521 | 100.0640 | 521 | 521 | 521 | | | | | 9.500 | 8.583 | MON | 4 | 49 | 11/29/1989 | 10/01/2019 |
| 3136A0-DQ-7 | FNR 2011-77 PC PAC-11 | | | 4 | 1 | 28,729,630 | 104.7610 | 27,164,556 | 25,930,000 | 27,309,360 | | (153,559) | | | 4.000 | 3.364 | MON | 86,433 | 1,037,200 | 08/01/2012 | 08/25/2041 |
| 3136A0-X6-9 | FNR 2011-89 HZ Z SEQ | | | 4 | 1 | 17,653,602 | 105.7370 | 19,313,532 | 18,265,629 | 18,012,972 | | 12,303 | | | 4.000 | 4.330 | MON | 60,885 | 729,414 | 03/01/2018 | 09/25/2041 |
| 3136A1-FH-3 | FNR 2011-98 ZA Z SEQ | | | 4 | 1 | 97,924,820 | 100.0830 | 104,873,940 | 104,787,292 | 101,246,289 | | 307,485 | | | 3.500 | 3.947 | MON | 305,630 | 3,598,961 | 12/01/2018 | 10/25/2041 |
| 3136A1-JZ-9 | FNR 2011-99 AZ Z SEQ | | | 4 | 1 | 33,561,166 | 108.0030 | 36,451,859 | 33,750,665 | 33,619,159 | | 3,971 | | | 4.000 | 4.060 | MON | 112,502 | 1,321,225 | 12/01/2018 | 10/25/2041 |
| 3136A1-KE-4 | FNR 2011-99 CZ Z SEQ | | | 4 | 1 | 15,408,610 | 109.2330 | 15,127,856 | 13,849,164 | 15,220,564 | | (128,976) | | | 4.500 | 3.289 | MON | 51,934 | 608,284 | 12/01/2018 | 10/25/2041 |
| 3136A2-CX-9 | FNR 2011-110 EW EXCH AD PAC-11 | | | 4 | 1 | 43,504,431 | 107.0320 | 40,490,070 | 37,829,940 | 41,369,823 | | (263,452) | | | 4.500 | 3.641 | MON | 141,862 | 1,702,347 | 02/08/2013 | 11/25/2041 |
| 3136A2-V3-4 | FNR 2011-134 NY EXCH AD PAC-11 | | | 4 | 1 | 10,913,835 | 109.0870 | 10,927,260 | 10,017,000 | 10,671,887 | | (52,904) | | | 4.500 | 3.795 | MON | 37,564 | 450,765 | 07/31/2014 | 12/25/2041 |
| 3136A3-2X-8 | FNR 2012-12 PH PAC-11 | | | 4 | 1 | 11,674,007 | 98.7540 | 10,940,446 | 11,078,536 | 11,465,282 | | (32,821) | | | 3.500 | 3.102 | MON | 32,312 | 387,749 | 02/14/2013 | 02/25/2042 |
| 3136A3-S6-9 | FNR 2012-3 PE PAC-11 | | | 4 | 1 | 14,149,704 | 104.9090 | 13,736,801 | 13,094,000 | 13,635,863 | | (69,622) | | | 4.000 | 3.402 | MON | 43,647 | 523,760 | 06/05/2012 | 02/25/2042 |
| 3136A4-3X-5 | FNR 2012-38 ZB Z SEQ | | | 4 | 1 | 28,493,014 | 105.7370 | 27,689,925 | 26,187,528 | 27,561,422 | | (117,698) | | | 4.000 | 3.453 | MON | 87,292 | 1,025,154 | 12/01/2018 | 04/25/2042 |
| 3136A4-6H-7 | FNR 2012-37 EZ Z SEQ | | | 4 | 1 | 13,680,533 | 97.1130 | 13,186,599 | 13,578,679 | 13,610,398 | | (7,619) | | | 3.500 | 3.468 | MON | 39,604 | 466,365 | 12/01/2018 | 04/25/2042 |
| 3136A5-5T-9 | FNR 2012-51 AY EXCH PAC-11 | | | 4 | 1 | 34,030,886 | 102.8850 | 32,702,899 | 31,786,000 | 33,214,677 | | (100,956) | | | 3.500 | 3.059 | MON | 92,709 | 1,112,510 | 08/01/2012 | 05/25/2042 |
| 3136A5-H9-0 | FNR 2012-46 CE AD PAC-11 | | | 4 | 1 | 19,919,087 | 110.2810 | 20,058,949 | 18,189,000 | 19,212,906 | | (75,162) | | | 4.500 | 3.882 | MON | 68,209 | 818,505 | 04/12/2012 | 05/25/2042 |
| 3136A5-HH-2 | FNR 2012-31 MN PAC-11 | | | 4 | 1 | 8,477,417 | 99.4460 | 8,187,361 | 8,233,000 | 8,373,171 | | (13,627) | | | 3.500 | 3.317 | MON | 24,013 | 288,155 | 06/06/2012 | 04/25/2042 |
| 3136A5-KK-1 | FNR 2012-31 PL EXCH AD PAC-11 | | | 4 | 1 | 9,250,391 | 106.2370 | 9,030,121 | 8,500,000 | 8,954,536 | | (39,773) | | | 4.000 | 3.425 | MON | 28,333 | 340,000 | 06/06/2012 | 04/25/2042 |
| 3136A5-LJ-3 | FNR 2012-35 LB AD PAC-11 | | | 4 | 1 | 16,732,905 | 104.5360 | 15,595,968 | 14,919,280 | 16,010,478 | | (80,441) | | | 4.000 | 3.260 | MON | 49,731 | 596,771 | 10/18/2012 | 04/25/2042 |
| 3136A5-MB-9 | FNR 2012-35 DB PAC-11 | | | 4 | 1 | 25,861,076 | 98.1010 | 25,511,540 | 26,005,324 | 25,897,230 | | 3,957 | | | 3.500 | 3.546 | MON | 75,849 | 910,186 | 04/25/2012 | 04/25/2042 |
| 3136A5-NB-8 | FNR 2012-35 EB PAC-11 | | | 4 | 1 | 16,552,256 | 100.4260 | 16,714,241 | 16,643,274 | 16,574,857 | | 2,319 | | | 3.500 | 3.545 | MON | 48,543 | 582,515 | 04/25/2012 | 04/25/2042 |
| 3136A5-UK-0 | FNR 2012-30 HE AD PAC-11 | | | 4 | 1 | 31,178,250 | 103.9040 | 28,989,090 | 27,900,000 | 29,948,264 | | (185,585) | | | 4.000 | 3.182 | MON | 93,000 | 1,116,000 | 04/18/2013 | 04/25/2042 |
| 3136A5-VU-7 | FNR 2012-30 PE AD PAC-11 | | | 4 | 1 | 18,547,905 | 104.2690 | 17,639,107 | 16,917,000 | 17,910,215 | | (87,541) | | | 4.000 | 3.345 | MON | 56,390 | 676,680 | 01/24/2013 | 04/25/2042 |
| 3136A5-X8-4 | FNR 2012-50 Z Z SEQ | | | 4 | 1 | 16,137,501 | 105.3280 | 15,608,124 | 14,818,574 | 15,429,447 | | (49,688) | | | 4.000 | 3.593 | MON | 49,395 | 580,098 | 12/01/2018 | 05/25/2042 |
| 3136A5-Y3-4 | FNR 2012-50 GY PAC-11 | | | 4 | 1 | 11,244,966 | 102.3880 | 11,215,603 | 10,954,000 | 11,097,885 | | (12,447) | | | 3.500 | 3.376 | MON | 31,949 | 383,390 | 02/14/2013 | 05/25/2042 |
| 3136A5-Y9-1 | FNR 2012-50 LZ Z PAC-11 | | | 4 | 1 | 14,244,690 | 99.4060 | 14,425,161 | 14,511,293 | 14,358,885 | | 7,665 | | | 3.500 | 3.604 | MON | 42,325 | 498,396 | 12/01/2018 | 05/25/2042 |
| 3136A6-5T-7 | FNR 2012-73 ZM EXCH Z SEQ | | | 4 | 1 | 122,986,402 | 105.3680 | 123,062,431 | 116,792,574 | 120,641,377 | | (358,747) | | | 4.000 | 3.621 | MON | 389,309 | 4,572,038 | 12/01/2018 | 07/25/2042 |
| 3136A6-JN-5 | FNR 2012-58 LZ Z SEQ | | | 4 | 1 | 12,229,678 | 94.5660 | 11,944,666 | 12,631,078 | 12,391,421 | | 21,138 | | | 3.500 | 3.739 | MON | 36,841 | 433,819 | 12/01/2018 | 06/25/2042 |
| 3136A6-KK-9 | FNR 2012-58 AZ Z SEQ | | | 4 | 1 | 14,307,722 | 105.0690 | 13,830,215 | 13,162,990 | 13,750,682 | | (76,480) | | | 4.000 | 3.368 | MON | 43,877 | 515,287 | 12/01/2018 | 06/25/2042 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3136A6-M4-3 | FNR 2012-76 ZC Z SEQ | | | 4 | 1 | 21,421,517 | 102.0680 | 20,239,271 | 19,829,267 | 20,700,517 | | (98,608) | | | 4.000 | 3.438 | MON | 66,098 | 776,249 | 12/01/2018 | 07/25/2042 |
| 3136A6-N4-2 | FNR 2012-76 ZG Z SEQ | | | 4 | 1 | 38,601,081 | 105.4600 | 37,716,757 | 35,763,911 | 37,388,654 | | (155,156) | | | 4.000 | 3.494 | MON | 119,213 | 1,400,037 | 12/01/2018 | 07/25/2042 |
| 3136A6-P4-0 | FNR 2012-76 DZ Z SEQ | | | 4 | 1 | 120,283,402 | 105.3430 | 120,439,475 | 114,330,391 | 117,686,010 | | (342,764) | | | 4.000 | 3.660 | MON | 381,101 | 4,475,652 | 12/01/2018 | 07/25/2042 |
| 3136A6-Q7-2 | FNR 2012-75 PE AD PAC-11 | | | 4 | 1 | 11,014,800 | 101.8250 | 10,915,617 | 10,720,000 | 10,885,425 | | (15,985) | | | 3.500 | 3.325 | MON | 31,267 | 375,200 | 08/14/2012 | 07/25/2042 |
| 3136A6-R3-0 | FNR 2012-75 CE PAC-11 | | | 4 | 1 | 27,693,323 | 92.7130 | 26,375,796 | 28,449,000 | 27,980,848 | | 34,270 | | | 3.000 | 3.182 | MON | 71,123 | 853,470 | 06/14/2012 | 07/25/2042 |
| 3136A6-T2-0 | FNR 2012-75 HE AD PAC-11 | | | 4 | 1 | 9,990,389 | 105.1000 | 9,821,631 | 9,345,000 | 9,760,553 | | (26,591) | | | 4.000 | 3.585 | MON | 31,150 | 373,800 | 06/12/2012 | 07/25/2042 |
| 3136A6-TK-0 | FNR 2012-63 MZ Z AD PAC-11 | | | 4 | 1 | 13,594,407 | 99.3790 | 12,926,142 | 13,006,907 | 13,432,872 | | (25,428) | | | 4.000 | 3.712 | MON | 43,356 | 509,177 | 12/01/2018 | 06/25/2042 |
| 3136A6-UC-6 | FNR 2012-63 JZ Z AD PAC-11 | | | 4 | 1 | 29,648,340 | 97.0010 | 29,223,639 | 30,127,040 | 29,768,700 | | 22,088 | | | 3.500 | 3.634 | MON | 87,871 | 1,034,725 | 12/01/2018 | 06/25/2042 |
| 3136A6-UR-3 | FNR 2012-63 ZA Z SEQ | | | 4 | 1 | 161,527,308 | 101.7670 | 158,664,133 | 155,908,589 | 159,122,837 | | (325,858) | | | 4.000 | 3.758 | MON | 519,695 | 6,103,299 | 12/01/2018 | 06/25/2042 |
| 3136A6-UW-2 | FNR 2012-63 ZG Z SEQ | | | 4 | 1 | 37,442,446 | 104.5740 | 36,310,268 | 34,721,938 | 36,289,371 | | (164,900) | | | 4.000 | 3.432 | MON | 115,740 | 1,359,247 | 12/01/2018 | 06/25/2042 |
| 3136A6-XD-1 | FNR 2012-56 ZM Z SEQ | | | 4 | 1 | 40,031,295 | 106.1450 | 39,895,670 | 37,585,929 | 38,978,486 | | (131,220) | | | 4.000 | 3.572 | MON | 125,286 | 1,471,363 | 12/01/2018 | 06/25/2042 |
| 3136A7-6T-4 | FNR 2012-101 Z Z SEQ | | | 4 | 1 | 34,354,317 | 99.6820 | 32,554,178 | 32,657,936 | 33,629,643 | | (73,395) | | | 3.500 | 3.220 | MON | 95,252 | 1,121,650 | 12/01/2018 | 09/25/2042 |
| 3136A7-CU-4 | FNR 2012-68 ZB Z SEQ | | | 4 | 1 | 15,638,392 | 100.1420 | 14,981,260 | 14,960,038 | 15,352,039 | | (36,708) | | | 3.500 | 3.214 | MON | 43,633 | 513,808 | 12/01/2018 | 07/25/2042 |
| 3136A7-EG-3 | FNR 2012-70 PB PAC-11 | | | 4 | 1 | 13,646,006 | 97.4370 | 13,645,963 | 14,004,881 | 13,751,005 | | 16,729 | | | 3.000 | 3.192 | MON | 35,012 | 420,146 | 02/01/2013 | 07/25/2042 |
| 3136A7-ET-5 | FNR 2012-70 YB PAC-11 | | | 4 | 1 | 15,436,064 | 96.1910 | 14,852,790 | 15,440,889 | 15,431,771 | | (1,752) | | | 3.000 | 3.003 | MON | 38,602 | 463,227 | 07/30/2012 | 07/25/2042 |
| 3136A7-F5-6 | FNR 2012-85 Z Z SEQ | | | 4 | 1 | 16,356,362 | 94.5050 | 14,856,979 | 15,720,866 | 16,110,407 | | (37,098) | | | 3.500 | 3.239 | MON | 45,853 | 539,939 | 12/01/2018 | 08/25/2042 |
| 3136A7-FM-9 | FNR 2012-70 HB PAC-11 | | | 4 | 1 | 25,083,433 | 93.1560 | 23,916,101 | 25,673,112 | 25,254,032 | | 27,943 | | | 3.000 | 3.175 | MON | 64,183 | 770,193 | 01/30/2013 | 07/25/2042 |
| 3136A7-RT-1 | FNR 2012-90 ZE Z SEQ | | | 4 | 1 | 53,101,581 | 100.4630 | 52,018,693 | 51,778,843 | 52,416,026 | | (68,739) | | | 3.500 | 3.365 | MON | 151,022 | 1,778,365 | 12/01/2018 | 08/25/2042 |
| 3136A7-UN-0 | FNR 2012-80 LZ Z SEQ | | | 4 | 1 | 19,947,500 | 105.4750 | 19,631,829 | 18,612,808 | 19,441,843 | | (57,586) | | | 4.000 | 3.552 | MON | 62,043 | 728,629 | 12/01/2018 | 08/25/2042 |
| 3136A7-UU-4 | FNR 2012-80 AZ Z SEQ | | | 4 | 1 | 50,606,785 | 101.8580 | 50,698,903 | 49,773,998 | 50,260,999 | | (42,517) | | | 3.500 | 3.405 | MON | 145,174 | 1,709,507 | 12/01/2018 | 08/25/2042 |
| 3136A7-V9-0 | FNR 2012-89 Z Z SEQ | | | 4 | 1 | 49,334,843 | 105.2790 | 48,635,617 | 46,196,704 | 48,047,412 | | (149,337) | | | 4.000 | 3.590 | MON | 153,989 | 1,808,446 | 12/01/2018 | 08/25/2042 |
| 3136A7-WY-4 | FNR 2012-87 VZ Z SEQ | | | 4 | 1 | 23,556,405 | 94.3830 | 23,192,348 | 24,572,676 | 23,860,962 | | 48,117 | | | 3.000 | 3.296 | MON | 61,432 | 725,340 | 12/01/2018 | 08/25/2042 |
| 3136A7-XQ-0 | FNR 2012-87 Z Z SEQ | | | 4 | 1 | 14,006,496 | 95.8040 | 13,643,463 | 14,240,952 | 14,074,977 | | 11,466 | | | 3.000 | 3.131 | MON | 35,602 | 420,366 | 12/01/2018 | 08/25/2042 |
| 3136A7-YP-1 | FNR 2012-83 PW PAC-11 | | | 4 | 1 | 14,053,463 | 99.5530 | 13,129,102 | 13,188,000 | 13,701,762 | | (43,521) | | | 3.500 | 3.121 | MON | 38,465 | 461,580 | 07/31/2012 | 08/25/2042 |
| 3136A8-3M-0 | FNR 2012-113 EH EXCH PAC-11 | | | 4 | 1 | 12,654,368 | 94.7890 | 12,040,114 | 12,702,000 | 12,661,900 | | 1,086 | | | 3.000 | 3.031 | MON | 31,755 | 381,060 | 01/23/2013 | 10/25/2042 |
| 3136A8-AZ-3 | FNR 2012-98 VZ Z SEQ | | | 4 | 1 | 39,084,674 | 105.4150 | 38,077,862 | 36,121,897 | 37,965,497 | | (134,953) | | | 4.000 | 3.494 | MON | 120,406 | 1,414,051 | 12/01/2018 | 09/25/2042 |
| 3136A8-CK-4 | FNR 2012-98 CP SC SEQ | | | 4 | 1 | 10,146,347 | 103.2220 | 9,292,769 | 9,002,720 | 9,821,870 | | (46,328) | | | 4.000 | 3.204 | MON | 30,009 | 360,109 | 04/18/2013 | 12/25/2041 |
| 3136A8-D6-4 | FNR 2012-103 ZC EXCH Z SEQ | | | 4 | 1 | 37,769,816 | 99.9790 | 37,676,560 | 37,684,625 | 37,698,968 | | (11,361) | | | 3.500 | 3.496 | MON | 109,913 | 1,294,293 | 12/01/2018 | 09/25/2042 |
| 3136A8-JK-7 | FNR 2012-93 ZG Z AD PAC-11 | | | 4 | 1 | 16,059,187 | 95.4270 | 15,741,991 | 16,496,299 | 16,189,246 | | 16,533 | | | 3.000 | 3.181 | MON | 41,241 | 486,940 | 12/01/2018 | 09/25/2042 |
| 3136A8-KH-2 | FNR 2012-93 EY EXCH AD PAC-11 | | | 4 | 1 | 17,612,502 | 98.2760 | 17,303,506 | 17,607,000 | 17,607,000 | | | | | 3.000 | 2.998 | MON | 44,018 | 528,210 | 10/18/2012 | 09/25/2042 |
| 3136A8-P5-3 | FNR 2012-108 PL PAC-11 | | | 4 | 1 | 9,762,500 | 95.0010 | 9,500,069 | 10,000,000 | 9,835,267 | | 10,284 | | | 3.000 | 3.167 | MON | 25,000 | 300,000 | 10/17/2012 | 10/25/2042 |
| 3136A8-V9-8 | FNR 2012-113 EM PAC-11 | | | 4 | 1 | 25,660,604 | 96.1390 | 25,189,421 | 26,201,000 | 25,828,500 | | 25,460 | | | 3.000 | 3.154 | MON | 65,503 | 786,030 | 01/30/2013 | 10/25/2042 |
| 3136A8-XJ-4 | FNR 2012-99 HJ EXCH SCH-11 | | | 4 | 1 | 18,022,402 | 86.2410 | 16,612,030 | 19,262,420 | 18,422,883 | | 58,754 | | | 2.500 | 2.942 | MON | 40,130 | 481,560 | 11/20/2012 | 09/25/2042 |
| 3136A8-Y5-3 | FNR 2012-113 DE AD PAC-11 | | | 4 | 1 | 10,639,684 | 98.6900 | 10,014,029 | 10,147,000 | 10,484,200 | | (22,418) | | | 3.500 | 3.200 | MON | 29,595 | 355,145 | 09/25/2012 | 10/25/2042 |
| 3136A9-2C-1 | FNR 2012-124 BY EXCH AD PAC-11 | | | 4 | 1 | 15,808,504 | 91.2020 | 14,535,746 | 15,938,000 | 15,837,878 | | 4,033 | | | 3.000 | 3.058 | MON | 39,845 | 478,140 | 10/18/2012 | 11/25/2042 |
| 3136A9-2X-5 | FNR 2012-118 ZV Z SEQ | | | 4 | 1 | 29,031,183 | 94.1210 | 29,638,856 | 31,490,270 | 29,275,468 | | 130,621 | | | 3.000 | 3.673 | MON | 78,726 | 929,534 | 12/01/2018 | 11/25/2042 |
| 3136A9-3C-0 | FNR 2012-118 DZ Z SEQ | | | 4 | 1 | 28,534,998 | 93.1640 | 27,059,481 | 29,044,960 | 28,662,117 | | 18,559 | | | 3.000 | 3.121 | MON | 72,612 | 857,353 | 12/01/2018 | 11/25/2042 |
| 3136A9-6A-1 | FNR 2012-122 PB EXCH PAC-11 | | | 4 | 1 | 10,085,464 | 84.4160 | 10,165,686 | 12,042,345 | 10,636,891 | | 93,213 | | | 2.000 | 3.163 | MON | 20,071 | 240,847 | 02/08/2013 | 11/25/2042 |
| 3136A9-JV-1 | FNR 2012-110 BZ Z SEQ | | | 4 | 1 | 13,053,964 | 100.5100 | 12,722,265 | 12,657,734 | 12,909,705 | | (20,340) | | | 3.500 | 3.295 | MON | 36,918 | 434,735 | 12/01/2018 | 10/25/2042 |
| 3136A9-LM-8 | FNR 2012-114 ZG Z SEQ | | | 4 | 1 | 61,229,368 | 100.0250 | 61,278,160 | 61,263,151 | 61,200,667 | | (10,317) | | | 3.500 | 3.513 | MON | 178,684 | 2,104,107 | 12/01/2018 | 10/25/2042 |
| 3136A9-V8-8 | FNR 2012-124 ZL Z SEQ | | | 4 | 1 | 21,203,152 | 100.9930 | 20,653,971 | 20,450,978 | 20,968,237 | | (33,004) | | | 3.500 | 3.274 | MON | 59,649 | 702,397 | 12/01/2018 | 11/25/2042 |
| 3136A9-Y9-3 | FNR 2012-124 ZD Z SEQ | | | 4 | 1 | 24,253,641 | 99.9570 | 23,383,188 | 23,393,252 | 23,966,115 | | (41,347) | | | 3.500 | 3.261 | MON | 68,230 | 803,450 | 12/01/2018 | 11/25/2042 |
| 3136AA-HW-8 | FNR 2012-135 Z Z SEQ | | | 4 | 1 | 15,772,093 | 95.0670 | 15,116,379 | 15,900,786 | 15,798,027 | | 4,294 | | | 3.000 | 3.067 | MON | 39,752 | 469,362 | 12/01/2018 | 12/25/2042 |
| 3136AA-ND-3 | FNR 2012-132 ME PAC-11 | | | 4 | 1 | 8,664,754 | 105.6210 | 8,487,671 | 8,036,000 | 8,461,236 | | (25,927) | | | 4.000 | 3.539 | MON | 26,787 | 321,440 | 02/14/2013 | 12/25/2042 |
| 3136AA-NM-3 | FNR 2012-132 HE AD PAC-11 | | | 4 | 1 | 11,431,778 | 96.3610 | 11,204,822 | 11,628,000 | 11,486,910 | | 7,228 | | | 3.000 | 3.113 | MON | 29,070 | 348,840 | 01/17/2013 | 12/25/2042 |
| 3136AA-XB-6 | FNR 2012-133 LP SC PT | | | 4 | 1 | 19,207,911 | 105.6520 | 19,021,464 | 18,003,900 | 18,819,112 | | (58,869) | | | 4.000 | 3.527 | MON | 60,013 | 720,156 | 03/13/2013 | 04/25/2042 |
| 3136AB-2N-2 | FNR 2013-11 Z Z SEQ | | | 4 | 1 | 29,051,336 | 94.2170 | 29,255,881 | 31,051,558 | 29,532,401 | | 73,725 | | | 3.000 | 3.435 | MON | 77,629 | 916,584 | 12/01/2018 | 02/25/2043 |
| 3136AB-CK-7 | FNR 2012-147 GZ Z SEQ | | | 4 | 1 | 14,470,112 | 100.7250 | 14,375,068 | 14,271,548 | 14,403,757 | | (10,953) | | | 3.500 | 3.422 | MON | 41,625 | 490,162 | 12/01/2018 | 01/25/2043 |
| 3136AB-CT-8 | FNR 2012-147 HZ Z SEQ | | | 4 | 1 | 10,543,275 | 100.0960 | 10,090,617 | 10,080,936 | 10,412,680 | | (20,006) | | | 3.500 | 3.236 | MON | 29,403 | 346,234 | 12/01/2018 | 01/25/2043 |
| 3136AB-E7-4 | FNR 2013-5 BZ Z SEQ | | | 4 | 1 | 13,717,923 | 100.1370 | 13,480,647 | 13,462,198 | 13,638,559 | | (11,953) | | | 3.500 | 3.394 | MON | 39,265 | 462,364 | 12/01/2018 | 02/25/2043 |
| 3136AB-Q2-2 | FNR 2013-6 ZM Z SEQ | | | 4 | 1 | 26,103,228 | 100.2140 | 25,615,482 | 25,560,843 | 25,893,831 | | (22,547) | | | 3.500 | 3.397 | MON | 74,552 | 877,897 | 12/01/2018 | 02/25/2043 |
| 3136AB-YK-3 | FNR 2013-1 ZV Z SEQ | | | 4 | 1 | 23,149,546 | 94.0830 | 22,979,659 | 24,424,913 | 23,482,528 | | 43,886 | | | 3.000 | 3.326 | MON | 61,062 | 720,978 | 12/01/2018 | 02/25/2043 |
| 3136AC-5D-9 | FNR 2013-28 ZJ Z SUP | | | 4 | 1 | 13,163,895 | 91.5100 | 12,523,169 | 13,685,024 | 13,160,153 | | (4,909) | | | 3.000 | 3.670 | MON | 34,213 | 405,264 | 12/01/2018 | 04/25/2043 |
| 3136AC-B8-3 | FNR 2013-13 ED PAC-11 | | | 4 | 1 | 18,456,570 | 88.8900 | 18,128,290 | 20,394,000 | 18,945,246 | | 77,696 | | | 2.500 | 3.120 | MON | 42,488 | 509,850 | 01/24/2013 | 03/25/2043 |
| 3136AC-F8-9 | FNR 2013-13 Z Z SEQ | | | 4 | 1 | 11,258,925 | 95.3780 | 11,758,183 | 12,327,998 | 11,547,139 | | 45,236 | | | 3.000 | 3.603 | MON | 30,820 | 363,900 | 12/01/2018 | 03/25/2043 |
| 3136AC-HW-4 | FNR 2013-17 PZ Z SEQ | | | 4 | 1 | 28,038,432 | 96.2040 | 28,295,635 | 29,412,126 | 28,456,271 | | 67,277 | | | 3.000 | 3.375 | MON | 73,530 | 868,191 | 12/01/2018 | 03/25/2043 |
| 3136AC-P6-2 | FNR 2013-15 VZ Z SEQ | | | 4 | 1 | 25,260,329 | 100.5340 | 24,788,630 | 24,657,043 | 25,082,146 | | (27,193) | | | 3.500 | 3.359 | MON | 71,916 | 846,856 | 12/01/2018 | 03/25/2043 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3136AC-S8-5 | FNR 2013-15 MZ Z SEQ | | | 4 | 1 | 35,016,814 | 100.4690 | 35,191,478 | 35,027,074 | 34,993,893 | | (5,227) | | | 3.500 | 3.514 | MON | 102,162 | 1,203,019 | 12/01/2018 | 03/25/2043 |
| 3136AC-W9-8 | FNR 2013-15 LZ EXCH SC Z PAC SEQ | | | 4 | 1 | 32,822,934 | 94.9460 | 33,502,212 | 35,285,703 | 33,419,013 | | 85,634 | | | 3.000 | 3.455 | MON | 88,214 | 1,041,568 | 12/01/2018 | 03/25/2043 |
| 3136AC-YY-1 | FNR 2013-18 PY PAC-11 | | | 4 | 1 | 10,006,250 | 94.0000 | 9,399,964 | 10,000,000 | 9,998,746 | | (1,177) | | | 3.000 | 3.002 | MON | 25,000 | 300,000 | 04/18/2013 | 03/25/2043 |
| 3136AD-GE-3 | FNR 2013-31 ZN Z SUP | | | 4 | 1 | 18,808,865 | 94.5020 | 21,710,017 | 22,973,018 | 18,717,425 | | (71,990) | | | 3.000 | 7.053 | MON | 57,433 | 678,260 | 12/01/2018 | 04/25/2043 |
| 3136AD-HC-6 | FNR 2013-31 Z EXCH Z SEQ | | | 4 | 1 | 20,484,788 | 100.1200 | 20,665,187 | 20,640,427 | 20,510,937 | | 3,022 | | | 3.500 | 3.562 | MON | 60,201 | 708,904 | 12/01/2018 | 04/25/2043 |
| 3136AD-HQ-5 | FNR 2013-32 ZB Z SEQ | | | 4 | 1 | 44,635,073 | 106.0730 | 47,345,645 | 44,635,073 | 44,635,073 | | | | | 4.000 | 4.007 | MON | 148,784 | 1,747,313 | 12/01/2018 | 04/25/2043 |
| 3136AD-PQ-6 | FNR 2013-34 PL PAC-11 | | | 4 | 1 | 12,366,364 | 92.9890 | 12,257,836 | 13,182,000 | 12,556,524 | | 29,762 | | | 3.000 | 3.406 | MON | 32,955 | 395,460 | 03/13/2013 | 04/25/2043 |
| 3136AD-S3-4 | FNR 2013-41 ZY Z SEQ | | | 4 | 1 | 23,922,756 | 100.4080 | 24,479,830 | 24,380,337 | 24,014,373 | | 11,415 | | | 3.500 | 3.629 | MON | 71,109 | 837,352 | 12/01/2018 | 05/25/2043 |
| 3136AD-YD-5 | FNR 2013-27 Z Z SEQ | | | 4 | 1 | 12,564,207 | 101.9790 | 12,467,714 | 12,225,723 | 12,444,283 | | (18,224) | | | 3.500 | 3.326 | MON | 35,658 | 419,897 | 12/01/2018 | 04/25/2043 |
| 3136AE-2F-3 | FNR 2013-70 ZM Z SEQ | | | 4 | 1 | 26,215,682 | 101.4860 | 29,369,823 | 28,939,841 | 26,905,891 | | 113,831 | | | 3.500 | 4.207 | MON | 84,408 | 993,950 | 12/01/2018 | 07/25/2043 |
| 3136AE-5G-8 | FNR 2013-74 HZ Z SEQ | | | 4 | 1 | 11,951,154 | 94.5210 | 13,374,557 | 14,149,804 | 12,371,586 | | 90,164 | | | 3.000 | 4.208 | MON | 35,375 | 417,676 | 12/01/2018 | 07/25/2043 |
| 3136AE-5R-4 | FNR 2013-74 ZG Z SEQ | | | 4 | 1 | 12,054,362 | 105.4900 | 13,222,019 | 12,533,919 | 12,157,761 | | 16,306 | | | 4.000 | 4.301 | MON | 41,780 | 490,661 | 12/01/2018 | 07/25/2043 |
| 3136AE-8D-8 | FNR 2013-47 MZ Z SEQ | | | 4 | 1 | 14,653,370 | 105.9210 | 14,344,559 | 13,542,669 | 14,325,521 | | (52,673) | | | 4.000 | 3.451 | MON | 45,142 | 530,150 | 12/01/2018 | 05/25/2043 |
| 3136AE-DP-9 | FNR 2013-39 EP PAC-11 | | | 4 | 1 | 8,765,625 | 101.0450 | 10,104,470 | 10,000,000 | 9,035,178 | | 45,295 | | | 3.500 | 4.398 | MON | 29,167 | 350,000 | 09/13/2013 | 05/25/2043 |
| 3136AE-ET-0 | FNR 2013-53 CZ Z SEQ | | | 4 | 1 | 26,693,512 | 100.2510 | 28,180,456 | 28,110,032 | 26,977,979 | | 40,941 | | | 3.500 | 3.836 | MON | 81,988 | 965,450 | 12/01/2018 | 06/25/2043 |
| 3136AE-EX-1 | FNR 2013-53 ZC Z SEQ | | | 4 | 1 | 35,228,268 | 94.9130 | 38,033,082 | 40,071,647 | 36,136,806 | | 202,946 | | | 3.000 | 3.945 | MON | 100,179 | 1,182,840 | 12/01/2018 | 06/25/2043 |
| 3136AF-6F-6 | FNR 2013-90 AZ Z SEQ | | | 4 | 1 | 26,526,267 | 104.5830 | 25,881,234 | 24,747,163 | 26,085,833 | | (112,157) | | | 4.000 | 3.372 | MON | 82,491 | 968,768 | 12/01/2018 | 09/25/2043 |
| 3136AF-AQ-7 | FNR 2013-79 UZ Z SEQ | | | 4 | 1 | 31,508,600 | 100.2340 | 35,358,840 | 35,276,219 | 32,374,579 | | 158,885 | | | 3.500 | 4.359 | MON | 102,889 | 1,211,576 | 12/01/2018 | 07/25/2043 |
| 3136AF-ER-1 | FNR 2013-67 LZ Z SEQ | | | 4 | 1 | 28,280,811 | 95.5690 | 30,412,820 | 31,822,996 | 29,264,458 | | 175,739 | | | 3.000 | 3.862 | MON | 79,557 | 939,355 | 12/01/2018 | 07/25/2043 |
| 3136AF-FB-5 | FNR 2013-67 VZ Z SEQ | | | 4 | 1 | 42,629,451 | 105.5770 | 44,916,797 | 42,544,063 | 42,569,488 | | (12,856) | | | 4.000 | 4.001 | MON | 141,814 | 1,665,457 | 12/01/2018 | 07/25/2043 |
| 3136AF-FJ-8 | FNR 2013-67 NB PAC-11 | | | 4 | 1 | 8,135,916 | 89.9360 | 8,741,701 | 9,719,967 | 8,478,348 | | 65,143 | | | 3.000 | 4.245 | MON | 24,300 | 291,599 | 12/18/2013 | 07/25/2043 |
| 3136AF-R8-9 | FNR 2013-81 JY EXCH AD PAC-11 | | | 4 | 1 | 11,595,035 | 104.7760 | 11,367,357 | 10,849,156 | 11,522,045 | | (36,527) | | | 4.000 | 3.471 | MON | 36,164 | 433,966 | 02/02/2017 | 08/25/2043 |
| 3136AF-RN-6 | FNR 2013-73 PE PAC-11 | | | 4 | 1 | 8,715,834 | 90.0860 | 9,026,599 | 10,020,000 | 9,006,242 | | 52,183 | | | 3.000 | 3.949 | MON | 25,050 | 300,600 | 10/28/2013 | 07/25/2043 |
| 3136AF-U6-9 | FNR 2013-83 ZC Z SEQ | | | 4 | 1 | 26,714,276 | 100.7880 | 32,293,620 | 32,041,053 | 28,302,411 | | 240,275 | | | 3.500 | 4.782 | MON | 93,453 | 1,100,463 | 12/01/2018 | 08/25/2043 |
| 3136AF-VW-1 | FNR 2013-66 MZ Z SEQ | | | 4 | 1 | 9,150,510 | 94.5120 | 10,299,316 | 10,897,346 | 9,489,734 | | 67,671 | | | 3.000 | 4.222 | MON | 27,243 | 321,669 | 12/01/2018 | 07/25/2043 |
| 3136AF-ZE-7 | FNR 2013-80 ZV Z SEQ | | | 4 | 1 | 38,427,061 | 102.3190 | 38,108,176 | 37,244,480 | 38,194,557 | | (60,931) | | | 4.000 | 3.763 | MON | 124,148 | 1,457,997 | 12/01/2018 | 08/25/2043 |
| 3136AG-CW-0 | FNR 2013-95 EM EXCH SEQ | | | 4 | 1 | 27,289,958 | 91.7000 | 29,642,788 | 32,325,695 | 28,702,733 | | 260,563 | | | 3.000 | 4.166 | MON | 80,814 | 969,771 | 11/13/2013 | 09/25/2043 |
| 3136AG-DW-9 | FNR 2013-97 EL EXCH SEQ | | | 4 | 1 | 20,829,959 | 93.9790 | 22,639,072 | 24,089,580 | 21,830,684 | | 201,758 | | | 3.000 | 4.205 | MON | 60,224 | 722,687 | 09/16/2013 | 09/25/2033 |
| 3136AG-EU-2 | FNR 2013-98 ZM Z SUP | | | 4 | 1 | 28,960,725 | 108.8820 | 30,052,719 | 27,601,109 | 28,919,582 | | 37,613 | | | 4.500 | 3.579 | MON | 103,504 | 1,212,297 | 12/01/2018 | 09/25/2043 |
| 3136AG-GT-3 | FNR 2013-91 CZ Z SEQ | | | 4 | 1 | 34,717,482 | 104.8180 | 36,038,355 | 34,381,995 | 34,626,881 | | (22,424) | | | 4.000 | 3.935 | MON | 114,607 | 1,345,940 | 12/01/2018 | 09/25/2043 |
| 3136AG-LN-0 | FNR 2013-93 ZV Z SEQ | | | 4 | 1 | 22,120,551 | 101.4820 | 26,632,680 | 26,243,673 | 23,026,740 | | 143,879 | | | 3.500 | 4.665 | MON | 76,544 | 901,349 | 12/01/2018 | 09/25/2043 |
| 3136AG-M8-2 | FNR 2013-111 AE PAC-11 | | | 4 | 1 | 9,750,000 | 102.2450 | 10,224,451 | 10,000,000 | 9,815,950 | | 8,672 | | | 4.000 | 4.186 | MON | 33,333 | 400,000 | 11/06/2013 | 11/25/2043 |
| 3136AG-TQ-5 | FNR 2013-100 CZ Z SEQ | | | 4 | 1 | 33,924,838 | 105.8670 | 35,175,448 | 33,226,175 | 33,766,173 | | (36,392) | | | 4.000 | 3.854 | MON | 110,754 | 1,300,693 | 12/01/2018 | 10/25/2043 |
| 3136AH-3L-2 | FNR 2014-7 Z Z SEQ | | | 4 | 1 | 44,368,443 | 100.7470 | 48,180,191 | 47,823,158 | 45,008,414 | | 147,459 | | | 3.500 | 4.088 | MON | 139,484 | 1,642,505 | 12/01/2018 | 02/25/2044 |
| 3136AH-5D-8 | FNR 2014-5 DZ SC Z SEQ | | | 4 | 1 | 11,760,228 | 100.8710 | 11,523,389 | 11,423,924 | 11,657,798 | | (14,743) | | | 4.000 | 3.828 | MON | 38,080 | 447,208 | 12/01/2018 | 01/25/2042 |
| 3136AH-CF-5 | FNR 2013-118 Z Z SEQ | | | 4 | 1 | 16,970,663 | 99.6100 | 19,036,202 | 19,110,663 | 17,477,606 | | 82,232 | | | 3.500 | 4.310 | MON | 55,739 | 656,363 | 12/01/2018 | 12/25/2043 |
| 3136AH-DE-7 | FNR 2013-118 EB SC SEQ | | | 4 | 1 | 9,097,174 | 97.1200 | 10,620,743 | 10,935,746 | 9,863,457 | | 157,033 | | | 2.500 | 4.263 | MON | 22,783 | 273,394 | 04/22/2014 | 05/25/2041 |
| 3136AH-TM-2 | FNR 2013-139 EL EXCH SEQ | | | 4 | 1 | 17,160,476 | 92.7090 | 18,631,170 | 20,096,440 | 17,925,633 | | 162,331 | | | 3.000 | 4.420 | MON | 50,241 | 602,893 | 03/07/2014 | 01/25/2044 |
| 3136AH-UK-4 | FNR 2013-134 B EXCH SEQ | | | 4 | 1 | 10,796,428 | 91.7810 | 11,133,736 | 12,130,818 | 11,164,259 | | 72,736 | | | 3.000 | 3.988 | MON | 30,327 | 363,925 | 05/27/2014 | 01/25/2044 |
| 3136AJ-5U-6 | FNR 2014-27 ZC Z SEQ | | | 4 | 1 | 16,353,987 | 105.0250 | 15,713,703 | 14,961,845 | 16,127,652 | | (60,197) | | | 4.000 | 3.366 | MON | 49,873 | 585,706 | 12/01/2018 | 05/25/2044 |
| 3136AJ-C6-1 | FNR 2014-26 GZ Z SEQ | | | 4 | 1 | 18,465,631 | 93.7040 | 20,901,441 | 22,305,732 | 19,233,938 | | 164,305 | | | 3.000 | 4.320 | MON | 55,764 | 658,424 | 12/01/2018 | 05/25/2044 |
| 3136AJ-D2-9 | FNR 2014-26 KZ Z SEQ | | | 4 | 1 | 24,270,143 | 106.1940 | 23,725,016 | 22,341,151 | 23,915,492 | | (92,893) | | | 4.000 | 3.391 | MON | 74,471 | 874,581 | 12/01/2018 | 05/25/2044 |
| 3136AJ-GY-6 | FNR 2014-11 Z SC Z SEQ | | | 4 | 1 | 14,304,721 | 113.3930 | 16,105,641 | 14,203,354 | 14,266,877 | | (6,636) | | | 4.500 | 4.482 | MON | 53,263 | 623,840 | 12/01/2018 | 04/25/2042 |
| 3136AJ-K9-6 | FNR 2014-28 ZA Z SEQ | | | 4 | 1 | 35,674,428 | 92.9850 | 39,665,605 | 42,658,036 | 37,399,379 | | 300,441 | | | 3.000 | 4.281 | MON | 106,645 | 1,259,186 | 12/01/2018 | 05/25/2044 |
| 3136AJ-PR-1 | FNR 2014-19 ZJ Z SEQ | | | 4 | 1 | 37,825,797 | 108.7530 | 38,534,884 | 35,433,411 | 37,289,478 | | (109,770) | | | 4.500 | 4.001 | MON | 132,875 | 1,556,308 | 12/01/2018 | 04/25/2044 |
| 3136AJ-UP-9 | FNR 2014-20 AY EXCH SEQ | | | 4 | 1 | 16,404,455 | 92.4800 | 16,950,733 | 18,329,000 | 16,986,771 | | 99,728 | | | 3.000 | 3.797 | MON | 45,823 | 549,870 | 06/16/2014 | 04/25/2039 |
| 3136AK-6J-7 | FNR 2014-65 DZ Z SEQ | | | 4 | 1 | 26,608,623 | 99.4610 | 26,819,717 | 26,965,029 | 26,642,656 | | 7,709 | | | 3.500 | 3.598 | MON | 78,648 | 926,125 | 12/01/2018 | 10/25/2044 |
| 3136AK-6N-8 | FNR 2014-65 CB SEQ | | | 4 | 1 | 47,562,500 | 94.8460 | 47,423,135 | 50,000,000 | 47,844,926 | | 146,168 | | | 3.000 | 3.439 | MON | 125,000 | 1,500,000 | 01/24/2017 | 10/25/2044 |
| 3136AK-GR-8 | FNR 2014-37 GY PAC-11 | | | 4 | 1 | 13,131,044 | 100.6020 | 13,640,647 | 13,559,000 | 13,225,744 | | 18,143 | | | 3.500 | 3.744 | MON | 39,547 | 474,565 | 06/16/2014 | 07/25/2044 |
| 3136AK-KA-0 | FNR 2014-41 ZB EXCH Z SEQ | | | 4 | 1 | 19,731,856 | 92.9450 | 21,970,342 | 23,638,011 | 20,471,977 | | 138,321 | | | 3.000 | 4.147 | MON | 59,095 | 697,750 | 12/01/2018 | 07/25/2044 |
| 3136AK-S5-3 | FNR 2014-53 VZ Z SEQ | | | 4 | 1 | 53,653,082 | 100.2870 | 57,498,022 | 57,333,383 | 54,414,650 | | 144,246 | | | 3.500 | 3.969 | MON | 167,222 | 1,969,138 | 12/01/2018 | 09/25/2044 |
| 3136AK-V5-9 | FNR 2014-55 MZ Z SEQ | | | 4 | 1 | 26,255,005 | 92.9380 | 27,241,068 | 29,311,006 | 26,956,560 | | 144,571 | | | 3.000 | 3.766 | MON | 73,278 | 865,206 | 12/01/2018 | 09/25/2044 |
| 3136AK-VH-3 | FNR 2014-46 DZ EXCH Z SEQ | | | 4 | 1 | 28,218,143 | 93.0670 | 31,045,076 | 33,357,770 | 29,242,224 | | 165,350 | | | 3.000 | 4.046 | MON | 83,394 | 984,659 | 12/01/2018 | 08/25/2044 |
| 3136AK-YQ-0 | FNR 2014-56 ZE Z SEQ | | | 4 | 1 | 11,047,507 | 100.6970 | 11,716,284 | 11,635,154 | 11,194,978 | | 21,364 | | | 3.500 | 3.861 | MON | 33,936 | 399,614 | 12/01/2018 | 09/25/2044 |
| 3136AK-ZL-0 | FNR 2014-59 ZB Z SEQ | | | 4 | 1 | 27,415,304 | 93.1400 | 28,786,967 | 30,907,343 | 28,107,559 | | 158,227 | | | 3.000 | 3.824 | MON | 77,268 | 912,327 | 12/01/2018 | 09/25/2044 |
| 3136AL-DZ-1 | FNR 2014-60 LZ Z SEQ | | | 4 | 1 | 33,717,824 | 99.7250 | 35,554,805 | 35,652,969 | 34,212,591 | | 60,386 | | | 3.500 | 3.849 | MON | 103,988 | 1,224,515 | 12/01/2018 | 10/25/2044 |
| 3136AL-EY-3 | FNR 2014-66 VZ Z SEQ | | | 4 | 1 | 21,450,720 | 92.1810 | 23,597,525 | 25,599,192 | 22,814,298 | | 135,851 | | | 3.000 | 3.936 | MON | 63,998 | 755,640 | 12/01/2018 | 10/25/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3136AL-NX-5 | FNR 2014-76 Z Z SEQ | | | 4 | 1 | 32,062,627 | 100.9020 | 32,681,249 | 32,389,218 | 32,088,666 | | 6,468 | | | 3.500 | 3.583 | MON | 94,469 | 1,112,420 | 12/01/2018 | 11/25/2044 |
| 3136AL-WH-0 | FNR 2014-70 DZ EXCH Z SEQ | | | 4 | 1 | 17,990,875 | 91.5040 | 19,533,384 | 21,347,042 | 18,609,919 | | 124,391 | | | 3.000 | 4.032 | MON | 53,368 | 630,125 | 12/01/2018 | 11/25/2044 |
| 3136AM-4R-7 | FNR 2015-23 ZA Z SEQ | | | 4 | 1 | 17,188,337 | 99.8730 | 16,905,511 | 16,926,983 | 17,142,862 | | (12,072) | | | 3.500 | 3.407 | MON | 49,370 | 581,364 | 12/01/2018 | 04/25/2045 |
| 3136AP-FS-6 | FNR 2015-44 JL SEQ | | | 4 | 1 | 12,004,636 | 100.3640 | 12,298,097 | 12,253,536 | 12,010,354 | | 5,718 | | | 3.500 | 3.690 | MON | 35,739 | 178,697 | 07/20/2018 | 07/25/2045 |
| 3136AR-MF-2 | FNR 2016-13 Z Z SEQ | | | 4 | 1 | 19,220,485 | 107.6820 | 18,750,444 | 17,412,798 | 19,129,487 | | (61,663) | | | 4.000 | 3.345 | MON | 58,043 | 681,653 | 12/01/2018 | 03/25/2046 |
| 3136AR-VT-2 | FNR 2016-17 ZB Z SEQ | | | 4 | 1 | 16,337,266 | 105.2870 | 15,515,391 | 14,736,316 | 16,110,964 | | (56,494) | | | 4.000 | 3.347 | MON | 49,121 | 576,877 | 12/01/2018 | 04/25/2046 |
| 3136AS-QR-0 | FNR 2016-37 MJ EXCH SEQ | | | 4 | 1 | 3,221,328 | 101.7100 | 3,093,684 | 3,041,679 | 3,165,372 | | (16,181) | | | 3.500 | 2.008 | MON | 8,872 | 106,459 | 06/20/2016 | 08/25/2043 |
| 3136AT-5W-0 | FNR 2016-81 PZ Z AD PAC-11 | | | 4 | 1 | 19,173,841 | 93.7430 | 19,363,373 | 20,655,796 | 19,256,757 | | 52,438 | | | 3.000 | 3.515 | MON | 51,639 | 609,721 | 12/01/2018 | 11/25/2046 |
| 3136AT-ZF-4 | FNR 2016-70 GB AD PAC-11 | | | 4 | 1 | 10,143,937 | 92.8970 | 9,189,363 | 9,892,000 | 10,094,568 | | (20,058) | | | 3.000 | 2.824 | MON | 24,730 | 296,760 | 10/06/2016 | 10/25/2046 |
| 3136AU-5D-9 | FNR 2017-8 PL EXCH PAC | | | 4 | 1 | 12,171,120 | 93.1210 | 12,057,341 | 12,948,000 | 12,237,768 | | 38,491 | | | 3.000 | 3.476 | MON | 32,370 | 388,440 | 02/02/2017 | 02/25/2047 |
| 3136AU-6P-1 | FNR 2017-2 ZH Z SEQ | | | 4 | 1 | 13,660,841 | 93.4700 | 14,364,005 | 15,367,440 | 13,887,342 | | 129,877 | | | 3.000 | 3.801 | MON | 38,419 | 453,618 | 12/01/2018 | 02/25/2047 |
| 3136AU-6T-3 | FNR 2017-2 ZE Z SEQ | | | 4 | 1 | 14,679,617 | 91.8130 | 15,161,596 | 16,513,488 | 14,921,566 | | 138,119 | | | 3.000 | 3.797 | MON | 41,284 | 487,447 | 12/01/2018 | 02/25/2047 |
| 3136AU-SE-2 | FNR 2016-92 ZA Z SEQ | | | 4 | 1 | 21,195,917 | 90.4540 | 21,800,051 | 24,100,832 | 21,337,871 | | 88,702 | | | 3.000 | 3.652 | MON | 60,252 | 711,412 | 12/01/2018 | 12/25/2046 |
| 3136AU-U3-3 | FNR 2016-104 CZ Z SEQ | | | 4 | 1 | 12,594,141 | 99.7440 | 12,420,794 | 12,452,696 | 12,581,920 | | (11,336) | | | 3.500 | 3.411 | MON | 36,320 | 427,693 | 12/01/2018 | 01/25/2047 |
| 3136AV-5T-2 | FNR 2017-20 BP PAC | | | 4 | 1 | 26,429,528 | 99.5920 | 26,445,790 | 26,554,000 | 26,440,042 | | 4,503 | | | 3.500 | 3.543 | MON | 77,449 | 929,390 | 03/08/2017 | 04/25/2047 |
| 3136AV-6L-8 | FNR 2017-20 JB PAC | | | 4 | 1 | 12,857,738 | 91.0690 | 12,540,258 | 13,770,000 | 12,953,485 | | 57,189 | | | 3.000 | 3.534 | MON | 34,425 | 413,100 | 03/28/2017 | 04/25/2047 |
| 3136AV-CF-4 | FNR 2017-5 DZ Z SEQ | | | 4 | 1 | 9,315,021 | 90.0520 | 9,613,745 | 10,675,821 | 9,436,713 | | 83,672 | | | 3.000 | 3.820 | MON | 26,690 | 315,130 | 12/01/2018 | 02/25/2047 |
| 3136AV-FU-8 | FNR 2017-13 AB PAC-11 | | | 4 | 1 | 13,689,956 | 93.5370 | 13,622,473 | 14,563,783 | 13,756,666 | | 38,979 | | | 3.000 | 3.438 | MON | 36,409 | 436,914 | 02/07/2017 | 02/25/2047 |
| 3136AV-GE-3 | FNR 2017-13 MZ Z SEQ | | | 4 | 1 | 18,469,983 | 92.8690 | 19,944,333 | 21,475,855 | 18,691,746 | | 144,161 | | | 3.000 | 4.124 | MON | 53,690 | 633,927 | 12/01/2018 | 02/25/2047 |
| 3136AV-H9-3 | FNR 2017-17 ZL Z SEQ | | | 4 | 1 | 36,761,604 | 90.8620 | 37,516,893 | 41,289,943 | 36,960,761 | | 126,749 | | | 3.000 | 3.627 | MON | 103,225 | 1,218,802 | 12/01/2018 | 03/25/2047 |
| 3136AV-HM-4 | FNR 2017-4 ZA Z SEQ | | | 4 | 1 | 72,528,156 | 100.9150 | 72,297,524 | 71,641,772 | 72,447,135 | | (78,426) | | | 3.500 | 3.411 | MON | 208,955 | 2,460,565 | 12/01/2018 | 02/25/2047 |
| 3136AV-J6-7 | FNR 2017-17 ZE Z SEQ | | | 4 | 1 | 20,293,567 | 92.3460 | 21,567,020 | 23,354,638 | 20,456,958 | | 103,473 | | | 3.000 | 3.823 | MON | 58,387 | 689,385 | 12/01/2018 | 03/25/2047 |
| 3136AV-LL-1 | FNR 2017-15 MZ Z SEQ | | | 4 | 1 | 20,693,189 | 91.8960 | 21,280,233 | 23,156,936 | 20,898,606 | | 140,809 | | | 3.000 | 3.774 | MON | 57,892 | 683,550 | 12/01/2018 | 03/25/2047 |
| 3136AV-M2-2 | FNR 2017-27 PB AD PAC | | | 4 | 1 | 6,000,000 | 99.9070 | 5,994,422 | 6,000,000 | 6,000,000 | | | | | 3.500 | 3.501 | MON | 17,500 | 210,000 | 03/07/2017 | 04/25/2047 |
| 3136AV-ME-6 | FNR 2017-15 CZ Z SEQ | | | 4 | 1 | 13,350,577 | 95.4460 | 13,780,534 | 14,438,054 | 13,522,231 | | 109,151 | | | 3.000 | 3.761 | MON | 36,095 | 426,184 | 12/01/2018 | 03/25/2047 |
| 3136AV-PX-1 | FNR 2017-18 Z Z SEQ | | | 4 | 1 | 17,160,044 | 91.9320 | 18,483,199 | 20,105,240 | 17,303,093 | | 90,050 | | | 3.000 | 4.001 | MON | 50,263 | 593,469 | 12/01/2018 | 03/25/2047 |
| 3136AV-QN-2 | FNR 2017-18 CZ Z SEQ | | | 4 | 1 | 28,248,135 | 91.3790 | 28,017,171 | 30,660,569 | 28,389,214 | | 87,367 | | | 3.000 | 3.556 | MON | 76,651 | 905,043 | 12/01/2018 | 03/25/2047 |
| 3136AV-R6-8 | FNR 2017-24 Z Z SEQ | | | 4 | 1 | 13,762,310 | 93.4950 | 14,174,192 | 15,160,449 | 13,944,221 | | 120,840 | | | 3.000 | 4.005 | MON | 37,901 | 447,508 | 12/01/2018 | 04/25/2047 |
| 3136AV-RJ-0 | FNR 2017-11 KB PAC-11 | | | 4 | 1 | 10,216,661 | 94.4630 | 10,199,217 | 10,797,000 | 10,279,683 | | 36,685 | | | 3.000 | 3.404 | MON | 26,993 | 323,910 | 02/21/2017 | 03/25/2047 |
| 3136AV-RS-0 | FNR 2017-11 HB PAC-11 | | | 4 | 1 | 15,076,131 | 96.9120 | 14,628,830 | 15,095,000 | 15,071,924 | | (694) | | | 3.500 | 3.519 | MON | 44,027 | 528,325 | 02/01/2017 | 03/25/2047 |
| 3136AV-SF-7 | FNR 2017-11 ZE Z SEQ | | | 4 | 1 | 54,659,342 | 91.5130 | 55,960,958 | 61,151,150 | 55,281,180 | | 358,967 | | | 3.000 | 3.726 | MON | 152,878 | 1,805,068 | 12/01/2018 | 03/25/2047 |
| 3136AV-TB-5 | FNR 2017-11 B EXCH SEQ | | | 4 | 1 | 46,140,625 | 92.4600 | 46,229,765 | 50,000,000 | 46,676,140 | | 307,921 | | | 3.000 | 3.650 | MON | 125,000 | 1,500,000 | 01/30/2017 | 03/25/2047 |
| 3136AV-TV-1 | FNR 2017-12 TZ Z SEQ | | | 4 | 1 | 23,349,203 | 92.8820 | 24,531,622 | 26,411,703 | 23,610,435 | | 159,174 | | | 3.000 | 3.913 | MON | 66,029 | 779,624 | 12/01/2018 | 03/25/2047 |
| 3136AV-VW-6 | FNR 2017-14 Z Z SEQ | | | 4 | 1 | 10,208,110 | 90.0550 | 10,617,602 | 11,790,144 | 10,337,495 | | 109,155 | | | 3.000 | 4.087 | MON | 29,475 | 348,023 | 12/01/2018 | 03/25/2047 |
| 3136AV-WE-5 | FNR 2017-14 DL PAC-11 | | | 4 | 1 | 13,138,488 | 92.1400 | 12,999,460 | 14,108,444 | 13,232,053 | | 70,939 | | | 3.000 | 3.567 | MON | 35,271 | 423,253 | 02/14/2017 | 03/25/2047 |
| 3136AV-XM-6 | FNR 2017-9 EZ Z SEQ | | | 4 | 1 | 30,199,999 | 90.7540 | 31,455,630 | 34,660,491 | 30,537,103 | | 209,943 | | | 3.000 | 4.015 | MON | 86,651 | 1,023,113 | 12/01/2018 | 03/25/2047 |
| 3136AV-XQ-7 | FNR 2017-9 ZJ Z SEQ | | | 4 | 1 | 9,223,837 | 90.3290 | 9,542,924 | 10,564,681 | 9,340,012 | | 72,017 | | | 3.000 | 4.076 | MON | 26,412 | 311,850 | 12/01/2018 | 03/25/2047 |
| 3136AW-CB-1 | FNR 2017-26 TB PAC | | | 4 | 1 | 9,800,440 | 95.1900 | 9,924,468 | 10,426,000 | 9,856,397 | | 33,637 | | | 3.000 | 3.481 | MON | 26,065 | 312,780 | 03/17/2017 | 04/25/2047 |
| 3136AW-CT-2 | FNR 2017-26 PB PAC | | | 4 | 1 | 23,189,483 | 99.0520 | 22,216,476 | 22,429,000 | 23,146,380 | | (40,567) | | | 3.500 | 3.258 | MON | 65,418 | 785,015 | 12/05/2017 | 04/25/2047 |
| 3136AW-F5-1 | FNR 2017-46 ZA Z SEQ | | | 4 | 1 | 45,093,924 | 91.5740 | 46,011,523 | 50,245,001 | 45,375,532 | | 197,213 | | | 3.000 | 3.709 | MON | 125,613 | 1,483,139 | 12/01/2018 | 06/25/2047 |
| 3136AW-KH-9 | FNR 2017-31 GB PAC | | | 4 | 1 | 30,542,227 | 93.9730 | 29,655,870 | 31,558,000 | 30,652,776 | | 91,884 | | | 3.000 | 3.300 | MON | 78,895 | 946,740 | 04/18/2017 | 05/25/2047 |
| 3136AW-LU-9 | FNR 2017-32 GZ Z SEQ | | | 4 | 1 | 14,860,144 | 97.1730 | 14,907,254 | 15,340,957 | 14,885,191 | | 17,965 | | | 3.500 | 3.732 | MON | 44,744 | 526,891 | 12/01/2018 | 05/25/2047 |
| 3136AW-NH-6 | FNR 2017-35 MY EXCH PAC | | | 4 | 1 | 11,146,950 | 95.3890 | 10,988,782 | 11,520,000 | 11,173,468 | | 20,344 | | | 3.000 | 3.279 | MON | 28,800 | 316,800 | 07/27/2017 | 05/25/2047 |
| 3136AW-QK-6 | FNR 2017-30 ZH Z SEQ | | | 4 | 1 | 16,382,172 | 93.6060 | 16,597,765 | 17,731,602 | 16,486,054 | | 69,800 | | | 3.000 | 3.677 | MON | 44,329 | 523,404 | 12/01/2018 | 05/25/2047 |
| 3136AW-QN-0 | FNR 2017-30 ZG Z SEQ | | | 4 | 1 | 43,021,839 | 94.1410 | 43,459,798 | 46,164,566 | 43,339,178 | | 221,120 | | | 3.000 | 3.724 | MON | 115,411 | 1,362,692 | 12/01/2018 | 05/25/2047 |
| 3136AW-SZ-1 | FNR 2017-36 PL PAC | | | 4 | 1 | 23,178,956 | 98.8380 | 22,612,750 | 22,878,673 | 23,144,603 | | (23,296) | | | 3.500 | 3.400 | MON | 66,729 | 800,754 | 04/05/2017 | 05/25/2047 |
| 3136AW-U8-8 | FNR 2017-43 B SEQ | | | 4 | 1 | 56,737,275 | 98.9130 | 55,841,312 | 56,455,000 | 56,706,871 | | (23,869) | | | 3.500 | 3.467 | MON | 164,660 | 1,975,925 | 05/02/2017 | 06/25/2047 |
| 3136AW-V2-0 | FNR 2017-43 GB SEQ | | | 4 | 1 | 16,033,953 | 94.1270 | 15,619,371 | 16,594,000 | 16,081,898 | | 33,085 | | | 3.000 | 3.294 | MON | 41,485 | 497,820 | 07/07/2017 | 06/25/2037 |
| 3136AW-XM-4 | FNR 2017-41 Z Z SEQ | | | 4 | 1 | 27,051,140 | 91.5640 | 26,988,948 | 29,475,621 | 27,169,819 | | 79,589 | | | 3.000 | 3.551 | MON | 73,689 | 870,065 | 12/01/2018 | 06/25/2047 |
| 3136AX-3V-5 | FNR 2017-81 AY AD PAC | | | 4 | 1 | 17,251,989 | 91.7050 | 16,523,178 | 18,017,743 | 17,311,932 | | 55,090 | | | 3.000 | 3.376 | MON | 45,044 | 540,532 | 10/11/2017 | 10/25/2047 |
| 3136AX-MR-3 | FNR 2017-59 CW SCH | | | 4 | 1 | 16,583,656 | 99.6590 | 16,393,873 | 16,450,000 | 16,549,544 | | (34,112) | | | 3.500 | 3.393 | MON | 47,979 | 527,771 | 01/10/2018 | 08/25/2047 |
| 3136AX-PE-9 | FNR 2017-57 DB PAC | | | 4 | 1 | 20,995,675 | 92.5310 | 20,342,914 | 21,985,000 | 21,066,424 | | 52,752 | | | 3.000 | 3.367 | MON | 54,963 | 659,550 | 07/27/2017 | 08/25/2047 |
| 3136AX-U7-8 | FNR 2017-72 PZ Z PAC | | | 4 | 1 | 14,180,394 | 92.2390 | 13,822,096 | 14,985,048 | 14,226,436 | | 44,238 | | | 3.000 | 3.415 | MON | 37,463 | 442,331 | 12/01/2018 | 09/25/2047 |
| 3136AY-M7-5 | FNR 2017-93 HL EXCH AD PAC | | | 4 | 1 | 12,286,690 | 95.0970 | 12,354,126 | 12,991,048 | 12,331,456 | | 44,766 | | | 3.000 | 3.451 | MON | 32,478 | 357,254 | 01/22/2018 | 11/25/2047 |
| 3136AY-RZ-8 | FNR 2017-91 PB EXCH AD PAC | | | 4 | 1 | 4,298,931 | 94.3540 | 4,240,421 | 4,494,145 | 4,316,524 | | 17,593 | | | 3.000 | 3.578 | MON | 11,235 | 123,589 | 01/16/2018 | 11/25/2047 |
| 3136AY-TP-8 | FNR 2017-86 PZ Z AD PAC | | | 4 | 1 | 13,424,669 | 91.8900 | 13,300,345 | 14,474,225 | 13,476,628 | | 51,959 | | | 3.000 | 3.646 | MON | 36,186 | 392,135 | 12/01/2018 | 11/25/2047 |
| 3136AY-WJ-8 | FNR 2017-89 LZ Z AD PAC | | | 4 | 1 | 16,858,614 | 92.4380 | 16,460,139 | 17,806,703 | 16,899,592 | | 38,870 | | | 3.000 | 3.356 | MON | 44,517 | 525,621 | 12/01/2018 | 11/25/2047 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3136B0-4H-6 | FNR 2018-13 ZE Z SEQ | | | 4 | 1 | 9,005,995 | 90.0090 | 9,228,504 | 10,252,831 | 9,063,523 | | 57,527 | | | 3.000 | 4.409 | MON | 25,632 | 202,769 | 12/01/2018 | 03/25/2048 |
| 3136B0-7K-6 | FNR 2018-11 PB AD PAC | | | 4 | 1 | 11,404,294 | 93.1920 | 11,662,920 | 12,515,000 | 11,457,617 | | 53,323 | | | 3.000 | 3.900 | MON | 31,288 | 312,875 | 02/07/2018 | 03/25/2048 |
| 3136B0-LZ-7 | FNR 2017-104 PL EXCH AD PAC | | | 4 | 1 | 16,268,429 | 93.3600 | 16,176,565 | 17,327,000 | 16,332,517 | | 64,088 | | | 3.000 | 3.588 | MON | 43,318 | 476,493 | 01/19/2018 | 01/25/2048 |
| 3136B0-U6-1 | FNR 2018-9 AL EXCH SC PT | | | 4 | 1 | 22,849,562 | 99.7250 | 24,747,042 | 24,815,408 | 22,869,431 | | 19,868 | | | 3.500 | 4.284 | MON | 72,378 | 144,757 | 10/18/2018 | 12/25/2047 |
| 3136B1-BL-7 | FNR 2018-16 TZ Z SEQ | | | 4 | 1 | 11,085,547 | 87.9800 | 11,343,457 | 12,893,247 | 11,121,920 | | 36,372 | | | 3.000 | 3.950 | MON | 32,233 | 317,943 | 12/01/2018 | 03/25/2048 |
| 3136B1-U9-3 | FNR 2018-40 PS INV PAC | | | 4 | 1 | 60,755,793 | 103.3000 | 63,016,508 | 61,003,620 | 60,752,108 | | (3,685) | | | 4.309 | 4.463 | MON | 43,813 | 1,688,516 | 04/20/2018 | 06/25/2048 |
| 3136B1-X4-1 | FNR 2018-46 CZ Z SEQ | | | 4 | 1 | 26,601,306 | 97.8350 | 27,959,873 | 28,578,640 | 26,617,835 | | 16,530 | | | 3.500 | 3.948 | MON | 83,354 | 331,000 | 12/01/2018 | 06/25/2048 |
| 3136B2-QM-2 | FNR 2018-39 PB PAC | | | 4 | 1 | 13,551,710 | 106.4200 | 14,001,629 | 13,157,000 | 13,533,588 | | (18,122) | | | 4.000 | 3.606 | MON | 43,857 | 263,140 | 06/11/2018 | 06/25/2048 |
| 3136B2-FB-3 | FNR 2018-45 KZ Z SEQ | | | 4 | 1 | 19,073,513 | 105.1090 | 20,528,338 | 19,530,496 | 19,077,350 | | 3,838 | | | 4.000 | 4.255 | MON | 65,102 | 129,555 | 12/01/2018 | 06/25/2048 |
| 3136B2-LE-0 | FNR 2018-48 PB PAC | | | 4 | 1 | 13,363,920 | 105.1130 | 13,572,225 | 12,912,000 | 13,349,102 | | (14,818) | | | 4.000 | 3.454 | MON | 43,040 | 258,240 | 06/18/2018 | 07/25/2048 |
| 3136B2-RB-0 | FNR 2018-47 DY PAC | | | 4 | 1 | 12,154,235 | 99.1100 | 12,323,376 | 12,434,000 | 12,162,839 | | 8,604 | | | 3.500 | 3.753 | MON | 36,266 | 217,595 | 06/20/2018 | 02/25/2048 |
| 3136B3-EW-6 | FNR 2018-78 ZB Z | | | 4 | 1 | 8,823,219 | 103.4320 | 9,281,061 | 8,973,136 | 8,823,466 | | 247 | | | 4.000 | 4.114 | MON | 29,910 | 89,136 | 12/01/2018 | 10/25/2048 |
| 3136B3-PX-2 | FNR 2018-88 BZ Z | | | 4 | 1 | 35,141,861 | 103.2590 | 37,417,568 | 36,236,634 | 35,142,584 | | 723 | | | 4.000 | 4.207 | MON | 120,789 | 120,387 | 12/01/2018 | 10/25/2047 |
| 31371L-JL-4 | FN 255067 | | | 4 | 1 | 24,368 | 104.7890 | 25,839 | 24,658 | 24,424 | | 21 | | | 5.000 | 5.369 | MON | 103 | 1,233 | 11/20/2008 | 01/01/2024 |
| 3137A0-C4-5 | FHR 3699 MH PAC-11 | | | 4 | 1 | 26,762,344 | 105.6430 | 25,051,174 | 23,713,000 | 24,982,301 | | (221,060) | | | 4.500 | 3.569 | MON | 88,924 | 1,067,085 | 06/05/2012 | 07/15/2040 |
| 3137A2-PQ-8 | FHR 3765 QH PAC-11 | | | 4 | 1 | 17,705,960 | 102.4280 | 16,297,364 | 15,911,000 | 17,089,563 | | (86,749) | | | 4.000 | 3.237 | MON | 53,037 | 636,440 | 01/23/2013 | 11/15/2040 |
| 3137A2-VU-2 | FHR 3752 LV PAC-11 | | | 4 | 1 | 21,147,653 | 109.2200 | 21,865,900 | 20,020,000 | 20,937,145 | | (96,746) | | | 4.500 | 3.924 | MON | 75,075 | 825,900 | 02/13/2018 | 11/15/2040 |
| 3137A3-4Y-2 | FHR 3763 ZW Z PAC-11 | | | 4 | 1 | 26,491,338 | 109.3670 | 28,364,710 | 25,935,320 | 26,276,520 | | (34,484) | | | 4.500 | 4.358 | MON | 97,257 | 1,139,133 | 12/01/2018 | 11/15/2040 |
| 3137A3-HY-8 | FHR 3751 PE PAC-11 | | | 4 | 1 | 59,483,920 | 105.9480 | 55,725,569 | 52,597,000 | 56,650,854 | | (357,512) | | | 4.500 | 3.652 | MON | 197,239 | 2,366,865 | 02/19/2013 | 11/15/2040 |
| 3137A5-RA-4 | FHR 3786 EG PAC-11 | | | 4 | 1 | 15,509,487 | 104.4340 | 14,739,323 | 14,113,567 | 14,996,584 | | (71,277) | | | 4.000 | 3.315 | MON | 47,045 | 564,543 | 03/07/2013 | 01/15/2041 |
| 3137A9-XL-5 | FHR 3835 PE PAC-1-11 | | | 4 | 1 | 26,832,031 | 106.6010 | 26,650,205 | 25,000,000 | 25,824,851 | | (126,360) | | | 4.500 | 4.007 | MON | 93,750 | 1,125,000 | 08/11/2011 | 04/15/2041 |
| 3137AC-T5-8 | FHR 3902 MB PAC-1-11 | | | 4 | 1 | 18,663,494 | 104.3810 | 18,313,576 | 17,545,000 | 17,873,777 | | (69,465) | | | 4.500 | 4.112 | MON | 65,794 | 789,525 | 08/11/2011 | 07/15/2041 |
| 3137AD-6J-1 | FHR 3893 MZ Z SEQ | | | 4 | 1 | 13,640,530 | 106.7260 | 14,888,999 | 13,950,675 | 13,824,004 | | 1,750 | | | 4.000 | 4.213 | MON | 46,502 | 558,027 | 08/31/2011 | 07/15/2041 |
| 3137AE-CA-1 | FHR 3912 GZ Z SEQ | | | 4 | 1 | 13,137,817 | 104.6550 | 14,583,403 | 13,934,709 | 13,722,470 | | 2,848 | | | 4.000 | 4.247 | MON | 46,449 | 557,388 | 08/31/2011 | 08/15/2041 |
| 3137AE-WJ-0 | FHR 3928 DZ Z SEQ | | | 4 | 1 | 2,586,518 | 104.4040 | 2,772,778 | 2,655,818 | 2,613,794 | | 547 | | | 4.000 | 4.380 | MON | 8,853 | 106,233 | 09/27/2011 | 09/15/2041 |
| 3137AF-A4-4 | FHR 3924 MC EXCH PAC-1-11 | | | 4 | 1 | 18,215,439 | 103.0330 | 17,228,200 | 16,721,000 | 17,522,742 | | (106,609) | | | 4.000 | 3.286 | MON | 55,737 | 668,840 | 02/14/2013 | 09/15/2041 |
| 3137AF-E7-3 | FHR 3927 PC PAC-11 | | | 4 | 1 | 13,991,903 | 110.3920 | 14,460,742 | 13,099,500 | 13,962,206 | | (29,697) | | | 4.500 | 3.741 | MON | 49,123 | 196,493 | 08/03/2018 | 09/15/2041 |
| 3137AF-GW-6 | FHR 3925 Z Z SEQ | | | 4 | 1 | 39,863,800 | 105.9070 | 42,228,446 | 39,873,128 | 39,840,788 | | (6,994) | | | 4.000 | 4.021 | MON | 132,910 | 1,560,899 | 12/01/2018 | 09/15/2041 |
| 3137AH-YG-7 | FHR 3954 DY EXCH PAC-11 | | | 4 | 1 | 11,945,207 | 105.2220 | 11,406,951 | 10,840,800 | 11,824,299 | | (96,404) | | | 4.000 | 2.939 | MON | 36,136 | 433,632 | 09/26/2017 | 11/15/2041 |
| 3137AJ-BJ-2 | FHR 3958 BP PAC-11 | | | 4 | 1 | 18,935,573 | 108.3310 | 17,183,675 | 15,862,260 | 17,737,743 | | (139,717) | | | 4.500 | 3.269 | MON | 59,483 | 713,802 | 07/30/2012 | 11/15/2041 |
| 3137AK-5K-3 | FHR 3975 PD EXCH PAC-1-11 | | | 4 | 1 | 18,039,734 | 99.5380 | 16,840,644 | 16,918,860 | 17,604,337 | | (47,939) | | | 3.500 | 3.119 | MON | 49,347 | 592,160 | 07/31/2012 | 12/15/2041 |
| 3137AL-QD-4 | FHR 4003 WZ Z SEQ | | | 4 | 1 | 12,104,282 | 105.1480 | 13,352,311 | 12,698,565 | 12,454,642 | | 31,444 | | | 3.500 | 3.848 | MON | 37,037 | 436,137 | 12/01/2018 | 02/15/2042 |
| 3137AM-DS-3 | FHR 3997 WB EXCH PAC-1-11 | | | 4 | 1 | 13,607,269 | 100.9680 | 13,802,550 | 13,670,280 | 13,623,542 | | 1,954 | | | 3.500 | 3.547 | MON | 39,872 | 478,460 | 04/25/2012 | 02/15/2042 |
| 3137AM-E3-7 | FHR 3997 YZ Z SEQ | | | 4 | 1 | 28,531,941 | 105.5950 | 27,744,821 | 26,274,821 | 27,415,190 | | (143,868) | | | 4.000 | 3.397 | MON | 87,583 | 1,028,571 | 12/01/2018 | 02/15/2042 |
| 3137AM-Q6-7 | FHR 4012 NC PAC-11 | | | 4 | 1 | 18,195,286 | 101.2910 | 17,655,054 | 17,430,000 | 17,912,242 | | (34,146) | | | 3.500 | 3.233 | MON | 50,838 | 610,050 | 06/06/2012 | 03/15/2042 |
| 3137AN-6M-2 | FHR 4016 DB PAC-1-11 | | | 4 | 1 | 12,360,355 | 98.8260 | 12,270,823 | 12,416,618 | 12,375,484 | | 2,303 | | | 3.500 | 3.550 | MON | 36,215 | 434,582 | 04/25/2012 | 03/15/2042 |
| 3137AN-AD-7 | FHR 4016 LC PAC-1-11 | | | 4 | 1 | 20,709,326 | 99.4690 | 20,693,144 | 20,803,592 | 20,733,846 | | 3,622 | | | 3.500 | 3.549 | MON | 60,677 | 728,126 | 04/25/2012 | 03/15/2042 |
| 3137AP-BW-9 | FHR 4033 ZE Z SEQ | | | 4 | 1 | 41,735,796 | 105.1650 | 41,920,849 | 39,862,030 | 40,981,964 | | (92,895) | | | 4.000 | 3.706 | MON | 132,873 | 1,560,465 | 12/01/2018 | 04/15/2042 |
| 3137AP-EN-6 | FHR 4028 ZA Z SEQ | | | 4 | 1 | 60,355,222 | 105.4430 | 60,995,343 | 57,846,624 | 59,441,881 | | (136,995) | | | 4.000 | 3.720 | MON | 192,822 | 2,264,501 | 12/01/2018 | 04/15/2042 |
| 3137AP-MM-9 | FHR 4030 PE PAC-1-11 | | | 4 | 1 | 17,688,092 | 99.0010 | 17,821,186 | 18,001,000 | 17,820,310 | | 15,945 | | | 3.500 | 3.638 | MON | 52,503 | 630,035 | 04/12/2012 | 04/15/2042 |
| 3137AQ-GP-7 | FHR 4046 HY EXCH PAC-1-11 | | | 4 | 1 | 15,508,258 | 99.3360 | 15,066,361 | 15,167,000 | 15,419,724 | | (14,315) | | | 3.500 | 3.367 | MON | 44,237 | 530,845 | 05/14/2013 | 05/15/2042 |
| 3137AQ-HL-5 | FHR 4046 MY EXCH PAC-1-11 | | | 4 | 1 | 15,926,273 | 98.7350 | 15,083,755 | 15,277,000 | 15,689,396 | | (31,795) | | | 3.500 | 3.234 | MON | 44,558 | 534,695 | 06/06/2012 | 05/15/2042 |
| 3137AQ-JU-3 | FHR 4050 CZ Z SEQ | | | 4 | 1 | 34,351,487 | 106.0710 | 34,491,336 | 32,517,268 | 33,526,103 | | (76,528) | | | 4.000 | 3.696 | MON | 108,391 | 1,272,942 | 12/01/2018 | 05/15/2042 |
| 3137AQ-LC-0 | FHR 4050 MZ EXCH Z PAC-1-11 | | | 4 | 1 | 19,161,428 | 101.8230 | 19,966,824 | 19,609,324 | 19,270,233 | | 13,869 | | | 3.500 | 3.654 | MON | 57,194 | 673,490 | 12/01/2018 | 05/15/2042 |
| 3137AQ-ZZ-4 | FHR 4059 PW PAC-1-11 | | | 4 | 1 | 19,235,480 | 99.1730 | 18,499,748 | 18,654,000 | 19,023,152 | | (28,521) | | | 3.500 | 3.316 | MON | 54,408 | 652,890 | 06/06/2012 | 06/15/2042 |
| 3137AR-5Z-5 | FHR 4060 JY PAC-1-11 | | | 4 | 1 | 10,087,518 | 98.4700 | 10,135,945 | 10,293,386 | 10,158,398 | | 8,892 | | | 3.000 | 3.133 | MON | 25,733 | 308,802 | 07/30/2012 | 06/15/2042 |
| 3137AR-CZ-7 | FHR 4061 BP PAC-1-11 | | | 4 | 1 | 13,393,915 | 99.2330 | 12,904,096 | 13,003,801 | 13,246,033 | | (16,749) | | | 3.500 | 3.332 | MON | 37,928 | 455,133 | 02/15/2013 | 06/15/2042 |
| 3137AR-FR-2 | FHR 4062 BZ Z SEQ | | | 4 | 1 | 12,644,747 | 100.2680 | 13,438,519 | 13,402,592 | 12,651,382 | | 6,635 | | | 3.500 | 4.194 | MON | 39,091 | 77,841 | 12/01/2018 | 06/15/2042 |
| 3137AR-K7-0 | FHR 4057 NY PAC-11 | | | 4 | 1 | 14,863,691 | 101.4600 | 14,407,639 | 14,200,272 | 14,673,242 | | (26,094) | | | 3.500 | 3.236 | MON | 41,417 | 497,010 | 10/18/2012 | 06/15/2042 |
| 3137AR-M2-9 | FHR 4057 ZB Z SEQ | | | 4 | 1 | 38,007,229 | 99.9760 | 37,642,049 | 37,651,255 | 37,858,798 | | (21,821) | | | 3.500 | 3.451 | MON | 109,816 | 1,293,147 | 12/01/2018 | 06/15/2042 |
| 3137AR-MM-5 | FHR 4068 CE PAC-1-11 | | | 4 | 1 | 26,698,108 | 95.7490 | 25,647,295 | 26,786,000 | 26,718,231 | | 3,106 | | | 3.000 | 3.034 | MON | 66,965 | 803,580 | 01/25/2013 | 06/15/2042 |
| 3137AR-PA-8 | FHR 4068 PE PAC-1-11 | | | 4 | 1 | 18,419,363 | 95.0450 | 17,564,292 | 18,480,000 | 18,433,271 | | 2,147 | | | 3.000 | 3.034 | MON | 46,200 | 554,400 | 01/25/2013 | 06/15/2042 |
| 3137AR-UE-4 | FHR 4086 Z Z SEQ | | | 4 | 1 | 30,397,919 | 99.8370 | 29,672,144 | 29,720,558 | 30,116,267 | | (48,342) | | | 3.500 | 3.339 | MON | 86,685 | 1,020,764 | 12/01/2018 | 07/15/2042 |
| 3137AR-WY-8 | FHR 4073 HZ EXCH Z SEQ | | | 4 | 1 | 42,778,245 | 106.6110 | 41,841,565 | 39,247,089 | 41,584,834 | | (182,792) | | | 4.000 | 3.409 | MON | 130,824 | 1,536,392 | 12/01/2018 | 07/15/2042 |
| 3137AR-XT-8 | FHR 4073 PB PAC-1-11 | | | 4 | 1 | 12,876,917 | 93.9460 | 12,131,420 | 12,913,235 | 12,883,415 | | 1,015 | | | 3.000 | 3.030 | MON | 32,283 | 387,397 | 10/18/2012 | 07/15/2042 |
| 3137AR-ZW-9 | FHR 4083 MZ Z SEQ | | | 4 | 1 | 33,894,741 | 106.6280 | 33,726,858 | 31,630,416 | 33,119,050 | | (116,848) | | | 4.000 | 3.520 | MON | 105,435 | 1,238,225 | 12/01/2018 | 07/15/2042 |
| 3137AS-5V-2 | FHR 4087 VZ Z SEQ | | | 4 | 1 | 14,910,697 | 106.2460 | 14,840,814 | 13,968,369 | 14,549,132 | | (50,562) | | | 4.000 | 3.575 | MON | 46,561 | 546,815 | 12/01/2018 | 07/15/2042 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3137AS-BH-6 | FHR 4077 KE PAC-1-11 | | | 4 | 1 | 10,994,946 | 94.8840 | 10,419,425 | 10,981,219 | 10,986,174 | | (1,290) | | | 3.000 | 3.003 | MON | 27,453 | 329,437 | 07/31/2012 | 07/15/2042 |
| 3137AS-C5-1 | FHR 4077 ME PAC-1-11 | | | 4 | 1 | 17,513,025 | 93.5340 | 17,708,841 | 18,933,000 | 17,900,056 | | 86,739 | | | 3.000 | 3.653 | MON | 47,333 | 567,990 | 09/15/2014 | 07/15/2042 |
| 3137AS-N5-9 | FHR 4074 YK EXCH PAC-11 | | | 4 | 1 | 15,578,881 | 97.0010 | 15,562,789 | 16,043,904 | 15,734,899 | | 20,393 | | | 3.000 | 3.198 | MON | 40,110 | 481,317 | 08/07/2012 | 07/15/2042 |
| 3137AT-G8-9 | FHR 4091 TB PAC-1-11 | | | 4 | 1 | 8,722,495 | 91.6070 | 8,301,696 | 9,062,332 | 8,821,732 | | 15,215 | | | 3.000 | 3.271 | MON | 22,656 | 271,870 | 02/08/2013 | 08/15/2042 |
| 3137AT-J9-4 | FHR 4097 DY EXCH PAC-11 | | | 4 | 1 | 22,737,155 | 94.2710 | 21,397,732 | 22,698,143 | 22,714,369 | | (3,350) | | | 3.000 | 3.000 | MON | 56,745 | 680,944 | 10/18/2012 | 08/15/2042 |
| 3137AT-MF-6 | FHR 4097 LY EXCH PAC-1-11 | | | 4 | 1 | 10,104,000 | 96.3630 | 9,736,468 | 10,104,000 | 10,104,000 | | | | | 3.000 | 3.008 | MON | 25,260 | 303,120 | 01/17/2013 | 08/15/2042 |
| 3137AT-VH-2 | FHR 4113 ZA Z SEQ | | | 4 | 1 | 22,786,240 | 100.9240 | 23,002,661 | 22,791,965 | 22,779,293 | | (2,335) | | | 3.500 | 3.517 | MON | 66,477 | 782,799 | 12/01/2018 | 09/15/2042 |
| 3137AU-A6-6 | FHR 4103 DZ Z SEQ | | | 4 | 1 | 22,591,541 | 95.4240 | 23,102,283 | 24,210,137 | 23,076,850 | | 71,991 | | | 3.000 | 3.442 | MON | 60,525 | 714,638 | 12/01/2018 | 09/15/2042 |
| 3137AU-DR-7 | FHR 4105 KE PAC-22 | | | 4 | 1 | 17,935,000 | 101.8020 | 17,306,303 | 17,000,000 | 17,617,987 | | (39,184) | | | 3.500 | 3.199 | MON | 49,583 | 595,000 | 09/21/2012 | 09/15/2042 |
| 3137AU-FJ-3 | FHR 4107 HY EXCH PAC-11 | | | 4 | 1 | 21,127,373 | 92.1240 | 23,101,835 | 25,077,000 | 22,033,009 | | 175,685 | | | 3.000 | 4.263 | MON | 62,693 | 752,310 | 12/18/2013 | 09/15/2042 |
| 3137AU-N2-1 | FHR 4102 MD PAC-1-11 | | | 4 | 1 | 15,722,003 | 93.6650 | 15,181,525 | 16,208,251 | 15,850,028 | | 20,077 | | | 3.000 | 3.208 | MON | 40,521 | 486,248 | 02/14/2013 | 09/15/2042 |
| 3137AV-3V-7 | FHR 4122 ZJ Z SEQ | | | 4 | 1 | 41,718,659 | 100.6160 | 41,144,640 | 40,892,729 | 41,466,569 | | (31,166) | | | 3.500 | 3.405 | MON | 119,270 | 1,404,477 | 12/01/2018 | 10/15/2042 |
| 3137AV-3X-3 | FHR 4122 ZN Z SEQ | | | 4 | 1 | 28,494,573 | 99.5510 | 27,628,986 | 27,753,477 | 28,271,460 | | (26,508) | | | 3.500 | 3.372 | MON | 80,948 | 953,204 | 12/01/2018 | 10/15/2042 |
| 3137AV-4E-4 | FHR 4121 AZ Z SEQ | | | 4 | 1 | 11,744,693 | 87.9710 | 10,701,693 | 12,165,002 | 11,845,981 | | 13,391 | | | 3.000 | 3.199 | MON | 30,413 | 359,088 | 12/01/2018 | 10/15/2042 |
| 3137AV-6Q-5 | FHR 4121 MZ Z SEQ | | | 4 | 1 | 20,590,045 | 94.9920 | 19,999,677 | 21,054,135 | 20,705,715 | | 18,706 | | | 3.000 | 3.147 | MON | 52,635 | 621,479 | 12/01/2018 | 10/15/2042 |
| 3137AY-NJ-6 | FHR 4161 PW PAC-1-11 | | | 4 | 1 | 10,954,782 | 92.6860 | 11,501,365 | 12,408,957 | 11,322,669 | | 75,551 | | | 3.000 | 3.986 | MON | 31,022 | 372,269 | 03/07/2014 | 02/15/2043 |
| 3137AY-PA-3 | FHR 4161 TW EXCH PAC-1-11 | | | 4 | 1 | 12,098,245 | 93.8940 | 12,639,279 | 13,461,190 | 12,485,313 | | 80,640 | | | 3.000 | 3.906 | MON | 33,653 | 403,836 | 03/07/2014 | 02/15/2043 |
| 3137AY-SU-6 | FHR 4165 TY PAC-1-11 | | | 4 | 1 | 11,019,370 | 93.1320 | 10,418,852 | 11,187,178 | 11,056,023 | | 5,821 | | | 3.000 | 3.102 | MON | 27,968 | 335,615 | 04/18/2013 | 02/15/2043 |
| 3137B0-3K-8 | FHR 4169 LZ Z SEQ | | | 4 | 1 | 12,197,444 | 94.8120 | 12,161,686 | 12,827,104 | 12,270,565 | | 28,100 | | | 3.000 | 3.385 | MON | 32,068 | 378,632 | 12/01/2018 | 02/15/2043 |
| 3137B0-CD-4 | FHR 4184 GB PAC-11 | | | 4 | 1 | 16,162,386 | 97.1790 | 16,329,006 | 16,803,000 | 16,334,974 | | 26,782 | | | 3.000 | 3.269 | MON | 42,008 | 504,090 | 03/06/2013 | 03/15/2043 |
| 3137B0-GG-3 | FHR 4174 Z EXCH Z SEQ | | | 4 | 1 | 57,094,461 | 101.0350 | 55,584,892 | 55,015,754 | 56,692,142 | | (109,744) | | | 3.500 | 3.233 | MON | 160,463 | 1,889,538 | 12/01/2018 | 03/15/2043 |
| 3137B1-KL-5 | FHR 4194 ZE Z SEQ | | | 4 | 1 | 25,751,786 | 106.1690 | 28,043,877 | 26,414,469 | 25,936,574 | | 24,859 | | | 4.000 | 4.206 | MON | 88,048 | 1,034,038 | 12/01/2018 | 04/15/2043 |
| 3137B1-VG-4 | FHR 4209 VZ Z SEQ | | | 4 | 1 | 50,442,171 | 106.3720 | 49,852,619 | 46,866,488 | 49,382,918 | | (164,092) | | | 4.000 | 3.499 | MON | 156,222 | 1,834,666 | 12/01/2018 | 05/15/2043 |
| 3137B2-BB-5 | FHR 4199 VZ Z SEQ | | | 4 | 1 | 35,028,854 | 99.7410 | 34,794,891 | 34,885,349 | 34,981,534 | | (8,819) | | | 3.500 | 3.492 | MON | 101,749 | 1,198,151 | 12/01/2018 | 05/15/2043 |
| 3137B2-F2-1 | FHR 4203 ZN Z SEQ | | | 4 | 1 | 25,060,019 | 99.5390 | 24,199,273 | 24,311,461 | 24,953,868 | | (26,258) | | | 3.500 | 3.328 | MON | 70,908 | 834,987 | 12/01/2018 | 05/15/2043 |
| 3137B2-P8-7 | FHR 4212 ZX Z SEQ | | | 4 | 1 | 46,276,129 | 105.9360 | 45,075,851 | 42,549,946 | 45,670,216 | | (159,157) | | | 4.000 | 3.398 | MON | 141,833 | 1,665,688 | 12/01/2018 | 06/15/2043 |
| 3137B3-G4-4 | FHR 4226 PZ Z SEQ | | | 4 | 1 | 22,792,588 | 100.5880 | 24,363,579 | 24,221,236 | 23,095,166 | | 57,651 | | | 3.500 | 3.926 | MON | 70,645 | 831,888 | 12/01/2018 | 07/15/2043 |
| 3137B3-H8-4 | FHR 4229 ZA Z SEQ | | | 4 | 1 | 22,761,992 | 106.3600 | 25,205,678 | 23,698,541 | 22,968,119 | | 38,638 | | | 4.000 | 4.341 | MON | 78,995 | 927,718 | 12/01/2018 | 07/15/2043 |
| 3137B3-JQ-2 | FHR 4231 ZB Z SEQ | | | 4 | 1 | 10,248,462 | 101.5830 | 12,275,358 | 12,084,124 | 10,785,978 | | 99,305 | | | 3.500 | 4.784 | MON | 35,245 | 415,034 | 12/01/2018 | 07/15/2043 |
| 3137B3-N4-6 | FHR 4223 VZ Z SEQ | | | 4 | 1 | 29,227,841 | 104.7130 | 29,716,849 | 28,379,309 | 29,069,690 | | (35,340) | | | 4.000 | 3.813 | MON | 94,598 | 1,110,955 | 12/01/2018 | 07/15/2043 |
| 3137B4-XH-4 | FHR 4262 AL SEQ | | | 4 | 1 | 9,457,580 | 97.1580 | 9,952,326 | 10,243,444 | 9,824,177 | | 57,127 | | | 3.000 | 3.653 | MON | 25,609 | 307,303 | 10/31/2013 | 10/15/2033 |
| 3137B5-YB-3 | FHR 4267 ZX SC Z SEQ | | | 4 | 1 | 36,223,769 | 110.1140 | 37,449,316 | 34,009,596 | 35,687,138 | | (108,102) | | | 4.500 | 4.006 | MON | 127,536 | 1,493,771 | 12/01/2018 | 03/15/2041 |
| 3137B5-YC-1 | FHR 4267 ZY Z SEQ | | | 4 | 1 | 50,160,011 | 108.2050 | 50,640,604 | 46,800,748 | 49,337,183 | | (167,309) | | | 4.500 | 3.941 | MON | 175,503 | 2,055,585 | 12/01/2018 | 11/15/2043 |
| 3137B5-ZR-7 | FHR 4276 ZH Z SEQ | | | 4 | 1 | 9,910,909 | 94.4800 | 11,002,393 | 11,645,208 | 10,493,241 | | 77,298 | | | 3.000 | 3.952 | MON | 29,113 | 343,745 | 12/01/2018 | 11/15/2043 |
| 3137B8-B7-1 | FHR 4307 NZ EXCH Z SEQ | | | 4 | 1 | 15,881,705 | 94.3850 | 17,563,935 | 18,608,869 | 16,778,555 | | 153,212 | | | 3.000 | 4.112 | MON | 46,522 | 549,299 | 12/01/2018 | 02/15/2044 |
| 3137B8-JL-2 | FHR 4315 LZ SC Z SEQ | | | 4 | 1 | 19,811,967 | 108.9540 | 20,048,588 | 18,400,917 | 19,425,889 | | (77,856) | | | 4.500 | 3.936 | MON | 69,003 | 808,206 | 12/01/2018 | 07/15/2041 |
| 3137B9-FE-0 | FHR 4314 GZ Z SEQ | | | 4 | 1 | 29,060,338 | 93.0810 | 28,794,017 | 30,934,392 | 29,530,744 | | 81,729 | | | 3.000 | 3.395 | MON | 77,336 | 913,126 | 12/01/2018 | 03/15/2044 |
| 3137B9-QZ-1 | FHR 4331 Z Z SEQ | | | 4 | 1 | 22,974,790 | 105.9780 | 24,684,761 | 23,292,257 | 23,038,335 | | 15,078 | | | 4.000 | 4.146 | MON | 77,641 | 911,814 | 12/01/2018 | 04/15/2044 |
| 3137BA-3W-0 | FHR 4329 KZ Z SEQ | | | 4 | 1 | 20,415,430 | 92.9060 | 23,101,667 | 24,865,560 | 21,295,848 | | 169,383 | | | 3.000 | 4.294 | MON | 62,164 | 733,985 | 12/01/2018 | 04/15/2044 |
| 3137BA-G6-3 | FHR 4323 VZ Z SEQ | | | 4 | 1 | 24,199,380 | 105.7580 | 26,758,653 | 25,301,880 | 24,410,821 | | 38,570 | | | 4.000 | 4.329 | MON | 84,340 | 990,484 | 12/01/2018 | 04/15/2044 |
| 3137BA-JH-6 | FHR 4345 Z Z SEQ | | | 4 | 1 | 10,355,482 | 93.0000 | 11,578,222 | 12,449,764 | 10,719,648 | | 83,302 | | | 3.000 | 4.361 | MON | 31,124 | 367,494 | 12/01/2018 | 05/15/2044 |
| 3137BA-JJ-2 | FHR 4345 ZE Z SEQ | | | 4 | 1 | 15,320,994 | 101.1450 | 16,939,735 | 16,747,894 | 15,552,054 | | 62,459 | | | 3.500 | 4.251 | MON | 48,848 | 575,213 | 12/01/2018 | 05/15/2044 |
| 3137BA-P7-1 | FHR 4341 ZX SC Z SEQ | | | 4 | 1 | 17,658,092 | 108.2530 | 17,554,389 | 16,216,136 | 17,533,652 | | (66,500) | | | 4.350 | 3.655 | MON | 58,783 | 689,058 | 12/01/2018 | 05/15/2044 |
| 3137BA-S7-8 | FHR 4343 DZ Z SEQ | | | 4 | 1 | 28,553,910 | 101.2450 | 28,951,769 | 28,595,797 | 28,551,886 | | (1,056) | | | 3.500 | 3.527 | MON | 83,404 | 982,134 | 12/01/2018 | 05/15/2044 |
| 3137BA-UK-6 | FHR 4340 DZ Z SEQ | | | 4 | 1 | 16,277,731 | 93.0570 | 18,273,644 | 19,636,991 | 17,063,143 | | 132,109 | | | 3.000 | 4.272 | MON | 49,092 | 579,647 | 12/01/2018 | 05/15/2044 |
| 3137BB-CR-9 | FHR 4354 GL EXCH SEQ | | | 4 | 1 | 36,934,664 | 97.8620 | 37,663,202 | 38,486,136 | 37,386,921 | | 88,347 | | | 3.500 | 3.841 | MON | 112,251 | 1,347,015 | 06/16/2014 | 06/15/2044 |
| 3137BB-CW-8 | FHR 4354 HL EXCH SEQ | | | 4 | 1 | 9,232,642 | 100.5210 | 9,791,723 | 9,741,000 | 9,368,920 | | 26,186 | | | 3.500 | 3.917 | MON | 28,411 | 340,935 | 06/18/2014 | 06/15/2044 |
| 3137BB-FB-1 | FHR 4352 ZW EXCH Z SEQ | | | 4 | 1 | 9,867,459 | 93.0320 | 9,591,944 | 10,310,369 | 9,888,781 | | 19,618 | | | 3.000 | 3.343 | MON | 25,776 | 304,343 | 12/01/2018 | 06/15/2044 |
| 3137BB-J8-4 | FHR 4350 KZ Z SEQ | | | 4 | 1 | 13,878,891 | 93.1570 | 15,651,811 | 16,801,583 | 14,425,197 | | 118,472 | | | 3.000 | 4.242 | MON | 42,004 | 495,951 | 12/01/2018 | 03/15/2043 |
| 3137BB-JZ-4 | FHR 4357 GZ Z SEQ | | | 4 | 1 | 14,459,391 | 92.8430 | 16,251,586 | 17,504,329 | 15,069,157 | | 121,971 | | | 3.000 | 4.255 | MON | 43,761 | 516,695 | 12/01/2018 | 06/15/2044 |
| 3137BB-Z9-4 | FHR 4348 ZA SC Z PT | | | 4 | 1 | 13,137,402 | 101.3440 | 14,117,382 | 13,930,136 | 13,403,488 | | 46,248 | | | 3.500 | 3.965 | MON | 40,630 | 478,436 | 12/01/2018 | 07/15/2042 |
| 3137BC-BQ-0 | FHR 4366 GZ Z SEQ | | | 4 | 1 | 10,298,761 | 94.4300 | 10,779,041 | 11,414,903 | 10,498,152 | | 50,309 | | | 3.000 | 3.749 | MON | 28,537 | 336,947 | 12/01/2018 | 07/15/2044 |
| 3137BC-NN-4 | FHR 4363 Z ARB Z SEQ | | | 4 | 1 | 21,046,896 | 99.2580 | 20,890,827 | 21,046,896 | 21,046,896 | | | | | 3.500 | 3.512 | MON | 61,387 | 722,864 | 12/01/2018 | 11/15/2050 |
| 3137BC-R2-6 | FHR 4382 Z Z SEQ | | | 4 | 1 | 19,640,203 | 93.5460 | 21,316,851 | 22,787,577 | 20,161,105 | | 110,922 | | | 3.000 | 3.944 | MON | 56,969 | 672,647 | 12/01/2018 | 08/15/2044 |
| 3137BC-SU-3 | FHR 4374 NZ ARB Z SEQ | | | 4 | 1 | 21,482,761 | 101.6310 | 22,081,135 | 21,726,800 | 21,527,064 | | 11,436 | | | 3.750 | 3.865 | MON | 67,896 | 798,444 | 12/01/2018 | 06/01/2051 |
| 3137BC-YF-9 | FHR 4381 ZJ EXCH Z SEQ | | | 4 | 1 | 15,517,312 | 101.2600 | 15,736,436 | 15,540,606 | 15,516,916 | | (577) | | | 3.500 | 3.527 | MON | 45,327 | 533,748 | 12/01/2018 | 08/15/2044 |
| 3137BD-5W-2 | FHR 4378 EZ EXCH Z SEQ | | | 4 | 1 | 21,754,593 | 93.6500 | 24,146,636 | 25,784,044 | 23,675,021 | | 138,920 | | | 3.000 | 3.733 | MON | 64,460 | 761,097 | 12/01/2018 | 08/15/2044 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3137BD-C5-3 | FHR 4377 LZ Z SEQ | | | 4 | 1 | 54,974,316 | 92.5350 | 56,897,059 | 61,486,757 | 56,239,021 | | 241,211 | | | 3.000 | 3.719 | MON | 153,717 | 1,814,974 | 12/01/2018 | 08/15/2044 |
| 3137BD-H4-1 | FHR 4392 Z Z SEQ | | | 4 | 1 | 17,881,235 | 93.2090 | 19,356,315 | 20,766,620 | 18,349,355 | | 111,040 | | | 3.000 | 4.009 | MON | 51,917 | 612,992 | 12/01/2018 | 09/15/2044 |
| 3137BD-SR-8 | FHR 4385 HZ Z SEQ | | | 4 | 1 | 32,107,004 | 91.9910 | 35,247,645 | 38,316,352 | 33,345,548 | | 223,456 | | | 3.000 | 4.070 | MON | 95,791 | 1,131,027 | 12/01/2018 | 09/15/2044 |
| 3137BD-ZL-3 | FHR 4387 HZ Z SEQ | | | 4 | 1 | 10,425,548 | 92.8460 | 10,836,371 | 11,671,395 | 10,721,872 | | 42,339 | | | 3.000 | 3.651 | MON | 29,178 | 344,518 | 12/01/2018 | 09/15/2044 |
| 3137BF-VL-2 | FHR 4417 EZ Z SEQ | | | 4 | 1 | 13,015,606 | 100.2380 | 13,599,728 | 13,567,435 | 13,036,277 | | 20,671 | | | 3.500 | 3.858 | MON | 39,572 | 389,442 | 12/01/2018 | 12/15/2044 |
| 3137BG-3K-3 | FHR 4430 Z Z SEQ | | | 4 | 1 | 2,198,949 | 106.6410 | 2,064,294 | 1,935,750 | 2,180,348 | | (8,408) | | | 4.000 | 3.083 | MON | 6,453 | 75,778 | 12/01/2018 | 01/15/2045 |
| 3137BG-FZ-7 | FHR 4440 ZX SC Z PT | | | 4 | 1 | 31,246,661 | 106.6090 | 31,061,090 | 29,135,406 | 31,126,720 | | (52,433) | | | 4.000 | 3.588 | MON | 97,118 | 1,140,554 | 12/01/2018 | 01/15/2045 |
| 3137BG-JS-9 | FHR 4444 CZ Z SEQ | | | 4 | 1 | 67,205,547 | 91.1760 | 68,181,922 | 74,780,829 | 68,151,866 | | 234,223 | | | 3.000 | 3.640 | MON | 186,952 | 2,207,391 | 12/01/2018 | 02/15/2045 |
| 3137BG-TP-4 | FHR 4450 DY SEQ | | | 4 | 1 | 9,635,454 | 105.0240 | 9,529,857 | 9,074,000 | 9,371,408 | | (26,394) | | | 4.000 | 3.659 | MON | 30,247 | 362,960 | 03/06/2015 | 03/15/2045 |
| 3137BG-Y7-8 | FHR 4447 ZX SC Z PT | | | 4 | 1 | 27,196,699 | 106.3130 | 27,418,145 | 25,790,030 | 27,076,992 | | (56,403) | | | 4.000 | 3.630 | MON | 85,967 | 842,043 | 12/01/2018 | 01/15/2045 |
| 3137BJ-GT-4 | FHR 4471 ZB Z SEQ | | | 4 | 1 | 23,317,160 | 91.3040 | 24,754,907 | 27,112,683 | 23,791,791 | | 99,793 | | | 3.000 | 3.836 | MON | 67,782 | 800,316 | 12/01/2018 | 05/15/2045 |
| 3137BK-CR-9 | FHR 4480 EY PAC-1-11 | | | 4 | 1 | 2,348,779 | 99.2260 | 2,160,140 | 2,177,000 | 2,321,438 | | (8,607) | | | 3.500 | 2.921 | MON | 6,350 | 76,195 | 04/11/2016 | 06/15/2045 |
| 3137BL-2V-9 | FHR 4503 ZA Z SEQ | | | 4 | 1 | 12,672,679 | 101.1560 | 12,866,777 | 12,719,690 | 12,675,511 | | 1,511 | | | 3.500 | 3.546 | MON | 37,099 | 436,863 | 12/01/2018 | 08/15/2045 |
| 3137BM-EL-6 | FHR 4537 ZN Z SEQ | | | 4 | 1 | 22,449,010 | 99.9670 | 22,203,417 | 22,210,817 | 22,400,230 | | (11,747) | | | 3.500 | 3.453 | MON | 64,782 | 762,839 | 12/01/2018 | 12/15/2045 |
| 3137BM-WK-8 | FHR 4549 UZ Z SEQ | | | 4 | 1 | 14,265,331 | 99.5790 | 13,813,181 | 13,871,568 | 14,199,681 | | (19,829) | | | 3.500 | 3.328 | MON | 40,459 | 476,424 | 12/01/2018 | 02/15/2046 |
| 3137BQ-H2-6 | FHR 4593 PE PAC-11 | | | 4 | 1 | 11,506,838 | 99.5110 | 11,028,775 | 11,083,000 | 11,478,811 | | (20,535) | | | 3.500 | 3.213 | MON | 32,325 | 387,905 | 08/09/2017 | 06/15/2046 |
| 3137BR-SV-8 | FHR 4612 QW EXCH PAC-11 | | | 4 | 1 | 14,996,800 | 94.9340 | 13,689,503 | 14,420,000 | 14,930,719 | | (28,601) | | | 3.000 | 2.721 | MON | 36,050 | 432,600 | 10/04/2016 | 09/15/2046 |
| 3137BR-ZJ-7 | FHR 4615 ZQ SC Z PT | | | 4 | 1 | 14,320,685 | 112.0010 | 14,103,782 | 12,592,559 | 14,178,388 | | (96,760) | | | 4.500 | 3.556 | MON | 47,222 | 553,091 | 12/01/2018 | 04/15/2042 |
| 3137BT-2L-4 | FHR 4631 VZ Z SEQ | | | 4 | 1 | 8,697,896 | 99.8660 | 8,503,314 | 8,514,714 | 8,689,878 | | (7,416) | | | 3.500 | 3.373 | MON | 24,835 | 292,441 | 12/01/2018 | 11/15/2046 |
| 3137BT-CW-9 | FHR 4639 AZ Z SEQ | | | 4 | 1 | 61,138,137 | 93.3630 | 59,477,607 | 63,705,424 | 61,327,323 | | 148,434 | | | 3.000 | 3.364 | MON | 159,264 | 1,880,465 | 12/01/2018 | 12/15/2046 |
| 3137BT-P8-8 | FHR 4636 DZ Z SEQ | | | 4 | 1 | 10,772,531 | 101.3540 | 10,869,149 | 10,723,989 | 10,769,223 | | (3,075) | | | 3.500 | 3.482 | MON | 31,278 | 368,320 | 12/01/2018 | 12/15/2046 |
| 3137BU-7G-7 | FHR 4651 MZ EXCH Z SEQ | | | 4 | 1 | 22,115,089 | 100.0000 | 21,748,663 | 21,748,628 | 22,080,636 | | (31,751) | | | 3.500 | 3.361 | MON | 63,434 | 746,965 | 12/01/2018 | 01/15/2047 |
| 3137BU-LT-3 | FHR 4648 PL EXCH PAC | | | 4 | 1 | 15,181,000 | 94.2480 | 15,221,084 | 16,150,000 | 15,303,835 | | 73,066 | | | 3.000 | 3.577 | MON | 40,375 | 484,500 | 02/02/2017 | 01/15/2047 |
| 3137BU-ZA-9 | FHR 4659 AZ Z SEQ | | | 4 | 1 | 26,835,696 | 91.6880 | 28,550,465 | 31,138,616 | 27,083,292 | | 158,440 | | | 3.000 | 3.974 | MON | 77,847 | 919,154 | 12/01/2018 | 02/15/2047 |
| 3137BV-CD-6 | FHR 4656 PB PAC | | | 4 | 1 | 11,463,243 | 99.0940 | 11,369,995 | 11,474,000 | 11,460,756 | | (150) | | | 3.500 | 3.524 | MON | 33,466 | 401,590 | 02/01/2017 | 02/15/2047 |
| 3137BV-EG-7 | FHR 4655 GZ Z SEQ | | | 4 | 1 | 10,315,947 | 101.5190 | 10,823,605 | 10,661,705 | 10,348,573 | | 20,711 | | | 3.500 | 3.781 | MON | 31,097 | 366,180 | 12/01/2018 | 01/15/2047 |
| 3137BV-EK-8 | FHR 4655 HZ EXCH Z SEQ | | | 4 | 1 | 53,325,883 | 100.8060 | 53,532,070 | 53,104,130 | 53,296,001 | | (21,911) | | | 3.500 | 3.481 | MON | 154,887 | 1,823,882 | 12/01/2018 | 02/15/2047 |
| 3137BV-ET-9 | FHR 4655 JZ Z SEQ | | | 4 | 1 | 13,589,378 | 91.0700 | 13,971,049 | 15,340,974 | 13,785,981 | | 121,362 | | | 3.000 | 3.997 | MON | 38,352 | 452,837 | 12/01/2018 | 03/15/2046 |
| 3137BV-FH-4 | FHR 4655 KZ Z SEQ | | | 4 | 1 | 21,495,135 | 100.7590 | 21,485,172 | 21,323,410 | 21,475,894 | | (14,060) | | | 3.500 | 3.450 | MON | 62,193 | 732,361 | 12/01/2018 | 02/15/2047 |
| 3137BV-FY-7 | FHR 4655 TZ Z SEQ | | | 4 | 1 | 14,681,927 | 89.3150 | 15,525,674 | 17,382,983 | 14,907,210 | | 139,965 | | | 3.000 | 4.201 | MON | 43,457 | 513,113 | 12/01/2018 | 02/15/2047 |
| 3137BV-K7-0 | FHR 4660 LA SEQ | | | 4 | 1 | 91,532,906 | 93.0510 | 88,827,464 | 95,461,155 | 91,984,390 | | 259,061 | | | 3.000 | 3.403 | MON | 238,653 | 2,863,835 | 02/16/2017 | 02/15/2047 |
| 3137BV-KL-9 | FHR 4660 ZA Z SEQ | | | 4 | 1 | 19,464,605 | 90.9600 | 19,346,631 | 21,269,295 | 19,534,201 | | 47,540 | | | 3.000 | 3.525 | MON | 53,173 | 627,830 | 12/01/2018 | 02/15/2047 |
| 3137BV-VQ-6 | FHR 4662 CZ Z SEQ | | | 4 | 1 | 13,611,914 | 100.3630 | 14,067,808 | 14,016,891 | 13,658,079 | | 31,575 | | | 3.500 | 3.760 | MON | 40,883 | 481,416 | 12/01/2018 | 05/15/2046 |
| 3137BV-XQ-4 | FHR 4661 GZ Z SEQ | | | 4 | 1 | 35,757,335 | 90.5660 | 36,016,700 | 39,768,672 | 36,049,518 | | 174,758 | | | 3.000 | 3.726 | MON | 99,422 | 1,173,897 | 12/01/2018 | 02/15/2047 |
| 3137BW-2J-2 | FHR 4671 CZ Z SEQ | | | 4 | 1 | 16,898,889 | 99.2770 | 17,604,779 | 17,732,933 | 16,944,097 | | 28,331 | | | 3.500 | 3.856 | MON | 51,721 | 609,045 | 12/01/2018 | 03/15/2047 |
| 3137BW-DZ-4 | FHR 4668 ZA Z SEQ | | | 4 | 1 | 41,524,521 | 100.9650 | 43,975,133 | 43,555,036 | 41,749,537 | | 147,142 | | | 3.500 | 3.874 | MON | 127,036 | 1,495,915 | 12/01/2018 | 02/15/2047 |
| 3137BW-HK-3 | FHR 4665 NZ Z SEQ | | | 4 | 1 | 71,732,611 | 100.5430 | 74,514,427 | 74,111,917 | 72,038,593 | | 221,650 | | | 3.500 | 3.794 | MON | 216,160 | 2,545,403 | 12/01/2018 | 02/15/2047 |
| 3137BW-JC-9 | FHR 4665 ZH Z SEQ | | | 4 | 1 | 19,054,906 | 99.6160 | 19,863,482 | 19,940,002 | 19,167,774 | | 80,944 | | | 3.500 | 3.886 | MON | 58,158 | 684,847 | 12/01/2018 | 03/15/2047 |
| 3137BW-P5-7 | FHR 4666 VZ Z SEQ | | | 4 | 1 | 22,873,705 | 91.1720 | 23,098,479 | 25,335,135 | 23,053,167 | | 127,131 | | | 3.000 | 3.716 | MON | 63,338 | 747,846 | 12/01/2018 | 03/15/2047 |
| 3137BW-P6-5 | FHR 4666 Z Z SEQ | | | 4 | 1 | 25,101,124 | 94.3010 | 26,007,512 | 27,579,122 | 25,359,221 | | 174,123 | | | 3.000 | 3.808 | MON | 68,948 | 814,084 | 12/01/2018 | 03/15/2047 |
| 3137BW-Q2-3 | FHR 4664 DZ Z SEQ | | | 4 | 1 | 10,202,776 | 99.6900 | 10,597,924 | 10,630,909 | 10,234,361 | | 19,359 | | | 3.500 | 3.815 | MON | 31,007 | 365,123 | 12/01/2018 | 11/15/2045 |
| 3137BW-Q6-4 | FHR 4664 GZ Z SEQ | | | 4 | 1 | 12,648,477 | 99.5630 | 13,235,136 | 13,293,245 | 12,690,821 | | 25,901 | | | 3.500 | 3.856 | MON | 38,772 | 456,562 | 12/01/2018 | 07/15/2046 |
| 3137BW-RD-8 | FHR 4664 PN PAC | | | 4 | 1 | 13,704,132 | 96.7450 | 13,349,837 | 13,799,000 | 13,711,833 | | 3,884 | | | 3.500 | 3.567 | MON | 40,247 | 482,965 | 03/15/2017 | 03/15/2047 |
| 3137BW-V3-5 | FHR 4663 Z Z SEQ | | | 4 | 1 | 52,742,287 | 93.6640 | 56,371,395 | 60,184,433 | 53,517,194 | | 546,851 | | | 3.000 | 3.917 | MON | 150,461 | 1,776,532 | 12/01/2018 | 03/15/2047 |
| 3137BW-V4-3 | FHR 4663 ZJ Z SEQ | | | 4 | 1 | 21,684,969 | 100.4130 | 22,550,188 | 22,457,351 | 21,751,902 | | 52,603 | | | 3.500 | 3.757 | MON | 65,501 | 771,307 | 12/01/2018 | 03/15/2046 |
| 3137BW-V5-0 | FHR 4663 ZK Z SEQ | | | 4 | 1 | 66,967,147 | 99.9360 | 71,318,936 | 71,364,945 | 67,392,980 | | 304,483 | | | 3.500 | 3.957 | MON | 208,148 | 2,451,057 | 12/01/2018 | 06/15/2046 |
| 3137BW-YG-3 | FHR 4676 ZD Z PAC | | | 4 | 1 | 14,681,203 | 106.8070 | 14,947,800 | 13,995,137 | 14,598,003 | | (78,573) | | | 4.000 | 3.673 | MON | 46,650 | 547,863 | 12/01/2018 | 04/15/2047 |
| 3137BW-YS-7 | FHR 4674 AL SEQ | | | 4 | 1 | 6,901,387 | 92.9490 | 6,854,998 | 7,375,000 | 6,961,756 | | 42,305 | | | 3.000 | 3.620 | MON | 18,438 | 221,250 | 03/22/2017 | 07/15/2045 |
| 3137BX-6N-7 | FHR 4674 ZB Z SEQ | | | 4 | 1 | 16,576,318 | 100.7690 | 17,090,155 | 16,959,653 | 16,604,695 | | 21,811 | | | 3.500 | 3.690 | MON | 49,466 | 582,486 | 12/01/2018 | 02/15/2047 |
| 3137BX-CM-2 | FHR 4673 HZ Z SEQ | | | 4 | 1 | 15,704,558 | 100.1460 | 16,087,997 | 16,064,501 | 15,745,901 | | 27,658 | | | 3.500 | 3.682 | MON | 46,855 | 551,742 | 12/01/2018 | 04/15/2047 |
| 3137BX-M6-6 | FHR 4672 ZH Z SEQ | | | 4 | 1 | 19,777,862 | 99.3950 | 19,693,312 | 19,813,114 | 19,778,179 | | 341 | | | 3.500 | 3.530 | MON | 57,788 | 680,489 | 12/01/2018 | 04/15/2047 |
| 3137BY-PK-0 | FHR 4692 PC PAC | | | 4 | 1 | 11,816,105 | 93.2210 | 11,526,550 | 12,364,793 | 11,849,345 | | 28,289 | | | 3.000 | 3.330 | MON | 30,912 | 370,944 | 10/11/2017 | 06/15/2047 |
| 3137F1-EF-1 | FHR 4689 ZH Z SEQ | | | 4 | 1 | 17,676,572 | 99.8150 | 18,118,038 | 18,151,629 | 17,718,107 | | 28,692 | | | 3.500 | 3.717 | MON | 52,942 | 623,425 | 12/01/2018 | 08/15/2046 |
| 3137F1-X6-0 | FHR 4698 AL SEQ | | | 4 | 1 | 10,528,978 | 96.7510 | 10,539,293 | 10,893,220 | 10,574,850 | | 33,292 | | | 3.000 | 3.362 | MON | 27,233 | 326,797 | 07/10/2017 | 07/15/2047 |
| 3137F3-F8-2 | FHR 4768 KZ Z PAC | | | 4 | 1 | 11,058,438 | 100.2640 | 11,272,344 | 11,242,713 | 11,064,179 | | 5,741 | | | 3.500 | 3.676 | MON | 32,791 | 322,713 | 12/01/2018 | 11/15/2047 |
| 3137F3-MM-3 | FHR 4763 SA SC IO INV NTL PT | | | 4,6 | 1 | 9,386,767 | 14.0250 | 8,740,440 | 62,318,783 | 8,388,403 | | (998,364) | | | 3.795 | 6.127 | MON | 105,622 | 2,200,269 | 01/19/2018 | 09/15/2038 |
| 3137F3-MP-6 | FHR 4763 SE SC IO INV NTL PT | | | 4,6 | 1 | 9,159,006 | 13.8380 | 8,741,135 | 63,165,561 | 8,239,832 | | (919,174) | | | 3.795 | 7.274 | MON | 107,057 | 2,230,194 | 02/02/2018 | 03/15/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3137F3-TT-1 | FHR 4764 NZ Z PAC | | | 4 | 1 | 13,046,578 | 98.0000 | 13,294,100 | 13,565,383 | 13,048,917 | | 2,339 | | | 3.500 | 3.905 | MON | 39,566 | 389,383 | 12/01/2018 | 02/15/2048 |
| 3137F3-U7-7 | FHR 4764 PZ Z PAC | | | 4 | 1 | 12,902,897 | 89.5680 | 13,170,560 | 14,704,611 | 12,922,692 | | 19,795 | | | 3.000 | 4.297 | MON | 36,762 | 362,611 | 12/01/2018 | 01/15/2048 |
| 3137F4-KM-3 | FHR 4775 LZ Z SEQ | | | 4 | 1 | 14,960,266 | 111.0070 | 15,712,467 | 14,154,503 | 14,929,030 | | (31,236) | | | 4.500 | 3.881 | MON | 53,079 | 366,044 | 12/01/2018 | 04/15/2048 |
| 3137F4-VT-6 | FHR 4774 LZ Z SEQ | | | 4 | 1 | 11,838,597 | 109.2360 | 12,200,642 | 11,169,035 | 11,831,024 | | (7,573) | | | 4.500 | 4.054 | MON | 41,884 | 124,715 | 12/01/2018 | 02/15/2048 |
| 3137F5-NQ-8 | FHR 4794 ZD Z SEQ | | | 4 | 1 | 10,930,456 | 110.9680 | 11,391,346 | 10,265,472 | 10,927,347 | | (3,109) | | | 4.500 | 4.208 | MON | 38,496 | 227,972 | 12/01/2018 | 06/15/2048 |
| 3137F5-XR-5 | FHR 4800 KZ Z SEQ | | | 4 | 1 | 21,938,944 | 109.7020 | 22,752,757 | 20,740,458 | 21,936,403 | | (2,542) | | | 4.500 | 4.249 | MON | 77,777 | 231,591 | 12/01/2018 | 06/15/2048 |
| 3137FA-T9-9 | FHR 4718 YC PAC | | | 4 | 1 | 9,885,833 | 93.2700 | 9,584,421 | 10,276,000 | 9,911,042 | | 22,620 | | | 3.000 | 3.323 | MON | 25,690 | 308,280 | 10/11/2017 | 09/15/2047 |
| 3137FA-ZF-8 | FHR 4720 PL PAC | | | 4 | 1 | 14,325,172 | 93.2670 | 13,908,292 | 14,912,346 | 14,355,116 | | 26,173 | | | 3.000 | 3.295 | MON | 37,281 | 447,370 | 10/11/2017 | 09/15/2047 |
| 3137FB-CM-6 | FHR 4727 PB PAC | | | 4 | 1 | 11,982,217 | 94.3760 | 11,841,240 | 12,546,824 | 12,020,710 | | 34,386 | | | 3.000 | 3.500 | MON | 31,367 | 376,405 | 10/20/2017 | 11/15/2047 |
| 3137FB-X4-3 | FHR 4739 PL PAC | | | 4 | 1 | 11,210,880 | 93.2050 | 10,884,432 | 11,678,000 | 11,234,653 | | 22,553 | | | 3.000 | 3.322 | MON | 29,195 | 350,340 | 11/20/2017 | 12/15/2047 |
| 3137FC-V5-0 | FHR 4749 PZ Z PAC | | | 4 | 1 | 20,267,226 | 92.9670 | 20,358,330 | 21,898,400 | 20,330,719 | | 63,493 | | | 3.000 | 3.686 | MON | 54,746 | 593,270 | 12/01/2018 | 01/15/2048 |
| 3137FD-DK-5 | FHR 4750 PZ Z PAC | | | 4 | 1 | 14,006,981 | 90.4670 | 14,491,506 | 16,018,506 | 14,063,336 | | 56,355 | | | 3.000 | 4.087 | MON | 40,046 | 395,011 | 12/01/2018 | 01/15/2048 |
| 3137FD-TH-5 | FHR 4754 GZ Z SEQ | | | 4 | 1 | 17,381,770 | 108.0330 | 18,026,086 | 16,685,749 | 17,359,311 | | (22,460) | | | 4.000 | 3.666 | MON | 55,619 | 546,129 | 12/01/2018 | 02/15/2048 |
| 3137FE-AH-3 | FHR 4760 PZ Z PAC | | | 4 | 1 | 10,265,438 | 92.1590 | 10,542,338 | 11,439,306 | 10,294,456 | | 29,019 | | | 3.000 | 3.839 | MON | 28,598 | 226,234 | 12/01/2018 | 02/15/2048 |
| 3137FE-ZM-5 | FHR 4793 ZK EXCH Z SEQ | | | 4 | 1 | 38,917,813 | 110.4530 | 40,578,434 | 36,738,138 | 38,909,663 | | (8,149) | | | 4.500 | 4.209 | MON | 137,768 | 410,224 | 12/01/2018 | 06/15/2048 |
| 3137FG-AS-4 | FHR 4806 SJ SC IO INV NTL PT | | | 4,6 | 1 | 8,635,853 | 14.6910 | 9,289,942 | 63,237,367 | 8,228,661 | | (407,192) | | | 3.795 | 12.813 | MON | 107,179 | 1,293,001 | 06/08/2018 | 10/15/2034 |
| 3137FG-BQ-7 | FHR 4810 LZ Z SEQ | | | 4 | 1 | 22,993,727 | 111.0840 | 24,599,748 | 22,145,183 | 22,990,433 | | (3,294) | | | 4.500 | 4.048 | MON | 83,044 | 247,276 | 12/01/2018 | 06/15/2048 |
| 3137FG-HM-0 | FHR 4808 MZ Z SEQ | | | 4 | 1 | 19,048,516 | 104.1990 | 19,787,502 | 18,990,151 | 19,049,507 | | 992 | | | 4.000 | 4.007 | MON | 63,301 | 313,362 | 12/01/2018 | 03/15/2048 |
| 3137FG-NC-5 | FHR 4809 JY EXCH SEQ | | | 4 | 1 | 21,402,749 | 108.4330 | 22,014,090 | 20,302,000 | 21,388,430 | | (14,319) | | | 4.500 | 4.133 | MON | 76,133 | 304,530 | 08/01/2018 | 05/15/2048 |
| 3137FG-SK-2 | FHR 4814 BA EXCH SC PT | | | 4 | 1 | 4,996,114 | 107.6020 | 5,200,426 | 4,833,000 | 4,994,925 | | (1,188) | | | 4.500 | 4.175 | MON | 18,124 | 36,248 | 10/16/2018 | 07/15/2048 |
| 3137FH-3A-9 | FHR 4822 SA IO INV NTL | | | 4,6 | 1 | 9,481,847 | 13.6970 | 9,978,343 | 72,849,726 | 9,138,320 | | (343,527) | | | 3.944 | 13.900 | MON | 127,681 | 983,202 | 08/01/2018 | 05/15/2035 |
| 3137FJ-CM-9 | FHR 4829 SA IO INV NTL | | | 4,6 | 1 | 10,444,961 | 12.6450 | 12,140,166 | 96,011,136 | 10,111,197 | | (333,765) | | | 3.444 | 15.225 | MON | 146,940 | 843,618 | 09/07/2018 | 05/15/2037 |
| 3137FJ-E5-4 | FHR 4835 AS INV | | | 4 | 1 | 41,171,299 | 108.3530 | 42,543,040 | 39,263,346 | 41,157,431 | | (13,867) | | | 6.150 | 5.056 | MON | 107,313 | 613,349 | 09/18/2018 | 09/15/2048 |
| 3137FK-7J-9 | FHR 4849 ZA Z | | | 4 | 1 | 18,672,114 | 103.1250 | 20,012,898 | 19,406,506 | 18,672,626 | | 513 | | | 4.000 | 4.226 | MON | 64,688 | 64,473 | 12/01/2018 | 11/15/2048 |
| 3137GA-DW-4 | FHR 3744 PH EXCH PAC-11 | | | 4 | 1 | 22,117,432 | 103.2150 | 20,545,954 | 19,906,000 | 21,321,061 | | (112,351) | | | 4.000 | 3.228 | MON | 66,353 | 796,240 | 01/23/2013 | 10/15/2040 |
| 3138EP-AQ-7 | FN AL6314 | | | 4 | 1 | 26,210,652 | 102.6120 | 25,150,461 | 24,510,253 | 26,151,971 | | (27,214) | | | 4.000 | 2.726 | MON | 81,701 | 980,410 | 06/02/2017 | 02/01/2045 |
| 3138ER-2H-2 | FN AL9775 | | | 4 | 1 | 68,693,366 | 100.3680 | 66,897,424 | 66,652,145 | 68,605,592 | | (31,391) | | | 3.500 | 3.081 | MON | 194,402 | 2,332,825 | 02/06/2017 | 01/01/2047 |
| 3138ER-0Z-6 | FN AL9471 | | | 4 | 1 | 69,521,990 | 102.6130 | 66,710,555 | 65,011,796 | 69,383,551 | | (61,079) | | | 4.000 | 2.999 | MON | 216,706 | 2,600,472 | 06/01/2017 | 12/01/2046 |
| 3138ER-YV-6 | FN AL9723 | | | 4 | 1 | 159,974,748 | 100.3580 | 156,298,103 | 155,740,552 | 159,792,355 | | (76,771) | | | 3.500 | 3.062 | MON | 454,243 | 5,450,919 | 02/10/2017 | 02/01/2047 |
| 3138MB-LL-8 | FN AP7530 | | | 4 | 1 | 68,028 | 98.6660 | 63,954 | 64,819 | 67,439 | | (209) | | | 2.500 | 1.127 | MON | 135 | 1,621 | 07/05/2013 | 09/01/2027 |
| 3138W6-5D-4 | FN AR8943 | | | 4 | 1 | 9,227 | 100.1380 | 8,853 | 8,841 | 9,099 | | (47) | | | 2.500 | 0.717 | MON | 18 | 221 | 07/05/2013 | 03/01/2023 |
| 3138WD-4Z-1 | FN AS4439 | | | 4 | 1 | 5,725,490 | 102.6200 | 5,494,329 | 5,354,053 | 5,714,420 | | (4,110) | | | 4.000 | 2.203 | MON | 17,847 | 214,162 | 06/02/2017 | 02/01/2045 |
| 3138WH-YT-3 | FN AS7921 | | | 4 | 1 | 133,002,659 | 100.3780 | 130,467,953 | 129,976,641 | 132,866,723 | | (49,981) | | | 3.500 | 3.123 | MON | 379,099 | 4,549,182 | 01/25/2017 | 09/01/2046 |
| 3138WJ-LS-5 | FN AS8436 | | | 4 | 1 | 63,115,446 | 100.3470 | 61,809,030 | 61,595,294 | 63,048,384 | | (24,614) | | | 3.500 | 3.059 | MON | 179,653 | 2,155,835 | 01/30/2017 | 12/01/2046 |
| 313920-A2-6 | FNR 2001-42 ZG Z SEQ | | | 4 | 1 | 924,737 | 108.6530 | 1,077,121 | 991,343 | 969,947 | | 696 | | | 6.500 | 7.132 | MON | 5,370 | 64,437 | 05/22/2002 | 09/25/2031 |
| 313920-C7-3 | FNR 2001-42 ZL Z SEQ | | | 4 | 1 | 709,222 | 115.2110 | 885,148 | 768,284 | 751,894 | | 567 | | | 6.500 | 7.132 | MON | 4,162 | 49,938 | 08/27/2001 | 09/25/2031 |
| 313920-LC-2 | FNR 2001-36 Z Z SEQ | | | 4 | 1 | 476,458 | 113.1150 | 560,397 | 495,423 | 489,193 | | 193 | | | 7.000 | 7.332 | MON | 2,890 | 34,680 | 06/25/2001 | 08/25/2031 |
| 313921-7E-2 | FNR 2001-78 D SEQ | | | 4 | 1 | 915,371 | 104.8240 | 976,053 | 931,136 | 920,354 | | 219 | | | 6.000 | 6.370 | MON | 4,656 | 55,868 | 08/01/2002 | 12/25/2031 |
| 313921-E5-3 | FNR 2001-59 TE AD PAC-11 | | | 4 | 1 | 603,573 | 108.8440 | 661,291 | 607,561 | 603,682 | | 61 | | | 6.000 | 6.146 | MON | 3,038 | 36,454 | 11/08/2001 | 11/25/2031 |
| 313921-ED-6 | FNR 2001-54 PK PAC-11 | | | 4 | 1 | 643,628 | 108.8130 | 707,842 | 650,514 | 643,826 | | 189 | | | 6.500 | 6.734 | MON | 3,524 | 42,283 | 01/23/2002 | 10/25/2031 |
| 313921-LF-3 | FNR 2001-52 ZM Z SEQ | | | 4 | 1 | 989,808 | 107.2730 | 1,160,628 | 1,081,942 | 1,057,574 | | 791 | | | 6.500 | 7.256 | MON | 5,861 | 70,326 | 09/04/2001 | 10/25/2031 |
| 313921-MX-3 | FNR 2001-52 HD AD PAC-11 | | | 4 | 1 | 263,578 | 110.7480 | 287,859 | 259,923 | 259,924 | | (47) | | | 6.500 | 6.433 | MON | 1,408 | 16,895 | 07/19/2002 | 10/25/2031 |
| 313921-P7-7 | FNR 2001-61 ZP Z PAC-11 | | | 4 | 1 | 749,554 | 108.6240 | 845,232 | 778,126 | 768,474 | | 242 | | | 6.500 | 6.851 | MON | 4,215 | 50,578 | 10/09/2001 | 11/25/2031 |
| 313921-W9-5 | FNR 2001-60 ZA Z SEQ | | | 4 | 1 | 6,258,838 | 112.4470 | 7,088,844 | 6,304,149 | 6,265,729 | | 363 | | | 7.000 | 7.147 | MON | 36,774 | 441,290 | 09/25/2001 | 11/25/2031 |
| 31392A-4Q-8 | FNR 2001-69 PQ EXCH PAC | | | 4 | 1 | 1,446,548 | 110.2210 | 1,607,354 | 1,458,301 | 1,449,026 | | 127 | | | 6.000 | 6.147 | MON | 7,292 | 87,498 | 11/08/2001 | 12/25/2031 |
| 31392A-6Q-6 | FNR 2001-82 Z Z | | | 4 | 1 | 1,066,766 | 107.8830 | 1,235,826 | 1,145,520 | 1,123,191 | | 1,198 | | | 6.500 | 7.190 | MON | 6,205 | 74,459 | 11/28/2001 | 01/25/2032 |
| 31392A-F3-7 | FNR 2001-73 EZ Z PAC-11 SEQ SEG | | | 4 | 1 | 2,171,422 | 104.5100 | 2,481,860 | 2,374,760 | 2,321,864 | | 1,934 | | | 6.000 | 6.621 | MON | 11,874 | 142,486 | 11/13/2001 | 12/25/2031 |
| 31392A-FF-0 | FNR 2001-64 ZG Z SEQ | | | 4 | 1 | 528,927 | 110.1560 | 657,425 | 596,815 | 574,863 | | 802 | | | 6.000 | 7.168 | MON | 2,984 | 35,809 | 07/30/2002 | 11/25/2031 |
| 31392A-G2-8 | FNR 2001-73 PZ Z PAC-11 SEQ SEG | | | 4 | 1 | 5,263,558 | 104.5480 | 6,226,836 | 5,955,935 | 5,790,130 | | 6,289 | | | 6.000 | 6.791 | MON | 29,780 | 357,356 | 10/18/2001 | 12/25/2031 |
| 31392A-HX-9 | FNR 2001-64 QH EXCH PAC | | | 4 | 1 | 1,743,653 | 110.3320 | 1,949,848 | 1,767,249 | 1,744,335 | | 624 | | | 6.000 | 6.362 | MON | 8,836 | 106,035 | 10/17/2001 | 11/25/2031 |
| 31392A-LS-5 | FNR 2001-50 NZ Z PAC-11 | | | 4 | 1 | 1,463,232 | 107.8150 | 1,770,081 | 1,641,775 | 1,599,867 | | 1,411 | | | 6.000 | 6.757 | MON | 8,209 | 98,507 | 10/09/2001 | 11/25/2031 |
| 31392A-MP-0 | FNR 2001-50 DZ Z PAC-11 | | | 4 | 1 | 1,217,703 | 108.2960 | 1,376,362 | 1,270,923 | 1,253,700 | | 451 | | | 6.500 | 6.877 | MON | 6,884 | 82,610 | 10/11/2001 | 11/25/2031 |
| 31392A-PU-6 | FNR 2001-74 PZ Z PAC-11 | | | 4 | 1 | 6,229,391 | 107.8200 | 7,379,085 | 6,843,918 | 6,691,398 | | 4,826 | | | 6.000 | 6.717 | MON | 34,220 | 410,635 | 11/02/2001 | 12/25/2031 |
| 31392A-SN-9 | FNR 2001-74 QE EXCH PAC | | | 4 | 1 | 654,027 | 109.7340 | 725,625 | 661,260 | 656,370 | | 88 | | | 6.000 | 6.193 | MON | 3,306 | 39,676 | 11/09/2001 | 12/25/2031 |
| 31392A-UP-1 | FNR 2001-63 ZP Z PAC-11 | | | 4 | 1 | 1,918,550 | 105.0040 | 2,256,020 | 2,148,507 | 2,095,862 | | 1,590 | | | 6.000 | 6.756 | MON | 10,743 | 128,910 | 10/23/2001 | 12/25/2031 |
| 31392A-WX-2 | FNR 2001-71 PZ Z PAC-11 | | | 4 | 1 | 1,472,317 | 109.4870 | 1,745,062 | 1,593,847 | 1,559,351 | | 1,031 | | | 6.000 | 6.624 | MON | 7,969 | 95,631 | 11/05/2001 | 12/25/2031 |
| 31392B-CT-1 | FNR 2001-70 LZ Z PAC-11 | | | 4 | 1 | 6,800,367 | 107.7250 | 8,069,648 | 7,490,938 | 7,323,621 | | 5,888 | | | 6.000 | 6.632 | MON | 37,455 | 449,456 | 11/15/2001 | 12/25/2031 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31392B-EG-7 | FNR 2001-70 PL EXCH PAC | | | 4 | 1 | 4,891,171 | 105.1400 | 5,182,286 | 4,928,954 | 4,892,001 | | 764 | | | 6.000 | 6.181 | MON | 24,645 | 295,737 | 11/06/2001 | 12/25/2031 |
| 31392B-FH-4 | FNR 2001-70 GM EXCH SEQ | | | 4 | 1 | 1,242,092 | 108.6210 | 1,365,221 | 1,256,866 | 1,242,729 | | 586 | | | 6.000 | 6.328 | MON | 6,284 | 75,412 | 07/26/2002 | 12/25/2031 |
| 31392C-X7-4 | FNR 2002-27 Z Z SEQ | | | 4 | 1 | 873,251 | 108.8460 | 1,098,047 | 1,008,809 | 968,927 | | 2,039 | | | 6.000 | 7.308 | MON | 5,044 | 60,529 | 05/22/2002 | 05/25/2032 |
| 31392C-YS-7 | FNR 2002-32 QH PAC-11 | | | 4 | 1 | 1,852,171 | 110.8580 | 2,048,165 | 1,847,552 | 1,847,552 | | | | | 6.500 | 6.465 | MON | 10,008 | 120,091 | 06/24/2002 | 05/25/2032 |
| 31392D-EP-3 | FNR 2002-35 BH PAC-11 | | | 4 | 1 | 1,901,840 | 108.0480 | 2,047,869 | 1,895,325 | 1,895,325 | | | | | 6.500 | 6.469 | MON | 10,266 | 123,196 | 06/13/2002 | 06/25/2032 |
| 31392E-2X-7 | FNR 2002-62 QD PAC-11 | | | 4 | 1 | 2,381,440 | 106.0280 | 2,546,832 | 2,402,037 | 2,381,900 | | 424 | | | 5.500 | 5.721 | MON | 11,009 | 132,112 | 09/23/2002 | 11/25/2032 |
| 31392E-EQ-9 | FNR 2002-55 ZJ Z SEQ | | | 4 | 1 | 1,428,732 | 108.3450 | 1,645,673 | 1,518,918 | 1,482,217 | | 1,139 | | | 6.000 | 6.701 | MON | 7,595 | 91,135 | 08/22/2002 | 09/25/2032 |
| 31392E-FR-6 | FNR 2002-55 OP EXCH PAC | | | 4 | 1 | 1,998,685 | 105.0220 | 2,103,995 | 2,003,380 | 1,998,404 | | (116) | | | 6.000 | 6.029 | MON | 10,017 | 120,203 | 08/12/2002 | 09/25/2032 |
| 31392E-N9-7 | FNR 2002-64 Z Z SEQ | | | 4 | 1 | 1,214,463 | 106.8090 | 1,397,609 | 1,308,512 | 1,271,611 | | 1,098 | | | 5.500 | 6.346 | MON | 5,997 | 71,968 | 07/26/2004 | 10/25/2032 |
| 31392E-PC-8 | FNR 2002-58 PG EXCH PAC-11 | | | 4 | 1 | 2,251,970 | 111.2430 | 2,505,153 | 2,251,970 | 2,251,970 | | | | | 6.000 | 5.955 | MON | 11,260 | 135,118 | 08/02/2002 | 09/25/2032 |
| 31392E-QH-6 | FNR 2002-56 KZ Z SEQ | | | 4 | 1 | 1,907,671 | 108.0040 | 2,273,508 | 2,105,016 | 2,050,478 | | 1,541 | | | 6.000 | 6.804 | MON | 10,525 | 126,301 | 08/12/2002 | 09/25/2032 |
| 31392E-QW-3 | FNR 2002-56 VZ Z SEQ | | | 4 | 1 | 2,226,339 | 107.7510 | 2,563,955 | 2,379,520 | 2,325,233 | | 1,548 | | | 6.000 | 6.704 | MON | 11,898 | 142,771 | 08/14/2002 | 09/25/2032 |
| 31392E-ZQ-6 | FNR 2002-63 BE PAC-11 | | | 4 | 1 | 1,457,095 | 107.3920 | 1,549,546 | 1,442,892 | 1,443,214 | | (215) | | | 6.000 | 5.940 | MON | 7,214 | 86,574 | 09/06/2002 | 10/25/2032 |
| 31392F-F6-9 | FNR 2002-84 PD PAC-11 | | | 4 | 1 | 8,286,027 | 108.8460 | 9,112,744 | 8,372,140 | 8,287,575 | | 1,394 | | | 5.500 | 5.738 | MON | 38,372 | 460,468 | 11/14/2002 | 12/25/2032 |
| 31392F-JS-7 | FNR 2002-73 QG EXCH PAC-11 | | | 4 | 1 | 2,503,071 | 108.3190 | 2,766,378 | 2,553,921 | 2,504,421 | | 1,233 | | | 5.500 | 6.052 | MON | 11,705 | 140,466 | 10/15/2002 | 11/25/2032 |
| 31392F-QA-8 | FNR 2002-74 ZC SC Z SEQ | | | 4 | 1 | 2,831,070 | 110.2640 | 3,194,538 | 2,897,161 | 2,866,837 | | 800 | | | 6.000 | 6.271 | MON | 14,486 | 173,830 | 09/26/2002 | 11/25/2031 |
| 31392F-VG-9 | FNR 2002-86 JD PAC-11 | | | 4 | 1 | 3,161,157 | 108.7430 | 3,493,020 | 3,212,185 | 3,162,448 | | 1,184 | | | 5.500 | 5.920 | MON | 14,723 | 176,670 | 11/04/2002 | 12/25/2032 |
| 31392F-W5-2 | FNR 2002-82 AJ EXCH SEQ | | | 4 | 1 | 1,903,390 | 108.0640 | 2,089,635 | 1,933,710 | 1,904,339 | | 872 | | | 5.500 | 5.908 | MON | 8,863 | 106,354 | 11/15/2002 | 12/25/2032 |
| 31392F-WZ-6 | FNR 2002-86 MB EXCH SEQ | | | 4 | 1 | 1,406,217 | 108.4350 | 1,554,911 | 1,433,952 | 1,406,907 | | 632 | | | 5.500 | 6.018 | MON | 6,572 | 78,867 | 11/26/2002 | 12/25/2032 |
| 31392F-X9-3 | FNR 2002-82 QE EXCH PAC-11 | | | 4 | 1 | 3,937,179 | 107.9980 | 4,322,064 | 4,001,978 | 3,939,263 | | 1,915 | | | 5.500 | 5.926 | MON | 18,342 | 220,109 | 11/05/2002 | 12/25/2032 |
| 31392G-AS-4 | FNR 2002-81 ZB Z PAC-11 | | | 4 | 1 | 11,336,299 | 106.8790 | 11,937,032 | 11,168,767 | 11,168,767 | | | | | 5.500 | 5.448 | MON | 51,190 | 614,282 | 05/20/2003 | 12/25/2032 |
| 31392G-LG-8 | FNR 2002-83 KB EXCH SEQ | | | 4 | 1 | 2,472,390 | 108.4980 | 2,726,488 | 2,512,943 | 2,473,407 | | 931 | | | 5.500 | 5.927 | MON | 11,518 | 138,212 | 11/06/2002 | 12/25/2032 |
| 31392G-SE-6 | FNR 2002-93 CN EXCH PAC-11 | | | 4 | 1 | 12,863,175 | 108.3980 | 14,120,029 | 13,026,100 | 12,866,621 | | 3,113 | | | 5.500 | 5.833 | MON | 59,703 | 716,435 | 12/16/2002 | 01/25/2033 |
| 31392H-DA-8 | FNR 2002-92 QG EXCH PAC-11 | | | 4 | 1 | 8,970,831 | 108.0490 | 9,785,606 | 9,056,602 | 8,973,057 | | 2,033 | | | 5.500 | 5.732 | MON | 41,509 | 498,113 | 12/09/2002 | 01/25/2033 |
| 31392H-DT-7 | FNR 2002-97 PH PAC-11 | | | 4 | 1 | 9,413,552 | 108.4060 | 10,301,131 | 9,502,347 | 9,415,329 | | 1,631 | | | 5.500 | 5.725 | MON | 43,552 | 522,629 | 01/14/2003 | 01/25/2033 |
| 31392H-ER-0 | FNR 2002-97 CG PAC-11 | | | 4 | 1 | 3,513,791 | 108.4140 | 3,832,208 | 3,534,778 | 3,514,365 | | 232 | | | 5.500 | 5.625 | MON | 16,201 | 194,413 | 12/19/2002 | 01/25/2033 |
| 31392H-JB-0 | FNR 2002-95 MJ PAC-11 | | | 4 | 1 | 7,629,303 | 108.3940 | 8,395,951 | 7,745,782 | 7,632,242 | | 2,675 | | | 5.500 | 5.892 | MON | 35,502 | 426,018 | 12/16/2002 | 01/25/2033 |
| 31392H-PZ-0 | FNR 2003-11 BM EXCH SEQ | | | 4 | 1 | 1,445,368 | 108.4180 | 1,591,394 | 1,467,836 | 1,445,933 | | 516 | | | 5.500 | 5.937 | MON | 6,728 | 80,731 | 01/30/2003 | 02/25/2033 |
| 31392H-QW-6 | FNR 2003-4 B SEQ | | | 4 | 1 | 15,383,201 | 108.4250 | 16,934,104 | 15,618,252 | 15,389,197 | | 5,489 | | | 5.500 | 5.857 | MON | 71,584 | 859,004 | 01/27/2003 | 02/25/2033 |
| 31392H-SL-8 | FNR 2003-1 B SEQ | | | 4 | 1 | 3,922,518 | 108.4880 | 4,314,419 | 3,976,858 | 3,923,853 | | 1,222 | | | 5.500 | 5.841 | MON | 18,227 | 218,727 | 01/02/2003 | 02/25/2033 |
| 31392H-U7-6 | FNR 2003-8 PG EXCH PAC-11 | | | 4 | 1 | 10,039,954 | 108.4340 | 10,998,921 | 10,143,424 | 10,047,264 | | 1,631 | | | 5.500 | 5.742 | MON | 46,491 | 557,888 | 01/07/2003 | 02/25/2033 |
| 31392H-V6-7 | FNR 2003-8 EY EXCH SEQ | | | 4 | 1 | 4,615,034 | 107.5750 | 5,019,051 | 4,665,651 | 4,616,005 | | 880 | | | 5.500 | 5.778 | MON | 21,384 | 256,611 | 01/08/2003 | 02/25/2033 |
| 31392H-V9-1 | FNR 2003-8 ME EXCH SEQ | | | 4 | 1 | 5,843,827 | 108.8470 | 6,419,157 | 5,897,427 | 5,844,780 | | 864 | | | 5.500 | 5.725 | MON | 27,030 | 324,359 | 01/23/2003 | 02/25/2033 |
| 31392J-LN-7 | FNR 2003-15 PG PAC-11 | | | 4 | 1 | 2,782,130 | 108.4380 | 3,084,393 | 2,844,382 | 2,783,549 | | 1,292 | | | 5.500 | 6.088 | MON | 13,037 | 156,441 | 02/14/2006 | 03/25/2033 |
| 31392K-KC-9 | FHR 2453 ZN Z SEQ | | | 4 | 1 | 1,057,347 | 108.8600 | 1,245,199 | 1,143,851 | 1,118,391 | | 828 | | | 6.500 | 7.133 | MON | 6,196 | 74,350 | 05/23/2002 | 05/15/2032 |
| 31392K-KG-0 | FHR 2453 ZL Z SEQ | | | 4 | 1 | 1,115,099 | 109.5530 | 1,299,171 | 1,185,881 | 1,165,413 | | 1,148 | | | 6.500 | 7.084 | MON | 6,424 | 77,082 | 05/22/2002 | 05/15/2032 |
| 31392K-S2-3 | FHR 2449 ZA Z SEQ | | | 4 | 1 | 4,654,489 | 111.5120 | 5,530,794 | 4,959,828 | 4,853,469 | | 3,247 | | | 6.500 | 7.209 | MON | 26,866 | 322,389 | 05/16/2002 | 05/15/2032 |
| 31392K-UP-9 | FHR 2444 PH EXCH PAC-1-11 | | | 4 | 1 | 2,237,849 | 111.2180 | 2,501,323 | 2,249,028 | 2,237,281 | | 284 | | | 6.500 | 6.673 | MON | 12,182 | 146,187 | 06/25/2002 | 05/15/2032 |
| 31392K-VN-3 | FHR 2444 AZ Z SEQ | | | 4 | 1 | 991,796 | 112.1210 | 1,181,419 | 1,053,701 | 1,036,515 | | 537 | | | 6.500 | 7.016 | MON | 5,708 | 68,491 | 07/05/2002 | 05/15/2032 |
| 31392M-4X-7 | FHR 2448 QN EXCH PAC-11 | | | 4 | 1 | 1,939,043 | 111.0130 | 2,134,257 | 1,922,522 | 1,923,603 | | (239) | | | 6.500 | 6.496 | MON | 10,414 | 124,964 | 07/09/2002 | 05/15/2032 |
| 31392M-AF-9 | FHR 2448 ZE Z SEQ | | | 4 | 1 | 4,967,815 | 108.4910 | 5,775,884 | 5,323,847 | 5,224,056 | | 4,868 | | | 6.500 | 7.151 | MON | 28,838 | 346,050 | 04/24/2002 | 05/15/2032 |
| 31392M-PM-8 | FHR 2466 ZH Z SEQ | | | 4 | 1 | 939,706 | 109.1050 | 1,040,222 | 953,412 | 947,371 | | 127 | | | 6.000 | 6.189 | MON | 4,767 | 57,205 | 11/12/2002 | 06/15/2032 |
| 31392M-PN-6 | FHR 2466 ZE Z SEQ | | | 4 | 1 | 1,266,683 | 109.0200 | 1,474,474 | 1,352,481 | 1,326,868 | | 770 | | | 6.500 | 7.074 | MON | 7,326 | 87,911 | 06/05/2002 | 06/15/2032 |
| 31392M-WE-8 | FHR 2464 Z Z SEQ | | | 4 | 1 | 1,339,039 | 108.8140 | 1,559,494 | 1,433,175 | 1,405,933 | | 844 | | | 6.500 | 7.127 | MON | 7,763 | 93,156 | 06/12/2002 | 06/15/2032 |
| 31392P-4B-8 | FHR 2458 PG EXCH PAC-1-11 | | | 4 | 1 | 743,853 | 104.7620 | 774,432 | 739,233 | 739,184 | | (60) | | | 6.500 | 6.514 | MON | 4,004 | 48,050 | 06/20/2002 | 06/15/2032 |
| 31392P-AD-7 | FHR 2458 ZD Z SEQ | | | 4 | 1 | 771,721 | 108.5120 | 900,138 | 829,529 | 812,334 | | 821 | | | 6.500 | 7.250 | MON | 4,493 | 53,919 | 05/23/2002 | 06/15/2032 |
| 31392P-AF-2 | FHR 2458 ZK Z SEQ | | | 4 | 1 | 1,304,165 | 110.4160 | 1,545,284 | 1,399,507 | 1,364,414 | | 1,087 | | | 6.500 | 7.304 | MON | 7,581 | 90,968 | 06/07/2002 | 06/15/2032 |
| 31392P-ED-3 | FHR 2456 QZ Z SEQ | | | 4 | 1 | 2,237,509 | 109.0680 | 2,690,998 | 2,467,273 | 2,395,975 | | 2,245 | | | 6.000 | 6.893 | MON | 12,336 | 148,036 | 08/06/2002 | 06/15/2032 |
| 31392P-GS-8 | FHR 2459 DZ Z SEQ | | | 4 | 1 | 2,029,584 | 108.4610 | 2,351,987 | 2,168,504 | 2,132,184 | | 1,670 | | | 6.500 | 7.161 | MON | 11,746 | 140,953 | 05/28/2002 | 06/15/2032 |
| 31392P-H7-3 | FHR 2459 GV EXCH PAC-1-11 | | | 4 | 1 | 2,766,697 | 111.2810 | 3,057,540 | 2,747,593 | 2,747,593 | | | | | 6.500 | 6.514 | MON | 14,883 | 178,594 | 06/18/2002 | 06/15/2032 |
| 31392P-HM-0 | FHR 2459 LZ Z SEQ | | | 4 | 1 | 531,748 | 109.7930 | 622,123 | 566,631 | 555,918 | | 363 | | | 6.500 | 7.196 | MON | 3,069 | 36,831 | 06/04/2002 | 06/15/2032 |
| 31392P-QK-4 | FHR 2486 AL EXCH SEQ | | | 4 | 1 | 1,359,383 | 108.8500 | 1,494,218 | 1,372,736 | 1,359,916 | | 494 | | | 6.000 | 6.263 | MON | 6,864 | 82,364 | 07/25/2002 | 07/15/2032 |
| 31392P-SN-6 | FHR 2484 NZ Z SEQ | | | 4 | 1 | 3,118,285 | 110.9610 | 3,622,517 | 3,264,686 | 3,211,420 | | 1,457 | | | 6.500 | 7.016 | MON | 17,684 | 212,205 | 07/16/2002 | 07/15/2032 |
| 31392P-ST-3 | FHR 2476 GD SEQ | | | 4 | 1 | 216,254 | 108.3280 | 234,703 | 216,660 | 216,246 | | (3) | | | 6.000 | 6.062 | MON | 1,083 | 13,000 | 08/26/2002 | 07/15/2032 |
| 31392P-V2-8 | FHR 2473 JZ Z SEQ | | | 4 | 1 | 2,513,027 | 109.7310 | 2,905,561 | 2,647,905 | 2,604,495 | | 1,500 | | | 6.500 | 7.050 | MON | 14,343 | 172,114 | 07/01/2002 | 07/15/2032 |
| 31392R-3H-2 | FHR 2484 LZ Z SEQ | | | 4 | 1 | 6,454,770 | 113.2730 | 7,656,053 | 6,758,922 | 6,651,471 | | 2,962 | | | 6.500 | 7.005 | MON | 36,611 | 439,330 | 07/17/2002 | 07/15/2032 |
| 31392R-E3-1 | FHR 2469 Z Z SEQ | | | 4 | 1 | 1,726,466 | 109.4270 | 1,879,231 | 1,717,343 | 1,718,331 | | (183) | | | 6.000 | 5.990 | MON | 8,587 | 103,041 | 02/03/2006 | 07/15/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31392R-TJ-0 | FHR 2490 PR PAC-1-11 | | | 4 | 1 | 1,284,801 | 109.8320 | 1,419,604 | 1,292,520 | 1,284,975 | | 160 | | | 6.000 | 6.175 | MON | 6,463 | 77,551 | 08/02/2002 | 08/15/2032 |
| 31392R-TQ-4 | FHR 2490 Z Z SEQ | | | 4 | 1 | 3,106,481 | 109.5160 | 3,759,208 | 3,432,576 | 3,335,034 | | 3,224 | | | 6.000 | 6.842 | MON | 17,163 | 205,954 | 08/08/2002 | 08/15/2032 |
| 31392R-X7-1 | FHR 2491 PZ Z PAC-1-11 | | | 4 | 1 | 1,884,845 | 109.4640 | 2,353,762 | 2,150,269 | 2,083,218 | | 2,080 | | | 6.000 | 6.982 | MON | 10,751 | 129,016 | 07/29/2002 | 08/15/2032 |
| 31392R-Y8-8 | FHR 2489 Z Z SEQ | | | 4 | 1 | 1,901,772 | 108.7910 | 2,233,702 | 2,053,196 | 2,006,748 | | 1,513 | | | 6.000 | 6.701 | MON | 10,266 | 123,192 | 08/15/2002 | 08/15/2032 |
| 31392T-7D-3 | FHR 2485 BC EXCH SEQ | | | 4 | 1 | 968,099 | 108.7970 | 1,065,081 | 978,959 | 973,207 | | 187 | | | 6.000 | 6.206 | MON | 4,895 | 58,738 | 08/20/2002 | 08/15/2032 |
| 31392T-EQ-6 | FHR 2480 PZ Z PAC-1-11 | | | 4 | 1 | 3,673,391 | 109.1900 | 4,739,721 | 4,340,787 | 4,195,413 | | 4,997 | | | 6.000 | 6.980 | MON | 21,704 | 260,447 | 07/30/2002 | 08/15/2032 |
| 31392T-JG-3 | FHR 2488 PR PAC-11 | | | 4 | 1 | 1,249,588 | 105.3070 | 1,318,688 | 1,252,229 | 1,249,564 | | (9) | | | 6.000 | 6.069 | MON | 6,261 | 75,134 | 08/12/2002 | 08/15/2032 |
| 31392T-NU-7 | FHR 2481 PG EXCH PAC-11 | | | 4 | 1 | 2,303,289 | 103.4350 | 2,398,520 | 2,318,875 | 2,303,703 | | 381 | | | 6.000 | 6.210 | MON | 11,594 | 139,133 | 07/22/2002 | 08/15/2032 |
| 31392T-P2-7 | FHR 2481 ZC Z SEQ | | | 4 | 1 | 3,458,111 | 109.4810 | 4,060,028 | 3,708,430 | 3,622,218 | | 3,041 | | | 6.000 | 6.760 | MON | 18,542 | 222,506 | 08/15/2002 | 08/15/2032 |
| 31392U-3A-0 | FHR 2479 PG EXCH PAC-1-11 | | | 4 | 1 | 4,108,662 | 104.1470 | 4,313,134 | 4,141,378 | 4,109,457 | | 722 | | | 6.000 | 6.249 | MON | 20,707 | 248,483 | 08/08/2002 | 08/15/2032 |
| 31392U-BC-7 | FHR 2511 Z Z SEQ | | | 4 | 1 | 1,992,475 | 107.9200 | 2,359,697 | 2,186,529 | 2,115,120 | | 2,148 | | | 5.500 | 6.647 | MON | 10,022 | 120,259 | 03/21/2003 | 09/15/2032 |
| 31392U-P6-5 | FHR 2503 JZ Z PAC-1-11 | | | 4 | 1 | 6,526,566 | 107.7890 | 7,688,429 | 7,132,859 | 6,988,169 | | 4,157 | | | 5.500 | 6.135 | MON | 32,692 | 392,307 | 09/17/2002 | 09/15/2032 |
| 31392U-W6-7 | FHR 2500 PG EXCH PAC-1-11 | | | 4 | 1 | 2,700,042 | 103.3770 | 2,760,382 | 2,670,211 | 2,674,697 | | (288) | | | 6.000 | 5.961 | MON | 13,351 | 160,213 | 09/06/2002 | 09/15/2032 |
| 31392U-YW-8 | FHR 2500 KC SEQ | | | 4 | 1 | 480,396 | 108.5150 | 523,759 | 482,659 | 480,685 | | 27 | | | 6.000 | 6.128 | MON | 2,413 | 28,959 | 10/21/2002 | 09/15/2032 |
| 31392V-3P-5 | FHR 2494 HJ PAC-11 | | | 4 | 1 | 4,350,707 | 108.8840 | 4,650,028 | 4,270,633 | 4,289,319 | | (856) | | | 6.000 | 5.867 | MON | 21,353 | 256,238 | 09/04/2002 | 09/15/2032 |
| 31392V-GQ-9 | FHR 2497 JH EXCH PAC-11 | | | 4 | 1 | 613,711 | 110.0510 | 674,760 | 613,137 | 613,137 | | | | | 6.000 | 6.012 | MON | 3,066 | 36,788 | 10/19/2006 | 09/15/2032 |
| 31392W-JR-2 | FHR 2509 ZG Z SEQ | | | 4 | 1 | 4,167,992 | 107.8130 | 4,877,765 | 4,524,279 | 4,405,490 | | 3,604 | | | 5.500 | 6.310 | MON | 20,736 | 248,835 | 02/10/2003 | 10/15/2032 |
| 31392W-JS-0 | FHR 2509 TZ Z PAC-1-11 | | | 4 | 1 | 4,835,131 | 107.5490 | 5,789,974 | 5,383,583 | 5,249,249 | | 4,137 | | | 5.500 | 6.266 | MON | 24,675 | 296,097 | 11/04/2002 | 10/15/2032 |
| 31392W-JU-5 | FHR 2509 ZQ Z SEQ | | | 4 | 1 | 3,406,688 | 107.7880 | 3,998,099 | 3,709,221 | 3,543,872 | | 5,301 | | | 5.500 | 6.910 | MON | 17,001 | 204,007 | 05/26/2006 | 10/15/2032 |
| 31392W-JV-3 | FHR 2509 ZE Z SEQ | | | 4 | 1 | 7,170,111 | 108.4040 | 7,861,727 | 7,252,266 | 7,215,784 | | 723 | | | 6.000 | 6.161 | MON | 36,261 | 435,136 | 09/24/2002 | 10/15/2032 |
| 31392W-LD-0 | FHR 2509 QG PAC-1-11 | | | 4 | 1 | 1,383,719 | 108.1750 | 1,510,048 | 1,395,933 | 1,386,423 | | 225 | | | 5.500 | 5.706 | MON | 6,398 | 76,776 | 10/27/2004 | 10/15/2032 |
| 31392W-MN-7 | FHR 2515 BD SEQ | | | 4 | 1 | 697,396 | 108.3400 | 766,123 | 707,145 | 697,645 | | 225 | | | 5.500 | 5.901 | MON | 3,241 | 38,893 | 11/26/2002 | 10/15/2032 |
| 31392W-MT-4 | FHR 2515 GE EXCH PAC-1-11 | | | 4 | 1 | 4,257,966 | 108.6010 | 4,730,264 | 4,355,651 | 4,260,454 | | 2,242 | | | 5.500 | 6.148 | MON | 19,963 | 239,561 | 10/18/2002 | 10/15/2032 |
| 31392W-Q3-7 | FHR 2518 PG EXCH PAC-1-11 | | | 4 | 1 | 3,387,008 | 108.5230 | 3,706,347 | 3,415,274 | 3,387,796 | | 719 | | | 5.500 | 5.746 | MON | 15,653 | 187,840 | 09/25/2002 | 10/15/2032 |
| 31392W-QU-7 | FHR 2518 PZ Z PAC-1-11 | | | 4 | 1 | 6,153,895 | 107.9540 | 7,373,871 | 6,830,546 | 6,677,101 | | 4,861 | | | 5.500 | 6.202 | MON | 31,307 | 375,680 | 10/15/2002 | 10/15/2032 |
| 31392W-TB-6 | FHR 2510 PQ PAC-11 | | | 4 | 1 | 4,567,895 | 108.5520 | 4,990,356 | 4,597,188 | 4,568,597 | | 640 | | | 5.500 | 5.681 | MON | 21,070 | 252,845 | 09/23/2002 | 10/15/2032 |
| 31392W-VR-8 | FHR 2510 NZ Z SEQ | | | 4 | 1 | 5,780,537 | 109.2590 | 6,377,554 | 5,837,084 | 5,806,554 | | 583 | | | 6.000 | 6.160 | MON | 29,185 | 350,225 | 09/20/2002 | 10/15/2032 |
| 31392X-2H-0 | FHR 2517 ZD Z SEQ | | | 4 | 1 | 1,539,470 | 106.9840 | 1,767,982 | 1,652,568 | 1,615,378 | | 1,363 | | | 5.500 | 6.169 | MON | 7,574 | 90,891 | 04/04/2003 | 10/15/2032 |
| 31392X-2K-3 | FHR 2517 ZH Z SEQ | | | 4 | 1 | 2,067,696 | 109.7400 | 2,291,285 | 2,087,923 | 2,076,793 | | 217 | | | 6.000 | 6.160 | MON | 10,440 | 125,275 | 10/11/2002 | 10/15/2032 |
| 31392X-B7-2 | FHR 2513 PZ Z PAC-11 | | | 4 | 1 | 5,980,218 | 109.3210 | 6,549,945 | 5,991,452 | 5,980,009 | | (87) | | | 6.000 | 6.061 | MON | 29,957 | 359,487 | 10/11/2002 | 02/15/2032 |
| 31392X-CX-4 | FHR 2513 GJ PAC-11 | | | 4 | 1 | 1,371,165 | 109.0200 | 1,513,748 | 1,388,500 | 1,371,675 | | 468 | | | 5.500 | 5.889 | MON | 6,364 | 76,368 | 11/04/2002 | 10/15/2032 |
| 31392X-EX-2 | FHR 2513 ZC Z SEQ | | | 4 | 1 | 2,800,822 | 108.1470 | 3,287,381 | 3,039,725 | 2,966,010 | | 2,327 | | | 5.500 | 6.300 | MON | 13,932 | 167,185 | 03/19/2003 | 10/15/2032 |
| 31392X-NF-1 | FHR 2523 PH PAC-11 | | | 4 | 1 | 2,565,587 | 106.2970 | 2,753,221 | 2,590,133 | 2,566,261 | | 618 | | | 5.500 | 5.808 | MON | 11,871 | 142,457 | 11/06/2002 | 11/15/2032 |
| 31392X-R5-9 | FHR 2525 HC SEQ | | | 4 | 1 | 1,842,954 | 108.2340 | 2,040,599 | 1,885,365 | 1,844,438 | | 1,363 | | | 5.500 | 6.133 | MON | 8,641 | 103,695 | 10/16/2002 | 11/15/2032 |
| 31392X-RA-8 | FHR 2525 BH PAC-1-11 | | | 4 | 1 | 4,613,979 | 108.5830 | 5,107,552 | 4,703,815 | 4,616,924 | | 2,705 | | | 5.500 | 6.029 | MON | 21,559 | 258,710 | 10/18/2002 | 11/15/2032 |
| 31393A-E4-5 | FNR 2003-24 MZ Z PAC-11 | | | 4 | 1 | 5,640,008 | 107.5760 | 7,368,237 | 6,849,346 | 6,425,909 | | 8,316 | | | 5.500 | 7.210 | MON | 31,393 | 376,714 | 05/06/2004 | 04/25/2033 |
| 31393A-JG-3 | FNR 2003-26 PD PAC-11 | | | 4 | 1 | 4,094,064 | 108.9610 | 4,308,118 | 3,953,826 | 3,977,760 | | (1,129) | | | 5.500 | 5.266 | MON | 18,122 | 217,460 | 05/21/2003 | 04/25/2033 |
| 31393A-N4-5 | FNR 2003-24 UY EXCH SEQ | | | 4 | 1 | 6,108,298 | 105.1190 | 6,439,080 | 6,125,526 | 6,108,102 | | (69) | | | 5.000 | 5.039 | MON | 25,523 | 306,276 | 05/19/2003 | 04/25/2033 |
| 31393A-QQ-3 | FNR 2003-25 B SEQ | | | 4 | 1 | 7,329,584 | 103.8030 | 7,675,563 | 7,394,335 | 7,334,378 | | 1,032 | | | 5.500 | 5.703 | MON | 33,891 | 406,688 | 12/04/2006 | 04/25/2033 |
| 31393A-UD-7 | FNR 2003-27 EK SEQ | | | 4 | 1 | 3,817,657 | 105.6230 | 4,208,324 | 3,984,300 | 3,822,966 | | 4,865 | | | 5.000 | 6.229 | MON | 16,601 | 199,215 | 09/23/2003 | 04/25/2033 |
| 31393A-VZ-7 | FNR 2003-30 JE PAC-11 | | | 4 | 1 | 3,700,273 | 103.7800 | 3,843,764 | 3,703,745 | 3,699,506 | | (322) | | | 5.500 | 5.492 | MON | 16,976 | 203,706 | 09/27/2004 | 04/25/2033 |
| 31393B-2B-0 | FNR 2003-56 DA SEQ | | | 4 | 1 | 11,839,720 | 107.5800 | 12,705,400 | 11,810,195 | 11,810,195 | | | | | 5.500 | 5.448 | MON | 54,130 | 649,561 | 05/05/2003 | 06/25/2033 |
| 31393B-3F-0 | FNR 2003-51 PJ PAC-11 | | | 4 | 1 | 3,775,731 | 106.6850 | 4,131,248 | 3,872,386 | 3,778,169 | | 2,229 | | | 5.500 | 6.122 | MON | 17,748 | 212,981 | 08/21/2003 | 06/25/2033 |
| 31393B-4S-1 | FNR 2003-50 PH PAC-11 | | | 4 | 1 | 9,030,925 | 108.6610 | 10,064,739 | 9,262,541 | 9,036,259 | | 4,764 | | | 5.500 | 6.078 | MON | 42,453 | 509,440 | 09/02/2003 | 06/25/2033 |
| 31393B-C5-2 | FNR 2003-41 QD EXCH PAC-11 | | | 4 | 1 | 2,869,497 | 107.5890 | 3,087,262 | 2,869,497 | 2,869,497 | | | | | 5.500 | 5.452 | MON | 13,152 | 157,822 | 04/10/2003 | 05/25/2033 |
| 31393B-PH-2 | FNR 2003-32 T EXCH Z SEQ | | | 4 | 1 | 17,357,977 | 109.2020 | 18,978,905 | 17,379,702 | 17,354,129 | | (1,510) | | | 6.000 | 6.003 | MON | 86,899 | 1,042,782 | 03/26/2003 | 05/25/2033 |
| 31393B-SY-2 | FNR 2003-42 PF PAC-11 | | | 4 | 1 | 1,891,936 | 108.5230 | 2,000,672 | 1,843,543 | 1,859,446 | | (682) | | | 5.500 | 5.207 | MON | 8,450 | 101,395 | 05/09/2003 | 05/25/2033 |
| 31393C-BM-4 | FNR 2003-34 EW PAC-11 | | | 4 | 1 | 4,232,763 | 108.5150 | 4,624,977 | 4,262,064 | 4,236,690 | | 328 | | | 5.500 | 5.630 | MON | 19,534 | 234,414 | 04/08/2003 | 05/25/2033 |
| 31393C-JB-0 | FNR 2003-54 VZ Z SEQ | | | 4 | 1 | 12,864,468 | 105.0410 | 14,946,900 | 14,229,622 | 13,998,646 | | 6,033 | | | 5.500 | 5.943 | MON | 65,219 | 782,629 | 07/25/2003 | 06/25/2033 |
| 31393C-JJ-3 | FNR 2003-54 Z Z SEQ | | | 4 | 1 | 12,757,198 | 105.0920 | 16,092,148 | 15,312,466 | 14,879,120 | | 12,209 | | | 5.500 | 6.310 | MON | 70,182 | 842,185 | 06/16/2004 | 06/25/2033 |
| 31393C-KE-2 | FNR 2003-54 ON EXCH PAC-11 | | | 4 | 1 | 3,001,695 | 108.5550 | 3,418,768 | 3,149,335 | 3,006,160 | | 4,077 | | | 5.500 | 6.846 | MON | 14,434 | 173,213 | 08/01/2003 | 06/25/2033 |
| 31393C-KP-7 | FNR 2003-54 PH EXCH PAC-11 | | | 4 | 1 | 4,153,987 | 108.5570 | 4,642,463 | 4,276,531 | 4,157,550 | | 3,251 | | | 5.500 | 6.292 | MON | 19,601 | 235,209 | 09/03/2003 | 06/25/2033 |
| 31393C-PX-5 | FNR 2003-55 UE PAC-11 | | | 4 | 1 | 2,285,587 | 107.3390 | 2,487,228 | 2,317,177 | 2,286,276 | | 623 | | | 5.500 | 5.868 | MON | 10,620 | 127,445 | 12/08/2006 | 06/25/2033 |
| 31393C-WJ-8 | FNR 2003-46 PJ PAC-11 | | | 4 | 1 | 18,395,316 | 110.2080 | 20,041,463 | 18,185,052 | 18,192,957 | | (2,170) | | | 5.500 | 5.443 | MON | 83,348 | 1,000,178 | 05/02/2003 | 06/25/2033 |
| 31393C-ZD-8 | FNR 2003-46 MZ EXCH Z SEQ | | | 4 | 1 | 8,750,911 | 109.1470 | 9,281,616 | 8,503,770 | 8,534,857 | | (1,955) | | | 6.000 | 5.848 | MON | 42,519 | 510,226 | 05/14/2003 | 06/25/2033 |
| 31393D-AN-1 | FNR 2003-70 BJ PAC-11 | | | 4 | 1 | 12,774,834 | 105.7670 | 13,366,097 | 12,637,275 | 12,660,029 | | (2,180) | | | 5.000 | 4.908 | MON | 52,655 | 631,864 | 06/04/2003 | 07/25/2033 |
| 31393D-D6-5 | FNR 2003-59 LB PAC-11 | | | 4 | 1 | 5,868,704 | 106.1430 | 6,281,208 | 5,917,705 | 5,869,675 | | 895 | | | 5.000 | 5.193 | MON | 24,657 | 295,885 | 07/02/2003 | 08/25/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31393D-FC-0 | FNR 2003-65 PE PAC-11 | | | 4 | 1 | 8,785,730 | 107.7210 | 9,243,121 | 8,580,600 | 8,647,317 | | (2,739) | | | 5.000 | 4.742 | MON | 35,753 | 429,030 | 06/12/2003 | 07/25/2033 |
| 31393D-JH-5 | FNR 2003-64 Z Z SEQ | | | 4 | 1 | 25,013,207 | 108.1500 | 26,883,795 | 24,857,846 | 24,857,846 | | | | | 5.500 | 5.459 | MON | 113,932 | 1,367,182 | 05/22/2003 | 07/25/2033 |
| 31393D-KE-0 | FNR 2003-64 ZC Z SEQ | | | 4 | 1 | 32,408,727 | 108.3900 | 37,499,357 | 34,596,739 | 34,111,430 | | 11,859 | | | 5.000 | 5.353 | MON | 144,153 | 1,729,837 | 07/15/2003 | 07/25/2033 |
| 31393D-M7-3 | FNR 2003-80 ZC Z SEQ | | | 4 | 1 | 12,489,139 | 103.4350 | 14,607,153 | 14,121,995 | 13,806,187 | | 8,379 | | | 5.000 | 5.594 | MON | 58,842 | 706,100 | 07/15/2003 | 08/25/2033 |
| 31393D-SU-6 | FNR 2003-63 QE PAC-11 | | | 4 | 1 | 11,744,780 | 106.0650 | 12,205,395 | 11,507,439 | 11,581,186 | | (3,246) | | | 5.000 | 4.792 | MON | 47,948 | 575,372 | 06/16/2003 | 07/25/2033 |
| 31393D-UU-3 | FNW 2003-W10 3A5 SEQ | | | 4 | 1 | 17,303,093 | 102.4470 | 17,727,914 | 17,304,391 | 17,297,238 | | (1,969) | | | 4.299 | 4.276 | MON | 61,993 | 743,916 | 06/12/2003 | 06/25/2043 |
| 31393D-ZK-0 | FNR 2003-73 GC SEQ | | | 4 | 1 | 12,121,117 | 105.6380 | 12,915,903 | 12,226,580 | 12,127,772 | | 1,621 | | | 5.000 | 5.189 | MON | 50,944 | 611,329 | 06/18/2003 | 08/25/2033 |
| 31393E-BJ-7 | FNR 2003-74 ZG Z SEQ | | | 4 | 1 | 9,037,295 | 105.1490 | 10,464,020 | 9,951,598 | 9,789,354 | | 3,780 | | | 5.500 | 5.942 | MON | 45,611 | 547,338 | 07/25/2003 | 08/25/2033 |
| 31393E-JK-6 | FNR 2003-71 AC SEQ | | | 4 | 1 | 2,748,767 | 106.1320 | 3,120,828 | 2,940,520 | 2,754,370 | | 5,096 | | | 5.000 | 6.712 | MON | 12,252 | 147,026 | 10/23/2003 | 08/25/2033 |
| 31393E-RA-9 | FNR 2003-91 BY SEQ | | | 4 | 1 | 10,194,138 | 105.6500 | 11,298,447 | 10,694,200 | 10,205,698 | | 10,386 | | | 5.000 | 6.231 | MON | 44,559 | 534,710 | 12/09/2003 | 09/25/2033 |
| 31393E-RJ-0 | FNR 2003-91 QE EXCH PAC-11 | | | 4 | 1 | 7,575,266 | 106.2620 | 8,268,836 | 7,781,524 | 7,579,889 | | 4,153 | | | 5.500 | 6.182 | MON | 35,665 | 427,984 | 08/25/2003 | 09/25/2033 |
| 31393E-SV-2 | FNR 2003-83 Z Z SEQ | | | 4 | 1 | 6,846,103 | 106.9310 | 8,982,343 | 8,400,127 | 7,894,195 | | 13,326 | | | 5.500 | 7.229 | MON | 38,501 | 462,007 | 08/01/2003 | 09/25/2033 |
| 31393E-X8-7 | FNR 2003-85 QD PAC-11 | | | 4 | 1 | 7,979,373 | 108.8800 | 9,221,030 | 8,468,986 | 8,315,419 | | 3,200 | | | 5.500 | 5.959 | MON | 38,816 | 465,794 | 08/28/2003 | 09/25/2033 |
| 31393E-ZY-8 | FNR 2003-94 PH PAC-11 | | | 4 | 1 | 9,076,848 | 107.5750 | 10,021,827 | 9,316,108 | 9,082,240 | | 4,863 | | | 5.500 | 6.247 | MON | 42,699 | 512,386 | 08/27/2003 | 10/25/2033 |
| 31393F-5J-1 | FHR 2522 B EXCH SEQ | | | 4 | 1 | 3,412,038 | 108.6840 | 3,735,333 | 3,436,863 | 3,412,654 | | 563 | | | 5.500 | 5.705 | MON | 15,752 | 189,028 | 11/13/2002 | 11/15/2032 |
| 31393F-B4-7 | FHR 2519 BN EXCH SEQ | | | 4 | 1 | 1,297,610 | 108.3960 | 1,421,219 | 1,311,131 | 1,302,681 | | 177 | | | 5.500 | 5.699 | MON | 6,009 | 72,112 | 02/19/2003 | 11/15/2032 |
| 31393F-BW-5 | FHR 2519 LE EXCH SEQ | | | 4 | 1 | 3,560,146 | 108.6450 | 3,919,105 | 3,607,259 | 3,561,440 | | 1,171 | | | 5.500 | 5.899 | MON | 16,533 | 198,399 | 11/19/2002 | 11/15/2032 |
| 31393F-FJ-0 | FHR 2526 Z Z SEQ | | | 4 | 1 | 1,159,391 | 107.7340 | 1,329,228 | 1,233,805 | 1,204,478 | | 855 | | | 5.500 | 6.273 | MON | 5,655 | 67,859 | 02/28/2003 | 11/15/2032 |
| 31393F-H9-0 | FHR 2527 ZW Z SEQ | | | 4 | 1 | 2,562,407 | 107.2740 | 2,905,891 | 2,708,854 | 2,658,516 | | 1,282 | | | 5.500 | 6.081 | MON | 12,416 | 148,987 | 03/07/2003 | 11/15/2032 |
| 31393F-NN-2 | FHR 2532 C SEQ | | | 4 | 1 | 1,128,329 | 104.3270 | 1,202,302 | 1,152,432 | 1,128,944 | | 557 | | | 5.500 | 6.220 | MON | 5,282 | 63,384 | 11/25/2002 | 12/15/2032 |
| 31393F-PY-6 | FHR 2544 TJ EXCH SEQ | | | 4 | 1 | 1,515,979 | 108.6120 | 1,667,738 | 1,535,503 | 1,516,434 | | 410 | | | 5.500 | 5.849 | MON | 7,038 | 84,453 | 01/30/2003 | 12/15/2032 |
| 31393F-RP-3 | FHR 2544 PE PAC-11 | | | 4 | 1 | 6,450,256 | 108.2240 | 7,072,497 | 6,535,057 | 6,452,110 | | 1,668 | | | 5.500 | 5.849 | MON | 29,952 | 359,428 | 12/05/2002 | 12/15/2032 |
| 31393F-VK-9 | FHR 2534 BG PAC-11 | | | 4 | 1 | 1,183,511 | 107.0770 | 1,276,206 | 1,191,862 | 1,183,715 | | 187 | | | 5.500 | 5.705 | MON | 5,463 | 65,552 | 12/10/2002 | 12/15/2032 |
| 31393G-3L-6 | FHR 2531 Z Z SEQ | | | 4 | 1 | 13,238,692 | 107.7710 | 14,871,584 | 13,799,288 | 13,623,495 | | 4,257 | | | 5.500 | 5.890 | MON | 63,247 | 758,961 | 03/10/2003 | 12/15/2032 |
| 31393G-6C-3 | FHR 2538 PG PAC-1-11 | | | 4 | 1 | 4,215,290 | 108.6380 | 4,637,051 | 4,268,349 | 4,216,712 | | 1,305 | | | 5.500 | 5.885 | MON | 19,563 | 234,759 | 12/05/2002 | 12/15/2032 |
| 31393G-CB-8 | FHR 2545 GD SEQ | | | 4 | 1 | 3,166,638 | 108.4210 | 3,514,126 | 3,241,182 | 3,168,753 | | 1,934 | | | 5.500 | 6.203 | MON | 14,855 | 178,265 | 11/21/2002 | 12/15/2032 |
| 31393G-DM-3 | FHR 2545 BZ Z SEQ | | | 4 | 1 | 3,503,070 | 108.2600 | 3,956,876 | 3,654,980 | 3,602,156 | | 1,327 | | | 5.500 | 5.949 | MON | 16,752 | 201,024 | 03/11/2003 | 12/15/2032 |
| 31393G-E7-5 | FHR 2545 DG PAC-11 | | | 4 | 1 | 5,115,444 | 108.6280 | 5,353,537 | 4,928,321 | 4,961,824 | | (1,345) | | | 5.500 | 5.289 | MON | 22,588 | 271,058 | 05/21/2003 | 12/15/2032 |
| 31393G-JF-2 | FHR 2542 PH PAC-11 | | | 4 | 1 | 4,032,921 | 107.2130 | 4,361,687 | 4,068,237 | 4,033,798 | | 792 | | | 5.500 | 5.762 | MON | 18,646 | 223,753 | 12/13/2002 | 12/15/2032 |
| 31393G-UM-4 | FHR 2545 PG EXCH PAC-11 | | | 4 | 1 | 3,030,126 | 109.0100 | 3,252,079 | 2,983,279 | 2,998,786 | | (658) | | | 5.500 | 5.339 | MON | 13,673 | 164,080 | 03/07/2003 | 12/15/2032 |
| 31393G-VD-3 | FHR 2533 GB EXCH SEQ | | | 4 | 1 | 3,496,293 | 108.3310 | 3,848,812 | 3,552,829 | 3,498,081 | | 1,631 | | | 5.500 | 6.024 | MON | 16,284 | 195,406 | 01/09/2003 | 12/15/2032 |
| 31393H-AQ-5 | FHR 2543 TG EXCH PAC | | | 4 | 1 | 8,603,453 | 108.6220 | 9,366,411 | 8,622,924 | 8,600,725 | | 406 | | | 5.500 | 5.574 | MON | 39,522 | 474,261 | 02/21/2003 | 12/15/2032 |
| 31393H-EU-2 | FHR 2543 PG EXCH PAC-11 | | | 4 | 1 | 1,757,284 | 108.3920 | 1,916,726 | 1,768,336 | 1,760,410 | | 124 | | | 5.500 | 5.629 | MON | 8,105 | 97,258 | 02/23/2005 | 12/15/2032 |
| 31393H-GW-6 | FHR 2543 YX EXCH PAC-1-11 | | | 4 | 1 | 781,089 | 110.5460 | 881,589 | 797,484 | 781,517 | | 388 | | | 6.000 | 6.582 | MON | 3,987 | 47,849 | 05/03/2006 | 12/15/2032 |
| 31393H-KG-6 | FHR 2563 PC PAC-1-11 | | | 4 | 1 | 2,817,747 | 108.4530 | 2,995,098 | 2,761,651 | 2,778,586 | | (701) | | | 5.500 | 5.328 | MON | 12,658 | 151,891 | 03/10/2003 | 01/15/2033 |
| 31393H-TL-6 | FHR 2548 OB SEQ | | | 4 | 1 | 2,866,758 | 108.6440 | 3,158,587 | 2,907,272 | 2,867,959 | | 1,101 | | | 5.500 | 5.905 | MON | 13,325 | 159,900 | 01/31/2003 | 01/15/2033 |
| 31393H-U8-3 | FHR 2548 OM EXCH SEQ | | | 4 | 1 | 5,091,736 | 108.6440 | 5,624,225 | 5,176,730 | 5,094,318 | | 2,365 | | | 5.500 | 5.978 | MON | 23,727 | 284,720 | 01/09/2003 | 01/15/2033 |
| 31393H-XU-1 | FHR 2550 AB EXCH SEQ | | | 4 | 1 | 2,706,286 | 108.6750 | 2,978,913 | 2,741,117 | 2,707,555 | | 802 | | | 5.500 | 5.870 | MON | 12,563 | 150,762 | 11/23/2004 | 01/15/2033 |
| 31393H-Z6-2 | FHR 2550 PH PAC-11 | | | 4 | 1 | 8,477,132 | 108.7060 | 9,192,178 | 8,455,992 | 8,455,992 | | | | | 5.500 | 5.498 | MON | 38,757 | 465,080 | 02/25/2003 | 01/15/2033 |
| 31393J-4A-3 | FHR 2554 JZ Z SEQ | | | 4 | 1 | 1,829,178 | 108.5290 | 2,152,327 | 1,983,185 | 1,924,501 | | 1,827 | | | 5.500 | 6.387 | MON | 9,090 | 109,075 | 02/07/2003 | 01/15/2033 |
| 31393J-6C-7 | FHR 2556 KZ Z SEQ | | | 4 | 1 | 34,321,118 | 107.8510 | 37,765,055 | 35,015,966 | 34,779,163 | | 6,346 | | | 5.500 | 5.699 | MON | 160,490 | 1,925,878 | 05/21/2003 | 01/15/2033 |
| 31393J-7D-4 | FHR 2549 PE EXCH PAC-11 | | | 4 | 1 | 6,998,853 | 107.2080 | 7,404,411 | 6,906,585 | 6,937,101 | | (1,886) | | | 5.500 | 5.368 | MON | 31,655 | 379,862 | 03/05/2003 | 01/15/2033 |
| 31393J-CC-0 | FHR 2551 TG PAC-1-11 | | | 4 | 1 | 5,788,363 | 108.7060 | 6,215,570 | 5,717,784 | 5,736,648 | | (1,023) | | | 5.500 | 5.403 | MON | 26,207 | 314,478 | 03/04/2003 | 01/15/2033 |
| 31393J-LB-2 | FHR 2557 ZA Z SEQ | | | 4 | 1 | 3,284,856 | 108.3220 | 3,908,113 | 3,607,873 | 3,504,032 | | 2,742 | | | 5.500 | 6.401 | MON | 16,536 | 198,433 | 02/11/2003 | 01/15/2033 |
| 31393J-X9-4 | FHR 2561 PH EXCH PAC-11 | | | 4 | 1 | 3,590,217 | 108.5090 | 3,872,107 | 3,568,472 | 3,573,358 | | (440) | | | 5.500 | 5.450 | MON | 16,355 | 196,266 | 02/26/2003 | 02/15/2033 |
| 31393K-7J-8 | FHR 2567 PH PAC-1-11 | | | 4 | 1 | 2,449,494 | 108.7810 | 2,631,682 | 2,419,253 | 2,428,057 | | (449) | | | 5.500 | 5.406 | MON | 11,088 | 133,059 | 03/12/2003 | 02/15/2033 |
| 31393K-AT-2 | FHR 2576 OE PAC-1-11 | | | 4 | 1 | 3,985,500 | 108.6780 | 4,246,422 | 3,907,353 | 3,933,229 | | (948) | | | 5.500 | 5.303 | MON | 17,909 | 214,905 | 03/06/2003 | 02/15/2033 |
| 31393K-BQ-7 | FHR 2576 JZ Z SEQ | | | 4 | 1 | 1,389,157 | 107.1190 | 1,548,538 | 1,445,627 | 1,423,771 | | 477 | | | 5.500 | 5.951 | MON | 6,626 | 79,509 | 03/11/2003 | 02/15/2033 |
| 31393K-CJ-2 | FHR 2576 PF PAC-1-11 | | | 4 | 1 | 5,247,604 | 109.1920 | 5,625,560 | 5,152,010 | 5,188,336 | | (1,248) | | | 5.500 | 5.293 | MON | 23,613 | 283,361 | 03/06/2003 | 02/15/2033 |
| 31393K-DQ-5 | FHR 2569 LB SEQ | | | 4 | 1 | 1,796,040 | 108.6130 | 1,973,894 | 1,817,359 | 1,796,653 | | 570 | | | 5.500 | 5.841 | MON | 8,330 | 99,955 | 02/07/2003 | 02/15/2033 |
| 31393K-MG-7 | FHR 2570 LG EXCH SEQ | | | 4 | 1 | 9,831,420 | 108.4550 | 10,744,591 | 9,906,921 | 9,833,431 | | 1,834 | | | 5.500 | 5.735 | MON | 45,407 | 544,881 | 02/14/2003 | 02/15/2033 |
| 31393K-PB-5 | FHR 2575 AY SEQ | | | 4 | 1 | 1,431,339 | 108.5830 | 1,568,838 | 1,444,825 | 1,431,671 | | 304 | | | 5.500 | 5.772 | MON | 6,622 | 79,465 | 02/11/2003 | 02/15/2033 |
| 31393K-ZK-4 | FHR 2574 MD EXCH PAC-11 | | | 4 | 1 | 19,324,746 | 108.9390 | 20,717,921 | 19,017,933 | 19,080,822 | | (3,236) | | | 5.500 | 5.400 | MON | 87,166 | 1,045,986 | 03/07/2003 | 02/15/2033 |
| 31393L-2Q-5 | FHR 2574 PE EXCH PAC-11 | | | 4 | 1 | 3,261,804 | 109.4150 | 3,496,789 | 3,195,889 | 3,222,609 | | (1,023) | | | 5.500 | 5.255 | MON | 14,648 | 175,774 | 03/10/2003 | 02/15/2033 |
| 31393L-AH-6 | FHR 2571 NB EXCH SEQ | | | 4 | 1 | 2,435,403 | 108.5260 | 2,670,910 | 2,461,081 | 2,435,991 | | 532 | | | 5.500 | 5.816 | MON | 11,280 | 135,359 | 02/21/2003 | 02/15/2033 |
| 31393L-AM-5 | FHR 2571 OK EXCH SEQ | | | 4 | 1 | 2,084,669 | 108.4410 | 2,285,970 | 2,108,032 | 2,085,233 | | 510 | | | 5.500 | 5.838 | MON | 9,662 | 115,942 | 02/04/2003 | 02/15/2033 |
| 31393L-DF-7 | FHR 2577 PG PAC-11 | | | 4 | 1 | 8,512,466 | 108.5990 | 9,061,819 | 8,344,277 | 8,376,091 | | (1,563) | | | 5.500 | 5.387 | MON | 38,245 | 458,935 | 03/07/2003 | 02/15/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31393L-JK-0 | FHR 2564 GU EXCH SEQ | | | 4 | 1 | 3,366,585 | 108.5450 | 3,700,156 | 3,408,868 | 3,367,673 | | 987 | | | 5.500 | 5.873 | MON | 15,624 | 187,488 | 02/05/2003 | 02/15/2033 |
| 31393L-NP-4 | FHR 2564 PT EXCH PAC-11 | | | 4 | 1 | 1,391,946 | 107.9300 | 1,498,354 | 1,388,259 | 1,388,259 | | | | | 5.500 | 5.497 | MON | 6,363 | 76,354 | 07/06/2005 | 02/15/2033 |
| 31393L-QD-8 | FHR 2564 Z Z SEQ | | | 4 | 1 | 2,634,599 | 104.3490 | 2,990,281 | 2,865,642 | 2,787,008 | | 2,067 | | | 5.500 | 6.363 | MON | 13,134 | 157,610 | 02/14/2003 | 02/15/2033 |
| 31393L-Z9-7 | FHR 2581 PH PAC-11 | | | 4 | 1 | 8,328,711 | 108.7910 | 9,124,992 | 8,387,649 | 8,332,228 | | 1,074 | | | 5.500 | 5.705 | MON | 38,443 | 461,321 | 03/18/2003 | 03/15/2033 |
| 31393M-2W-0 | FHR 2588 DE PAC-11 | | | 4 | 1 | 3,155,841 | 108.2810 | 3,355,827 | 3,099,184 | 3,116,865 | | (517) | | | 5.500 | 5.380 | MON | 14,205 | 170,455 | 03/11/2003 | 03/15/2033 |
| 31393M-B3-4 | FHR 2579 LZ EXCH Z SEQ | | | 4 | 1 | 2,362,246 | 103.9280 | 2,657,690 | 2,557,235 | 2,463,377 | | 2,651 | | | 5.500 | 6.512 | MON | 11,721 | 140,648 | 03/19/2003 | 03/15/2033 |
| 31393M-EG-2 | FHR 2591 PD PAC-1-11 | | | 4 | 1 | 9,951,660 | 108.6540 | 10,792,688 | 9,933,036 | 9,933,036 | | | | | 5.500 | 5.501 | MON | 45,526 | 546,317 | 03/31/2003 | 03/15/2033 |
| 31393M-FM-8 | FHR 2591 WD PAC-1-11 | | | 4 | 1 | 7,909,496 | 108.6740 | 8,674,135 | 7,981,831 | 7,952,358 | | 407 | | | 5.500 | 5.611 | MON | 36,583 | 439,001 | 04/02/2003 | 03/15/2033 |
| 31393M-J8-5 | FHR 2585 MG EXCH PAC-1-11 | | | 4 | 1 | 6,189,474 | 108.7110 | 6,819,223 | 6,272,774 | 6,191,790 | | 2,127 | | | 5.500 | 5.913 | MON | 28,750 | 345,003 | 03/21/2003 | 03/15/2033 |
| 31393M-KB-6 | FHR 2580 Z Z SEQ | | | 4 | 1 | 1,232,710 | 107.8000 | 1,432,015 | 1,328,396 | 1,295,366 | | 1,055 | | | 5.500 | 6.255 | MON | 6,088 | 73,062 | 03/17/2003 | 03/15/2033 |
| 31393M-NJ-6 | FHR 2582 PG PAC-1-11 | | | 4 | 1 | 7,430,842 | 108.6790 | 8,019,712 | 7,379,245 | 7,387,469 | | (709) | | | 5.500 | 5.457 | MON | 33,822 | 405,859 | 03/13/2003 | 03/15/2033 |
| 31393M-UB-5 | FHR 2586 PH EXCH PAC-11 | | | 4 | 1 | 5,054,468 | 107.6990 | 5,445,337 | 5,056,048 | 5,053,802 | | (248) | | | 5.500 | 5.512 | MON | 23,174 | 278,083 | 04/10/2003 | 03/15/2033 |
| 31393M-ZT-1 | FHR 2583 PW PAC-11 | | | 4 | 1 | 9,387,855 | 108.7000 | 10,078,584 | 9,271,956 | 9,304,074 | | (1,455) | | | 5.500 | 5.395 | MON | 42,496 | 509,958 | 03/12/2003 | 03/15/2033 |
| 31393N-5E-5 | FHR 2589 Z Z SEQ | | | 4 | 1 | 6,245,642 | 108.1260 | 7,931,744 | 7,335,678 | 6,989,319 | | 8,870 | | | 5.500 | 7.153 | MON | 33,622 | 403,462 | 07/29/2003 | 03/15/2033 |
| 31393N-AH-2 | FHR 2587 KG EXCH PAC-11 | | | 4 | 1 | 2,403,607 | 105.8010 | 2,616,216 | 2,472,768 | 2,405,240 | | 1,469 | | | 5.000 | 5.856 | MON | 10,303 | 123,638 | 09/20/2004 | 03/15/2033 |
| 31393N-KJ-7 | FHR 2590 PG EXCH PAC-11 | | | 4 | 1 | 11,123,275 | 108.6540 | 12,175,067 | 11,205,325 | 11,125,064 | | 1,628 | | | 5.500 | 5.715 | MON | 51,358 | 616,293 | 03/25/2003 | 03/15/2033 |
| 31393N-LZ-0 | FHR 2590 TG EXCH PAC-11 | | | 4 | 1 | 7,190,766 | 108.8390 | 7,760,459 | 7,130,233 | 7,149,941 | | (863) | | | 5.500 | 5.417 | MON | 32,680 | 392,163 | 03/13/2003 | 03/15/2033 |
| 31393N-Y9-4 | FHR 2596 ZL Z SEQ | | | 4 | 1 | 1,233,776 | 105.2800 | 1,496,233 | 1,421,196 | 1,363,755 | | 1,676 | | | 5.000 | 6.267 | MON | 5,922 | 71,060 | 11/15/2004 | 04/15/2033 |
| 31393P-2G-8 | FHR 2608 PH PAC-11 | | | 4 | 1 | 7,285,553 | 108.0850 | 7,867,238 | 7,278,729 | 7,278,729 | | | | | 5.500 | 5.500 | MON | 33,361 | 400,330 | 04/22/2003 | 04/15/2033 |
| 31393P-AY-0 | FHR 2604 YD PAC-11 | | | 4 | 1 | 13,039,409 | 108.7120 | 14,157,709 | 13,023,130 | 13,023,130 | | | | | 5.500 | 5.502 | MON | 59,689 | 716,272 | 04/22/2003 | 04/15/2033 |
| 31393P-EZ-3 | FHR 2595 PH PAC-11 | | | 4 | 1 | 6,249,630 | 109.1130 | 6,870,679 | 6,296,847 | 6,250,599 | | 979 | | | 5.500 | 5.727 | MON | 28,861 | 346,327 | 11/20/2006 | 04/15/2033 |
| 31393P-L3-6 | FHR 2602 UE EXCH PAC-11 | | | 4 | 1 | 10,695,538 | 108.7710 | 11,283,047 | 10,373,248 | 10,500,835 | | (4,091) | | | 5.500 | 5.149 | MON | 47,544 | 570,529 | 05/13/2003 | 04/15/2033 |
| 31393P-NF-7 | FHR 2600 ME EXCH PAC-11 | | | 4 | 1 | 11,971,945 | 108.7260 | 13,008,432 | 11,964,467 | 11,964,467 | | | | | 5.500 | 5.498 | MON | 54,837 | 658,046 | 04/21/2003 | 04/15/2033 |
| 31393Q-2G-6 | FHR 2594 QG EXCH PAC-11 | | | 4 | 1 | 5,978,653 | 106.1430 | 6,328,640 | 5,962,349 | 5,962,349 | | | | | 5.000 | 4.996 | MON | 24,843 | 298,117 | 05/16/2003 | 04/15/2033 |
| 31393Q-3H-3 | FHR 2594 TZ Z PAC-11 | | | 4 | 1 | 11,716,300 | 105.5010 | 12,905,685 | 12,232,810 | 12,081,572 | | 3,500 | | | 5.500 | 5.865 | MON | 56,067 | 672,804 | 12/23/2003 | 04/15/2033 |
| 31393Q-4E-9 | FHR 2594 VZ Z SEQ | | | 4 | 1 | 11,410,867 | 108.4490 | 15,062,794 | 13,889,225 | 13,380,943 | | 13,111 | | | 5.500 | 6.602 | MON | 63,659 | 763,907 | 05/07/2004 | 04/15/2033 |
| 31393Q-QD-7 | FHR 2614 ZN Z PAC-11 | | | 4 | 1 | 7,859,565 | 104.3670 | 8,151,863 | 7,810,747 | 7,810,747 | | | | | 5.500 | 5.501 | MON | 35,799 | 429,591 | 05/22/2003 | 05/15/2033 |
| 31393Q-VP-4 | FHR 2618 PE PAC-11 | | | 4 | 1 | 7,849,110 | 108.8550 | 8,343,722 | 7,664,954 | 7,747,678 | | (2,482) | | | 5.500 | 5.131 | MON | 35,131 | 421,572 | 05/09/2003 | 05/15/2033 |
| 31393Q-WE-8 | FHR 2618 Z Z SEQ | | | 4 | 1 | 2,435,273 | 107.6110 | 3,124,446 | 2,903,455 | 2,755,774 | | 3,303 | | | 5.500 | 7.299 | MON | 13,308 | 159,690 | 06/23/2004 | 05/15/2033 |
| 31393R-EJ-5 | FHR 2613 GP PAC-11 | | | 4 | 1 | 6,023,676 | 108.8630 | 6,466,616 | 5,940,143 | 5,973,752 | | (1,284) | | | 5.500 | 5.315 | MON | 27,226 | 326,708 | 05/01/2003 | 05/15/2033 |
| 31393T-DE-3 | FNR 2003-89 DE PAC-11 | | | 4 | 1 | 12,227,877 | 103.9980 | 14,233,573 | 13,686,326 | 13,305,261 | | 9,128 | | | 5.000 | 5.796 | MON | 57,026 | 684,316 | 07/30/2003 | 09/25/2033 |
| 31393T-PN-0 | FNR 2003-97 WD EXCH PAC-11 | | | 4 | 1 | 4,065,893 | 111.1290 | 4,455,730 | 4,009,509 | 4,022,632 | | (721) | | | 6.000 | 5.903 | MON | 20,048 | 240,571 | 04/14/2004 | 10/25/2033 |
| 31393U-CY-7 | FNR 2003-121 ZA Z SEQ | | | 4 | 1 | 7,151,782 | 108.0280 | 8,008,703 | 7,413,574 | 7,295,766 | | 2,073 | | | 6.000 | 6.412 | MON | 37,068 | 444,815 | 05/24/2006 | 12/25/2033 |
| 31393V-5Q-0 | FHR 2627 UE PAC-11 | | | 4 | 1 | 9,575,166 | 107.9110 | 10,230,740 | 9,480,718 | 9,511,433 | | (1,260) | | | 5.000 | 4.913 | MON | 39,503 | 474,036 | 06/06/2003 | 06/15/2033 |
| 31393V-DY-4 | FHR 2632 PE PAC-11 | | | 4 | 1 | 9,517,064 | 105.8810 | 10,004,815 | 9,449,148 | 9,469,105 | | (985) | | | 5.000 | 4.942 | MON | 39,371 | 472,457 | 06/02/2003 | 06/15/2033 |
| 31393V-HY-0 | FHR 2626 PE PAC-11 | | | 4 | 1 | 3,380,232 | 105.0600 | 3,757,626 | 3,576,639 | 3,386,232 | | 5,450 | | | 5.000 | 6.708 | MON | 14,903 | 178,832 | 07/28/2003 | 06/15/2033 |
| 31393W-2U-2 | FHR 2650 BM PAC-11 | | | 4 | 1 | 9,484,375 | 104.5030 | 10,450,254 | 10,000,000 | 9,887,926 | | 24,417 | | | 5.000 | 5.354 | MON | 41,667 | 500,000 | 07/18/2003 | 07/15/2033 |
| 31393W-2V-0 | FHR 2650 BN PAC-11 | | | 4 | 1 | 5,203,090 | 107.9630 | 5,948,267 | 5,509,559 | 5,435,941 | | 3,020 | | | 5.000 | 5.410 | MON | 22,957 | 275,478 | 07/18/2003 | 07/15/2033 |
| 31393W-U7-2 | FHR 2645 Z Z SEQ | | | 4 | 1 | 3,622,891 | 106.0620 | 4,523,946 | 4,265,361 | 4,024,757 | | 6,526 | | | 5.000 | 6.777 | MON | 17,772 | 213,268 | 07/24/2003 | 07/15/2033 |
| 31393W-W2-1 | FHR 2641 UE PAC-11 | | | 4 | 1 | 6,148,337 | 105.7010 | 6,602,706 | 6,246,561 | 6,151,028 | | 2,459 | | | 5.000 | 5.430 | MON | 26,027 | 312,328 | 07/15/2003 | 07/15/2033 |
| 31393X-3K-1 | FNW 2004-W4 A6 PAC-11 | | | 4 | 1 | 7,035,857 | 103.1790 | 7,550,656 | 7,318,000 | 7,187,298 | | 17,170 | | | 5.500 | 5.867 | MON | 33,541 | 402,490 | 03/01/2006 | 06/25/2034 |
| 31393X-KQ-9 | FNR 2004-24 BY EXCH SEQ | | | 4 | 1 | 7,447,403 | 106.3370 | 8,303,807 | 7,808,928 | 7,458,258 | | 9,945 | | | 5.000 | 6.222 | MON | 32,537 | 390,446 | 04/14/2004 | 04/25/2034 |
| 31393Y-6D-2 | FNR 2004-49 QE PAC-11 | | | 4 | 1 | 6,986,354 | 108.6880 | 7,657,275 | 7,045,204 | 6,987,363 | | 918 | | | 5.500 | 5.695 | MON | 32,291 | 387,486 | 08/20/2004 | 07/25/2034 |
| 31393Y-7F-6 | FNR 2004-58 Z Z SEQ | | | 4 | 1 | 1,993,988 | 113.7960 | 2,019,205 | 1,774,406 | 1,819,777 | | (1,483) | | | 7.500 | 6.679 | MON | 11,090 | 133,080 | 06/01/2004 | 07/25/2034 |
| 31394A-XL-5 | FNGT 2004-T4 A8 AFC SEQ PT AS | | | 4 | 1 | 14,805,182 | 102.1400 | 15,783,822 | 15,453,127 | 14,836,680 | | 28,987 | | | 5.650 | 6.286 | MON | 72,758 | 712,872 | 07/29/2004 | 08/25/2034 |
| 31394B-3L-6 | FNR 2005-11 PG EXCH PAC-11 | | | 4 | 1 | 17,421,496 | 108.9950 | 18,736,805 | 17,190,499 | 17,215,192 | | (2,921) | | | 5.500 | 5.437 | MON | 78,790 | 945,477 | 01/18/2005 | 02/25/2035 |
| 31394B-GT-5 | FNR 2004-79 B EXCH SEQ | | | 4 | 1 | 11,276,503 | 106.2650 | 12,415,225 | 11,683,288 | 11,288,544 | | 10,997 | | | 5.000 | 5.914 | MON | 48,680 | 584,164 | 10/22/2004 | 11/25/2034 |
| 31394B-L4-4 | FNR 2004-100 HG EXCH PAC-11 | | | 4 | 1 | 9,025,467 | 104.9350 | 9,700,815 | 9,244,618 | 9,031,043 | | 5,084 | | | 5.000 | 5.656 | MON | 38,519 | 462,231 | 12/01/2004 | 01/25/2035 |
| 31394B-R2-2 | FNR 2004-99 NB EXCH PAC-11 | | | 4 | 1 | 27,575,426 | 104.8130 | 28,866,670 | 27,541,000 | 27,541,000 | | | | | 5.500 | 5.485 | MON | 126,230 | 1,514,755 | 12/06/2004 | 01/25/2035 |
| 31394B-R3-0 | FNR 2004-99 PB EXCH PAC-11 | | | 4 | 1 | 12,282,497 | 103.3480 | 12,618,848 | 12,210,000 | 12,203,254 | | (6,885) | | | 5.500 | 5.488 | MON | 55,963 | 671,550 | 12/16/2004 | 01/25/2035 |
| 31394B-RU-0 | FNR 2004-92 BE EXCH SEQ | | | 4 | 1 | 5,810,954 | 106.0070 | 6,414,025 | 6,050,557 | 5,817,589 | | 6,008 | | | 5.000 | 6.035 | MON | 25,211 | 302,528 | 11/19/2004 | 12/25/2034 |
| 31394B-V9-2 | FNR 2004-95 LZ Z SEQ | | | 4 | 1 | 7,925,489 | 106.1240 | 10,118,325 | 9,534,423 | 9,194,856 | | 8,100 | | | 5.000 | 5.980 | MON | 39,727 | 476,721 | 11/09/2004 | 01/25/2035 |
| 31394B-XN-9 | FNR 2004-96 QC EXCH PAC-11 | | | 4 | 1 | 4,316,921 | 101.9400 | 4,352,389 | 4,269,555 | 4,269,555 | | | | | 5.500 | 5.253 | MON | 19,569 | 234,826 | 07/28/2005 | 08/25/2034 |
| 31394D-YS-3 | FNR 2005-52 PV EXCH SC PT | | | 4 | 1 | 43,973,167 | 109.0500 | 47,412,077 | 43,477,255 | 43,588,561 | | (6,920) | | | 5.500 | 5.393 | MON | 199,271 | 2,391,249 | 06/13/2005 | 05/25/2035 |
| 31394D-ZS-2 | FNR 2005-48 OE PAC-11 | | | 4 | 1 | 16,865,385 | 108.7900 | 18,131,121 | 16,666,172 | 16,678,024 | | (2,446) | | | 5.500 | 5.430 | MON | 76,387 | 916,639 | 05/02/2005 | 06/25/2035 |
| 31394E-CV-8 | FNR 2005-58 PZ Z PAC-11 | | | 4 | 1 | 19,209,865 | 109.1340 | 22,023,820 | 20,180,466 | 19,823,413 | | 10,567 | | | 5.500 | 6.051 | MON | 92,494 | 1,109,926 | 10/23/2006 | 07/25/2035 |
| 31394E-R2-6 | FNR 2005-69 KG EXCH PAC-11 | | | 4 | 1 | 14,614,532 | 108.6060 | 15,730,510 | 14,483,974 | 14,486,157 | | (1,609) | | | 5.500 | 5.455 | MON | 66,385 | 796,619 | 07/22/2005 | 08/25/2035 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31394E-UP-1 | FNR 2005-59 PE EXCH PAC-11 | | | 4 | 1 | 22,149,813 | 109.1520 | 23,777,510 | 21,783,912 | 21,827,915 | | (2,638) | | | 5.500 | 5.397 | MON | 99,843 | 1,198,115 | 05/23/2005 | 07/25/2035 |
| 31394F-YG-4 | FNR 2005-96 UD EXCH SEQ | | | 4 | 1 | 6,510,022 | 108.7670 | 7,346,715 | 6,754,526 | 6,515,968 | | 5,392 | | | 5.500 | 6.543 | MON | 30,958 | 371,499 | 04/25/2006 | 10/25/2035 |
| 31394G-HV-8 | FHR 2649 OE EXCH PAC-11 | | | 4 | 1 | 8,366,803 | 107.8980 | 9,296,282 | 8,615,828 | 8,373,845 | | 6,410 | | | 5.000 | 5.851 | MON | 35,899 | 430,791 | 11/15/2005 | 07/15/2033 |
| 31394H-4G-3 | FHR 2662 PJ PAC-11 | | | 4 | 1 | 1,973,410 | 108.7220 | 2,173,990 | 1,999,582 | 1,974,155 | | 688 | | | 5.500 | 5.878 | MON | 9,165 | 109,977 | 11/20/2006 | 08/15/2033 |
| 31394J-A9-8 | FHR 2678 ZD Z SEQ | | | 4 | 1 | 7,551,223 | 107.6810 | 8,966,225 | 8,326,642 | 8,092,292 | | 6,550 | | | 5.500 | 6.308 | MON | 38,164 | 457,965 | 09/23/2003 | 09/15/2033 |
| 31394J-C2-1 | FHR 2670 QH PAC-11 | | | 4 | 1 | 6,276,319 | 108.8000 | 6,871,363 | 6,315,573 | 6,277,037 | | 653 | | | 5.500 | 5.670 | MON | 28,946 | 347,356 | 11/19/2003 | 09/15/2033 |
| 31394J-KA-4 | FHR 2673 PE EXCH PAC-11 | | | 4 | 1 | 14,581,394 | 110.0550 | 16,187,542 | 14,708,631 | 14,584,470 | | 2,815 | | | 5.500 | 5.755 | MON | 67,415 | 808,975 | 09/26/2003 | 09/15/2033 |
| 31394J-N3-7 | FHR 2676 LH PAC-11 | | | 4 | 1 | 6,010,388 | 106.0320 | 6,631,358 | 6,254,120 | 6,017,452 | | 6,480 | | | 5.000 | 6.092 | MON | 26,059 | 312,706 | 09/17/2003 | 09/15/2033 |
| 31394J-U6-2 | FHR 2677 MG EXCH PAC-11 | | | 4 | 1 | 2,889,893 | 107.9890 | 3,303,607 | 3,059,208 | 2,893,739 | | 3,461 | | | 5.000 | 6.684 | MON | 12,747 | 152,960 | 09/15/2003 | 09/15/2033 |
| 31394K-AQ-7 | FHR 2687 PZ Z PAC-11 SEG | | | 4 | 1 | 13,642,365 | 104.8610 | 15,861,995 | 15,126,670 | 14,832,095 | | 8,004 | | | 5.500 | 6.075 | MON | 69,331 | 831,967 | 10/02/2003 | 10/15/2033 |
| 31394K-MX-9 | FHR 2686 JL PAC-11 | | | 4 | 1 | 12,504,129 | 109.0250 | 13,819,485 | 12,675,466 | 12,508,335 | | 3,811 | | | 5.500 | 5.878 | MON | 58,096 | 697,151 | 09/29/2003 | 10/15/2033 |
| 31394K-Q2-3 | FHR 2686 WZ Z PAC-1-11 | | | 4 | 1 | 11,759,507 | 108.0660 | 14,042,056 | 12,993,930 | 12,699,692 | | 7,040 | | | 5.500 | 6.152 | MON | 59,556 | 714,666 | 10/02/2003 | 10/15/2033 |
| 31394K-YL-2 | FHR 2692 PE EXCH PAC-11 | | | 4 | 1 | 12,933,688 | 108.9660 | 14,348,657 | 13,167,971 | 12,939,702 | | 5,464 | | | 5.500 | 6.006 | MON | 60,353 | 724,239 | 11/05/2003 | 10/15/2033 |
| 31394L-6Z-0 | FHR 2695 BH PAC-11 | | | 4 | 1 | 29,592,234 | 102.9290 | 35,527,104 | 34,516,184 | 33,206,519 | | 34,534 | | | 4.500 | 5.539 | MON | 129,436 | 1,553,228 | 11/07/2003 | 10/15/2033 |
| 31394L-DW-9 | FHR 2691 LG EXCH PAC-11 | | | 4 | 1 | 5,645,525 | 108.8510 | 6,274,956 | 5,764,707 | 5,648,606 | | 2,811 | | | 5.500 | 6.090 | MON | 26,422 | 317,059 | 10/08/2003 | 10/15/2033 |
| 31394L-JA-1 | FHR 2691 ZJ Z SEQ | | | 4 | 1 | 5,296,244 | 106.0210 | 6,900,311 | 6,508,441 | 6,028,411 | | 11,821 | | | 5.000 | 7.252 | MON | 27,119 | 325,422 | 10/09/2003 | 10/15/2033 |
| 31394L-LH-3 | FHR 2694 PG PAC-1-11 | | | 4 | 1 | 7,305,187 | 108.7780 | 8,092,230 | 7,439,199 | 7,308,555 | | 3,065 | | | 5.500 | 6.030 | MON | 34,096 | 409,156 | 10/08/2003 | 10/15/2033 |
| 31394L-P4-8 | FHR 2701 QH PAC-11 | | | 4 | 1 | 4,009,664 | 109.3440 | 4,400,825 | 4,024,757 | 4,010,363 | | 193 | | | 5.500 | 5.606 | MON | 18,447 | 221,362 | 09/13/2004 | 11/15/2033 |
| 31394L-TV-4 | FHR 2707 MG EXCH PAC-11 | | | 4 | 1 | 6,290,971 | 109.1970 | 6,944,078 | 6,359,205 | 6,292,713 | | 1,592 | | | 5.500 | 5.806 | MON | 29,146 | 349,756 | 11/17/2003 | 11/15/2033 |
| 31394M-3B-4 | FHR 2705 PE PAC-11 | | | 4 | 1 | 6,502,872 | 106.7790 | 7,001,702 | 6,557,172 | 6,503,983 | | 1,013 | | | 5.500 | 5.748 | MON | 30,054 | 360,644 | 11/17/2003 | 11/15/2033 |
| 31394M-DB-3 | FHR 2702 EN PAC-11 | | | 4 | 1 | 6,992,140 | 108.0510 | 7,617,494 | 7,049,913 | 6,993,249 | | 1,005 | | | 5.500 | 5.743 | MON | 32,312 | 387,745 | 11/17/2003 | 11/15/2033 |
| 31394N-4X-3 | FHR 2713 EJ EXCH PAC-1-11 | | | 4 | 1 | 17,474,525 | 109.1350 | 19,294,503 | 17,679,497 | 17,479,263 | | 4,281 | | | 5.500 | 5.852 | MON | 81,031 | 972,372 | 02/28/2007 | 12/15/2033 |
| 31394N-E6-1 | FHR 2718 PE EXCH PAC-11 | | | 4 | 1 | 17,423,242 | 109.4650 | 19,150,133 | 17,494,260 | 17,424,182 | | 850 | | | 5.500 | 5.619 | MON | 80,182 | 962,184 | 12/18/2003 | 12/15/2033 |
| 31394N-G4-4 | FHR 2718 ZM Z SEQ | | | 4 | 1 | 11,359,687 | 108.1470 | 14,453,128 | 13,364,338 | 12,822,251 | | 13,520 | | | 5.500 | 6.758 | MON | 61,253 | 735,039 | 05/27/2004 | 12/15/2033 |
| 31394N-P3-6 | FHR 2727 Z SC Z PT | | | 4 | 1 | 8,685,109 | 108.9290 | 11,300,185 | 10,373,909 | 9,606,292 | | 19,624 | | | 5.500 | 7.835 | MON | 47,547 | 570,565 | 05/18/2004 | 11/15/2033 |
| 31394N-RG-5 | FHR 2735 OH PAC-11 | | | 4 | 1 | 5,690,987 | 105.7210 | 6,151,869 | 5,818,970 | 5,694,313 | | 3,032 | | | 5.000 | 5.647 | MON | 24,246 | 290,949 | 01/22/2004 | 01/15/2034 |
| 31394N-RQ-3 | FHR 2735 PH PAC-11 | | | 4 | 1 | 5,025,587 | 109.0850 | 5,524,885 | 5,064,755 | 5,026,371 | | 713 | | | 5.500 | 5.728 | MON | 23,213 | 278,561 | 01/13/2004 | 01/15/2034 |
| 31394P-3R-2 | FHR 2740 PE PAC-11 | | | 4 | 1 | 6,079,380 | 109.2670 | 6,787,554 | 6,211,914 | 6,082,341 | | 2,681 | | | 5.500 | 6.120 | MON | 28,471 | 341,655 | 10/10/2006 | 01/15/2034 |
| 31394P-BQ-5 | FHR 2731 PH PAC-11 | | | 4 | 1 | 8,143,595 | 102.4780 | 8,540,317 | 8,333,807 | 8,148,671 | | 4,622 | | | 5.000 | 5.623 | MON | 34,724 | 416,690 | 01/14/2004 | 01/15/2034 |
| 31394P-VQ-3 | FHR 2743 OG PAC-11 | | | 4 | 1 | 8,381,345 | 107.9730 | 9,224,827 | 8,543,625 | 8,385,786 | | 4,063 | | | 5.000 | 5.505 | MON | 35,598 | 427,181 | 02/09/2004 | 02/15/2034 |
| 31394P-XT-5 | FHR 2756 Z Z SEQ | | | 4 | 1 | 1,976,301 | 107.7440 | 2,529,290 | 2,347,499 | 2,213,186 | | 3,781 | | | 5.500 | 7.355 | MON | 10,759 | 129,112 | 06/07/2004 | 02/15/2034 |
| 31394R-NP-0 | FHR 2752 MZ EXCH Z SEQ | | | 4 | 1 | 12,342,285 | 104.0620 | 14,788,854 | 14,211,538 | 13,522,974 | | 17,614 | | | 5.500 | 6.927 | MON | 65,136 | 781,635 | 06/02/2004 | 02/15/2034 |
| 31394R-NU-9 | FHR 2752 XY EXCH SEQ | | | 4 | 1 | 21,997,376 | 109.1150 | 24,002,532 | 21,997,376 | 21,997,376 | | | | | 5.500 | 5.504 | MON | 100,821 | 1,209,856 | 02/27/2004 | 02/15/2034 |
| 31394R-ZC-6 | FHR 2769 GH PAC-11 | | | 4 | 1 | 8,730,393 | 105.9380 | 9,372,070 | 8,846,720 | 8,733,196 | | 2,532 | | | 5.000 | 5.366 | MON | 36,861 | 442,336 | 03/11/2004 | 03/15/2034 |
| 31394U-6U-1 | FNR 2005-120 Z Z SEQ | | | 4 | 1 | 6,834,408 | 107.5920 | 7,949,498 | 7,388,549 | 7,173,279 | | 5,054 | | | 5.500 | 6.343 | MON | 33,864 | 406,370 | 12/13/2005 | 01/25/2036 |
| 31394U-X6-4 | FNR 2005-110 TC SEQ | | | 4 | 1 | 2,678,691 | 108.5190 | 2,972,879 | 2,739,507 | 2,680,315 | | 1,477 | | | 5.500 | 6.095 | MON | 12,556 | 150,673 | 01/25/2006 | 12/25/2035 |
| 31394V-CV-0 | FNR 2005-117 PB PAC-11 | | | 4 | 1 | 2,366,469 | 105.1270 | 2,527,718 | 2,404,451 | 2,367,040 | | 513 | | | 5.500 | 5.898 | MON | 11,020 | 132,245 | 02/07/2006 | 01/25/2036 |
| 31394V-CZ-1 | FNR 2005-117 AW PAC-11 | | | 4 | 1 | 3,499,761 | 105.1270 | 3,727,081 | 3,545,326 | 3,500,401 | | 575 | | | 5.500 | 5.816 | MON | 16,249 | 194,993 | 02/07/2006 | 01/25/2036 |
| 31394W-NM-6 | FHR 2777 ZG Z SEQ | | | 4 | 1 | 7,575,073 | 108.8000 | 9,801,061 | 9,008,310 | 8,684,213 | | 7,378 | | | 5.500 | 6.548 | MON | 41,288 | 495,457 | 05/03/2004 | 04/15/2034 |
| 31394X-3E-4 | FHR 2783 ME PAC-11 | | | 4 | 1 | 4,934,308 | 109.0070 | 5,469,242 | 5,017,330 | 4,936,442 | | 1,945 | | | 5.500 | 5.974 | MON | 22,996 | 275,953 | 04/20/2004 | 04/15/2034 |
| 31394Y-2B-9 | FHR 2800 DZ Z SEQ | | | 4 | 1 | 1,013,513 | 108.4410 | 1,317,723 | 1,215,152 | 1,133,334 | | 2,170 | | | 5.500 | 7.476 | MON | 5,569 | 66,833 | 06/29/2004 | 05/15/2034 |
| 31394Y-C9-3 | FHR 2792 PE PAC-11 | | | 4 | 1 | 1,987,616 | 108.9640 | 2,180,376 | 2,001,004 | 1,987,859 | | 221 | | | 5.500 | 5.686 | MON | 9,171 | 110,055 | 08/27/2004 | 05/15/2034 |
| 31394Y-NF-7 | FHR 2802 LC SEQ | | | 4 | 1 | 716,614 | 101.8090 | 745,418 | 732,172 | 717,718 | | 453 | | | 5.500 | 6.091 | MON | 3,356 | 40,269 | 08/24/2004 | 05/15/2034 |
| 31394Y-PL-2 | FHR 2802 PB EXCH PAC-1-11 | | | 4 | 1 | 22,894,325 | 103.2880 | 24,557,381 | 23,775,698 | 23,517,677 | | 20,310 | | | 5.500 | 5.807 | MON | 108,972 | 1,307,663 | 03/16/2006 | 05/15/2034 |
| 31395A-3H-6 | FHR 2805 VZ Z SEQ | | | 4 | 1 | 6,790,920 | 108.0070 | 8,810,433 | 8,157,261 | 7,737,865 | | 10,042 | | | 5.500 | 7.176 | MON | 37,387 | 448,649 | 06/28/2004 | 06/15/2034 |
| 31395A-3X-1 | FHR 2813 QZ Z SEQ | | | 4 | 1 | 3,272,469 | 112.5630 | 3,418,655 | 3,037,094 | 3,074,772 | | (1,042) | | | 7.500 | 7.154 | MON | 18,982 | 227,782 | 06/02/2004 | 02/15/2034 |
| 31395A-5K-7 | FHR 2809 GJ PAC-1-11 | | | 4 | 1 | 8,682,395 | 109.4920 | 9,613,518 | 8,780,136 | 8,684,989 | | 2,375 | | | 6.000 | 6.307 | MON | 43,901 | 526,808 | 05/08/2006 | 06/15/2034 |
| 31395A-AB-1 | FHR 2816 ZH Z SEQ | | | 4 | 1 | 16,324,185 | 109.1580 | 19,414,726 | 17,785,969 | 17,440,531 | | 9,115 | | | 6.000 | 6.575 | MON | 88,930 | 1,067,158 | 06/25/2004 | 06/15/2034 |
| 31395A-BS-3 | FHR 2814 ZA Z SEQ | | | 4 | 1 | 10,110,608 | 107.6030 | 13,102,648 | 12,176,871 | 11,500,880 | | 14,942 | | | 5.500 | 7.137 | MON | 55,811 | 669,728 | 06/22/2004 | 06/15/2034 |
| 31395A-DF-9 | FHR 2806 ZV Z SEQ | | | 4 | 1 | 8,109,948 | 112.8050 | 8,296,750 | 7,354,919 | 7,484,599 | | (3,994) | | | 7.500 | 6.971 | MON | 45,968 | 551,619 | 06/10/2004 | 11/15/2033 |
| 31395A-EU-5 | FHR 2808 BE PAC-11 | | | 4 | 1 | 4,184,000 | 109.0230 | 4,606,880 | 4,225,611 | 4,184,870 | | 789 | | | 5.500 | 5.775 | MON | 19,367 | 232,408 | 08/27/2004 | 06/15/2034 |
| 31395A-LJ-2 | FHR 2810 ZA Z SEQ | | | 4 | 1 | 2,107,353 | 113.0800 | 2,166,365 | 1,915,775 | 1,949,727 | | (1,122) | | | 7.500 | 7.017 | MON | 11,974 | 143,683 | 06/01/2004 | 11/15/2033 |
| 31395A-PF-6 | FHR 2807 VZ Z SUP | | | 4 | 1 | 22,615,754 | 110.3550 | 24,768,046 | 22,443,918 | 22,462,938 | | (1,829) | | | 6.000 | 5.980 | MON | 112,220 | 1,346,635 | 03/15/2007 | 06/15/2034 |
| 31395A-Q2-4 | FHR 2804 ED PAC-11 | | | 4 | 1 | 5,602,053 | 108.3540 | 6,085,264 | 5,616,094 | 5,603,462 | | 16 | | | 5.500 | 5.566 | MON | 25,740 | 308,885 | 09/13/2004 | 06/15/2034 |
| 31395B-C5-0 | FNR 2006-22 ZA Z SEQ | | | 4 | 1 | 7,184,731 | 107.0250 | 8,376,608 | 7,826,771 | 7,578,565 | | 6,115 | | | 5.500 | 6.386 | MON | 35,873 | 430,473 | 03/09/2006 | 04/25/2036 |
| 31395B-F8-1 | FNR 2006-26 KZ Z SEQ | | | 4 | 1 | 2,399,632 | 106.9350 | 2,626,378 | 2,456,044 | 2,428,049 | | 169 | | | 6.000 | 6.296 | MON | 12,280 | 147,363 | 10/26/2006 | 04/25/2036 |
| 31395C-FC-0 | FHR 2820 PH EXCH PAC-1-11 | | | 4 | 1 | 6,185,211 | 108.9280 | 6,754,329 | 6,200,713 | 6,185,343 | | 52 | | | 5.500 | 5.574 | MON | 28,420 | 341,039 | 09/01/2004 | 07/15/2034 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31395D-AY-5 | FNR 2006-31 PE EXCH PAC-11 | | | 4 | 1 | 3,469,332 | 108.5110 | 3,864,854 | 3,561,725 | 3,471,295 | | 1,772 | | | 5.500 | 6.193 | MON | 16,325 | 195,895 | 03/31/2006 | 05/25/2036 |
| 31395D-ET-2 | FNR 2006-29 PD EXCH PAC-11 | | | 4 | 1 | 13,935,585 | 108.5660 | 15,915,143 | 14,659,393 | 14,432,930 | | 3,749 | | | 5.500 | 5.992 | MON | 67,189 | 806,267 | 03/30/2006 | 05/25/2036 |
| 31395D-EV-7 | FNR 2006-29 PL EXCH PAC-11 | | | 4 | 1 | 5,085,344 | 109.3930 | 5,611,599 | 5,129,748 | 5,085,744 | | 363 | | | 6.000 | 6.234 | MON | 25,649 | 307,785 | 10/19/2006 | 05/25/2036 |
| 31395D-KN-8 | FNR 2006-33 PH EXCH PAC-11 | | | 4 | 1 | 3,478,290 | 105.6720 | 3,652,734 | 3,456,686 | 3,461,048 | | (250) | | | 6.000 | 5.930 | MON | 17,283 | 207,401 | 09/27/2006 | 05/25/2036 |
| 31395D-SF-7 | FNR 2006-35 GE PAC-11 | | | 4 | 1 | 3,451,482 | 109.5470 | 3,836,242 | 3,501,902 | 3,451,938 | | 401 | | | 6.000 | 6.385 | MON | 17,510 | 210,114 | 07/31/2006 | 05/25/2036 |
| 31395D-U8-0 | FNR 2006-51 LB SEQ | | | 4 | 1 | 2,976,498 | 109.4330 | 3,329,270 | 3,042,295 | 2,977,506 | | 907 | | | 6.000 | 6.565 | MON | 15,211 | 182,538 | 05/03/2006 | 06/25/2036 |
| 31395D-V7-1 | FNR 2006-51 PD PAC-11 | | | 4 | 1 | 15,243,462 | 108.5740 | 16,959,850 | 15,620,543 | 15,252,612 | | 8,310 | | | 5.500 | 6.170 | MON | 71,594 | 859,130 | 05/25/2006 | 06/25/2036 |
| 31395D-ZF-9 | FNR 2006-55 KZ Z SEQ | | | 4 | 1 | 946,798 | 105.0940 | 1,076,432 | 1,024,258 | 986,780 | | 511 | | | 6.000 | 6.989 | MON | 5,121 | 61,455 | 05/04/2006 | 06/25/2036 |
| 31395D-ZP-7 | FNR 2006-55 PE EXCH PAC-11 | | | 4 | 1 | 6,246,748 | 107.3380 | 6,776,416 | 6,313,145 | 6,247,511 | | 694 | | | 6.000 | 6.254 | MON | 31,566 | 378,789 | 06/09/2006 | 06/25/2036 |
| 31395E-DN-4 | FHR 2845 MZ Z SEQ | | | 4 | 1 | 4,185,826 | 105.9550 | 5,379,966 | 5,077,575 | 4,800,265 | | 5,364 | | | 5.000 | 6.685 | MON | 21,157 | 253,879 | 08/18/2004 | 08/15/2034 |
| 31395E-FS-1 | FHR 2838 UY SEQ | | | 4 | 1 | 56,771 | 100.0490 | 56,403 | 56,375 | 56,375 | | | | | 5.000 | 4.503 | MON | 235 | 2,819 | 09/28/2004 | 08/15/2019 |
| 31395E-K6-3 | FHR 2833 JG PAC-11 | | | 4 | 1 | 7,381,637 | 108.8000 | 8,078,047 | 7,424,670 | 7,382,230 | | 531 | | | 5.500 | 5.668 | MON | 34,030 | 408,357 | 11/09/2004 | 08/15/2034 |
| 31395E-QL-4 | FHR 2840 NG EXCH PAC-1-11 | | | 4 | 1 | 5,513,297 | 108.6940 | 6,053,822 | 5,569,610 | 5,514,402 | | 998 | | | 5.500 | 5.777 | MON | 25,527 | 306,329 | 08/26/2004 | 08/15/2034 |
| 31395E-RK-5 | FHR 2840 ZH Z SEQ | | | 4 | 1 | 2,089,039 | 106.2000 | 2,625,506 | 2,472,236 | 2,346,615 | | 2,902 | | | 5.000 | 6.445 | MON | 10,301 | 123,612 | 09/14/2004 | 08/15/2034 |
| 31395E-TJ-6 | FHR 2841 PE PAC-11 | | | 4 | 1 | 6,936,156 | 108.6750 | 7,600,724 | 6,993,992 | 6,937,320 | | 1,054 | | | 5.500 | 5.750 | MON | 32,056 | 384,670 | 08/26/2004 | 08/15/2034 |
| 31395F-FY-5 | FHR 2859 PG PAC-11 | | | 4 | 1 | 2,731,492 | 108.8480 | 2,988,109 | 2,745,218 | 2,732,076 | | 176 | | | 5.500 | 5.631 | MON | 12,582 | 150,987 | 09/15/2004 | 09/15/2034 |
| 31395F-JH-8 | FHR 2854 PH PAC-1-11 | | | 4 | 1 | 6,022,219 | 106.9060 | 6,462,346 | 6,044,888 | 6,023,481 | | 191 | | | 5.500 | 5.610 | MON | 27,706 | 332,469 | 09/13/2004 | 09/15/2034 |
| 31395F-QD-9 | FHR 2858 JP PAC-11 | | | 4 | 1 | 12,810,551 | 108.9070 | 14,046,523 | 12,897,731 | 12,812,137 | | 1,467 | | | 5.500 | 5.686 | MON | 59,115 | 709,375 | 09/09/2004 | 09/15/2034 |
| 31395F-WC-4 | FHR 2856 PE PAC-11 | | | 4 | 1 | 8,155,664 | 108.8590 | 8,910,739 | 8,185,595 | 8,155,972 | | 276 | | | 5.500 | 5.605 | MON | 37,517 | 450,208 | 09/13/2004 | 09/15/2034 |
| 31395G-LX-8 | FHR 2878 Z Z SEQ | | | 4 | 1 | 8,063,697 | 105.8760 | 9,813,233 | 9,268,617 | 8,852,910 | | 8,781 | | | 5.000 | 6.194 | MON | 38,619 | 463,431 | 11/18/2004 | 10/15/2034 |
| 31395G-P2-2 | FHR 2867 LH EXCH PAC-1 | | | 4 | 1 | 7,627,991 | 108.8660 | 8,283,558 | 7,608,969 | 7,608,969 | | | | | 5.500 | 5.500 | MON | 34,874 | 418,493 | 10/26/2004 | 10/15/2034 |
| 31395G-W4-0 | FHR 2873 MG PAC-11 | | | 4 | 1 | 6,474,336 | 108.8280 | 7,063,529 | 6,490,563 | 6,474,467 | | 55 | | | 5.500 | 5.573 | MON | 29,748 | 356,981 | 11/12/2004 | 10/15/2034 |
| 31395H-EB-2 | FHR 2875 ME PAC-11 | | | 4 | 1 | 8,248,046 | 109.0220 | 8,911,426 | 8,173,969 | 8,195,129 | | (998) | | | 5.500 | 5.428 | MON | 37,464 | 449,568 | 10/26/2004 | 10/15/2034 |
| 31395H-TU-4 | FHR 2894 QE EXCH PAC-11 | | | 4 | 1 | 5,991,738 | 108.9160 | 6,509,678 | 5,976,796 | 5,976,796 | | | | | 5.500 | 5.503 | MON | 27,394 | 328,724 | 11/23/2004 | 11/15/2034 |
| 31395H-UQ-1 | FHR 2894 Z Z SEQ | | | 4 | 1 | 4,249,299 | 105.8980 | 5,309,648 | 5,013,922 | 4,759,139 | | 5,312 | | | 5.000 | 6.439 | MON | 20,891 | 250,696 | 11/05/2004 | 11/15/2034 |
| 31395H-YK-0 | FHR 2887 PH PAC-11 | | | 4 | 1 | 6,686,462 | 108.7880 | 7,292,268 | 6,703,220 | 6,686,589 | | 51 | | | 5.500 | 5.573 | MON | 30,723 | 368,677 | 11/12/2004 | 11/15/2034 |
| 31395H-ZD-5 | FHR 2886 AZ Z SEQ | | | 4 | 1 | 3,139,192 | 105.7690 | 3,950,506 | 3,735,049 | 3,555,465 | | 4,077 | | | 5.000 | 6.506 | MON | 15,563 | 186,752 | 11/29/2004 | 11/15/2034 |
| 31395J-7D-2 | FHR 2881 HG PAC-11 | | | 4 | 1 | 4,640,552 | 108.8220 | 5,083,426 | 4,671,314 | 4,641,074 | | 472 | | | 5.500 | 5.681 | MON | 21,410 | 256,922 | 10/27/2004 | 11/15/2034 |
| 31395J-BB-1 | FHR 2881 TG EXCH PAC-1-11 | | | 4 | 1 | 8,793,824 | 108.2040 | 9,684,585 | 8,950,335 | 8,797,318 | | 3,160 | | | 5.000 | 5.462 | MON | 37,293 | 447,517 | 11/02/2004 | 11/15/2034 |
| 31395J-C8-7 | FHR 2883 BZ Z SEQ | | | 4 | 1 | 2,609,774 | 105.8780 | 3,224,115 | 3,045,133 | 2,886,742 | | 2,540 | | | 5.000 | 6.578 | MON | 12,688 | 152,257 | 11/04/2004 | 11/15/2034 |
| 31395J-D3-7 | FHR 2883 KZ Z SEQ | | | 4 | 1 | 5,177,186 | 106.0180 | 6,434,887 | 6,069,608 | 5,737,144 | | 5,302 | | | 5.000 | 6.673 | MON | 25,290 | 303,480 | 11/16/2004 | 11/15/2034 |
| 31395J-U2-0 | FHR 2890 ZA Z SEQ | | | 4 | 1 | 3,320,767 | 107.4860 | 4,225,662 | 3,931,355 | 3,707,929 | | 4,791 | | | 5.000 | 6.662 | MON | 16,381 | 196,568 | 11/12/2004 | 11/15/2034 |
| 31395J-UJ-3 | FHR 2889 OH PAC-11 | | | 4 | 1 | 8,348,666 | 105.4250 | 8,998,848 | 8,535,799 | 8,352,469 | | 3,399 | | | 5.000 | 5.558 | MON | 35,566 | 426,790 | 11/03/2004 | 11/15/2034 |
| 31395K-AA-1 | FHR 2908 DZ Z SEQ | | | 4 | 1 | 8,179,912 | 107.9740 | 9,698,636 | 8,982,377 | 8,742,086 | | 3,993 | | | 5.000 | 5.767 | MON | 37,427 | 449,119 | 12/06/2004 | 12/15/2034 |
| 31395K-AZ-6 | FHR 2897 AD SEQ | | | 4 | 1 | 3,969,540 | 105.3880 | 4,332,395 | 4,110,899 | 3,972,855 | | 3,011 | | | 5.000 | 5.988 | MON | 17,129 | 205,545 | 11/23/2004 | 12/15/2034 |
| 31395K-UC-5 | FHR 2906 KZ Z SEQ | | | 4 | 1 | 7,582,953 | 105.9760 | 9,579,247 | 9,039,094 | 8,637,221 | | 9,565 | | | 5.000 | 6.279 | MON | 37,663 | 451,955 | 11/30/2004 | 12/15/2034 |
| 31395M-VK-2 | FHR 2922 GB PAC-11 | | | 4 | 1 | 10,558,312 | 108.7860 | 11,655,329 | 10,714,000 | 10,647,039 | | 7,521 | | | 5.500 | 5.655 | MON | 49,106 | 589,270 | 03/29/2005 | 02/15/2035 |
| 31395N-3A-3 | FNR 2006-61 PW PAC-11 | | | 4 | 1 | 2,524,179 | 105.4010 | 2,695,977 | 2,557,832 | 2,524,756 | | 521 | | | 6.000 | 6.345 | MON | 12,789 | 153,470 | 07/25/2006 | 07/25/2036 |
| 31395N-4L-8 | FNR 2006-61 PN PAC-11 | | | 4 | 1 | 1,900,607 | 107.8790 | 2,058,072 | 1,907,761 | 1,900,587 | | (8) | | | 6.000 | 6.069 | MON | 9,539 | 114,466 | 01/24/2007 | 07/25/2036 |
| 31395N-C3-9 | FNR 2006-58 DZ Z PAC-11 | | | 4 | 1 | 1,908,764 | 106.4130 | 2,051,045 | 1,927,436 | 1,914,824 | | 85 | | | 6.000 | 6.151 | MON | 9,637 | 115,646 | 09/26/2006 | 07/25/2036 |
| 31395N-CS-4 | FNR 2006-44 PH EXCH PAC-11 | | | 4 | 1 | 3,193,559 | 109.5220 | 3,496,556 | 3,192,561 | 3,192,561 | | | | | 6.000 | 5.965 | MON | 15,963 | 191,554 | 09/19/2006 | 06/25/2036 |
| 31395N-GE-1 | FNR 2006-45 AN SEQ | | | 4 | 1 | 2,479,213 | 106.3910 | 2,663,454 | 2,503,465 | 2,485,160 | | 725 | | | 6.000 | 6.222 | MON | 12,517 | 150,208 | 06/05/2006 | 06/25/2026 |
| 31395N-N8-6 | FNR 2006-66 MZ Z SEQ | | | 4 | 1 | 1,220,831 | 105.3260 | 1,303,112 | 1,237,214 | 1,227,964 | | (14) | | | 6.500 | 6.688 | MON | 6,702 | 80,419 | 06/01/2006 | 07/25/2036 |
| 31395N-VC-8 | FNR 2006-60 PE EXCH PAC-11 | | | 4 | 1 | 2,905,703 | 107.5940 | 3,194,872 | 2,969,382 | 2,910,465 | | 1,020 | | | 6.000 | 6.575 | MON | 14,847 | 178,163 | 08/01/2006 | 07/25/2036 |
| 31395P-XD-9 | FHR 2950 OQ EXCH PAC-11 | | | 4 | 1 | 10,611,849 | 109.2040 | 11,707,664 | 10,720,940 | 10,613,964 | | 1,922 | | | 5.500 | 5.791 | MON | 49,138 | 589,652 | 03/23/2005 | 03/15/2035 |
| 31395R-SE-9 | FHR 2968 PG EXCH PAC-1-11 | | | 4 | 1 | 9,484,501 | 109.0190 | 10,294,822 | 9,443,187 | 9,445,802 | | (532) | | | 5.500 | 5.499 | MON | 43,281 | 519,375 | 07/13/2005 | 04/15/2035 |
| 31395T-DG-6 | FHR 2958 MG PAC-11 | | | 4 | 1 | 4,323,902 | 107.6410 | 4,674,713 | 4,342,888 | 4,324,086 | | 164 | | | 5.500 | 5.633 | MON | 19,905 | 238,859 | 09/20/2005 | 04/15/2035 |
| 31395T-U9-3 | FHR 2983 PE EXCH PAC-1-11 | | | 4 | 1 | 8,669,735 | 109.5660 | 9,493,118 | 8,664,320 | 8,664,320 | | | | | 5.500 | 5.491 | MON | 39,711 | 476,537 | 07/19/2005 | 05/15/2035 |
| 31395T-W8-3 | FHR 2970 WL PAC-1-11 | | | 4 | 1 | 8,209,409 | 108.8730 | 9,009,337 | 8,275,065 | 8,210,728 | | 1,199 | | | 5.500 | 5.719 | MON | 37,927 | 455,129 | 08/05/2005 | 05/15/2035 |
| 31395U-7A-3 | FHR 2981 PE PAC-11 | | | 4 | 1 | 7,552,902 | 108.7720 | 8,279,449 | 7,611,767 | 7,554,017 | | 1,015 | | | 5.500 | 5.720 | MON | 34,887 | 418,647 | 09/30/2005 | 05/15/2035 |
| 31395U-QL-3 | FHR 2975 PM PAC-11 | | | 4 | 1 | 9,972,374 | 108.9480 | 10,699,207 | 9,820,464 | 9,863,492 | | (1,204) | | | 5.500 | 5.384 | MON | 45,010 | 540,126 | 06/21/2005 | 05/15/2035 |
| 31395U-E2-3 | FHR 2980 LE EXCH PAC-11 | | | 4 | 1 | 9,728,221 | 109.1260 | 10,638,019 | 9,748,403 | 9,728,185 | | (15) | | | 5.500 | 5.562 | MON | 44,680 | 536,162 | 08/19/2005 | 05/15/2035 |
| 31395U-J3-6 | FHR 2971 KU EXCH PAC-11 | | | 4 | 1 | 8,100,163 | 109.0490 | 8,805,615 | 8,074,929 | 8,074,929 | | | | | 5.500 | 5.502 | MON | 37,010 | 444,121 | 07/14/2005 | 05/15/2035 |
| 31395U-WT-4 | FHR 2991 EH PAC-2-22 | | | 4 | 1 | 8,679,993 | 109.1840 | 9,578,260 | 8,772,587 | 8,682,211 | | 2,014 | | | 5.500 | 5.820 | MON | 40,208 | 482,492 | 11/06/2006 | 06/15/2035 |
| 31395V-CV-9 | FHR 2992 OH PAC-1-11 | | | 4 | 1 | 5,588,140 | 108.9930 | 6,084,984 | 5,582,906 | 5,582,906 | | | | | 5.500 | 5.501 | MON | 25,588 | 307,060 | 07/14/2005 | 06/15/2035 |
| 31395V-KK-4 | FHR 2984 NE EXCH PAC-11 | | | 4 | 1 | 7,014,629 | 108.9900 | 7,785,000 | 7,142,846 | 7,016,911 | | 2,047 | | | 5.500 | 5.983 | MON | 32,738 | 392,856 | 10/26/2005 | 06/15/2035 |
| 31395W-W4-5 | FHR 3012 PE EXCH PAC-11 | | | 4 | 1 | 9,921,097 | 108.9700 | 10,747,164 | 9,862,539 | 9,873,043 | | (1,090) | | | 5.500 | 5.464 | MON | 45,203 | 542,440 | 08/25/2005 | 08/15/2035 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31395W-ZV-2 | FHR 3018 GC SEQ | | | 4 | 1 | 2,894,913 | 106.1010 | 3,150,324 | 2,969,178 | 2,896,748 | | 1,656 | | | 5.000 | 5.691 | MON | 12,372 | 148,459 | 08/19/2005 | 08/15/2035 |
| 31395X-AA-3 | FHR 3014 DJ PAC-2-22 | | | 4 | 1 | 8,203,004 | 100.0330 | 8,324,247 | 8,321,495 | 8,206,080 | | 2,798 | | | 5.800 | 6.258 | MON | 40,221 | 482,647 | 05/31/2006 | 08/15/2035 |
| 31395X-VH-5 | FHR 3019 ML PAC-11 | | | 4 | 1 | 7,775,882 | 108.7790 | 8,726,088 | 8,021,865 | 7,948,335 | | 1,309 | | | 5.500 | 5.771 | MON | 36,767 | 441,203 | 12/01/2005 | 08/15/2035 |
| 31396A-NL-4 | FHR 3035 Z Z SUP | | | 4 | 1 | 11,833,460 | 111.0940 | 13,671,754 | 12,306,491 | 12,122,246 | | 3,490 | | | 5.850 | 6.279 | MON | 59,994 | 719,930 | 04/16/2007 | 09/15/2035 |
| 31396A-ZM-9 | FHR 3036 WG EXCH PAC-11 | | | 4 | 1 | 7,410,736 | 104.2790 | 7,749,627 | 7,431,638 | 7,414,648 | | 22 | | | 5.500 | 5.567 | MON | 34,062 | 408,740 | 09/23/2005 | 09/15/2035 |
| 31396C-B3-3 | FHR 3057 PG EXCH PAC-11 | | | 4 | 1 | 3,237,066 | 108.9220 | 3,598,536 | 3,303,787 | 3,281,180 | | 341 | | | 5.500 | 5.690 | MON | 15,142 | 181,708 | 10/25/2005 | 10/15/2035 |
| 31396C-KL-3 | FHR 3047 WP SEQ | | | 4 | 1 | 5,368,257 | 104.7160 | 5,806,421 | 5,544,932 | 5,373,202 | | 4,472 | | | 5.000 | 5.907 | MON | 23,104 | 277,247 | 10/11/2005 | 10/15/2035 |
| 31396E-2X-3 | FHR 3053 OH PAC-1-11 | | | 4 | 1 | 11,244,090 | 104.5060 | 11,870,893 | 11,359,011 | 11,311,196 | | 443 | | | 5.500 | 5.624 | MON | 52,062 | 624,746 | 01/09/2006 | 10/15/2035 |
| 31396G-5X-5 | FHR 3086 PE PAC-11 | | | 4 | 1 | 12,026,654 | 107.8960 | 13,326,140 | 12,350,864 | 12,239,948 | | 1,474 | | | 5.500 | 5.768 | MON | 56,608 | 679,297 | 12/15/2005 | 12/15/2035 |
| 31396J-2F-1 | FHR 3126 Z Z SEQ | | | 4 | 1 | 5,475,999 | 107.7510 | 6,146,534 | 5,704,398 | 5,648,945 | | 717 | | | 6.000 | 6.318 | MON | 28,522 | 342,264 | 04/06/2006 | 03/15/2036 |
| 31396K-6S-6 | FNR 2006-100 Z Z SEQ | | | 4 | 1 | 1,725,918 | 107.4730 | 1,892,443 | 1,760,860 | 1,741,826 | | 34 | | | 6.000 | 6.259 | MON | 8,804 | 105,652 | 09/26/2006 | 10/25/2036 |
| 31396K-D6-6 | FNR 2006-83 HZ Z SEQ | | | 4 | 1 | 837,988 | 106.6270 | 924,433 | 866,977 | 848,822 | | 301 | | | 6.000 | 6.481 | MON | 4,335 | 52,019 | 04/07/2008 | 09/25/2036 |
| 31396K-HD-7 | FNR 2006-68 ZA Z SEQ | | | 4 | 1 | 780,141 | 106.7470 | 849,907 | 796,189 | 786,943 | | 35 | | | 6.000 | 6.448 | MON | 3,981 | 47,771 | 11/13/2006 | 08/25/2036 |
| 31396K-PT-3 | FNR 2006-69 PD PAC-11 | | | 4 | 1 | 1,472,172 | 105.7370 | 1,550,820 | 1,466,672 | 1,466,672 | | | | | 6.000 | 5.955 | MON | 7,333 | 88,000 | 01/18/2007 | 08/25/2036 |
| 31396K-QE-5 | FNR 2006-69 PZ Z PAC-11 | | | 4 | 1 | 1,534,641 | 105.3130 | 1,587,407 | 1,507,321 | 1,509,752 | | (131) | | | 6.500 | 6.390 | MON | 8,165 | 97,976 | 08/24/2006 | 08/25/2036 |
| 31396K-S2-9 | FNR 2006-81 NE EXCH PAC-11 | | | 4 | 1 | 5,756,404 | 107.8730 | 6,232,511 | 5,777,619 | 5,756,325 | | (30) | | | 6.000 | 6.066 | MON | 28,888 | 346,657 | 08/16/2006 | 09/25/2036 |
| 31396K-WJ-7 | FNR 2006-71 DZ EXCH SC Z PT | | | 4 | 1 | 8,033,159 | 106.6150 | 8,803,876 | 8,257,664 | 8,161,914 | | 1,032 | | | 6.000 | 6.296 | MON | 41,288 | 495,460 | 01/26/2007 | 07/25/2036 |
| 31396K-X5-6 | FNR 2006-87 Z Z SEQ | | | 4 | 1 | 7,569,137 | 108.5890 | 8,506,308 | 7,833,519 | 7,759,770 | | 1,299 | | | 6.000 | 6.241 | MON | 39,168 | 470,011 | 08/17/2006 | 09/25/2036 |
| 31396L-LG-3 | FNR 2006-102 ME EXCH PAC-11 | | | 4 | 1 | 9,353,148 | 107.5500 | 9,984,421 | 9,283,521 | 9,283,521 | | | | | 6.000 | 5.959 | MON | 46,418 | 557,011 | 09/20/2006 | 10/25/2036 |
| 31396L-NK-2 | FNR 2006-106 TK SC PT | | | 4 | 1 | 9,043,177 | 104.0430 | 9,495,551 | 9,126,600 | 9,049,807 | | 1,287 | | | 5.750 | 5.954 | MON | 43,732 | 524,779 | 09/28/2006 | 10/25/2033 |
| 31396L-PG-9 | FNR 2006-106 AY SEQ | | | 4 | 1 | 4,367,903 | 108.8150 | 4,858,390 | 4,464,805 | 4,370,351 | | 2,239 | | | 5.500 | 6.073 | MON | 20,464 | 245,564 | 10/30/2006 | 11/25/2036 |
| 31396L-QL-7 | FNR 2006-112 DB PAC-11 | | | 4 | 1 | 605,974 | 106.6940 | 658,444 | 617,134 | 606,087 | | 100 | | | 5.500 | 5.940 | MON | 2,829 | 33,942 | 12/13/2006 | 11/25/2036 |
| 31396N-3J-3 | FHR 3135 JE PAC-11 | | | 4 | 1 | 5,982,461 | 107.6360 | 6,324,666 | 5,875,959 | 5,897,139 | | (691) | | | 6.000 | 5.916 | MON | 29,380 | 352,558 | 11/01/2006 | 04/15/2036 |
| 31396N-TM-8 | FHR 3151 LH PAC-1-11 | | | 4 | 1 | 9,179,980 | 106.9220 | 9,667,755 | 9,041,879 | 9,065,767 | | (714) | | | 6.000 | 5.943 | MON | 45,209 | 542,513 | 02/22/2007 | 05/15/2036 |
| 31396P-4B-4 | FNR 2007-24 B SEQ | | | 4 | 1 | 390,592 | 104.3210 | 406,122 | 389,300 | 389,300 | | | | | 6.000 | 5.942 | MON | 1,947 | 23,358 | 02/16/2007 | 03/25/2037 |
| 31396P-J7-7 | FNR 2007-13 NA SEQ NAS | | | 4 | 1 | 572,035 | 108.1690 | 631,486 | 583,793 | 572,180 | | 129 | | | 6.000 | 6.521 | MON | 2,919 | 35,028 | 06/12/2007 | 03/25/2037 |
| 31396P-LT-6 | FNR 2007-2 HE EXCH SEQ | | | 4 | 1 | 3,358,590 | 107.5500 | 3,618,938 | 3,364,899 | 3,358,463 | | (11) | | | 6.000 | 6.001 | MON | 16,825 | 201,894 | 01/17/2007 | 02/25/2037 |
| 31396P-ND-9 | FNR 2007-10 Z Z SEQ | | | 4 | 1 | 2,504,657 | 109.4970 | 2,788,481 | 2,546,636 | 2,522,682 | | 335 | | | 6.000 | 6.324 | MON | 12,733 | 152,798 | 04/03/2007 | 02/25/2037 |
| 31396P-RX-1 | FNR 2007-7 FP SC FLT PT | | | 4 | 1 | 280,860 | 101.1680 | 285,542 | 282,244 | 282,747 | | (25) | | | 2.956 | 2.922 | MON | 116 | 6,796 | 12/16/2013 | 08/25/2036 |
| 31396P-VE-8 | FNR 2007-9 B EXCH SEQ | | | 4 | 1 | 1,263,937 | 107.4460 | 1,361,236 | 1,266,907 | 1,263,878 | | (23) | | | 6.000 | 6.019 | MON | 6,335 | 76,014 | 02/02/2007 | 03/25/2037 |
| 31396P-VY-4 | FNR 2007-23 BW SEQ | | | 4 | 1 | 1,056,438 | 107.0770 | 1,112,519 | 1,038,987 | 1,045,137 | | (208) | | | 6.000 | 5.698 | MON | 5,195 | 62,339 | 03/13/2007 | 03/25/2037 |
| 31396P-Y3-9 | FNR 2007-20 BA NAS | | | 4 | 1 | 2,356,581 | 106.7800 | 2,504,225 | 2,345,222 | 2,345,222 | | | | | 6.000 | 5.925 | MON | 11,726 | 140,713 | 01/23/2007 | 03/25/2037 |
| 31396R-HB-6 | FHR 3149 PE EXCH PAC-11 | | | 4 | 1 | 14,076,406 | 107.5820 | 15,213,864 | 14,141,590 | 14,077,894 | | 616 | | | 6.000 | 6.139 | MON | 70,708 | 848,495 | 10/24/2006 | 05/15/2036 |
| 31396R-QB-6 | FHR 3178 B SC SEQ | | | 4 | 1 | 4,702,168 | 108.6450 | 5,171,155 | 4,759,672 | 4,702,906 | | 644 | | | 6.000 | 6.334 | MON | 23,798 | 285,580 | 06/21/2006 | 06/15/2036 |
| 31396R-TY-3 | FHR 3173 PG EXCH PAC-1-11 | | | 4 | 1 | 11,535,066 | 107.2630 | 12,184,359 | 11,359,352 | 11,415,312 | | (1,176) | | | 6.000 | 5.876 | MON | 56,797 | 681,561 | 11/09/2006 | 06/15/2036 |
| 31396T-XF-5 | FHR 3167 QH PAC-11 | | | 4 | 1 | 14,556,348 | 109.4380 | 15,895,394 | 14,524,575 | 14,524,575 | | | | | 6.000 | 6.018 | MON | 72,623 | 871,475 | 09/08/2006 | 06/15/2036 |
| 31396U-DS-6 | FHR 3192 GE PAC-1-11 | | | 4 | 1 | 8,050,018 | 109.4610 | 8,949,003 | 8,175,486 | 8,051,788 | | 1,572 | | | 6.000 | 6.434 | MON | 40,877 | 490,529 | 06/29/2006 | 07/15/2036 |
| 31396V-2Q-0 | FNBR 2007-B2 B EXCH SEQ | | | 4 | 1 | 10,735,395 | 108.9830 | 11,963,518 | 10,977,374 | 10,739,209 | | 3,420 | | | 5.500 | 6.113 | MON | 50,313 | 603,756 | 05/10/2007 | 06/25/2037 |
| 31396V-7H-5 | FNR 2007-49 CA EXCH SEQ | | | 4 | 1 | 1,935,276 | 107.3010 | 2,090,451 | 1,948,214 | 1,935,308 | | (16) | | | 6.000 | 6.190 | MON | 9,741 | 116,893 | 04/12/2007 | 06/25/2037 |
| 31396V-AY-4 | FNBR 2007-B1 B EXCH SEQ | | | 4 | 1 | 14,061,455 | 108.9710 | 15,551,890 | 14,271,596 | 14,064,679 | | 2,902 | | | 5.500 | 5.874 | MON | 65,411 | 784,938 | 03/20/2007 | 04/25/2037 |
| 31396V-NK-0 | FNR 2007-26 BD SEQ | | | 4 | 1 | 4,087,423 | 108.3870 | 4,369,457 | 4,031,362 | 4,041,279 | | (188) | | | 6.000 | 5.874 | MON | 20,157 | 241,882 | 03/19/2007 | 04/25/2037 |
| 31396V-XB-9 | FNR 2007-44 WB SEQ | | | 4 | 1 | 3,018,273 | 103.9070 | 3,160,399 | 3,041,560 | 3,018,482 | | 20 | | | 6.000 | 6.156 | MON | 15,208 | 182,494 | 04/11/2007 | 05/25/2047 |
| 31396V-ZM-3 | FNR 2007-41 B EXCH SEQ | | | 4 | 1 | 2,132,664 | 108.1340 | 2,313,363 | 2,139,349 | 2,132,649 | | 14 | | | 6.000 | 6.039 | MON | 10,697 | 128,361 | 04/17/2007 | 05/25/2037 |
| 31396W-7C-4 | FNR 2007-83 PE PAC-11 | | | 4 | 1 | 3,198,754 | 111.6000 | 3,499,811 | 3,136,033 | 3,147,474 | | (132) | | | 6.000 | 5.778 | MON | 15,680 | 188,162 | 02/07/2008 | 08/25/2037 |
| 31396W-DR-4 | FNR 2007-53 NE EXCH PAC | | | 4 | 1 | 2,037,409 | 108.1400 | 2,178,932 | 2,014,924 | 2,016,400 | | (105) | | | 6.000 | 5.923 | MON | 10,075 | 120,895 | 05/08/2007 | 06/25/2037 |
| 31396W-RX-6 | FNR 2007-70 B SEQ | | | 4 | 1 | 1,520,021 | 104.5190 | 1,639,219 | 1,568,341 | 1,520,039 | | (15) | | | 6.000 | 6.844 | MON | 7,842 | 94,101 | 06/19/2007 | 07/25/2047 |
| 31396W-XH-4 | FNR 2007-61 AW EXCH SEQ | | | 4 | 1 | 2,876,647 | 107.3730 | 3,176,615 | 2,958,481 | 2,877,030 | | 276 | | | 6.000 | 6.699 | MON | 14,792 | 177,509 | 06/25/2007 | 07/25/2037 |
| 31396W-XQ-4 | FNR 2007-66 B SEQ | | | 4 | 1 | 1,376,358 | 105.5050 | 1,498,180 | 1,420,007 | 1,376,860 | | 442 | | | 6.000 | 6.920 | MON | 7,100 | 85,200 | 08/13/2007 | 07/25/2037 |
| 31396W-Y8-3 | FNR 2007-76 EB SEQ | | | 4 | 1 | 1,859,748 | 111.2110 | 2,121,588 | 1,907,717 | 1,859,975 | | 157 | | | 6.000 | 6.845 | MON | 9,539 | 114,463 | 07/16/2007 | 08/25/2037 |
| 31396W-YB-6 | FNR 2007-66 BA NAS | | | 4 | 1 | 2,336,485 | 105.7960 | 2,532,117 | 2,393,401 | 2,337,090 | | 531 | | | 6.000 | 6.692 | MON | 11,967 | 143,604 | 06/12/2007 | 07/25/2037 |
| 31396X-AK-0 | FNR 2007-81 AY SEQ | | | 4 | 1 | 2,710,303 | 107.9370 | 3,007,914 | 2,786,733 | 2,710,615 | | 198 | | | 6.000 | 6.893 | MON | 13,934 | 167,204 | 07/06/2007 | 08/25/2037 |
| 31396X-DF-8 | FNR 2007-79 B SEQ | | | 4 | 1 | 882,081 | 105.8640 | 955,515 | 902,591 | 882,254 | | 148 | | | 6.000 | 6.565 | MON | 4,513 | 54,155 | 07/27/2007 | 08/25/2037 |
| 31396X-QY-3 | FNR 2007-85 BE PAC-11 | | | 4 | 1 | 8,481,863 | 106.8290 | 9,138,187 | 8,554,038 | 8,509,683 | | 138 | | | 6.000 | 6.112 | MON | 42,770 | 513,242 | 07/26/2007 | 09/25/2037 |
| 31396Y-5Q-1 | FNR 2008-34 ZA Z SEQ | | | 4 | 1 | 1,244,359 | 104.5160 | 1,391,380 | 1,331,255 | 1,287,179 | | 322 | | | 5.500 | 6.525 | MON | 6,102 | 73,219 | 04/01/2008 | 05/25/2038 |
| 31396Y-NR-9 | FNR 2008-12 AL EXCH SEQ | | | 4 | 1 | 4,790,421 | 107.7750 | 5,218,932 | 4,842,430 | 4,790,839 | | 363 | | | 6.000 | 6.279 | MON | 24,212 | 290,546 | 02/19/2008 | 03/25/2038 |
| 31396Y-R2-0 | FNR 2008-26 ZB Z SEQ | | | 4 | 1 | 13,599,534 | 105.2400 | 17,361,132 | 16,496,781 | 15,665,844 | | 17,974 | | | 5.000 | 6.473 | MON | 68,737 | 824,839 | 05/29/2008 | 04/25/2038 |
| 31396Y-WF-5 | FNR 2008-13 AY SEQ | | | 4 | 1 | 2,092,185 | 108.5900 | 2,297,022 | 2,115,321 | 2,095,519 | | 49 | | | 6.000 | 6.221 | MON | 10,577 | 126,919 | 04/24/2008 | 03/25/2048 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31397A-AW-3 | FHR 3205 PE EXCH PAC-1-11 | | | 4 | 1 | 9,656,749 | 107.3900 | 10,325,205 | 9,614,685 | 9,614,685 | | | | | 6.000 | 6.003 | MON | 48,073 | 576,881 | 08/22/2006 | 08/15/2036 |
| 31397B-3L-3 | FHR 3220 C EXCH SEQ | | | 4 | 1 | 469,138 | 106.5080 | 498,343 | 467,895 | 467,973 | | (24) | | | 6.000 | 6.002 | MON | 2,339 | 28,074 | 01/05/2007 | 09/15/2036 |
| 31397C-5S-4 | FHR 3241 DB PAC-11 | | | 4 | 1 | 2,787,495 | 105.5130 | 2,970,491 | 2,815,295 | 2,787,690 | | 154 | | | 5.500 | 5.743 | MON | 12,903 | 154,841 | 12/11/2006 | 11/15/2036 |
| 31397C-AK-5 | FHR 3246 D EXCH SEQ | | | 4 | 1 | 298,826 | 103.5650 | 308,563 | 297,942 | 298,092 | | 1 | | | 6.000 | 6.022 | MON | 1,490 | 17,876 | 12/19/2006 | 11/15/2036 |
| 31397C-V6-3 | FHR 3239 EG EXCH SC SEQ | | | 4 | 1 | 3,588,217 | 106.2170 | 3,812,778 | 3,589,620 | 3,587,980 | | (94) | | | 5.750 | 5.770 | MON | 17,200 | 206,403 | 11/28/2006 | 11/15/2036 |
| 31397E-DE-2 | FHR 3249 BZ Z SEQ | | | 4 | 1 | 3,510,932 | 106.7570 | 3,753,450 | 3,515,876 | 3,510,835 | | (40) | | | 6.000 | 6.046 | MON | 17,579 | 210,952 | 12/12/2006 | 12/15/2036 |
| 31397E-TN-5 | FHR 3268 HP PAC-1-11 | | | 4 | 1 | 1,775,826 | 105.2170 | 1,892,799 | 1,798,939 | 1,776,030 | | 172 | | | 5.500 | 5.921 | MON | 8,245 | 98,942 | 05/08/2007 | 01/15/2037 |
| 31397E-W5-0 | FHR 3280 ME PAC-1-11 | | | 4 | 1 | 2,620,335 | 108.5210 | 2,880,988 | 2,654,764 | 2,641,651 | | 99 | | | 5.500 | 5.648 | MON | 12,168 | 146,012 | 03/06/2007 | 02/15/2037 |
| 31397F-BY-7 | FHR 3279 PL PAC-11 | | | 4 | 1 | 11,025,462 | 108.9090 | 11,721,960 | 10,763,111 | 10,858,478 | | (1,799) | | | 6.000 | 5.769 | MON | 53,816 | 645,787 | 03/15/2007 | 02/15/2037 |
| 31397F-FP-2 | FHR 3271 FP FLT PT | | | 4 | 1 | 84,060 | 100.0340 | 84,061 | 84,033 | 84,033 | | | | | 2.755 | 2.770 | MON | 102 | 1,874 | 01/22/2007 | 02/15/2037 |
| 31397H-K6-4 | FHR 3316 JC SEQ | | | 4 | 1 | 2,423,461 | 106.4780 | 2,603,766 | 2,445,352 | 2,423,668 | | 180 | | | 5.900 | 6.168 | MON | 12,023 | 144,276 | 05/17/2007 | 05/15/2037 |
| 31397J-AC-8 | FHR 3335 AG SEQ | | | 4 | 1 | 3,552,882 | 111.0200 | 3,921,201 | 3,531,980 | 3,537,773 | | (207) | | | 6.500 | 6.449 | MON | 19,132 | 229,579 | 07/10/2007 | 06/15/2037 |
| 31397J-MR-2 | FHR 3341 B SEQ | | | 4 | 1 | 604,899 | 107.2770 | 674,755 | 628,986 | 604,997 | | 61 | | | 6.000 | 7.242 | MON | 3,145 | 37,739 | 08/14/2007 | 07/15/2037 |
| 31397J-0J-6 | FHR 3351 AC EXCH SEQ | | | 4 | 1 | 1,645,178 | 106.2070 | 1,803,750 | 1,698,342 | 1,645,607 | | 351 | | | 6.000 | 6.964 | MON | 8,492 | 101,901 | 07/13/2007 | 07/15/2037 |
| 31397J-V3-5 | FHR 3349 EP PAC-1-11 | | | 4 | 1 | 14,492,269 | 107.9690 | 15,873,501 | 14,701,885 | 14,632,035 | | 3,681 | | | 6.000 | 6.143 | MON | 73,509 | 882,113 | 07/25/2007 | 07/15/2037 |
| 31397J-VB-7 | FHR 3349 GW SEQ | | | 4 | 1 | 5,658,080 | 108.7100 | 6,331,303 | 5,824,035 | 5,659,815 | | 1,486 | | | 6.000 | 6.808 | MON | 29,120 | 349,442 | 08/06/2007 | 07/15/2037 |
| 31397J-WV-2 | FHR 3344 AC SEQ | | | 4 | 1 | 2,435,656 | 109.0830 | 2,723,840 | 2,497,026 | 2,436,418 | | 680 | | | 6.000 | 6.700 | MON | 12,485 | 149,822 | 06/28/2007 | 07/15/2037 |
| 31397K-3F-6 | FHR 3347 PM EXCH PAC-11 | | | 4 | 1 | 9,389,283 | 107.2460 | 9,590,151 | 8,942,174 | 9,017,746 | | (1,410) | | | 6.000 | 5.778 | MON | 44,711 | 536,531 | 01/30/2008 | 07/15/2037 |
| 31397K-A8-4 | FHR 3356 PE PAC-1-11 | | | 4 | 1 | 12,335,739 | 107.9390 | 12,916,518 | 11,966,461 | 12,041,608 | | (1,272) | | | 6.000 | 5.844 | MON | 59,832 | 717,988 | 03/04/2008 | 08/15/2037 |
| 31397L-2V-0 | FNR 2008-62 AY EXCH SEQ | | | 4 | 1 | 7,455,318 | 108.7550 | 8,442,086 | 7,762,485 | 7,459,608 | | 3,702 | | | 5.500 | 6.782 | MON | 35,578 | 426,937 | 06/25/2008 | 07/25/2038 |
| 31397L-DS-5 | FNR 2008-24 AZ EXCH Z SEQ | | | 4 | 1 | 12,451,813 | 107.3040 | 15,719,163 | 14,649,192 | 14,076,010 | | 9,416 | | | 5.000 | 6.214 | MON | 61,038 | 732,460 | 05/05/2008 | 04/25/2038 |
| 31397L-M7-1 | FNR 2008-58 KW SEQ | | | 4 | 1 | 6,197,467 | 106.1210 | 6,955,557 | 6,554,354 | 6,209,393 | | 11,024 | | | 5.000 | 7.327 | MON | 27,310 | 327,718 | 06/05/2008 | 07/25/2038 |
| 31397L-PP-8 | FNR 2008-42 ZA EXCH Z SEQ | | | 4 | 1 | 9,496,684 | 106.9170 | 10,718,773 | 10,025,288 | 9,851,362 | | 2,021 | | | 5.500 | 5.970 | MON | 45,949 | 551,391 | 05/28/2008 | 05/25/2038 |
| 31397M-HL-4 | FNR 2008-70 AY EXCH SEQ | | | 4 | 1 | 5,089,159 | 108.9840 | 5,830,395 | 5,349,773 | 5,092,405 | | 2,782 | | | 5.500 | 7.044 | MON | 24,520 | 294,237 | 07/30/2008 | 08/25/2038 |
| 31397M-KT-3 | FNR 2008-68 LJ EXCH SEQ | | | 4 | 1 | 8,978,239 | 107.3010 | 10,106,548 | 9,418,891 | 8,985,042 | | 6,007 | | | 5.500 | 7.029 | MON | 43,170 | 518,039 | 08/06/2008 | 08/25/2038 |
| 31397P-NU-0 | FHR 3399 ZB Z SEQ | | | 4 | 1 | 2,910,478 | 104.6100 | 3,181,855 | 3,041,649 | 2,982,052 | | 598 | | | 5.500 | 5.967 | MON | 13,941 | 167,291 | 05/22/2008 | 12/15/2037 |
| 31397P-RT-9 | FHR 3406 B SEQ | | | 4 | 1 | 707,815 | 104.2870 | 734,256 | 704,075 | 704,303 | | 1 | | | 6.000 | 5.969 | MON | 3,520 | 42,244 | 05/22/2008 | 01/15/2038 |
| 31397P-SG-6 | FHR 3407 B SEQ | | | 4 | 1 | 2,849,597 | 107.0960 | 3,091,330 | 2,886,496 | 2,849,746 | | 60 | | | 5.500 | 6.118 | MON | 13,230 | 158,757 | 01/11/2008 | 01/15/2038 |
| 31397Q-HU-5 | FNR 2011-2 PL EXCH PAC | | | 4 | 1 | 9,954,560 | 103.3600 | 10,187,133 | 9,856,000 | 9,899,560 | | (10,715) | | | 4.000 | 3.907 | MON | 32,853 | 394,240 | 06/25/2014 | 02/25/2041 |
| 31397Q-TJ-7 | FNR 2011-1 ZG Z SEQ | | | 4 | 1 | 5,762,302 | 100.9070 | 5,854,803 | 5,802,192 | 5,780,828 | | 69 | | | 4.000 | 4.055 | MON | 19,341 | 232,088 | 09/09/2011 | 02/25/2041 |
| 31397Q-XA-1 | FNR 2011-15 VZ Z SEQ | | | 4 | 1 | 13,455,140 | 106.1960 | 14,519,796 | 13,672,648 | 13,560,174 | | 9,589 | | | 4.000 | 4.129 | MON | 45,575 | 535,238 | 12/01/2018 | 03/25/2041 |
| 31397Q-XE-3 | FNR 2011-15 EZ Z SEQ | | | 4 | 1 | 19,501,518 | 106.0020 | 21,336,877 | 20,128,833 | 19,851,575 | | 2,718 | | | 4.000 | 4.281 | MON | 67,096 | 805,153 | 09/07/2011 | 03/25/2041 |
| 31397R-FM-3 | FHR 3412 AY SEQ | | | 4 | 1 | 1,459,388 | 108.5930 | 1,623,735 | 1,495,244 | 1,459,386 | | (61) | | | 5.500 | 6.411 | MON | 6,853 | 82,238 | 05/27/2008 | 02/15/2038 |
| 31397T-QD-7 | FHR 3447 BA SEQ | | | 4 | 1 | 2,594,574 | 105.9050 | 2,884,911 | 2,724,046 | 2,597,185 | | 2,348 | | | 5.000 | 6.297 | MON | 11,350 | 136,202 | 05/13/2008 | 05/15/2038 |
| 31397U-K3-2 | FNR 2011-65 Z Z SEQ | | | 4 | 1 | 3,842,585 | 103.0080 | 3,992,222 | 3,875,647 | 3,858,633 | | 85 | | | 4.000 | 4.067 | MON | 12,919 | 155,026 | 09/27/2011 | 07/25/2041 |
| 31397W-4G-7 | FHR 3460 BY EXCH SEQ | | | 4 | 1 | 8,924,747 | 108.7600 | 10,054,874 | 9,245,008 | 8,931,534 | | 6,116 | | | 5.500 | 6.438 | MON | 42,373 | 508,476 | 07/16/2008 | 06/15/2038 |
| 31397W-GS-8 | FHR 3455 KC EXCH SEQ | | | 4 | 1 | 3,908,707 | 106.5480 | 4,426,439 | 4,154,427 | 3,913,039 | | 3,869 | | | 5.000 | 6.960 | MON | 17,310 | 207,721 | 06/09/2008 | 06/15/2038 |
| 31398N-DG-6 | FNR 2010-98 PE AD PAC-11 | | | 4 | 1 | 10,937,723 | 104.8890 | 10,848,692 | 10,343,000 | 10,685,355 | | (44,539) | | | 4.500 | 4.028 | MON | 38,786 | 465,435 | 03/05/2014 | 09/25/2040 |
| 31398S-H6-3 | FNR 2010-135 EP AD PAC-11 | | | 4 | 1 | 10,434,375 | 105.6240 | 10,562,410 | 10,000,000 | 10,297,630 | | (31,801) | | | 4.500 | 4.099 | MON | 37,500 | 450,000 | 03/12/2014 | 12/25/2040 |
| 31398S-T9-4 | FNR 2010-140 EH EXCH AD PAC-11 | | | 4 | 1 | 31,896,336 | 107.6820 | 30,311,395 | 28,149,000 | 30,199,161 | | (226,542) | | | 4.500 | 3.508 | MON | 105,559 | 1,266,705 | 02/14/2013 | 12/25/2040 |
| 31402D-MP-2 | FN 725866 | | | 4 | 1 | 2,337,950 | 104.1990 | 2,541,338 | 2,438,937 | 2,342,989 | | 2,221 | | | 4.500 | 5.453 | MON | 9,146 | 109,752 | 10/06/2004 | 09/01/2034 |
| 31403F-ZU-1 | FN 747855 | | | 4 | 1 | 5,399 | 102.3620 | 5,780 | 5,646 | 5,583 | | 71 | | | 4.000 | 7.511 | MON | 19 | 226 | 11/20/2008 | 06/01/2019 |
| 31403J-5L-6 | FN 750651 | | | 4 | 1 | 105,203 | 104.3640 | 114,555 | 109,765 | 105,912 | | 195 | | | 4.500 | 5.079 | MON | 412 | 4,939 | 11/20/2008 | 09/01/2033 |
| 31404D-E7-9 | FN 765258 | | | 4 | 1 | 1,942 | 101.7920 | 2,003 | 1,967 | 1,959 | | 7 | | | 4.500 | 5.345 | MON | 7 | 89 | 11/20/2008 | 03/01/2019 |
| 31404W-TV-8 | FN 780964 | | | 4 | 1 | 22,605 | 101.7920 | 22,992 | 22,587 | 22,587 | | | | | 4.500 | 3.711 | MON | 85 | 1,016 | 10/12/2004 | 05/01/2019 |
| 31406K-GM-6 | FN 812104 | | | 4 | 1 | 48,226 | 104.1330 | 52,483 | 50,400 | 48,294 | | 18 | | | 4.500 | 5.150 | MON | 189 | 2,268 | 11/20/2008 | 02/01/2035 |
| 31406M-HW-9 | FN 813945 | | | 4 | 1 | 2,383 | 101.7920 | 2,465 | 2,422 | 2,397 | | 7 | | | 4.500 | 5.346 | MON | 9 | 109 | 11/20/2008 | 12/01/2020 |
| 31407E-VL-4 | FN 828719 | | | 4 | 1 | 20,171 | 100.2670 | 19,237 | 19,186 | 20,060 | | (45) | | | 7.500 | 6.859 | MON | 120 | 1,439 | 11/20/2008 | 07/01/2035 |
| 31409A-PF-0 | FN 865422 | | | 4 | 1 | 10,968 | 103.8980 | 11,241 | 10,820 | 10,940 | | (6) | | | 3.462 | 3.329 | MON | 29 | 375 | 11/20/2008 | 02/01/2036 |
| 3140J7-2P-9 | FN BM3481 | | | 4 | 1 | 34,073,028 | 102.6200 | 34,185,876 | 33,313,073 | 34,059,767 | | (13,260) | | | 4.000 | 3.822 | MON | 111,044 | 666,261 | 06/06/2018 | 02/01/2048 |
| 3140J8-DH-3 | FN BM3703 | | | 4 | 1 | 42,755,453 | 102.6140 | 42,659,939 | 41,573,215 | 42,735,278 | | (20,175) | | | 4.000 | 3.776 | MON | 138,577 | 831,464 | 05/30/2018 | 03/01/2048 |
| 31410D-U7-3 | FN 886306 | | | 4 | 1 | 21,950 | 104.3860 | 22,507 | 21,561 | 21,809 | | (11) | | | 4.281 | 4.189 | MON | 72 | 814 | 11/20/2008 | 07/01/2036 |
| 31410G-7C-1 | FN 889291 | | | 4 | 1 | 11,560 | 102.1760 | 11,820 | 11,568 | 11,551 | | (4) | | | 5.000 | 4.937 | MON | 48 | 578 | 11/20/2008 | 04/01/2023 |
| 31410G-CT-8 | FN 888482 | | | 4 | 1 | 13,988 | 104.2060 | 15,224 | 14,609 | 14,015 | | 12 | | | 4.500 | 5.487 | MON | 55 | 657 | 11/20/2008 | 05/01/2035 |
| 31412T-B9-3 | FN 933964 | | | 4 | 1 | 1,688 | 101.7600 | 1,719 | 1,689 | 1,686 | | (1) | | | 5.000 | 4.951 | MON | 7 | 85 | 11/20/2008 | 07/01/2023 |
| 31414R-B5-3 | FN 973560 | | | 4 | 1 | 2,039 | 102.7770 | 2,134 | 2,076 | 2,048 | | 3 | | | 4.500 | 5.286 | MON | 8 | 93 | 11/20/2008 | 03/01/2023 |
| 31414T-JR-3 | FN 975572 | | | 4 | 1 | 4,156 | 102.5330 | 4,340 | 4,232 | 4,174 | | 6 | | | 4.500 | 5.280 | MON | 16 | 190 | 11/20/2008 | 06/01/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31415L-LF-2 | FN 983326 | | | 4 | 1 | 6,977 | 102.2140 | 7,137 | 6,982 | 6,973 | | (2) | | | 5.000 | 4.950 | MON | 29 | 349 | 11/20/2008 | 07/01/2023 |
| 31418B-MF-0 | FN MA2157 | | | 4 | 1 | 19,817,741 | 102.6190 | 19,017,433 | 18,532,078 | 19,768,706 | | (25,183) | | | 4.000 | 2.989 | MON | 61,774 | 741,283 | 06/02/2017 | 01/01/2045 |
| 52518R-BE-5 | LSSC 2002-GE1 A SC CSTR | | | 4 | 6* | 0.0000 | | | 114,306 | | | | | | 0.000 | 0.000 | MON | | | 06/30/2006 | 07/26/2024 |
| 74436G-BL-6 | PSI 16 I IO NTL PAC-1-11 | | | 4 | 6* | 0.0000 | | | 301 | | | | | | 6,801.250 | 0.000 | MON | 1,705 | 20,462 | 01/02/2004 | 10/25/2021 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 12,678,192,498 | XXX | 13,116,987,555 | 13,242,428,989 | 12,732,936,441 | | 4,788,640 | | | XXX | XXX | XXX | 43,631,950 | 505,941,533 | XXX | XXX |
| 45201L-VF-9 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.44 | | | 1 | 1FE | 4,215,000 | 100.6950 | 4,244,294 | 4,215,000 | 4,215,000 | | | | | 4.440 | 4.440 | JJ | 93,573 | 187,146 | 05/09/2013 | 07/01/2033 |
| 45201L-VG-7 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.54 | | | 1 | 1FE | 2,505,000 | 100.3940 | 2,514,870 | 2,505,000 | 2,505,000 | | | | | 4.540 | 4.540 | JJ | 56,864 | 113,727 | 05/09/2013 | 07/01/2038 |
| 45201L-VH-5 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.64 | | | 1 | 1FE | 3,220,000 | 101.3120 | 3,262,246 | 3,220,000 | 3,220,000 | | | | | 4.640 | 4.640 | JJ | 74,704 | 149,408 | 05/09/2013 | 07/01/2043 |
| 45201L-VJ-1 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.79 | | | 1 | 1FE | 3,281,451 | 101.9620 | 3,476,904 | 3,410,000 | 3,290,565 | | 1,816 | | | 4.790 | 5.021 | JJ | 81,670 | 163,339 | 07/23/2013 | 07/01/2047 |
| 57586N-RR-4 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.78 | | | 1 | 1FE | 515,574 | 102.1510 | 520,970 | 510,000 | 510,000 | | | | | 4.786 | 4.786 | JD | 2,034 | 24,604 | 03/27/2013 | 12/01/2032 |
| 57586N-YS-4 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11 | | | 1 | 1FE | 1,315,000 | 100.1540 | 1,317,025 | 1,315,000 | 1,315,000 | | | | | 4.110 | 4.110 | JD | 4,504 | 54,047 | 03/18/2015 | 12/01/2030 |
| 57586N-YT-2 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.31 | | | 1 | 1FE | 2,745,000 | 99.2820 | 2,725,291 | 2,745,000 | 2,745,000 | | | | | 4.314 | 4.314 | JD | 9,868 | 118,419 | 03/18/2015 | 12/01/2035 |
| 57586N-YU-9 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.51 | | | 1 | 1FE | 1,655,000 | 101.3520 | 1,677,376 | 1,655,000 | 1,655,000 | | | | | 4.514 | 4.514 | JD | 6,226 | 74,707 | 03/18/2015 | 12/01/2040 |
| 92812Q-3F-2 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4 08 | | | 1 | 1FE | 10,900,000 | 100.4320 | 10,947,088 | 10,900,000 | 10,900,000 | | | | | 4.000 | 4.000 | FA | 181,667 | 436,000 | 07/25/2012 | 08/01/2033 |
| 92812Q-3H-8 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.2 | | | 1 | 1FE | 19,100,000 | 100.1560 | 19,129,796 | 19,100,000 | 19,100,000 | | | | | 4.200 | 4.200 | FA | 334,250 | 802,200 | 07/25/2012 | 08/01/2042 |
| 92812Q-6D-4 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 | | | 1 | 1FE | 146,220,000 | 95.4790 | 139,609,394 | 146,220,000 | 146,220,000 | | | | | 3.824 | 3.824 | FA | 2,329,772 | 5,591,453 | 04/23/2013 | 02/01/2043 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 195,672,025 | XXX | 189,425,254 | 195,795,000 | 195,675,565 | | 1,816 | | | XXX | XXX | XXX | 3,175,132 | 7,715,050 | XXX | XXX |
| 196711-QB-4 | COLORADO ST COPS State of Colorado 4.047 09/01/ | | | 2 | 1FE | 6,400,710 | 100.5580 | 6,435,712 | 6,400,000 | 6,400,645 | | (65) | | | 4.047 | 4.046 | MS | 86,336 | 114,395 | 03/16/2018 | 09/01/2038 |
| 34160P-DF-3 | FLORIDA ST DEPT OF MGMT SVCS C US TREASURY OBLIG | | | 1 | 1FE | 14,000,000 | 102.3090 | 14,323,260 | 14,000,000 | 14,000,000 | | | | | 6.825 | 6.825 | FA | 398,125 | 955,500 | 10/29/2009 | 08/01/2029 |
| 49228M-CV-4 | KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 | | | 1 | 1FE | 10,000,000 | 125.0310 | 12,503,100 | 10,000,000 | 10,000,000 | | | | | 6.649 | 6.649 | MN | 110,817 | 664,900 | 04/23/2008 | 05/01/2038 |
| 578305-CZ-5 | MAYFIELD OH CITY SCH DIST COPS Mayfield City School Dist 2.25 | | | | 1FE | 8,235,300 | 87.8330 | 8,783,300 | 10,000,000 | 8,985,398 | | 130,489 | | | 2.250 | 4.000 | MS | 75,000 | 225,000 | 08/14/2012 | 09/01/2025 |
| 641494-DT-3 | NEVADA ST SYS OF HGR EDU COPS Nevada System of Higher E 4.47 | | | 1 | 1FE | 2,000,000 | 102.0650 | 2,041,300 | 2,000,000 | 2,000,000 | | | | | 4.471 | 4.471 | JJ | 44,710 | 89,420 | 03/10/2016 | 07/01/2036 |
| 641494-DU-0 | NEVADA ST SYS OF HGR EDU COPS Nevada System of Higher E 4.72 | | | 1 | 1FE | 7,000,000 | 102.6420 | 7,184,940 | 7,000,000 | 7,000,000 | | | | | 4.721 | 4.721 | JJ | 165,235 | 330,470 | 03/10/2016 | 07/01/2046 |
| 646136-XT-3 | NEW JERSEY ST TRANSPRTN TRUST New Jersey Transportation 6.10 | | | 1 | 2FE | 15,049,580 | 103.3870 | 13,440,310 | 13,000,000 | 13,531,267 | | (256,880) | | | 6.104 | 3.910 | JD | 35,268 | 793,520 | 06/05/2012 | 12/15/2028 |
| 684518-AB-9 | ORANGE CNTY FL SCH BRD LEASING Orange County School Boar 1.15 | | | | 1FE | 8,792,520 | 83.0360 | 9,964,320 | 12,000,000 | 10,266,191 | | 254,139 | | | 1.150 | 3.899 | MJSD | 6,133 | 138,000 | 07/25/2012 | 12/15/2024 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 71,478,110 | XXX | 74,676,242 | 74,400,000 | 72,183,501 | | 127,683 | | | XXX | XXX | XXX | 921,624 | 3,311,205 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 18,426,857,613 | XXX | 19,109,992,841 | 18,965,965,989 | 18,477,846,347 | | 4,043,188 | | | XXX | XXX | XXX | 112,505,569 | 753,589,415 | XXX | XXX |
| 00003#-AB-9 | A&E TELEVISION NETWORKS LLC B-SR-UNSEC | | | 1 | 1 | 25,000,000 | 100.8490 | 25,212,250 | 25,000,000 | 25,000,000 | | | | | 3.630 | 3.630 | FA | 325,188 | 907,500 | 08/22/2012 | 08/22/2022 |
| 00003#-AC-7 | A&E TELEVISION NETWORKS LLC C-SR-UNSEC | | | 1 | 1 | 25,000,000 | 100.5150 | 25,128,750 | 25,000,000 | 25,000,000 | | | | | 3.780 | 3.780 | FA | 338,625 | 945,000 | 08/22/2012 | 08/22/2024 |
| 00003#-AD-5 | A&E TELEVISION NETWORKS LLC D-SR-UNSEC | | | 1 | 1 | 30,000,000 | 98.6450 | 29,593,500 | 30,000,000 | 30,000,000 | | | | | 3.980 | 3.980 | FA | 424,533 | 1,194,000 | 08/22/2012 | 08/22/2027 |
| 00037B-AB-8 | ABB FINANCE USA INC CO.GUARNT | | | 1 | 1FE | 52,222,447 | 98.4620 | 52,504,877 | 53,325,000 | 52,917,005 | | 113,805 | | | 2.875 | 3.117 | MN | 225,705 | 1,533,094 | 05/04/2012 | 05/08/2022 |
| 00037B-AC-6 | ABB FINANCE USA INC CO.GUARNT | | | 1 | 1FE | 30,323,702 | 101.5710 | 32,401,000 | 31,900,000 | 30,489,994 | | 32,380 | | | 4.375 | 4.687 | MN | 205,467 | 1,395,625 | 11/21/2013 | 05/08/2042 |
| 00037B-AF-9 | ABB FINANCE USA INC CO.GUARNT | | | 1 | 1FE | 4,000,000 | 101.5410 | 4,061,627 | 4,000,000 | 4,000,000 | | | | | 3.800 | 3.800 | AO | 37,156 | 76,000 | 03/26/2018 | 04/03/2028 |
| 00101J-AF-3 | ADT SEC CORP SR SEC | | | 1 | 3FE | 50,922,548 | 92.5000 | 46,250,000 | 50,000,000 | 50,385,852 | | (101,851) | | | 3.500 | 3.266 | JJ | 806,944 | 1,750,000 | 10/26/2012 | 07/15/2022 |
| 00101J-AH-9 | ADT SEC CORP SR SEC | | | 1 | 3FE | 7,024,017 | 91.5000 | 6,427,875 | 7,025,000 | 7,024,564 | | 87 | | | 4.125 | 4.127 | JD | 12,879 | 289,781 | 01/14/2013 | 06/15/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 001055-AM-4 | AFLAC INC SR UNSEC | | | 1 | 1FE | 14,785,052 | 99.9140 | 14,787,302 | 14,800,000 | 14,790,669 | | 1,402 | | | 3.625 | 3.637 | MN | 68,553 | 536,500 | 11/04/2014 | 11/15/2024 |
| 001055-AP-7 | AFLAC INC SR UNSEC | | | 1 | 1FE | 19,920,400 | 97.5640 | 19,512,800 | 20,000,000 | 19,947,681 | | 7,485 | | | 3.250 | 3.297 | MS | 191,389 | 650,000 | 03/09/2015 | 03/17/2025 |
| 001055-AY-8 | AFLAC INC SR UNSEC | | | 2 | 1FE | 2,483,500 | 102.0650 | 2,551,622 | 2,500,000 | 2,483,500 | | | | | 4.750 | 4.792 | JJ | 20,122 | | 10/29/2018 | 01/15/2049 |
| 0010EP-AF-5 | AEP TEXAS INC SR UNSEC | | | 1 | 2FE | 9,380,952 | 126.5930 | 11,944,050 | 9,435,000 | 9,397,494 | | 1,558 | | | 6.650 | 6.694 | FA | 237,028 | 627,428 | 10/07/2003 | 02/15/2033 |
| 0010EP-AN-8 | AEP TEXAS INC SR UNSEC | | | 1 | 1FE | 9,382,240 | 99.7930 | 9,455,387 | 9,475,000 | 9,408,817 | | 8,401 | | | 3.850 | 3.969 | AO | 91,197 | 364,788 | 09/15/2015 | 10/01/2025 |
| 00114*-AL-7 | AMERICAN ELECTRIC POWER TRANSM C-SR-UNSEC | | | | 1 | 55,000,000 | 102.7750 | 56,526,250 | 55,000,000 | 55,000,000 | | | | | 4.380 | 4.380 | MN | 361,350 | 2,409,000 | 11/07/2013 | 11/07/2028 |
| 00115A-AE-9 | AEP TRANSMISSION CO LLC SR UNSEC | | | 2 | 1FE | 8,484,006 | 96.6730 | 8,217,168 | 8,500,000 | 8,486,462 | | 1,478 | | | 3.100 | 3.123 | JD | 21,958 | 263,500 | 05/18/2017 | 12/01/2026 |
| 00115A-AF-6 | AEP TRANSMISSION CO LLC SR UNSEC | | | 2 | 1FE | 37,949,906 | 95.6190 | 36,598,293 | 38,275,000 | 37,960,042 | | 5,994 | | | 4.000 | 4.049 | JD | 127,583 | 1,531,000 | 05/18/2017 | 12/01/2046 |
| 001192-AD-5 | SOUTHERN CO GAS CAPITAL CO.GUARNT | | | 1 | 2FE | 47,556,861 | 114.3640 | 54,208,536 | 47,400,000 | 47,515,917 | | (4,407) | | | 6.000 | 5.976 | AO | 711,000 | 2,844,000 | 01/11/2005 | 10/01/2034 |
| 001192-AG-8 | SOUTHERN CO GAS CAPITAL CO.GUARNT | | | 1 | 2FE | 36,256,675 | 100.9350 | 36,316,413 | 35,980,000 | 36,001,944 | | (33,976) | | | 5.250 | 5.149 | FA | 713,603 | 1,888,950 | 10/29/2009 | 08/15/2019 |
| 001192-AH-6 | SOUTHERN CO GAS CAPITAL CO.GUARNT | | | 1 | 2FE | 19,966,600 | 113.1420 | 22,628,400 | 20,000,000 | 19,970,425 | | 635 | | | 5.875 | 5.887 | MS | 345,972 | 1,175,000 | 03/16/2011 | 03/15/2041 |
| 001192-AJ-2 | SOUTHERN CO GAS CAPITAL CO.GUARNT | | | 1 | 2FE | 36,415,099 | 99.9150 | 36,868,635 | 36,900,000 | 36,750,844 | | 51,614 | | | 3.500 | 3.659 | MS | 380,275 | 1,291,500 | 12/23/2011 | 09/15/2021 |
| 001192-AK-9 | SOUTHERN CO GAS CAPITAL CO.GUARNT | | | 1 | 2FE | 55,768,515 | 95.0070 | 53,108,703 | 55,900,000 | 55,782,851 | | 2,565 | | | 4.400 | 4.414 | JD | 204,967 | 2,459,600 | 05/31/2013 | 06/01/2043 |
| 001222@-AA-9 | AES SOUTHLAND ENERGY-LLC | | | 4 | 2PL | 98,011,984 | 97.7460 | 95,802,794 | 98,011,984 | 98,011,984 | | | | | 4.500 | 4.525 | FMAN | 379,796 | 2,863,645 | 11/30/2018 | 02/29/2040 |
| 00130H-BT-1 | AES CORP/THE SR UNSEC | | | 1 | 3FE | 19,110,000 | 97.7500 | 18,352,563 | 18,775,000 | 18,882,460 | | (44,930) | | | 4.875 | 4.601 | MN | 116,953 | 915,281 | 05/14/2013 | 05/15/2023 |
| 00130H-BW-4 | AES CORP/THE SR UNSEC | | | 1 | 3FE | 3,052,500 | 99.2500 | 2,977,500 | 3,000,000 | 3,048,493 | | (4,007) | | | 5.500 | 5.075 | AO | 34,833 | 82,500 | 07/26/2018 | 04/15/2025 |
| 00130H-BX-2 | AES CORP/THE SR UNSEC | | | 2 | 3FE | 2,080,000 | 101.5000 | 2,030,000 | 2,000,000 | 2,074,693 | | (5,307) | | | 6.000 | 5.194 | MN | 15,333 | 60,000 | 07/13/2018 | 05/15/2026 |
| 00130H-CA-1 | AES CORP/THE SR UNSEC | | | 1 | 3FE | 24,000,000 | 97.5000 | 23,400,000 | 24,000,000 | 24,000,000 | | | | | 4.500 | 4.500 | MS | 318,000 | 540,000 | 03/01/2018 | 03/15/2023 |
| 00152*-AA-4 | AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK | | | | 5 | 32,292,394 | 98.5300 | 31,817,696 | 32,292,394 | 32,292,394 | | | | | 10.750 | 10.895 | MJSD | 19,286 | 3,512,538 | 12/30/2018 | 10/20/2022 |
| 00165C-AB-0 | AMC ENTERTAINMENT HOLDIN CO.GUARNT | LS | | 1 | 4FE | 35,486,681 | 85.7500 | 30,248,313 | 35,275,000 | 35,453,132 | | (24,860) | | | 5.875 | 5.772 | MN | 264,807 | 2,072,406 | 07/07/2017 | 11/15/2026 |
| 00169@-AC-9 | AM CONSERVATION GROUP INC | | | | 5GI | 2,627,737 | 95.3500 | 2,505,547 | 2,627,737 | 2,627,737 | | | | | 11.500 | 11.673 | MJSD | 839 | 305,547 | 10/06/2017 | 04/30/2023 |
| 001814-AQ-5 | ANR PIPELINE CO SR UNSEC | | | | 2FE | 37,398,420 | 110.2720 | 41,903,360 | 38,000,000 | 37,784,323 | | 33,301 | | | 7.375 | 7.510 | FA | 1,058,722 | 2,802,500 | 06/06/1996 | 02/15/2024 |
| 00202*-AA-4 | AURORA PLASTICS-LLC | | | | 5GI | 36,000,000 | 100.0000 | 36,000,000 | 36,000,000 | 36,000,000 | | | | | 10.000 | 10.125 | MJSD | 10,000 | 3,726,999 | 10/05/2017 | 01/27/2023 |
| 00206R-BH-4 | AT&T INC SR UNSEC | | | 1 | 2FE | 27,341,578 | 85.0200 | 25,522,101 | 30,019,000 | 27,546,335 | | 53,330 | | | 4.300 | 4.887 | JD | 57,370 | 1,290,817 | 05/05/2015 | 12/15/2042 |
| 00206R-BK-7 | AT&T INC SR UNSEC | | | 1 | 2FE | 1,810,594 | 84.6160 | 1,931,782 | 2,283,000 | 1,844,361 | | 6,914 | | | 4.350 | 5.776 | JD | 4,414 | 99,311 | 01/30/2013 | 06/15/2045 |
| 00206R-CG-5 | AT&T INC SR UNSEC | | | 1 | 2FE | 19,927,200 | 89.7080 | 17,941,697 | 20,000,000 | 19,932,906 | | 1,321 | | | 4.800 | 4.823 | JD | 42,667 | 960,000 | 06/03/2014 | 06/15/2044 |
| 00206R-CN-0 | AT&T INC SR UNSEC | | | 1 | 2FE | 24,701,666 | 94.0010 | 23,288,869 | 24,775,000 | 24,725,735 | | 6,809 | | | 3.400 | 3.435 | MN | 107,634 | 842,350 | 04/23/2015 | 05/15/2025 |
| 00206R-CP-5 | AT&T INC SR UNSEC | | | 1 | 2FE | 19,343,934 | 89.8690 | 17,434,565 | 19,400,000 | 19,351,089 | | 1,982 | | | 4.500 | 4.522 | MN | 111,550 | 873,000 | 04/23/2015 | 05/15/2035 |
| 00206R-CQ-3 | AT&T INC SR UNSEC | | | 1 | 2FE | 1,370,105 | 89.0020 | 1,223,779 | 1,375,000 | 1,370,406 | | 80 | | | 4.750 | 4.772 | MN | 8,345 | 65,313 | 04/23/2015 | 05/15/2046 |
| 00206R-GL-0 | AT&T INC SR UNSEC | | | 2 | 2FE | 53,027,280 | 96.1950 | 51,627,109 | 53,669,000 | 53,034,634 | | 7,354 | | | 4.100 | 4.257 | FA | 831,273 | | 11/23/2018 | 02/15/2028 |
| 00206R-GQ-9 | AT&T INC SR UNSEC | | | 2 | 2FE | 31,099,245 | 94.5630 | 29,949,892 | 31,672,000 | 31,104,283 | | 5,039 | | | 4.300 | 4.506 | FA | 514,494 | | 11/23/2018 | 02/15/2030 |
| 00206R-HA-3 | AT&T INC SR UNSEC | | | 2 | 2FE | 1,168,234 | 93.0460 | 1,118,408 | 1,202,000 | 1,168,295 | | 61 | | | 5.150 | 5.345 | MN | 7,910 | | 11/23/2018 | 11/15/2046 |
| 00209T-AB-1 | COMCAST CABLE COMMUNICAT CO.GUARNT | | | | 1FE | 3,060,597 | 121.4880 | 3,615,483 | 2,976,000 | 3,005,695 | | (6,147) | | | 9.455 | 9.143 | MN | 35,954 | 281,381 | 11/19/2002 | 11/15/2022 |
| 00225@-AA-5 | A2-A PEARL INVS LLC SR-UNSEC | | | 4 | 2FE | 105,000,000 | 100.0000 | 105,000,000 | 105,000,000 | 105,000,000 | | | | | 4.980 | 4.710 | JD | | | 12/27/2018 | 06/30/2043 |
| 002824-AV-2 | ABBOTT LABORATORIES SR UNSEC | | | 1 | 2FE | 44,896,950 | 119.9230 | 53,965,350 | 45,000,000 | 44,916,368 | | 2,074 | | | 6.000 | 6.016 | AO | 675,000 | 2,700,000 | 02/26/2009 | 04/01/2039 |
| 002824-AY-6 | ABBOTT LABORATORIES SR UNSEC | | | 1 | 2FE | 67,475,040 | 110.3960 | 75,069,612 | 68,000,000 | 67,552,868 | | 10,970 | | | 5.300 | 5.352 | MN | 340,378 | 3,604,000 | 05/24/2010 | 05/27/2040 |
| 002824-BF-6 | ABBOTT LABORATORIES SR UNSEC | | | 1 | 2FE | 28,049,746 | 98.8120 | 27,924,283 | 28,260,000 | 28,087,821 | | 18,304 | | | 3.750 | 3.840 | MN | 91,256 | 1,059,750 | 11/17/2016 | 11/30/2026 |
| 002824-BG-4 | ABBOTT LABORATORIES SR UNSEC | | | 1 | 2FE | 26,305,560 | 104.4160 | 27,644,260 | 26,475,000 | 26,317,138 | | 5,463 | | | 4.750 | 4.800 | MN | 108,290 | 1,257,563 | 11/17/2016 | 11/30/2036 |
| 00287Y-AL-3 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 31,933,834 | 97.2980 | 31,305,632 | 32,175,000 | 32,066,933 | | 26,135 | | | 2.900 | 2.993 | MN | 142,553 | 933,075 | 06/04/2013 | 11/06/2022 |
| 00287Y-AM-1 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 2,350,691 | 88.4080 | 2,099,697 | 2,375,000 | 2,353,302 | | 502 | | | 4.400 | 4.463 | MN | 15,965 | 104,500 | 11/05/2012 | 11/06/2042 |
| 00287Y-AQ-2 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 31,133,906 | 95.9610 | 29,963,692 | 31,225,000 | 31,163,256 | | 8,468 | | | 3.600 | 3.635 | MN | 146,758 | 1,124,100 | 05/12/2015 | 05/14/2025 |
| 00287Y-AR-0 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 21,409,884 | 92.6030 | 19,348,446 | 20,894,000 | 21,383,515 | | (21,961) | | | 4.500 | 4.291 | MN | 122,752 | 940,230 | 07/07/2017 | 05/14/2035 |
| 00287Y-AV-1 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 36,099,530 | 89.3100 | 31,705,140 | 35,500,000 | 36,059,821 | | (23,484) | | | 4.300 | 4.167 | MN | 199,293 | 1,526,500 | 06/30/2017 | 05/14/2036 |
| 00287Y-AY-5 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 39,678,179 | 92.7250 | 36,464,142 | 39,325,000 | 39,499,394 | | (80,878) | | | 3.200 | 2.977 | MN | 164,291 | 1,258,400 | 09/21/2016 | 05/14/2026 |
| 00287Y-BF-5 | ABBVIE INC SR UNSEC | | | 2 | 2FE | 24,230,230 | 97.1400 | 23,702,202 | 24,400,000 | 24,233,763 | | 3,533 | | | 4.250 | 4.334 | MN | 296,697 | | 09/17/2018 | 11/14/2028 |
| 00379#-AA-7 | ABRASIVE PRODUCTS AND EQUIPMEN SUB | | | | 6 | 10,650,475 | 100.0000 | 10,650,475 | 10,650,475 | 10,650,475 | | | | | 11.500 | 11.666 | MJSD | | 337,395 | 03/23/2016 | 03/05/2020 |
| 00440E-AM-9 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 12,380,750 | 101.2940 | 12,661,750 | 12,500,000 | 12,492,960 | | 14,899 | | | 5.900 | 6.028 | JD | 32,778 | 737,500 | 06/03/2009 | 06/15/2019 |
| 00440E-AP-2 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 19,932,200 | 97.7140 | 19,542,864 | 20,000,000 | 19,969,297 | | 6,816 | | | 2.700 | 2.739 | MS | 162,000 | 540,000 | 03/06/2013 | 03/13/2023 |
| 00440E-AQ-0 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 40,121,838 | 99.3210 | 40,622,187 | 40,900,000 | 40,194,067 | | 16,100 | | | 4.150 | 4.264 | MS | 509,205 | 1,697,350 | 04/08/2014 | 03/13/2043 |
| 00440E-AR-8 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 24,962,500 | 99.3510 | 24,837,750 | 25,000,000 | 24,978,132 | | 3,657 | | | 3.350 | 3.368 | MN | 107,014 | 837,500 | 05/21/2014 | 05/15/2024 |
| 00440E-AS-6 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 19,996,600 | 97.8130 | 19,562,584 | 20,000,000 | 19,997,759 | | 322 | | | 3.150 | 3.152 | MS | 185,500 | 630,000 | 03/09/2015 | 03/15/2025 |
| 00440E-AV-9 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 14,056,713 | 97.8710 | 13,799,881 | 14,100,000 | 14,068,191 | | 3,760 | | | 3.350 | 3.385 | MN | 76,101 | 472,350 | 10/27/2015 | 05/03/2026 |
| 00440E-AW-7 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 9,775,500 | 103.0930 | 10,103,154 | 9,800,000 | 9,776,852 | | 448 | | | 4.350 | 4.365 | MN | 68,682 | 426,300 | 10/27/2015 | 11/03/2045 |
| 00507V-AK-5 | ACTIVISION BLIZZARD SR UNSEC | | | 1 | 2FE | 68,612,109 | 93.9770 | 64,797,113 | 68,950,000 | 68,635,999 | | 18,723 | | | 3.400 | 3.467 | MS | 690,266 | 2,225,300 | 07/18/2018 | 09/15/2026 |
| 00507V-AM-1 | ACTIVISION BLIZZARD SR UNSEC | | | 1 | 2FE | 15,670,584 | 94.2710 | 15,149,279 | 16,070,000 | 15,673,860 | | 2,522 | | | 3.400 | 3.736 | JD | 24,284 | 451,690 | 12/12/2018 | 06/15/2027 |
| 006ESC-AP-2 | ADELPHIA COMMUNICATIONS CORP SR | | | | 6* | | 0.0000 | | 1,000,000 | | | | | | 0.000 | 0.000 | MS | | | 02/14/2007 | 03/01/2049 |
| 006ESC-BC-0 | ADELPHIA COMMUNICATIONS CORP SR | | | | 6* | | 0.0000 | | 4,400,000 | | | | | | 0.000 | 0.000 | JJ | | | 02/14/2007 | 01/15/2049 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 006ESC-BD-8 | ADELPHIA COMMUNICATIONS CORP SR | | | | 6* | | 0.0000 | | 1,750,000 | | | | | | 0.000 | 0.000 | MN | | | 02/14/2007 | 05/01/2049 |
| 006ESC-BF-3 | ADELPHIA COMMUNICATIONS CORP SR | | | | 6* | | 0.0000 | | 2,000,000 | | | | | | 0.000 | 0.000 | MS | | | 02/14/2007 | 09/19/2019 |
| 00724F-AC-5 | ADOBE INC SR UNSEC | | | 1 | 1FE | 42,253,372 | 98.1820 | 41,874,814 | 42,650,000 | 42,383,525 | | 38,813 | | | 3.250 | 3.364 | FA | 577,552 | 1,386,125 | 12/08/2015 | 02/01/2025 |
| 007589-AB-0 | ADVOCATE HEALTH CORP SR UNSEC | | | 2 | 1FE | 49,900,000 | 100.0950 | 49,947,530 | 49,900,000 | 49,900,000 | | | | | 4.272 | 4.272 | FA | 799,398 | | 08/07/2018 | 08/15/2048 |
| 007634-AA-6 | AEGON FUNDING CO LLC CO.GUARNT | | | 1 | 1FE | 55,637,000 | 104.6120 | 57,536,600 | 55,000,000 | 55,123,461 | | (58,330) | | | 5.750 | 5.627 | JD | 140,556 | 3,162,500 | 05/09/2007 | 12/15/2020 |
| 00766T-AD-2 | AECOM CO.GUARNT | | | 1 | 3FE | 48,918,963 | 98.5000 | 47,293,790 | 48,014,000 | 48,639,824 | | (93,783) | | | 5.875 | 5.599 | AO | 595,507 | 2,820,823 | 06/08/2015 | 10/15/2024 |
| 00774C-AB-3 | AECOM CO.GUARNT | | | 1 | 3FE | 33,500,000 | 85.5000 | 28,642,500 | 33,500,000 | 33,500,000 | | | | | 5.125 | 5.125 | MS | 505,524 | 1,716,875 | 06/27/2017 | 03/15/2027 |
| 008117-AN-3 | AETNA INC SR UNSEC | | | 1 | 2FE | 8,874,090 | 101.3710 | 9,123,390 | 9,000,000 | 8,964,591 | | 13,542 | | | 4.125 | 4.298 | JD | 30,938 | 371,250 | 05/17/2011 | 06/01/2021 |
| 008117-AP-8 | AETNA INC SR UNSEC | | | 1 | 2FE | 9,593,154 | 95.9320 | 9,593,154 | 10,000,000 | 9,593,154 | | 7,146 | 263,605 | | 2.750 | 3.085 | MN | 35,139 | 275,000 | 02/11/2013 | 11/15/2022 |
| 00817Y-AJ-7 | AETNA INC SR UNSEC | | | 1 | 2FE | 24,546,799 | 92.9490 | 23,966,888 | 25,785,000 | 24,683,052 | | 25,064 | | | 4.500 | 4.806 | MN | 148,264 | 1,160,325 | 06/27/2013 | 05/15/2042 |
| 00817Y-AM-0 | AETNA INC SR UNSEC | | | 1 | 2FE | 24,352,465 | 86.6790 | 21,236,290 | 24,500,000 | 24,369,550 | | 3,025 | | | 4.125 | 4.160 | MN | 129,135 | 1,010,625 | 11/15/2012 | 11/15/2042 |
| 00817Y-AP-3 | AETNA INC SR UNSEC | | | 1 | 2FE | 23,836,992 | 95.5330 | 22,927,920 | 24,000,000 | 23,850,586 | | 2,997 | | | 4.750 | 4.793 | MS | 335,667 | 1,140,000 | 03/10/2014 | 03/15/2044 |
| 00817Y-AZ-1 | AETNA INC SR UNSEC | | | 1 | 2FE | 30,588,351 | 84.7840 | 25,901,657 | 30,550,000 | 30,587,640 | | (708) | | | 3.875 | 3.868 | FA | 447,218 | 1,200,254 | 08/22/2017 | 08/15/2047 |
| 00855@-AA-2 | AGREE LTD PTNSP A-SR-UNSEC | | | 1 | 2 | 36,500,000 | 97.1760 | 35,469,240 | 36,500,000 | 36,500,000 | | | | | 4.160 | 4.160 | MN | 130,751 | 1,518,400 | 05/28/2015 | 05/30/2025 |
| 00855@-AB-0 | AGREE LTD PTNSP SR-UNSEC | | | 1 | 2 | 36,500,000 | 95.8590 | 34,988,535 | 36,500,000 | 36,500,000 | | | | | 4.260 | 4.260 | MN | 133,894 | 1,554,900 | 05/28/2015 | 05/30/2027 |
| 00855@-AC-8 | AGREE LTD PTNSP | | | 4 | 2 | 25,000,000 | 96.3490 | 24,087,250 | 25,000,000 | 25,000,000 | | | | | 4.420 | 4.420 | JJ | 469,625 | 1,105,000 | 07/28/2016 | 07/28/2028 |
| 00855@-AD-6 | AGREE LTD PTNSP | | | | 2 | 15,000,000 | 94.9820 | 14,247,300 | 15,000,000 | 15,000,000 | | | | | 4.190 | 4.190 | MS | 158,871 | 647,704 | 09/20/2017 | 09/20/2029 |
| 00855@-AF-1 | AGREE LTD PTNSP SR-UNSEC | | | | 2Z | 25,000,000 | 98.4880 | 24,622,000 | 25,000,000 | 25,000,000 | | | | | 4.320 | 4.320 | MS | 285,000 | | 09/26/2018 | 09/26/2030 |
| 00866@-AA-9 | AHEAD, LLC SUB-SEC | | | | 5 | 42,000,000 | 99.2100 | 41,668,200 | 42,000,000 | 42,000,000 | | | | | 11.308 | 10.982 | MJSD | 13,192 | 2,293,865 | 06/29/2018 | 12/29/2023 |
| 008674-AH-6 | Ahern rentals incorporated Senior secured note 2nd lien | | | | 4FE | 5,341,625 | 80.0000 | 6,040,000 | 7,550,000 | 5,908,935 | | 256,229 | | | 7.375 | 14.228 | MN | 71,148 | 556,813 | 08/01/2016 | 05/15/2023 |
| 00912X-AM-6 | AIR LEASE CORP SR UNSEC | | | 1 | 2FE | 8,657,824 | 100.1240 | 8,685,750 | 8,675,000 | 8,669,084 | | 2,473 | | | 3.875 | 3.907 | AO | 84,039 | 336,156 | 03/04/2014 | 04/01/2021 |
| 00912X-AN-4 | AIR LEASE CORP SR UNSEC | | | 1 | 2FE | 18,574,451 | 97.7410 | 18,301,953 | 18,725,000 | 18,631,316 | | 14,194 | | | 4.250 | 4.350 | MS | 234,323 | 795,813 | 09/09/2014 | 09/15/2024 |
| 00912X-AQ-7 | AIR LEASE CORP SR UNSEC | | | 1 | 2FE | 24,325,805 | 98.9510 | 24,243,013 | 24,500,000 | 24,418,182 | | 24,525 | | | 3.750 | 3.866 | FA | 382,813 | 918,750 | 01/07/2015 | 02/01/2022 |
| 00912X-AT-1 | AIR LEASE CORP SR UNSEC | | | 1 | 2FE | 12,578,895 | 93.8960 | 11,971,740 | 12,750,000 | 12,632,396 | | 22,825 | | | 3.000 | 3.213 | MS | 112,625 | 382,500 | 08/08/2016 | 09/15/2023 |
| 00912X-AX-2 | AIR LEASE CORP SR UNSEC | | | 2 | 2FE | 12,446,963 | 94.6190 | 12,418,757 | 13,125,000 | 12,472,130 | | 25,168 | | | 2.750 | 4.099 | JJ | 166,432 | | 10/30/2018 | 01/15/2023 |
| 00912X-AY-0 | AIR LEASE CORP SR UNSEC | | | 1 | 2FE | 14,841,750 | 88.3840 | 13,257,637 | 15,000,000 | 14,856,735 | | 13,561 | | | 3.625 | 3.752 | JD | 45,313 | 560,365 | 11/13/2017 | 12/01/2027 |
| 009158-AR-7 | AIR PRODUCTS & CHEMICALS SR UNSEC | | | 1 | 1FE | 7,495,500 | 99.7970 | 7,484,748 | 7,500,000 | 7,498,585 | | 471 | | | 3.000 | 3.007 | MN | 36,250 | 225,000 | 10/31/2011 | 11/03/2021 |
| 009158-AT-3 | AIR PRODUCTS & CHEMICALS SR UNSEC | | | 1 | 1FE | 18,461,582 | 98.3060 | 18,431,394 | 18,749,000 | 18,605,896 | | 32,299 | | | 2.750 | 2.949 | FA | 211,968 | 515,598 | 06/19/2014 | 02/03/2023 |
| 009363-AP-7 | AIRGAS INC CO.GUARNT | | | 1 | 1FE | 14,983,650 | 99.5840 | 14,937,600 | 15,000,000 | 14,997,195 | | 2,438 | | | 2.375 | 2.392 | FA | 134,583 | 356,250 | 02/11/2013 | 02/15/2020 |
| 009363-AQ-5 | AIRGAS INC CO.GUARNT | | | 1 | 1FE | 17,780,380 | 100.7440 | 17,932,423 | 17,800,000 | 17,788,783 | | 1,767 | | | 3.650 | 3.663 | JJ | 299,584 | 649,700 | 09/29/2014 | 07/15/2024 |
| 010392-EC-8 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 10,018,100 | 116.2440 | 11,624,400 | 10,000,000 | 10,012,481 | | (564) | | | 5.700 | 5.687 | FA | 215,333 | 570,000 | 03/13/2003 | 02/15/2033 |
| 010392-EE-4 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 35,333,280 | 115.2490 | 40,913,395 | 35,500,000 | 35,385,276 | | 5,090 | | | 5.600 | 5.633 | MS | 585,356 | 1,988,000 | 08/10/2004 | 03/15/2033 |
| 010392-EK-0 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 19,907,000 | 100.2260 | 20,045,200 | 20,000,000 | 19,998,928 | | 8,606 | | | 5.125 | 5.170 | FA | 387,222 | 1,025,000 | 02/10/2004 | 02/15/2019 |
| 010392-FB-9 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 35,014,700 | 120.0810 | 42,028,258 | 35,000,000 | 35,011,912 | | (307) | | | 6.000 | 5.997 | MS | 700,000 | 2,100,000 | 02/26/2009 | 03/01/2039 |
| 010392-FJ-2 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 4,730,857 | 93.2210 | 4,901,567 | 5,258,000 | 4,779,411 | | 10,801 | | | 3.850 | 4.469 | JD | 16,869 | 202,433 | 05/06/2015 | 12/01/2042 |
| 010392-FM-5 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 2,369,125 | 92.3620 | 2,309,054 | 2,500,000 | 2,378,130 | | 2,581 | | | 3.750 | 4.054 | MS | 31,250 | 93,750 | 05/06/2015 | 03/01/2045 |
| 01126#-AA-1 | ALAMO 6-LLC | | | 4 | 2 | 23,233,367 | 93.7130 | 21,772,685 | 23,233,367 | 23,233,367 | | | | | 4.170 | 4.170 | MS | 244,899 | 968,831 | 05/11/2017 | 03/31/2042 |
| 01169*-AC-9 | ALASKA ELECTRIC LIGHT AND POWE SR-SEC | | | 1 | 2 | 55,000,000 | 93.2650 | 51,295,750 | 55,000,000 | 55,000,000 | | | | | 4.540 | 4.540 | MS | 832,333 | 2,497,000 | 09/22/2014 | 09/01/2044 |
| 012725-AC-1 | ALBEMARLE CORP SR UNSEC | | | 1 | 2FE | 10,691,800 | 101.2860 | 10,128,558 | 10,000,000 | 10,510,620 | | (81,040) | | | 4.150 | 3.159 | JD | 34,583 | 415,000 | 09/14/2016 | 12/01/2024 |
| 012725-AD-9 | ALBEMARLE CORP SR UNSEC | | | 1 | 2FE | 18,093,040 | 100.0850 | 15,390,112 | 15,377,000 | 17,973,400 | | (55,123) | | | 5.450 | 4.346 | JD | 69,837 | 838,047 | 09/28/2016 | 12/01/2044 |
| 013817-AJ-0 | ARCONIC INC SR UNSEC | | | 1 | 3FE | 26,378,670 | 95.5000 | 25,785,000 | 27,000,000 | 26,678,474 | | 34,857 | | | 5.900 | 6.086 | FA | 663,750 | 1,298,000 | 10/17/2018 | 02/01/2027 |
| 013817-AQ-4 | ARCONIC INC SR UNSEC | | | 1 | 3FE | 25,013,432 | 101.4480 | 25,362,000 | 25,000,000 | 25,002,076 | | (770) | | | 5.870 | 5.867 | FA | 521,778 | 1,467,500 | 10/04/2007 | 02/23/2022 |
| 013817-AW-1 | ARCONIC INC SR UNSEC | | | 1 | 3FE | 14,187,500 | 96.5000 | 13,389,375 | 13,875,000 | 14,072,196 | | (31,114) | | | 5.125 | 4.825 | AO | 177,773 | 711,094 | 01/14/2015 | 10/01/2024 |
| 014398-AF-4 | ALDI INC B-SR | | | 1 | 2PL | 20,000,000 | 100.4580 | 20,091,600 | 20,000,000 | 20,000,000 | | | | | 5.790 | 5.790 | AO | 279,850 | 1,158,000 | 04/04/2007 | 04/04/2019 |
| 015271-AD-1 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 1 | 2FE | 1,131,862 | 100.5990 | 1,086,475 | 1,080,000 | 1,114,912 | | (7,659) | | | 3.900 | 3.075 | JD | 1,872 | 42,120 | 09/23/2016 | 06/15/2023 |
| 015271-AH-2 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 1 | 2FE | 18,213,543 | 100.0320 | 17,890,801 | 17,885,000 | 18,143,576 | | (33,842) | | | 4.300 | 4.048 | JJ | 354,620 | 769,055 | 09/23/2016 | 01/15/2026 |
| 015271-AJ-8 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 1 | 2FE | 18,098,106 | 97.0840 | 17,598,430 | 18,127,000 | 18,104,761 | | 2,329 | | | 3.950 | 3.968 | JJ | 330,163 | 716,017 | 11/30/2016 | 01/15/2027 |
| 015271-AK-5 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 1 | 2FE | 16,875,495 | 96.6420 | 16,332,569 | 16,900,000 | 16,878,379 | | 1,954 | | | 3.950 | 3.967 | JJ | 307,815 | 667,550 | 02/22/2017 | 01/15/2028 |
| 015271-AL-3 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 1 | 2FE | 13,574,568 | 96.2970 | 13,096,390 | 13,600,000 | 13,577,814 | | 2,968 | | | 3.450 | 3.479 | AO | 79,503 | 443,133 | 11/09/2017 | 04/30/2025 |
| 015271-AN-9 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 1 | 2FE | 9,891,684 | 101.2740 | 10,026,142 | 9,900,000 | 9,892,110 | | 426 | | | 4.700 | 4.709 | JJ | 245,575 | | 06/12/2018 | 07/01/2030 |
| 018490-AN-2 | ALLERGAN INC CO.GUARNT | | | 1 | 2FE | 39,828,952 | 99.8920 | 39,906,854 | 39,950,000 | 39,926,433 | | 13,238 | | | 3.375 | 3.411 | MS | 397,003 | 1,348,313 | 09/07/2010 | 09/15/2020 |
| 018490-AQ-5 | ALLERGAN INC CO.GUARNT | | | 1 | 2FE | 11,766,252 | 95.7830 | 11,302,394 | 11,800,000 | 11,784,680 | | 3,388 | | | 2.800 | 2.833 | MS | 97,284 | 330,400 | 03/07/2013 | 03/15/2023 |
| 01877K-AC-7 | ALLIANCE PIPELINE L.P. SR | | | 1 | 2FE | 17,000,000 | 110.7170 | 18,821,890 | 17,000,000 | 17,000,000 | | | | | 7.877 | 7.879 | JD | 3,720 | 1,339,090 | 03/01/2001 | 12/31/2025 |
| 01877K-AD-5 | ALLIANCE PIPELINE LP SR SEC | | | 1 | 2FE | 3,510,779 | 96.1140 | 3,361,683 | 3,497,600 | 3,506,047 | | 547 | | | 4.591 | 4.542 | JD | 446 | 160,575 | 05/20/2003 | 12/31/2025 |
| 01959L-AA-0 | ALLINA HEALTH SYSTEM UNSEC | | | 1 | 1FE | 43,732,411 | 106.4960 | 44,338,545 | 41,634,000 | 43,643,831 | | (45,011) | | | 4.805 | 4.477 | MN | 255,621 | 2,000,514 | 01/06/2017 | 11/15/2045 |
| 01959L-AB-8 | ALLINA HEALTH SYSTEM UNSEC | | | 2 | 1FE | 54,203,794 | 100.9020 | 55,052,131 | 54,560,000 | 54,204,370 | | 575 | | | 4.430 | 4.470 | AO | 510,257 | 1,993,500 | 11/30/2018 | 04/15/2047 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 019736-AD-9 | ALLISON TRANSMISSION INC SR UNSEC | | | 1 | 3FE | 35,233,750 | 96.0000 | 33,600,000 | 35,000,000 | 35,134,845 | | (44,937) | | | 5.000 | 4.848 | AO | 437,500 | 1,750,000 | 09/21/2016 | 10/01/2024 |
| 019736-AE-7 | ALLISON TRANSMISSION INC SR UNSEC | | | 1 | 3FE | 15,119,000 | 89.0000 | 13,350,000 | 15,000,000 | 15,103,021 | | (12,660) | | | 4.750 | 4.630 | AO | 178,125 | 722,396 | 09/22/2017 | 10/01/2027 |
| 020002-AJ-0 | ALLSTATE CORP SR UNSEC | | | | 1FE | 15,054,599 | 129.8570 | 19,478,550 | 15,000,000 | 15,042,108 | | (1,406) | | | 6.900 | 6.871 | MN | 132,250 | 1,035,000 | 01/03/2005 | 05/15/2038 |
| 020002-AQ-4 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 47,677,922 | 113.6160 | 54,058,493 | 47,580,000 | 47,636,138 | | (3,329) | | | 5.350 | 5.337 | JD | 212,128 | 2,545,530 | 07/11/2003 | 06/01/2033 |
| 020002-AS-0 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 38,839,000 | 113.4850 | 45,394,000 | 40,000,000 | 39,112,194 | | 30,322 | | | 5.550 | 5.757 | MN | 320,667 | 2,220,000 | 07/26/2006 | 05/09/2035 |
| 020002-AT-8 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 19,874,600 | 118.1150 | 23,623,000 | 20,000,000 | 19,903,377 | | 3,090 | | | 5.950 | 5.995 | AO | 297,500 | 1,190,000 | 03/30/2006 | 04/01/2036 |
| 020002-AZ-4 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 14,770,844 | 99.8670 | 14,780,255 | 14,800,000 | 14,785,946 | | 2,894 | | | 3.150 | 3.173 | JD | 20,720 | 466,200 | 06/04/2013 | 06/15/2023 |
| 020002-BA-8 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 16,103,507 | 102.0690 | 16,509,703 | 16,175,000 | 16,110,816 | | 1,413 | | | 4.500 | 4.527 | JD | 32,350 | 727,875 | 06/04/2013 | 06/15/2043 |
| 020002-BC-4 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 11,600,604 | 97.2490 | 11,329,489 | 11,650,000 | 11,602,479 | | 877 | | | 4.200 | 4.225 | JD | 21,747 | 489,300 | 12/01/2016 | 12/15/2046 |
| 020002-BD-2 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 24,866,136 | 98.0590 | 24,416,597 | 24,900,000 | 24,872,352 | | 2,995 | | | 3.280 | 3.296 | JD | 36,299 | 816,720 | 12/01/2016 | 12/15/2026 |
| 02005N-BG-4 | ALLY FINANCIAL INC SR UNSEC | | | | 3FE | 39,785,950 | 98.1410 | 39,256,400 | 40,000,000 | 39,896,754 | | 42,084 | | | 4.250 | 4.370 | AO | 358,889 | 1,700,000 | 04/07/2016 | 04/15/2021 |
| 02134#-AA-9 | ALTA WIND VIII-LLC | | | 4 | 2FE | 49,475,428 | 87.3660 | 43,224,702 | 49,475,428 | 49,475,428 | | | | | 3.970 | 3.970 | MN | 250,978 | 1,964,174 | 10/31/2016 | 12/31/2035 |
| 023138-AA-8 | AMBAC ASSURANCE CORP SUBORD | | | | 6* | 253 | 132.2500 | 257 | 194 | 230 | | (23) | | | 5.100 | (6.562) | JUN | 6 | 17 | 02/12/2018 | 06/07/2020 |
| 023551-AJ-3 | HESS CORP SR UNSEC | | | 1 | 3FE | 30,181,178 | 108.2750 | 32,413,204 | 29,936,000 | 30,094,329 | | (8,434) | | | 7.300 | 7.232 | FA | 825,568 | 2,185,328 | 06/03/2003 | 08/15/2031 |
| 023551-AM-6 | HESS CORP SR UNSEC | | | 1 | 3FE | 26,780,876 | 106.1610 | 27,495,699 | 25,900,000 | 26,572,508 | | (29,482) | | | 7.125 | 6.855 | MS | 543,360 | 1,845,375 | 04/30/2004 | 03/15/2033 |
| 023608-AG-7 | AMEREN CORP SR UNSEC | | | 1 | 2FE | 10,304,221 | 98.2530 | 10,134,751 | 10,315,000 | 10,306,791 | | 992 | | | 3.650 | 3.663 | FA | 142,232 | 376,498 | 12/03/2015 | 02/15/2026 |
| 02360F-AA-4 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 27,189,623 | 101.3700 | 30,461,685 | 30,050,000 | 29,773,981 | | 349,292 | | | 5.100 | 6.381 | AO | 383,138 | 1,532,550 | 04/22/2009 | 10/01/2019 |
| 02360F-AB-2 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 37,331,930 | 112.4910 | 42,746,580 | 38,000,000 | 37,474,150 | | 15,455 | | | 5.300 | 5.417 | FA | 839,167 | 2,014,000 | 02/07/2007 | 08/01/2037 |
| 02361D-AL-4 | AMEREN ILLINOIS CO SR SEC | | | 1 | 1FE | 24,991,000 | 98.1980 | 24,549,518 | 25,000,000 | 24,996,488 | | 901 | | | 2.700 | 2.704 | MS | 225,000 | 675,000 | 08/13/2012 | 09/01/2022 |
| 02361D-AM-2 | AMEREN ILLINOIS CO SR SEC | | | 1 | 1FE | 21,210,698 | 107.9700 | 23,024,603 | 21,325,000 | 21,220,641 | | 2,123 | | | 4.800 | 4.834 | JD | 45,493 | 1,023,600 | 12/05/2013 | 12/15/2043 |
| 02361D-AN-0 | AMEREN ILLINOIS CO SR SEC | | | 1 | 1FE | 14,914,800 | 101.0520 | 15,157,800 | 15,000,000 | 14,921,743 | | 1,655 | | | 4.300 | 4.334 | JJ | 322,500 | 645,000 | 06/23/2014 | 07/01/2044 |
| 02361D-AP-5 | AMEREN ILLINOIS CO SR SEC | | | 1 | 1FE | 14,991,450 | 98.1630 | 14,724,450 | 15,000,000 | 14,994,203 | | 837 | | | 3.250 | 3.257 | MS | 162,500 | 487,500 | 12/03/2014 | 03/01/2025 |
| 02361D-AQ-3 | AMEREN ILLINOIS CO SR SEC | | | 1 | 1FE | 46,476,709 | 100.2520 | 46,316,269 | 46,200,000 | 46,468,771 | | (5,906) | | | 4.150 | 4.113 | MS | 564,538 | 1,917,300 | 11/29/2016 | 03/15/2046 |
| 02361D-AT-7 | AMEREN ILLINOIS CO 1ST MORTG | | | 2 | 1FE | 9,990,700 | 105.8940 | 10,589,420 | 10,000,000 | 9,990,700 | | | | | 4.500 | 4.506 | MS | 57,500 | | 11/05/2018 | 03/15/2049 |
| 02376R-AB-8 | AMERICAN AIRLINES GROUP CO.GUARNT | | | 1 | 3FE | 17,500,000 | 99.5000 | 17,412,500 | 17,500,000 | 17,500,000 | | | | | 4.625 | 4.625 | MS | 269,792 | 809,375 | 02/26/2015 | 03/01/2020 |
| 02377@-AA-7 | 2011-1 B-R EETC 2011-1 B-R-SR-UNSEC | | | | 2FE | 15,000,000 | 101.6920 | 15,253,800 | 15,000,000 | 15,000,000 | | | | | 4.870 | 4.870 | AO | 148,129 | | 10/18/2018 | 10/22/2023 |
| 024747-AE-7 | ABC SUPPLY CO INC CO.GUARNT | | | 1 | 4FE | 10,000,000 | 95.2190 | 9,521,900 | 10,000,000 | 10,000,000 | | | | | 5.875 | 5.875 | MN | 75,069 | 300,278 | 05/01/2018 | 05/15/2026 |
| 025932-AK-0 | AMERICAN FINANCIAL GROUP SR UNSEC | | | 1 | 2FE | 33,895,516 | 94.3840 | 32,043,440 | 33,950,000 | 33,903,615 | | 4,916 | | | 3.500 | 3.520 | FA | 448,894 | 1,188,250 | 03/21/2017 | 08/15/2026 |
| 025932-AL-8 | AMERICAN FINANCIAL GROUP SR UNSEC | | | 1 | 2FE | 32,058,412 | 89.8520 | 28,752,594 | 32,000,000 | 32,057,455 | | (1,074) | | | 4.500 | 4.488 | JD | 64,000 | 1,440,000 | 06/01/2017 | 06/15/2047 |
| 02666Q-G7-2 | AMERICAN HONDA FINANCE SR UNSEC | | | | 1FE | 14,960,550 | 101.3410 | 15,201,150 | 15,000,000 | 14,992,097 | | 4,367 | | | 3.875 | 3.907 | MS | 161,458 | 581,250 | 09/14/2010 | 09/21/2020 |
| 02666Q-J7-9 | AMERICAN HONDA FINANCE SR UNSEC | | | | 1FE | 49,868,000 | 101.4780 | 50,739,000 | 50,000,000 | 49,959,086 | | 14,042 | | | 3.800 | 3.832 | MS | 533,056 | 1,900,000 | 09/13/2011 | 09/20/2021 |
| 026874-CY-1 | AMERICAN INTL GROUP SR UNSEC | | | 1 | 2FE | 39,674,989 | 100.4020 | 39,859,790 | 39,700,000 | 39,685,454 | | 2,502 | | | 4.125 | 4.133 | FA | 618,658 | 1,637,625 | 09/25/2013 | 02/15/2024 |
| 026874-DA-2 | AMERICAN INTL GROUP SR UNSEC | | | 1 | 2FE | 49,471,512 | 89.2910 | 44,288,217 | 49,600,000 | 49,482,106 | | 2,307 | | | 4.500 | 4.516 | JJ | 1,023,000 | 2,232,000 | 10/09/2014 | 07/16/2044 |
| 026874-DC-8 | AMERICAN INTL GROUP SR UNSEC | | | 1 | 2FE | 24,917,250 | 86.0850 | 21,521,266 | 25,000,000 | 24,928,996 | | 3,136 | | | 3.875 | 3.899 | JJ | 446,701 | 968,750 | 01/12/2015 | 01/15/2035 |
| 026874-DD-6 | AMERICAN INTL GROUP SR UNSEC | | | 1 | 2FE | 22,754,771 | 95.7910 | 21,816,408 | 22,775,000 | 22,761,241 | | 1,779 | | | 3.750 | 3.760 | JJ | 405,680 | 854,063 | 08/19/2015 | 07/10/2025 |
| 026874-DH-7 | AMERICAN INTL GROUP SR UNSEC | | | 1 | 2FE | 62,817,326 | 96.3420 | 57,708,911 | 59,900,000 | 62,194,757 | | (287,665) | | | 3.900 | 3.282 | AO | 584,025 | 2,336,100 | 11/18/2016 | 04/01/2026 |
| 026874-DK-0 | AMERICAN INTL GROUP SR UNSEC | | | 1 | 2FE | 846,830 | 96.5390 | 820,581 | 850,000 | 847,033 | | 204 | | | 4.200 | 4.246 | AO | 8,925 | 18,346 | 03/19/2018 | 04/01/2028 |
| 029912-BE-1 | AMERICAN TOWER CORP SR UNSEC | | | 1 | 2FE | 4,992,900 | 105.6630 | 5,283,150 | 5,000,000 | 4,997,681 | | 732 | | | 5.900 | 5.918 | MN | 49,167 | 295,000 | 10/03/2011 | 11/01/2021 |
| 03027X-AA-8 | AMERICAN TOWER CORP SR UNSEC | | | 1 | 2FE | 64,676,880 | 102.7000 | 66,549,299 | 64,800,000 | 64,754,334 | | 12,926 | | | 4.700 | 4.724 | MS | 896,760 | 3,045,600 | 03/07/2012 | 03/15/2022 |
| 03027X-AB-6 | AMERICAN TOWER CORP SR UNSEC | | | 1 | 2FE | 35,750,800 | 98.2720 | 35,574,389 | 36,200,000 | 35,993,278 | | 46,588 | | | 3.500 | 3.652 | JJ | 531,436 | 1,267,000 | 06/10/2013 | 01/31/2023 |
| 03027X-AP-5 | AMERICAN TOWER CORP SR UNSEC | | | 1 | 2FE | 15,963,680 | 93.8640 | 15,018,240 | 16,000,000 | 15,968,527 | | 3,128 | | | 3.550 | 3.577 | JJ | 261,911 | 591,667 | 06/27/2017 | 07/15/2027 |
| 030288-B*-4 | AMERICAN TRANSMISSION SYSS-INC A-SR-UNSEC | | | | 2Z | 30,000,000 | 98.5530 | 29,565,900 | 30,000,000 | 30,000,000 | | | | | 4.320 | 4.320 | AO | 338,400 | | 09/27/2018 | 10/01/2030 |
| 03030#-AB-0 | AMERICAN TRANSMISSION CO SR | | | 1 | 1 | 34,000,000 | 112.4270 | 38,225,180 | 34,000,000 | 34,000,000 | | | | | 5.910 | 5.910 | FA | 837,250 | 2,009,400 | 08/01/2007 | 08/01/2037 |
| 030360-AA-9 | AMERICAN UNIVERSITY UNSEC | | | 1 | 1FE | 82,474,515 | 101.3030 | 83,828,233 | 82,750,000 | 82,489,105 | | 4,977 | | | 4.321 | 4.341 | AO | 893,907 | 3,575,628 | 12/08/2015 | 04/01/2045 |
| 030360-AC-5 | AMERICAN UNIVERSITY UNSEC | | | 1 | 1FE | 22,463,960 | 93.4380 | 21,023,550 | 22,500,000 | 22,464,825 | | 865 | | | 3.855 | 3.864 | AO | 216,844 | 824,006 | 01/24/2018 | 10/01/2047 |
| 03040#-AE-2 | AMERICAN WATER CAPITAL CORP D-SR | | | 1 | 1 | 14,500,000 | 106.2640 | 15,408,280 | 14,500,000 | 14,500,000 | | | | | 5.770 | 5.770 | JD | 23,240 | 836,650 | 02/15/2007 | 12/21/2021 |
| 03040#-AJ-1 | AMERICAN WATER CAPITAL CORP H-SR | | | 1 | 1 | 12,000,000 | 110.4070 | 13,248,840 | 12,000,000 | 12,000,000 | | | | | 6.550 | 6.550 | MN | 100,433 | 786,000 | 05/15/2008 | 05/15/2023 |
| 03040W-AD-7 | AMERICAN WATER CAP CORP SR UNSEC | | | 1 | 1FE | 25,000,000 | 127.2320 | 31,808,000 | 25,000,000 | 25,000,000 | | | | | 6.593 | 6.593 | AO | 347,964 | 1,648,250 | 10/16/2007 | 10/15/2037 |
| 03040W-AJ-4 | AMERICAN WATER CAP CORP SR UNSEC | | | 1 | 1FE | 30,311,637 | 99.3270 | 30,163,589 | 30,368,000 | 30,317,137 | | 1,179 | | | 4.300 | 4.311 | JD | 108,819 | 1,305,824 | 08/11/2014 | 12/01/2042 |
| 03040W-AK-1 | AMERICAN WATER CAP CORP SR UNSEC | | | 1 | 1FE | 38,844,390 | 102.1610 | 39,842,600 | 39,000,000 | 38,913,201 | | 14,906 | | | 3.850 | 3.898 | MS | 500,500 | 1,501,500 | 11/08/2013 | 03/01/2024 |
| 03040W-AL-9 | AMERICAN WATER CAPITAL C SR UNSEC | | | 1 | 1FE | 34,923,450 | 98.8410 | 34,594,255 | 35,000,000 | 34,949,578 | | 7,231 | | | 3.400 | 3.426 | MS | 396,667 | 1,190,000 | 08/10/2015 | 03/01/2025 |
| 03040W-AM-7 | AMERICAN WATER CAPITAL C SR UNSEC | | | 1 | 1FE | 24,670,874 | 99.5860 | 24,747,036 | 24,850,000 | 24,682,127 | | 3,260 | | | 4.300 | 4.343 | MS | 356,183 | 1,068,550 | 08/19/2015 | 09/01/2045 |
| 03040W-AN-5 | AMERICAN WATER CAPITAL C SR UNSEC | | | 1 | 1FE | 12,452,296 | 94.7680 | 11,822,271 | 12,475,000 | 12,456,642 | | 2,025 | | | 3.000 | 3.021 | JD | 31,188 | 374,250 | 11/14/2016 | 12/01/2026 |
| 03040W-AP-0 | AMERICAN WATER CAPITAL C SR UNSEC | | | 1 | 1FE | 13,189,344 | 94.3240 | 12,545,070 | 13,300,000 | 13,193,771 | | 2,025 | | | 4.000 | 4.048 | JD | 44,333 | 532,000 | 11/14/2016 | 12/01/2046 |
| 03040W-AR-6 | AMERICAN WATER CAPITAL C SR UNSEC | | | 1 | 1FE | 51,997,937 | 89.9890 | 46,996,497 | 52,225,000 | 52,002,884 | | 2,606 | | | 3.750 | 3.774 | MS | 652,813 | 2,072,680 | 08/08/2017 | 09/01/2047 |
| 03040W-AT-2 | AMERICAN WATER CAPITAL C SR UNSEC | | | 2 | 1FE | 16,990,820 | 97.4200 | 16,561,323 | 17,000,000 | 16,990,820 | | | | | 4.200 | 4.203 | MS | 238,000 | | 08/06/2018 | 09/01/2048 |
| 03063#-AA-2 | AMERICOLD REALTY TRUST A-SR-UNSEC | | | | 2FE | 23,000,000 | 102.6260 | 23,603,980 | 23,000,000 | 23,000,000 | | | | | 4.680 | 4.680 | JJ | 80,730 | | 12/04/2018 | 01/08/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 03063#-AB-0 | AMERICOLD REALTY TRUST B-SR-UNSEC | | | | 2FE | 27,000,000 | 102.9190 | 27,788,130 | 27,000,000 | 27,000,000 | | | | | 4.860 | 4.860 | JJ | 98,415 | | 12/04/2018 | 01/08/2029 |
| 03073E-AJ-4 | AMERISOURCEBERGEN CORP SR UNSEC | | | 1 | 1FE | 24,864,642 | 100.3030 | 24,975,434 | 24,900,000 | 24,888,574 | | 3,721 | | | 3.500 | 3.517 | MN | 111,358 | 871,500 | 11/08/2011 | 11/15/2021 |
| 03073E-AL-9 | AMERISOURCEBERGEN CORP SR UNSEC | | | 1 | 2FE | 38,410,957 | 97.5280 | 37,504,502 | 38,455,000 | 38,431,891 | | 3,668 | | | 3.400 | 3.412 | MN | 167,066 | 1,307,470 | 02/29/2016 | 05/15/2024 |
| 03073E-AM-7 | AMERISOURCEBERGEN CORP SR UNSEC | | | 1 | 2FE | 43,134,787 | 95.5440 | 41,396,553 | 43,327,000 | 43,187,464 | | 19,985 | | | 3.250 | 3.308 | MS | 469,376 | 1,408,128 | 12/06/2016 | 03/01/2025 |
| 03073E-AP-0 | AMERISOURCEBERGEN CORP SR UNSEC | | | 1 | 2FE | 34,303,150 | 93.2050 | 32,621,840 | 35,000,000 | 34,325,592 | | 22,165 | | | 3.450 | 3.701 | JD | 53,667 | 1,061,354 | 09/17/2018 | 12/15/2027 |
| 03076C-AE-6 | AMERIPRISE FINANCIAL INC SR UNSEC | | | 1 | 1FE | 23,019,851 | 102.5300 | 23,658,847 | 23,075,000 | 23,066,785 | | 6,460 | | | 5.300 | 5.331 | MS | 360,098 | 1,222,975 | 03/08/2010 | 03/15/2020 |
| 03076C-AF-3 | AMERIPRISE FINANCIAL INC SR UNSEC | | | 1 | 1FE | 49,759,000 | 102.8560 | 51,427,788 | 50,000,000 | 49,875,089 | | 23,209 | | | 4.000 | 4.058 | AO | 422,222 | 2,000,000 | 09/03/2013 | 10/15/2023 |
| 03076C-AG-1 | AMERIPRISE FINANCIAL INC SR UNSEC | | | 1 | 1FE | 19,731,888 | 99.9500 | 19,790,071 | 19,800,000 | 19,758,178 | | 6,364 | | | 3.700 | 3.741 | AO | 154,660 | 732,600 | 09/15/2014 | 10/15/2024 |
| 030981-AH-7 | AMERIGAS PART/FIN CORP SR UNSEC | | | 1 | 3FE | 29,625,000 | 94.5000 | 27,995,625 | 29,625,000 | 29,625,000 | | | | | 5.625 | 5.625 | MN | 189,785 | 1,666,406 | 06/20/2016 | 05/20/2024 |
| 030981-AJ-3 | AMERIGAS PART/FIN CORP SR UNSEC | | | 1 | 3FE | 44,450,000 | 91.2500 | 40,560,625 | 44,450,000 | 44,450,000 | | | | | 5.875 | 5.875 | FA | 950,273 | 2,611,438 | 06/20/2016 | 08/20/2026 |
| 030981-AL-8 | AMERIGAS PART/FIN CORP SR UNSEC | | | 1 | 3FE | 12,523,813 | 88.5000 | 11,062,500 | 12,500,000 | 12,519,972 | | (1,844) | | | 5.750 | 5.725 | MN | 81,858 | 718,750 | 02/15/2017 | 05/20/2027 |
| 031100-E#-3 | AMETEK INC L-SR-UNSEC | | | 1 | 2 | 20,000,000 | 91.8360 | 18,367,200 | 20,000,000 | 20,000,000 | | | | | 3.980 | 3.980 | MS | 201,211 | 796,000 | 09/30/2014 | 09/30/2029 |
| 031100-E*-7 | AMETEK INC J-SR-UNSEC | | | 1 | 2 | 10,000,000 | 98.2130 | 9,821,300 | 10,000,000 | 10,000,000 | | | | | 3.730 | 3.730 | MS | 94,286 | 373,000 | 09/30/2014 | 09/30/2024 |
| 031100-E@-5 | AMETEK INC K-SR-UNSEC | | | 1 | 2 | 10,000,000 | 95.4830 | 9,548,300 | 10,000,000 | 10,000,000 | | | | | 3.830 | 3.830 | MS | 96,814 | 383,000 | 09/30/2014 | 09/30/2026 |
| 031100-G@-3 | AMETEK INC | | | | 2 | 21,955,102 | 94.2630 | 21,600,385 | 22,915,020 | 22,915,020 | | | | (1,081,909) | 1.530 | 1.530 | AO | 59,407 | 358,340 | 10/31/2016 | 10/31/2028 |
| 031100-H*-4 | AMETEK-INC. | | | | 2 | 8,679,264 | 95.4390 | 8,515,257 | 8,922,198 | 8,922,198 | | | | (528,832) | 2.700 | 2.700 | MN | 25,428 | 247,274 | 11/23/2016 | 11/23/2031 |
| 031100-N#-3 | AMETEK-INC. SR-UNSEC | | | | 2Z | 13,000,000 | 100.6430 | 13,083,590 | 13,000,000 | 13,000,000 | | | | | 4.320 | 4.320 | JD | 28,080 | | 12/13/2018 | 12/13/2027 |
| 031100-N@-5 | AMETEK-INC. SR-UNSEC | | | | 2Z | 5,000,000 | 100.4760 | 5,023,800 | 5,000,000 | 5,000,000 | | | | | 4.370 | 4.370 | JD | 10,925 | | 12/13/2018 | 12/13/2028 |
| 031100-P*-5 | AMETEK-INC. SR-UNSEC | | | | 2Z | 20,000,000 | 100.9650 | 20,193,000 | 20,000,000 | 20,000,000 | | | | | 4.180 | 4.180 | JD | 41,800 | | 12/13/2018 | 12/13/2025 |
| 031162-AZ-3 | AMGEN INC SR UNSEC | | | 1 | 2FE | 9,977,700 | 100.2040 | 10,020,400 | 10,000,000 | 9,999,755 | | 2,764 | | | 5.700 | 5.729 | FA | 237,500 | 570,000 | 01/13/2009 | 02/01/2019 |
| 031162-BB-5 | AMGEN INC SR UNSEC | | | 1 | 2FE | 9,015,670 | 101.5920 | 9,163,620 | 9,020,000 | 9,019,379 | | 493 | | | 4.500 | 4.506 | MS | 119,515 | 405,900 | 03/09/2010 | 03/15/2020 |
| 031162-BD-1 | AMGEN INC SR UNSEC | | | 1 | 2FE | 36,242,852 | 100.4270 | 36,906,849 | 36,750,000 | 36,645,121 | | 56,860 | | | 3.450 | 3.620 | AO | 316,969 | 1,267,875 | 12/14/2010 | 10/01/2020 |
| 031162-BG-4 | AMGEN INC SR UNSEC | | | 1 | 2FE | 32,416,150 | 101.9650 | 33,138,761 | 32,500,000 | 32,475,930 | | 9,141 | | | 4.100 | 4.132 | JD | 59,222 | 1,332,500 | 06/27/2011 | 06/15/2021 |
| 031162-BM-1 | AMGEN INC SR UNSEC | | | 1 | 2FE | 19,944,000 | 101.3180 | 20,263,600 | 20,000,000 | 19,981,715 | | 5,910 | | | 3.875 | 3.909 | MN | 99,028 | 775,000 | 11/07/2011 | 11/15/2021 |
| 031162-BN-9 | AMGEN INC SR UNSEC | | | 1 | 2FE | 19,907,000 | 100.6820 | 20,136,381 | 20,000,000 | 19,964,811 | | 9,639 | | | 3.625 | 3.681 | MN | 92,639 | 725,000 | 05/10/2012 | 05/15/2022 |
| 032095-AB-7 | AMPHENOL CORP SR UNSEC | | | 1 | 2FE | 38,152,949 | 102.4470 | 39,114,210 | 38,180,000 | 38,166,354 | | 3,465 | | | 4.000 | 4.011 | FA | 636,333 | 1,527,200 | 06/25/2013 | 02/01/2022 |
| 032095-AC-5 | AMPHENOL CORP SR UNSEC | | | 1 | 2FE | 5,491,530 | 99.9340 | 5,496,370 | 5,500,000 | 5,499,859 | | 1,778 | | | 2.550 | 2.583 | JJ | 58,827 | 140,250 | 01/23/2014 | 01/30/2019 |
| 032095-AE-1 | AMPHENOL CORP SR UNSEC | | | 1 | 2FE | 13,188,384 | 99.0990 | 13,081,104 | 13,200,000 | 13,195,232 | | 1,666 | | | 3.125 | 3.139 | MS | 121,458 | 412,500 | 09/09/2014 | 09/15/2021 |
| 032510-AC-3 | ANADARKO PETROLEUM CORP SR UNSEC | | | 1 | 2FE | 29,550,161 | 103.5900 | 31,056,226 | 29,980,000 | 29,600,545 | | 7,469 | | | 6.200 | 6.306 | MS | 547,302 | 1,858,760 | 06/30/2010 | 03/15/2040 |
| 032654-AJ-4 | ANALOG DEVICES INC SR UNSEC | | | 1 | 2FE | 43,419,250 | 98.1800 | 42,315,580 | 43,100,000 | 43,352,988 | | (33,171) | | | 3.900 | 3.799 | JD | 74,707 | 1,680,900 | 11/29/2016 | 12/15/2025 |
| 032654-AM-7 | ANALOG DEVICES INC SR UNSEC | | | 1 | 2FE | 12,405,056 | 97.1280 | 12,092,434 | 12,450,000 | 12,417,357 | | 6,030 | | | 3.125 | 3.183 | JD | 28,099 | 389,063 | 11/30/2016 | 12/05/2023 |
| 032654-AN-5 | ANALOG DEVICES INC SR UNSEC | | | 1 | 2FE | 17,538,099 | 95.7620 | 16,901,921 | 17,650,000 | 17,558,173 | | 9,860 | | | 3.500 | 3.576 | JD | 44,615 | 617,750 | 11/30/2016 | 12/05/2026 |
| 032654-AP-0 | ANALOG DEVICES INC SR UNSEC | | | 1 | 2FE | 3,874,572 | 94.5160 | 3,686,121 | 3,900,000 | 3,876,277 | | 842 | | | 4.500 | 4.550 | JD | 12,675 | 175,500 | 11/30/2016 | 12/05/2036 |
| 03522A-AD-2 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT | | | 2 | 2FE | 26,363,468 | 94.5240 | 26,466,716 | 28,000,000 | 26,389,864 | | 26,395 | | | 3.650 | 4.610 | FA | 425,833 | | 11/13/2018 | 02/01/2026 |
| 03522A-AE-0 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT | | | 2 | 2FE | 28,886,979 | 93.1190 | 27,935,773 | 30,000,000 | 28,893,744 | | 6,765 | | | 4.700 | 5.024 | FA | 587,500 | | 11/13/2018 | 02/01/2036 |
| 03522A-AF-7 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT | | | 2 | 2FE | 21,683,248 | 92.8570 | 21,171,399 | 22,800,000 | 21,686,829 | | 3,581 | | | 4.900 | 5.239 | FA | 465,500 | | 11/13/2018 | 02/01/2046 |
| 03523T-BB-3 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | 1 | 2FE | 1,985,660 | 101.9660 | 2,039,320 | 2,000,000 | 1,996,435 | | 1,568 | | | 4.375 | 4.464 | FA | 33,056 | 87,500 | 01/24/2011 | 02/15/2021 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | 1 | 2FE | 67,668,996 | 95.4740 | 65,351,953 | 68,450,000 | 68,116,882 | | 87,762 | | | 2.500 | 2.644 | JJ | 789,076 | 1,711,250 | 01/22/2014 | 07/15/2022 |
| 03523T-BQ-0 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | 1 | 2FE | 8,596,231 | 78.9810 | 6,851,602 | 8,675,000 | 8,606,581 | | 1,773 | | | 3.750 | 3.801 | JJ | 150,005 | 325,313 | 07/11/2012 | 07/15/2042 |
| 03523T-BT-4 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | 1 | 2FE | 87,259,123 | 86.4740 | 75,925,721 | 87,802,000 | 87,274,474 | | 8,343 | | | 4.439 | 4.476 | AO | 920,250 | 3,897,531 | 08/21/2017 | 10/06/2048 |
| 035240-AD-2 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | | 2FE | 55,349,742 | 100.0690 | 53,311,760 | 53,275,000 | 54,554,553 | | (397,169) | | | 3.750 | 2.918 | JJ | 921,214 | 1,997,813 | 12/19/2016 | 01/15/2022 |
| 035240-AG-5 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | | 2FE | 10,534,340 | 93.4410 | 9,344,100 | 10,000,000 | 10,510,287 | | (12,274) | | | 4.950 | 4.589 | JJ | 228,250 | 495,000 | 12/19/2016 | 01/15/2042 |
| 035287-AE-1 | ANIXTER INC CO.GUARNT | | | 1 | 3FE | 13,066,250 | 99.7500 | 12,967,500 | 13,000,000 | 13,035,230 | | (11,723) | | | 5.125 | 5.018 | AO | 166,563 | 666,250 | 03/23/2016 | 10/01/2021 |
| 035287-AG-6 | ANIXTER INC CO.GUARNT | | | 1 | 3FE | 19,506,250 | 99.7500 | 19,226,813 | 19,275,000 | 19,440,475 | | (35,293) | | | 5.500 | 5.265 | MS | 353,375 | 1,060,125 | 02/01/2017 | 03/01/2023 |
| 035287-AH-4 | ANIXTER INC CO.GUARNT | | | 2 | 3FE | 15,018,750 | 99.2500 | 14,887,500 | 15,000,000 | 15,018,376 | | (374) | | | 6.000 | 5.977 | JD | 120,000 | | 11/26/2018 | 12/01/2025 |
| 037389-AW-3 | AON CORP CO.GUARNT | | | 1 | 2FE | 14,945,550 | 102.8990 | 15,434,785 | 15,000,000 | 14,988,635 | | 6,094 | | | 5.000 | 5.046 | MS | 189,583 | 750,000 | 09/07/2010 | 09/30/2020 |
| 037411-AR-6 | APACHE CORP SR UNSEC | | | 1 | 2FE | 1,661,728 | 99.9290 | 1,666,816 | 1,668,000 | 1,663,004 | | 150 | | | 6.000 | 6.027 | JJ | 46,148 | 100,080 | 01/23/2007 | 01/15/2037 |
| 037411-AW-5 | APACHE CORP SR UNSEC | | | 1 | 2FE | 14,840,400 | 89.7470 | 13,462,107 | 15,000,000 | 14,864,086 | | 3,346 | | | 5.100 | 5.170 | MS | 255,000 | 765,000 | 08/17/2010 | 09/01/2040 |
| 037411-AZ-8 | APACHE CORP SR UNSEC | | | 1 | 2FE | 15,218,235 | 97.8900 | 14,947,865 | 15,270,000 | 15,251,154 | | 5,348 | | | 3.250 | 3.290 | AO | 104,769 | 496,275 | 04/03/2012 | 04/15/2022 |
| 037411-BA-2 | APACHE CORP SR UNSEC | | | 1 | 2FE | 24,881,388 | 85.8550 | 21,420,743 | 24,950,000 | 24,889,330 | | 1,305 | | | 4.750 | 4.767 | AO | 250,193 | 1,185,125 | 04/03/2012 | 04/15/2043 |
| 037411-BC-8 | APACHE CORP SR UNSEC | | | 1 | 2FE | 24,785,000 | 80.6150 | 20,153,745 | 25,000,000 | 24,809,432 | | 4,174 | | | 4.250 | 4.300 | JJ | 489,931 | 1,062,500 | 11/28/2012 | 01/15/2044 |
| 037411-BD-6 | APACHE CORP SR UNSEC | LS | | 1 | 2FE | 8,572,238 | 94.4550 | 8,140,132 | 8,618,000 | 8,598,336 | | 4,551 | | | 2.625 | 2.685 | JJ | 104,314 | 226,223 | 11/28/2012 | 01/15/2023 |
| 03752#-AA-8 | APE HLDGS-LLC SUB | | | | 6 | 16,028,632 | 100.0000 | 16,028,632 | 16,028,632 | 16,028,632 | | | | | 14.200 | 13.804 | DEC | 6,322 | 1,993,052 | 12/31/2018 | 09/05/2020 |
| 037735-CE-5 | APPALACHIAN POWER CO SR UNSEC | | | 1 | 2FE | 14,886,000 | 111.4630 | 16,719,405 | 15,000,000 | 14,914,238 | | 2,954 | | | 5.800 | 5.854 | AO | 217,500 | 870,000 | 09/26/2005 | 10/01/2035 |
| 037833-AK-6 | APPLE INC SR UNSEC | | | 1 | 1FE | 65,667,271 | 96.6870 | 63,958,451 | 66,150,000 | 65,917,418 | | 48,882 | | | 2.400 | 2.485 | MN | 255,780 | 1,587,600 | 06/24/2013 | 05/03/2023 |
| 037833-AR-1 | APPLE INC SR UNSEC | | | 1 | 1FE | 4,488,930 | 100.0640 | 4,502,880 | 4,500,000 | 4,496,042 | | 1,609 | | | 2.850 | 2.889 | MN | 19,594 | 128,250 | 04/29/2014 | 05/06/2021 |
| 037833-AS-9 | APPLE INC SR UNSEC | | | 1 | 1FE | 12,489,500 | 100.4670 | 12,558,339 | 12,500,000 | 12,493,943 | | 1,015 | | | 3.450 | 3.460 | MN | 65,885 | 431,250 | 04/29/2014 | 05/06/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 037833-BG-4 | APPLE INC SR UNSEC | | | 1 | 1FE | 24,913,000 | 98.4890 | 24,622,125 | 25,000,000 | 24,941,452 | | 8,159 | | | 3.200 | 3.241 | MN | 106,667 | 800,000 | 05/06/2015 | 05/13/2025 |
| 037833-BW-9 | APPLE INC SR UNSEC | | | 1 | 1FE | 14,556,263 | 106.0360 | 15,507,776 | 14,625,000 | 14,562,733 | | 2,360 | | | 4.500 | 4.536 | FA | 234,000 | 658,125 | 02/16/2016 | 02/23/2036 |
| 037833-BY-5 | APPLE INC SR UNSEC | | | 1 | 1FE | 40,635,405 | 97.6610 | 39,772,396 | 40,725,000 | 40,658,104 | | 8,186 | | | 3.250 | 3.276 | FA | 470,600 | 1,323,563 | 02/16/2016 | 02/23/2026 |
| 03836W-A@-2 | AQUA AMERICA-INC. B-SR | | | 1 | 1 | 12,000,000 | 101.3340 | 12,160,080 | 12,000,000 | 12,000,000 | | | | | 5.200 | 5.200 | FA | 256,533 | 624,000 | 02/03/2005 | 02/03/2020 |
| 03836W-F@-7 | AQUA AMERICA-INC. | | | | 1 | 20,000,000 | 82.4850 | 16,497,000 | 20,000,000 | 20,000,000 | | | | | 3.570 | 3.570 | MN | 115,033 | 714,000 | 11/03/2016 | 11/03/2041 |
| 038374-A*-5 | AQUACHEM-INC. 10% CASH 2.5%PIK | | | | 5GI | 5,499,629 | 100.0000 | 5,499,629 | 5,499,629 | 5,499,629 | | | | | 12.500 | 12.697 | MJSD | 3,819 | 671,054 | 12/30/2018 | 02/05/2020 |
| 03840@-AA-4 | AQUA ILLINOIS-INC. W-SR-SEC | | | 1 | 1 | 10,500,000 | 101.5170 | 10,659,285 | 10,500,000 | 10,500,000 | | | | | 5.320 | 5.320 | JD | 46,550 | 558,600 | 12/21/2004 | 12/01/2019 |
| 03840@-AB-2 | AQUA ILLINOIS-INC. SENIOR UNSECURED | | | | 1 | 25,000,000 | 93.6130 | 23,403,250 | 25,000,000 | 25,000,000 | | | | | 3.640 | 3.640 | JJ | 419,611 | 922,639 | 07/10/2017 | 07/15/2032 |
| 03840@-AC-0 | AQUA ILLINOIS-INC. | | | | 1 | 6,000,000 | 91.0510 | 5,463,060 | 6,000,000 | 6,000,000 | | | | | 3.890 | 3.890 | JJ | 107,623 | 236,642 | 07/10/2017 | 07/15/2037 |
| 03840@-AD-8 | AQUA ILLINOIS-INC. | | | | 1 | 15,000,000 | 91.4870 | 13,723,050 | 15,000,000 | 15,000,000 | | | | | 3.900 | 3.900 | JJ | 269,750 | 593,125 | 07/10/2017 | 01/15/2038 |
| 03840@-AE-6 | AQUA ILLINOIS-INC. | | | | 1 | 10,000,000 | 92.8430 | 9,284,300 | 10,000,000 | 10,000,000 | | | | | 4.180 | 4.180 | JJ | 192,744 | 423,806 | 07/10/2017 | 07/15/2047 |
| 03840@-AF-3 | AQUA ILLINOIS-INC. | | | | 1 | 22,000,000 | 94.2340 | 20,731,480 | 22,000,000 | 22,000,000 | | | | | 4.220 | 4.220 | JJ | 428,096 | 941,294 | 07/10/2017 | 07/15/2049 |
| 03840@-AG-1 | AQUA ILLINOIS-INC. | | | | 1 | 22,000,000 | 94.3520 | 20,757,440 | 22,000,000 | 22,000,000 | | | | | 4.240 | 4.240 | JJ | 430,124 | 945,756 | 07/10/2017 | 07/15/2050 |
| 03842*-AE-6 | AQUA PENNSYLVANIA-INC. A-SR-SEC | | | | 1 | 17,000,000 | 89.9460 | 15,290,820 | 17,000,000 | 17,000,000 | | | | | 3.790 | 3.790 | JD | 53,692 | 644,300 | 11/13/2012 | 12/01/2041 |
| 03842*-AF-3 | AQUA PENNSYLVANIA-INC B-SR-SEC | | | | 1 | 6,000,000 | 88.6040 | 5,316,240 | 6,000,000 | 6,000,000 | | | | | 3.800 | 3.800 | JD | 19,000 | 228,000 | 11/13/2012 | 12/01/2042 |
| 03842*-AT-3 | AQUA PENNSYLVANIA-INC SR-SEC | | | 1 | 1 | 20,000,000 | 96.2430 | 19,248,600 | 20,000,000 | 20,000,000 | | | | | 4.160 | 4.160 | JJ | 383,644 | 832,000 | 10/29/2015 | 01/15/2046 |
| 03842*-AY-2 | AQUA PENNSYLVANIA-INC. | | | | 1 | 10,000,000 | 87.1500 | 8,715,000 | 10,000,000 | 10,000,000 | | | | | 3.650 | 3.650 | FA | 152,083 | 365,000 | 01/31/2017 | 02/01/2042 |
| 03842*-AZ-9 | AQUA PENNSYLVANIA-INC. | | | | 1 | 25,000,000 | 87.7130 | 21,928,250 | 25,000,000 | 25,000,000 | | | | | 3.690 | 3.690 | FA | 384,375 | 922,500 | 01/31/2017 | 02/01/2044 |
| 03842*-BJ-4 | AQUA PENNSYLVANIA-INC. SR-SEC | | | | 1Z | 65,000,000 | 102.3800 | 66,547,000 | 65,000,000 | 65,000,000 | | | | | 4.440 | 4.440 | FA | 368,767 | | 11/15/2018 | 11/15/2047 |
| 03842*-BK-1 | AQUA PENNSYLVANIA-INC. SR-SEC | | | | 1Z | 20,000,000 | 102.2800 | 20,456,000 | 20,000,000 | 20,000,000 | | | | | 4.490 | 4.490 | FA | 114,744 | | 11/15/2018 | 11/15/2052 |
| 03843@-AC-7 | AQUA OHIO-INC. SR-SEC | | | 1 | 1 | 20,000,000 | 92.3770 | 18,475,400 | 20,000,000 | 20,000,000 | | | | | 3.750 | 3.750 | MN | 95,833 | 750,000 | 05/28/2013 | 05/28/2033 |
| 03843@-AD-5 | AQUA OHIO-INC. SR-SEC | | | 1 | 1 | 30,000,000 | 92.6530 | 27,795,900 | 30,000,000 | 30,000,000 | | | | | 4.180 | 4.180 | MN | 160,233 | 1,254,000 | 05/28/2013 | 05/28/2044 |
| 038522-AK-4 | ARAMARK SERVICES INC CO.GUARNT | | | 1 | 3FE | 10,815,151 | 99.0000 | 10,395,000 | 10,500,000 | 10,702,647 | | (61,056) | | | 5.125 | 4.439 | JJ | 248,135 | 538,125 | 02/13/2017 | 01/15/2024 |
| 038522-AN-8 | ARAMARK SERVICES INC CO.GUARNT | | | 1 | 3FE | 23,452,860 | 94.0000 | 22,184,000 | 23,600,000 | 23,477,655 | | 13,246 | | | 4.750 | 4.833 | JD | 93,417 | 1,121,000 | 02/13/2017 | 06/01/2026 |
| 038522-AP-3 | ARAMARK SERVICES INC CO.GUARNT | | | 1 | 3FE | 33,325,000 | 97.7500 | 32,575,188 | 33,325,000 | 33,325,000 | | | | | 5.000 | 5.000 | AO | 416,563 | 1,666,250 | 03/09/2017 | 04/01/2025 |
| 039483-AN-2 | ARCHER DANIELS SR UNSEC | | | | 1FE | 4,768,360 | 118.5760 | 5,454,496 | 4,600,000 | 4,691,510 | | (7,353) | | | 6.750 | 6.454 | JD | 13,800 | 310,500 | 07/31/2002 | 12/15/2027 |
| 039483-AT-9 | ARCHER DANIELS SR UNSEC | | | 1 | 1FE | 34,694,930 | 116.8080 | 41,529,916 | 35,554,000 | 34,965,743 | | 26,246 | | | 5.935 | 6.113 | AO | 527,532 | 2,110,130 | 04/20/2006 | 10/01/2032 |
| 039483-AU-6 | ARCHER DANIELS SR UNSEC | | | 1 | 1FE | 28,935,800 | 110.9960 | 33,298,800 | 30,000,000 | 29,198,995 | | 28,231 | | | 5.375 | 5.623 | MS | 474,792 | 1,612,500 | 01/11/2007 | 09/15/2035 |
| 039483-BH-4 | ARCHER-DANIELS-MIDLAND C SR UNSEC | | | 1 | 1FE | 3,847,320 | 94.3900 | 3,724,641 | 3,946,000 | 3,856,253 | | 2,060 | | | 4.016 | 4.165 | AO | 33,015 | 158,471 | 04/30/2014 | 04/16/2043 |
| 04021L-AA-8 | PETSMART INC CO.GUARNT | | | 1 | 6FE | 21,370,000 | 58.2500 | 12,232,500 | 21,000,000 | 12,232,500 | (8,931,555) | (73,076) | | | 7.125 | 6.709 | MS | 440,562 | 1,496,250 | 03/24/2016 | 03/15/2023 |
| 040448-A@-1 | THE ARISTOTLE CORP SR-UNSEC | | | | 5 | 34,790,000 | 96.7100 | 34,332,050 | 35,500,000 | 35,072,317 | | 108,598 | | | 12.020 | 10.963 | MJSD | 11,853 | 3,157,728 | 03/01/2016 | 12/31/2021 |
| 040555-CF-9 | ARIZONA PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 26,555,971 | 115.9520 | 31,075,136 | 26,800,000 | 26,627,675 | | 7,250 | | | 5.625 | 5.690 | MN | 192,625 | 1,507,500 | 02/17/2005 | 05/15/2033 |
| 040555-CH-5 | ARIZONA PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 21,318,705 | 113.2530 | 24,349,395 | 21,500,000 | 21,365,806 | | 4,795 | | | 5.500 | 5.558 | MS | 394,167 | 1,182,500 | 08/17/2005 | 09/01/2035 |
| 040555-CM-4 | ARIZONA PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 11,587,371 | 108.3330 | 12,638,128 | 11,666,000 | 11,597,463 | | 1,581 | | | 5.050 | 5.094 | MS | 196,378 | 589,133 | 08/22/2011 | 09/01/2041 |
| 040555-CN-2 | ARIZONA PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 19,810,800 | 102.0620 | 20,412,354 | 20,000,000 | 19,837,537 | | 3,868 | | | 4.500 | 4.557 | AO | 225,000 | 900,000 | 01/10/2012 | 04/01/2042 |
| 040555-CS-1 | ARIZONA PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 14,921,100 | 97.4520 | 14,617,800 | 15,000,000 | 14,946,809 | | 7,413 | | | 3.150 | 3.212 | MN | 60,375 | 472,500 | 05/14/2015 | 05/15/2025 |
| 040555-CT-9 | ARIZONA PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 20,305,800 | 101.0290 | 20,205,748 | 20,000,000 | 20,296,249 | | (6,001) | | | 4.350 | 4.256 | MN | 111,167 | 870,000 | 03/16/2017 | 11/15/2045 |
| 042380-AC-9 | ARMSTRONG ENERGY INC SR | | | | 6 | | 0.0000 | | | | | | | | 11.750 | 0.000 | JD | | 462,794 | 08/14/2015 | 12/15/2019 |
| 042735-BG-4 | ARROW ELECTRONICS INC SR UNSEC | | | 1 | 2FE | 15,454,679 | 93.1040 | 14,477,650 | 15,550,000 | 15,470,983 | | 12,430 | | | 3.250 | 3.349 | MS | 158,632 | 505,375 | 09/05/2017 | 09/08/2024 |
| 04317@-AF-5 | ARTHUR J GALLAGHER & CO H-SR-UNSEC | | | 1 | 2 | 45,000,000 | 100.9190 | 45,413,550 | 45,000,000 | 45,000,000 | | | | | 4.580 | 4.580 | FA | 709,900 | 2,061,000 | 02/27/2014 | 02/27/2024 |
| 04317@-AG-3 | ARTHUR J GALLAGHER & CO I-SR-UNSEC | | | 1 | 2 | 15,000,000 | 100.1540 | 15,023,100 | 15,000,000 | 15,000,000 | | | | | 4.730 | 4.730 | FA | 244,383 | 709,500 | 02/27/2014 | 02/27/2026 |
| 04317@-AN-8 | ARTHUR J GALLAGHER & CO O-SR-UNSEC | | | 1 | 2 | 15,000,000 | 98.4120 | 14,761,800 | 15,000,000 | 15,000,000 | | | | | 4.310 | 4.310 | JD | 12,571 | 646,500 | 06/24/2014 | 06/24/2025 |
| 04317@-AP-3 | ARTHUR J GALLAGHER & CO P-SR-UNSEC | | | 1 | 2 | 65,000,000 | 97.6410 | 63,466,650 | 65,000,000 | 65,000,000 | | | | | 4.360 | 4.360 | JD | 55,106 | 2,834,000 | 06/24/2014 | 06/24/2026 |
| 04317@-AQ-1 | ARTHUR J GALLAGHER | | | 4 | 2 | 25,000,000 | 98.2290 | 24,557,250 | 25,000,000 | 25,000,000 | | | | | 4.400 | 4.400 | JD | 88,611 | 1,100,000 | 06/02/2016 | 06/02/2026 |
| 043436-AN-4 | ASBURY AUTOMOTIVE GROUP CO.GUARNT | | | 1 | 4FE | 39,799,411 | 95.7500 | 37,497,615 | 39,162,000 | 39,613,463 | | (100,146) | | | 6.000 | 5.668 | JD | 104,432 | 2,349,720 | 06/27/2017 | 12/15/2024 |
| 04351L-AB-6 | ASCENSION HEALTH SR UNSEC | | | | 1FE | 23,849,952 | 96.5310 | 22,535,250 | 23,345,000 | 23,838,657 | | (9,797) | | | 3.945 | 3.821 | MN | 117,678 | 920,960 | 10/02/2017 | 11/15/2046 |
| 044209-AF-1 | ASHLAND LLC CO.GUARNT | | | 1 | 3FE | 38,408,338 | 98.5000 | 37,902,800 | 38,480,000 | 38,442,711 | | 9,145 | | | 4.750 | 4.779 | FA | 690,502 | 1,827,800 | 12/17/2014 | 08/15/2022 |
| 044209-AM-6 | ASHLAND LLC CO.GUARNT | | | 1 | 3FE | 30,694,579 | 98.5000 | 28,614,250 | 29,050,000 | 30,567,921 | | (27,905) | | | 6.875 | 6.437 | MN | 255,196 | 1,997,188 | 10/16/2014 | 05/15/2043 |
| 045054-AD-5 | ASHTEAD CAPITAL INC SECURED | | | 1 | 2FE | 6,675,000 | 91.5000 | 6,107,625 | 6,675,000 | 6,675,000 | | | | | 4.125 | 4.125 | FA | 104,019 | 279,933 | 08/02/2017 | 08/15/2025 |
| 045054-AF-0 | ASHTEAD CAPITAL INC SECURED | | | 1 | 2FE | 27,857,500 | 90.0000 | 24,907,500 | 27,675,000 | 27,833,047 | | (20,177) | | | 4.375 | 4.275 | FA | 457,406 | 1,230,961 | 11/20/2017 | 08/15/2027 |
| 045054-AH-6 | ASHTEAD CAPITAL INC SECURED | | | 2 | 2FE | 15,000,000 | 96.5000 | 14,475,000 | 15,000,000 | 15,000,000 | | | | | 5.250 | 5.250 | FA | 328,125 | | 07/23/2018 | 08/01/2026 |
| 04560*-AK-0 | ASSOCIATED ELECTRIC COOP INC. | | | 4 | 1 | 48,564,750 | 90.0400 | 43,727,701 | 48,564,750 | 48,564,750 | | | | | 3.580 | 3.596 | FMAN | 149,714 | 1,738,618 | 05/31/2017 | 05/31/2047 |
| 04621X-AF-5 | ASSURANT INC SR UNSEC | | | 1 | 2FE | 37,258,778 | 100.7850 | 38,046,157 | 37,750,000 | 37,508,337 | | 51,399 | | | 4.000 | 4.167 | MS | 444,611 | 1,510,000 | 10/09/2013 | 03/15/2023 |
| 04650N-AB-0 | AT&T INC SR UNSEC | | | 1 | 2FE | 2,382,658 | 97.3790 | 2,398,445 | 2,463,000 | 2,393,307 | | 1,627 | | | 5.350 | 5.577 | MS | 43,924 | 131,771 | 09/02/2010 | 09/01/2040 |
| 04774#-AA-0 | ATLANTA FALCONS STADIUM CO-LLC | | | 4 | 2FE | 33,141,181 | 84.7160 | 28,075,883 | 33,141,181 | 33,141,181 | | | | | 3.590 | 3.590 | MS | 396,589 | 1,189,768 | 08/25/2016 | 09/01/2042 |
| 04774#-AB-8 | ATLANTA FALCONS STADIUM CO-LLC | | | 4 | 2FE | 23,393,775 | 84.3430 | 19,731,012 | 23,393,775 | 23,393,775 | | | | | 3.590 | 3.590 | MS | 279,946 | 839,837 | 11/01/2016 | 09/01/2042 |
| 04775H-AK-3 | ATLANTA GAS LIGHT CO SR UNSEC | | | | 1FE | 15,000,000 | 113.2430 | 16,986,450 | 15,000,000 | 15,000,000 | | | | | 8.700 | 8.700 | AO | 326,250 | 1,305,000 | 01/03/2005 | 04/01/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 04775H-AM-9 | ATLANTA GAS LIGHT CO SR UNSEC | | | | 1FE | 2,969,970 | 112.8340 | 3,385,020 | 3,000,000 | 2,992,315 | | 1,996 | | | 8.550 | 8.643 | AO | 64,125 | 256,500 | 05/12/1992 | 04/15/2022 |
| 048303-CC-3 | ATLANTIC CITY ELECTRIC 1ST MORTG | | | 1 | 1FE | 10,640,615 | 110.9450 | 12,037,533 | 10,850,000 | 10,696,752 | | 5,857 | | | 5.800 | 5.940 | MN | 80,411 | 629,300 | 08/10/2006 | 05/15/2034 |
| 048303-CE-9 | ATLANTIC CITY ELECTRIC 1ST MORTG | | | 1 | 1FE | 12,481,000 | 101.5970 | 12,699,625 | 12,500,000 | 12,494,970 | | 2,087 | | | 4.350 | 4.369 | AO | 135,938 | 543,750 | 03/29/2011 | 04/01/2021 |
| 048303-D#-5 | ATLANTIC CITY ELEC CO SR-SEC | | | 1 | 1 | 33,000,000 | 111.0590 | 36,649,470 | 33,000,000 | 33,000,000 | | | | | 5.800 | 5.800 | MS | 638,000 | 1,914,000 | 03/15/2006 | 03/01/2036 |
| 049560-AG-0 | ATMOS ENERGY CORP SR UNSEC | | | 1 | 1FE | 26,666,151 | 118.5640 | 31,597,306 | 26,650,000 | 26,661,989 | | (463) | | | 5.950 | 5.946 | AO | 334,754 | 1,585,675 | 03/23/2005 | 10/15/2034 |
| 049560-AJ-4 | ATMOS ENERGY CORP SR UNSEC | | | 1 | 1FE | 14,971,950 | 101.0940 | 15,164,157 | 15,000,000 | 14,999,160 | | 4,015 | | | 8.500 | 8.529 | MS | 375,417 | 1,275,000 | 03/23/2009 | 03/15/2019 |
| 049560-AK-1 | ATMOS ENERGY CORP SR UNSEC | | | 1 | 1FE | 12,958,140 | 113.9230 | 14,810,053 | 13,000,000 | 12,963,426 | | 809 | | | 5.500 | 5.522 | JD | 31,778 | 715,000 | 06/07/2011 | 06/15/2041 |
| 049560-AL-9 | ATMOS ENERGY CORP SR UNSEC | | | 1 | 1FE | 50,192,481 | 95.9230 | 48,464,968 | 50,525,000 | 50,230,373 | | 6,956 | | | 4.150 | 4.189 | JJ | 966,852 | 2,096,788 | 03/21/2013 | 01/15/2043 |
| 049560-AM-7 | ATMOS ENERGY CORP SR UNSEC | | | 1 | 1FE | 53,214,917 | 96.5980 | 51,052,068 | 52,850,000 | 53,202,175 | | (8,079) | | | 4.125 | 4.082 | AO | 460,235 | 2,180,063 | 06/05/2017 | 10/15/2044 |
| 049560-AN-5 | ATMOS ENERGY CORP SR UNSEC | | | 1 | 1FE | 16,428,844 | 95.4190 | 15,720,237 | 16,475,000 | 16,435,232 | | 4,069 | | | 3.000 | 3.033 | JD | 21,967 | 494,250 | 06/09/2017 | 06/15/2027 |
| 049560-AP-0 | ATMOS ENERGY CORP SR UNSEC | | | 2 | 1FE | 12,536,874 | 100.6240 | 12,678,596 | 12,600,000 | 12,537,107 | | 233 | | | 4.300 | 4.330 | AO | 130,935 | | 10/01/2018 | 10/01/2048 |
| 05329W-AK-8 | AUTONATION INC CO.GUARNT | | | 1 | 2FE | 21,954,500 | 102.1680 | 22,136,799 | 21,667,000 | 21,714,888 | | (42,161) | | | 5.500 | 5.287 | FA | 496,535 | 1,191,685 | 08/01/2012 | 02/01/2020 |
| 05329W-AM-4 | AUTONATION INC CO.GUARNT | | | 1 | 2FE | 28,985,512 | 96.6910 | 27,291,156 | 28,225,000 | 28,807,906 | | (77,449) | | | 4.500 | 4.132 | AO | 317,531 | 1,270,125 | 11/09/2016 | 10/01/2025 |
| 053332-AP-7 | AUTOZONE INC SR UNSEC | | | 1 | 2FE | 40,044,815 | 97.1190 | 39,187,675 | 40,350,000 | 40,196,288 | | 30,932 | | | 3.125 | 3.216 | JJ | 581,432 | 1,260,938 | 09/04/2014 | 07/15/2023 |
| 053332-AR-3 | AUTOZONE INC SR UNSEC | | | 1 | 2FE | 26,495,394 | 95.2500 | 25,574,679 | 26,850,000 | 26,611,294 | | 33,460 | | | 3.250 | 3.408 | AO | 184,221 | 872,625 | 05/22/2015 | 04/15/2025 |
| 053332-AT-9 | AUTOZONE INC SR UNSEC | | | 1 | 2FE | 2,024,474 | 93.3900 | 1,891,152 | 2,025,000 | 2,024,600 | | 48 | | | 3.125 | 3.128 | AO | 12,305 | 63,281 | 04/18/2016 | 04/21/2026 |
| 05348E-AP-4 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 14,896,450 | 101.1060 | 15,165,900 | 15,000,000 | 14,976,027 | | 11,070 | | | 3.950 | 4.032 | JJ | 273,208 | 592,500 | 11/10/2010 | 01/15/2021 |
| 05348E-AQ-2 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 54,574,463 | 98.4670 | 54,565,233 | 55,415,000 | 55,028,012 | | 94,805 | | | 2.950 | 3.148 | MS | 481,341 | 1,634,743 | 12/05/2013 | 09/15/2022 |
| 05348E-AR-0 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 24,805,000 | 97.7730 | 24,443,250 | 25,000,000 | 24,912,712 | | 19,249 | | | 2.850 | 2.939 | MS | 209,792 | 712,500 | 12/05/2012 | 03/15/2023 |
| 05348E-AT-6 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 9,980,600 | 102.8160 | 10,281,600 | 10,000,000 | 9,989,372 | | 1,892 | | | 4.200 | 4.224 | JD | 18,667 | 420,000 | 12/05/2013 | 12/15/2023 |
| 05348E-AV-1 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 9,982,200 | 98.3900 | 9,839,000 | 10,000,000 | 9,988,051 | | 1,637 | | | 3.450 | 3.471 | JD | 28,750 | 345,000 | 05/06/2015 | 06/01/2025 |
| 05348E-AW-9 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 29,798,874 | 98.6480 | 29,362,577 | 29,765,000 | 29,790,491 | | (3,412) | | | 3.500 | 3.485 | MN | 133,116 | 1,041,775 | 01/27/2016 | 11/15/2025 |
| 05348E-AZ-2 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 11,351,366 | 92.1010 | 10,752,792 | 11,675,000 | 11,363,810 | | 5,805 | | | 3.900 | 4.060 | AO | 96,124 | 455,325 | 11/10/2016 | 10/15/2046 |
| 05351W-AA-1 | AVANGRID INC SR UNSEC | | | 1 | 2FE | 11,694,573 | 96.5090 | 11,291,592 | 11,700,000 | 11,695,424 | | 802 | | | 3.150 | 3.157 | JD | 30,713 | 378,788 | 11/21/2017 | 12/01/2024 |
| 05379B-AK-3 | AVISTA CORP 1ST MORTG | | | 1 | 1FE | 10,930,260 | 120.1000 | 13,211,000 | 11,000,000 | 10,946,703 | | 1,728 | | | 6.250 | 6.297 | JD | 57,292 | 687,500 | 11/14/2005 | 12/01/2035 |
| 05379B-AP-2 | AVISTA CORP 1ST MORTG | | | 1 | 1FE | 23,071,300 | 105.2060 | 24,197,380 | 23,000,000 | 23,022,978 | | (6,374) | | | 5.125 | 5.091 | AO | 294,688 | 1,178,750 | 09/17/2009 | 04/01/2022 |
| 05379B-AQ-0 | AVISTA CORP 1ST MORTG | | | 1 | 1FE | 14,984,850 | 102.2350 | 15,335,265 | 15,000,000 | 14,984,866 | | 16 | | | 4.350 | 4.356 | JD | 54,375 | 342,563 | 05/15/2018 | 06/01/2048 |
| 05379B-C*-6 | AVISTA CORP SR-SEC | | | 1 | 1 | 25,000,000 | 90.0550 | 22,513,750 | 25,000,000 | 25,000,000 | | | | | 4.110 | 4.110 | JD | 85,625 | 1,027,500 | 12/18/2014 | 12/01/2044 |
| 05379B-D*-5 | AVISTA CORP SR-SEC | | | | 1 | 40,000,000 | 89.8650 | 35,946,000 | 40,000,000 | 40,000,000 | | | | | 3.910 | 3.910 | JD | 130,333 | 1,507,522 | 12/14/2017 | 12/01/2047 |
| 05453G-AA-3 | AXALTA COATING SYSTEMS CO.GUARNT | | | 1 | 4FE | 24,846,825 | 94.5000 | 23,625,000 | 25,000,000 | 24,822,765 | | (10,016) | | | 4.875 | 4.995 | FA | 460,417 | 975,000 | 12/20/2018 | 08/15/2024 |
| 054561-AG-0 | AXA EQUITABLE HOLDINGS I SR UNSEC | | | 1 | 2FE | 14,972,250 | 94.5560 | 14,183,439 | 15,000,000 | 14,973,831 | | 1,581 | | | 4.350 | 4.373 | AO | 128,688 | 326,250 | 04/17/2018 | 04/20/2028 |
| 054561-AK-1 | AXA EQUITABLE HOLDINGS I SR UNSEC | | | 1 | 2FE | 5,982,420 | 87.7490 | 5,264,912 | 6,000,000 | 5,982,602 | | 182 | | | 5.000 | 5.019 | AO | 59,167 | 150,000 | 04/17/2018 | 04/20/2048 |
| 054937-AF-4 | BB&T CORP SUBORD | | | | 1FE | 41,936,710 | 101.6730 | 42,702,660 | 42,000,000 | 41,995,126 | | 5,598 | | | 5.250 | 5.264 | MN | 367,500 | 2,205,000 | 12/20/2004 | 11/01/2019 |
| 05523U-AJ-9 | BAE SYSTEMS HOLDINGS INC CO.GUARNT | | | 1 | 2FE | 24,783,204 | 101.1590 | 25,158,243 | 24,870,000 | 24,865,204 | | 11,087 | | | 6.375 | 6.423 | JD | 132,122 | 1,585,463 | 06/01/2009 | 06/01/2019 |
| 05523U-AK-6 | BAE SYSTEMS HOLDINGS INC CO.GUARNT | | | 1 | 2FE | 29,611,791 | 99.7890 | 29,637,333 | 29,700,000 | 29,645,128 | | 8,358 | | | 3.800 | 3.836 | AO | 263,340 | 1,128,600 | 09/30/2014 | 10/07/2024 |
| 05523U-AL-4 | BAE SYSTEMS HOLDINGS INC CO.GUARNT | | | 1 | 2FE | 20,321,098 | 100.5410 | 19,701,009 | 19,595,000 | 20,291,064 | | (15,965) | | | 4.750 | 4.506 | AO | 217,178 | 930,763 | 09/23/2016 | 10/07/2044 |
| 05523U-AP-5 | BAE SYSTEMS HOLDINGS INC CO.GUARNT | | | 1 | 2FE | 38,673,833 | 99.1900 | 37,745,763 | 38,054,000 | 38,549,528 | | (66,057) | | | 3.850 | 3.625 | JD | 65,115 | 1,465,079 | 11/22/2016 | 12/15/2025 |
| 05606#-AA-1 | BIF III HOLTWOOD LLC SR-UNSEC | | | | 2 | 32,000,000 | 96.7620 | 30,963,840 | 32,000,000 | 32,000,000 | | | | | 4.504 | 4.530 | MJSD | 4,004 | 1,265,124 | 02/15/2018 | 02/15/2033 |
| 05643#-AA-6 | BACONTON POWER LLC B-SR-SEC | | | 1 | 1 | 29,085,023 | 104.3770 | 30,358,075 | 29,085,023 | 29,085,023 | | | | | 6.840 | 6.900 | MJSD | 5,526 | 1,989,416 | 11/01/2002 | 09/30/2022 |
| 057224-AZ-0 | BAKER HUGHES A GE CO LLC SR UNSEC | | | 1 | 1FE | 27,605,783 | 95.3870 | 26,446,162 | 27,725,000 | 27,624,242 | | 2,479 | | | 5.125 | 5.153 | MS | 418,378 | 1,420,906 | 08/19/2010 | 09/15/2040 |
| 057224-BC-0 | BAKER HUGHES A GE CO LLC SR UNSEC | | | 1 | 1FE | 15,805,338 | 98.8410 | 15,651,431 | 15,835,000 | 15,825,818 | | 3,305 | | | 3.200 | 3.223 | FA | 191,428 | 506,720 | 08/10/2011 | 08/15/2021 |
| 058498-AS-5 | BALL CORP CO.GUARNT | | | 1 | 3FE | 32,095,000 | 97.2500 | 31,703,500 | 32,600,000 | 32,332,626 | | 47,585 | | | 4.000 | 4.186 | MN | 166,622 | 1,304,000 | 06/24/2013 | 11/15/2023 |
| 058498-AT-3 | BALL CORP CO.GUARNT | | | 1 | 3FE | 92,730,000 | 99.7500 | 92,498,175 | 92,730,000 | 92,730,000 | | | | | 5.250 | 5.250 | JJ | 2,434,163 | 4,868,325 | 06/22/2015 | 07/01/2025 |
| 059165-DX-5 | BALTIMORE GAS & ELECTRIC SR UNSEC | | | 1 | 1FE | 31,617,907 | 110.4080 | 36,434,640 | 33,000,000 | 32,039,170 | | 41,137 | | | 5.200 | 5.490 | JD | 76,267 | 1,716,000 | 03/15/2005 | 06/15/2033 |
| 059165-ED-8 | BALTIMORE GAS & ELECTRIC SR UNSEC | | | 1 | 1FE | 15,911,840 | 100.7360 | 16,117,816 | 16,000,000 | 15,971,432 | | 9,295 | | | 3.500 | 3.566 | MN | 71,556 | 560,000 | 11/10/2011 | 11/15/2021 |
| 059165-EF-3 | BALTIMORE GAS & ELECTRIC SR UNSEC | | | 1 | 1FE | 2,419,455 | 100.1010 | 2,556,580 | 2,554,000 | 2,485,737 | | 13,585 | | | 3.350 | 4.005 | JJ | 42,780 | 85,559 | 09/11/2013 | 07/01/2023 |
| 059165-EH-9 | BALTIMORE GAS & ELECTRIC SR UNSEC | | | 1 | 1FE | 26,575,528 | 88.3140 | 23,491,492 | 26,600,000 | 26,576,610 | | 496 | | | 3.500 | 3.505 | FA | 351,711 | 931,000 | 08/15/2016 | 08/15/2046 |
| 060505-DB-7 | BANK OF AMERICA CORP SUBORD | | | | 2FE | 14,374,246 | 100.4540 | 14,565,804 | 14,500,000 | 14,497,143 | | 13,820 | | | 5.490 | 5.590 | MS | 234,393 | 796,050 | 12/19/2006 | 03/15/2019 |
| 06051G-EU-9 | BANK OF AMERICA CORP SR UNSEC | | | | 1FE | 24,463,224 | 98.4800 | 24,226,174 | 24,600,000 | 24,539,383 | | 13,832 | | | 3.300 | 3.366 | JJ | 383,350 | 811,800 | 01/08/2013 | 01/11/2023 |
| 06051G-FH-7 | BANK OF AMERICA CORP SUBORD | | | | 2FE | 14,689,269 | 99.1730 | 14,578,371 | 14,700,000 | 14,693,393 | | 1,016 | | | 4.200 | 4.209 | FA | 214,375 | 617,400 | 08/21/2014 | 08/26/2024 |
| 06051G-FP-9 | BANK OF AMERICA CORP SUBORD | | | | 2FE | 10,743,214 | 96.9350 | 10,444,773 | 10,775,000 | 10,753,539 | | 2,942 | | | 3.950 | 3.986 | AO | 82,758 | 425,613 | 04/16/2015 | 04/21/2025 |
| 06051G-FU-8 | BANK OF AMERICA CORP SUBORD | | | | 2FE | 4,131,465 | 98.9420 | 3,858,738 | 3,900,000 | 4,104,249 | | (24,478) | | | 4.450 | 3.614 | MS | 56,886 | 173,550 | 11/16/2017 | 03/03/2026 |
| 06051G-FX-2 | BANK OF AMERICA CORP SR UNSEC | | | 1 | 1FE | 59,800,487 | 96.3130 | 56,728,357 | 58,900,000 | 59,604,986 | | (84,607) | | | 3.500 | 3.313 | AO | 412,300 | 2,061,500 | 06/16/2017 | 04/19/2026 |
| 06051G-GA-1 | BANK OF AMERICA CORP SR UNSEC | | | 1 | 1FE | 15,000,000 | 92.4750 | 13,871,211 | 15,000,000 | 15,000,000 | | | | | 3.248 | 3.248 | AO | 94,733 | 487,200 | 10/18/2016 | 10/21/2027 |
| 06051G-GF-0 | BANK OF AMERICA CORP SR UNSEC | | | 1 | 1FE | 35,000,000 | 97.0620 | 33,971,700 | 35,000,000 | 35,000,000 | | | | | 3.824 | 3.824 | JJ | 598,562 | 1,338,400 | 01/17/2017 | 01/20/2028 |
| 06051G-GM-5 | BANK OF AMERICA CORP SR UNSEC | | | 1 | 1FE | 25,000,000 | 95.2350 | 23,808,750 | 25,000,000 | 25,000,000 | | | | | 4.244 | 4.244 | AO | 197,464 | 1,061,000 | 04/19/2017 | 04/24/2038 |
| 06051G-GR-4 | BANK OF AMERICA CORP SR UNSEC | | | 1 | 1FE | 50,000,000 | 94.8860 | 47,442,850 | 50,000,000 | 50,000,000 | | | | | 3.593 | 3.593 | JJ | 798,444 | 1,796,500 | 07/18/2017 | 07/21/2028 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 06051G-HA-0 | BANK OF AMERICA CORP SR UNSEC | | | 1 | 1FE | 25,000,000 | 89.2010 | 22,300,163 | 25,000,000 | 25,000,000 | | | | | 3.946 | 3.946 | JJ | 432,964 | 493,250 | 01/18/2018 | 01/23/2049 |
| 06051G-HM-4 | BANK OF AMERICA CORP SR UNSEC | | | 2 | 1FE | 33,535,200 | 99.5910 | 33,462,650 | 33,600,000 | 33,535,387 | | 187 | | | 4.271 | 4.294 | JJ | 629,830 | | 12/20/2018 | 07/23/2029 |
| 06406G-AA-9 | BANK OF NY MELLON CORP SUBORD | | | 1 | 1FE | 12,086,690 | 91.9040 | 11,120,384 | 12,100,000 | 12,088,949 | | 1,980 | | | 3.000 | 3.012 | AO | 61,508 | 363,000 | 10/24/2016 | 10/30/2028 |
| 06406H-BM-0 | BANK OF NY MELLON CORP SR UNSEC | | | | 1FE | 2,496,750 | 100.9180 | 2,522,940 | 2,500,000 | 2,499,847 | | 399 | | | 5.450 | 5.467 | MN | 17,410 | 136,250 | 05/05/2009 | 05/15/2019 |
| 06406H-BY-4 | BANK OF NY MELLON CORP SR UNSEC | | | 1 | 1FE | 45,821,100 | 101.1510 | 45,518,014 | 45,000,000 | 45,253,380 | | (90,568) | | | 3.550 | 3.325 | MS | 434,875 | 1,597,500 | 02/13/2012 | 09/23/2021 |
| 06406H-CS-6 | BANK OF NY MELLON CORP SR UNSEC | | | 1 | 1FE | 38,608,563 | 100.1980 | 38,826,725 | 38,750,000 | 38,671,540 | | 13,765 | | | 3.650 | 3.694 | FA | 577,536 | 1,414,375 | 01/28/2014 | 02/04/2024 |
| 06850#-AC-8 | BARRIERSAFE SOLUTIONS INTL-INC B-SR-UNSEC | | | 1 | 2 | 14,000,000 | 97.3290 | 13,626,060 | 14,000,000 | 14,000,000 | | | | | 4.530 | 4.530 | AO | 155,027 | 634,200 | 04/03/2014 | 04/03/2024 |
| 06850#-AD-6 | BARRIERSAFE SOLUTIONS INTL-INC C-SR-UNSEC | | | 1 | 2 | 12,000,000 | 94.6490 | 11,357,880 | 12,000,000 | 12,000,000 | | | | | 4.680 | 4.680 | AO | 137,280 | 561,600 | 04/03/2014 | 04/03/2026 |
| 06887#-AA-9 | BARRY-WEHMILLER COS-INC. 2011-SR | | | 1 | 2FE | 47,141,980 | 100.9040 | 46,415,840 | 46,000,000 | 46,349,120 | | (159,542) | | | 4.570 | 4.182 | JJ | 905,114 | 2,102,200 | 08/14/2013 | 01/26/2021 |
| 06887#-AB-7 | BARRY-WEHMILLER COS-INC. SR | | | 1 | 2PL | 32,000,000 | 97.4260 | 31,176,320 | 32,000,000 | 32,000,000 | | | | | 3.680 | 3.680 | AO | 287,858 | 1,177,600 | 10/03/2013 | 10/03/2023 |
| 06887#-AD-3 | BARRY-WEHMILLER COS-INC. B-SR-UNSEC | | | 1 | 2FE | 20,000,000 | 91.0120 | 18,202,400 | 20,000,000 | 20,000,000 | | | | | 3.770 | 3.770 | AO | 150,800 | 754,000 | 04/07/2015 | 10/19/2027 |
| 06887#-AF-8 | BARRY-WEHMILLER COS-INC. D-SR-UNSEC | | | 1 | 2FE | 20,000,000 | 87.1650 | 17,433,000 | 20,000,000 | 20,000,000 | | | | | 3.870 | 3.870 | AO | 154,800 | 774,000 | 04/07/2015 | 10/19/2030 |
| 070101-E#-3 | BASIN ELECTRIC POWER COOP B-SR-SEC | | | 1 | 1 | 12,368,760 | 105.8090 | 12,697,080 | 12,000,000 | 12,340,918 | | (6,210) | | | 5.100 | 4.907 | AO | 153,000 | 612,000 | 02/19/2014 | 10/01/2049 |
| 070101-E*-7 | BASIN ELECTRIC POWER COOP SR-SEC | | | 1 | 1 | 40,000,000 | 112.1830 | 44,873,200 | 40,000,000 | 40,000,000 | | | | | 5.590 | 5.590 | AO | 391,300 | 2,236,000 | 10/21/2009 | 04/28/2040 |
| 070101-G@-3 | BASIN ELECTRIC POWER COOP C-SR-SEC | | | 1 | 1FE | 75,000,000 | 105.7250 | 79,293,750 | 75,000,000 | 75,000,000 | | | | | 4.740 | 4.740 | JD | 158,000 | 3,555,000 | 07/07/2015 | 06/15/2044 |
| 07086*-AA-0 | BATH COUNTY ENERGY-LLC SR-UNSEC | | | | 2FE | 30,000,000 | 94.8930 | 28,467,900 | 30,000,000 | 30,000,000 | | | | | 4.590 | 4.616 | MJSD | 3,825 | 906,525 | 05/03/2018 | 05/03/2033 |
| 072732-AC-4 | BAYER CORP CO.GUARNT | | | | 2FE | 29,375,050 | 113.4690 | 34,040,700 | 30,000,000 | 29,652,538 | | 26,705 | | | 6.650 | 6.823 | FA | 753,667 | 1,995,000 | 04/04/2003 | 02/15/2028 |
| 07274E-AD-5 | BAYER US FINANCE LLC CO.GUARNT | | | 1 | 2FE | 21,998,782 | 99.2020 | 21,923,614 | 22,100,000 | 22,083,681 | | 20,855 | | | 2.375 | 2.473 | AO | 121,013 | 524,875 | 10/01/2014 | 10/08/2019 |
| 07274E-AG-8 | BAYER US FINANCE LLC CO.GUARNT | | | 1 | 2FE | 28,019,710 | 94.2920 | 26,661,063 | 28,275,000 | 28,117,086 | | 24,328 | | | 3.375 | 3.483 | AO | 220,015 | 954,281 | 11/18/2014 | 10/08/2024 |
| 07274N-AN-3 | BAYER US FINANCE II LLC CO.GUARNT | | | 1 | 2FE | 23,510,636 | 90.9130 | 21,682,863 | 23,850,000 | 23,516,045 | | 5,409 | | | 4.625 | 4.736 | JD | 18,384 | 551,531 | 06/28/2018 | 06/25/2038 |
| 07274N-AQ-6 | BAYER US FINANCE II LLC CO.GUARNT | | | 1 | 2FE | 10,613,364 | 89.9920 | 9,584,148 | 10,650,000 | 10,613,649 | | 285 | | | 4.875 | 4.897 | JD | 8,653 | 259,594 | 06/18/2018 | 06/25/2048 |
| 07274N-AV-5 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 13,903,453 | 93.8110 | 13,977,839 | 14,900,000 | 13,903,453 | | | | | 2.200 | 4.625 | JJ | 151,152 | | 07/12/2018 | 07/15/2022 |
| 07274N-AW-3 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 10,155,436 | 95.1200 | 10,082,720 | 10,600,000 | 10,155,436 | | | | | 3.375 | 4.590 | JJ | 164,963 | | 07/12/2018 | 07/15/2024 |
| 07274N-AZ-6 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 15,946,000 | 87.5180 | 14,878,060 | 17,000,000 | 15,946,000 | | | | | 4.200 | 4.971 | JJ | 329,233 | | 07/12/2018 | 07/15/2034 |
| 07274N-BC-6 | BAYER US FINANCE II LLC CO.GUARNT | | | | 2FE | 3,859,835 | 105.4500 | 3,690,750 | 3,500,000 | 3,855,019 | | (4,816) | | | 5.875 | 5.046 | AO | 43,410 | 102,813 | 07/12/2018 | 04/15/2038 |
| 07274N-BD-4 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 18,986,823 | 73.8730 | 16,913,962 | 22,896,000 | 18,986,823 | | | | | 3.600 | 4.968 | JJ | 380,074 | | 07/12/2018 | 07/15/2042 |
| 07274N-BE-2 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 33,956,539 | 91.0010 | 31,850,497 | 35,000,000 | 33,968,713 | | 12,174 | | | 4.650 | 4.855 | MN | 207,958 | 813,750 | 07/12/2018 | 11/15/2043 |
| 07274N-BG-7 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 45,815,569 | 80.3850 | 41,733,365 | 51,917,000 | 45,872,130 | | 56,561 | | | 3.950 | 4.728 | AO | 432,930 | 1,025,361 | 07/30/2018 | 04/15/2045 |
| 07330M-AA-5 | BRANCH BANKING & TRUST SUBORD | | | 1 | 1FE | 39,902,400 | 99.1650 | 39,666,038 | 40,000,000 | 39,931,683 | | 7,989 | | | 3.800 | 3.827 | AO | 257,556 | 1,520,000 | 09/22/2014 | 10/30/2026 |
| 07330M-AB-3 | BRANCH BANKING & TRUST SUBORD | | | 1 | 1FE | 46,402,628 | 98.0730 | 45,677,464 | 46,575,000 | 46,452,456 | | 15,797 | | | 3.625 | 3.670 | MS | 492,434 | 1,688,344 | 09/16/2015 | 09/16/2025 |
| 073685-AD-1 | BEACON ROOFING SUPPLY IN CO.GUARNT | LS | | 2 | 4FE | 20,512,250 | 87.8750 | 17,970,438 | 20,450,000 | 20,499,232 | | (11,289) | | | 4.875 | 4.805 | MN | 166,156 | 1,013,553 | 11/21/2017 | 11/01/2025 |
| 07387#-AA-2 | BEAR SWAMP FINANCE LTD PTNSP SR | | | 1 | 2FE | 47,875,383 | 103.4070 | 49,506,498 | 47,875,383 | 47,875,383 | | | | | 4.890 | 4.921 | MJSD | 6,503 | 2,287,870 | 09/04/2015 | 10/08/2025 |
| 075887-AQ-2 | BECTON DICKINSON SR UNSEC | | | | 2FE | 8,626,207 | 111.1130 | 11,111,300 | 10,000,000 | 9,176,590 | | 55,612 | | | 6.700 | 7.944 | FA | 279,167 | 670,000 | 04/30/2004 | 08/01/2028 |
| 075887-AX-7 | BECTON DICKINSON SR UNSEC | | | 1 | 2FE | 24,825,790 | 97.9980 | 24,499,519 | 25,000,000 | 24,850,971 | | 3,667 | | | 5.000 | 5.045 | MN | 170,139 | 1,250,000 | 11/09/2010 | 11/12/2040 |
| 075887-BA-6 | BECTON DICKINSON AND CO SR UNSEC | | | 1 | 2FE | 40,123,600 | 98.6210 | 39,448,500 | 40,000,000 | 40,039,963 | | (13,291) | | | 3.125 | 3.088 | MN | 184,028 | 1,250,000 | 01/20/2012 | 11/08/2021 |
| 075887-BF-5 | BECTON DICKINSON AND CO SR UNSEC | | | 1 | 2FE | 33,433,144 | 96.5920 | 32,194,085 | 33,330,000 | 33,392,323 | | (9,934) | | | 3.734 | 3.697 | JD | 55,313 | 1,244,542 | 08/19/2015 | 12/15/2024 |
| 075887-BW-8 | BECTON DICKINSON AND CO SR UNSEC | | | 1 | 2FE | 39,152,200 | 94.5380 | 37,815,098 | 40,000,000 | 39,175,491 | | 23,291 | | | 3.700 | 3.988 | JD | 102,778 | 1,110,000 | 09/26/2018 | 06/06/2027 |
| 081437-AJ-4 | BEMIS COMPANY INC SR UNSEC | | | 1 | 2FE | 11,594,379 | 91.2160 | 10,581,000 | 11,600,000 | 11,595,490 | | 493 | | | 3.100 | 3.106 | MS | 105,882 | 359,600 | 09/13/2016 | 09/15/2026 |
| 084423-AL-6 | BERKLEY -WR CORP SR UNSEC | | | 1 | 2FE | 14,215,550 | 101.8420 | 14,257,880 | 14,000,000 | 14,013,322 | | (20,498) | | | 6.150 | 5.992 | FA | 325,267 | 861,000 | 10/24/2006 | 08/15/2019 |
| 084423-AP-7 | BERKLEY -WR CORP SR UNSEC | | | 2 | 2FE | 19,601,550 | 112.9060 | 22,581,200 | 20,000,000 | 19,675,300 | | 8,918 | | | 6.250 | 6.401 | FA | 472,222 | 1,250,000 | 09/21/2007 | 02/15/2037 |
| 084423-AR-3 | BERKLEY -WR CORP SR UNSEC | | | 1 | 2FE | 7,976,800 | 102.9580 | 8,236,678 | 8,000,000 | 7,995,129 | | 2,665 | | | 5.375 | 5.413 | MS | 126,611 | 430,000 | 09/13/2010 | 09/15/2020 |
| 084423-AS-1 | BERKLEY -WR CORP SR UNSEC | | | 1 | 2FE | 19,674,950 | 102.7800 | 20,299,025 | 19,750,000 | 19,722,104 | | 7,904 | | | 4.625 | 4.673 | MS | 268,957 | 913,438 | 03/13/2012 | 03/15/2022 |
| 084423-AT-9 | BERKLEY -WR CORP SR UNSEC | | | 1 | 2FE | 34,723,450 | 98.3190 | 34,411,720 | 35,000,000 | 34,743,565 | | 5,009 | | | 4.750 | 4.800 | FA | 692,708 | 1,662,500 | 08/04/2014 | 08/01/2044 |
| 084664-BV-2 | BERKSHIRE HATHAWAY FIN CO.GUARNT | | | 1 | 1FE | 9,719,934 | 101.1960 | 9,917,208 | 9,800,000 | 9,728,262 | | 1,630 | | | 4.300 | 4.349 | MN | 53,846 | 421,400 | 05/08/2013 | 05/15/2043 |
| 084664-CQ-2 | BERKSHIRE HATHAWAY FIN CO.GUARNT | | | 2 | 1FE | 16,167,613 | 99.5030 | 16,169,245 | 16,250,000 | 16,168,137 | | 524 | | | 4.200 | 4.230 | FA | 257,833 | | 08/07/2018 | 08/15/2048 |
| 084670-BC-1 | BERKSHIRE HATHAWAY INC SR UNSEC | LS | | | 1FE | 7,499,400 | 102.1690 | 7,662,675 | 7,500,000 | 7,499,821 | | 64 | | | 3.750 | 3.751 | FA | 106,250 | 281,250 | 08/10/2011 | 08/15/2021 |
| 08576P-AA-9 | BERRY GLOBAL INC SECURED | | | 1 | 4FE | 8,750,000 | 91.5000 | 8,006,250 | 8,750,000 | 8,750,000 | | | | | 4.500 | 4.500 | FA | 148,750 | 217,656 | 01/19/2018 | 02/15/2026 |
| 085790-AY-9 | BERRY GLOBAL INC SECURED | | | 1 | 4FE | 9,706,250 | 98.9050 | 9,890,500 | 10,000,000 | 9,813,993 | | 34,967 | | | 5.125 | 5.594 | JJ | 236,319 | 512,500 | 11/17/2015 | 07/15/2023 |
| 08658E-AA-5 | BESTFOODS SR UNSEC | | | | 1FE | 1,805,552 | 122.4840 | 1,959,744 | 1,600,000 | 1,716,524 | | (9,342) | | | 6.625 | 5.608 | AO | 22,378 | 106,000 | 12/15/2005 | 04/15/2028 |
| 08888@-AA-6 | BIF II SAFE HARBOR HLDGS LLC | | | | 2FE | 60,000,000 | 100.7040 | 60,422,400 | 60,000,000 | 60,000,000 | | | | | 4.610 | 4.610 | MJSD | 7,683 | 2,766,000 | 12/16/2016 | 12/31/2026 |
| 092113-AH-2 | BLACK HILLS CORP SR UNSEC | | | 1 | 2FE | 16,497,098 | 100.8750 | 16,720,083 | 16,575,000 | 16,532,838 | | 7,556 | | | 4.250 | 4.308 | MN | 60,660 | 704,438 | 11/14/2013 | 11/30/2023 |
| 092113-AL-3 | BLACK HILLS CORP SR UNSEC | | | 1 | 2FE | 11,066,367 | 99.6620 | 11,062,497 | 11,100,000 | 11,075,016 | | 3,020 | | | 3.950 | 3.987 | JJ | 202,174 | 438,450 | 01/08/2016 | 01/15/2026 |
| 092113-AM-1 | BLACK HILLS CORP SR UNSEC | | | 1 | 2FE | 48,327,259 | 93.6660 | 45,046,864 | 48,093,000 | 48,278,146 | | (21,592) | | | 3.150 | 3.092 | JJ | 698,551 | 1,514,930 | 10/12/2016 | 01/15/2027 |
| 092114-A*-8 | BLACK HILLS POWER-INC. AG-SR-SEC | | | 1 | 1 | 26,000,000 | 95.8950 | 24,932,700 | 26,000,000 | 26,000,000 | | | | | 4.430 | 4.430 | AO | 227,161 | 1,151,800 | 10/01/2014 | 10/20/2044 |
| 092114-AB-3 | BLACK HILLS POWER INC 1ST MORTG | | | 1 | 1FE | 12,991,030 | 114.0700 | 14,829,100 | 13,000,000 | 12,992,441 | | 176 | | | 6.125 | 6.130 | MN | 132,708 | 796,250 | 10/22/2009 | 11/01/2039 |
| 09247X-AH-4 | BLACKROCK INC SR UNSEC | | | 1 | 1FE | 59,656,800 | 102.9430 | 61,765,624 | 60,000,000 | 59,904,018 | | 37,271 | | | 4.250 | 4.321 | MN | 262,083 | 2,550,000 | 05/19/2011 | 05/24/2021 |
| 09247X-AJ-0 | BLACKROCK INC SR UNSEC | | | 1 | 1FE | 7,385,573 | 100.7410 | 7,479,996 | 7,425,000 | 7,410,039 | | 4,062 | | | 3.375 | 3.438 | JD | 20,883 | 250,594 | 05/22/2012 | 06/01/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 095368-AA-0 | BLUE CROSS BLUE SHIELD LEASE-B | | | 4 | 1 | 19,780,693 | 94.3030 | 18,653,787 | 19,780,693 | 19,780,693 | | | | | 3.650 | 3.678 | MON | 32,089 | 712,104 | 09/28/2016 | 09/15/2025 |
| 095370-AB-8 | BLUE CUBE SPINCO LLC CO.GUARNT | | | 2 | 3FE | 64,500,000 | 110.0000 | 70,950,000 | 64,500,000 | 64,500,000 | | | | | 9.750 | 9.750 | AO | 1,327,625 | 6,288,750 | 10/03/2016 | 10/15/2023 |
| 095370-AD-4 | BLUE CUBE SPINCO LLC CO.GUARNT | | | 2 | 3FE | 35,465,000 | 113.0000 | 40,075,450 | 35,465,000 | 35,465,000 | | | | | 10.000 | 10.000 | AO | 748,706 | 3,546,500 | 10/03/2016 | 10/15/2025 |
| 097023-AG-0 | BOEING CO SR UNSEC | | | | 1FE | 25,081,681 | 144.4470 | 36,111,750 | 25,000,000 | 25,058,340 | | (2,411) | | | 8.625 | 8.595 | MN | 275,521 | 2,156,250 | 12/19/1991 | 11/15/2031 |
| 097023-AH-8 | BOEING CO SR UNSEC | | | | 1FE | 50,339,000 | 123.4430 | 61,721,500 | 50,000,000 | 50,131,705 | | (18,228) | | | 7.950 | 7.891 | FA | 1,501,667 | 3,975,000 | 10/06/1992 | 08/15/2024 |
| 097023-AM-7 | BOEING CO SR UNSEC | | | | 1FE | 8,947,075 | 121.7850 | 12,178,500 | 10,000,000 | 9,535,146 | | 52,837 | | | 7.250 | 8.192 | JD | 32,222 | 725,000 | 10/26/1994 | 06/15/2025 |
| 097023-AS-4 | BOEING CO SR UNSEC | | | 1 | 1FE | 16,234,780 | 133.2190 | 19,982,850 | 15,000,000 | 15,967,988 | | (26,346) | | | 6.625 | 6.051 | FA | 375,417 | 993,750 | 01/03/2005 | 02/15/2038 |
| 097023-AU-9 | BOEING CO SR UNSEC | | | 1 | 1FE | 10,830,440 | 126.6800 | 13,934,800 | 11,000,000 | 10,884,153 | | 4,977 | | | 6.125 | 6.238 | FA | 254,528 | 673,750 | 02/25/2009 | 02/15/2033 |
| 097023-AW-5 | BOEING CO SR UNSEC | | | 1 | 1FE | 17,940,505 | 100.4840 | 18,308,185 | 18,220,000 | 18,212,581 | | 35,768 | | | 6.000 | 6.208 | MS | 321,887 | 1,093,200 | 03/10/2009 | 03/15/2019 |
| 097023-BK-0 | BOEING CO SR UNSEC | | | 1 | 1FE | 9,632,411 | 91.0590 | 9,037,606 | 9,925,000 | 9,674,342 | | 11,360 | | | 3.300 | 3.506 | MS | 109,175 | 327,525 | 02/18/2015 | 03/01/2035 |
| 097023-BL-8 | BOEING CO SR UNSEC | | | 1 | 1FE | 13,621,260 | 91.3250 | 12,945,319 | 14,175,000 | 13,662,098 | | 11,287 | | | 3.500 | 3.716 | MS | 165,375 | 496,125 | 06/22/2015 | 03/01/2045 |
| 097023-BZ-7 | BOEING CO SR UNSEC | | | 1 | 1FE | 1,206,205 | 91.8590 | 1,194,167 | 1,300,000 | 1,207,629 | | 1,424 | | | 3.625 | 4.042 | MS | 15,708 | 24,610 | 02/21/2018 | 03/01/2048 |
| 097023-CB-9 | BOEING CO SR UNSEC | | | 2 | 1FE | 2,146,659 | 95.7510 | 2,202,283 | 2,300,000 | 2,147,099 | | 440 | | | 3.850 | 4.245 | MN | 15,004 | | 10/29/2018 | 11/01/2048 |
| 099724-AJ-5 | BORGWARNER INC SR UNSEC | | | 1 | 2FE | 11,776,164 | 97.8610 | 11,547,590 | 11,800,000 | 11,784,279 | | 2,242 | | | 3.375 | 3.399 | MS | 117,263 | 398,250 | 03/09/2015 | 03/15/2025 |
| 100743-AJ-2 | BOSTON GAS COMPANY SR UNSEC | | | 1 | 1FE | 20,000,000 | 101.0280 | 20,205,600 | 20,000,000 | 20,000,000 | | | | | 4.487 | 4.487 | FA | 339,018 | 897,400 | 02/14/2012 | 02/15/2042 |
| 100743-AK-9 | BOSTON GAS COMPANY SR UNSEC | LS | | 1 | 1FE | 8,417,081 | 95.4510 | 8,041,747 | 8,425,000 | 8,418,044 | | 693 | | | 3.150 | 3.161 | FA | 110,578 | 263,913 | 07/31/2017 | 08/01/2027 |
| 10112R-AS-3 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 2FE | 16,838,100 | 101.3520 | 17,229,771 | 17,000,000 | 16,956,057 | | 17,262 | | | 4.125 | 4.241 | MN | 89,604 | 701,250 | 08/25/2011 | 05/15/2021 |
| 10112R-AU-8 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 2FE | 29,434,805 | 100.1730 | 29,550,963 | 29,500,000 | 29,471,318 | | 6,365 | | | 3.850 | 3.876 | FA | 473,229 | 1,135,750 | 05/31/2012 | 02/01/2023 |
| 10112R-AV-6 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 2FE | 16,542,814 | 96.6040 | 16,495,095 | 17,075,000 | 16,799,539 | | 52,423 | | | 3.125 | 3.498 | MS | 177,865 | 533,594 | 09/13/2013 | 09/01/2023 |
| 10112R-AW-4 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 2FE | 20,033,590 | 99.6260 | 20,049,811 | 20,125,000 | 20,076,856 | | 8,416 | | | 3.800 | 3.852 | FA | 318,646 | 764,750 | 07/23/2013 | 02/01/2024 |
| 10112R-AX-2 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 2FE | 14,906,346 | 96.8260 | 14,475,463 | 14,950,000 | 14,917,676 | | 3,926 | | | 3.650 | 3.685 | FA | 227,365 | 545,675 | 01/08/2016 | 02/01/2026 |
| 10112R-AZ-7 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 2FE | 17,058,447 | 95.5280 | 16,335,264 | 17,100,000 | 17,064,662 | | 6,084 | | | 3.200 | 3.238 | JJ | 252,320 | 335,920 | 11/17/2017 | 01/15/2025 |
| 10112R-BA-1 | BOSTON PROPERTIES LP SR UNSEC | | | 2 | 2FE | 18,134,662 | 102.3070 | 18,619,907 | 18,200,000 | 18,135,127 | | 465 | | | 4.500 | 4.545 | JD | 75,075 | | 11/13/2018 | 12/01/2028 |
| 103304-BM-2 | BOYD GAMING CORP CO.GUARNT | | | 1 | 4FE | 15,258,889 | 96.7500 | 14,512,500 | 15,000,000 | 15,201,527 | | (31,810) | | | 6.375 | 6.072 | AO | 239,063 | 956,250 | 02/13/2017 | 04/01/2026 |
| 103304-BQ-3 | BOYD GAMING CORP CO.GUARNT | | | 2 | 4FE | 11,011,862 | 93.5000 | 10,285,000 | 11,000,000 | 11,011,210 | | (651) | | | 6.000 | 5.978 | FA | 249,333 | 91,667 | 08/13/2018 | 08/15/2026 |
| 10334#-AA-0 | BOYD WATTERSON GSA REIT SR-UNSEC | | | | 2FE | 20,000,000 | 95.5150 | 19,103,000 | 20,000,000 | 20,000,000 | | | | | 4.140 | 4.140 | FA | 328,900 | 342,700 | 04/10/2018 | 02/08/2026 |
| 10334#-AC-6 | BOYD WATTERSON GSA REIT SR-UNSEC | | | | 2FE | 7,000,000 | 94.6350 | 6,624,450 | 7,000,000 | 7,000,000 | | | | | 4.300 | 4.300 | FA | 119,564 | 124,581 | 04/10/2018 | 02/08/2028 |
| 10373Q-AG-5 | BP CAP MARKETS AMERICA CO.GUARNT | | | | 1FE | 40,875,070 | 102.9170 | 41,012,612 | 39,850,000 | 40,853,382 | | (21,688) | | | 4.742 | 3.536 | MS | 577,404 | | 12/14/2018 | 03/11/2021 |
| 10373Q-AJ-9 | BP CAP MARKETS AMERICA CO.GUARNT | | | | 1FE | 29,653,201 | 99.1280 | 29,738,490 | 30,000,000 | 29,658,086 | | 4,886 | | | 3.245 | 3.609 | MN | 148,729 | | 12/14/2018 | 05/06/2022 |
| 10373Q-AT-7 | BP CAP MARKETS AMERICA CO.GUARNT | | | 2 | 1FE | 11,658,063 | 95.2010 | 11,709,723 | 12,300,000 | 11,661,852 | | 3,789 | | | 3.119 | 3.940 | MN | 60,743 | | 12/14/2018 | 05/04/2026 |
| 105340-AM-5 | BRANDYWINE OPER PARTNERS CO.GUARNT | | | 1 | 2FE | 22,500,625 | 99.4510 | 22,362,638 | 22,486,000 | 22,520,197 | | (8,712) | | | 3.950 | 3.904 | FA | 335,541 | 888,197 | 06/09/2017 | 02/15/2023 |
| 105340-AN-3 | BRANDYWINE OPER PARTNERS CO.GUARNT | | | 1 | 2FE | 28,121,986 | 98.9100 | 27,777,864 | 28,084,000 | 28,124,915 | | (7,441) | | | 4.100 | 4.067 | AO | 287,861 | 1,151,444 | 10/13/2016 | 10/01/2024 |
| 105340-AP-8 | BRANDYWINE OPER PARTNERS CO.GUARNT | | | 1 | 2FE | 19,342,576 | 98.5400 | 19,373,949 | 19,661,000 | 19,350,671 | | 8,903 | | | 4.550 | 4.738 | AO | 223,644 | 538,629 | 09/21/2018 | 10/01/2029 |
| 105340-AQ-6 | BRANDYWINE OPER PARTNERS CO.GUARNT | | | 1 | 2FE | 16,973,170 | 95.0660 | 16,446,361 | 17,300,000 | 16,994,573 | | 20,391 | | | 3.950 | 4.188 | MN | 87,317 | 601,431 | 05/15/2018 | 11/15/2027 |
| 10567@-AA-0 | BRAVES STADIUM CO-LLC | | | 1 | 2PL | 50,635,926 | 86.1250 | 43,610,191 | 50,635,926 | 50,635,926 | | | | | 3.770 | 3.770 | MS | 482,546 | 1,908,974 | 10/13/2016 | 09/30/2041 |
| 110122-AU-2 | BRISTOL-MYERS SQUIBB CO SR UNSEC | | | 1 | 1FE | 30,118,189 | 86.8920 | 27,940,235 | 32,155,000 | 30,373,113 | | 47,141 | | | 3.250 | 3.600 | FA | 435,432 | 1,045,038 | 06/16/2017 | 08/01/2042 |
| 110394-AE-3 | BRISTOW GROUP INC CO.GUARNT | | | 1 | 4FE | 33,811,773 | 35.0000 | 11,447,450 | 32,707,000 | 33,028,566 | | (168,346) | | | 6.250 | 5.658 | AO | 431,551 | 2,044,188 | 02/27/2014 | 10/15/2022 |
| 11120V-AA-1 | BRIXMOR OPERATING PART SR UNSEC | | | 1 | 2FE | 59,475,153 | 96.7010 | 57,836,861 | 59,810,000 | 59,569,701 | | 33,933 | | | 3.850 | 3.924 | FA | 959,452 | 2,302,685 | 06/15/2016 | 02/01/2025 |
| 11120V-AB-9 | BRIXMOR OPERATING PART SR UNSEC | | | 1 | 2FE | 23,107,275 | 99.7020 | 23,006,205 | 23,075,000 | 23,092,967 | | (4,367) | | | 3.875 | 3.851 | FA | 337,792 | 894,156 | 08/26/2015 | 08/15/2022 |
| 11120V-AC-7 | BRIXMOR OPERATING PART SR UNSEC | | | 1 | 2FE | 23,432,930 | 96.8810 | 22,766,995 | 23,500,000 | 23,447,285 | | 5,687 | | | 4.125 | 4.159 | JD | 43,083 | 969,375 | 06/22/2016 | 06/15/2026 |
| 11120V-AD-5 | BRIXMOR OPERATING PART SR UNSEC | | | 1 | 2FE | 17,695,801 | 96.5770 | 17,118,267 | 17,725,000 | 17,704,982 | | 3,849 | | | 3.250 | 3.276 | MS | 169,618 | 576,063 | 08/22/2016 | 09/15/2023 |
| 11120V-AE-3 | BRIXMOR OPERATING PART SR UNSEC | | | 1 | 2FE | 13,082,598 | 94.7090 | 13,093,560 | 13,825,000 | 13,128,389 | | 45,792 | | | 3.900 | 4.646 | MS | 158,757 | 269,588 | 05/03/2018 | 03/15/2027 |
| 11120V-AF-0 | BRIXMOR OPERATING PART SR UNSEC | | | 1 | 2FE | 9,957,600 | 97.1050 | 9,710,509 | 10,000,000 | 9,966,248 | | 5,487 | | | 3.650 | 3.719 | JD | 16,222 | 365,000 | 05/31/2017 | 06/15/2024 |
| 11134#-AA-0 | BROADSTONE NET LEASE-LLC | | | | 2Z | 35,000,000 | 96.9000 | 33,915,000 | 35,000,000 | 35,000,000 | | | | | 4.840 | 4.840 | AO | 343,506 | 1,694,000 | 04/18/2017 | 04/18/2027 |
| 11134#-AB-8 | BROADSTONE NET LEASE-LLC SR-UNSEC | | | | 2FE | 70,000,000 | 98.3970 | 68,877,900 | 70,000,000 | 70,000,000 | | | | | 5.090 | 5.090 | JJ | 1,771,603 | | 09/13/2018 | 07/02/2028 |
| 11134L-AF-6 | BROADCOM CRP / CAYMN FI CO.GUARNT | | | 1 | 2FE | 15,735,784 | 94.6040 | 14,900,074 | 15,750,000 | 15,737,987 | | 2,204 | | | 3.625 | 3.642 | JJ | 263,266 | 285,469 | 02/07/2018 | 01/15/2024 |
| 11134L-AH-2 | BROADCOM CRP / CAYMN FI CO.GUARNT | | | 1 | 2FE | 41,791,289 | 89.7690 | 37,254,334 | 41,500,000 | 41,765,336 | | (25,954) | | | 3.875 | 3.778 | JJ | 741,524 | 804,063 | 02/07/2018 | 01/15/2027 |
| 11134L-AR-0 | BROADCOM CRP / CAYMN FI CO.GUARNT | | | 1 | 2FE | 42,346,688 | 86.6920 | 36,692,242 | 42,325,000 | 42,349,820 | | 3,132 | | | 3.500 | 3.492 | JJ | 683,078 | 1,102,801 | 02/07/2018 | 01/15/2028 |
| 11215#-AA-2 | BROKEN BOW WIND II-LLC SR-SEC | | | 1 | 2FE | 23,106,786 | 94.8910 | 21,926,261 | 23,106,786 | 23,106,786 | | | | | 4.820 | 4.821 | JD | 3,094 | 1,113,747 | 10/30/2014 | 06/30/2039 |
| 11283#-AB-7 | BROOKFIELD POWER NY FINANCE L. 2-SR-SEC | | | 1 | 2FE | 10,000,000 | 109.1550 | 10,915,500 | 10,000,000 | 10,000,000 | | | | | 5.910 | 5.910 | JD | 24,625 | 591,000 | 12/16/2005 | 12/16/2025 |
| 11283#-AE-1 | BROOKFIELD POWER NY FINANCE L. SR-SEC | | | | 2FE | 60,000,000 | 96.9170 | 58,150,200 | 60,000,000 | 60,000,000 | | | | | 4.290 | 4.290 | JD | 107,250 | 2,559,700 | 12/18/2017 | 12/16/2030 |
| 11283*-AA-3 | BROOKFIELD WHITE PINE HYDRO LL | | | | 2PL | 43,750,000 | 96.2760 | 42,120,750 | 43,750,000 | 43,750,000 | | | | | 4.398 | 4.422 | MJSD | 5,345 | 1,924,125 | 07/10/2017 | 07/10/2032 |
| 114259-AN-4 | BROOKLYN UNION GAS CO SR UNSEC | | | 1 | 1FE | 20,000,000 | 98.0110 | 19,602,200 | 20,000,000 | 20,000,000 | | | | | 3.407 | 3.407 | MS | 210,098 | 681,400 | 03/07/2016 | 03/10/2026 |
| 114259-AP-9 | BROOKLYN UNION GAS CO SR UNSEC | | | 1 | 1FE | 4,000,000 | 102.5410 | 4,101,640 | 4,000,000 | 4,000,000 | | | | | 4.504 | 4.504 | MS | 55,549 | 180,160 | 03/07/2016 | 03/10/2046 |
| 118230-AH-4 | BUCKEYE PARTNERS LP SR UNSEC | | | 1 | 2FE | 24,837,250 | 101.0690 | 25,267,250 | 25,000,000 | 24,987,057 | | 19,934 | | | 5.500 | 5.586 | FA | 519,444 | 1,375,000 | 08/11/2009 | 08/15/2019 |
| 118230-AK-7 | BUCKEYE PARTNERS LP SR UNSEC | | | 1 | 2FE | 29,557,300 | 97.2640 | 29,179,085 | 30,000,000 | 29,772,848 | | 44,436 | | | 4.150 | 4.336 | JJ | 622,500 | 1,245,000 | 09/17/2013 | 07/01/2023 |
| 120111-BM-0 | STANDARD INDUSTRIES INC SR UNSEC | | | 1 | 3FE | 5,110,000 | 93.8750 | 4,693,750 | 5,000,000 | 5,068,840 | | (15,763) | | | 5.375 | 4.979 | MN | 34,340 | 268,750 | 04/01/2016 | 11/15/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 120111-BN-8 | STANDARD INDUSTRIES INC SR UNSEC | | | 1 | 3FE | 15,782,500 | 95.9100 | 14,386,500 | 15,000,000 | 15,527,186 | | (96,007) | | | 6.000 | 5.155 | AO | 190,000 | 900,000 | 03/17/2016 | 10/15/2025 |
| 12189L-AA-9 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 19,932,600 | 117.2410 | 23,448,236 | 20,000,000 | 19,941,533 | | 1,367 | | | 5.750 | 5.774 | MN | 191,667 | 1,150,000 | 05/12/2010 | 05/01/2040 |
| 12189L-AC-5 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 10,765,059 | 109.5470 | 12,340,487 | 11,265,000 | 10,830,733 | | 10,051 | | | 5.050 | 5.349 | MS | 189,628 | 568,883 | 05/16/2011 | 03/01/2041 |
| 12189L-AD-3 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 9,956,700 | 102.6140 | 10,261,400 | 10,000,000 | 9,987,938 | | 4,656 | | | 4.100 | 4.153 | JD | 34,167 | 410,000 | 05/16/2011 | 06/01/2021 |
| 12189L-AE-1 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 25,918,880 | 113.2990 | 29,457,740 | 26,000,000 | 25,929,692 | | 1,581 | | | 5.400 | 5.421 | JD | 117,000 | 1,404,000 | 05/16/2011 | 06/01/2041 |
| 12189L-AF-8 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 4,987,650 | 101.0120 | 5,050,600 | 5,000,000 | 4,996,230 | | 1,233 | | | 3.450 | 3.479 | MS | 50,792 | 172,500 | 08/17/2011 | 09/15/2021 |
| 12189L-AG-6 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 4,993,550 | 108.9940 | 5,449,700 | 5,000,000 | 4,994,570 | | 127 | | | 4.950 | 4.958 | MS | 72,875 | 247,500 | 08/17/2011 | 09/15/2041 |
| 12189L-AH-4 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 9,975,000 | 99.8740 | 9,987,434 | 10,000,000 | 9,991,212 | | 2,574 | | | 3.050 | 3.079 | MS | 89,806 | 305,000 | 02/28/2012 | 03/15/2022 |
| 12189L-AJ-0 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 14,937,750 | 100.8150 | 15,122,260 | 15,000,000 | 14,945,961 | | 1,314 | | | 4.400 | 4.425 | MS | 194,333 | 660,000 | 02/28/2012 | 03/15/2042 |
| 12189L-AT-8 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 2,893,359 | 100.1110 | 2,903,225 | 2,900,000 | 2,895,961 | | 594 | | | 3.400 | 3.427 | MS | 32,867 | 98,600 | 08/11/2014 | 09/01/2024 |
| 12189L-AU-5 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 4,972,300 | 103.2190 | 5,160,936 | 5,000,000 | 4,974,484 | | 514 | | | 4.550 | 4.584 | MS | 75,833 | 227,500 | 08/11/2014 | 09/01/2044 |
| 12189L-BD-2 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 2 | 1FE | 7,245,396 | 97.5310 | 7,119,766 | 7,300,000 | 7,245,476 | | 80 | | | 4.150 | 4.194 | JD | 13,464 | 111,923 | 07/25/2018 | 12/15/2048 |
| 12189Q-AB-6 | BURLINGTN NORTH SANTA FE SR UNSEC | | | | 1FE | 15,924,750 | 124.8030 | 18,720,450 | 15,000,000 | 15,713,697 | | (20,346) | | | 6.530 | 6.098 | JJ | 451,658 | 979,500 | 04/25/2003 | 07/15/2037 |
| 12189T-AA-2 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 31,506,650 | 120.7980 | 42,279,300 | 35,000,000 | 33,381,971 | | 168,929 | | | 7.000 | 7.876 | JD | 108,889 | 2,450,000 | 06/07/1996 | 12/15/2025 |
| 12189T-AG-9 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 11,635,920 | 123.9850 | 14,878,200 | 12,000,000 | 11,798,357 | | 15,729 | | | 6.875 | 7.133 | JD | 68,750 | 825,000 | 03/15/2002 | 12/01/2027 |
| 12189T-AK-0 | BURLINGTN NORTH SANTA FE SR UNSEC | | | | 1FE | 23,950,194 | 125.2370 | 27,552,140 | 22,000,000 | 23,142,461 | | (78,722) | | | 7.082 | 6.377 | MN | 207,739 | 1,558,040 | 01/03/2005 | 05/13/2029 |
| 12189T-AN-4 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 4,081,359 | 122.7330 | 4,602,488 | 3,750,000 | 3,944,264 | | (13,426) | | | 6.750 | 6.062 | MS | 74,531 | 253,125 | 01/03/2005 | 03/15/2029 |
| 12189T-AQ-7 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 9,958,900 | 106.5740 | 10,657,400 | 10,000,000 | 9,994,980 | | 3,570 | | | 8.125 | 8.167 | AO | 171,528 | 812,500 | 04/11/2000 | 04/15/2020 |
| 12189T-AX-2 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 19,902,510 | 121.9780 | 24,395,600 | 20,000,000 | 19,923,318 | | 2,340 | | | 6.200 | 6.236 | FA | 468,444 | 1,240,000 | 08/14/2006 | 08/15/2036 |
| 12189T-AZ-7 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 9,991,300 | 121.9410 | 12,194,100 | 10,000,000 | 9,993,437 | | 189 | | | 6.150 | 6.156 | MN | 102,500 | 615,000 | 04/10/2007 | 05/01/2037 |
| 12189T-BC-7 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 29,947,500 | 101.2200 | 30,366,000 | 30,000,000 | 29,995,164 | | 6,094 | | | 4.700 | 4.722 | AO | 352,500 | 1,410,000 | 09/21/2009 | 10/01/2019 |
| 122014-AE-3 | BURLINGTON RESOURCES CO.GUARNT | | | | 1FE | 19,886,600 | 115.1750 | 23,035,000 | 20,000,000 | 19,973,057 | | 8,280 | | | 9.125 | 9.182 | AO | 456,250 | 1,825,000 | 10/09/1991 | 10/01/2021 |
| 122014-AL-7 | BURLINGTON RESOURCES CO.GUARNT | | | 1 | 1FE | 5,879,484 | 121.7120 | 6,207,312 | 5,100,000 | 5,554,055 | | (31,316) | | | 7.375 | 6.182 | MS | 125,375 | 376,125 | 04/24/2003 | 03/01/2029 |
| 124857-AC-8 | CBS RADIO INC CO.GUARNT | LS | | 1 | 4FE | 26,275,526 | 93.0000 | 23,035,170 | 24,769,000 | 25,837,572 | | (242,733) | | | 7.250 | 5.970 | MN | 299,292 | 1,795,753 | 05/09/2017 | 11/01/2024 |
| 124857-AG-8 | CBS CORP CO.GUARNT | | | 1 | 2FE | 49,212,791 | 99.1040 | 49,552,000 | 50,000,000 | 49,718,995 | | 82,377 | | | 3.375 | 3.564 | MS | 562,500 | 1,687,500 | 03/19/2012 | 03/01/2022 |
| 124857-AM-5 | CBS CORP CO.GUARNT | | | 1 | 2FE | 10,015,700 | 97.1690 | 9,716,940 | 10,000,000 | 10,009,991 | | (1,584) | | | 3.700 | 3.680 | FA | 139,778 | 370,000 | 12/19/2014 | 08/15/2024 |
| 124857-AP-8 | CBS CORP CO.GUARNT | | | 1 | 2FE | 24,804,776 | 95.3550 | 23,791,026 | 24,950,000 | 24,856,061 | | 13,691 | | | 3.500 | 3.570 | JJ | 402,665 | 873,250 | 05/09/2017 | 01/15/2025 |
| 124857-AQ-6 | CBS CORP CO.GUARNT | | | 1 | 2FE | 15,670,033 | 96.9280 | 15,484,293 | 15,975,000 | 15,750,354 | | 26,878 | | | 4.000 | 4.233 | JJ | 294,650 | 639,000 | 01/25/2016 | 01/15/2026 |
| 124857-AR-4 | CBS CORP CO.GUARNT | | | 1 | 2FE | 31,572,335 | 88.7150 | 29,054,129 | 32,750,000 | 31,773,175 | | 102,939 | | | 2.900 | 3.322 | JJ | 437,940 | 949,750 | 10/20/2017 | 01/15/2027 |
| 124857-AT-0 | CBS CORP CO.GUARNT | | | 1 | 2FE | 19,685,819 | 90.7260 | 18,186,012 | 20,045,000 | 19,724,353 | | 29,613 | | | 3.375 | 3.582 | FA | 255,574 | 755,446 | 10/18/2017 | 02/15/2028 |
| 124857-AX-1 | CBS CORP CO.GUARNT | | | 2 | 2FE | 984,449 | 92.8370 | 928,366 | 1,000,000 | 984,521 | | 73 | | | 3.700 | 3.898 | JD | 3,083 | | 12/13/2018 | 06/01/2028 |
| 1248EP-BG-7 | CCO HLDGS LLC/CAP CORP SR UNSEC | | | 1 | 3FE | 15,000,000 | 95.8750 | 14,381,250 | 15,000,000 | 15,000,000 | | | | | 5.375 | 5.375 | MN | 134,375 | 806,250 | 04/13/2015 | 05/01/2025 |
| 1248EP-BK-8 | CCO HLDGS LLC/CAP CORP SR UNSEC | | | 1 | 3FE | 15,000,000 | 97.0000 | 14,550,000 | 15,000,000 | 15,000,000 | | | | | 5.875 | 5.875 | MN | 146,875 | 881,250 | 04/15/2015 | 05/01/2027 |
| 12505F-AB-7 | OUTFRONT MEDIA CAP LLC/C CO.GUARNT | | | 1 | 4FE | 4,025,020 | 99.5000 | 3,980,000 | 4,000,000 | 4,007,115 | | (5,750) | | | 5.250 | 5.092 | MN | 26,833 | 210,000 | 08/19/2015 | 02/15/2022 |
| 12505F-AD-3 | OUTFRONT MEDIA CAP LLC/C CO.GUARNT | | | 1 | 4FE | 10,147,194 | 98.5000 | 9,948,500 | 10,100,000 | 10,125,938 | | (7,479) | | | 5.625 | 5.534 | MN | 72,594 | 568,125 | 01/04/2016 | 02/15/2024 |
| 12505F-AF-8 | OUTFRONT MEDIA CAP LLC/C CO.GUARNT | | | 1 | 4FE | 29,966,409 | 98.2500 | 29,095,755 | 29,614,000 | 29,841,571 | | (54,324) | | | 5.875 | 5.641 | MS | 512,281 | 1,739,823 | 09/22/2017 | 03/15/2025 |
| 12508E-AG-6 | CDK GLOBAL INC SR UNSEC | | | 1 | 3FE | 7,000,000 | 100.4050 | 7,028,350 | 7,000,000 | 7,000,000 | | | | | 5.875 | 5.875 | JD | 18,278 | 202,198 | 06/04/2018 | 06/15/2026 |
| 12513G-BC-2 | CDW LLC/CDW FINANCE CO.GUARNT | | | 1 | 3FE | 12,440,000 | 95.7500 | 11,801,188 | 12,325,000 | 12,408,165 | | (17,676) | | | 5.000 | 4.819 | MS | 205,417 | 616,250 | 02/24/2017 | 09/01/2025 |
| 12514@-AA-0 | CED CALIFORNIA HLDGS-LLC SR-SEC | | | 1 | 1PL | 22,252,298 | 99.6290 | 22,169,742 | 22,252,298 | 22,252,298 | | | | | 4.780 | 4.781 | JD | 2,955 | 1,063,660 | 04/11/2013 | 06/30/2037 |
| 12516U-AD-7 | CEMEX FINANCE LLC SR SEC | | | 1 | 3FE | 3,176,250 | 99.4000 | 2,982,000 | 3,000,000 | 3,101,629 | | (46,059) | | | 6.000 | 4.271 | AO | 45,000 | 180,000 | 05/05/2017 | 04/01/2024 |
| 12524@-AA-8 | CED WIND HLDGS-LLC | | | 4 | 2Z | 24,379,357 | 100.1580 | 24,417,876 | 24,379,357 | 24,379,357 | | | | | 4.410 | 4.413 | JD | 2,986 | 277,742 | 09/28/2018 | 12/31/2028 |
| 125277G-AB-9 | CF INDUSTRIES INC CO.GUARNT | | | 1 | 3FE | 56,599,613 | 103.0000 | 54,806,300 | 53,210,000 | 53,806,307 | | (420,033) | | | 7.125 | 6.232 | MN | 631,869 | 3,791,213 | 06/22/2011 | 05/01/2020 |
| 125509-AZ-2 | CIGNA HOLDING CO CO.GUARNT | | | | 2FE | 20,009,456 | 123.2720 | 24,762,879 | 20,088,000 | 20,046,695 | | 3,374 | | | 7.875 | 7.909 | MN | 202,136 | 1,581,930 | 05/16/1997 | 05/15/2027 |
| 125509-BM-0 | CIGNA HOLDING CO CO.GUARNT | | | 1 | 2FE | 45,035,294 | 102.5430 | 45,493,235 | 44,365,000 | 44,483,517 | | (76,926) | | | 5.125 | 4.932 | JD | 101,054 | 2,273,706 | 05/27/2010 | 06/15/2020 |
| 125509-BN-8 | CIGNA HOLDING CO CO.GUARNT | | | 1 | 2FE | 17,449,570 | 101.7960 | 17,814,300 | 17,500,000 | 17,488,409 | | 5,564 | | | 4.375 | 4.411 | JD | 34,028 | 765,625 | 12/07/2010 | 12/15/2020 |
| 125509-BS-7 | CIGNA HOLDING CO CO.GUARNT | | | 1 | 2FE | 49,521,000 | 101.0200 | 50,510,000 | 50,000,000 | 49,831,748 | | 49,533 | | | 4.000 | 4.116 | FA | 755,556 | 2,000,000 | 11/03/2011 | 02/15/2022 |
| 125896-BE-9 | CMS ENERGY CORP SR UNSEC | | | | 2FE | | 0.0000 | | | | | | | | 6.250 | 0.000 | FA | | 62,336 | 02/13/2012 | 02/01/2020 |
| 126117-AS-9 | CNA FINANCIAL CORP SR UNSEC | | | 1 | 2FE | 47,712,029 | 99.0660 | 46,630,254 | 47,070,000 | 47,558,004 | | (85,613) | | | 3.950 | 3.725 | MN | 237,573 | 1,859,265 | 06/08/2017 | 05/15/2024 |
| 126117-AT-7 | CNA FINANCIAL CORP SR UNSEC | | | 1 | 2FE | 19,995,000 | 100.8630 | 20,172,673 | 20,000,000 | 19,996,357 | | 422 | | | 4.500 | 4.503 | MS | 300,000 | 900,000 | 02/19/2016 | 03/01/2026 |
| 126117-AU-4 | CNA FINANCIAL CORP SR UNSEC | | | 1 | 2FE | 53,502,228 | 93.0930 | 49,874,775 | 53,575,000 | 53,511,742 | | 6,764 | | | 3.450 | 3.466 | FA | 698,261 | 1,874,009 | 08/28/2017 | 08/15/2027 |
| 12626P-AL-7 | CRH AMERICA INC CO.GUARNT | | | 1 | 2FE | 14,991,600 | 103.1510 | 15,472,677 | 15,000,000 | 14,998,279 | | 775 | | | 5.750 | 5.756 | JJ | 397,708 | 862,500 | 11/30/2010 | 01/15/2021 |
| 12626P-AM-5 | CRH AMERICA INC CO.GUARNT | | | 1 | 2FE | 51,121,229 | 96.1520 | 49,354,822 | 51,330,000 | 51,186,103 | | 19,447 | | | 3.875 | 3.925 | MN | 237,579 | 1,989,038 | 11/06/2015 | 05/18/2025 |
| 126307-AQ-0 | CSC HOLDINGS LLC CO.GUARNT | | | 1 | 3FE | 4,850,000 | 93.0000 | 4,510,500 | 4,850,000 | 4,850,000 | | | | | 5.500 | 5.500 | AO | 56,314 | 266,750 | 09/09/2016 | 04/15/2027 |
| 12636Y-AA-0 | CRH AMERICA FINANCE INC CO.GUARNT | | | 2 | 2FE | 9,877,465 | 91.8540 | 9,139,511 | 9,950,000 | 9,887,757 | | 6,318 | | | 3.400 | 3.487 | MN | 48,866 | 338,300 | 05/02/2017 | 05/09/2027 |
| 12636Y-AB-8 | CRH AMERICA FINANCE INC CO.GUARNT | | | 2 | 2FE | 13,356,364 | 86.6650 | 11,179,785 | 12,900,000 | 13,346,108 | | (8,360) | | | 4.400 | 4.188 | MN | 81,987 | 567,600 | 10/17/2017 | 05/09/2047 |
| 12636Y-AC-6 | CRH AMERICA FINANCE INC CO.GUARNT | | | 1 | 2FE | 36,052,515 | 95.2060 | 34,750,137 | 36,500,000 | 36,069,828 | | 17,313 | | | 3.950 | 4.104 | AO | 348,423 | 720,875 | 09/14/2018 | 04/04/2028 |
| 12636Y-AD-4 | CRH AMERICA FINANCE INC CO.GUARNT | | | 1 | 2FE | 2,360,710 | 89.0080 | 2,225,200 | 2,500,000 | 2,361,691 | | 981 | | | 4.500 | 4.856 | AO | 27,188 | 56,250 | 08/09/2018 | 04/04/2048 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 126408-GK-3 | CSX CORP SR UNSEC | | | 1 | 2FE | 26,008,900 | 118.3780 | 31,962,047 | 27,000,000 | 26,197,626 | | 22,466 | | | 6.150 | 6.428 | MN | 276,750 | 1,660,500 | 10/02/2007 | 05/01/2037 |
| 126408-GS-6 | CSX CORP SR UNSEC | | | 1 | 2FE | 28,534,751 | 118.7030 | 35,610,900 | 30,000,000 | 28,717,174 | | 27,665 | | | 6.220 | 6.598 | AO | 316,183 | 1,866,000 | 03/24/2010 | 04/30/2040 |
| 126408-GT-4 | CSX CORP SR UNSEC | | | 1 | 2FE | 31,134,388 | 101.0280 | 31,571,190 | 31,250,000 | 31,223,457 | | 13,672 | | | 3.700 | 3.748 | AO | 195,920 | 1,156,250 | 12/16/2010 | 10/30/2020 |
| 126408-GU-1 | CSX CORP SR UNSEC | | | 1 | 2FE | 36,053,915 | 110.9940 | 40,235,245 | 36,250,000 | 36,080,521 | | 3,782 | | | 5.500 | 5.537 | AO | 420,903 | 1,993,750 | 05/25/2011 | 04/15/2041 |
| 126408-GX-5 | CSX CORP SR UNSEC | | | 1 | 2FE | 29,878,598 | 96.9870 | 29,096,071 | 30,000,000 | 29,893,307 | | 2,413 | | | 4.400 | 4.424 | MS | 440,000 | 1,320,000 | 02/24/2012 | 03/01/2043 |
| 126408-GY-3 | CSX CORP SR UNSEC | | | 1 | 2FE | 24,427,929 | 92.8540 | 22,809,486 | 24,565,000 | 24,436,050 | | 2,614 | | | 4.100 | 4.133 | MS | 296,554 | 1,007,165 | 07/16/2014 | 03/15/2044 |
| 126408-GZ-0 | CSX CORP SR UNSEC | | | 1 | 2FE | 15,787,992 | 101.4830 | 16,034,325 | 15,800,000 | 15,793,735 | | 1,164 | | | 3.700 | 3.709 | MN | 97,433 | 584,600 | 10/17/2013 | 11/01/2023 |
| 126408-HA-4 | CSX CORP SR UNSEC | | | 1 | 2FE | 14,900,550 | 93.9870 | 14,098,049 | 15,000,000 | 14,905,127 | | 1,058 | | | 4.500 | 4.536 | FA | 281,250 | 675,000 | 07/16/2014 | 08/01/2054 |
| 126408-HB-2 | CSX CORP SR UNSEC | | | 1 | 2FE | 19,983,000 | 99.8630 | 19,972,684 | 20,000,000 | 19,989,928 | | 1,611 | | | 3.400 | 3.410 | FA | 283,333 | 680,000 | 07/16/2014 | 08/01/2024 |
| 126408-HC-0 | CSX CORP SR UNSEC | | | 1 | 2FE | 19,819,600 | 87.8740 | 17,574,886 | 20,000,000 | 19,829,288 | | 2,697 | | | 3.950 | 3.998 | MN | 131,667 | 790,000 | 04/16/2015 | 05/01/2050 |
| 126408-HF-3 | CSX CORP SR UNSEC | | | 1 | 2FE | 32,166,455 | 88.2010 | 28,638,861 | 32,470,000 | 32,179,252 | | 5,731 | | | 3.800 | 3.853 | MN | 205,643 | 1,233,860 | 10/27/2016 | 11/01/2046 |
| 126410-LL-1 | CSX TRANSPORTATION INC SR UNSEC | | | | 2FE | 2,130,806 | 142.6240 | 2,396,083 | 1,680,000 | 2,063,605 | | (6,762) | | | 7.875 | 6.068 | MN | 16,905 | 132,300 | 01/03/2005 | 05/15/2043 |
| 12641L-BU-6 | CSX CORP SR UNSEC | | | 1 | 2FE | 3,578,913 | 120.2850 | 3,891,220 | 3,235,000 | 3,463,725 | | (16,618) | | | 6.800 | 5.850 | JD | 18,332 | 219,980 | 06/15/2010 | 12/01/2028 |
| 126650-CF-5 | CVS HEALTH CORP SR UNSEC | | | 1 | 2FE | 17,957,888 | 96.9740 | 17,576,590 | 18,125,000 | 18,024,152 | | 16,002 | | | 3.375 | 3.485 | FA | 236,191 | 611,719 | 08/07/2014 | 08/12/2024 |
| 126650-CL-2 | CVS HEALTH CORP SR UNSEC | | | 1 | 2FE | 40,760,780 | 97.4940 | 40,142,986 | 41,175,000 | 40,885,545 | | 37,946 | | | 3.875 | 3.998 | JJ | 713,557 | 1,595,531 | 07/13/2015 | 07/20/2025 |
| 126650-CM-0 | CVS HEALTH CORP SR UNSEC | | | 1 | 2FE | 14,372,678 | 96.7410 | 14,124,153 | 14,600,000 | 14,397,731 | | 7,708 | | | 4.875 | 4.999 | JJ | 318,310 | 711,750 | 07/13/2015 | 07/20/2035 |
| 126650-CZ-1 | CVS HEALTH CORP SR UNSEC | | | 2 | 2FE | 10,317,500 | 97.3900 | 9,739,022 | 10,000,000 | 10,316,133 | | (1,367) | | | 5.050 | 4.845 | MS | 134,667 | 274,944 | 07/30/2018 | 03/25/2048 |
| 12684#-AA-2 | CSCC LLC SR | | | 1 | 2 | 52,889,500 | 92.9500 | 49,160,791 | 52,889,500 | 52,889,500 | | | | | 3.790 | 3.808 | MJSD | 5,568 | 2,004,512 | 08/21/2015 | 06/30/2032 |
| 12701#-AB-9 | CRG ISSUER 2017-1 SR-UNSEC | | | | 1FE | 45,000,000 | 100.9380 | 45,422,100 | 45,000,000 | 45,000,000 | | | | | 5.300 | 5.335 | JAJO | 523,375 | 735,375 | 06/25/2018 | 07/10/2025 |
| 129466-AM-0 | BERKSHIRE HATHAWAY ENERG SR UNSEC | | | 1 | 1FE | 11,222,520 | 133.8200 | 14,720,200 | 11,000,000 | 11,134,842 | | (8,779) | | | 8.480 | 8.294 | MS | 274,658 | 932,800 | 10/14/1999 | 09/15/2028 |
| 13034V-AB-0 | CALIFORNIA INSTITUTE OF UNSEC | | | 1 | 1FE | 67,132,500 | 105.9600 | 70,722,930 | 66,745,000 | 67,108,583 | | (7,367) | | | 4.321 | 4.286 | FA | 1,201,688 | 2,884,051 | 09/01/2015 | 08/01/2045 |
| 130570-AF-4 | CALIFORNIA RESOURCES CRP CO.GUARNT | | | 1 | 5FE | 47,107,493 | 61.0000 | 28,212,500 | 46,250,000 | 46,822,061 | | (83,966) | | | 6.000 | 5.740 | MN | 354,583 | 2,775,000 | 09/12/2014 | 11/15/2024 |
| 130789-V@-6 | CALIFORNIA WATER SERVICE CO SR | | | | 1 | 17,982,950 | 115.6660 | 23,133,200 | 20,000,000 | 18,517,180 | | 71,462 | | | 6.020 | 6.908 | FA | 404,678 | 1,204,000 | 04/17/2009 | 08/31/2031 |
| 130789-W#-3 | CALIFORNIA WATER SERVICE CO SR-SEC | | | | 1 | 20,000,000 | 96.6900 | 19,338,000 | 20,000,000 | 20,000,000 | | | | | 4.310 | 4.310 | AO | 181,978 | 862,000 | 09/15/2015 | 10/16/2045 |
| 131347-CK-0 | CALPINE CORP SR SEC | | | 1 | 3FE | 33,050,000 | 91.2500 | 30,112,500 | 33,000,000 | 33,037,426 | | (5,866) | | | 5.250 | 5.226 | JD | 144,375 | 1,732,500 | 09/16/2016 | 06/01/2026 |
| 133131-AT-9 | CAMDEN PROPERTY TRUST SR UNSEC | | | 1 | 1FE | 35,535,191 | 97.8220 | 36,401,466 | 37,212,000 | 36,435,354 | | 178,604 | | | 2.950 | 3.517 | JD | 48,789 | 1,097,754 | 11/21/2016 | 12/15/2022 |
| 133131-AU-6 | CAMDEN PROPERTY TRUST SR UNSEC | | | 1 | 1FE | 17,363,301 | 101.9770 | 17,554,267 | 17,214,000 | 17,323,095 | | (21,084) | | | 4.250 | 4.099 | JJ | 337,347 | 731,595 | 09/12/2016 | 01/15/2024 |
| 133131-AV-4 | CAMDEN PROPERTY TRUST SR UNSEC | | | 1 | 1FE | 16,110,121 | 98.4960 | 15,985,901 | 16,230,000 | 16,155,305 | | 11,604 | | | 3.500 | 3.590 | MS | 167,259 | 568,050 | 05/19/2015 | 09/15/2024 |
| 133131-AW-2 | CAMDEN PROPERTY TRUST SR UNSEC | | | 2 | 1FE | 14,184,806 | 101.3030 | 14,385,066 | 14,200,000 | 14,185,018 | | 212 | | | 4.100 | 4.113 | AO | 122,909 | | 10/02/2018 | 10/15/2028 |
| 134429-AT-6 | CAMPBELL SOUP CO SR UNSEC | | | 1 | 2FE | 6,949,950 | 100.1490 | 7,010,430 | 7,000,000 | 6,999,255 | | 5,987 | | | 4.500 | 4.589 | FA | 119,000 | 315,000 | 01/14/2009 | 02/15/2019 |
| 14040H-BD-6 | CAPITAL ONE FINANCIAL CO SR UNSEC | | | | 2FE | 9,453,160 | 98.2010 | 9,820,100 | 10,000,000 | 9,727,529 | | 54,595 | | | 3.500 | 4.177 | JD | 15,556 | 350,000 | 07/02/2013 | 06/15/2023 |
| 14040H-BF-1 | CAPITAL ONE FINANCIAL CO SR UNSEC | | | 1 | 2FE | 19,981,800 | 97.5240 | 19,504,800 | 20,000,000 | 19,989,498 | | 1,756 | | | 3.750 | 3.761 | AO | 139,583 | 750,000 | 04/21/2014 | 04/24/2024 |
| 14040H-BG-9 | CAPITAL ONE FINANCIAL CO SR UNSEC | | | 1 | 2FE | 19,858,800 | 93.3940 | 18,678,800 | 20,000,000 | 19,908,485 | | 13,354 | | | 3.200 | 3.283 | FA | 259,556 | 640,000 | 02/06/2015 | 02/05/2025 |
| 14040H-BK-0 | CAPITAL ONE FINANCIAL CO SUBORD | | | 1 | 2FE | 48,334,591 | 91.6400 | 44,376,844 | 48,425,000 | 48,354,255 | | 7,927 | | | 3.750 | 3.772 | JJ | 771,773 | 1,815,938 | 11/04/2016 | 07/28/2026 |
| 14040H-BN-4 | CAPITAL ONE FINANCIAL CO SR UNSEC | | | 1 | 2FE | 20,036,490 | 92.9300 | 18,725,325 | 20,150,000 | 20,053,823 | | 9,718 | | | 3.750 | 3.818 | MS | 235,083 | 755,625 | 08/09/2017 | 03/09/2027 |
| 14040H-BW-4 | CAPITAL ONE FINANCIAL CO SR UNSEC | | | 2 | 2FE | 21,956,440 | 92.4710 | 20,343,552 | 22,000,000 | 21,959,791 | | 3,351 | | | 3.800 | 3.824 | JJ | 350,656 | 418,000 | 01/25/2018 | 01/31/2028 |
| 140420-NB-2 | CAPITAL ONE BANK USA NA SUBORD | | | | 2FE | 14,982,000 | 96.5510 | 14,482,703 | 15,000,000 | 14,987,985 | | 2,672 | | | 3.375 | 3.396 | FA | 191,250 | 506,250 | 11/28/2016 | 02/15/2023 |
| 14075@-AA-7 | Seafood Kitchen Holdings LLC 10% cash 1% pik | | | | 5 | 18,231,395 | 100.0000 | 18,601,395 | 18,601,395 | 18,299,800 | | 67,609 | | | 11.000 | 11.560 | MJSD | 5,684 | 2,030,039 | 06/30/2018 | 06/15/2024 |
| 14149Y-AT-5 | CARDINAL HEALTH INC SR UNSEC | | | 1 | 2FE | 21,905,960 | 102.2740 | 22,500,192 | 22,000,000 | 21,978,146 | | 10,448 | | | 4.625 | 4.679 | JD | 45,222 | 1,017,500 | 04/21/2011 | 12/15/2020 |
| 14149Y-AV-0 | CARDINAL HEALTH INC SR UNSEC | | | 1 | 2FE | 24,647,358 | 98.0480 | 24,512,116 | 25,000,000 | 24,842,854 | | 41,971 | | | 3.200 | 3.394 | JD | 35,556 | 800,000 | 01/30/2014 | 06/15/2022 |
| 14149Y-AY-4 | CARDINAL HEALTH INC SR UNSEC | | | 1 | 2FE | 24,770,950 | 96.4960 | 24,124,069 | 25,000,000 | 24,880,836 | | 25,938 | | | 3.200 | 3.322 | MS | 235,556 | 800,000 | 09/11/2014 | 03/15/2023 |
| 14149Y-BA-5 | CARDINAL HEALTH INC SR UNSEC | | | 1 | 2FE | 19,792,217 | 96.2910 | 19,161,943 | 19,900,000 | 19,832,002 | | 10,243 | | | 3.500 | 3.565 | MN | 88,997 | 696,500 | 12/05/2014 | 11/15/2024 |
| 14149Y-BE-7 | CARDINAL HEALTH INC SR UNSEC | | | 1 | 2FE | 19,985,600 | 96.9740 | 19,394,860 | 20,000,000 | 19,989,362 | | 1,372 | | | 3.750 | 3.759 | MS | 220,833 | 750,000 | 06/16/2015 | 09/15/2025 |
| 14149Y-BJ-6 | CARDINAL HEALTH INC SR UNSEC | | | 1 | 2FE | 27,065,400 | 90.9080 | 24,545,049 | 27,000,000 | 27,056,584 | | (5,871) | | | 3.410 | 3.381 | JD | 40,920 | 920,700 | 06/16/2017 | 06/15/2027 |
| 141781-G#-5 | CARGILL-INC SR-SEC | | | | 1 | 1,750,000 | 107.0470 | 1,873,323 | 1,750,000 | 1,750,000 | | | | | 7.280 | 7.280 | JD | 354 | 127,400 | 06/30/1993 | 06/30/2023 |
| 143499-AA-9 | CARNEGIE INSTITUTION WSH UNSEC | | | 1 | 1FE | 30,000,000 | 105.1690 | 31,550,580 | 30,000,000 | 30,000,000 | | | | | 4.241 | 4.241 | JJ | 636,150 | 1,272,300 | 05/08/2014 | 07/01/2054 |
| 144141-BP-2 | DUKE ENERGY PROGRESS INC 1ST MORTG | LS | | | 1FE | 2,200,964 | 114.2360 | 2,113,366 | 1,850,000 | 1,947,695 | | (32,136) | | | 8.625 | 6.462 | MS | 46,982 | 159,563 | 07/09/2008 | 09/15/2021 |
| 144141-CU-0 | DUKE ENERGY PROGRESS INC 1ST MORTG | | | 1 | 1FE | 20,653,440 | 118.7110 | 24,929,310 | 21,000,000 | 20,754,916 | | 9,625 | | | 6.125 | 6.247 | MS | 378,729 | 1,286,250 | 09/08/2003 | 09/15/2033 |
| 144141-CV-8 | DUKE ENERGY PROGRESS INC 1ST MORTG | | | 1 | 1FE | 27,465,685 | 112.9760 | 31,746,256 | 28,100,000 | 27,590,935 | | 16,124 | | | 5.700 | 5.867 | AO | 400,425 | 1,601,700 | 09/11/2009 | 04/01/2035 |
| 144141-CY-2 | DUKE ENERGY PROGRESS INC 1ST MORTG | | | 1 | 1FE | 12,999,998 | 124.2570 | 15,538,338 | 12,505,000 | 12,915,113 | | (11,143) | | | 6.300 | 6.010 | AO | 196,954 | 787,815 | 02/27/2009 | 04/01/2038 |
| 144141-CZ-9 | DUKE ENERGY PROGRESS INC 1ST MORTG | | | 1 | 1FE | 22,479,300 | 100.0670 | 22,515,016 | 22,500,000 | 22,499,900 | | 2,586 | | | 5.300 | 5.312 | JJ | 549,875 | 1,192,500 | 01/08/2009 | 01/15/2019 |
| 144141-DB-1 | DUKE ENERGY PROGRESS INC 1ST MORTG | | | 1 | 1FE | 19,900,800 | 97.1330 | 19,426,600 | 20,000,000 | 19,913,553 | | 2,165 | | | 4.100 | 4.129 | MN | 104,778 | 820,000 | 05/15/2012 | 05/15/2042 |
| 147339-G*-0 | CASCADE NATURAL GAS CORP SR | | | | 2 | 25,140,000 | 97.7510 | 24,437,750 | 25,000,000 | 25,086,030 | | (11,078) | | | 4.110 | 4.050 | FA | 365,333 | 1,027,500 | 10/30/2013 | 08/23/2025 |
| 147339-G@-8 | CASCADE NATURAL GAS CORP SR | | | | 2 | 25,520,000 | 96.3090 | 24,077,250 | 25,000,000 | 25,372,330 | | (30,795) | | | 4.360 | 4.171 | FA | 387,556 | 1,090,000 | 10/30/2013 | 08/23/2028 |
| 147528-G*-8 | CASEY'S GENERAL STORES-INC. | | | | 2 | 20,000,000 | 95.7820 | 19,156,400 | 20,000,000 | 20,000,000 | | | | | 3.510 | 3.510 | JD | 35,100 | 702,000 | 06/13/2017 | 06/13/2025 |
| 147528-G@-6 | CASEY'S GENERAL STORES-INC. | | | | 2 | 80,000,000 | 94.4030 | 75,522,400 | 80,000,000 | 80,000,000 | | | | | 3.770 | 3.770 | FA | 1,080,733 | 3,016,000 | 08/22/2017 | 08/22/2028 |
| 149123-BK-6 | CATERPILLAR INC SR UNSEC | | | 1 | 1FE | 14,961,300 | 134.6120 | 20,191,800 | 15,000,000 | 14,966,679 | | (116) | | | 6.950 | 6.969 | MN | 173,750 | 1,042,500 | 04/18/2002 | 05/01/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 149123-BL-4 | CATERPILLAR INC SR UNSEC | | | 1 | 1FE | 29,299,028 | 110.9360 | 42,523,988 | 38,332,000 | 31,191,207 | | 213,054 | | | 5.300 | 7.234 | MS | 598,192 | 2,031,596 | 09/14/2005 | 09/15/2035 |
| 149123-BN-0 | CATERPILLAR INC SR UNSEC | | | 1 | 1FE | 19,466,445 | 120.4610 | 23,489,895 | 19,500,000 | 19,474,112 | | 803 | | | 6.050 | 6.062 | FA | 445,683 | 1,179,750 | 08/09/2006 | 08/15/2036 |
| 149123-BS-9 | CATERPILLAR INC SR UNSEC | | | 1 | 1FE | 45,403,995 | 110.8720 | 50,446,760 | 45,500,000 | 45,416,466 | | 1,933 | | | 5.200 | 5.214 | MN | 223,456 | 2,366,000 | 05/24/2011 | 05/27/2041 |
| 149123-BV-2 | CATERPILLAR INC SR UNSEC | | | 1 | 1FE | 9,953,300 | 101.8060 | 10,180,600 | 10,000,000 | 9,987,058 | | 5,038 | | | 3.900 | 3.957 | MN | 36,833 | 390,000 | 05/24/2011 | 05/27/2021 |
| 149123-CB-5 | CATERPILLAR INC SR UNSEC | | | 1 | 1FE | 49,443,244 | 93.1620 | 51,341,717 | 55,110,000 | 49,842,029 | | 123,531 | | | 3.803 | 4.461 | FA | 791,759 | 2,095,833 | 02/04/2016 | 08/15/2042 |
| 149123-CC-3 | CATERPILLAR INC SR UNSEC | | | 1 | 1FE | 11,398,062 | 100.4700 | 11,453,539 | 11,400,000 | 11,398,845 | | 108 | | | 3.400 | 3.402 | MN | 49,527 | 387,600 | 05/05/2014 | 05/15/2024 |
| 149123-CD-1 | CATERPILLAR INC SR UNSEC | LS | | 1 | 1FE | 21,920,034 | 101.5450 | 22,416,107 | 22,075,000 | 21,933,242 | | 3,020 | | | 4.300 | 4.342 | MN | 121,290 | 949,225 | 05/05/2014 | 05/15/2044 |
| 150190-AB-2 | CEDAR FAIR/CAN/MAGNUM/MI CO.GUARNT | | | | 4FE | 13,307,396 | 94.5000 | 12,474,000 | 13,200,000 | 13,302,912 | | (4,484) | | | 5.375 | 5.258 | AO | 149,783 | 354,750 | 06/22/2018 | 04/15/2027 |
| 150191-AJ-3 | CEDAR FAIR LP/CANADA'S W CO.GUARNT | | | 1 | 3FE | 24,242,403 | 97.7500 | 23,533,313 | 24,075,000 | 24,163,972 | | (23,275) | | | 5.375 | 5.255 | JD | 107,836 | 1,294,031 | 07/31/2014 | 06/01/2024 |
| 15089Q-AC-8 | CELANESE US HOLDINGS LLC CO.GUARNT | | | 1 | 2FE | 9,578,750 | 105.1150 | 9,985,925 | 9,500,000 | 9,524,652 | | (9,107) | | | 5.875 | 5.760 | JD | 24,806 | 558,125 | 09/16/2011 | 06/15/2021 |
| 15089Q-AD-6 | CELANESE US HOLDINGS LLC CO.GUARNT | | | 1 | 2FE | 25,987,500 | 102.7780 | 26,722,325 | 26,000,000 | 25,993,935 | | 1,529 | | | 4.625 | 4.633 | MS | 354,069 | 1,202,500 | 03/29/2016 | 11/15/2022 |
| 15102#-AA-9 | CELERION HLDGS-INC. SR-UNSEC | | | | 5GI | 25,000,000 | 95.3700 | 23,842,500 | 25,000,000 | 25,000,000 | | | | | 10.500 | 10.622 | MJSD | 7,192 | 2,612,414 | 11/03/2017 | 05/02/2024 |
| 151020-AP-9 | CELGENE CORP SR UNSEC | | | 1 | 2FE | 2,494,775 | 97.5240 | 2,438,097 | 2,500,000 | 2,496,500 | | 580 | | | 3.625 | 3.654 | MN | 11,580 | 90,625 | 02/05/2016 | 05/15/2024 |
| 151020-AS-3 | CELGENE CORP SR UNSEC | | | 1 | 2FE | 79,351,559 | 96.3100 | 74,664,019 | 77,525,000 | 78,947,102 | | (202,447) | | | 3.875 | 3.543 | FA | 1,134,880 | 3,004,094 | 10/25/2016 | 08/15/2025 |
| 151020-AY-0 | CELGENE CORP SR UNSEC | | | 1 | 2FE | 30,553,488 | 91.0530 | 27,862,112 | 30,600,000 | 30,558,179 | | 4,126 | | | 3.450 | 3.468 | MN | 134,895 | 1,073,295 | 10/31/2017 | 11/15/2027 |
| 151020-BB-9 | CELGENE CORP SR UNSEC | | | 1 | 2FE | 31,889,920 | 93.8530 | 30,032,968 | 32,000,000 | 31,897,838 | | 7,918 | | | 3.900 | 3.942 | FA | 454,133 | 624,000 | 02/08/2018 | 02/20/2028 |
| 15137T-AA-8 | CENTENE CORP SR UNSEC | | | 1 | 3FE | 25,051,250 | 97.2500 | 24,312,500 | 25,000,000 | 25,046,948 | | (4,302) | | | 5.375 | 5.335 | JD | 111,979 | 701,736 | 05/10/2018 | 06/01/2026 |
| 15160#-AB-6 | CENTER OPERATING CO-LP B-SR-SEC | | | 1 | 2FE | 36,713,933 | 108.6870 | 39,903,272 | 36,713,933 | 36,713,933 | | | | | 8.200 | 8.284 | MJSD | 8,363 | 3,010,542 | 03/30/2001 | 09/30/2023 |
| 15189W-AL-4 | CENTERPOINT ENERGY RES SR UNSEC | | | 1 | 2FE | 2,498,550 | 100.8860 | 2,522,155 | 2,500,000 | 2,498,649 | | 99 | | | 4.000 | 4.007 | AO | 25,000 | 50,833 | 03/26/2018 | 04/01/2028 |
| 15189X-AD-0 | CENTERPOINT ENER HOUSTON GENL REF MORT | | | 1 | 1FE | 12,311,554 | 130.8750 | 15,704,961 | 12,000,000 | 12,216,907 | | (9,541) | | | 6.950 | 6.745 | MS | 245,567 | 834,000 | 01/03/2005 | 03/15/2033 |
| 15189X-AH-1 | CENTERPOINT ENER HOUSTON GENL REF MORT | | | 1 | 1FE | 25,268,660 | 108.3820 | 27,382,712 | 25,265,000 | 25,261,449 | | 566 | | | 5.600 | 5.603 | JJ | 707,420 | 1,414,840 | 10/23/2007 | 07/01/2023 |
| 15189X-AM-0 | CENTERPOINT ENER HOUSTON GENL REF MORT | | | 1 | 1FE | 51,281,661 | 91.0950 | 46,913,925 | 51,500,000 | 51,307,745 | | 5,053 | | | 3.550 | 3.573 | FA | 761,771 | 1,828,250 | 04/19/2016 | 08/01/2042 |
| 15189X-AN-8 | CENTERPOINT ENER HOUSTON GENL REF MORT | | | 1 | 1FE | 24,731,250 | 105.9490 | 26,487,250 | 25,000,000 | 24,754,262 | | 5,102 | | | 4.500 | 4.566 | AO | 281,250 | 1,125,000 | 03/12/2014 | 04/01/2044 |
| 154051-F*-2 | CENTRAL MAINE POWER CO E-SR-SEC | | | 1 | 1 | 68,000,000 | 100.5590 | 68,380,120 | 68,000,000 | 68,000,000 | | | | | 4.450 | 4.450 | JJ | 1,395,322 | 3,026,000 | 01/15/2013 | 01/15/2043 |
| 15405E-AA-6 | CENTRAL MAINE POWER CO SR UNSEC | | | | 1FE | 25,000,000 | 103.5850 | 25,896,250 | 25,000,000 | 25,000,000 | | | | | 5.780 | 5.781 | MS | 481,667 | 1,445,000 | 04/06/2005 | 04/11/2035 |
| 156ESC-AJ-4 | CENTURY COMMUNICATIONS CENTURY COMMUNICATIONS CORP | @ | | | 6* | | 0.0000 | | 13,000,000 | | | | | | 0.000 | 0.000 | N/A | | | 02/14/2007 | 10/01/2019 |
| 156ESC-AN-5 | CENTURY COMMUNICATIONS CENTURY COMMUNICATIONS CORSS | @ | | | 6* | | 0.0000 | | 52,325,000 | | | | | | 0.000 | 0.000 | N/A | | | 02/14/2007 | 01/15/2018 |
| 15769#-AJ-4 | CHAMBERLAIN GROUP-INC. B-SR-UNSEC | | | 1 | 2 | 10,000,000 | 100.8120 | 10,081,200 | 10,000,000 | 10,000,000 | | | | | 6.210 | 6.210 | JD | 31,050 | 621,000 | 06/13/2006 | 06/13/2019 |
| 15769#-AK-1 | CHAMBERLAIN GROUP-INC. C-SR-UNSEC | | | 1 | 2 | 7,000,000 | 104.3440 | 7,304,080 | 7,000,000 | 7,000,000 | | | | | 6.310 | 6.310 | JD | 22,085 | 441,700 | 06/13/2006 | 06/13/2021 |
| 15769#-AL-9 | CHAMBERLAIN GROUP-INC. D-SR-UNSEC | | | 1 | 2 | 6,000,000 | 106.8250 | 6,409,500 | 6,000,000 | 6,000,000 | | | | | 6.410 | 6.410 | JD | 19,230 | 384,600 | 06/13/2006 | 06/13/2023 |
| 15909#-AA-4 | CHANEL-INC. A-SR-UNSEC | | | | 2 | 25,000,000 | 98.8640 | 24,716,000 | 25,000,000 | 25,000,000 | | | | | 3.770 | 3.770 | AO | 198,972 | 942,500 | 10/15/2014 | 10/15/2024 |
| 15909#-AB-2 | CHANEL-INC. B-SR-UNSEC | | | 1 | 2 | 75,000,000 | 97.8360 | 73,377,000 | 75,000,000 | 75,000,000 | | | | | 3.920 | 3.920 | AO | 620,667 | 2,940,000 | 10/15/2014 | 10/15/2026 |
| 15909#-AC-0 | CHANEL-INC. C-SR-UNSEC | | | 1 | 2 | 25,000,000 | 96.5960 | 24,149,000 | 25,000,000 | 25,000,000 | | | | | 4.070 | 4.070 | AO | 214,806 | 1,017,500 | 10/15/2014 | 10/15/2029 |
| 15911N-AA-3 | CHANGE HEALTH / FIN INC SR UNSEC | | | 2 | 4FE | 16,136,250 | 93.2500 | 15,153,125 | 16,250,000 | 16,139,216 | | 2,966 | | | 5.750 | 5.883 | MS | 311,458 | 359,375 | 11/08/2018 | 03/01/2025 |
| 15987T-AT-8 | CHARLES STARK DRAPER LAB UNSEC | | | 1 | 1FE | 36,455,000 | 102.1050 | 37,222,378 | 36,455,000 | 36,455,000 | | | | | 4.388 | 4.388 | MS | 533,215 | 675,406 | 03/22/2018 | 09/01/2048 |
| 160044-A*-4 | CHARLESTON AREA MEDICAL CENTER A-SR-SEC | | | 1 | 2 | 54,630,000 | 92.9500 | 50,778,585 | 54,630,000 | 54,630,000 | | | | | 4.500 | 4.500 | MS | 723,848 | 2,458,350 | 03/22/2013 | 03/15/2043 |
| 160044-A@-2 | CHARLESTON AREA MEDICAL CENTER A-SR-SEC | | | 1 | 2 | 17,480,000 | 90.2600 | 15,777,448 | 17,480,000 | 17,480,000 | | | | | 4.020 | 4.020 | MS | 206,905 | 702,696 | 05/21/2013 | 03/15/2038 |
| 166751-AJ-6 | CHEVRON CORP SR UNSEC | | | 1 | 1FE | 74,976,750 | 100.3140 | 75,235,500 | 75,000,000 | 74,999,511 | | 2,846 | | | 4.950 | 4.954 | MS | 1,216,875 | 3,712,500 | 02/26/2009 | 03/03/2019 |
| 166764-AH-3 | CHEVRON CORP SR UNSEC | | | 1 | 1FE | 39,884,050 | 99.8370 | 39,934,818 | 40,000,000 | 39,943,168 | | 11,551 | | | 3.191 | 3.225 | JD | 24,819 | 1,276,400 | 07/23/2013 | 06/24/2023 |
| 166764-BD-1 | CHEVRON CORP SR UNSEC | | | 1 | 1FE | 18,650,000 | 99.2590 | 18,511,858 | 18,650,000 | 18,650,000 | | | | | 3.326 | 3.326 | MN | 75,814 | 620,299 | 11/09/2015 | 11/17/2025 |
| 16687*-AD-8 | CHEYENNE LIGHT-FUEL AND POWER 2014-SR-SEC | | | 1 | 1 | 22,000,000 | 95.6850 | 21,050,700 | 22,000,000 | 22,000,000 | | | | | 4.530 | 4.530 | AO | 196,552 | 996,600 | 10/01/2014 | 10/20/2044 |
| 16876A-AA-2 | CHILDREN'S HOSPITAL MEDI SECURED | | | 1 | 1FE | 47,403,184 | 101.6360 | 47,244,625 | 46,484,000 | 47,354,725 | | (20,571) | | | 4.268 | 4.145 | MN | 253,503 | 1,983,937 | 09/13/2016 | 05/15/2044 |
| 16876B-AA-0 | CHILDREN'S HOSPITAL CORP CO.GUARNT | | | 2 | 1FE | 40,821,556 | 100.5240 | 40,983,519 | 40,770,000 | 40,820,343 | | (1,029) | | | 4.115 | 4.107 | JJ | 838,843 | 1,677,686 | 10/05/2017 | 01/01/2047 |
| 171232-AQ-4 | CHUBB CORP CO.GUARNT | | | 1 | 1FE | 34,624,995 | 121.2310 | 42,062,274 | 34,696,000 | 34,639,180 | | 1,659 | | | 6.000 | 6.015 | MN | 289,133 | 2,081,760 | 07/28/2009 | 05/11/2037 |
| 171265-B#-7 | CHUGACH ELECTRIC ASSN-INC. | | | 4 | 1 | 19,000,000 | 93.4520 | 17,755,880 | 19,000,000 | 19,000,000 | | | | | 3.430 | 3.430 | MS | 191,889 | 651,700 | 03/17/2017 | 03/15/2037 |
| 171265-B*-1 | CHUGACH ELECTRIC ASSN-INC. B-SR-SEC | | | 1 | 1 | 14,904,000 | 95.1940 | 14,187,714 | 14,904,000 | 14,904,000 | | | | | 4.410 | 4.411 | MS | 193,528 | 657,266 | 01/11/2012 | 03/15/2042 |
| 171265-B@-9 | CHUGACH ELECTRIC ASSN-INC. C-SR-SEC | | | 1 | 1 | 9,000,000 | 101.4830 | 9,133,470 | 9,000,000 | 9,000,000 | | | | | 4.780 | 4.781 | MS | 126,670 | 430,200 | 01/11/2012 | 03/15/2042 |
| 171798-AC-5 | CIMAREX ENERGY CO SR UNSEC | | | 1 | 2FE | 15,000,000 | 99.4360 | 14,915,414 | 15,000,000 | 15,000,000 | | | | | 4.375 | 4.375 | JD | 54,688 | 656,250 | 05/20/2014 | 06/01/2024 |
| 171798-AD-3 | CIMAREX ENERGY CO SR UNSEC | | | 1 | 2FE | 7,530,974 | 92.8450 | 7,009,785 | 7,550,000 | 7,534,003 | | 1,586 | | | 3.900 | 3.930 | MN | 37,624 | 294,450 | 04/03/2017 | 05/15/2027 |
| 172062-AE-1 | CINCINNATI FINL CORP SR UNSEC | | | 1 | 1FE | 26,653,830 | 117.3060 | 41,057,100 | 35,000,000 | 28,122,472 | | 203,011 | | | 6.125 | 8.391 | MN | 357,292 | 2,143,750 | 09/30/2008 | 11/01/2034 |
| 172070-CP-7 | DUKE ENERGY OHIO INC SR UNSEC | | | 1 | 2FE | 11,550,654 | 113.4870 | 13,765,973 | 12,130,000 | 11,721,504 | | 17,359 | | | 5.400 | 5.743 | JD | 29,112 | 655,020 | 03/31/2005 | 06/15/2033 |
| 172070-CQ-5 | DUKE ENERGY OHIO INC SR UNSEC | | | 1 | 2FE | 37,772,385 | 110.0050 | 42,799,645 | 38,907,000 | 38,125,733 | | 34,073 | | | 5.375 | 5.578 | JD | 92,945 | 2,091,251 | 03/07/2005 | 06/15/2033 |
| 172441-AX-5 | CINEMARK USA INC CO.GUARNT | | | 1 | 4FE | 19,812,767 | 98.5000 | 19,532,550 | 19,830,000 | 19,775,634 | | (5,900) | | | 5.125 | 5.109 | JD | 45,168 | 1,016,288 | 08/20/2013 | 12/15/2022 |
| 172441-AZ-0 | CINEMARK USA INC CO.GUARNT | | | 1 | 4FE | 18,667,000 | 96.0000 | 18,312,000 | 19,075,000 | 18,857,719 | | 42,251 | | | 4.875 | 5.165 | JD | 77,492 | 929,906 | 12/18/2013 | 06/01/2023 |
| 17275R-AE-2 | CISCO SYSTEMS INC SR UNSEC | | | 1 | 1FE | 59,116,095 | 100.2120 | 59,375,610 | 59,250,000 | 59,247,948 | | 16,475 | | | 4.950 | 4.979 | FA | 1,107,975 | 2,932,875 | 02/09/2009 | 02/15/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 17275R-AH-5 | CISCO SYSTEMS INC SR UNSEC | | | 1 | 1FE | 33,250,716 | 101.5410 | 33,813,187 | 33,300,000 | 33,293,674 | | 5,828 | | | 4.450 | 4.469 | JJ | 683,298 | 1,481,850 | 11/09/2009 | 01/15/2020 |
| 17275R-AN-2 | CISCO SYSTEMS INC SR UNSEC | | | 1 | 1FE | 34,474,125 | 101.9800 | 35,183,192 | 34,500,000 | 34,485,450 | | 2,474 | | | 3.625 | 3.634 | MS | 406,453 | 1,250,625 | 02/24/2014 | 03/04/2024 |
| 17275R-AP-7 | CISCO SYSTEMS INC SR UNSEC | | | 1 | 1FE | 5,489,990 | 100.1690 | 5,509,298 | 5,500,000 | 5,496,678 | | 1,461 | | | 2.900 | 2.929 | MS | 51,838 | 159,500 | 02/24/2014 | 03/04/2021 |
| 17275R-AV-4 | CISCO SYSTEMS INC SR UNSEC | | | 1 | 1FE | 9,946,300 | 99.9220 | 9,992,237 | 10,000,000 | 9,972,046 | | 7,559 | | | 3.000 | 3.086 | JD | 13,333 | 300,000 | 06/10/2015 | 06/15/2022 |
| 17275R-AW-2 | CISCO SYSTEMS INC SR UNSEC | | | 1 | 1FE | 19,547,668 | 100.4520 | 19,688,639 | 19,600,000 | 19,564,135 | | 4,868 | | | 3.500 | 3.532 | JD | 30,489 | 686,000 | 06/10/2015 | 06/15/2025 |
| 172967-AR-2 | CITIGROUP INC SR UNSEC | | | | 2FE | 18,845,094 | 114.7500 | 21,802,500 | 19,000,000 | 18,919,073 | | 6,343 | | | 6.625 | 6.689 | JJ | 580,424 | 1,258,750 | 12/24/1998 | 01/15/2028 |
| 172967-CC-3 | CITIGROUP INC SUBORD | | | | 2FE | 32,874,490 | 109.8130 | 36,238,290 | 33,000,000 | 32,908,794 | | 5,760 | | | 6.000 | 6.030 | AO | 335,500 | 1,980,000 | 02/20/2004 | 10/31/2033 |
| 172967-DR-9 | CITIGROUP INC SUBORD | | | | 2FE | 28,851,717 | 107.9920 | 30,434,305 | 28,182,000 | 28,703,687 | | (16,601) | | | 6.125 | 5.953 | FA | 604,152 | 1,726,148 | 01/10/2007 | 08/25/2036 |
| 172967-DS-7 | CITIGROUP INC SUBORD | | | | 2FE | 2,513,975 | 78.0900 | 1,952,250 | 2,500,000 | 2,509,945 | | 111 | | | 3.227 | (0.019) | FMAN | 8,067 | 64,838 | 05/23/2007 | 08/25/2036 |
| 172967-EC-1 | CITIGROUP INC SR UNSEC | | | | 2FE | 9,868,100 | 110.2480 | 11,024,800 | 10,000,000 | 9,894,742 | | 3,079 | | | 5.875 | 5.970 | MN | 52,222 | 587,500 | 05/18/2007 | 05/29/2037 |
| 172967-HA-2 | CITIGROUP INC SUBORD | | | | 2FE | 4,500,000 | 118.1040 | 5,314,681 | 4,500,000 | 4,500,000 | | | | | 6.675 | 6.675 | MS | 90,113 | 300,375 | 09/10/2013 | 09/13/2043 |
| 172967-HB-0 | CITIGROUP INC SUBORD | | | | 2FE | 10,000,000 | 104.9850 | 10,498,500 | 10,000,000 | 10,000,000 | | | | | 5.500 | 5.500 | MS | 165,000 | 550,000 | 09/10/2013 | 09/13/2025 |
| 172967-HE-4 | CITIGROUP INC SR UNSEC | | | | 2FE | 7,977,680 | 100.4880 | 8,039,040 | 8,000,000 | 7,979,592 | | 410 | | | 4.950 | 4.968 | MN | 59,400 | 396,000 | 10/31/2013 | 11/07/2043 |
| 172967-HT-1 | CITIGROUP INC SR UNSEC | | | | 2FE | 59,925,600 | 99.2920 | 59,575,200 | 60,000,000 | 59,955,999 | | 7,138 | | | 3.750 | 3.765 | JD | 93,750 | 2,250,000 | 06/09/2014 | 06/16/2024 |
| 172967-JT-9 | CITIGROUP INC SUBORD | | | | 2FE | 28,831,884 | 97.9070 | 28,344,077 | 28,950,000 | 28,868,131 | | 10,759 | | | 4.400 | 4.451 | JD | 74,305 | 1,273,800 | 06/03/2015 | 06/10/2025 |
| 172967-KA-8 | CITIGROUP INC SUBORD | | | | 2FE | 19,908,000 | 96.4240 | 19,284,866 | 20,000,000 | 19,928,359 | | 6,560 | | | 4.450 | 4.500 | MS | 227,444 | 890,000 | 09/23/2015 | 09/29/2027 |
| 172967-KN-0 | CITIGROUP INC SR UNSEC | | | | 2FE | 1,995,960 | 94.1090 | 1,882,178 | 2,000,000 | 1,996,906 | | 365 | | | 3.400 | 3.424 | MN | 11,333 | 68,000 | 04/26/2016 | 05/01/2026 |
| 172967-KU-4 | CITIGROUP INC SUBORD | | | | 2FE | 39,891,070 | 93.9020 | 37,278,908 | 39,700,000 | 39,880,963 | | (15,430) | | | 4.125 | 4.066 | JJ | 709,638 | 1,637,625 | 11/28/2017 | 07/25/2028 |
| 172967-LD-1 | CITIGROUP INC SR UNSEC | | | 1 | 2FE | 30,000,000 | 96.1910 | 28,857,329 | 30,000,000 | 30,000,000 | | | | | 3.887 | 3.887 | JJ | 553,898 | 1,166,100 | 01/04/2017 | 01/10/2028 |
| 172967-LP-4 | CITIGROUP INC SR UNSEC | | | 1 | 2FE | 20,000,000 | 94.5210 | 18,904,222 | 20,000,000 | 20,000,000 | | | | | 3.668 | 3.668 | JJ | 319,931 | 733,600 | 07/17/2017 | 07/24/2028 |
| 172967-LS-8 | CITIGROUP INC SR UNSEC | | | 1 | 2FE | 25,000,000 | 93.3130 | 23,328,349 | 25,000,000 | 25,000,000 | | | | | 3.520 | 3.520 | AO | 156,444 | 880,000 | 10/23/2017 | 10/27/2028 |
| 184496-AL-1 | CLEAN HARBORS INC CO.GUARNT | | | 1 | 3FE | 37,812,114 | 99.7500 | 37,381,313 | 37,475,000 | 37,471,542 | | (66,250) | | | 5.125 | 4.925 | JD | 160,049 | 1,920,594 | 06/23/2016 | 06/01/2021 |
| 18539U-AA-3 | CLEARWAY ENERGY OP LLC CO.GUARNT | | | 2 | 3FE | 21,685,625 | 95.5000 | 20,651,875 | 21,625,000 | 21,682,914 | | (2,711) | | | 5.750 | 5.685 | AO | 310,859 | | 09/19/2018 | 10/15/2025 |
| 186108-CH-7 | CLEVELAND ELECTRIC ILLUM 1ST MORTG | | | 1 | 2FE | | 0.0000 | | | | | | | | 8.875 | 0.000 | MN | | 1,464,375 | 11/13/2008 | 11/15/2018 |
| 186108-CJ-3 | CLEVELAND ELECTRIC ILLUM 1ST MORTG | | | 1 | 2FE | 14,919,900 | 106.8780 | 16,031,700 | 15,000,000 | 14,962,058 | | 5,609 | | | 5.500 | 5.553 | FA | 311,667 | 825,000 | 08/13/2009 | 08/15/2024 |
| 186108-CK-0 | CLEVELAND ELECTRIC ILLUM SR UNSEC | | | 1 | 2FE | 5,708,054 | 95.3220 | 5,457,185 | 5,725,000 | 5,709,735 | | 1,364 | | | 3.500 | 3.534 | AO | 50,094 | 198,149 | 10/02/2017 | 04/01/2028 |
| 189054-AS-8 | CLOROX COMPANY SR UNSEC | | | 1 | 2FE | 25,714,783 | 102.0200 | 26,423,134 | 25,900,000 | 25,839,323 | | 19,613 | | | 3.800 | 3.887 | MN | 125,759 | 984,200 | 11/30/2011 | 11/15/2021 |
| 189054-AT-6 | CLOROX COMPANY SR UNSEC | | | 1 | 2FE | 13,781,175 | 98.9240 | 13,676,211 | 13,825,000 | 13,807,214 | | 4,470 | | | 3.050 | 3.087 | MS | 124,156 | 421,663 | 09/10/2012 | 09/15/2022 |
| 189054-AU-3 | CLOROX COMPANY SR UNSEC | | | 1 | 2FE | 9,890,793 | 99.8840 | 9,888,535 | 9,900,000 | 9,894,179 | | 865 | | | 3.500 | 3.511 | JD | 15,400 | 346,500 | 12/04/2014 | 12/15/2024 |
| 18911X-AB-3 | CLOUD PEAK ENRGY RES/FIN SECURED | | | 1 | 5FE | 11,371,500 | 57.0000 | 11,371,500 | 19,950,000 | 11,371,500 | | 11,067 | 8,534,071 | | 12.000 | 12.093 | MN | 399,000 | 2,394,000 | 10/17/2016 | 11/01/2021 |
| 19108#-AA-5 | COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC | | | | 2PL | 50,000,000 | 91.5910 | 45,795,500 | 50,000,000 | 50,000,000 | | | | | 3.810 | 3.810 | MS | 603,250 | 952,500 | 03/07/2018 | 03/07/2028 |
| 19108#-AB-3 | COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC | | | | 2PL | 20,000,000 | 87.3570 | 17,471,400 | 20,000,000 | 20,000,000 | | | | | 4.060 | 4.060 | MS | 257,133 | 406,000 | 03/07/2018 | 03/07/2033 |
| 191216-AV-2 | COCA-COLA CO/THE SR UNSEC | | | 1 | 1FE | 6,659,629 | 101.2690 | 6,749,579 | 6,665,000 | 6,663,421 | | 522 | | | 3.300 | 3.309 | MS | 73,315 | 219,945 | 08/03/2011 | 09/01/2021 |
| 191219-AX-2 | COCA-COLA REFRESH USA CO.GUARNT | | | | 1FE | 1,200 | 129.2550 | 1,293 | 1,000 | 1,147 | | (5) | | | 6.700 | 5.399 | AO | 14 | 67 | 01/03/2005 | 10/15/2036 |
| 19273P-AA-2 | COLBY COLLEGE UNSEC | | | 1 | 1FE | 40,683,756 | 103.8300 | 42,352,257 | 40,790,000 | 40,687,590 | | 1,129 | | | 4.250 | 4.264 | JJ | 866,788 | 1,733,575 | 05/05/2017 | 07/01/2055 |
| 19416Q-DY-3 | COLGATE-PALMOLIVE CO SR UNSEC | | | 1 | 1FE | 19,710,800 | 97.9920 | 19,598,400 | 20,000,000 | 19,909,368 | | 30,030 | | | 2.450 | 2.615 | MN | 62,611 | 490,000 | 11/03/2011 | 11/15/2021 |
| 195869-AD-4 | COLONIAL PIPELINE CO SR UNSEC | | | 1 | 1FE | 19,742,600 | 134.9610 | 26,992,200 | 20,000,000 | 19,824,610 | | 8,357 | | | 8.375 | 8.494 | MN | 279,167 | 1,675,000 | 10/24/2000 | 11/01/2030 |
| 195869-AG-7 | COLONIAL PIPELINE CO SR UNSEC | | | 1 | 1FE | 16,338,700 | 134.1060 | 22,798,020 | 17,000,000 | 16,491,856 | | 20,988 | | | 7.630 | 8.000 | MN | 111,695 | 1,297,100 | 11/14/2008 | 04/15/2032 |
| 195869-AJ-1 | COLONIAL PIPELINE CO SR UNSEC | | | 1 | 1FE | 3,319,260 | 124.0100 | 3,720,300 | 3,000,000 | 3,213,476 | | (10,012) | | | 6.580 | 5.818 | FA | 67,445 | 197,400 | 03/14/2003 | 08/28/2032 |
| 196500-AA-0 | COLORADO INT GAS CO/ISS CO.GUARNT | | | 1 | 2FE | 16,060,877 | 97.7460 | 15,737,093 | 16,100,000 | 16,068,751 | | 3,417 | | | 4.150 | 4.180 | FA | 252,412 | 668,150 | 08/11/2016 | 08/15/2026 |
| 196801-A@-3 | COLORCON-INC. D-SR-UNSEC | | | 1 | 2 | 50,000,000 | 98.0760 | 49,038,000 | 50,000,000 | 50,000,000 | | | | | 3.990 | 3.990 | MS | 548,625 | 1,995,000 | 09/22/2014 | 09/22/2024 |
| 199575-AT-8 | OHIO POWER COMPANY SR UNSEC | | | 1 | 1FE | 7,962,937 | 124.9950 | 9,999,600 | 8,000,000 | 7,974,284 | | 1,069 | | | 6.600 | 6.635 | MS | 176,000 | 528,000 | 10/07/2003 | 03/01/2033 |
| 20030N-AC-5 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 24,763,860 | 124.3240 | 29,837,760 | 24,000,000 | 24,533,698 | | (23,530) | | | 7.050 | 6.796 | MS | 498,200 | 1,692,000 | 12/13/2004 | 03/15/2033 |
| 20030N-AF-8 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 19,953,800 | 109.7340 | 21,946,800 | 20,000,000 | 19,966,037 | | 1,224 | | | 5.650 | 5.666 | JD | 50,222 | 1,130,000 | 06/06/2005 | 06/15/2035 |
| 20030N-AX-9 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 5,387,984 | 117.4350 | 6,590,452 | 5,612,000 | 5,422,358 | | 4,429 | | | 6.400 | 6.710 | MN | 45,894 | 359,168 | 11/20/2008 | 05/15/2038 |
| 20030N-AZ-4 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 24,940,750 | 101.1790 | 25,294,750 | 25,000,000 | 24,996,236 | | 7,217 | | | 5.700 | 5.731 | JJ | 712,500 | 1,425,000 | 06/15/2009 | 07/01/2019 |
| 20030N-BD-2 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 10,565,906 | 99.7310 | 10,546,512 | 10,575,000 | 10,571,504 | | 920 | | | 3.125 | 3.135 | JJ | 152,383 | 330,469 | 06/26/2012 | 07/15/2022 |
| 20030N-BM-2 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 39,177,138 | 96.5160 | 37,954,917 | 39,325,000 | 39,200,005 | | 5,553 | | | 4.200 | 4.228 | FA | 623,957 | 1,651,650 | 08/05/2014 | 08/15/2034 |
| 20030N-BN-0 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 29,962,500 | 97.4870 | 29,246,100 | 30,000,000 | 29,973,544 | | 3,508 | | | 3.375 | 3.390 | FA | 382,500 | 1,012,500 | 05/19/2015 | 08/15/2025 |
| 20030N-BP-5 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 9,993,900 | 96.8390 | 9,683,892 | 10,000,000 | 9,994,119 | | 211 | | | 4.400 | 4.405 | FA | 166,222 | 440,000 | 05/19/2015 | 08/15/2035 |
| 20030N-BQ-3 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 9,992,500 | 97.5650 | 9,756,454 | 10,000,000 | 9,992,500 | | | | | 4.600 | 4.605 | FA | 173,778 | 460,000 | 05/19/2015 | 08/15/2045 |
| 20030N-BU-4 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 39,729,215 | 82.9800 | 33,399,470 | 40,250,000 | 39,752,952 | | 10,466 | | | 3.400 | 3.470 | JJ | 631,031 | 1,368,500 | 10/04/2016 | 07/15/2046 |
| 20030N-CC-3 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 1,566,670 | 89.5150 | 1,417,913 | 1,584,000 | 1,567,079 | | 385 | | | 3.969 | 4.032 | MN | 10,478 | 64,965 | 12/15/2017 | 11/01/2047 |
| 20030N-CE-9 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 1,881,187 | 89.7400 | 1,706,850 | 1,902,000 | 1,881,638 | | 451 | | | 3.999 | 4.060 | MN | 12,677 | 78,596 | 12/15/2017 | 11/01/2049 |
| 20030N-CG-4 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 26,216,023 | 89.8880 | 23,918,297 | 26,608,999 | 26,222,830 | | 6,807 | | | 4.049 | 4.129 | MN | 179,566 | 1,113,312 | 01/11/2018 | 11/01/2052 |
| 20030N-CK-5 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 14,728,950 | 91.2560 | 13,688,386 | 15,000,000 | 14,733,603 | | 4,653 | | | 4.000 | 4.105 | MS | 200,000 | 338,333 | 02/01/2018 | 03/01/2048 |
| 202795-HG-8 | COMMONWEALTH EDISON CO 1ST MORTG | | | 1 | 1FE | 26,660,471 | 116.1190 | 30,667,028 | 26,410,000 | 26,580,407 | | (7,670) | | | 5.875 | 5.807 | FA | 646,495 | 1,551,588 | 12/11/2006 | 02/01/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 202795-HK-9 | COMMONWEALTH EDISON CO 1ST MORTG | | | 1 | 1FE | 37,823,818 | 118.0200 | 44,021,357 | 37,300,000 | 37,725,444 | | (14,817) | | | 5.900 | 5.794 | MS | 647,984 | 2,200,700 | 01/04/2010 | 03/15/2036 |
| 202795-HV-5 | COMMONWEALTH EDISON CO 1ST MORTG | | | 1 | 1FE | 51,272,564 | 101.4040 | 52,121,579 | 51,400,000 | 51,375,121 | | 14,874 | | | 4.000 | 4.032 | FA | 856,667 | 2,056,000 | 01/31/2011 | 08/01/2020 |
| 202795-HZ-6 | COMMONWEALTH EDISON CO 1ST MORTG | | | 1 | 1FE | 29,990,100 | 100.5360 | 30,160,800 | 30,000,000 | 29,996,985 | | 1,064 | | | 3.400 | 3.404 | MS | 340,000 | 1,020,000 | 08/30/2011 | 09/01/2021 |
| 202795-JF-8 | COMMONWEALTH EDISON CO 1ST MORTG | | | 1 | 1FE | 16,550,000 | 92.1740 | 15,254,812 | 16,550,000 | 16,550,000 | | | | | 3.700 | 3.700 | MS | 204,117 | 612,350 | 02/23/2015 | 03/01/2045 |
| 202795-JJ-0 | COMMONWEALTH EDISON CO 1ST MORTG | | | 1 | 1FE | 24,837,750 | 90.6600 | 22,665,004 | 25,000,000 | 24,845,356 | | 3,214 | | | 3.650 | 3.686 | JD | 40,556 | 912,500 | 06/20/2016 | 06/15/2046 |
| 203372-AM-9 | COMMSCOPE INC CO.GUARNT | | | 1 | 3FE | 20,354,875 | 91.5000 | 18,551,625 | 20,275,000 | 20,313,479 | | (9,977) | | | 5.500 | 5.438 | JD | 49,561 | 1,115,125 | 08/14/2014 | 06/15/2024 |
| 20337Y-AA-5 | COMMSCOPE TECH LLC CO.GUARNT | | | 1 | 3FE | 23,717,344 | 91.0000 | 21,567,000 | 23,700,000 | 23,709,987 | | (2,243) | | | 6.000 | 5.988 | JD | 63,200 | 1,422,000 | 06/30/2015 | 06/15/2025 |
| 20338H-AB-9 | COMMSCOPE TECH LLC CO.GUARNT | | | 1 | 3FE | 10,000,000 | 81.0000 | 8,100,000 | 10,000,000 | 10,000,000 | | | | | 5.000 | 5.000 | MS | 147,222 | 500,000 | 03/02/2017 | 03/15/2027 |
| 20369E-AB-8 | COMMUNITY HOSPITALS OF I SECURED | | | 1 | 1FE | 41,459,347 | 109.7780 | 45,063,869 | 41,050,000 | 41,438,042 | | (6,885) | | | 5.433 | 5.365 | MN | 371,708 | 2,230,247 | 02/10/2016 | 05/01/2045 |
| 20369E-AC-6 | COMMUNITY HEALTH NETWORK SECURED | | | 2 | 1FE | 55,066,210 | 98.7060 | 54,342,588 | 55,055,000 | 55,065,374 | | (836) | | | 4.790 | 4.787 | MN | 439,522 | 1,831,343 | 03/12/2018 | 05/01/2053 |
| 205887-AC-6 | CONAGRA BRANDS INC SUBORD | | | | 3FE | 3,589,000 | 112.1840 | 4,026,284 | 3,589,000 | 3,589,000 | | | | | 9.750 | 9.750 | MS | 116,643 | 349,928 | 03/05/1991 | 03/01/2021 |
| 205887-BR-2 | CONAGRA BRANDS INC SR UNSEC | | | 1 | 2FE | 20,316,981 | 96.6260 | 19,685,705 | 20,373,000 | 20,347,996 | | 5,668 | | | 3.200 | 3.232 | JJ | 282,506 | 651,936 | 03/20/2013 | 01/25/2023 |
| 205887-CB-6 | CONAGRA BRANDS INC SR UNSEC | | | 2 | 2FE | 19,997,456 | 100.3610 | 20,072,299 | 20,000,000 | 19,997,454 | | (2) | | | 4.600 | 4.602 | MN | 176,333 | | 10/16/2018 | 11/01/2025 |
| 20605P-AG-6 | CONCHO RESOURCES INC CO.GUARNT | | | 1 | 2FE | 8,300,000 | 98.8110 | 8,201,313 | 8,300,000 | 8,300,000 | | | | | 4.375 | 4.375 | JJ | 167,441 | 363,125 | 12/13/2016 | 01/15/2025 |
| 207597-DS-1 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 20,090,360 | 112.4560 | 22,491,200 | 20,000,000 | 20,065,324 | | (2,629) | | | 5.750 | 5.718 | MS | 338,611 | 1,150,000 | 08/03/2005 | 09/15/2034 |
| 207597-DV-4 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 9,994,800 | 123.6670 | 12,366,700 | 10,000,000 | 9,995,803 | | 129 | | | 6.350 | 6.354 | JD | 52,917 | 635,000 | 06/01/2006 | 06/01/2036 |
| 207597-DX-0 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 14,815,518 | 113.7700 | 17,349,996 | 15,250,000 | 14,895,562 | | 10,176 | | | 5.750 | 5.958 | MS | 292,292 | 876,875 | 05/27/2009 | 03/01/2037 |
| 207597-EA-9 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 9,976,500 | 122.9080 | 12,290,800 | 10,000,000 | 9,980,533 | | 531 | | | 6.375 | 6.393 | MS | 212,500 | 637,500 | 09/10/2007 | 09/01/2037 |
| 207597-EE-1 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 13,450,263 | 100.1550 | 13,335,587 | 13,315,000 | 13,316,444 | | (16,857) | | | 5.500 | 5.368 | FA | 305,135 | 732,325 | 05/20/2009 | 02/01/2019 |
| 207597-EF-8 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 7,319,116 | 98.1200 | 7,741,662 | 7,890,000 | 7,625,097 | | 60,203 | | | 2.500 | 3.397 | JJ | 90,954 | 197,250 | 08/08/2013 | 01/15/2023 |
| 207597-EG-6 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 25,625,416 | 101.7820 | 25,847,502 | 25,395,000 | 25,606,177 | | (4,775) | | | 4.300 | 4.245 | AO | 230,530 | 1,091,985 | 07/31/2014 | 04/15/2044 |
| 207597-EH-4 | CONNECTICUT LIGHT & PWR 1ST MORTG | | | 1 | 1FE | 23,923,440 | 99.8660 | 24,100,709 | 24,133,000 | 23,937,045 | | 3,844 | | | 4.150 | 4.201 | JD | 83,460 | 1,001,520 | 11/13/2015 | 06/01/2045 |
| 207597-EJ-0 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 14,966,976 | 98.2810 | 14,742,142 | 15,000,000 | 14,972,241 | | 2,911 | | | 3.200 | 3.226 | MS | 141,333 | 480,000 | 03/02/2017 | 03/15/2027 |
| 20765Q-AH-8 | CONNECTICUT NATURAL GAS SR UNSEC | | | 1 | 1FE | 20,000,000 | 105.6780 | 21,135,600 | 20,000,000 | 20,000,000 | | | | | 5.630 | 5.630 | MS | 331,544 | 1,126,000 | 09/15/2005 | 09/15/2035 |
| 20765Q-AJ-4 | CONNECTICUT NATURAL GAS SR UNSEC | | | | 1FE | 9,985,900 | 108.1040 | 10,810,400 | 10,000,000 | 9,988,980 | | 403 | | | 5.840 | 5.851 | MS | 171,956 | 584,000 | 10/25/2005 | 10/28/2035 |
| 20825C-AF-1 | CONOCOPHILLIPS CO.GUARNT | | | 1 | 1FE | 2,707,149 | 117.8020 | 3,218,351 | 2,732,000 | 2,715,399 | | 759 | | | 5.900 | 5.965 | AO | 34,029 | 161,188 | 03/10/2003 | 10/15/2032 |
| 208464-9Y-5 | CONSECO INC SR | | | | 6* | | 0.0000 | | 2,000,000 | | | | | | 8.750 | 0.000 | FA | | | 09/16/2003 | 08/09/2049 |
| 209111-ED-1 | CONSOLIDATED EDISON CO O SR UNSEC | LS | | 1 | 1FE | 16,025,870 | 110.0110 | 17,601,760 | 16,000,000 | 16,017,224 | | (795) | | | 5.100 | 5.089 | JD | 36,267 | 816,000 | 06/17/2003 | 06/15/2033 |
| 209111-EF-6 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 24,932,750 | 113.6410 | 28,410,250 | 25,000,000 | 24,952,402 | | 1,946 | | | 5.700 | 5.719 | FA | 593,750 | 1,425,000 | 02/09/2004 | 02/01/2034 |
| 209111-EH-2 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 20,196,053 | 109.4980 | 22,830,333 | 20,850,000 | 20,370,240 | | 17,750 | | | 5.300 | 5.516 | MS | 368,350 | 1,105,050 | 11/14/2005 | 03/01/2035 |
| 209111-EJ-8 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 14,912,250 | 110.0380 | 16,505,700 | 15,000,000 | 14,935,817 | | 2,048 | | | 5.250 | 5.289 | JJ | 393,750 | 787,500 | 06/20/2005 | 07/01/2035 |
| 209111-EL-3 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 20,013,900 | 117.9300 | 23,586,000 | 20,000,000 | 20,010,833 | | (359) | | | 5.850 | 5.845 | MS | 344,500 | 1,170,000 | 03/06/2006 | 03/15/2036 |
| 209111-EM-1 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 9,981,100 | 120.2540 | 12,025,400 | 10,000,000 | 9,985,242 | | 459 | | | 6.200 | 6.214 | JD | 27,556 | 620,000 | 06/12/2006 | 06/15/2036 |
| 209111-EY-5 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 21,902,800 | 113.2310 | 24,910,755 | 22,000,000 | 21,917,634 | | 2,052 | | | 5.500 | 5.530 | JD | 100,833 | 1,210,000 | 05/28/2010 | 12/01/2039 |
| 209111-EZ-2 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 12,822,116 | 101.8190 | 13,083,800 | 12,850,000 | 12,845,178 | | 3,144 | | | 4.450 | 4.477 | JD | 25,414 | 571,825 | 06/02/2010 | 06/15/2020 |
| 209111-FB-4 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 32,123,280 | 97.5580 | 31,218,478 | 32,000,000 | 32,106,992 | | (2,802) | | | 4.200 | 4.177 | MS | 395,733 | 1,344,000 | 04/25/2012 | 03/15/2042 |
| 209111-FC-2 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 38,710,099 | 93.4080 | 37,148,179 | 39,770,000 | 38,819,595 | | 22,133 | | | 3.950 | 4.106 | MS | 523,638 | 1,570,915 | 08/05/2014 | 03/01/2043 |
| 209111-FD-0 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 19,983,200 | 99.9500 | 19,989,907 | 20,000,000 | 19,984,875 | | 320 | | | 4.450 | 4.455 | MS | 262,056 | 890,000 | 03/03/2014 | 03/15/2044 |
| 209111-FG-3 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 29,045,925 | 100.8720 | 29,328,481 | 29,075,000 | 29,046,976 | | (553) | | | 4.500 | 4.506 | JD | 109,031 | 1,308,375 | 11/12/2015 | 12/01/2045 |
| 209111-FH-1 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 19,971,800 | 91.6880 | 18,337,666 | 20,000,000 | 19,973,102 | | 544 | | | 3.850 | 3.858 | JD | 34,222 | 770,000 | 06/14/2016 | 06/15/2046 |
| 209111-FL-2 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 30,387,150 | 92.3600 | 28,169,949 | 30,500,000 | 30,390,589 | | 2,073 | | | 3.875 | 3.896 | JD | 52,528 | 1,181,875 | 06/05/2017 | 06/15/2047 |
| 209111-FM-0 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 999,740 | 96.2240 | 962,240 | 1,000,000 | 999,765 | | 22 | | | 3.125 | 3.128 | MN | 3,993 | 31,163 | 11/13/2017 | 11/15/2027 |
| 209111-FN-8 | CONSOLIDATED EDISON CO O SR UNSEC | | | 1 | 1FE | 1,992,080 | 88.4350 | 1,768,704 | 2,000,000 | 1,992,171 | | 81 | | | 4.000 | 4.020 | MN | 10,222 | 79,778 | 11/13/2017 | 11/15/2057 |
| 209115-A*-5 | CONSOLIDATED EDISON INC SR | | | 4 | 1 | 25,398,769 | 118.2420 | 24,044,823 | 20,335,264 | 22,070,666 | | (427,681) | | | 8.710 | 5.936 | JD | 4,920 | 1,771,201 | 06/19/2008 | 06/30/2022 |
| 21036P-AK-4 | CONSTELLATION BRANDS INC CO.GUARNT | | | 1 | 2FE | 2,650,000 | 100.7430 | 2,669,690 | 2,650,000 | 2,650,000 | | | | | 3.750 | 3.750 | MN | 16,563 | 99,375 | 07/05/2013 | 05/01/2021 |
| 21036P-AL-2 | CONSTELLATION BRANDS INC CO.GUARNT | | | 1 | 2FE | 42,143,794 | 100.8230 | 44,478,066 | 44,115,000 | 43,097,250 | | 205,108 | | | 4.250 | 4.845 | MN | 312,481 | 1,874,888 | 12/18/2013 | 05/01/2023 |
| 21036P-AN-8 | CONSTELLATION BRANDS INC CO.GUARNT | | | 1 | 2FE | 8,000,000 | 103.1350 | 8,250,800 | 8,000,000 | 8,000,000 | | | | | 4.750 | 4.750 | MN | 48,556 | 380,000 | 10/20/2014 | 11/15/2024 |
| 21036P-AP-3 | CONSTELLATION BRANDS INC CO.GUARNT | | | 1 | 2FE | 7,500,000 | 102.1750 | 7,663,125 | 7,500,000 | 7,500,000 | | | | | 4.750 | 4.750 | JD | 29,688 | 356,250 | 11/19/2015 | 12/01/2025 |
| 21036P-AY-4 | CONSTELLATION BRANDS INC CO.GUARNT | | | 2 | 2FE | 12,480,950 | 92.1490 | 12,440,054 | 13,500,000 | 12,494,419 | | 13,469 | | | 3.600 | 4.609 | FA | 183,600 | | 11/14/2018 | 02/15/2028 |
| 21036P-BB-3 | CONSTELLATION BRANDS INC CO.GUARNT | | | 2 | 2FE | 7,885,148 | 100.2430 | 7,919,198 | 7,900,000 | 7,885,449 | | 301 | | | 4.400 | 4.431 | MN | 59,864 | | 10/22/2018 | 11/15/2025 |
| 210518-CL-8 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 21,897,004 | 103.5520 | 22,807,328 | 22,025,000 | 22,008,734 | | 11,876 | | | 5.650 | 5.710 | AO | 262,709 | 1,244,413 | 04/02/2007 | 04/15/2020 |
| 210518-CP-9 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 17,987,000 | 117.9280 | 21,227,040 | 18,000,000 | 17,991,474 | | 295 | | | 5.800 | 5.804 | MS | 307,400 | 1,044,000 | 08/09/2005 | 09/15/2035 |
| 210518-CT-1 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 32,736,751 | 98.9040 | 32,267,310 | 32,625,000 | 32,664,329 | | (11,778) | | | 2.850 | 2.810 | MN | 118,809 | 929,813 | 05/01/2012 | 05/15/2022 |
| 210518-CU-8 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 39,987,122 | 97.1680 | 38,915,784 | 40,050,000 | 39,993,970 | | 1,347 | | | 3.950 | 3.959 | MN | 202,141 | 1,581,975 | 05/13/2013 | 05/15/2043 |
| 210518-CV-6 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 19,090,259 | 100.3230 | 19,161,708 | 19,100,000 | 19,095,145 | | 955 | | | 3.375 | 3.381 | FA | 243,525 | 644,625 | 08/05/2013 | 08/15/2023 |
| 210518-CZ-7 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 13,618,220 | 84.7690 | 11,634,545 | 13,725,000 | 13,623,481 | | 2,228 | | | 3.250 | 3.291 | FA | 168,513 | 446,063 | 08/01/2016 | 08/15/2046 |
| 210518-DA-1 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 15,460,106 | 97.6250 | 15,156,248 | 15,525,000 | 15,461,771 | | 1,173 | | | 3.950 | 3.974 | JJ | 282,771 | 613,238 | 02/15/2017 | 07/15/2047 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 210518-DD-5 | CONSUMERS ENERGY CO 1ST MORTG | | | 2 | 1FE | 1,992,360 | 104.0130 | 2,080,262 | 2,000,000 | 1,992,360 | | | | | 4.350 | 4.373 | AO | 11,600 | | 10/29/2018 | 04/15/2049 |
| 210518-G*-1 | CONSUMERS ENERGY CO SR-SEC | | | | 1Z | 10,000,000 | 99.1020 | 9,910,200 | 10,000,000 | 10,000,000 | | | | | 4.010 | 4.010 | AO | 100,250 | | 10/01/2018 | 10/01/2038 |
| 210518-G@-9 | CONSUMERS ENERGY CO SR-SEC | | | | 1Z | 50,000,000 | 95.9530 | 47,976,500 | 50,000,000 | 50,000,000 | | | | | 4.280 | 4.280 | AO | 535,000 | | 10/01/2018 | 10/01/2057 |
| 21617@-AA-7 | COOK INLET NATURAL GAS STORAGE SR-SEC | | | 1 | 2Z | 63,257,145 | 96.8040 | 61,235,446 | 63,257,145 | 63,257,145 | | | | | 4.480 | 4.481 | MS | 936,768 | 2,833,920 | 06/10/2014 | 03/02/2032 |
| 21810@-AA-2 | CORAM CALIFORNIA DEVELOPMENT-L SR-SEC | | | 1 | 2FE | 51,951,787 | 98.9230 | 51,392,266 | 51,951,787 | 51,951,787 | | | | | 4.520 | 4.546 | MJSD | 6,523 | 2,348,221 | 07/02/2015 | 06/05/2032 |
| 21871@-AA-8 | CORESITE L.P. | | | | 2 | 20,000,000 | 99.0720 | 19,814,400 | 20,000,000 | 20,000,000 | | | | | 4.190 | 4.190 | JD | 37,244 | 838,000 | 05/24/2016 | 06/15/2023 |
| 21871@-AB-6 | CORESITE L.P. | | | | 2 | 65,000,000 | 98.2190 | 63,842,350 | 65,000,000 | 65,000,000 | | | | | 3.910 | 3.909 | JD | 112,956 | 2,541,500 | 04/20/2017 | 04/20/2024 |
| 219350-AU-9 | CORNING INC SR UNSEC | | | 1 | 2FE | 18,912,930 | 101.7900 | 19,314,596 | 18,975,000 | 18,963,080 | | 6,949 | | | 4.250 | 4.291 | FA | 304,654 | 806,438 | 08/04/2010 | 08/15/2020 |
| 219350-AX-3 | CORNING INC SR UNSEC | | | 2 | 2FE | 4,775,500 | 95.8050 | 4,790,240 | 5,000,000 | 4,776,798 | | 1,298 | | | 4.700 | 5.078 | MS | 69,194 | | 10/30/2018 | 03/15/2037 |
| 219350-AZ-8 | CORNING INC SR UNSEC | | | 1 | 2FE | 19,955,400 | 99.5780 | 19,915,600 | 20,000,000 | 19,976,183 | | 4,383 | | | 3.700 | 3.727 | MN | 94,556 | 740,000 | 11/13/2013 | 11/15/2023 |
| 219350-BK-0 | CORNING INC SR UNSEC | | | 2 | 2FE | 19,973,000 | 101.5760 | 20,315,268 | 20,000,000 | 19,973,144 | | 144 | | | 5.350 | 5.359 | MN | 163,472 | | 10/30/2018 | 11/15/2048 |
| 220062-AA-1 | GONZAGA UNIVERSITY SECURED | | | 1 | 1FE | 46,235,664 | 96.3430 | 44,645,346 | 46,340,000 | 46,235,369 | | (10) | | | 4.158 | 4.172 | AO | 481,704 | 1,864,447 | 11/29/2018 | 04/01/2046 |
| 22006@-AA-4 | CORP SERVICE CO A-SR | | | 1 | 2 | 10,000,000 | 99.8640 | 9,986,400 | 10,000,000 | 10,000,000 | | | | | 3.720 | 3.720 | FA | 133,300 | 372,000 | 08/22/2013 | 08/22/2020 |
| 22006@-AB-2 | CORP SERVICE CO B-SR | | | 1 | 2 | 37,000,000 | 100.8470 | 37,313,390 | 37,000,000 | 37,000,000 | | | | | 4.320 | 4.320 | FA | 572,760 | 1,598,400 | 08/22/2013 | 08/22/2023 |
| 22100*-AA-1 | CORVIAS CAMPUS LIVING-USG LLC SR | | | 1 | 2PL | 31,968,788 | 96.4860 | 30,845,405 | 31,968,788 | 31,968,788 | | | | | 5.300 | 5.300 | JJ | 847,173 | 1,694,346 | 05/14/2015 | 07/01/2050 |
| 22101#-AA-6 | HOWARD UNIVERSITY | | | 4 | 2FE | 54,837,023 | 107.9170 | 59,178,470 | 54,837,023 | 54,837,023 | | | | | 5.910 | 5.911 | JD | 270,072 | 3,240,868 | 01/13/2017 | 06/01/2031 |
| 22112#-AA-3 | COSERV GAS-LTD A-SR-SEC | | | 1 | 2 | 32,000,000 | 92.1670 | 29,493,440 | 32,000,000 | 32,000,000 | | | | | 3.720 | 3.720 | MN | 198,400 | 1,190,400 | 10/23/2014 | 11/01/2034 |
| 221644-AA-5 | COTT HOLDINGS INC CO.GUARNT | | | 2 | 4FE | 15,737,500 | 94.2500 | 14,608,750 | 15,500,000 | 15,690,607 | | (39,460) | | | 5.500 | 5.171 | AO | 213,125 | 852,500 | 12/06/2017 | 04/01/2025 |
| 22279#-AA-2 | COUSINS PROP-INC. | | | | 2 | 28,000,000 | 97.2840 | 27,239,520 | 28,000,000 | 28,000,000 | | | | | 3.910 | 3.910 | JJ | 532,194 | 1,094,800 | 07/06/2017 | 07/06/2025 |
| 22279#-AB-0 | COUSINS PROP-INC. | | | | 2 | 9,000,000 | 95.7140 | 8,614,260 | 9,000,000 | 9,000,000 | | | | | 4.090 | 4.090 | JJ | 178,938 | 446,833 | 04/19/2017 | 07/06/2027 |
| 223611-A#-1 | COWBOYS STADIUM-L.P. | | | 4 | 2FE | 45,860,250 | 94.9390 | 43,539,262 | 45,860,250 | 45,860,250 | | | | | 3.950 | 3.951 | MS | 457,902 | 1,811,480 | 03/09/2017 | 03/31/2034 |
| 223611-A@-3 | COWBOYS STADIUM-L.P. SR-SEC | | | 1 | 2FE | 23,261,094 | 90.4590 | 21,041,753 | 23,261,094 | 23,261,094 | | | | | 3.460 | 3.460 | MS | 203,444 | 804,524 | 06/30/2015 | 03/31/2034 |
| 224044-BW-6 | COX COMMUNICATIONS INC SR UNSEC | | | 1 | 2FE | 14,976,900 | 97.6860 | 14,652,900 | 15,000,000 | 14,990,085 | | 2,313 | | | 3.250 | 3.268 | JD | 21,667 | 487,500 | 11/26/2012 | 12/15/2022 |
| 224044-CA-3 | COX COMMUNICATIONS INC SR UNSEC | | | 1 | 2FE | 48,784,400 | 96.2170 | 47,146,330 | 49,000,000 | 48,897,688 | | 20,961 | | | 2.950 | 3.000 | JD | 4,015 | 1,445,500 | 04/24/2013 | 06/30/2023 |
| 224044-CC-9 | COX COMMUNICATIONS INC SR UNSEC | | | 1 | 2FE | 27,965,000 | 84.4330 | 23,641,240 | 28,000,000 | 27,971,230 | | 634 | | | 4.500 | 4.507 | JD | 3,500 | 1,260,000 | 04/24/2013 | 06/30/2043 |
| 224044-CG-0 | COX COMMUNICATIONS INC SR UNSEC | | | 1 | 2FE | 13,252,565 | 92.3080 | 12,253,887 | 13,275,000 | 13,257,073 | | 2,008 | | | 3.350 | 3.370 | MS | 130,943 | 444,713 | 09/08/2016 | 09/15/2026 |
| 22541L-AE-3 | CREDIT SUISSE USA INC CO.GUARNT | | | 1 | 1FE | 30,799,100 | 125.8710 | 37,761,300 | 30,000,000 | 30,550,456 | | (24,339) | | | 7.125 | 6.913 | JJ | 985,625 | 2,137,500 | 09/12/2002 | 07/15/2032 |
| 226373-AL-2 | CRESTWOOD MIDSTREAM PART CO.GUARNT | | | 1 | 4FE | 14,910,403 | 96.2500 | 14,331,625 | 14,890,000 | 14,900,742 | | (4,334) | | | 6.250 | 6.215 | AO | 232,656 | 930,625 | 07/14/2016 | 04/01/2023 |
| 226373-AP-3 | CRESTWOOD MID PARTNER LP CO.GUARNT | | | 1 | 4FE | 23,516,627 | 92.7500 | 21,796,250 | 23,500,000 | 23,513,194 | | (3,101) | | | 5.750 | 5.733 | AO | 337,813 | 1,351,250 | 07/21/2017 | 04/01/2025 |
| 228187-AA-8 | CROWN AMER/CAP CORP VI CO.GUARNT | | | 1 | 3FE | 10,352,675 | 94.8750 | 9,772,125 | 10,300,000 | 10,345,449 | | (7,226) | | | 4.750 | 4.651 | FA | 203,854 | 251,420 | 01/18/2018 | 02/01/2026 |
| 228189-AB-2 | CROWN AMER/CAP CORP IV CO.GUARNT | | | 1 | 3FE | 44,720,276 | 97.6250 | 43,941,013 | 45,010,000 | 44,866,618 | | 31,274 | | | 4.500 | 4.587 | JJ | 933,958 | 2,025,450 | 06/18/2013 | 01/15/2023 |
| 22819K-AB-6 | CROWN AMER/CAP CORP V CO.GUARNT | | | 2 | 3FE | 18,131,250 | 89.7500 | 16,267,188 | 18,125,000 | 18,130,924 | | 116 | | | 4.250 | 4.243 | MS | 194,718 | 770,313 | 08/14/2017 | 09/30/2026 |
| 228227-BD-5 | CROWN CASTLE INTL CORP SR UNSEC | | | 1 | 2FE | 26,766,655 | 103.8370 | 27,412,968 | 26,400,000 | 26,596,624 | | (43,050) | | | 5.250 | 5.043 | JJ | 639,100 | 1,386,000 | 08/27/2015 | 01/15/2023 |
| 22822V-AA-9 | CROWN CASTLE INTL CORP SR UNSEC | | | 1 | 2FE | 10,122,671 | 99.9620 | 10,121,127 | 10,125,000 | 10,123,993 | | 450 | | | 3.400 | 3.405 | FA | 130,050 | 344,250 | 01/28/2016 | 02/15/2021 |
| 22822V-AB-7 | CROWN CASTLE INTL CORP SR UNSEC | | | 1 | 2FE | 9,967,100 | 99.6070 | 9,960,739 | 10,000,000 | 9,975,237 | | 2,892 | | | 4.450 | 4.491 | FA | 168,111 | 445,000 | 01/28/2016 | 02/15/2026 |
| 22822V-AC-5 | CROWN CASTLE INTL CORP SR UNSEC | | | 1 | 2FE | 19,526,559 | 95.4430 | 18,942,618 | 19,847,000 | 19,584,341 | | 29,727 | | | 3.700 | 3.906 | JD | 32,637 | 734,339 | 02/01/2017 | 06/15/2026 |
| 22822V-AE-1 | CROWN CASTLE INTL CORP SR UNSEC | | | 1 | 2FE | 11,874,677 | 95.7250 | 11,415,186 | 11,925,000 | 11,883,124 | | 4,251 | | | 4.000 | 4.051 | MS | 159,000 | 477,000 | 01/30/2017 | 03/01/2027 |
| 22822V-AH-4 | CROWN CASTLE INTL CORP SR UNSEC | | | 1 | 2FE | 16,827,543 | 92.7570 | 15,606,346 | 16,825,000 | 16,828,063 | | 140 | | | 3.650 | 3.648 | MS | 204,704 | 665,289 | 09/26/2017 | 09/01/2027 |
| 22959#-AA-9 | CSOLAR IV SOUTH-LLC SR-SEC | | | 4 | 2FE | 39,999,035 | 103.1890 | 41,274,604 | 39,999,035 | 39,999,035 | | | | | 5.371 | 5.408 | MJSD | 5,968 | 2,148,691 | 11/21/2013 | 09/30/2038 |
| 23137#-AA-2 | CURT MANUFACTURING-LLC SUB 10%cash pik 1.75 pik | | | | 5 | 16,854,610 | 100.0000 | 16,854,610 | 16,854,610 | 16,854,610 | | | | | 11.750 | 11.923 | JAJO | 506,106 | 1,985,850 | 10/01/2018 | 09/04/2019 |
| 23307*-AE-2 | DC ARENA L.P. SR-UNSEC | | | 4 | 2PL | 40,000,000 | 89.9640 | 35,985,600 | 40,000,000 | 40,000,000 | | | | | 4.260 | 4.260 | MN | 146,733 | 880,400 | 05/24/2018 | 05/30/2043 |
| 23311R-AA-4 | DCP MIDSTREAM OPERATING CO.GUARNT | | | 1 | 3FE | 24,879,000 | 98.5000 | 24,625,000 | 25,000,000 | 24,900,135 | | 2,596 | | | 6.750 | 6.788 | MS | 496,875 | 1,687,500 | 09/12/2007 | 09/15/2037 |
| 233150-AC-5 | PROLOGIS LP CO.GUARNT | | | 1 | 2 | | 0.0000 | | | | | | | | 4.500 | 0.000 | AO | | 372,450 | 10/02/2013 | 10/15/2023 |
| 23317H-AA-0 | SITE CENTERS CORP SR UNSEC | | | 1 | 2FE | 4,157,067 | 102.6720 | 4,272,170 | 4,161,000 | 4,159,343 | | 422 | | | 4.625 | 4.637 | JJ | 88,739 | 192,446 | 09/16/2013 | 07/15/2022 |
| 23317H-AD-4 | SITE CENTERS CORP SR UNSEC | | | 1 | 2FE | 12,088,518 | 95.5250 | 11,322,595 | 11,853,000 | 12,027,148 | | (26,553) | | | 3.625 | 3.346 | FA | 179,030 | 429,671 | 09/21/2016 | 02/01/2025 |
| 23317H-AE-2 | SITE CENTERS CORP SR UNSEC | | | 1 | 2FE | 39,087,297 | 98.1730 | 38,518,115 | 39,235,000 | 39,136,451 | | 11,079 | | | 4.250 | 4.290 | FA | 694,786 | 1,667,488 | 10/16/2017 | 02/01/2026 |
| 23317H-AF-9 | SITE CENTERS CORP SR UNSEC | | | 1 | 2FE | 24,954,250 | 100.6100 | 25,152,477 | 25,000,000 | 24,960,370 | | 3,757 | | | 4.700 | 4.723 | JD | 97,917 | 1,175,000 | 05/23/2017 | 06/01/2027 |
| 23331A-BE-8 | D.R. HORTON INC CO.GUARNT | | | 1 | 2FE | 11,100,000 | 101.1560 | 11,228,291 | 11,100,000 | 11,100,000 | | | | | 4.375 | 4.375 | MS | 142,990 | 485,625 | 09/11/2012 | 09/15/2022 |
| 23331A-BG-3 | D.R. HORTON INC CO.GUARNT | | | 1 | 2FE | 29,996,875 | 101.2890 | 30,386,700 | 30,000,000 | 29,998,655 | | 289 | | | 4.750 | 4.751 | FA | 538,333 | 1,425,000 | 06/18/2013 | 02/15/2023 |
| 23331A-BH-1 | D.R. HORTON INC CO.GUARNT | | | 1 | 2FE | 29,000,000 | 105.1300 | 30,487,752 | 29,000,000 | 29,000,000 | | | | | 5.750 | 5.750 | FA | 629,944 | 1,667,500 | 07/31/2013 | 08/15/2023 |
| 23338V-A@-5 | DTE ELECTRIC CO B-SR-SEC | | | 1 | 1 | 50,000,000 | 101.8730 | 50,936,500 | 50,000,000 | 50,000,000 | | | | | 4.600 | 4.600 | JD | 191,667 | 2,300,000 | 06/04/2014 | 06/01/2044 |
| 23338V-AA-4 | DTE ELECTRIC CO GENL REF MORT | | | 1 | 1FE | 34,842,150 | 97.4870 | 34,120,388 | 35,000,000 | 34,859,960 | | 3,360 | | | 4.000 | 4.026 | AO | 350,000 | 1,400,000 | 03/19/2013 | 04/01/2043 |
| 23338V-AE-6 | DTE ELECTRIC CO GENL REF MORT | | | 1 | 1FE | 41,627,364 | 92.9190 | 38,770,453 | 41,725,000 | 41,634,508 | | 1,720 | | | 3.700 | 3.713 | MS | 454,571 | 1,543,825 | 03/04/2015 | 03/15/2045 |
| 23338V-AF-3 | DTE ELECTRIC CO GENL REF MORT | | | 1 | 1FE | 23,902,679 | 93.0540 | 22,263,091 | 23,925,000 | 23,904,151 | | 433 | | | 3.700 | 3.705 | JD | 73,769 | 885,225 | 05/20/2016 | 06/01/2046 |
| 23338V-AH-9 | DTE ELECTRIC CO GENL REF MORT | | | 1 | 1FE | 10,377,465 | 99.2390 | 10,420,122 | 10,500,000 | 10,378,758 | | 1,293 | | | 4.050 | 4.118 | MN | 54,338 | 222,075 | 05/04/2018 | 05/15/2048 |
| 23357*-AC-5 | DTE GAS CO E-SR-SEC | | | 1 | 1 | 33,000,000 | 92.1570 | 30,411,810 | 33,000,000 | 33,000,000 | | | | | 3.940 | 3.940 | JD | 57,787 | 1,300,200 | 12/12/2013 | 12/15/2028 |
| 23357*-AD-3 | DTE GAS CO F-SR-SEC | | | 1 | 1 | 70,000,000 | 98.9300 | 69,251,000 | 70,000,000 | 70,000,000 | | | | | 4.350 | 4.350 | JD | 135,333 | 3,045,000 | 12/16/2014 | 12/15/2044 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 23357*-AG-6 | DTE GAS CO | | | | 1 | 38,000,000 | 94.3500 | 35,853,000 | 38,000,000 | 38,000,000 | | | | | 4.070 | 4.070 | JD | 68,738 | 1,546,600 | 12/15/2016 | 12/15/2046 |
| 233851-AF-1 | DAIMLER FINANCE NA LLC CO.GUARNT | | | 1 | 1FE | 64,372,750 | 100.6180 | 65,401,700 | 65,000,000 | 64,805,518 | | 66,853 | | | 3.875 | 3.993 | MS | 741,632 | 2,518,750 | 09/07/2011 | 09/15/2021 |
| 233851-BJ-2 | DAIMLER FINANCE NA LLC CO.GUARNT | | | 1 | 1FE | 29,711,700 | 96.3620 | 28,908,600 | 30,000,000 | 29,827,269 | | 27,679 | | | 3.250 | 3.364 | FA | 406,250 | 975,000 | 07/24/2014 | 08/01/2024 |
| 233851-BW-3 | DAIMLER FINANCE NA LLC CO.GUARNT | | | 1 | 1FE | 24,949,250 | 94.0950 | 23,523,750 | 25,000,000 | 24,965,716 | | 4,720 | | | 3.300 | 3.324 | MN | 96,250 | 825,000 | 05/11/2015 | 05/19/2025 |
| 233851-CB-8 | DAIMLER FINANCE NA LLC CO.GUARNT | | | 1 | 1FE | 24,885,250 | 95.0180 | 23,754,500 | 25,000,000 | 24,919,942 | | 10,606 | | | 3.500 | 3.555 | FA | 359,722 | 875,000 | 07/28/2015 | 08/03/2025 |
| 233851-CU-6 | DAIMLER FINANCE NA LLC CO.GUARNT | | | | 1FE | 15,562,188 | 92.8610 | 14,509,531 | 15,625,000 | 15,572,995 | | 5,533 | | | 3.450 | 3.498 | JJ | 262,044 | 539,063 | 01/03/2017 | 01/06/2027 |
| 23422*-AC-6 | DAKOTA GASIFICATION CO SR | | | 4 | 1 | 97,902,000 | 90.3070 | 88,412,359 | 97,902,000 | 97,902,000 | | | | | 4.010 | 4.010 | MN | 577,975 | 3,925,870 | 05/08/2015 | 05/08/2045 |
| 237450-AA-2 | DARTMOUTH-HITCH HEALTH SECURED | | | 1 | 1FE | 43,296,159 | 96.9300 | 41,900,749 | 43,228,000 | 43,294,894 | | (1,264) | | | 4.178 | 4.169 | FA | 752,527 | 802,696 | 04/04/2018 | 08/01/2048 |
| 239753-BJ-4 | TARGET CORP SR UNSEC | | | | 1FE | 7,885,120 | 116.6200 | 9,329,600 | 8,000,000 | 7,973,267 | | 8,222 | | | 9.000 | 9.140 | AO | 180,000 | 720,000 | 10/11/1991 | 10/01/2021 |
| 239753-BM-7 | TARGET CORP SR UNSEC | | | | 1FE | 11,905,800 | 116.7550 | 14,010,600 | 12,000,000 | 11,974,256 | | 6,303 | | | 8.800 | 8.875 | MN | 134,933 | 1,056,000 | 05/11/1992 | 05/15/2022 |
| 244199-AU-9 | DEERE & COMPANY SR UNSEC | | | | 1FE | 945,469 | 114.8850 | 1,097,152 | 955,000 | 952,679 | | 647 | | | 8.500 | 8.593 | JJ | 38,784 | 81,175 | 01/06/1992 | 01/09/2022 |
| 244199-AZ-8 | DEERE & COMPANY SR UNSEC | | | | 1FE | 9,991,500 | 135.8730 | 13,587,300 | 10,000,000 | 9,994,859 | | 268 | | | 8.100 | 8.107 | MN | 103,500 | 810,000 | 04/26/2000 | 05/15/2030 |
| 244199-BC-8 | DEERE & COMPANY SR UNSEC | | | | 1FE | 24,864,000 | 101.0660 | 25,266,500 | 25,000,000 | 24,986,998 | | 15,883 | | | 4.375 | 4.443 | AO | 227,865 | 1,093,750 | 10/13/2009 | 10/16/2019 |
| 244199-BD-6 | DEERE & COMPANY SR UNSEC | | | | 1FE | 30,189,128 | 114.1260 | 34,466,115 | 30,200,000 | 30,192,767 | | 479 | | | 5.375 | 5.378 | AO | 338,177 | 1,623,250 | 10/14/2009 | 10/16/2029 |
| 244199-BE-4 | DEERE & COMPANY SR UNSEC | | | 1 | 1FE | 9,974,600 | 97.8660 | 9,786,600 | 10,000,000 | 9,990,521 | | 2,604 | | | 2.600 | 2.629 | JD | 16,611 | 260,000 | 06/05/2012 | 06/08/2022 |
| 244199-BF-1 | DEERE & COMPANY SR UNSEC | | | 1 | 1FE | 37,525,032 | 96.7670 | 37,027,994 | 38,265,000 | 37,602,550 | | 16,443 | | | 3.900 | 4.014 | JD | 91,198 | 1,492,335 | 07/02/2014 | 06/09/2042 |
| 24422E-RE-1 | JOHN DEERE CAPITAL CORP SR UNSEC | | | | 1FE | 7,491,975 | 101.8950 | 7,642,125 | 7,500,000 | 7,497,667 | | 861 | | | 3.900 | 3.913 | JJ | 137,313 | 292,500 | 07/07/2011 | 07/12/2021 |
| 24422E-RH-4 | JOHN DEERE CAPITAL CORP SR UNSEC | | | | 1FE | 14,932,350 | 100.1420 | 15,021,316 | 15,000,000 | 14,978,962 | | 7,077 | | | 3.150 | 3.203 | AO | 99,750 | 472,500 | 10/05/2011 | 10/15/2021 |
| 24422E-RM-3 | JOHN DEERE CAPITAL CORP SR UNSEC | | | | 1FE | 21,786,806 | 98.4680 | 21,490,641 | 21,825,000 | 21,811,750 | | 3,906 | | | 2.750 | 2.770 | MS | 176,722 | 600,188 | 02/22/2012 | 03/15/2022 |
| 24422E-RY-7 | JOHN DEERE CAPITAL CORP SR UNSEC | | | | 1FE | 49,846 | 98.6890 | 49,345 | 50,000 | 49,974 | | 24 | | | 1.700 | 1.750 | JJ | 392 | 850 | 07/05/2013 | 01/15/2020 |
| 24618#-AE-0 | DELAWARE NORTH COS INC SR-UNSEC | | | 1 | 2 | 5,000,000 | 101.4410 | 5,072,050 | 5,000,000 | 5,000,000 | | | | | 6.180 | 6.180 | JD | 9,442 | 309,000 | 12/20/2007 | 12/20/2019 |
| 24618#-AF-7 | DELAWARE NORTH COS INC 2010-SR-UNSEC | | | 1 | 2 | 22,500,000 | 102.0920 | 22,970,700 | 22,500,000 | 22,500,000 | | | | | 5.880 | 5.880 | JD | 3,675 | 1,323,000 | 06/30/2010 | 06/30/2020 |
| 24618#-AG-5 | DELAWARE NORTH COS-INC SR-UNSEC | | | 1 | 2 | 15,000,000 | 95.7180 | 14,357,700 | 15,000,000 | 15,000,000 | | | | | 3.930 | 3.930 | JJ | 247,263 | 589,500 | 07/31/2013 | 07/31/2023 |
| 24618#-AH-3 | DELAWARE NORTH COS-INC SENIOR UNSECURED | | | | 2 | 30,000,000 | 86.1670 | 25,850,100 | 30,000,000 | 30,000,000 | | | | | 3.400 | 3.400 | JD | 45,333 | 1,020,000 | 12/15/2016 | 12/15/2026 |
| 24618#-AK-6 | DELAWARE NORTH COS-INC SR-UNSEC | | | | 2 | 25,000,000 | 89.7130 | 22,428,250 | 25,000,000 | 25,000,000 | | | | | 4.040 | 4.040 | JD | 30,861 | 1,010,000 | 12/20/2017 | 12/20/2027 |
| 247109-BR-1 | DELMARVA PWR & LIGHT CO 1ST MORTG | | | 1 | 1FE | 23,094,361 | 98.2750 | 22,504,975 | 22,900,000 | 23,067,164 | | (4,546) | | | 4.000 | 3.951 | JD | 76,333 | 916,000 | 06/27/2012 | 06/01/2042 |
| 247109-BS-9 | DELMARVA PWR & LIGHT CO 1ST MORTG | | | 1 | 1FE | 21,933,010 | 100.5330 | 22,117,260 | 22,000,000 | 21,964,402 | | 6,577 | | | 3.500 | 3.536 | MN | 98,389 | 770,000 | 11/08/2013 | 11/15/2023 |
| 247109-BT-7 | DELMARVA PWR & LIGHT CO 1ST MORTG | | | 1 | 1FE | 12,219,645 | 97.7160 | 11,970,191 | 12,250,000 | 12,221,518 | | 579 | | | 4.150 | 4.165 | MN | 64,959 | 508,375 | 12/07/2015 | 05/15/2045 |
| 247109-E@-6 | DELMARVA POWER AND LIGHT CO SR-SEC | | | | 1 | 20,000,000 | 96.3800 | 19,276,000 | 20,000,000 | 20,000,000 | | | | | 4.270 | 4.270 | JD | 37,956 | 412,767 | 06/21/2018 | 06/15/2048 |
| 247158-AA-2 | DELOITTE LLP A-SR | | | 1 | 1 | 18,181,833 | 106.9550 | 19,446,379 | 18,181,833 | 18,181,833 | | | | | 6.730 | 6.730 | FA | 445,268 | 1,223,637 | 08/20/2008 | 08/20/2023 |
| 247158-AD-6 | DELOITTE LLP B-SR | | | 1 | 1 | 15,000,000 | 101.7230 | 15,258,450 | 15,000,000 | 15,000,000 | | | | | 6.290 | 6.290 | MS | 272,567 | 943,500 | 09/17/2009 | 09/17/2019 |
| 247361-ZN-1 | DELTA AIR LINES INC SR UNSEC | | | 1 | 2FE | 24,990,000 | 95.8870 | 23,971,670 | 25,000,000 | 24,990,572 | | 572 | | | 4.375 | 4.380 | AO | 218,750 | 546,875 | 04/16/2018 | 04/19/2028 |
| 24823U-AH-1 | DENBURY RESOURCES INC CO.GUARNT | | | 1 | 5FE | 24,293,775 | 58.7500 | 23,591,063 | 40,155,000 | 24,293,775 | | | | | 4.625 | 11.196 | JJ | 856,361 | 1,857,169 | 12/02/2013 | 07/15/2023 |
| 248798-AA-4 | DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC | | | 4 | 1PL | 83,846,365 | 96.8290 | 81,187,597 | 83,846,365 | 83,846,365 | | | | | 3.750 | 3.750 | AO | 786,060 | 3,144,239 | 09/13/2012 | 10/01/2040 |
| 248798-AB-2 | DENTON COUNTY ELECTRIC COOP-IN SR-SEC | | | | 1FE | 60,000,000 | 102.0440 | 61,226,400 | 60,000,000 | 60,000,000 | | | | | 4.570 | 4.570 | MN | 312,283 | 2,742,000 | 09/16/2015 | 11/20/2045 |
| 248798-AC-0 | DENTON COUNTY ELECTRIC COOP-IN SR-SEC | | | 4 | 1FE | 100,000,000 | 101.2830 | 101,283,000 | 100,000,000 | 100,000,000 | | | | | 4.150 | 4.150 | JD | 634,028 | | 11/06/2018 | 12/01/2048 |
| 250847-DU-1 | DTE ELECTRIC CO SR SEC | | | 1 | 1FE | 16,885,420 | 122.3800 | 20,804,600 | 17,000,000 | 16,921,405 | | 3,470 | | | 6.350 | 6.401 | AO | 227,894 | 1,079,500 | 10/16/2002 | 10/15/2032 |
| 250847-DZ-0 | DTE ELECTRIC CO GENL REF MORT | | | 1 | 1FE | 43,288,232 | 111.4670 | 48,488,145 | 43,500,000 | 43,346,146 | | 5,813 | | | 5.450 | 5.483 | FA | 895,617 | 2,370,750 | 08/30/2005 | 02/15/2035 |
| 250847-EA-4 | DTE ELECTRIC CO SR SEC | | | 1 | 1FE | 9,940,400 | 116.6770 | 11,667,700 | 10,000,000 | 9,953,323 | | 1,360 | | | 5.700 | 5.741 | AO | 142,500 | 570,000 | 09/29/2005 | 10/01/2037 |
| 250847-EB-2 | DTE ELECTRIC CO SR SEC | | | 1 | 1FE | 9,994,600 | 126.3630 | 12,636,300 | 10,000,000 | 9,995,900 | | 123 | | | 6.625 | 6.629 | JD | 55,208 | 662,500 | 05/17/2006 | 06/01/2036 |
| 250847-EG-1 | DTE ELECTRIC CO GENL REF MORT | | | 1 | 1FE | 11,968,200 | 101.7290 | 12,207,480 | 12,000,000 | 11,991,228 | | 3,399 | | | 3.900 | 3.932 | JD | 39,000 | 468,000 | 05/11/2011 | 06/01/2021 |
| 250847-EJ-5 | DTE ELECTRIC CO GENL REF MORT | | | 1 | 1FE | 923,557 | 97.5910 | 902,717 | 925,000 | 924,456 | | 149 | | | 2.650 | 2.668 | JD | 1,089 | 24,513 | 06/19/2012 | 06/15/2022 |
| 250847-EK-2 | DTE ELECTRIC CO GENL REF MORT | | | 1 | 1FE | 22,868,034 | 94.9710 | 21,629,645 | 22,775,000 | 22,855,243 | | (2,161) | | | 3.950 | 3.926 | JD | 39,983 | 899,613 | 06/26/2012 | 06/15/2042 |
| 250847-G*-5 | DETROIT EDISON CO INC-THE SR | | | 1 | 1 | 27,000,000 | 105.1510 | 28,390,770 | 27,000,000 | 27,000,000 | | | | | 5.190 | 5.190 | AO | 350,325 | 1,401,300 | 09/29/2005 | 10/01/2023 |
| 25179M-AN-3 | DEVON ENERGY CORP SR UNSEC | | | 1 | 2FE | 6,021,236 | 86.5880 | 5,260,237 | 6,075,000 | 6,027,550 | | 1,082 | | | 4.750 | 4.806 | MN | 36,872 | 288,563 | 05/07/2012 | 05/15/2042 |
| 25179M-AP-8 | DEVON ENERGY CORP SR UNSEC | | | 1 | 2FE | 44,659,044 | 97.4400 | 43,775,102 | 44,925,000 | 44,825,488 | | 27,471 | | | 3.250 | 3.320 | MN | 186,564 | 1,460,063 | 05/07/2012 | 05/15/2022 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP CO.GUARNT | | | 1 | 1FE | 11,052,994 | 101.6180 | 11,177,973 | 11,000,000 | 11,046,154 | | (1,168) | | | 4.250 | 4.221 | MN | 64,931 | 467,500 | 05/17/2012 | 05/11/2042 |
| 25245B-AB-3 | DIAGEO INVESTMENT CORP CO.GUARNT | | | 1 | 1FE | 17,785,383 | 99.0210 | 17,675,175 | 17,850,000 | 17,826,182 | | 6,656 | | | 2.875 | 2.917 | MN | 71,276 | 513,188 | 05/08/2012 | 05/11/2022 |
| 25271C-AM-4 | DIAMOND OFFSHORE DRILL SR UNSEC | | | 1 | 4FE | 19,718,820 | 74.0000 | 14,652,000 | 19,800,000 | 19,757,199 | | 7,999 | | | 3.450 | 3.499 | MN | 113,850 | 683,100 | 10/31/2013 | 11/01/2023 |
| 25271C-AN-2 | DIAMOND OFFSHORE DRILL SR UNSEC | | | 1 | 4FE | 7,937,598 | 55.5000 | 4,412,250 | 7,950,000 | 7,938,631 | | 231 | | | 4.875 | 4.885 | MN | 64,594 | 387,563 | 10/31/2013 | 11/01/2043 |
| 252758-AA-1 | DIAMOND STATE GENERATION PARTN A-SR-SEC | | | 1 | 2FE | 19,262,413 | 103.1590 | 19,870,912 | 19,262,413 | 19,262,413 | | | | | 5.220 | 5.254 | MJSD | 2,793 | 1,005,498 | 03/20/2013 | 03/30/2025 |
| 25389J-AR-7 | DIGITAL REALTY TRUST LP CO.GUARNT | | | 1 | 2FE | 30,614,741 | 94.4350 | 29,206,996 | 30,928,000 | 30,637,907 | | 22,565 | | | 3.700 | 3.828 | FA | 432,305 | 960,892 | 03/14/2018 | 08/15/2027 |
| 25389J-AT-3 | DIGITAL REALTY TRUST LP CO.GUARNT | | | 1 | 2FE | 33,594,338 | 99.6300 | 33,652,139 | 33,777,000 | 33,599,312 | | 4,975 | | | 4.450 | 4.518 | JJ | 793,290 | | 10/29/2018 | 07/15/2028 |
| 25466A-AD-3 | DISCOVER BANK SR UNSEC | | | | 2FE | 41,437,623 | 100.0170 | 41,631,983 | 41,625,000 | 41,527,386 | | 18,793 | | | 4.200 | 4.257 | FA | 694,444 | 1,748,250 | 01/27/2014 | 08/08/2023 |
| 25466A-AE-1 | DISCOVER BANK SR UNSEC | | | | 2FE | 25,287,900 | 97.6650 | 24,416,324 | 25,000,000 | 25,254,682 | | (30,324) | | | 4.250 | 4.084 | MS | 318,750 | 1,062,500 | 07/12/2017 | 03/13/2026 |
| 25466A-AJ-0 | DISCOVER BANK SR UNSEC | | | 1 | 2FE | 52,823,738 | 91.7460 | 48,932,065 | 53,334,000 | 52,883,609 | | 31,890 | | | 3.450 | 3.576 | JJ | 787,121 | 1,770,540 | 12/17/2018 | 07/27/2026 |
| 25466A-AP-6 | DISCOVER BANK SR UNSEC | | | 2 | 2FE | 24,143,078 | 97.4750 | 23,491,573 | 24,100,000 | 24,142,562 | | (516) | | | 4.650 | 4.627 | MS | 336,195 | | 10/02/2018 | 09/13/2028 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 25468P-BW-5 | WALT DISNEY COMPANY/THE SR UNSEC | | | | 1FE | 7,933,600 | 130.6470 | 10,451,760 | 8,000,000 | 7,954,583 | | 1,998 | | | 7.000 | 7.067 | MS | 186,667 | 560,000 | 02/21/2002 | 03/01/2032 |
| 25468P-CK-0 | WALT DISNEY COMPANY/THE SR UNSEC | | | 1 | 1FE | 24,954,500 | 100.4780 | 25,119,500 | 25,000,000 | 24,998,824 | | 5,689 | | | 5.500 | 5.524 | MS | 404,861 | 1,375,000 | 03/11/2009 | 03/15/2019 |
| 25468P-CP-9 | WALT DISNEY COMPANY/THE SR UNSEC | | | 1 | 1FE | 10,792,199 | 101.2870 | 11,040,235 | 10,900,000 | 10,807,198 | | 2,346 | | | 4.375 | 4.435 | FA | 178,828 | 476,875 | 08/17/2011 | 08/16/2041 |
| 25468P-CR-5 | WALT DISNEY COMPANY/THE SR UNSEC | | | 1 | 1FE | 49,414,500 | 99.4580 | 49,729,000 | 50,000,000 | 49,495,362 | | 12,916 | | | 4.125 | 4.194 | JD | 171,875 | 2,062,500 | 11/29/2011 | 12/01/2041 |
| 25468P-CT-1 | WALT DISNEY COMPANY/THE SR UNSEC | | | 1 | 1FE | 29,790,000 | 98.3930 | 29,517,854 | 30,000,000 | 29,928,487 | | 21,702 | | | 2.550 | 2.630 | FA | 289,000 | 765,000 | 02/09/2012 | 02/15/2022 |
| 25468P-CX-2 | WALT DISNEY COMPANY/THE SR UNSEC | | | 1 | 1FE | 14,793,018 | 92.5660 | 13,792,285 | 14,900,000 | 14,806,305 | | 2,391 | | | 3.700 | 3.740 | JD | 45,942 | 551,300 | 11/27/2012 | 12/01/2042 |
| 25468P-DK-9 | WALT DISNEY COMPANY/THE SR UNSEC | | | 1 | 1FE | 19,852,300 | 96.3310 | 19,266,113 | 20,000,000 | 19,882,680 | | 14,527 | | | 3.000 | 3.092 | FA | 230,000 | 600,000 | 11/30/2016 | 02/13/2026 |
| 25468P-DN-3 | WALT DISNEY COMPANY/THE SR UNSEC | | | 1 | 1FE | 24,921,158 | 82.4160 | 21,662,947 | 26,285,000 | 24,989,986 | | 28,545 | | | 3.000 | 3.273 | JJ | 330,753 | 788,550 | 07/18/2016 | 07/30/2046 |
| 25470D-AE-9 | DISCOVERY COMMUNICATIONS CO.GUARNT | | | 1 | 2FE | 23,751,103 | 101.7590 | 24,320,401 | 23,900,000 | 23,857,109 | | 16,199 | | | 4.375 | 4.453 | JD | 46,472 | 1,045,625 | 06/13/2011 | 06/15/2021 |
| 25470D-AF-6 | DISCOVERY COMMUNICATIONS CO.GUARNT | | | 1 | 2FE | 49,703,791 | 97.9860 | 48,993,237 | 50,000,000 | 49,888,796 | | 30,654 | | | 3.300 | 3.370 | MN | 210,833 | 1,650,000 | 05/16/2012 | 05/15/2022 |
| 25470D-AH-2 | DISCOVERY COMMUNICATIONS CO.GUARNT | | | 1 | 2FE | 14,811,222 | 96.6490 | 14,424,790 | 14,925,000 | 14,871,498 | | 11,534 | | | 3.250 | 3.341 | AO | 121,266 | 485,063 | 05/31/2013 | 04/01/2023 |
| 25470D-AJ-8 | DISCOVERY COMMUNICATIONS CO.GUARNT | | | 1 | 2FE | 3,346,248 | 88.5830 | 2,967,533 | 3,350,000 | 3,346,681 | | 70 | | | 4.875 | 4.882 | AO | 40,828 | 163,313 | 03/12/2013 | 04/01/2043 |
| 25470D-AR-0 | DISCOVERY COMMUNICATIONS CO.GUARNT | | | 1 | 2FE | 19,687,016 | 92.7790 | 18,555,753 | 20,000,000 | 19,711,143 | | 23,228 | | | 3.950 | 4.139 | MS | 221,639 | 787,806 | 02/07/2018 | 03/20/2028 |
| 257375-AE-5 | DOMINION ENERGY GAS HLDG SR UNSEC | | | 1 | 1FE | 14,884,273 | 99.7590 | 14,864,064 | 14,900,000 | 14,891,463 | | 1,593 | | | 3.550 | 3.563 | MN | 88,158 | 528,950 | 10/17/2013 | 11/01/2023 |
| 257375-AF-2 | DOMINION ENERGY GAS HLDG SR UNSEC | | | 1 | 1FE | 11,324,300 | 100.7450 | 11,434,547 | 11,350,000 | 11,327,028 | | 473 | | | 4.800 | 4.814 | MN | 90,800 | 544,800 | 10/17/2013 | 11/01/2043 |
| 257375-AH-8 | DOMINION ENERGY GAS HLDG SR UNSEC | | | 1 | 1FE | 14,310,394 | 99.3240 | 14,252,999 | 14,350,000 | 14,324,715 | | 3,610 | | | 3.600 | 3.633 | JD | 22,960 | 516,600 | 12/03/2014 | 12/15/2024 |
| 257469-AJ-5 | DOMINION ENERGY INC SR UNSEC | | | 1 | 2FE | 15,329,540 | 107.1900 | 16,507,224 | 15,400,000 | 15,353,045 | | 2,087 | | | 5.250 | 5.280 | FA | 336,875 | 808,500 | 11/19/2004 | 08/01/2033 |
| 25746U-AN-9 | DOMINION ENERGY INC SR UNSEC | | | 1 | 2FE | 25,047,067 | 118.0810 | 29,520,250 | 25,000,000 | 25,032,951 | | (1,416) | | | 6.300 | 6.286 | MS | 463,750 | 1,575,000 | 01/03/2005 | 03/15/2033 |
| 25746U-AV-1 | DOMINION ENERGY INC SR UNSEC | | | 1 | 2FE | 10,259,700 | 111.4950 | 11,149,500 | 10,000,000 | 10,193,014 | | (6,901) | | | 5.950 | 5.767 | JD | 26,444 | 595,000 | 07/11/2005 | 06/15/2035 |
| 25746U-BH-1 | DOMINION ENERGY INC SR UNSEC | | | 1 | 2FE | 14,980,350 | 101.0980 | 15,164,700 | 15,000,000 | 14,998,461 | | 2,365 | | | 5.200 | 5.217 | FA | 294,667 | 780,000 | 08/11/2009 | 08/15/2019 |
| 260003-AF-5 | DOVER CORP SR UNSEC | | | 1 | 2FE | 14,760,600 | 109.4140 | 16,412,100 | 15,000,000 | 14,822,100 | | 6,333 | | | 5.375 | 5.484 | AO | 170,208 | 806,250 | 10/05/2005 | 10/15/2035 |
| 260003-AJ-7 | DOVER CORP SR UNSEC | | | 1 | 2FE | 4,997,100 | 102.0530 | 5,102,650 | 5,000,000 | 4,999,281 | | 311 | | | 4.300 | 4.307 | MS | 71,667 | 215,000 | 02/16/2011 | 03/01/2021 |
| 260003-AK-4 | DOVER CORP SR UNSEC | | | 1 | 2FE | 24,658,500 | 108.5480 | 27,136,897 | 25,000,000 | 24,703,438 | | 6,756 | | | 5.375 | 5.468 | MS | 447,917 | 1,343,750 | 02/16/2011 | 03/01/2041 |
| 260003-AM-0 | DOVER CORP SR UNSEC | | | 1 | 2FE | 24,493,519 | 95.6660 | 23,605,638 | 24,675,000 | 24,544,722 | | 16,681 | | | 3.150 | 3.236 | MN | 99,317 | 777,263 | 11/03/2015 | 11/15/2025 |
| 260543-CG-6 | DOW CHEMICAL CO/THE SR UNSEC | | | 1 | 2FE | 6,681,850 | 87.8640 | 6,589,778 | 7,500,000 | 6,754,131 | | 15,727 | | | 4.375 | 5.100 | MN | 41,927 | 328,125 | 01/07/2014 | 11/15/2042 |
| 260543-CH-4 | DOW CHEMICAL CO/THE SR UNSEC | | | 1 | 2FE | 61,517,317 | 96.9940 | 60,572,753 | 62,450,000 | 62,053,754 | | 94,733 | | | 3.000 | 3.175 | MN | 239,392 | 1,873,500 | 12/03/2012 | 11/15/2022 |
| 260543-CK-7 | DOW CHEMICAL CO/THE SR UNSEC | | | 1 | 2FE | 12,204,500 | 91.7300 | 11,466,210 | 12,500,000 | 12,248,237 | | 10,864 | | | 4.250 | 4.429 | AO | 132,813 | 531,250 | 09/09/2014 | 10/01/2034 |
| 26078J-AD-2 | DOWDUPONT INC SR UNSEC | | | 2 | 2FE | 45,452,025 | 103.7120 | 46,670,329 | 45,000,000 | 45,450,728 | | (1,297) | | | 4.725 | 4.594 | MN | 194,906 | | 12/18/2018 | 11/15/2028 |
| 26078J-AE-0 | DOWDUPONT INC SR UNSEC | | | 2 | 2FE | 26,950,000 | 103.0790 | 27,779,767 | 26,950,000 | 26,950,000 | | | | | 5.319 | 5.319 | MN | 131,401 | | 11/14/2018 | 11/15/2038 |
| 26138E-AQ-2 | KEURIG DR PEPPER INC CO.GUARNT | | | 1 | 2FE | 250,329 | 98.3210 | 246,786 | 251,000 | 250,887 | | 106 | | | 2.000 | 2.044 | JJ | 2,315 | 5,020 | 07/05/2013 | 01/15/2020 |
| 26138E-AR-0 | KEURIG DR PEPPER INC CO.GUARNT | | | 1 | 2FE | 7,123,331 | 94.8200 | 6,779,630 | 7,150,000 | 7,138,790 | | 2,710 | | | 2.700 | 2.743 | MN | 24,668 | 193,050 | 11/13/2012 | 11/15/2022 |
| 263901-AA-8 | DUKE ENERGY INDIANA INC 1ST MORTG | | | 1 | 1FE | 17,444,350 | 126.2770 | 22,098,475 | 17,500,000 | 17,453,285 | | 1,172 | | | 6.350 | 6.374 | FA | 419,806 | 1,111,250 | 08/18/2008 | 08/15/2038 |
| 263901-AB-6 | DUKE ENERGY INDIANA INC 1ST MORTG | | | 1 | 1FE | 34,897,800 | 127.0380 | 44,463,300 | 35,000,000 | 34,913,798 | | 2,022 | | | 6.450 | 6.472 | AO | 564,375 | 2,257,500 | 03/18/2009 | 04/01/2039 |
| 263901-AF-7 | DUKE ENERGY INDIANA INC 1ST MORTG | | | 1 | 1FE | 9,954,700 | 108.3770 | 10,837,700 | 10,000,000 | 9,958,938 | | 847 | | | 4.900 | 4.929 | JJ | 225,944 | 490,000 | 07/08/2013 | 07/15/2043 |
| 264399-ED-4 | DUKE ENERGY CAROLINAS CO.GUARNT | | | 1 | 1FE | 17,930,126 | 124.7530 | 22,282,133 | 17,861,000 | 17,905,415 | | (2,709) | | | 6.450 | 6.419 | AO | 243,207 | 1,152,035 | 02/17/2005 | 10/15/2032 |
| 26441Y-AW-7 | DUKE REALTY LP CO.GUARNT | | | 1 | 2FE | 8,566,534 | 100.9560 | 8,550,945 | 8,470,000 | 8,508,618 | | (10,247) | | | 3.875 | 3.734 | AO | 69,289 | 328,213 | 10/16/2012 | 10/15/2022 |
| 26441Y-AX-5 | DUKE REALTY LP CO.GUARNT | | | 1 | 2FE | 21,765,360 | 99.9170 | 21,927,785 | 21,946,000 | 21,838,058 | | 22,735 | | | 3.625 | 3.750 | AO | 167,948 | 795,543 | 02/29/2016 | 04/15/2023 |
| 26441Y-AY-3 | DUKE REALTY LP CO.GUARNT | | | 1 | 2FE | 29,916,476 | 99.2380 | 30,155,308 | 30,387,000 | 30,066,881 | | 47,057 | | | 3.750 | 3.951 | JD | 94,959 | 1,139,513 | 02/29/2016 | 12/01/2024 |
| 26441Y-AZ-0 | DUKE REALTY LP SR UNSEC | | | 1 | 2FE | 4,656,290 | 95.1590 | 4,472,454 | 4,700,000 | 4,665,990 | | 3,929 | | | 3.250 | 3.360 | JD | 424 | 152,750 | 06/16/2016 | 06/30/2026 |
| 26441Y-BB-2 | DUKE REALTY LP SR UNSEC | | | 2 | 2FE | 12,687,260 | 99.3290 | 12,738,962 | 12,825,000 | 12,690,751 | | 3,492 | | | 4.000 | 4.132 | MS | 156,750 | | 09/04/2018 | 09/15/2028 |
| 26442C-AB-0 | DUKE ENERGY CAROLINAS 1ST REF MORT | | | 1 | 1FE | 31,967,580 | 121.4220 | 41,584,607 | 34,248,000 | 32,321,558 | | 46,804 | | | 6.000 | 6.510 | JJ | 947,528 | 2,054,880 | 11/14/2008 | 01/15/2038 |
| 26442C-AE-4 | DUKE ENERGY CAROLINAS 1ST MORTG | | | 1 | 1FE | 29,654,677 | 121.9500 | 38,739,857 | 31,767,000 | 29,976,105 | | 42,515 | | | 6.050 | 6.561 | AO | 405,735 | 1,921,904 | 11/14/2008 | 04/15/2038 |
| 26442C-AH-7 | DUKE ENERGY CAROLINAS 1ST MORTG | | | 1 | 1FE | 71,115,037 | 113.8860 | 81,337,381 | 71,420,000 | 71,177,452 | | 6,103 | | | 5.300 | 5.327 | FA | 1,429,987 | 3,785,260 | 11/16/2009 | 02/15/2040 |
| 26442E-AA-8 | DUKE ENERGY OHIO INC 1ST MORTG | | | 1 | 1FE | 44,982,000 | 100.4060 | 45,182,700 | 45,000,000 | 44,999,457 | | 2,140 | | | 5.450 | 5.455 | AO | 613,125 | 2,452,500 | 03/18/2009 | 04/01/2019 |
| 26442E-AD-2 | DUKE ENERGY OHIO INC 1ST MORTG | | | 1 | 1FE | 9,571,840 | 102.3810 | 9,802,945 | 9,575,000 | 9,573,353 | | 317 | | | 3.800 | 3.804 | MS | 121,283 | 363,850 | 09/03/2013 | 09/01/2023 |
| 26442L-AA-2 | DUKE ENERGY KENTUCKY INC SR UNSEC | | | 1 | 2FE | 9,962,600 | 101.0150 | 10,101,500 | 10,000,000 | 9,996,592 | | 4,388 | | | 4.650 | 4.697 | AO | 116,250 | 465,000 | 09/17/2009 | 10/01/2019 |
| 26442R-AB-7 | DUKE ENERGY PROGRESS INC 1ST MORTG | | | 1 | 1FE | 7,298,540 | 101.9720 | 7,443,951 | 7,300,000 | 7,298,901 | | 24 | | | 4.375 | 4.376 | MS | 80,731 | 319,375 | 03/03/2014 | 03/30/2044 |
| 26442R-AD-3 | DUKE ENERGY PROGRESS INC 1ST MORTG | | | 1 | 1FE | 7,324,863 | 97.2160 | 7,145,348 | 7,350,000 | 7,326,853 | | 489 | | | 4.150 | 4.170 | JD | 25,419 | 305,025 | 11/17/2014 | 12/01/2044 |
| 26443C-AA-1 | DUKE UNIVERSITY HEALTH SR UNSEC | | | 2 | 1FE | 86,600,000 | 97.7560 | 84,657,066 | 86,600,000 | 86,600,000 | | | | | 3.920 | 3.920 | JD | 282,893 | 3,394,720 | 06/01/2017 | 06/01/2047 |
| 266228-C#-0 | DUQUESNE LIGHT CO T-SR-SEC | | | | 1 | 75,000,000 | 106.6540 | 79,990,500 | 75,000,000 | 75,000,000 | | | | | 4.970 | 4.970 | MN | 486,646 | 3,727,500 | 11/14/2013 | 11/14/2043 |
| 266228-C@-2 | DUQUESNE LIGHT CO S-SR-SEC | | | 1 | 1 | 25,000,000 | 104.1710 | 26,042,750 | 25,000,000 | 25,000,000 | | | | | 4.760 | 4.760 | FA | 495,833 | 1,190,000 | 02/01/2012 | 02/03/2042 |
| 266228-D#-9 | DUQUESNE LIGHT CO SR-SEC | | | | 1 | 25,000,000 | 88.4890 | 22,122,250 | 25,000,000 | 25,000,000 | | | | | 3.780 | 3.780 | MS | 312,375 | 945,000 | 03/02/2015 | 03/02/2045 |
| 266228-E#-8 | DUQUESNE LIGHT CO | | | | 1 | 30,000,000 | 88.7880 | 26,636,400 | 30,000,000 | 30,000,000 | | | | | 3.820 | 3.820 | AO | 280,133 | 1,146,000 | 10/03/2017 | 10/03/2047 |
| 266228-E@-0 | DUQUESNE LIGHT CO SR-SEC | | | | 1 | 15,000,000 | 92.0370 | 13,805,550 | 15,000,000 | 15,000,000 | | | | | 3.930 | 3.930 | JJ | 271,825 | 589,500 | 07/15/2015 | 07/15/2045 |
| 266228-F*-1 | DUQUESNE LIGHT CO SR-SEC | | | | 1 | 20,000,000 | 91.8930 | 18,378,600 | 20,000,000 | 20,000,000 | | | | | 3.890 | 3.890 | FA | 324,167 | 389,000 | 02/01/2018 | 02/01/2048 |
| 26867L-AL-4 | EMD FINANCE LLC CO.GUARNT | | | 1 | 2FE | 49,691,500 | 95.9500 | 47,975,000 | 50,000,000 | 49,796,590 | | 29,028 | | | 3.250 | 3.323 | MS | 460,417 | 1,625,000 | 03/16/2015 | 03/19/2025 |
| 268698-AB-3 | EMI MUSIC PUBLISHING GRP CO.GUARNT | | | 1 | 4FE | 9,375,000 | 106.5000 | 9,984,375 | 9,375,000 | 9,375,000 | | | | | 7.625 | 7.625 | JD | 31,771 | 714,844 | 05/26/2016 | 06/15/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 26875P-AD-3 | EOG RESOURCES INC SR UNSEC | | | 1 | 1FE | 12,726,540 | 100.9460 | 12,870,615 | 12,750,000 | 12,748,766 | | 2,867 | | | 5.625 | 5.649 | JD | 59,766 | 717,188 | 05/18/2009 | 06/01/2019 |
| 26875P-AK-7 | EOG RESOURCES INC SR UNSEC | | | 1 | 1FE | 28,972,008 | 96.0640 | 28,230,384 | 29,387,000 | 29,181,946 | | 45,161 | | | 2.625 | 2.802 | MS | 227,137 | 771,409 | 09/05/2014 | 03/15/2023 |
| 26875P-AM-3 | EOG RESOURCES INC SR UNSEC | | | 1 | 1FE | 15,931,375 | 96.7580 | 16,932,650 | 17,500,000 | 16,362,764 | | 155,332 | | | 3.150 | 4.349 | AO | 137,813 | 551,250 | 02/22/2016 | 04/01/2025 |
| 26875P-AN-1 | EOG RESOURCES INC SR UNSEC | | | 1 | 1FE | 14,786,294 | 94.5090 | 14,034,608 | 14,850,000 | 14,795,072 | | 2,377 | | | 3.900 | 3.931 | AO | 144,788 | 579,150 | 03/12/2015 | 04/01/2035 |
| 26875P-AP-6 | EOG RESOURCES INC SR UNSEC | | | 1 | 1FE | 11,233,575 | 102.6850 | 11,552,024 | 11,250,000 | 11,237,769 | | 1,467 | | | 4.150 | 4.168 | JJ | 215,281 | 466,875 | 01/11/2016 | 01/15/2026 |
| 26875P-AQ-4 | EOG RESOURCES INC SR UNSEC | | | 1 | 1FE | 2,408,825 | 108.7430 | 2,718,581 | 2,500,000 | 2,416,858 | | 2,917 | | | 5.100 | 5.401 | JJ | 58,792 | 127,500 | 03/01/2016 | 01/15/2036 |
| 268787-AB-4 | EP ENER/EVEREST ACQ FIN CO.GUARNT | | | 1 | 5FE | | 0.0000 | | | | | | | | 7.750 | 0.000 | MS | | 59,094 | 12/04/2012 | 09/01/2022 |
| 268787-AD-0 | EP ENER/EVEREST ACQ FIN CO.GUARNT | | | 1 | 5FE | | 0.0000 | | | | | | | | 6.375 | 0.000 | JD | | 67,256 | 05/20/2015 | 06/15/2023 |
| 268787-AH-1 | EP ENER/EVEREST ACQ FIN SECURED | | | 1 | 5FE | 18,225,860 | 44.5000 | 9,943,525 | 22,345,000 | 18,661,515 | | 435,655 | | | 9.375 | 13.850 | MN | 349,141 | 1,734,065 | 01/03/2018 | 05/01/2024 |
| 26882P-AR-3 | ERAC USA FINANCE LLC CO.GUARNT | | | 1 | 2FE | 32,193,558 | 118.8780 | 38,219,277 | 32,150,000 | 32,181,815 | | (1,210) | | | 6.700 | 6.689 | JD | 179,504 | 2,154,050 | 04/26/2006 | 06/01/2034 |
| 26884A-AZ-6 | ERP OPERATING LP SR UNSEC | | | 1 | 1FE | 27,740,182 | 103.4570 | 28,735,182 | 27,775,000 | 27,762,856 | | 3,661 | | | 4.625 | 4.641 | JD | 57,093 | 1,284,594 | 12/09/2011 | 12/15/2021 |
| 26884A-BA-0 | ERP OPERATING LP SR UNSEC | | | 1 | 1FE | 22,918,645 | 98.3550 | 23,223,583 | 23,612,000 | 23,277,237 | | 70,738 | | | 3.000 | 3.356 | AO | 149,543 | 708,360 | 09/11/2013 | 04/15/2023 |
| 26884A-BD-4 | ERP OPERATING LP SR UNSEC | | | 1 | 1FE | 14,823,950 | 98.3020 | 14,646,931 | 14,900,000 | 14,848,645 | | 7,043 | | | 3.375 | 3.435 | JD | 41,906 | 502,875 | 05/12/2015 | 06/01/2025 |
| 26884A-BF-9 | ERP OPERATING LP SR UNSEC | | | 1 | 1FE | 9,934,100 | 94.0420 | 9,404,211 | 10,000,000 | 9,947,153 | | 5,924 | | | 2.850 | 2.926 | MN | 47,500 | 285,000 | 10/04/2016 | 11/01/2026 |
| 26884A-BG-7 | ERP OPERATING LP SR UNSEC | | | 1 | 1FE | 1,497,330 | 95.8310 | 1,437,469 | 1,500,000 | 1,497,655 | | 233 | | | 3.250 | 3.271 | FA | 20,313 | 48,479 | 07/31/2017 | 08/01/2027 |
| 26884A-BH-5 | ERP OPERATING LP SR UNSEC | | | 1 | 1FE | 9,674,874 | 93.1370 | 9,220,600 | 9,900,000 | 9,680,401 | | 3,962 | | | 4.000 | 4.133 | FA | 165,000 | 393,800 | 07/31/2017 | 08/01/2047 |
| 26884L-AB-5 | EQT CORP SR UNSEC | | | 1 | 2FE | 9,908,500 | 101.9070 | 10,190,700 | 10,000,000 | 9,969,092 | | 9,786 | | | 4.875 | 4.992 | MN | 62,292 | 487,500 | 11/02/2011 | 11/15/2021 |
| 26884T-AA-0 | ERAC USA FINANCE LLC CO.GUARNT | | | | 2FE | 44,722,350 | 103.1740 | 46,428,300 | 45,000,000 | 44,940,746 | | 31,573 | | | 5.250 | 5.330 | AO | 590,625 | 2,362,500 | 06/24/2010 | 10/01/2020 |
| 26884T-AD-4 | ERAC USA FINANCE LLC SR UNSEC | | | 1 | 2FE | 39,814,400 | 102.0160 | 40,806,400 | 40,000,000 | 39,943,289 | | 19,908 | | | 4.500 | 4.558 | FA | 675,000 | 1,800,000 | 05/09/2011 | 08/16/2021 |
| 26884T-AL-6 | ERAC USA FINANCE LLC CO.GUARNT | | | 1 | 2FE | 11,979,600 | 99.5120 | 11,941,440 | 12,000,000 | 11,987,528 | | 1,859 | | | 3.850 | 3.870 | MN | 59,033 | 462,000 | 05/19/2014 | 11/15/2024 |
| 26884T-AP-7 | ERAC USA FINANCE LLC CO.GUARNT | | | 1 | 2FE | 19,962,200 | 98.0810 | 19,616,200 | 20,000,000 | 19,972,512 | | 3,460 | | | 3.800 | 3.823 | MN | 126,667 | 760,000 | 11/02/2015 | 11/01/2025 |
| 26884T-AR-3 | ERAC USA FINANCE LLC CO.GUARNT | | | 1 | 2FE | 13,206,805 | 94.0390 | 12,460,168 | 13,250,000 | 13,216,170 | | 3,678 | | | 3.300 | 3.337 | JD | 36,438 | 437,250 | 05/23/2016 | 12/01/2026 |
| 26949@-AA-5 | EAGLE CREEK RENEWABLE ENERGY H | | | 1 | 2FE | 32,500,000 | 95.4080 | 31,007,600 | 32,500,000 | 32,500,000 | | | | | 3.980 | 4.000 | MJSD | 3,593 | 1,293,500 | 09/29/2016 | 08/31/2026 |
| 27004@-AA-5 | EAGLES STADIUM OPERATOR LLC / A-SR-SEC | | | 1 | 2PL | 17,960,796 | 94.5900 | 16,989,116 | 17,960,796 | 17,960,796 | | | | | 4.580 | 4.581 | JJ | 379,312 | 822,604 | 10/01/2013 | 01/15/2039 |
| 27004@-AB-3 | EAGLES STADIUM OPERATOR LLC / B-SR-SEC | | | 1 | 2PL | 5,714,799 | 94.2980 | 5,388,941 | 5,714,799 | 5,714,799 | | | | | 4.580 | 4.581 | JJ | 120,690 | 261,738 | 11/14/2013 | 01/15/2039 |
| 27326#-AB-2 | EAST KENTUCKY POWER COOP-INC. A-SR-SEC | | | 1 | 1 | 46,230,000 | 97.8760 | 45,022,960 | 46,000,000 | 46,209,901 | | (9,377) | | | 4.610 | 4.555 | FA | 854,131 | 2,120,600 | 11/15/2016 | 02/06/2044 |
| 27616#-AA-3 | EASTERLY GOVERNMENT PROP LP | | | | 2 | 45,000,000 | 96.9360 | 43,621,200 | 45,000,000 | 45,000,000 | | | | | 4.050 | 4.050 | MN | 182,250 | 1,822,500 | 05/25/2017 | 05/25/2027 |
| 27616#-AB-1 | EASTERLY GOVERNMENT PROP LP | | | | 2 | 50,000,000 | 95.3640 | 47,682,000 | 50,000,000 | 50,000,000 | | | | | 4.150 | 4.150 | MN | 207,500 | 2,075,000 | 05/25/2017 | 05/25/2029 |
| 277432-AN-0 | EASTMAN CHEMICAL CO SR UNSEC | | | 1 | 2FE | 42,852,685 | 100.1250 | 43,254,144 | 43,200,000 | 43,048,048 | | 37,689 | | | 3.600 | 3.703 | FA | 587,520 | 1,555,200 | 01/16/2014 | 08/15/2022 |
| 277432-AR-1 | EASTMAN CHEMICAL CO SR UNSEC | | | 1 | 2FE | 22,388,850 | 96.4710 | 21,706,038 | 22,500,000 | 22,427,440 | | 10,175 | | | 3.800 | 3.859 | MS | 251,750 | 855,000 | 11/10/2014 | 03/15/2025 |
| 277432-AW-0 | EASTMAN CHEMICAL CO SR UNSEC | | | 2 | 2FE | 11,201,238 | 99.3010 | 11,221,013 | 11,300,000 | 11,202,227 | | 989 | | | 4.500 | 4.609 | JD | 77,688 | | 10/30/2018 | 12/01/2028 |
| 278058-AM-4 | EATON CORP SR UNSEC | | | | 2FE | 20,605,002 | 115.5010 | 24,255,210 | 21,000,000 | 20,883,936 | | 25,999 | | | 8.100 | 8.278 | FA | 642,600 | 1,701,000 | 08/06/1999 | 08/15/2022 |
| 278058-AP-7 | EATON CORP CO.GUARNT | | | | 2FE | 19,121,600 | 115.5970 | 23,119,400 | 20,000,000 | 19,672,707 | | 48,496 | | | 7.625 | 8.013 | AO | 381,250 | 1,525,000 | 04/28/1994 | 04/01/2024 |
| 278058-AW-2 | EATON CORP CO.GUARNT | | | | 2FE | 19,887,120 | 129.4030 | 25,880,600 | 20,000,000 | 19,931,383 | | 3,923 | | | 7.650 | 7.697 | MN | 195,500 | 1,530,000 | 01/20/2000 | 11/15/2029 |
| 278058-DB-5 | EATON CORP CO.GUARNT | | | 1 | 2FE | 21,359,130 | 109.5900 | 24,109,800 | 22,000,000 | 21,480,918 | | 14,787 | | | 5.800 | 6.012 | MS | 375,711 | 1,276,000 | 01/29/2008 | 03/15/2037 |
| 278058-F*-8 | EATON CORP B-SR-UNSEC | | | 1 | 2 | 35,000,000 | 99.1780 | 34,712,300 | 35,000,000 | 35,000,000 | | | | | 3.680 | 3.680 | JD | 57,244 | 1,288,000 | 06/28/2012 | 06/28/2023 |
| 278062-AC-8 | EATON CORP CO.GUARNT | | | 1 | 2FE | 33,218,202 | 97.2540 | 32,385,601 | 33,300,000 | 33,262,642 | | 9,111 | | | 2.750 | 2.781 | MN | 150,081 | 915,750 | 11/15/2012 | 11/02/2022 |
| 278062-AD-6 | EATON CORP CO.GUARNT | | | 1 | 2FE | 8,823,568 | 98.8430 | 8,747,582 | 8,850,000 | 8,828,939 | | 1,119 | | | 4.000 | 4.023 | MN | 58,017 | 354,000 | 11/14/2012 | 11/02/2032 |
| 278062-AE-4 | EATON CORP CO.GUARNT | | | 1 | 2FE | 68,496,883 | 92.9580 | 64,331,515 | 69,205,000 | 68,557,915 | | 14,922 | | | 4.150 | 4.212 | MN | 470,690 | 2,872,008 | 09/16/2014 | 11/02/2042 |
| 278062-AF-1 | EATON CORP CO.GUARNT | | | 1 | 2FE | 15,000,000 | 89.5020 | 13,425,360 | 15,000,000 | 15,000,000 | | | | | 3.915 | 3.915 | MS | 172,913 | 587,250 | 09/06/2017 | 09/15/2047 |
| 278865-AL-4 | ECOLAB INC SR UNSEC | | | 1 | 1FE | 22,299,719 | 102.7350 | 22,924,209 | 22,314,000 | 22,309,156 | | 1,516 | | | 4.350 | 4.358 | JD | 62,014 | 970,659 | 12/05/2011 | 12/08/2021 |
| 278865-AW-0 | ECOLAB INC SR UNSEC | | | 1 | 1FE | 21,133,931 | 89.1890 | 19,532,391 | 21,900,000 | 21,161,726 | | 14,047 | | | 3.700 | 3.898 | MN | 135,050 | 810,300 | 01/18/2017 | 11/01/2046 |
| 278865-BA-7 | ECOLAB INC SR UNSEC | | | 1 | 1FE | 27,139,566 | 93.8390 | 25,393,830 | 27,061,000 | 27,139,435 | | (131) | | | 3.950 | 3.933 | JD | 89,076 | 1,080,786 | 04/18/2018 | 12/01/2047 |
| 27965#-AN-2 | EDENS LTD PTNSP C-SR-UNSEC | | | 1 | 2 | 40,000,000 | 92.2850 | 36,914,000 | 40,000,000 | 40,000,000 | | | | | 3.630 | 3.630 | MN | 173,433 | 1,452,000 | 05/18/2015 | 05/18/2027 |
| 27965#-AQ-5 | EDENS LTD PTNSP | | | | 2 | 22,500,000 | 93.6050 | 21,061,125 | 22,500,000 | 22,500,000 | | | | | 3.590 | 3.590 | JJ | 388,169 | 807,750 | 07/08/2016 | 07/08/2026 |
| 27965#-AR-3 | EDENS LTD PTNSP | | | | 2 | 15,000,000 | 92.0330 | 13,804,950 | 15,000,000 | 15,000,000 | | | | | 3.770 | 3.770 | JJ | 271,754 | 565,500 | 07/08/2016 | 07/08/2028 |
| 28258#-AA-4 | 8POINT3 SOLAR INVESTCO 1-LLC SR-SEC | | | 4 | 2FE | 64,298,710 | 98.4800 | 63,321,370 | 64,298,710 | 64,298,710 | | | | | 4.680 | 4.681 | FA | 1,011,419 | 593,623 | 06/20/2018 | 11/30/2035 |
| 283677-AW-2 | EL PASO ELECTRIC CO SR UNSEC | | | 1 | 2FE | 31,880,700 | 112.5410 | 36,013,120 | 32,000,000 | 31,910,282 | | 3,136 | | | 6.000 | 6.027 | MN | 245,333 | 1,920,000 | 12/11/2006 | 05/15/2035 |
| 283677-AY-8 | EL PASO ELECTRIC CO SR UNSEC | | | 1 | 2FE | 14,976,950 | 97.5880 | 14,638,200 | 15,000,000 | 14,990,097 | | 2,307 | | | 3.300 | 3.318 | JD | 22,000 | 495,000 | 02/27/2013 | 12/15/2022 |
| 283695-AZ-7 | EL PASO NATURAL GAS CO.GUARNT | | | | 2FE | 4,966,250 | 112.9260 | 5,646,300 | 5,000,000 | 4,991,673 | | 2,303 | | | 8.625 | 8.689 | JJ | 198,854 | 431,250 | 01/10/1992 | 01/15/2022 |
| 283695-BE-3 | EL PASO NATURAL GAS CO.GUARNT | | | | 2FE | 12,000,000 | 116.4400 | 13,972,800 | 12,000,000 | 12,000,000 | | | | | 7.500 | 7.500 | MN | 115,000 | 900,000 | 11/07/1996 | 11/15/2026 |
| 28488#-AA-6 | ELECTRIC GUARD DOG II HLDGS LL | | | | 5 | 41,863,462 | 103.2800 | 43,236,584 | 41,863,462 | 41,863,462 | | | | | 13.250 | 13.472 | MJSD | 15,408 | 5,116,313 | 12/30/2018 | 12/10/2022 |
| 28501*-AT-2 | ELECTRIC TRANSMISSION TEX LLC D-B-SR-UNSEC | | | 1 | 2 | 18,000,000 | 95.1740 | 17,131,320 | 18,000,000 | 18,000,000 | | | | | 3.600 | 3.600 | MN | 75,600 | 648,000 | 11/19/2013 | 11/19/2025 |
| 28501*-AX-3 | ELECTRIC TRANSMISSION TEXAS LL SR-UNSEC | | | | 2 | 30,000,000 | 86.4890 | 25,946,700 | 30,000,000 | 30,000,000 | | | | | 3.620 | 3.620 | MN | 105,583 | 1,086,000 | 05/26/2016 | 05/26/2033 |
| 286218@-AA-6 | ELEVATE HOLDCO FDG-LLC A-SR-SEC | | | 1 | 2FE | 22,614,884 | 102.4990 | 23,180,030 | 22,614,884 | 22,614,884 | | | | | 5.350 | 5.387 | MJSD | 3,361 | 1,056,332 | 03/27/2013 | 12/31/2032 |
| 286857-A#-4 | ELIZABETHTOWN GAS CO SR-SEC | | | | 1Z | 8,000,000 | 100.0000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | 4.220 | 4.220 | JD | 10,316 | | 12/20/2018 | 12/20/2033 |
| 286857-A@-6 | ELIZABETHTOWN GAS CO SR-SEC | | | | 1Z | 9,000,000 | 100.0000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | 4.020 | 4.020 | JD | 11,055 | | 12/20/2018 | 12/20/2028 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 286857-B*-7 | ELIZABETHTOWN GAS CO SR-SEC | | | | 1Z | 18,000,000 | 100.0000 | 18,000,000 | 18,000,000 | 18,000,000 | | | | | 4.290 | 4.290 | JD | 23,595 | | 12/20/2018 | 12/20/2038 |
| 28932M-AA-3 | ELM RD GENERATING STAT SR SEC | | | 1 | 1FE | 10,745,823 | 105.9130 | 11,381,223 | 10,745,823 | 10,745,823 | | | | | 5.209 | 5.209 | FA | 217,681 | 559,750 | 02/03/2010 | 02/11/2030 |
| 291011-AQ-7 | EMERSON ELECTRIC CO SR UNSEC | | | 1 | 1FE | 15,045,169 | 123.5410 | 18,685,576 | 15,125,000 | 15,071,440 | | 2,406 | | | 6.000 | 6.038 | FA | 342,833 | 907,500 | 03/19/2003 | 08/15/2032 |
| 291011-BC-7 | EMERSON ELECTRIC CO SR UNSEC | | | 1 | 1FE | 49,735,000 | 102.0040 | 51,002,000 | 50,000,000 | 49,945,751 | | 27,296 | | | 4.250 | 4.311 | MN | 271,528 | 2,125,000 | 11/10/2009 | 11/15/2020 |
| 291011-BD-5 | EMERSON ELECTRIC CO SR UNSEC | | | 1 | 1FE | 24,717,000 | 111.4450 | 27,861,222 | 25,000,000 | 24,762,352 | | 6,100 | | | 5.250 | 5.326 | MN | 167,708 | 1,312,500 | 11/10/2009 | 11/15/2039 |
| 291641-B*-8 | THE EMPIRE DISTRICT ELECTRIC C SR-SEC | | | 1 | 1 | 40,000,000 | 95.3580 | 38,143,200 | 40,000,000 | 40,000,000 | | | | | 4.320 | 4.320 | MN | 148,800 | 1,728,000 | 05/30/2013 | 05/30/2043 |
| 291641-B@-6 | EMPIRE DISTRICT ELECTRIC CO SR-SEC | | | 1 | 1 | 30,000,000 | 93.3730 | 28,011,900 | 30,000,000 | 30,000,000 | | | | | 4.270 | 4.270 | JD | 106,750 | 1,281,000 | 12/01/2014 | 12/01/2044 |
| 292102-B*-0 | EMPIRE STATE REALTY OP-L.P. SR-UNSEC | | | | 2 | 50,000,000 | 95.9180 | 47,959,000 | 50,000,000 | 50,000,000 | | | | | 4.080 | 4.101 | MJSD | 51,000 | 2,040,000 | 12/22/2017 | 01/22/2028 |
| 292102-B@-8 | EMPIRE STATE REALTY OP-L.P. SR-UNSEC | | | | 2 | 50,000,000 | 96.8760 | 48,438,000 | 50,000,000 | 50,000,000 | | | | | 4.260 | 4.260 | MJSD | 53,250 | 1,597,500 | 03/22/2018 | 03/22/2030 |
| 29250R-AD-8 | ENBRIDGE ENERGY PARTNERS SR UNSEC | | | 1 | 2FE | 40,591,821 | 107.4300 | 44,314,875 | 41,250,000 | 40,784,329 | | 18,814 | | | 5.950 | 6.066 | JD | 204,531 | 2,454,375 | 01/03/2005 | 06/01/2033 |
| 29250R-AG-1 | ENBRIDGE ENERGY PARTNERS SR UNSEC | | | 1 | 2FE | 4,987,100 | 105.4000 | 5,270,000 | 5,000,000 | 4,990,526 | | 337 | | | 6.300 | 6.319 | JD | 14,000 | 315,000 | 12/01/2004 | 12/15/2034 |
| 29252B-AA-7 | ENBRIDGE PIPELINES-SOUTHERN LI SR-UNSEC | | | 1 | 1PL | 78,054,000 | 92.5360 | 72,228,050 | 78,054,000 | 78,054,000 | | | | | 3.980 | 3.980 | JD | 8,629 | 3,106,549 | 08/18/2014 | 06/30/2040 |
| 29273R-BD-0 | ENERGY TRANSFER OPERATNG CO.GUARNT | | | 1 | 2FE | 2,842,477 | 94.7990 | 2,761,491 | 2,913,000 | 2,858,532 | | 7,477 | | | 4.050 | 4.390 | MS | 34,738 | 117,977 | 08/05/2016 | 03/15/2025 |
| 29273R-BF-5 | ENERGY TRANSFER OPERATNG CO.GUARNT | | | 1 | 2FE | 14,982,483 | 86.8460 | 13,973,580 | 16,090,000 | 15,021,011 | | 17,557 | | | 5.150 | 5.638 | MS | 243,987 | 828,635 | 10/27/2016 | 03/15/2045 |
| 29336U-AE-7 | ENLINK MIDSTREAM PARTNER SR UNSEC | | | 1 | 3FE | 36,406,302 | 90.1920 | 34,339,702 | 38,074,000 | 36,784,320 | | 168,164 | | | 4.150 | 4.769 | JD | 131,673 | 1,580,071 | 12/01/2016 | 06/01/2025 |
| 29336U-AF-4 | ENLINK MIDSTREAM PARTNER SR UNSEC | | | 1 | 3FE | 7,089,989 | 90.2200 | 6,405,620 | 7,100,000 | 7,092,038 | | 856 | | | 4.850 | 4.868 | JJ | 158,784 | 344,350 | 07/11/2016 | 07/15/2026 |
| 29357#-AC-8 | ENSIGN US FINANCIAL-DELAWARE L C-SR-UNSEC | | | 1 | 3 | 27,000,000 | 96.7840 | 26,131,680 | 27,000,000 | 27,000,000 | | | | | 4.540 | 4.543 | MN | 105,555 | 1,225,800 | 02/22/2012 | 02/22/2022 |
| 29364D-AS-9 | ENTERGY ARKANSAS LLC 1ST MORTG | | | 1 | 1FE | 35,099,710 | 101.6380 | 35,700,427 | 35,125,000 | 35,109,584 | | 2,527 | | | 3.700 | 3.709 | JD | 108,302 | 1,299,625 | 03/10/2014 | 06/01/2024 |
| 29364D-AU-4 | ENTERGY ARKANSAS LLC 1ST MORTG | | | 1 | 1FE | 4,360,606 | 98.4900 | 4,308,934 | 4,375,000 | 4,364,163 | | 1,291 | | | 3.500 | 3.539 | AO | 38,281 | 153,125 | 01/05/2016 | 04/01/2026 |
| 29364N-AP-3 | ENTERGY MISSISSIPPI LLC 1ST MORTG | | | 1 | 1FE | 7,994,880 | 101.6310 | 8,130,480 | 8,000,000 | 7,999,691 | | 589 | | | 6.640 | 6.648 | JJ | 265,600 | 531,200 | 06/09/2009 | 07/01/2019 |
| 29364W-AU-2 | ENTERGY LOUISIANA LLC 1ST MORTG | | | 1 | 1FE | 4,995,850 | 99.9210 | 4,996,050 | 5,000,000 | 4,997,249 | | 384 | | | 3.780 | 3.790 | AO | 47,250 | 189,000 | 06/24/2014 | 04/01/2025 |
| 29365P-AR-3 | ENTERGY LOUISIANA LLC 1ST MORTG | LS | | 1 | 1FE | 4,995,850 | 99.8110 | 4,990,550 | 5,000,000 | 4,997,249 | | 384 | | | 3.780 | 3.790 | AO | 47,250 | 189,000 | 06/24/2014 | 04/01/2025 |
| 293791-AT-6 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 1,963,780 | 105.7520 | 2,115,041 | 2,000,000 | 1,973,150 | | 975 | | | 5.750 | 5.880 | MS | 38,333 | 115,000 | 08/22/2005 | 03/01/2035 |
| 29379V-AC-7 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 14,979,900 | 100.2200 | 15,033,000 | 15,000,000 | 14,999,776 | | 2,695 | | | 6.500 | 6.519 | JJ | 408,958 | 975,000 | 03/31/2008 | 01/31/2019 |
| 29379V-AP-8 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 24,900,325 | 103.0580 | 25,738,817 | 24,975,000 | 24,959,682 | | 8,604 | | | 5.200 | 5.239 | MS | 432,900 | 1,298,700 | 05/11/2010 | 09/01/2020 |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 19,958,000 | 101.5350 | 20,306,903 | 20,000,000 | 19,985,516 | | 4,268 | | | 4.050 | 4.075 | FA | 306,000 | 810,000 | 08/10/2011 | 02/15/2022 |
| 29379V-AY-9 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 46,842,948 | 90.8590 | 43,089,916 | 47,425,000 | 46,906,265 | | 11,508 | | | 4.450 | 4.525 | FA | 797,267 | 2,110,413 | 03/11/2013 | 02/15/2043 |
| 29379V-AZ-6 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 31,873,260 | 98.6280 | 31,560,960 | 32,000,000 | 31,940,618 | | 12,919 | | | 3.350 | 3.398 | MS | 315,644 | 1,072,000 | 05/31/2013 | 03/15/2023 |
| 29379V-BB-8 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 19,962,200 | 100.5920 | 20,118,315 | 20,000,000 | 19,978,865 | | 3,658 | | | 3.900 | 3.923 | FA | 294,667 | 780,000 | 02/05/2014 | 02/15/2024 |
| 29379V-BC-6 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 19,969,000 | 100.4890 | 20,097,866 | 20,000,000 | 19,971,392 | | 515 | | | 5.100 | 5.110 | FA | 385,333 | 1,020,000 | 02/05/2014 | 02/15/2045 |
| 29379V-BE-2 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 34,845,416 | 98.9880 | 34,559,680 | 34,913,000 | 34,867,447 | | 6,456 | | | 3.750 | 3.774 | FA | 494,601 | 1,309,238 | 11/28/2016 | 02/15/2025 |
| 29379V-BH-5 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 8,468,975 | 98.5770 | 8,379,052 | 8,500,000 | 8,477,883 | | 2,664 | | | 3.700 | 3.742 | FA | 118,811 | 314,500 | 05/04/2015 | 02/15/2026 |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPER CO.GUARNT | LS | | 1 | 2FE | 20,029,772 | 99.6120 | 19,215,200 | 19,290,000 | 19,892,726 | | (65,379) | | | 3.950 | 3.493 | FA | 287,850 | 761,955 | 11/02/2016 | 02/15/2027 |
| 294429-AL-9 | EQUIFAX INC SR UNSEC | | | 1 | 2FE | 27,615,055 | 91.9890 | 25,411,961 | 27,625,000 | 27,617,681 | | 860 | | | 3.250 | 3.254 | JD | 74,818 | 897,813 | 05/05/2016 | 06/01/2026 |
| 29444U-AM-8 | EQUINIX INC SR UNSEC | | | 1 | 4FE | 23,848,325 | 99.5000 | 23,710,850 | 23,830,000 | 23,836,072 | | (2,481) | | | 5.375 | 5.363 | AO | 320,216 | 1,280,863 | 03/01/2013 | 04/01/2023 |
| 29444U-AN-6 | EQUINIX INC SR UNSEC | | | 1 | 3FE | 5,625,000 | 100.7500 | 5,667,188 | 5,625,000 | 5,625,000 | | | | | 5.375 | 5.375 | JJ | 151,172 | 302,344 | 11/17/2014 | 01/01/2022 |
| 29444U-AP-1 | EQUINIX INC SR UNSEC | | | 1 | 3FE | 17,025,000 | 100.7500 | 17,127,500 | 17,000,000 | 17,014,687 | | (3,187) | | | 5.750 | 5.726 | JJ | 488,750 | 977,500 | 06/15/2015 | 01/01/2025 |
| 29444U-AQ-9 | EQUINIX INC SR UNSEC | | | 1 | 3FE | 7,275,000 | 100.7500 | 7,329,563 | 7,275,000 | 7,275,000 | | | | | 5.875 | 5.875 | JJ | 197,082 | 427,406 | 11/19/2015 | 01/15/2026 |
| 29444U-AR-7 | EQUINIX INC SR UNSEC | | | 1 | 3FE | 10,000,000 | 97.7500 | 9,775,000 | 10,000,000 | 10,000,000 | | | | | 5.375 | 5.375 | MN | 68,681 | 537,500 | 03/08/2017 | 05/15/2027 |
| 294549-AE-0 | EQT CORP SR UNSEC | | | | 2FE | 19,920,200 | 113.6000 | 22,720,000 | 20,000,000 | 19,960,630 | | 3,720 | | | 7.750 | 7.785 | JJ | 714,722 | 1,550,000 | 07/23/1996 | 07/15/2026 |
| 29455J-AK-3 | EQT CORP SR UNSEC | | | | 2FE | 10,347,500 | 108.6080 | 10,860,800 | 10,000,000 | 10,078,158 | | (24,634) | | | 8.980 | 8.650 | FA | 374,167 | 898,000 | 05/26/1992 | 09/01/2021 |
| 29455J-BH-9 | EQT CORP SR UNSEC | | | | 2FE | 6,738,970 | 108.7660 | 7,613,620 | 7,000,000 | 6,921,272 | | 16,160 | | | 7.420 | 7.743 | AO | 129,850 | 519,400 | 03/24/1994 | 03/02/2023 |
| 294752-AH-3 | REGENCY CENTERS CORP CO.GUARNT | | | 1 | 2FE | 29,041,348 | 99.8360 | 29,315,745 | 29,364,000 | 29,190,108 | | 40,681 | | | 3.750 | 3.916 | MN | 140,703 | 1,101,150 | 09/23/2015 | 11/15/2022 |
| 29669*-AA-9 | ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC | | | 1 | 1 | 66,401,034 | 96.2590 | 63,916,972 | 66,401,034 | 66,401,034 | | | | | 3.990 | 3.990 | FA | 1,000,885 | 2,649,401 | 02/22/2013 | 02/15/2035 |
| 29669*-AB-7 | ESSENTIA HEALTH | | | 4 | 1 | 53,913,000 | 91.1920 | 49,164,343 | 53,913,000 | 53,913,000 | | | | | 3.900 | 3.900 | FA | 794,318 | 2,102,607 | 12/21/2016 | 02/15/2040 |
| 29717P-AN-7 | ESSEX PORTFOLIO LP CO.GUARNT | | | 1 | 2FE | 19,851,827 | 100.2740 | 20,054,800 | 20,000,000 | 19,912,014 | | 14,551 | | | 3.875 | 3.967 | MN | 129,167 | 775,000 | 04/08/2014 | 05/01/2024 |
| 29717P-AP-2 | ESSEX PORTFOLIO LP CO.GUARNT | | | 1 | 2FE | 48,721,265 | 97.2330 | 46,665,184 | 47,993,000 | 48,541,677 | | (82,744) | | | 3.500 | 3.286 | AO | 419,939 | 1,679,755 | 09/15/2016 | 04/01/2025 |
| 29717P-AQ-0 | ESSEX PORTFOLIO LP CO.GUARNT | | | 1 | 2FE | 30,413,433 | 95.6260 | 28,646,811 | 29,957,000 | 30,307,207 | | (44,214) | | | 3.375 | 3.187 | AO | 213,444 | 1,011,049 | 06/29/2016 | 04/15/2026 |
| 29717P-AR-8 | ESSEX PORTFOLIO LP CO.GUARNT | | | 1 | 2FE | 14,913,450 | 96.4440 | 14,466,550 | 15,000,000 | 14,926,418 | | 7,418 | | | 3.625 | 3.694 | MN | 90,625 | 543,750 | 04/03/2017 | 05/01/2027 |
| 29977H-AB-6 | EP ENER/EVEREST ACQ FIN CO.GUARNT | | | 1 | 5FE | | 0.0000 | | | | | | | | 9.375 | 0.000 | MN | | 94,550 | 08/19/2013 | 05/01/2020 |
| 30040W-AB-4 | EVERSOURCE ENERGY SR UNSEC | | | 1 | 2FE | 19,153,640 | 95.2080 | 18,089,520 | 19,000,000 | 19,122,794 | | (15,822) | | | 3.350 | 3.244 | MS | 187,414 | 636,500 | 11/09/2016 | 03/15/2026 |
| 30161N-AN-1 | EXELON CORP SR UNSEC | | | 1 | 2FE | 5,764,167 | 98.8970 | 5,711,297 | 5,775,000 | 5,767,028 | | 1,064 | | | 3.950 | 3.974 | JD | 10,138 | 228,113 | 05/16/2016 | 06/15/2025 |
| 30161N-AQ-4 | EXELON CORP SR UNSEC | | | 1 | 2FE | 14,959,664 | 100.7620 | 15,114,357 | 15,000,000 | 14,963,806 | | 1,395 | | | 4.950 | 4.972 | JD | 33,000 | 742,500 | 05/16/2016 | 06/15/2035 |
| 30161N-AS-0 | EXELON CORP SR UNSEC | | | 1 | 2FE | 5,631,428 | 104.2390 | 5,889,504 | 5,650,000 | 5,632,452 | | 308 | | | 5.100 | 5.122 | JD | 12,807 | 288,150 | 05/16/2016 | 06/15/2045 |
| 30219G-AE-8 | EXPRESS SCRIPTS HOLDING CO.GUARNT | | | 1 | 2FE | 19,844,000 | 102.8580 | 20,571,643 | 20,000,000 | 19,942,405 | | 18,282 | | | 4.750 | 4.859 | MN | 121,389 | 950,000 | 11/21/2011 | 11/15/2021 |
| 30219G-AF-5 | EXPRESS SCRIPTS HOLDING CO.GUARNT | | | 1 | 2FE | 12,177,743 | 100.4570 | 12,481,727 | 12,425,000 | 12,329,580 | | 28,063 | | | 3.900 | 4.165 | FA | 183,062 | 484,575 | 02/09/2012 | 02/15/2022 |
| 30219G-AK-4 | EXPRESS SCRIPTS HOLDING CO.GUARNT | | | 1 | 2FE | 59,265,384 | 97.1050 | 57,971,527 | 59,700,000 | 59,444,910 | | 41,648 | | | 3.500 | 3.587 | JD | 92,867 | 2,089,500 | 06/02/2014 | 06/15/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 30219G-AL-2 | EXPRESS SCRIPTS HOLDING CO.GUARNT | | | 1 | 2FE | 4,889,710 | 99.6290 | 4,881,845 | 4,900,000 | 4,895,368 | | 2,046 | | | 3.300 | 3.346 | FA | 56,595 | 161,700 | 02/22/2016 | 02/25/2021 |
| 30219G-AM-0 | EXPRESS SCRIPTS HOLDING CO.GUARNT | | | 1 | 2FE | 13,253,978 | 101.4000 | 13,511,561 | 13,325,000 | 13,271,079 | | 6,249 | | | 4.500 | 4.567 | FA | 209,869 | 599,625 | 02/22/2016 | 02/25/2026 |
| 30219G-AN-8 | EXPRESS SCRIPTS HOLDING CO.GUARNT | | | 1 | 2FE | 63,621,127 | 92.8160 | 58,752,728 | 63,300,000 | 63,555,231 | | (27,772) | | | 3.400 | 3.342 | MS | 717,400 | 2,152,200 | 08/16/2016 | 03/01/2027 |
| 30227C-AD-9 | ARCHROCK PARTNERS LP/FIN CO.GUARNT | | | 1 | 4FE | 23,362,541 | 94.0000 | 22,325,000 | 23,750,000 | 23,538,378 | | 48,694 | | | 6.000 | 6.271 | AO | 356,250 | 1,425,000 | 09/25/2014 | 10/01/2022 |
| 30231G-AT-9 | EXXON MOBIL CORP SR UNSEC | | | 1 | 1FE | 29,900,000 | 97.6050 | 29,183,989 | 29,900,000 | 29,900,000 | | | | | 3.043 | 3.043 | MS | 303,286 | 909,857 | 02/29/2016 | 03/01/2026 |
| 30231G-AW-2 | EXXON MOBIL CORP SR UNSEC | | | 1 | 1FE | 30,225,000 | 101.8850 | 30,794,655 | 30,225,000 | 30,225,000 | | | | | 4.114 | 4.114 | MS | 414,486 | 1,243,457 | 02/29/2016 | 03/01/2046 |
| 30273@-AA-3 | FPL ROCKAWAY PEAKING FACILITIE SR-SEC | | | 1 | 2 | 3,182,221 | 100.5820 | 3,163,703 | 3,145,397 | 3,149,939 | | (2,354) | | | 7.110 | 6.929 | JD | 621 | 193,681 | 03/15/2005 | 06/28/2020 |
| 30288*-AB-6 | FLNG LIQUEFACTION 2 LLC | | | 1 | 2FE | 42,000,000 | 97.0650 | 40,767,300 | 42,000,000 | 42,000,000 | | | | | 4.790 | 4.788 | MS | 508,538 | 2,011,800 | 02/08/2017 | 03/31/2038 |
| 30306V-AA-7 | FLNG LIQUEFACTION 3-LLC SR-UNSEC | | | 4 | 2FE | 55,000,000 | 94.9370 | 52,215,350 | 55,000,000 | 55,000,000 | | | | | 5.550 | 5.551 | MS | 771,604 | 737,688 | 07/03/2018 | 03/31/2039 |
| 313747-AS-6 | FEDERAL REALTY INVS TRST SR UNSEC | | | 1 | 1FE | 21,450,322 | 98.4450 | 21,214,898 | 21,550,000 | 21,510,865 | | 10,168 | | | 3.000 | 3.054 | FA | 269,375 | 646,500 | 10/02/2012 | 08/01/2022 |
| 313747-AT-4 | FEDERAL REALTY INVS TRST SR UNSEC | | | 1 | 1FE | 28,949,291 | 96.3400 | 28,540,577 | 29,625,000 | 29,296,045 | | 68,030 | | | 2.750 | 3.019 | JD | 67,891 | 814,688 | 10/07/2013 | 06/01/2023 |
| 313747-AU-1 | FEDERAL REALTY INVS TRST SR UNSEC | | | 1 | 1FE | 9,901,800 | 101.3020 | 10,130,176 | 10,000,000 | 9,946,299 | | 9,424 | | | 3.950 | 4.069 | JJ | 182,139 | 395,000 | 12/04/2013 | 01/15/2024 |
| 313747-AV-9 | FEDERAL REALTY INVESTMEN SR UNSEC | | | 1 | 1FE | 9,549,400 | 99.4610 | 8,976,380 | 9,025,000 | 9,532,843 | | (11,123) | | | 4.500 | 4.140 | JD | 33,844 | 406,125 | 06/20/2017 | 12/01/2044 |
| 313747-AX-5 | FEDERAL REALTY INVESTMEN SR UNSEC | | | 1 | 1FE | 23,396,172 | 85.0530 | 21,788,027 | 25,617,000 | 23,456,992 | | 39,190 | | | 3.625 | 4.137 | FA | 386,923 | 865,179 | 03/22/2018 | 08/01/2046 |
| 313747-AY-3 | FEDERAL REALTY INVESTMEN SR UNSEC | | | 1 | 1FE | 4,582,589 | 94.8000 | 4,384,502 | 4,625,000 | 4,588,207 | | 3,676 | | | 3.250 | 3.358 | JJ | 69,311 | 159,498 | 06/20/2017 | 07/15/2027 |
| 31428X-AS-5 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 8,553,220 | 97.6020 | 8,369,372 | 8,575,000 | 8,566,541 | | 2,221 | | | 2.625 | 2.654 | FA | 93,789 | 225,094 | 07/24/2012 | 08/01/2022 |
| 31428X-AT-3 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 47,776,146 | 83.1380 | 40,664,658 | 48,912,000 | 47,911,438 | | 24,586 | | | 3.875 | 4.009 | FA | 789,725 | 1,895,340 | 03/04/2013 | 08/01/2042 |
| 31428X-AU-0 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 29,714,463 | 86.7640 | 26,029,200 | 30,000,000 | 29,744,300 | | 5,803 | | | 4.100 | 4.155 | AO | 259,667 | 1,230,000 | 06/04/2013 | 04/15/2043 |
| 31428X-AV-8 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 11,369,220 | 96.6460 | 11,017,644 | 11,400,000 | 11,385,808 | | 3,081 | | | 2.700 | 2.731 | AO | 64,980 | 307,800 | 04/08/2013 | 04/15/2023 |
| 31428X-AY-2 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 17,969,040 | 102.4050 | 18,432,865 | 18,000,000 | 17,982,959 | | 2,995 | | | 4.000 | 4.021 | JJ | 332,000 | 720,000 | 01/06/2014 | 01/15/2024 |
| 31428X-BA-3 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 14,954,200 | 90.6290 | 13,594,355 | 15,000,000 | 14,960,899 | | 1,715 | | | 3.900 | 3.922 | FA | 243,750 | 585,000 | 01/08/2015 | 02/01/2035 |
| 31428X-BB-1 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 11,760,439 | 86.3060 | 10,356,730 | 12,000,000 | 11,773,457 | | 4,649 | | | 4.100 | 4.220 | FA | 205,000 | 492,000 | 04/12/2016 | 02/01/2045 |
| 31428X-BC-9 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 14,028,223 | 96.7740 | 13,596,769 | 14,050,000 | 14,036,163 | | 2,028 | | | 3.200 | 3.218 | FA | 187,333 | 449,600 | 01/06/2015 | 02/01/2025 |
| 31428X-BG-0 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 4,978,050 | 91.0070 | 4,550,362 | 5,000,000 | 4,979,114 | | 380 | | | 4.550 | 4.577 | AO | 56,875 | 227,500 | 03/21/2016 | 04/01/2046 |
| 31428X-BN-5 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 5,936,760 | 89.9570 | 5,397,437 | 6,000,000 | 5,938,930 | | 1,077 | | | 4.400 | 4.464 | JJ | 121,733 | 264,000 | 01/03/2017 | 01/15/2047 |
| 31428X-BQ-8 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 21,530,688 | 83.8820 | 18,139,588 | 21,625,000 | 21,532,591 | | 1,903 | | | 4.050 | 4.075 | FA | 330,863 | 474,398 | 01/30/2018 | 02/15/2048 |
| 31620M-AK-2 | FIDELITY NATIONAL INFORM CO.GUARNT | | | 1 | 2FE | 34,263,560 | 98.8440 | 34,310,729 | 34,712,000 | 34,495,827 | | 45,554 | | | 3.500 | 3.658 | AO | 256,483 | 1,214,920 | 12/23/2014 | 04/15/2023 |
| 31620M-AP-1 | FIDELITY NATIONAL INFORM SR UNSEC | | | 1 | 2FE | 16,707,085 | 100.4370 | 16,802,046 | 16,729,000 | 16,720,670 | | 4,437 | | | 3.625 | 3.654 | AO | 128,023 | 606,426 | 10/13/2015 | 10/15/2020 |
| 31620M-AR-7 | FIDELITY NATIONAL INFORM SR UNSEC | | | 1 | 2FE | 6,001,303 | 104.0670 | 6,222,194 | 5,979,000 | 5,997,368 | | (2,561) | | | 5.000 | 4.941 | AO | 63,112 | 298,950 | 11/29/2016 | 10/15/2025 |
| 31620M-AT-3 | FIDELITY NATIONAL INFORM SR UNSEC | | | 1 | 2FE | 34,779,265 | 92.0450 | 32,491,818 | 35,300,000 | 34,863,419 | | 49,818 | | | 3.000 | 3.184 | FA | 400,067 | 1,059,000 | 07/31/2017 | 08/15/2026 |
| 31620M-AY-2 | FIDELITY NATIONAL INFORM SR UNSEC | | | 1 | 2FE | 22,174,216 | 99.4010 | 22,166,469 | 22,300,000 | 22,180,577 | | 6,361 | | | 4.250 | 4.320 | MN | 121,101 | 471,242 | 05/22/2018 | 05/15/2028 |
| 31740L-AA-1 | REFINITIV US HOLDINGS SR SEC | | | 2 | 4FE | 16,475,000 | 96.5000 | 15,898,375 | 16,475,000 | 16,475,000 | | | | | 6.250 | 6.250 | MN | 257,422 | | 09/18/2018 | 05/15/2026 |
| 32055R-A@-6 | FIRST INDUSTRIAL-L.P. | | | | 2FE | 25,000,000 | 94.3230 | 23,580,750 | 25,000,000 | 25,000,000 | | | | | 4.300 | 4.300 | AO | 212,014 | 1,075,000 | 04/20/2017 | 04/20/2027 |
| 32485*-AD-9 | FIRST NAT BK-CATALYST VIDALIA/ SR-SEC | | | 4 | 2PL | 22,878,336 | 105.8350 | 24,213,287 | 22,878,336 | 22,878,336 | | | | | 12.480 | 12.486 | MN | 475,869 | 2,855,216 | 08/23/1990 | 05/01/2020 |
| 336130-AA-7 | FIRST QUALITY FINANCE CO SR UNSEC | | | 1 | 4FE | 20,843,750 | 96.7500 | 20,414,250 | 21,100,000 | 21,008,145 | | 33,508 | | | 4.625 | 4.811 | MN | 124,695 | 975,875 | 07/02/2013 | 05/15/2021 |
| 336130-AB-5 | FIRST QUALITY FINANCE CO CO.GUARNT | | | 1 | 4FE | 11,325,000 | 89.5000 | 10,135,875 | 11,325,000 | 11,325,000 | | | | | 5.000 | 5.000 | JJ | 283,125 | 572,542 | 06/20/2017 | 07/01/2025 |
| 337358-BD-6 | WELLS FARGO & CO SUBORD | | | | 1FE | 5,685,000 | 117.3900 | 5,869,500 | 5,000,000 | 5,510,798 | | (17,970) | | | 6.550 | 5.603 | AO | 69,139 | 327,500 | 08/10/2005 | 10/15/2035 |
| 33738M-AB-7 | WELLS FARGO BANK NA SUBORD | | | | 1FE | 12,462,264 | 113.4950 | 13,142,721 | 11,580,000 | 12,084,826 | | (36,636) | | | 6.500 | 5.912 | JD | 62,725 | 752,700 | 10/02/2007 | 12/01/2028 |
| 33767B-AB-5 | FIRSTENERGY TRANSMISSION SR UNSEC | | | 1 | 2FE | 22,632,775 | 101.0860 | 22,744,350 | 22,500,000 | 22,582,136 | | (14,369) | | | 4.350 | 4.277 | JJ | 451,313 | 978,750 | 07/31/2014 | 01/15/2025 |
| 337738-AM-0 | FISERV INC SR UNSEC | | | 1 | 2FE | 54,696,681 | 99.3060 | 54,568,395 | 54,950,000 | 54,844,784 | | 25,816 | | | 3.500 | 3.555 | AO | 480,813 | 1,923,250 | 09/18/2012 | 10/01/2022 |
| 337738-AP-3 | FISERV INC SR UNSEC | | | 1 | 2FE | 38,033,010 | 99.1530 | 37,678,143 | 38,000,000 | 38,032,803 | | (5,173) | | | 3.850 | 3.833 | JD | 121,917 | 1,463,000 | 11/18/2016 | 06/01/2025 |
| 337738-AR-9 | FISERV INC SR UNSEC | | | 2 | 2FE | 43,074,949 | 99.8620 | 43,035,529 | 43,095,000 | 43,075,501 | | 551 | | | 4.200 | 4.206 | AO | 482,664 | | 09/24/2018 | 10/01/2028 |
| 33829T-AA-4 | FIVE CORNERS FUNDING TRS SR UNSEC | | | 1 | 2FE | 78,421,962 | 102.8710 | 80,673,504 | 78,422,000 | 78,421,962 | | | | | 4.419 | 4.419 | MN | 442,810 | 3,465,468 | 11/19/2013 | 11/15/2023 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC | | | 1 | 2FE | 50,000,000 | 79.8710 | 39,935,500 | 50,000,000 | 50,000,000 | | | | | 4.125 | 4.125 | MS | 521,354 | 2,062,500 | 07/12/2016 | 03/31/2038 |
| 340711-AG-5 | FLORIDA GAS TRANSMISSION SR UNSEC | | | 4 | 2FE | 10,464,983 | 110.5270 | 11,605,335 | 10,500,000 | 10,487,284 | | 1,228 | | | 9.190 | 9.226 | MN | 160,825 | 964,950 | 12/13/1994 | 11/01/2024 |
| 340711-AQ-3 | FLORIDA GAS TRANSMISSION SR UNSEC | | | 1 | 2FE | 4,991,000 | 101.5030 | 5,075,150 | 5,000,000 | 4,999,538 | | 1,189 | | | 7.900 | 7.926 | MN | 50,472 | 395,000 | 04/29/2009 | 05/15/2019 |
| 340711-AT-7 | FLORIDA GAS TRANSMISSION SR UNSEC | | | 1 | 2FE | 16,970,420 | 102.9340 | 17,498,780 | 17,000,000 | 16,994,322 | | 3,448 | | | 5.450 | 5.473 | JJ | 427,219 | 926,500 | 07/08/2010 | 07/15/2020 |
| 341081-EP-8 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 9,277,110 | 118.8950 | 10,700,550 | 9,000,000 | 9,210,137 | | (9,589) | | | 5.850 | 5.608 | FA | 219,375 | 526,500 | 04/27/2010 | 02/01/2033 |
| 341081-EQ-6 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 36,672,946 | 117.8060 | 42,745,907 | 36,285,000 | 36,575,789 | | (12,225) | | | 5.625 | 5.546 | AO | 510,258 | 2,041,031 | 11/09/2009 | 04/01/2034 |
| 341081-ER-4 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 3,411,840 | 121.6260 | 4,865,040 | 4,000,000 | 3,539,994 | | 17,048 | | | 5.950 | 7.231 | AO | 59,500 | 238,000 | 10/30/2008 | 10/01/2033 |
| 341081-ES-2 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 50,104,400 | 119.3820 | 59,691,000 | 50,000,000 | 50,088,622 | | (3,530) | | | 5.650 | 5.633 | FA | 1,177,083 | 2,825,000 | 11/09/2009 | 02/01/2035 |
| 341081-ET-0 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 16,935,454 | 109.6600 | 19,645,589 | 17,915,000 | 17,151,821 | | 28,155 | | | 4.950 | 5.341 | JD | 73,899 | 886,793 | 05/25/2010 | 06/01/2035 |
| 341081-EU-7 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 9,690,200 | 113.2640 | 11,326,400 | 10,000,000 | 9,769,264 | | 8,199 | | | 5.400 | 5.615 | MS | 180,000 | 540,000 | 10/25/2005 | 09/01/2035 |
| 341081-EV-5 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 8,636,372 | 118.3800 | 11,565,726 | 9,770,000 | 8,828,988 | | 25,373 | | | 5.650 | 6.555 | FA | 230,002 | 552,005 | 06/11/2009 | 02/01/2037 |
| 341081-EY-9 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 12,974,000 | 120.6230 | 15,680,990 | 13,000,000 | 12,979,069 | | (63) | | | 5.850 | 5.864 | MN | 126,750 | 760,500 | 04/12/2007 | 05/01/2037 |
| 341081-FB-8 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 84,937,950 | 123.8120 | 105,240,200 | 85,000,000 | 84,950,469 | | 1,236 | | | 5.960 | 5.965 | AO | 1,266,500 | 5,066,000 | 03/11/2009 | 04/01/2039 |
| 341081-FC-6 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 14,979,900 | 121.8400 | 18,276,000 | 15,000,000 | 14,983,538 | | 394 | | | 5.690 | 5.699 | MS | 284,500 | 853,500 | 02/03/2010 | 03/01/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 341081-FD-4 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 19,950,400 | 115.9260 | 23,185,200 | 20,000,000 | 19,956,009 | | 1,036 | | | 5.250 | 5.267 | FA | 437,500 | 1,050,000 | 12/06/2010 | 02/01/2041 |
| 341081-FF-9 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 36,033,606 | 100.9660 | 36,484,161 | 36,135,000 | 36,049,651 | | 2,140 | | | 4.125 | 4.141 | FA | 621,070 | 1,490,569 | 01/25/2012 | 02/01/2042 |
| 341081-FG-7 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 15,866,886 | 99.8150 | 15,901,465 | 15,931,000 | 15,874,570 | | 1,384 | | | 4.050 | 4.073 | JD | 53,767 | 645,206 | 06/25/2013 | 06/01/2042 |
| 341081-FH-5 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 4,779,950 | 95.2920 | 4,764,578 | 5,000,000 | 4,804,292 | | 4,765 | | | 3.800 | 4.057 | JD | 8,444 | 190,000 | 05/30/2013 | 12/15/2042 |
| 341081-FJ-1 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 23,211,227 | 97.8570 | 22,800,590 | 23,300,000 | 23,257,701 | | 8,884 | | | 2.750 | 2.794 | JD | 53,396 | 640,750 | 05/30/2013 | 06/01/2023 |
| 341081-FL-6 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 9,967,000 | 99.4630 | 9,946,347 | 10,000,000 | 9,969,465 | | 220 | | | 4.050 | 4.069 | AO | 101,250 | 405,000 | 09/02/2014 | 10/01/2044 |
| 341099-CB-3 | DUKE ENERGY FLORIDA LLC 1ST MORTG | | | 1 | 1FE | 6,934,270 | 121.1630 | 8,481,410 | 7,000,000 | 6,955,573 | | 1,952 | | | 5.900 | 5.967 | MS | 137,667 | 413,000 | 03/20/2003 | 03/01/2033 |
| 341099-CL-1 | DUKE ENERGY FLORIDA LLC 1ST MORTG | | | 1 | 1FE | 16,713,080 | 127.7860 | 21,723,620 | 17,000,000 | 16,756,177 | | 5,676 | | | 6.400 | 6.529 | JD | 48,356 | 1,088,000 | 10/30/2008 | 06/15/2038 |
| 341099-CM-9 | DUKE ENERGY FLORIDA LLC 1ST MORTG | | | 1 | 1FE | 14,911,496 | 101.8900 | 15,201,988 | 14,920,000 | 14,918,741 | | 960 | | | 4.550 | 4.557 | AO | 169,715 | 678,860 | 03/22/2010 | 04/01/2020 |
| 341099-CN-7 | DUKE ENERGY FLORIDA LLC 1ST MORTG | | | 1 | 1FE | 39,833,200 | 117.9710 | 47,188,400 | 40,000,000 | 39,857,861 | | 3,386 | | | 5.650 | 5.679 | AO | 565,000 | 2,260,000 | 03/22/2010 | 04/01/2040 |
| 34115#-AA-5 | FLORIDA SOUTHEAST CONNECTION-L | | | 4 | 1PL | 28,578,154 | 84.1190 | 24,039,657 | 28,578,154 | 28,578,154 | | | | | 3.500 | 3.501 | JD | 2,778 | 1,000,235 | 07/28/2017 | 06/30/2037 |
| 34115#-AB-3 | FLORIDA SOUTHEAST CONNECTION-L SR-SEC | | | 4 | 1FE | 44,666,388 | 92.1560 | 41,162,756 | 44,666,388 | 44,666,388 | | | | | 4.260 | 4.261 | JD | 5,286 | 428,127 | 10/10/2018 | 06/30/2037 |
| 343412-AB-8 | FLUOR CORP SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 3.375 | 0.000 | MS | | 17,719 | 09/08/2011 | 09/15/2021 |
| 343412-AC-6 | FLUOR CORP SR UNSEC | | | 1 | 2FE | 34,175,410 | 97.5210 | 33,644,906 | 34,500,000 | 34,294,294 | | 30,449 | | | 3.500 | 3.612 | JD | 53,667 | 1,207,500 | 11/26/2014 | 12/15/2024 |
| 345370-CA-6 | FORD MOTOR COMPANY SR UNSEC | | | | 2FE | 13,212,500 | 103.1680 | 12,380,173 | 12,000,000 | 12,929,162 | | (46,813) | | | 7.450 | 6.535 | JJ | 409,750 | 894,000 | 08/19/2011 | 07/16/2031 |
| 345370-CQ-1 | FORD MOTOR COMPANY SR UNSEC | | | | 2FE | 47,429,310 | 77.4110 | 37,931,322 | 49,000,000 | 47,440,662 | | 22,386 | | | 4.750 | 4.970 | JJ | 1,073,236 | 1,852,500 | 03/13/2018 | 01/15/2043 |
| 345370-CR-9 | FORD MOTOR COMPANY SR UNSEC | | | 1 | 2FE | 12,675,000 | 89.2640 | 11,314,247 | 12,675,000 | 12,675,000 | | | | | 4.346 | 4.346 | JD | 35,194 | 550,856 | 12/05/2016 | 12/08/2026 |
| 345397-VM-2 | FORD MOTOR CREDIT CO LLC SR UNSEC | | | | 2FE | 6,370,313 | 103.8070 | 5,839,144 | 5,625,000 | 5,739,345 | | (103,691) | | | 8.125 | 6.074 | JJ | 210,742 | 457,031 | 09/09/2011 | 01/15/2020 |
| 345397-VR-1 | FORD MOTOR CREDIT CO LLC SR UNSEC | | | | 2FE | 24,882,500 | 101.9860 | 25,496,609 | 25,000,000 | 24,969,690 | | 13,277 | | | 5.750 | 5.813 | FA | 598,958 | 1,437,500 | 07/22/2011 | 02/01/2021 |
| 345397-VU-4 | FORD MOTOR CREDIT CO LLC SR UNSEC | | | | 2FE | 37,816,727 | 102.5530 | 38,286,111 | 37,333,000 | 37,489,892 | | (55,047) | | | 5.875 | 5.698 | FA | 907,788 | 2,193,314 | 12/13/2011 | 08/02/2021 |
| 345397-WK-5 | FORD MOTOR CREDIT CO LLC SR UNSEC | | | | 2FE | 17,088,885 | 94.7180 | 16,338,855 | 17,250,000 | 17,167,031 | | 15,912 | | | 4.375 | 4.492 | FA | 303,971 | 754,688 | 08/01/2013 | 08/06/2023 |
| 345397-XZ-1 | FORD MOTOR CREDIT CO LLC SR UNSEC | | | | 2FE | 29,550,000 | 90.3930 | 26,711,015 | 29,550,000 | 29,550,000 | | | | | 3.096 | 3.096 | MN | 144,854 | 914,868 | 04/29/2016 | 05/04/2023 |
| 34959J-AH-1 | FORTIVE CORP SR UNSEC | | | 2 | 2FE | 2,051,094 | 93.4950 | 1,995,173 | 2,134,000 | 2,051,822 | | 728 | | | 4.300 | 4.547 | JD | 4,078 | 45,881 | 07/27/2018 | 06/15/2046 |
| 35671D-AZ-8 | FREEPORT-MCMORAN INC CO.GUARNT | | | 1 | 3FE | 16,054,026 | 92.5000 | 17,390,000 | 18,800,000 | 16,057,185 | | 606 | | | 3.875 | 5.702 | MS | 214,503 | 728,500 | 02/28/2013 | 03/15/2023 |
| 35671D-BC-8 | FREEPORT-MCMORAN INC CO.GUARNT | | | 1 | 3FE | 14,932,393 | 76.1250 | 11,418,750 | 15,000,000 | 14,938,630 | | 1,196 | | | 5.450 | 5.481 | MS | 240,708 | 817,500 | 02/28/2013 | 03/15/2043 |
| 35671D-CB-9 | FREEPORT-MCMORAN INC CO.GUARNT | | | 1 | 3FE | 32,958,174 | 103.1250 | 32,131,688 | 31,158,000 | 32,529,039 | | (289,274) | | | 6.875 | 5.658 | FA | 809,243 | 2,142,113 | 06/26/2017 | 02/15/2023 |
| 35802X-AF-0 | FRESENIUS MED CARE II CO.GUARNT | | | 1 | 2FE | 8,641,000 | 104.2540 | 9,008,588 | 8,641,000 | 8,641,000 | | | | | 5.875 | 5.875 | JJ | 212,935 | 507,659 | 01/17/2012 | 01/31/2022 |
| 35803Q-AA-5 | FRESENIUS MED CARE US CO.GUARNT | | | 1 | 2FE | 37,755,060 | 103.0000 | 39,243,000 | 38,100,000 | 38,009,168 | | 38,382 | | | 5.750 | 5.871 | FA | 827,617 | 2,190,750 | 07/29/2011 | 02/15/2021 |
| 35804G-AK-4 | FRESENIUS US FINANCE II CO.GUARNT | | | 1 | 2FE | 7,000,000 | 101.0420 | 7,072,940 | 7,000,000 | 7,000,000 | | | | | 4.500 | 4.500 | JJ | 145,250 | 315,000 | 09/16/2015 | 01/15/2023 |
| 35877#-AA-0 | FRISCO HQ OPS LP | | | 4 | 2FE | 70,000,000 | 93.8960 | 65,727,200 | 70,000,000 | 70,000,000 | | | | | 4.130 | 4.128 | JD | 128,489 | 3,798,453 | 08/22/2017 | 12/15/2037 |
| 361448-AL-7 | GATX CORP SR UNSEC | | | 1 | 2FE | 34,969,550 | 103.1890 | 36,116,150 | 35,000,000 | 34,991,604 | | 3,202 | | | 4.850 | 4.861 | JD | 141,458 | 1,697,500 | 09/15/2011 | 06/01/2021 |
| 361448-AN-3 | GATX CORP SR UNSEC | | | 1 | 2FE | 21,741,475 | 103.7830 | 22,780,369 | 21,950,000 | 21,866,555 | | 21,689 | | | 4.750 | 4.871 | JD | 46,339 | 1,042,625 | 06/05/2012 | 06/15/2022 |
| 361448-AQ-6 | GATX CORP SR UNSEC | | | 1 | 2FE | 9,815,230 | 100.0140 | 9,926,390 | 9,925,000 | 9,873,232 | | 10,979 | | | 3.900 | 4.035 | MS | 97,844 | 387,075 | 03/14/2013 | 03/30/2023 |
| 361448-AU-7 | GATX CORP SR UNSEC | | | 1 | 2FE | 20,281,295 | 101.8780 | 20,696,572 | 20,315,000 | 20,284,441 | | 577 | | | 5.200 | 5.211 | MS | 311,045 | 1,056,380 | 03/10/2014 | 03/15/2044 |
| 361448-AX-1 | GATX CORP SR UNSEC | | | 1 | 2FE | 31,611,880 | 91.4290 | 29,257,280 | 32,000,000 | 31,640,333 | | 6,912 | | | 4.500 | 4.574 | MS | 364,000 | 1,440,000 | 02/19/2015 | 03/30/2045 |
| 361448-AY-9 | GATX CORP SR UNSEC | | | 1 | 2FE | 14,654,999 | 91.7260 | 13,644,233 | 14,875,000 | 14,698,091 | | 19,761 | | | 3.250 | 3.427 | MS | 142,345 | 483,438 | 10/13/2016 | 09/15/2026 |
| 361602-AA-3 | GF ASSETS HLDGS CORP ALL PIK | | | | 5 | 26,222,687 | 100.0000 | 27,880,042 | 27,880,042 | 26,222,687 | | | | | 13.250 | 15.084 | MJSD | 10,261 | 2,880,042 | 12/31/2018 | 01/25/2025 |
| 36164Y-AB-7 | GCP APPLIED TECHNOLOGIES CO.GUARNT | | | 1 | 4FE | 13,350,000 | 97.5000 | 13,016,250 | 13,350,000 | 13,350,000 | | | | | 5.500 | 5.500 | AO | 155,008 | 377,323 | 03/26/2018 | 04/15/2026 |
| 361841-AF-6 | GLP CAPITAL LP / FIN II CO.GUARNT | | | 1 | 2FE | 9,269,938 | 101.3700 | 9,072,615 | 8,950,000 | 9,138,511 | | (35,795) | | | 5.375 | 4.858 | MN | 80,177 | 481,063 | 01/15/2015 | 11/01/2023 |
| 361841-AG-4 | GLP CAPITAL LP / FIN II CO.GUARNT | | | 1 | 2FE | 3,000,000 | 99.5930 | 2,987,790 | 3,000,000 | 3,000,000 | | | | | 4.375 | 4.375 | AO | 27,708 | 131,250 | 04/11/2016 | 04/15/2021 |
| 361841-AH-2 | GLP CAPITAL LP / FIN II CO.GUARNT | | | 1 | 2FE | 27,313,750 | 98.9010 | 26,703,270 | 27,000,000 | 27,243,931 | | (27,033) | | | 5.375 | 5.224 | AO | 306,375 | 1,451,250 | 04/12/2016 | 04/15/2026 |
| 361841-AK-5 | GLP CAPITAL LP / FIN II CO.GUARNT | | | 2 | 2FE | 25,000,000 | 101.0000 | 25,250,000 | 25,000,000 | 25,000,000 | | | | | 5.750 | 5.750 | JD | 119,792 | 758,681 | 05/07/2018 | 06/01/2028 |
| 36191*-AA-1 | GFS US HLDG-LLC A-SR-UNSEC | | | 1 | 2 | 20,500,000 | 97.1170 | 19,908,985 | 20,500,000 | 20,500,000 | | | | | 3.750 | 3.750 | JD | 8,542 | 768,750 | 06/27/2013 | 06/27/2023 |
| 36191*-AB-9 | GFS US HLDG-LLC B-SR-UNSEC | | | 1 | 2 | 8,000,000 | 96.0530 | 7,684,240 | 8,000,000 | 8,000,000 | | | | | 3.900 | 3.900 | JD | 3,467 | 312,000 | 06/27/2013 | 06/27/2025 |
| 36191*-AC-7 | GFS US HLDG-LLC C-SR-UNSEC | | | 1 | 2 | 28,500,000 | 92.2080 | 26,279,280 | 28,500,000 | 28,500,000 | | | | | 4.100 | 4.100 | JD | 12,983 | 1,168,500 | 06/27/2013 | 06/27/2028 |
| 36191*-AE-3 | GFS US HLDG-LLC B-SR-UNSEC | | | 1 | 2 | 20,000,000 | 97.4270 | 19,485,400 | 20,000,000 | 20,000,000 | | | | | 4.010 | 4.010 | MS | 216,094 | 802,000 | 09/24/2014 | 09/24/2024 |
| 36191*-AF-0 | GFS US HLDG-LLC C-SR-UNSEC | | | 1 | 2 | 43,000,000 | 95.0240 | 40,860,320 | 43,000,000 | 43,000,000 | | | | | 4.110 | 4.110 | MS | 476,189 | 1,767,300 | 09/24/2014 | 09/24/2026 |
| 364725-BB-6 | TEGNA INC CO.GUARNT | | | 1 | 3FE | 11,627,583 | 97.7500 | 11,480,738 | 11,745,000 | 11,695,608 | | 16,881 | | | 4.875 | 5.046 | MN | 73,162 | 572,569 | 12/19/2014 | 09/15/2021 |
| 364725-BC-4 | TEGNA INC CO.GUARNT | LS | | 1 | 3FE | 29,294,423 | 96.8750 | 28,192,563 | 29,102,000 | 29,154,582 | | (47,912) | | | 5.500 | 5.272 | MN | 204,522 | 1,600,610 | 05/26/2016 | 09/15/2024 |
| 36720#-AC-3 | GAS TRANSMISSION NW CORP C-SR | | | 1 | 1 | 11,000,000 | 102.2430 | 11,246,730 | 11,000,000 | 11,000,000 | | | | | 5.290 | 5.290 | JD | 48,492 | 581,900 | 06/01/2005 | 06/01/2020 |
| 36720#-AD-1 | GAS TRANSMISSION NW CORP D-SR | | | 1 | 1 | 11,000,000 | 105.1550 | 11,567,050 | 11,000,000 | 11,000,000 | | | | | 5.690 | 5.690 | JD | 52,158 | 625,900 | 06/01/2005 | 06/01/2035 |
| 367204-A*-5 | GAS NATURAL INC. | | | 1 | 2 | 50,000,000 | 93.4970 | 46,748,500 | 50,000,000 | 50,000,000 | | | | | 4.230 | 4.230 | AO | 423,000 | 2,115,000 | 10/19/2016 | 10/19/2028 |
| 36740P-AA-1 | GATES GLOBAL LLC CO.GUARNT | LS | | 1 | 5FE | 6,792,513 | 98.0000 | 6,987,400 | 7,130,000 | 6,954,705 | | 42,427 | | | 6.000 | 6.793 | JJ | 197,263 | 427,800 | 11/05/2014 | 07/15/2022 |
| 36877*-AA-2 | GENCONN ENERGY LLC SR-SEC | | | 1 | 1PL | 41,541,330 | 100.7240 | 41,842,089 | 41,541,330 | 41,541,330 | | | | | 4.730 | 4.731 | JJ | 906,039 | 1,964,905 | 09/17/2013 | 07/25/2041 |
| 369550-AT-5 | GENERAL DYNAMICS CORP CO.GUARNT | | | 1 | 1FE | 30,100,059 | 94.5810 | 30,199,625 | 31,930,000 | 30,311,500 | | 39,346 | | | 3.600 | 3.926 | MN | 146,878 | 1,149,480 | 02/13/2013 | 11/15/2042 |
| 369550-AU-2 | GENERAL DYNAMICS CORP CO.GUARNT | | | 1 | 1FE | 9,898,700 | 97.5620 | 9,756,200 | 10,000,000 | 9,958,062 | | 10,232 | | | 2.250 | 2.364 | MN | 28,750 | 225,000 | 11/01/2012 | 11/15/2022 |
| 369604-BD-4 | GENERAL ELECTRIC CO SR UNSEC | | | 1 | 2FE | 17,034,874 | 92.7880 | 15,843,504 | 17,075,000 | 17,058,590 | | 4,081 | | | 2.700 | 2.727 | AO | 105,011 | 461,025 | 10/01/2012 | 10/09/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 369604-BF-9 | GENERAL ELECTRIC CO SR UNSEC | | | 1 | 2FE | 37,183,561 | 78.0020 | 28,587,785 | 36,650,000 | 37,117,862 | | (11,770) | | | 4.125 | 4.040 | AO | 344,357 | 1,511,813 | 10/19/2012 | 10/09/2042 |
| 369604-BG-7 | GENERAL ELECTRIC CO SR UNSEC | | | 1 | 2FE | 28,554,333 | 93.4050 | 26,923,991 | 28,825,000 | 28,672,910 | | 26,299 | | | 3.375 | 3.487 | MS | 297,258 | 972,844 | 03/06/2014 | 03/11/2024 |
| 369604-BH-5 | GENERAL ELECTRIC CO SR UNSEC | | | 1 | 2FE | 33,404,788 | 81.6580 | 27,559,407 | 33,750,000 | 33,433,921 | | 6,586 | | | 4.500 | 4.563 | MS | 464,063 | 1,518,750 | 03/10/2014 | 03/11/2044 |
| 36962G-3A-0 | GENERAL ELECTRIC CO SR UNSEC | | | | 2FE | 5,717,593 | 97.6380 | 5,591,728 | 5,727,000 | 5,719,470 | | 211 | | | 6.150 | 6.162 | FA | 140,884 | 352,211 | 02/21/2008 | 08/07/2037 |
| 36962G-3P-7 | GENERAL ELECTRIC CO SR UNSEC | | | | 2FE | 9,837,487 | 95.7040 | 9,590,468 | 10,021,000 | 9,871,597 | | 4,109 | | | 5.875 | 6.007 | JJ | 273,107 | 588,734 | 01/10/2008 | 01/14/2038 |
| 36962G-XZ-2 | GENERAL ELECTRIC CO SR UNSEC | | | 1 | 2FE | 11,290,865 | 104.2990 | 11,645,986 | 11,166,000 | 11,251,026 | | (3,934) | | | 6.750 | 6.662 | MS | 221,924 | 753,705 | 07/26/2002 | 03/15/2032 |
| 370334-BH-6 | GENERAL MILLS INC SR UNSEC | | | 1 | 2FE | 26,976,780 | 100.2480 | 27,066,960 | 27,000,000 | 26,999,625 | | 2,805 | | | 5.650 | 5.661 | FA | 576,300 | 1,525,500 | 01/29/2009 | 02/15/2019 |
| 370334-BM-5 | GENERAL MILLS INC SR UNSEC | | | 1 | 2FE | 49,794,500 | 99.1910 | 49,595,507 | 50,000,000 | 49,932,877 | | 21,342 | | | 3.150 | 3.198 | JD | 70,000 | 1,575,000 | 11/17/2011 | 12/15/2021 |
| 370334-BT-0 | GENERAL MILLS INC SR UNSEC | | | 1 | 2FE | 49,920,000 | 99.1640 | 49,582,016 | 50,000,000 | 49,956,052 | | 7,667 | | | 3.650 | 3.669 | FA | 689,444 | 1,825,000 | 01/21/2014 | 02/15/2024 |
| 37045V-AE-0 | GENERAL MOTORS CO SR UNSEC | | | 1 | 2FE | 14,978,623 | 100.2200 | 15,033,000 | 15,000,000 | 14,987,889 | | 2,095 | | | 4.875 | 4.894 | AO | 180,781 | 731,250 | 12/10/2013 | 10/02/2023 |
| 37045V-AG-5 | GENERAL MOTORS CO SR UNSEC | | | | 2FE | 14,198,243 | 93.4780 | 13,671,158 | 14,625,000 | 14,233,795 | | 35,553 | | | 4.000 | 4.496 | AO | 146,250 | 292,500 | 05/03/2018 | 04/01/2025 |
| 37045V-AN-0 | GENERAL MOTORS CO SR UNSEC | | | 1 | 2FE | 17,299,359 | 90.1820 | 15,624,035 | 17,325,000 | 17,303,576 | | 2,847 | | | 4.200 | 4.217 | AO | 181,913 | 836,798 | 08/02/2017 | 10/01/2027 |
| 37045X-AL-0 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 29,197,221 | 97.6560 | 30,126,876 | 30,850,000 | 29,975,449 | | 174,077 | | | 4.250 | 4.977 | MN | 167,533 | 1,311,125 | 12/17/2013 | 05/15/2023 |
| 37045X-AQ-9 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 17,525,000 | 100.4050 | 17,595,970 | 17,525,000 | 17,525,000 | | | | | 4.375 | 4.375 | MS | 204,458 | 766,719 | 09/22/2014 | 09/25/2021 |
| 37045X-AS-5 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 49,739,000 | 93.5460 | 46,773,000 | 50,000,000 | 49,830,294 | | 24,339 | | | 4.000 | 4.064 | JJ | 922,222 | 2,000,000 | 01/07/2015 | 01/15/2025 |
| 37045X-AW-6 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 9,586,014 | 96.7010 | 9,670,124 | 10,000,000 | 9,781,220 | | 61,202 | | | 3.450 | 4.173 | AO | 77,625 | 345,000 | 08/26/2015 | 04/10/2022 |
| 37045X-BF-2 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 24,982,250 | 99.9350 | 24,983,635 | 25,000,000 | 24,991,869 | | 3,520 | | | 4.200 | 4.216 | MS | 350,000 | 1,050,000 | 02/25/2016 | 03/01/2021 |
| 37045X-BG-0 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 21,497,114 | 97.8770 | 21,116,963 | 21,575,000 | 21,515,257 | | 6,701 | | | 5.250 | 5.297 | MS | 377,563 | 1,132,688 | 02/25/2016 | 03/01/2026 |
| 37045X-BK-1 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 22,229,750 | 95.1370 | 21,239,343 | 22,325,000 | 22,262,460 | | 12,974 | | | 3.700 | 3.770 | MN | 119,315 | 826,025 | 06/16/2016 | 05/09/2023 |
| 37045X-BM-7 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 25,877,557 | 97.6770 | 25,322,698 | 25,925,000 | 25,900,221 | | 9,315 | | | 3.200 | 3.240 | JJ | 403,278 | 829,600 | 06/29/2016 | 07/06/2021 |
| 370ESC-AJ-4 | MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW | | | | 6* | | 0.0000 | | 4,047,495 | | | | | | 8.800 | 1,009.847 | MS | | | 07/12/2011 | 03/01/2021 |
| 370ESC-AR-6 | MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW | | | | 6* | | 0.0000 | | 10,534,527 | | | | | | 7.400 | 993.887 | MS | | | 07/12/2011 | 09/01/2025 |
| 370ESC-AU-9 | MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW | | | | 6* | | 0.0000 | | 647,599 | | | | | | 7.700 | 966.971 | AO | | | 07/12/2011 | 04/15/2026 |
| 370ESC-AZ-8 | MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW | | | | 6* | | 0.0000 | | 5,447,337 | | | | | | 6.750 | 1,031.688 | MN | | | 07/12/2011 | 05/01/2028 |
| 370ESC-BB-0 | MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW | | | | 6* | | 0.0000 | | 6,320,392 | | | | | | 7.200 | 1,460.376 | JJ | | | 07/12/2011 | 07/15/2020 |
| 37233#-AA-5 | GENNX/PAG ACQUISITIONS-INC SUB-UNSEC | | | | 4Z | 7,549,454 | 100.0000 | 7,549,454 | 7,549,454 | 7,549,454 | | | | | 11.500 | 11.661 | MJSD | 2,379 | 379,319 | 12/31/2018 | 07/26/2025 |
| 372546-AS-0 | GEORGE WASHINGTON UNIVER UNSEC | | | 1 | 1FE | 63,704,225 | 103.2990 | 65,594,865 | 63,500,000 | 63,684,471 | | (4,191) | | | 4.363 | 4.344 | MS | 815,760 | 2,770,505 | 01/08/2015 | 09/15/2043 |
| 372546-AT-8 | GEORGE WASHINGTON UNIVER UNSEC | | | 1 | 1FE | 81,051,097 | 102.0840 | 82,534,722 | 80,850,000 | 81,037,752 | | (3,981) | | | 4.300 | 4.285 | MS | 1,023,651 | 3,476,550 | 01/28/2015 | 09/15/2044 |
| 372546-AV-3 | GEORGE WASHINGTON UNIVER UNSEC | | | 1 | 1FE | 1,000,000 | 90.4780 | 904,781 | 1,000,000 | 1,000,000 | | | | | 3.545 | 3.545 | MS | 10,438 | 35,450 | 07/12/2016 | 09/15/2046 |
| 372546-AW-1 | GEORGE WASHINGTON UNIVER UNSEC | | | 1 | 1FE | 188,325,000 | 100.2170 | 188,734,238 | 188,325,000 | 188,325,000 | | | | | 4.126 | 4.126 | MS | 2,287,919 | 3,475,046 | 03/27/2018 | 09/15/2048 |
| 37310P-AA-9 | GEORGETOWN UNIVERSITY UNSEC | | | 1 | 1FE | 32,501,475 | 107.4410 | 34,724,931 | 32,320,000 | 32,426,383 | | (17,383) | | | 5.061 | 4.989 | AO | 408,929 | 1,635,715 | 05/06/2014 | 04/01/2044 |
| 373298-CF-3 | GEORGIA-PACIFIC LLC SR UNSEC | | | 1 | 1FE | 5,887,500 | 120.0530 | 6,002,629 | 5,000,000 | 5,433,150 | | (71,714) | | | 8.000 | 5.983 | JJ | 184,444 | 400,000 | 05/02/2011 | 01/15/2024 |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC CO.GUARNT | | | 1 | 1FE | 20,263,000 | 103.5980 | 20,719,600 | 20,000,000 | 20,063,291 | | (32,184) | | | 5.400 | 5.216 | MN | 180,000 | 1,080,000 | 09/28/2011 | 11/01/2020 |
| 37331N-AD-3 | GEORGIA-PACIFIC LLC SR UNSEC | | | 1 | 1FE | 39,840,500 | 100.9460 | 40,378,400 | 40,000,000 | 39,916,733 | | 16,452 | | | 3.734 | 3.784 | JJ | 688,716 | 1,493,600 | 01/17/2014 | 07/15/2023 |
| 37331N-AH-4 | GEORGIA-PACIFIC LLC SR UNSEC | | | 1 | 1FE | 24,990,250 | 99.8080 | 24,952,000 | 25,000,000 | 24,993,164 | | 974 | | | 3.600 | 3.605 | MS | 300,000 | 900,000 | 11/03/2014 | 03/01/2025 |
| 373334-JP-7 | GEORGIA POWER COMPANY SR UNSEC | | | 1 | 2FE | 19,948,800 | 100.7750 | 20,155,000 | 20,000,000 | 19,994,316 | | 5,972 | | | 4.250 | 4.282 | JD | 70,833 | 850,000 | 12/08/2009 | 12/01/2019 |
| 373334-JW-2 | GEORGIA POWER COMPANY SR UNSEC | | | 1 | 2FE | 14,992,350 | 92.2330 | 13,834,950 | 15,000,000 | 14,993,500 | | 161 | | | 4.300 | 4.303 | MS | 189,917 | 645,000 | 02/29/2012 | 03/15/2042 |
| 37362@-AB-8 | GEORGIA TRANSMISSION CORP A-SR-SEC | | | 1 | 1 | 30,000,000 | 103.9300 | 31,179,000 | 30,000,000 | 30,000,000 | | | | | 4.810 | 4.839 | MJSD | 4,008 | 1,443,000 | 11/01/2010 | 12/30/2039 |
| 375558-AQ-6 | GILEAD SCIENCES INC SR UNSEC | | | 1 | 1FE | 34,699,700 | 102.9170 | 36,020,846 | 35,000,000 | 34,920,190 | | 32,956 | | | 4.500 | 4.608 | AO | 393,750 | 1,575,000 | 03/23/2011 | 04/01/2021 |
| 375558-AU-7 | GILEAD SCIENCES INC SR UNSEC | | | 1 | 1FE | 24,842,730 | 103.1950 | 25,695,623 | 24,900,000 | 24,880,475 | | 6,146 | | | 4.400 | 4.429 | JD | 91,300 | 1,095,600 | 12/06/2011 | 12/01/2021 |
| 375558-AW-3 | GILEAD SCIENCES INC SR UNSEC | | | 1 | 1FE | 5,590,984 | 99.8260 | 5,590,246 | 5,600,000 | 5,594,824 | | 711 | | | 3.700 | 3.719 | AO | 51,800 | 207,200 | 03/04/2014 | 04/01/2024 |
| 375558-BF-9 | GILEAD SCIENCES INC SR UNSEC | | | 1 | 1FE | 29,878,800 | 98.0680 | 29,420,389 | 30,000,000 | 29,911,919 | | 10,561 | | | 3.650 | 3.697 | MS | 365,000 | 1,095,000 | 09/09/2015 | 03/01/2026 |
| 375558-BG-7 | GILEAD SCIENCES INC SR UNSEC | | | 1 | 1FE | 9,667,505 | 101.0660 | 9,803,381 | 9,700,000 | 9,670,906 | | 1,138 | | | 4.600 | 4.626 | MS | 148,733 | 446,200 | 09/09/2015 | 09/01/2035 |
| 375558-BJ-1 | GILEAD SCIENCES INC SR UNSEC | | | 1 | 1FE | 49,215,810 | 91.2610 | 46,483,837 | 50,935,000 | 49,262,158 | | 44,006 | | | 4.000 | 4.266 | MS | 679,133 | 1,223,700 | 05/03/2018 | 09/01/2036 |
| 377372-AB-3 | GLAXOSMITHKLINE CAP INC CO.GUARNT | | | 1 | 1FE | 33,669,100 | 114.5610 | 40,096,240 | 35,000,000 | 34,056,743 | | 37,871 | | | 5.375 | 5.640 | AO | 397,153 | 1,881,250 | 08/11/2004 | 04/15/2034 |
| 377372-AE-7 | GLAXOSMITHKLINE CAP INC CO.GUARNT | | | 1 | 1FE | 20,237,882 | 125.7820 | 25,533,793 | 20,300,000 | 20,248,524 | | 1,317 | | | 6.375 | 6.398 | MN | 165,360 | 1,294,125 | 05/06/2008 | 05/15/2038 |
| 377372-AH-0 | GLAXOSMITHKLINE CAP INC CO.GUARNT | | | 1 | 1FE | 8,538,060 | 98.2880 | 8,477,311 | 8,625,000 | 8,585,320 | | 8,737 | | | 2.800 | 2.917 | MS | 69,096 | 241,500 | 03/13/2013 | 03/18/2023 |
| 377372-AJ-6 | GLAXOSMITHKLINE CAP INC CO.GUARNT | | | 1 | 1FE | 29,194,973 | 100.4740 | 30,142,318 | 30,000,000 | 29,277,976 | | 16,262 | | | 4.200 | 4.361 | MS | 360,500 | 1,260,000 | 07/01/2013 | 03/18/2043 |
| 378272-AF-5 | GLENCORE FUNDING LLC CO.GUARNT | | | 1 | 2FE | 61,013,438 | 98.1990 | 59,876,840 | 60,975,000 | 61,008,791 | | (6,889) | | | 4.125 | 4.111 | MN | 216,588 | 2,515,219 | 12/16/2016 | 05/30/2023 |
| 378272-AL-2 | GLENCORE FUNDING LLC CO.GUARNT | | | 1 | 2FE | 21,756,990 | 94.1410 | 20,946,373 | 22,250,000 | 21,913,697 | | 45,568 | | | 4.000 | 4.276 | AO | 185,417 | 890,000 | 05/22/2015 | 04/16/2025 |
| 378272-AN-8 | GLENCORE FUNDING LLC CO.GUARNT | | | 1 | 2FE | 39,606,400 | 91.1470 | 36,458,648 | 40,000,000 | 39,664,787 | | 33,569 | | | 4.000 | 4.121 | MS | 417,778 | 1,600,000 | 03/21/2017 | 03/27/2027 |
| 37875*-AA-2 | GLENN POOL TRUST II SR-SEC | | | 4 | 4FE | 12,698,788 | 97.0290 | 12,383,424 | 12,762,601 | 12,748,508 | | 5,623 | | | 6.000 | 6.178 | MON | 61,686 | 791,710 | 05/19/2011 | 08/02/2021 |
| 37958Y-AK-5 | GLOBALTRANZ ENTERPRISES-INC. SUB-UNSEC | | | | 4Z | 18,468,750 | 98.4980 | 18,468,427 | 18,750,000 | 18,467,784 | | (966) | | | 10.803 | 10.815 | MJSD | 5,627 | 257,554 | 11/13/2018 | 10/23/2026 |
| 38119#-AD-6 | GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC | | | 1 | 1 | 83,384,990 | 102.0190 | 85,068,533 | 83,384,990 | 83,384,990 | | | | | 4.950 | 4.945 | FA | 1,628,406 | 4,127,556 | 08/11/2011 | 08/10/2041 |
| 38141E-C2-3 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 49,934,000 | 97.7500 | 48,875,000 | 50,000,000 | 49,960,481 | | 6,309 | | | 3.850 | 3.866 | JJ | 925,069 | 1,925,000 | 06/30/2014 | 07/08/2024 |
| 38141G-ES-9 | GOLDMAN SACHS GROUP INC SUBORD | | | 1 | 2FE | 7,927,812 | 105.3530 | 8,373,456 | 7,948,000 | 7,937,971 | | 948 | | | 5.950 | 5.970 | JJ | 218,062 | 472,906 | 11/02/2006 | 01/15/2027 |
| 38141G-GS-7 | GOLDMAN SACHS GROUP INC SR UNSEC | | | | 1FE | 16,802,286 | 104.6990 | 17,615,612 | 16,825,000 | 16,816,632 | | 2,432 | | | 5.750 | 5.768 | JJ | 421,910 | 967,438 | 01/19/2012 | 01/24/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38141G-VM-3 | GOLDMAN SACHS GROUP INC SR UNSEC | | | | 1FE | 19,939,600 | 98.6710 | 19,734,101 | 20,000,000 | 19,965,791 | | 5,842 | | | 4.000 | 4.037 | MS | 262,222 | 800,000 | 02/26/2014 | 03/03/2024 |
| 38141G-VR-2 | GOLDMAN SACHS GROUP INC SUBORD | | | | 2FE | 24,184,800 | 95.8060 | 23,328,744 | 24,350,000 | 24,229,881 | | 14,890 | | | 4.250 | 4.335 | AO | 201,226 | 1,034,875 | 12/03/2015 | 10/21/2025 |
| 38141G-VS-0 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 3,195,459 | 95.4720 | 3,078,972 | 3,225,000 | 3,196,994 | | 505 | | | 4.750 | 4.808 | AO | 29,786 | 153,188 | 10/16/2015 | 10/21/2045 |
| 38141G-WL-4 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 13,875,000 | 92.9890 | 12,902,181 | 13,875,000 | 13,875,000 | | | | | 3.691 | 3.691 | JD | 36,987 | 512,126 | 05/31/2017 | 06/05/2028 |
| 38141G-WQ-3 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 8,325,000 | 93.7300 | 7,803,023 | 8,325,000 | 8,325,000 | | | | | 3.272 | 3.272 | MS | 69,612 | 272,394 | 09/26/2017 | 09/29/2025 |
| 38143U-8H-7 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 19,654,493 | 94.6100 | 18,638,216 | 19,700,000 | 19,665,784 | | 4,098 | | | 3.750 | 3.778 | FA | 258,563 | 738,750 | 02/22/2016 | 02/25/2026 |
| 38145G-AH-3 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 13,789,193 | 92.4140 | 12,776,216 | 13,825,000 | 13,795,800 | | 3,166 | | | 3.500 | 3.531 | MN | 60,484 | 483,875 | 11/10/2016 | 11/16/2026 |
| 38148L-AC-0 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 14,891,850 | 94.8310 | 14,224,646 | 15,000,000 | 14,922,987 | | 11,187 | | | 3.500 | 3.595 | JJ | 230,417 | 525,000 | 02/24/2016 | 01/23/2025 |
| 38148L-AE-6 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 23,573,847 | 95.7190 | 22,637,570 | 23,650,000 | 23,598,117 | | 7,053 | | | 3.750 | 3.789 | MN | 96,078 | 886,875 | 05/19/2015 | 05/22/2025 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 18,001,752 | 87.9690 | 15,834,405 | 18,000,000 | 18,001,683 | | (59) | | | 4.017 | 4.016 | AO | 122,519 | 723,060 | 10/24/2017 | 10/31/2038 |
| 382388-AL-0 | GOODRICH CORP SR UNSEC | | | | 2FE | 3,045,840 | 121.8330 | 3,654,990 | 3,000,000 | 3,037,161 | | (905) | | | 7.000 | 6.883 | AO | 44,333 | 210,000 | 11/04/2003 | 04/15/2038 |
| 382388-AU-0 | GOODRICH CORP SR UNSEC | | | 1 | 2FE | 9,996,084 | 119.4740 | 11,947,400 | 10,000,000 | 9,998,005 | | (166) | | | 6.800 | 6.802 | JJ | 340,000 | 680,000 | 10/04/2006 | 07/01/2036 |
| 38238Q-AF-3 | GOODRICH CORP SR UNSEC | | | | 2FE | 19,894,000 | 114.0190 | 22,803,800 | 20,000,000 | 19,954,881 | | 5,549 | | | 7.750 | 7.797 | AO | 327,222 | 1,550,000 | 05/10/1995 | 05/19/2025 |
| 38238Q-AL-0 | GOODRICH CORP SR UNSEC | | | | 2FE | 29,753,268 | 115.7820 | 34,734,600 | 30,000,000 | 29,870,691 | | 10,130 | | | 7.100 | 7.166 | MN | 272,167 | 2,130,000 | 02/19/1998 | 11/15/2027 |
| 382550-BF-7 | GOODYEAR TIRE & RUBBER CO.GUARNT | | | 1 | 3FE | 55,413,630 | 90.0000 | 49,500,000 | 55,000,000 | 55,300,853 | | (44,632) | | | 5.000 | 4.883 | MN | 236,806 | 2,750,000 | 01/17/2017 | 05/31/2026 |
| 382550-BG-5 | GOODYEAR TIRE & RUBBER CO.GUARNT | LS | | 1 | 3FE | 20,685,000 | 87.7500 | 18,866,250 | 21,500,000 | 20,723,697 | | 38,927 | | | 4.875 | 5.415 | MS | 308,615 | 804,375 | 07/02/2018 | 03/15/2027 |
| 383909-AE-8 | WR GRACE & CO-CONN CO.GUARNT | | | 1 | 3FE | 16,824,375 | 99.0000 | 16,335,000 | 16,500,000 | 16,672,490 | | (58,015) | | | 5.125 | 4.713 | AO | 211,406 | 845,625 | 06/24/2016 | 10/01/2021 |
| 383909-AF-5 | WR GRACE & CO-CONN CO.GUARNT | | | 1 | 3FE | 14,477,963 | 99.5000 | 13,969,800 | 14,040,000 | 14,358,652 | | (46,922) | | | 5.625 | 5.161 | AO | 197,438 | 789,750 | 02/14/2017 | 10/01/2024 |
| 384637-AA-2 | GRAHAM HOLDINGS CO CO.GUARNT | | | 1 | 3FE | 25,031,250 | 100.2500 | 25,062,500 | 25,000,000 | 25,028,634 | | (2,616) | | | 5.750 | 5.725 | JD | 119,792 | 722,743 | 05/24/2018 | 06/01/2026 |
| 386088-AF-5 | DIAGEO INVESTMENT CORP CO.GUARNT | | | | 1FE | 19,684,351 | 115.6300 | 23,126,000 | 20,000,000 | 19,861,787 | | 30,814 | | | 8.000 | 8.220 | MS | 471,111 | 1,600,000 | 10/31/2000 | 09/15/2022 |
| 38869P-AK-0 | GRAPHIC PACKAGING INTERN CO.GUARNT | | | 1 | 3FE | 27,976,970 | 99.7500 | 28,056,683 | 28,127,000 | 28,076,309 | | 20,416 | | | 4.750 | 4.834 | AO | 282,051 | 1,336,033 | 12/13/2013 | 04/15/2021 |
| 38869P-AL-8 | GRAPHIC PACKAGING INTERN CO.GUARNT | | | 1 | 3FE | 7,000,000 | 98.5000 | 6,895,000 | 7,000,000 | 7,000,000 | | | | | 4.875 | 4.875 | MN | 43,604 | 341,250 | 10/23/2014 | 11/15/2022 |
| 38869P-AM-6 | GRAPHIC PACKAGING INTERN CO.GUARNT | LS | | 1 | 3FE | 20,000,000 | 94.0000 | 18,800,000 | 20,000,000 | 20,000,000 | | | | | 4.125 | 4.125 | FA | 311,667 | 825,000 | 08/08/2016 | 08/15/2024 |
| 389284-AA-8 | GRAY TELEVISION INC SR UNSEC | | | 2 | 4FE | 2,000,000 | 97.4920 | 1,949,840 | 2,000,000 | 2,000,000 | | | | | 7.000 | 7.000 | MN | 17,500 | | 11/01/2018 | 05/15/2027 |
| 389375-AJ-5 | GRAY TELEVISION INC CO.GUARNT | | | 1 | 4FE | 19,268,206 | 93.2300 | 18,417,587 | 19,755,000 | 19,346,881 | | 38,725 | | | 5.875 | 6.221 | JJ | 535,168 | 1,013,731 | 08/20/2018 | 07/15/2026 |
| 389375-AK-2 | GRAY TELEVISION INC CO.GUARNT | | | 1 | 4FE | 18,970,270 | 92.2000 | 18,102,548 | 19,634,000 | 19,097,463 | | 70,011 | | | 5.125 | 5.677 | AO | 212,429 | 889,393 | 04/17/2018 | 10/15/2024 |
| 38991#-AA-5 | GREASE MONKEY INTL-LLC SUB-UNSEC | | | | 5GI | 16,240,822 | 100.0000 | 16,240,822 | 16,240,822 | 16,240,822 | | | | | 11.500 | 11.667 | MJSD | 5,188 | 1,886,776 | 12/31/2018 | 04/30/2023 |
| 38991#-AB-3 | GREASE MONKEY INTL-LLC INCREMENTAL SR SUB NOTE | | | | 4Z | 4,900,000 | 100.0000 | 4,900,000 | 4,900,000 | 4,900,000 | | | | | 11.500 | 11.662 | MJSD | 1,565 | 140,875 | 11/19/2018 | 05/01/2023 |
| 39121J-A#-7 | GREAT RIVER ENERGY SR-SEC | | | 1 | 1 | 21,000,000 | 118.0760 | 24,795,960 | 21,000,000 | 21,000,000 | | | | | 6.940 | 6.940 | JJ | 728,700 | 1,457,400 | 09/02/2009 | 07/01/2031 |
| 39121J-A@-9 | GREAT RIVER ENERGY SR-SEC | | | 1 | 1 | 25,000,000 | 107.9050 | 26,976,250 | 25,000,000 | 25,000,000 | | | | | 6.060 | 6.061 | JJ | 757,500 | 1,515,000 | 09/02/2009 | 07/01/2026 |
| 39121J-AE-0 | GREAT RIVER ENERGY 1ST MORTG | | | 1 | 1FE | 7,752,632 | 113.6580 | 10,515,403 | 9,251,793 | 8,390,716 | | 27,000 | | | 6.254 | 8.063 | JJ | 289,304 | 578,607 | 11/13/2008 | 07/01/2038 |
| 39121J-AG-5 | GREAT RIVER ENERGY 1ST MORTG | | | 1 | 1FE | 2,107,444 | 128.8360 | 2,715,146 | 2,107,444 | 2,107,444 | | | | | 7.233 | 7.234 | JJ | 76,216 | 152,431 | 04/23/2008 | 07/01/2038 |
| 39121J-AH-3 | GREAT RIVER ENERGY 1ST MORTG | | | 1 | 1FE | 32,856,483 | 102.9960 | 34,458,342 | 33,456,000 | 33,034,336 | | 26,568 | | | 4.478 | 4.619 | JJ | 749,080 | 1,498,160 | 07/23/2014 | 07/01/2030 |
| 39121J-B#-6 | GREAT RIVER ENERGY C-SR-SEC | | | 1 | 1 | 15,000,000 | 93.0270 | 13,954,050 | 15,000,000 | 15,000,000 | | | | | 4.620 | 4.620 | AO | 173,250 | 693,000 | 02/04/2015 | 10/01/2044 |
| 39121J-B*-0 | GREAT RIVER ENERGY A-SR-SEC | | | 1 | 1 | 12,000,000 | 95.9180 | 11,510,160 | 12,000,000 | 12,000,000 | | | | | 3.760 | 3.760 | AO | 112,800 | 451,200 | 02/04/2015 | 10/01/2028 |
| 39121J-B@-8 | GREAT RIVER ENERGY B-SR-SEC | | | 1 | 1 | 25,000,000 | 92.3040 | 23,076,000 | 25,000,000 | 25,000,000 | | | | | 4.110 | 4.110 | AO | 256,875 | 1,027,500 | 02/04/2015 | 10/01/2035 |
| 39122@-AA-7 | GREAT RIVER HYDRO-LLC | | | | 2PL | 55,000,000 | 101.6560 | 55,910,800 | 55,000,000 | 55,000,000 | | | | | 4.940 | 4.942 | FA | 913,214 | 2,717,000 | 04/18/2017 | 04/19/2032 |
| 39278*-AA-1 | GREEN COUNTRY ENERGY-LLC SR-SEC | | | 1 | 3FE | 17,582,102 | 105.8610 | 18,612,589 | 17,582,102 | 17,582,102 | | | | | 7.210 | 7.275 | FMAN | 179,587 | 1,267,670 | 06/10/2003 | 02/10/2024 |
| 393154-J*-1 | GREEN MOUNTAIN POWER CORP SR-SEC | | | 1 | 1 | 8,000,000 | 115.1980 | 9,215,840 | 8,000,000 | 8,000,000 | | | | | 6.170 | 6.170 | JD | 41,133 | 493,600 | 12/13/2007 | 12/01/2037 |
| 393154-M#-3 | GREEN MOUNTAIN POWER CORP SR-SEC | | | | 1 | 5,000,000 | 97.9380 | 4,896,900 | 5,000,000 | 5,000,000 | | | | | 4.070 | 4.070 | JJ | 97,228 | 203,500 | 01/09/2014 | 01/09/2029 |
| 393154-N*-6 | GREEN MOUNTAIN POWER CORP SR-SEC | | | | 1 | 10,000,000 | 96.9890 | 9,698,900 | 10,000,000 | 10,000,000 | | | | | 4.390 | 4.390 | JD | 18,292 | 439,000 | 12/16/2013 | 12/16/2033 |
| 393154-N@-4 | GREEN MOUNTAIN POWER CORP SR-SEC | | | | 1 | 15,000,000 | 101.3150 | 15,197,250 | 15,000,000 | 15,000,000 | | | | | 4.890 | 4.890 | JD | 30,563 | 733,500 | 12/16/2013 | 12/16/2043 |
| 393154-P*-4 | GREEN MOUNTAIN POWER CORP SR-SEC | | | | 1 | 12,000,000 | 92.3170 | 11,078,040 | 12,000,000 | 12,000,000 | | | | | 4.260 | 4.260 | JD | 22,720 | 511,200 | 09/29/2015 | 12/15/2045 |
| 39808C-A*-6 | GRIDIRON FDG LLC | | | 4 | 2PL | 50,000,000 | 86.8250 | 43,412,500 | 50,000,000 | 50,000,000 | | | | | 5.640 | 5.679 | MJSD | 7,833 | 2,820,000 | 05/15/2017 | 06/30/2027 |
| 402479-CA-5 | GULF POWER CO SR UNSEC | | | 1 | 1FE | 14,997,600 | 101.5490 | 15,232,350 | 15,000,000 | 14,999,633 | | 271 | | | 4.750 | 4.752 | AO | 150,417 | 712,500 | 04/06/2010 | 04/15/2020 |
| 402479-CD-9 | GULF POWER CO SR UNSEC | | | 1 | 1FE | 7,987,680 | 107.5010 | 8,600,080 | 8,000,000 | 7,988,783 | | 230 | | | 5.000 | 5.010 | JD | 17,778 | 400,000 | 06/10/2013 | 06/15/2043 |
| 402524-AE-2 | GULF SOUTH PIPELINE SR UNSEC | | | 1 | 2FE | 24,910,258 | 99.0860 | 24,771,557 | 25,000,000 | 24,963,360 | | 9,699 | | | 4.000 | 4.046 | JD | 44,444 | 1,000,000 | 06/12/2012 | 06/15/2022 |
| 404030-AH-1 | H&E EQUIPMENT SERVICES CO.GUARNT | | | 1 | 4FE | 14,150,000 | 91.7500 | 13,762,500 | 15,000,000 | 14,167,656 | | 17,656 | | | 5.625 | 6.669 | MS | 281,250 | | 10/31/2018 | 09/01/2025 |
| 404119-BN-8 | HCA INC SR SEC | | | 1 | 3FE | 44,706,250 | 99.0000 | 44,550,000 | 45,000,000 | 44,820,744 | | 29,287 | | | 5.000 | 5.088 | MS | 662,500 | 2,250,000 | 12/11/2014 | 03/15/2024 |
| 404119-BQ-1 | HCA INC SR SEC | | | 1 | 3FE | 25,000,000 | 99.5000 | 24,875,000 | 25,000,000 | 25,000,000 | | | | | 5.250 | 5.250 | AO | 277,083 | 1,312,500 | 10/07/2014 | 04/15/2025 |
| 404119-BR-9 | HCA INC CO.GUARNT | | | 1 | 3FE | 27,100,000 | 97.5000 | 25,983,750 | 26,650,000 | 26,957,804 | | (42,354) | | | 5.375 | 5.151 | FA | 596,849 | 1,432,438 | 05/06/2015 | 02/01/2025 |
| 404119-BS-7 | HCA INC CO.GUARNT | | | 1 | 3FE | 15,000,000 | 99.5000 | 14,925,000 | 15,000,000 | 15,000,000 | | | | | 5.875 | 5.875 | FA | 332,917 | 881,250 | 11/09/2015 | 02/15/2026 |
| 404121-AC-9 | HCA INC SR SEC | | | 1 | 3FE | 25,752,500 | 102.5000 | 26,275,875 | 25,635,000 | 25,654,261 | | (16,090) | | | 6.500 | 6.429 | FA | 629,482 | 1,666,275 | 07/28/2011 | 02/15/2020 |
| 404121-AE-5 | HCA INC SR SEC | | | 1 | 3FE | 4,130,000 | 102.5000 | 4,100,000 | 4,000,000 | 4,057,517 | | (16,060) | | | 5.875 | 5.380 | MS | 69,194 | 235,000 | 12/17/2013 | 03/15/2022 |
| 404121-AJ-4 | HCA INC CO.GUARNT | | | 2 | 3FE | 32,650,000 | 96.5000 | 31,507,250 | 32,650,000 | 32,650,000 | | | | | 5.625 | 5.625 | MS | 653,000 | | 08/09/2018 | 09/01/2028 |
| 40415R-AS-4 | HD SUPPLY INC CO.GUARNT | | | 2 | 3FE | 50,000,000 | 96.8590 | 48,429,500 | 50,000,000 | 50,000,000 | | | | | 5.375 | 5.375 | AO | 597,222 | | 10/01/2018 | 10/15/2026 |
| 40420Q-AB-3 | HSBC BANK USA NA SUBORD | | | | 1FE | 39,702,000 | 108.5840 | 43,433,600 | 40,000,000 | 39,778,013 | | 7,870 | | | 5.625 | 5.677 | FA | 850,000 | 2,250,000 | 08/10/2005 | 08/15/2035 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 40447@-AF-2 | HMSHOST CORP A-SR | | | 1 | 1PL | 15,000,000 | 100.2170 | 15,032,550 | 15,000,000 | 15,000,000 | | | | | 4.750 | 4.750 | MS | 237,500 | 712,500 | 03/14/2013 | 09/01/2020 |
| 40447@-AG-0 | HMSHOST CORP B-SR | | | 1 | 1PL | 30,000,000 | 100.4340 | 30,130,200 | 30,000,000 | 30,000,000 | | | | | 4.970 | 4.970 | MS | 497,000 | 1,491,000 | 03/14/2013 | 09/01/2021 |
| 40447@-AH-8 | HMSHOST CORP C-SR | | | 1 | 1PL | 30,000,000 | 100.6030 | 30,180,900 | 30,000,000 | 30,000,000 | | | | | 5.400 | 5.400 | MS | 540,000 | 1,620,000 | 03/14/2013 | 09/01/2024 |
| 40460H-AA-9 | HA WILDCAT LLC SR-UNSEC | | | 4 | 2FE | 24,774,168 | 96.2000 | 23,832,750 | 24,774,168 | 24,774,168 | | | | | 4.121 | 4.142 | JAJO | 221,204 | 845,114 | 12/21/2017 | 06/30/2027 |
| 404650-AA-0 | HSRE CORE HLDG I-LLC | | | | 2 | 15,000,000 | 97.5680 | 14,635,200 | 15,000,000 | 15,000,000 | | | | | 4.130 | 4.130 | JJ | 302,867 | 619,500 | 07/05/2017 | 07/05/2025 |
| 404650-AB-8 | HSRE CORE HLDG I-LLC | | | | 2 | 15,000,000 | 97.2390 | 14,585,850 | 15,000,000 | 15,000,000 | | | | | 4.230 | 4.230 | JJ | 310,200 | 634,500 | 07/05/2017 | 07/05/2026 |
| 404650-AC-6 | HSRE CORE HLDG I-LLC | | | | 2 | 10,000,000 | 97.0780 | 9,707,800 | 10,000,000 | 10,000,000 | | | | | 4.300 | 4.300 | AO | 105,111 | 430,000 | 04/05/2017 | 04/03/2027 |
| 404650-AD-4 | HSRE CORE HLDG I-LLC SR-UNSEC | | | | 2 | 21,000,000 | 98.0620 | 20,593,020 | 21,000,000 | 21,000,000 | | | | | 4.210 | 4.210 | MN | 144,894 | 442,050 | 05/02/2018 | 05/02/2026 |
| 404650-AE-2 | HSRE CORE HLDG I-LLC B-SR-UNSEC | | | | 2 | 35,000,000 | 99.0410 | 34,664,350 | 35,000,000 | 35,000,000 | | | | | 4.150 | 4.150 | JJ | 693,972 | | 07/09/2018 | 07/09/2025 |
| 404650-AF-9 | HSRE CORE HLDG I-LLC C-SR-UNSEC | | | | 2 | 24,000,000 | 98.3800 | 23,611,200 | 24,000,000 | 24,000,000 | | | | | 4.250 | 4.250 | FA | 408,000 | | 08/07/2018 | 08/07/2026 |
| 40471#-AA-0 | HY CITE CORPORATION | | | | 5 | 25,000,000 | 100.0000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | 14.000 | 14.254 | MJSD | 9,722 | 3,606,944 | 01/16/2018 | 12/20/2024 |
| 40573L-AU-0 | CIGNA CORP CO.GUARNT | | | 2 | 2FE | 16,956,061 | 99.1600 | 16,857,162 | 17,000,000 | 16,956,116 | | 56 | | | 4.800 | 4.821 | FA | 235,733 | | 09/19/2018 | 08/15/2038 |
| 40573L-AW-6 | CIGNA CORP CO.GUARNT | | | 2 | 2FE | 17,932,882 | 97.9740 | 17,635,293 | 18,000,000 | 17,933,302 | | 420 | | | 4.900 | 4.922 | JD | 254,800 | | 09/19/2018 | 12/15/2048 |
| 406216-BD-2 | HALLIBURTON CO SR UNSEC | | | 1 | 2FE | 69,836,200 | 99.2560 | 69,479,200 | 70,000,000 | 69,917,601 | | 16,288 | | | 3.500 | 3.528 | FA | 1,020,833 | 2,450,000 | 07/29/2013 | 08/01/2023 |
| 40624@-AC-4 | HALLMARK CARDS INC SR | | | | 2 | 66,666,667 | 115.7290 | 77,152,667 | 66,666,667 | 66,666,667 | | | | | 9.160 | 9.160 | JJ | 2,680,148 | 6,106,667 | 07/23/1992 | 07/23/2022 |
| 410345-AJ-1 | HANESBRANDS INC CO.GUARNT | | | 1 | 3FE | 17,277,500 | 93.7500 | 16,242,188 | 17,325,000 | 17,288,315 | | 5,855 | | | 4.625 | 4.670 | MN | 102,386 | 801,281 | 03/07/2017 | 05/15/2024 |
| 410345-AL-6 | HANESBRANDS INC CO.GUARNT | | | 1 | 3FE | 51,738,125 | 90.1250 | 46,414,375 | 51,500,000 | 51,698,994 | | (23,361) | | | 4.875 | 4.810 | MN | 320,802 | 2,510,625 | 11/03/2017 | 05/15/2026 |
| 41163G-AF-8 | RELX INC SR UNSEC | | | 1 | 2FE | 24,846,790 | 116.4450 | 29,111,250 | 25,000,000 | 24,919,403 | | 6,545 | | | 7.200 | 7.251 | FA | 750,000 | 1,800,000 | 05/10/1999 | 08/01/2027 |
| 41242*-AS-1 | HARDWOOD FDG-LLC Q-SR-SEC | | | 1 | 1FE | 7,724,446 | 98.6470 | 7,619,935 | 7,724,446 | 7,724,446 | | | | | 3.380 | 3.380 | JD | 17,406 | 261,086 | 06/07/2013 | 06/07/2023 |
| 41242*-AT-9 | HARDWOOD FDG-LLC R-SR-SEC | | | 1 | 1FE | 14,273,466 | 97.9220 | 13,976,863 | 14,273,466 | 14,273,466 | | | | | 3.530 | 3.530 | JD | 33,590 | 503,853 | 06/07/2013 | 06/07/2025 |
| 41242*-AU-6 | HARDWOOD FDG-LLC S-SR-SEC | | | 1 | 1FE | 15,000,000 | 95.2220 | 14,283,300 | 15,000,000 | 15,000,000 | | | | | 3.780 | 3.780 | JD | 37,800 | 567,000 | 06/07/2013 | 06/07/2028 |
| 41242*-BG-6 | HARDWOOD FDG-LLC | | | | 1PL | 12,000,000 | 92.8180 | 11,138,160 | 12,000,000 | 12,000,000 | | | | | 3.530 | 3.530 | JD | 28,240 | 423,600 | 06/07/2017 | 06/07/2029 |
| 41242*-BH-4 | HARDWOOD FDG-LLC | | | | 1PL | 18,000,000 | 92.1610 | 16,588,980 | 18,000,000 | 18,000,000 | | | | | 3.680 | 3.680 | JD | 44,160 | 662,400 | 06/07/2017 | 06/07/2032 |
| 41242*-BN-1 | HARDWOOD FDG-LLC SR-UNSEC | | | | 1PL | 35,000,000 | 95.5660 | 33,448,100 | 35,000,000 | 35,000,000 | | | | | 4.230 | 4.230 | JD | 357,788 | | 10/04/2018 | 06/07/2038 |
| 413086-AH-2 | HARMAN INTL IND SR UNSEC | | | 1 | 2FE | 36,763,822 | 100.2450 | 37,471,581 | 37,380,000 | 36,949,011 | | 57,436 | | | 4.150 | 4.359 | MN | 198,218 | 1,551,270 | 12/01/2015 | 05/15/2025 |
| 416515-AP-9 | HARTFORD FINL SVCS GRP SR UNSEC | | | 1 | 2FE | 4,050,800 | 115.3530 | 9,228,240 | 8,000,000 | 4,234,500 | | 30,045 | | | 6.100 | 12.300 | AO | 122,000 | 488,000 | 03/31/2009 | 10/01/2041 |
| 416515-BD-5 | HARTFORD FINL SVCS GRP SR UNSEC | | | 1 | 2FE | 1,979,940 | 93.3980 | 1,867,956 | 2,000,000 | 1,980,201 | | 261 | | | 4.400 | 4.461 | MS | 25,911 | 44,000 | 03/13/2018 | 03/15/2048 |
| 41975*-AJ-4 | HAWAII ELECTRIC LIGHT CO-INC. B-SR-UNSEC | | | 1 | 2 | 9,400,000 | 100.2120 | 9,419,928 | 9,400,000 | 9,400,000 | | | | | 4.550 | 4.550 | MN | 71,283 | 427,700 | 04/19/2012 | 11/01/2023 |
| 41975*-AP-0 | HAWAII ELECTRIC LIGHT CO-INC. 2018A-SR-UNSEC | | | | 2 | 7,500,000 | 98.6300 | 7,397,250 | 7,500,000 | 7,500,000 | | | | | 4.380 | 4.380 | MN | 28,288 | 164,250 | 05/30/2018 | 05/30/2028 |
| 419866-C#-3 | HAWAIIAN ELECTRIC INDUSTRIES-I C-SR-UNSEC | | | 1 | 2 | 23,500,000 | 100.2090 | 23,549,115 | 23,500,000 | 23,500,000 | | | | | 4.550 | 4.550 | MN | 178,208 | 1,069,250 | 04/19/2012 | 11/01/2023 |
| 419866-C@-5 | HAWAIIAN ELECTRIC INDUSTRIES-I B-SR-UNSEC | | | 1 | 2 | 22,800,000 | 99.8340 | 22,762,152 | 22,800,000 | 22,800,000 | | | | | 4.030 | 4.030 | JJ | 459,420 | 918,840 | 04/19/2012 | 01/01/2020 |
| 419866-E*-5 | HAWAIIAN ELECTRIC INDUSTRIES-I SR-UNSEC | | | 1 | 2 | 17,000,000 | 100.1760 | 17,029,920 | 17,000,000 | 17,000,000 | | | | | 4.450 | 4.450 | JD | 63,042 | 756,500 | 10/03/2013 | 12/01/2022 |
| 419866-G*-3 | HAWAIIAN ELECTRIC CO-INC. 2018A-SR-UNSEC | | | | 2 | 47,000,000 | 98.8280 | 46,449,160 | 47,000,000 | 47,000,000 | | | | | 4.380 | 4.380 | MN | 177,268 | 1,029,300 | 05/30/2018 | 05/30/2028 |
| 421924-BK-6 | ENCOMPASS HEALTH CORP CO.GUARNT | | | 1 | 4FE | 28,156,250 | 99.0000 | 27,720,000 | 28,000,000 | 28,072,257 | | (45,949) | | | 5.750 | 5.574 | MN | 268,333 | 1,437,500 | 12/10/2018 | 11/01/2024 |
| 421924-BN-0 | ENCOMPASS HEALTH CORP CO.GUARNT | | | 1 | 4FE | 7,500,000 | 98.0000 | 7,350,000 | 7,500,000 | 7,500,000 | | | | | 5.125 | 5.125 | MS | 113,177 | 384,375 | 03/09/2015 | 03/15/2023 |
| 421924-BT-7 | ENCOMPASS HEALTH CORP CO.GUARNT | | | 1 | 4FE | 6,265,238 | 97.5000 | 6,113,250 | 6,270,000 | 6,265,292 | | 54 | | | 5.750 | 5.763 | MS | 106,155 | 287,500 | 12/12/2018 | 09/15/2025 |
| 421946-AH-7 | HEALTHCARE REALTY TRUST SR UNSEC | | | 1 | 2FE | 34,864,531 | 98.4580 | 35,970,727 | 36,534,000 | 35,707,742 | | 170,939 | | | 3.750 | 4.331 | AO | 289,227 | 1,370,025 | 03/28/2017 | 04/15/2023 |
| 421946-AJ-3 | HEALTHCARE REALTY TRUST SR UNSEC | | | 1 | 2FE | 35,363,375 | 97.4770 | 34,697,807 | 35,596,000 | 35,440,907 | | 19,633 | | | 3.875 | 3.949 | MN | 229,891 | 1,379,345 | 10/13/2016 | 05/01/2025 |
| 421946-AK-0 | HEALTHCARE REALTY TRUST SR UNSEC | | | 1 | 2FE | 12,565,336 | 93.9570 | 12,219,092 | 13,005,000 | 12,586,750 | | 21,255 | | | 3.625 | 4.049 | JJ | 217,382 | 230,570 | 10/29/2018 | 01/15/2028 |
| 42217K-BF-2 | WELLTOWER INC SR UNSEC | | | 1 | 2FE | 42,079,501 | 98.7350 | 41,002,871 | 41,528,000 | 41,957,474 | | (64,000) | | | 4.000 | 3.803 | JD | 138,427 | 1,661,120 | 09/29/2016 | 06/01/2025 |
| 42225U-AB-0 | HEALTHCARE TRUST OF AMER CO.GUARNT | | | 1 | 2FE | 34,847,972 | 98.4570 | 35,034,790 | 35,584,000 | 35,206,314 | | 78,700 | | | 3.700 | 3.970 | AO | 277,951 | 1,316,608 | 01/13/2016 | 04/15/2023 |
| 42225U-AC-8 | HEALTHCARE TRUST OF AMER CO.GUARNT | | | 1 | 2FE | 21,710,776 | 99.4890 | 21,812,861 | 21,925,000 | 21,826,469 | | 36,461 | | | 3.375 | 3.562 | JJ | 341,208 | 739,969 | 12/09/2015 | 07/15/2021 |
| 42225U-AD-6 | HEALTHCARE TRUST OF AMER CO.GUARNT | | | 1 | 2FE | 38,367,655 | 94.0390 | 36,181,599 | 38,475,000 | 38,391,163 | | 9,485 | | | 3.500 | 3.533 | FA | 561,094 | 1,346,625 | 07/07/2016 | 08/01/2026 |
| 42225U-AF-1 | HEALTHCARE TRUST OF AMER CO.GUARNT | | | 1 | 2FE | 16,736,593 | 95.2680 | 15,987,876 | 16,782,000 | 16,743,412 | | 3,655 | | | 3.750 | 3.781 | JJ | 314,663 | 669,532 | 09/06/2017 | 07/01/2027 |
| 42241@-AB-5 | HEARST COMMUNICATIONS INC. SR | | | 1 | 1 | 60,000,000 | 102.2850 | 61,371,000 | 60,000,000 | 60,000,000 | | | | | 5.290 | 5.290 | JD | 264,500 | 3,174,000 | 12/01/2009 | 12/01/2019 |
| 42241@-AE-9 | HEARST COMMUNICATIONS-INC. A-SR-UNSEC | | | 1 | 1 | 95,000,000 | 102.9550 | 97,807,250 | 95,000,000 | 95,000,000 | | | | | 3.850 | 3.850 | AO | 914,375 | 3,657,500 | 04/08/2014 | 04/08/2024 |
| 42241@-AJ-8 | HEARST COMMUNICATIONS-INC. SR-UNSEC | | | | 1 | 10,000,000 | 100.7700 | 10,077,000 | 10,000,000 | 10,000,000 | | | | | 4.020 | 4.020 | JD | 33,500 | 202,117 | 05/31/2018 | 06/01/2028 |
| 42241@-AK-5 | HEARST COMMUNICATIONS-INC. SR-UNSEC | | | | 1 | 40,000,000 | 100.8470 | 40,338,800 | 40,000,000 | 40,000,000 | | | | | 4.120 | 4.120 | JD | 137,333 | 828,578 | 05/31/2018 | 06/01/2030 |
| 42241@-AL-3 | HEARST COMMUNICATIONS-INC. SR-UNSEC | | | | 1 | 50,000,000 | 100.9020 | 50,451,000 | 50,000,000 | 50,000,000 | | | | | 4.270 | 4.270 | JD | 177,917 | 1,073,431 | 05/31/2018 | 06/01/2033 |
| 42249#-AB-5 | HEALTHPARTNERS-INC. SR-UNSEC | | | | 1Z | 50,000,000 | 103.6620 | 51,831,000 | 50,000,000 | 50,000,000 | | | | | 4.620 | 4.620 | JJ | 385,000 | | 11/01/2018 | 07/01/2048 |
| 42251#-AB-0 | HEB GROCERY CO LP B-SR-UNSEC | | | 1 | 1 | 10,000,000 | 104.7330 | 10,473,300 | 10,000,000 | 10,000,000 | | | | | 6.050 | 6.050 | JJ | 302,500 | 605,000 | 07/15/2004 | 07/01/2021 |
| 42251#-AC-8 | HEB GROCERY CO LP C-SR-UNSEC | | | 1 | 1 | 7,000,000 | 109.8270 | 7,687,890 | 7,000,000 | 7,000,000 | | | | | 6.320 | 6.320 | JJ | 221,200 | 442,400 | 07/15/2004 | 07/01/2024 |
| 42251#-AH-7 | HEB GROCERY CO LP E-SR | | | 1 | 1 | 2,000,000 | 108.2990 | 2,165,980 | 2,000,000 | 2,000,000 | | | | | 6.220 | 6.220 | JD | 10,367 | 124,400 | 05/26/2006 | 06/01/2023 |
| 42251#-AJ-3 | HEB GROCERY CO LP F-SR | | | 1 | 1 | 8,000,000 | 112.9560 | 9,036,480 | 8,000,000 | 8,000,000 | | | | | 6.370 | 6.370 | JD | 42,467 | 509,600 | 05/26/2006 | 06/01/2027 |
| 42251#-AV-6 | HEB GROCERY CO LP B-SR-UNSEC | | | 1 | 1 | 12,000,000 | 90.1370 | 10,816,440 | 12,000,000 | 12,000,000 | | | | | 3.670 | 3.670 | MS | 111,323 | 440,400 | 01/29/2016 | 03/30/2033 |
| 42251#-AX-2 | HEB GROCERY CO LP D-SR-UNSEC | | | 1 | 1 | 15,000,000 | 90.3090 | 13,546,350 | 15,000,000 | 15,000,000 | | | | | 4.030 | 4.030 | MS | 152,804 | 604,500 | 01/29/2016 | 03/30/2037 |
| 42280#-AD-1 | THE HEICO COS-L.L.C. A-SR | | | 1 | 2 | 2,800,000 | 101.9250 | 2,853,900 | 2,800,000 | 2,800,000 | | | | | 6.050 | 6.050 | JD | 4,706 | 169,400 | 12/21/2010 | 12/21/2020 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 42280#-AG-4 | THE HEICO COS-L.L.C. | | | 4 | 2 | 25,000,000 | 91.6770 | 22,919,250 | 25,000,000 | 25,000,000 | | | | | 3.720 | 3.720 | MN | 113,667 | 930,000 | 11/17/2016 | 11/17/2028 |
| 423074-AS-2 | KRAFT HEINZ FOODS CO SECURED | | | 1 | 2FE | 15,118,000 | 100.4120 | 15,180,286 | 15,118,000 | 15,118,000 | | | | | 4.875 | 4.875 | FA | 278,423 | 737,003 | 01/26/2015 | 02/15/2025 |
| 426767-AA-7 | HENRY J KAISER FAMILY FO UNSEC | | | 1 | 1FE | 4,500,000 | 98.9110 | 4,450,992 | 4,500,000 | 4,500,000 | | | | | 3.356 | 3.356 | JD | 12,585 | 151,020 | 06/18/2015 | 12/01/2025 |
| 426767-AB-5 | HENRY J KAISER FAMILY FO UNSEC | | | 1 | 1FE | 35,000,000 | 107.4120 | 37,594,200 | 35,000,000 | 35,000,000 | | | | | 4.407 | 4.407 | JD | 128,538 | 1,542,450 | 06/18/2015 | 12/01/2045 |
| 42689#-AA-4 | HEPACO-LLC 9.5%cash 1.5%pik | | | | 5 | 20,434,760 | 100.0000 | 20,434,760 | 20,434,760 | 20,434,760 | | | | | 12.000 | 12.179 | MJSD | 13,623 | 2,147,964 | 12/30/2018 | 02/18/2025 |
| 42690*-AA-5 | HEPACO HLDG-LLC SUB-UNSEC | | | | 4Z | 3,015,409 | 99.7000 | 3,006,363 | 3,015,409 | 3,015,409 | | | | | 14.250 | 14.258 | JD | 1,194 | 87,133 | 12/27/2018 | 02/18/2025 |
| 42806L-AA-9 | HERC RENTALS INC SECURED | | | 1 | 4FE | 9,333,000 | 104.5000 | 9,752,985 | 9,333,000 | 9,333,000 | | | | | 7.500 | 7.500 | JD | 58,331 | 699,975 | 05/25/2016 | 06/01/2022 |
| 42806L-AB-7 | HERC RENTALS INC SECURED | LS | | 1 | 4FE | 18,432,997 | 104.2500 | 19,220,573 | 18,437,000 | 18,430,640 | | (887) | | | 7.750 | 7.748 | JD | 119,072 | 1,428,867 | 06/16/2016 | 06/01/2024 |
| 42809H-AC-1 | HESS CORP SR UNSEC | | | 1 | 3FE | 1,334,697 | 91.7540 | 1,234,091 | 1,345,000 | 1,336,268 | | 202 | | | 6.000 | 6.055 | JJ | 37,212 | 80,700 | 12/09/2009 | 01/15/2040 |
| 42809H-AD-9 | HESS CORP SR UNSEC | | | 1 | 3FE | 647,330 | 88.5160 | 579,780 | 655,000 | 648,121 | | 153 | | | 5.600 | 5.684 | FA | 13,857 | 36,680 | 06/26/2013 | 02/15/2041 |
| 42809H-AF-4 | HESS CORP SR UNSEC | | | 1 | 3FE | 21,376,987 | 94.0730 | 20,249,158 | 21,525,000 | 21,436,962 | | 14,132 | | | 3.500 | 3.582 | JJ | 347,390 | 753,375 | 10/03/2014 | 07/15/2024 |
| 428236-BF-9 | HP INC SR UNSEC | | | 1 | 2FE | 799,614 | 101.1750 | 810,413 | 801,000 | 800,693 | | 152 | | | 3.750 | 3.771 | JD | 2,503 | 30,038 | 11/29/2010 | 12/01/2020 |
| 42824C-AG-4 | HP ENTERPRISE CO SR UNSEC | | | 2 | 2FE | 18,221,130 | 100.2410 | 18,268,930 | 18,225,000 | 18,223,459 | | 821 | | | 3.600 | 3.605 | AO | 138,510 | 656,100 | 12/27/2016 | 10/15/2020 |
| 42824C-AN-9 | HP ENTERPRISE CO SR UNSEC | | | 2 | 2FE | 19,217,825 | 101.9760 | 19,630,380 | 19,250,000 | 19,228,850 | | 5,027 | | | 4.400 | 4.432 | AO | 178,811 | 847,000 | 12/27/2016 | 10/15/2022 |
| 42970#-AA-2 | HIGH NOON SOLAR-LLC | | | 4 | 2PL | 43,192,823 | 93.0910 | 40,208,631 | 43,192,823 | 43,192,823 | | | | | 4.110 | 4.111 | JD | 4,931 | 1,775,225 | 08/08/2017 | 12/31/2036 |
| 42981C-AA-6 | HIGH STREET FNDG TRUST I SECURED | | | 1 | 2FE | 19,785,761 | 98.2040 | 19,640,800 | 20,000,000 | 19,794,164 | | 8,403 | | | 4.111 | 4.248 | FA | 310,609 | 342,583 | 07/18/2018 | 02/15/2028 |
| 42981D-AA-4 | HIGH STREET FDG TRUST II SECURED | | | 1 | 2FE | 13,625,000 | 94.7000 | 12,902,875 | 13,625,000 | 13,625,000 | | | | | 4.682 | 4.682 | FA | 240,993 | 265,801 | 03/08/2018 | 02/15/2048 |
| 431116-AB-8 | HIGHMARK INC SR UNSEC | | | 1 | 1FE | 34,324,398 | 102.0860 | 35,066,541 | 34,350,000 | 34,342,690 | | 2,467 | | | 4.750 | 4.759 | MN | 208,485 | 1,631,625 | 05/11/2011 | 05/15/2021 |
| 431116-AC-6 | HIGHMARK INC SR UNSEC | | | 1 | 1FE | 14,405,025 | 108.4480 | 15,724,960 | 14,500,000 | 14,415,558 | | 1,119 | | | 6.125 | 6.173 | MN | 113,483 | 888,125 | 05/03/2011 | 05/15/2041 |
| 431282-AM-4 | HIGHWOODS REALTY LP SR UNSEC | | | 1 | 2FE | 29,131,637 | 98.8150 | 29,441,973 | 29,795,000 | 29,475,148 | | 70,998 | | | 3.625 | 3.913 | JJ | 498,032 | 1,080,069 | 05/25/2017 | 01/15/2023 |
| 431282-AN-2 | HIGHWOODS REALTY LP SR UNSEC | | | 1 | 2FE | 14,371,600 | 98.7740 | 14,322,250 | 14,500,000 | 14,451,962 | | 18,490 | | | 3.200 | 3.342 | JD | 20,622 | 464,000 | 05/20/2014 | 06/15/2021 |
| 431282-AP-7 | HIGHWOODS REALTY LP SR UNSEC | | | 1 | 2FE | 23,920,290 | 97.0670 | 23,519,304 | 24,230,000 | 23,968,721 | | 26,537 | | | 3.875 | 4.031 | MS | 312,971 | 938,913 | 03/22/2017 | 03/01/2027 |
| 431282-AQ-5 | HIGHWOODS REALTY LP SR UNSEC | | | 1 | 2FE | 18,990,574 | 97.9000 | 18,894,703 | 19,300,000 | 19,003,273 | | 12,699 | | | 4.125 | 4.329 | MS | 234,415 | 420,177 | 09/12/2018 | 03/15/2028 |
| 432833-AB-7 | HILTON DOMESTIC OPERATIN CO.GUARNT | | | 2 | 3FE | 10,000,000 | 94.5000 | 9,450,000 | 10,000,000 | 10,000,000 | | | | | 4.250 | 4.250 | MS | 141,667 | 425,000 | 08/08/2017 | 09/01/2024 |
| 432891-AH-2 | HILTON WORLDWIDE FIN LLC CO.GUARNT | | | 1 | 3FE | 45,000,000 | 94.7500 | 42,637,500 | 45,000,000 | 45,000,000 | | | | | 4.625 | 4.625 | AO | 520,313 | 2,081,250 | 08/08/2017 | 04/01/2025 |
| 432891-AK-5 | HILTON WORLDWIDE FIN LLC CO.GUARNT | | | 1 | 3FE | 35,000,000 | 93.7500 | 32,812,500 | 35,000,000 | 35,000,000 | | | | | 4.875 | 4.875 | AO | 426,563 | 1,706,250 | 08/08/2017 | 04/01/2027 |
| 436440-AK-7 | HOLOGIC INC CO.GUARNT | | | 1 | 3FE | 9,000,000 | 93.0000 | 8,370,000 | 9,000,000 | 9,000,000 | | | | | 4.375 | 4.375 | AO | 83,125 | 399,219 | 01/16/2018 | 10/15/2025 |
| 436440-AM-3 | HOLOGIC INC CO.GUARNT | | | 1 | 3FE | 20,012,500 | 90.0000 | 18,000,000 | 20,000,000 | 20,011,414 | | (1,086) | | | 4.625 | 4.615 | FA | 385,417 | 493,333 | 01/17/2018 | 02/01/2028 |
| 437076-AT-9 | HOME DEPOT INC SR UNSEC | | | 1 | 1FE | 10,486,140 | 101.6140 | 10,669,428 | 10,500,000 | 10,497,235 | | 1,507 | | | 3.950 | 3.966 | MS | 122,121 | 414,750 | 09/07/2010 | 09/15/2020 |
| 437076-AZ-5 | HOME DEPOT INC SR UNSEC | | | 1 | 1FE | 19,219,970 | 98.9600 | 19,049,713 | 19,250,000 | 19,236,222 | | 3,021 | | | 2.700 | 2.718 | AO | 129,938 | 519,750 | 04/02/2013 | 04/01/2023 |
| 437076-BC-5 | HOME DEPOT INC SR UNSEC | | | 1 | 1FE | 33,997,632 | 102.2420 | 34,941,146 | 34,175,000 | 34,078,817 | | 16,706 | | | 3.750 | 3.811 | FA | 484,146 | 1,281,563 | 09/03/2013 | 02/15/2024 |
| 437076-BK-7 | HOME DEPOT INC SR UNSEC | | | 1 | 1FE | 8,837,345 | 98.7750 | 8,741,597 | 8,850,000 | 8,841,063 | | 1,171 | | | 3.350 | 3.367 | MS | 87,295 | 296,475 | 09/08/2015 | 09/15/2025 |
| 437076-BM-3 | HOME DEPOT INC SR UNSEC | | | 1 | 1FE | 11,301,745 | 96.7210 | 11,001,997 | 11,375,000 | 11,320,185 | | 6,071 | | | 3.000 | 3.074 | AO | 85,313 | 341,250 | 02/03/2016 | 04/01/2026 |
| 437076-BP-6 | HOME DEPOT INC SR UNSEC | | | 1 | 1FE | 70,959,638 | 84.2270 | 62,496,204 | 74,200,000 | 71,037,850 | | 36,318 | | | 3.500 | 3.708 | MS | 764,672 | 2,597,000 | 11/16/2016 | 09/15/2056 |
| 438516-BL-9 | HONEYWELL INTERNATIONAL SR UNSEC | | | 1 | 1FE | 19,017,500 | 93.5840 | 18,716,714 | 20,000,000 | 19,201,724 | | 88,857 | | | 2.500 | 3.077 | MN | 83,333 | 500,000 | 11/21/2016 | 11/01/2026 |
| 438516-BS-4 | HONEYWELL INTERNATIONAL SR UNSEC | | | 1 | 1FE | 50,345,591 | 95.0730 | 47,536,509 | 50,000,000 | 50,341,533 | | (4,058) | | | 3.812 | 3.773 | MN | 211,778 | 1,906,000 | 01/30/2018 | 11/21/2047 |
| 439223-AA-6 | HOOSIER ENERGY RURAL ELECTRIC A-SR-SEC | | | 1 | 1FE | 50,000,000 | 106.5960 | 53,298,000 | 50,000,000 | 50,000,000 | | | | | 4.860 | 4.860 | MS | 715,500 | 2,430,000 | 09/30/2011 | 09/15/2039 |
| 44107H-AB-8 | HOSPITAL SPECIAL SURGERY GOVT GTD. | | | 2 | 1FE | 18,425,000 | 98.1150 | 18,077,710 | 18,425,000 | 18,425,000 | | | | | 2.881 | 2.881 | JD | 16,220 | 530,824 | 04/16/2015 | 12/20/2031 |
| 44107T-AQ-9 | HOST HOTELS & RESORTS LP SR UNSEC | | | 1 | 2FE | 9,585,000 | 104.9510 | 9,445,590 | 9,000,000 | 9,191,156 | | (71,361) | | | 6.000 | 5.075 | AO | 135,000 | 540,000 | 11/27/2012 | 10/01/2021 |
| 44107T-AT-3 | HOST HOTELS & RESORTS LP SR UNSEC | | | 1 | 2FE | 23,132,500 | 102.1650 | 22,808,251 | 22,325,000 | 22,680,631 | | (82,137) | | | 4.750 | 4.302 | MS | 353,479 | 1,060,438 | 11/29/2012 | 03/01/2023 |
| 44107T-AV-8 | HOST HOTELS & RESORTS LP SR UNSEC | | | 1 | 2FE | 19,767,924 | 97.1470 | 19,235,162 | 19,800,000 | 19,777,649 | | 2,978 | | | 4.000 | 4.020 | JD | 35,200 | 792,000 | 05/06/2015 | 06/15/2025 |
| 44107T-AW-6 | HOST HOTELS & RESORTS LP SR UNSEC | | | 1 | 2FE | 4,884,320 | 99.3720 | 4,869,241 | 4,900,000 | 4,888,244 | | 1,379 | | | 4.500 | 4.540 | FA | 91,875 | 220,500 | 10/08/2015 | 02/01/2026 |
| 44409#-AA-9 | HUDSON PACIFIC PROP-L.P. | | | | 2 | 55,000,000 | 92.2330 | 50,728,150 | 55,000,000 | 55,000,000 | | | | | 3.980 | 3.980 | JJ | 1,064,097 | 2,189,000 | 07/06/2016 | 07/06/2026 |
| 44409#-AB-7 | HUDSON PACIFIC PROP-L.P. SERIES E | | | | 2 | 15,000,000 | 95.0990 | 14,264,850 | 15,000,000 | 15,000,000 | | | | | 3.660 | 3.660 | MS | 161,650 | 549,000 | 09/15/2016 | 09/15/2023 |
| 44409M-AA-4 | HUDSON PACIFIC PROPERTIE CO.GUARNT | | | | 2FE | 18,765,220 | 93.0090 | 17,485,740 | 18,800,000 | 18,769,423 | | 3,432 | | | 3.950 | 3.972 | MN | 123,767 | 802,421 | 09/25/2017 | 11/01/2027 |
| 44411*-AB-7 | HUDSON RANCH POWER I-LLC SR-SEC | | | 4 | 3 | 63,291,335 | 112.5390 | 71,227,435 | 63,291,335 | 63,291,335 | | | | | 6.250 | 6.299 | MJSD | 10,988 | 3,955,708 | 08/30/2012 | 03/31/2042 |
| 444859-BA-9 | HUMANA INC SR UNSEC | | | 1 | 2FE | 44,586,581 | 97.9590 | 44,497,721 | 45,425,000 | 45,032,770 | | 90,881 | | | 3.150 | 3.385 | JD | 119,241 | 1,430,888 | 09/16/2014 | 12/01/2022 |
| 444859-BD-3 | HUMANA INC SR UNSEC | | | 1 | 2FE | 29,960,100 | 99.9110 | 29,973,372 | 30,000,000 | 29,975,536 | | 3,734 | | | 3.850 | 3.866 | AO | 288,750 | 1,155,000 | 09/16/2014 | 10/01/2024 |
| 444859-BE-1 | HUMANA INC SR UNSEC | | | 1 | 2FE | 19,903,600 | 102.8510 | 20,570,181 | 20,000,000 | 19,910,687 | | 1,682 | | | 4.950 | 4.981 | AO | 247,500 | 990,000 | 09/16/2014 | 10/01/2044 |
| 444859-BG-6 | HUMANA INC SR UNSEC | | | 1 | 2FE | 7,392,970 | 100.2140 | 7,415,828 | 7,400,000 | 7,393,157 | | 113 | | | 4.800 | 4.806 | MS | 104,587 | 355,200 | 03/13/2017 | 03/15/2047 |
| 44563*-AA-5 | HUNT POWER-L.P. EXCHANGE OF NON MONETARY ASSET | | | | 5GI | 12,804,492 | 99.1420 | 12,694,629 | 12,804,492 | 12,804,492 | | | | | 3.240 | 3.218 | DEC | 1,137 | 411,456 | 03/18/2016 | 03/18/2021 |
| 44563*-AB-3 | HUNT POWER-L.P. | | | | 5GI | 20,868,954 | 99.0520 | 20,671,116 | 20,868,954 | 20,868,954 | | | | | 3.240 | 3.219 | DEC | 1,852 | 670,597 | 05/06/2016 | 05/06/2021 |
| 44569*-BH-3 | HUNT OIL CO A-SR-UNSEC | | | 1 | 4 | 60,000,000 | 101.8980 | 61,138,800 | 60,000,000 | 60,000,000 | | | | | 5.400 | 5.400 | JJ | 1,386,000 | 3,240,000 | 07/27/2010 | 07/27/2020 |
| 44569*-BP-5 | HUNT OIL CO A-SR-UNSEC | | | 1 | 4 | 50,000,000 | 95.5740 | 47,787,000 | 50,000,000 | 50,000,000 | | | | | 3.930 | 3.930 | MN | 267,458 | 1,965,000 | 11/12/2014 | 11/12/2024 |
| 446413-AH-9 | HUNTINGTON INGALLS INDUS CO.GUARNT | | | 1 | 2FE | 39,345,000 | 101.5950 | 39,622,050 | 39,000,000 | 39,237,909 | | (44,579) | | | 5.000 | 4.852 | MN | 249,167 | 1,950,000 | 01/05/2017 | 11/15/2025 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUS CO.GUARNT | | | 1 | 2FE | 24,700,000 | 93.1430 | 23,006,321 | 24,700,000 | 24,700,000 | | | | | 3.483 | 3.483 | JD | 71,692 | 430,151 | 06/15/2018 | 12/01/2027 |
| 44643T-AD-9 | HUNTINGTON NATIONAL BANK SUBORD | | | | 2FE | 30,821,660 | 99.9790 | 46,990,130 | 47,000,000 | 46,597,573 | | 2,444,904 | | | 5.375 | 11.109 | FA | 863,135 | 2,526,250 | 12/31/2008 | 02/28/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 44891A-AB-3 | HYUNDAI CAPITAL AMERICA SR UNSEC | | | 1 | 2FE | 4,477,815 | 98.7120 | 4,442,022 | 4,500,000 | 4,494,346 | | 4,529 | | | 2.600 | 2.706 | MS | 33,150 | 117,000 | 03/16/2015 | 03/19/2020 |
| 44891A-AH-0 | HYUNDAI CAPITAL AMERICA SR UNSEC | | | 1 | 2FE | 9,985,000 | 96.8510 | 9,685,129 | 10,000,000 | 9,992,413 | | 2,952 | | | 2.450 | 2.482 | JD | 10,889 | 245,000 | 06/07/2016 | 06/15/2021 |
| 44891A-AK-3 | HYUNDAI CAPITAL AMERICA SR UNSEC | | | 1 | 2FE | 9,590,650 | 87.3920 | 8,739,192 | 10,000,000 | 9,665,798 | | 36,647 | | | 2.750 | 3.235 | MS | 71,806 | 275,000 | 11/29/2016 | 09/27/2026 |
| 44891A-AR-8 | HYUNDAI CAPITAL AMERICA SR UNSEC | | | | 2FE | 4,999,750 | 97.2480 | 4,862,390 | 5,000,000 | 4,999,810 | | 51 | | | 3.250 | 3.251 | MS | 45,590 | 162,500 | 09/18/2017 | 09/20/2022 |
| 449298-AF-1 | ICRE REIT HLDGS A-SR-UNSEC | | | 1 | 2 | 32,000,000 | 99.1380 | 31,724,160 | 32,000,000 | 32,000,000 | | | | | 4.380 | 4.380 | MN | 140,160 | 1,401,600 | 11/25/2013 | 11/25/2026 |
| 449298-AG-9 | ICRE REIT HLDGS A-TR-SR-UNSEC | | | 1 | 2 | 20,000,000 | 100.4630 | 20,092,600 | 20,000,000 | 20,000,000 | | | | | 4.260 | 4.260 | JJ | 423,633 | 852,000 | 01/02/2014 | 01/02/2024 |
| 449298-AK-0 | ICRE REIT HLDGS SR-UNSEC | | | | 2 | 12,000,000 | 94.2410 | 11,308,920 | 12,000,000 | 12,000,000 | | | | | 3.760 | 3.760 | JJ | 220,587 | 451,200 | 12/22/2015 | 01/05/2028 |
| 449298-AN-4 | ICRE REIT HLDGS | | | | 2 | 7,000,000 | 94.3490 | 6,604,430 | 7,000,000 | 7,000,000 | | | | | 3.660 | 3.660 | JJ | 125,253 | 256,200 | 07/05/2017 | 07/05/2027 |
| 449298-AP-9 | ICRE REIT HLDGS | | | | 2 | 13,000,000 | 93.5770 | 12,165,010 | 13,000,000 | 13,000,000 | | | | | 3.760 | 3.760 | JJ | 238,969 | 488,800 | 07/05/2017 | 07/05/2029 |
| 449934-AD-0 | IQVIA INC CO.GUARNT | | | 1 | 3FE | 37,526,250 | 95.5000 | 35,335,000 | 37,000,000 | 37,397,886 | | (58,680) | | | 5.000 | 4.784 | AO | 390,556 | 1,850,000 | 09/20/2016 | 10/15/2026 |
| 45029#-AC-2 | ISO NEW ENGLAND INC SR-UNSEC | | | 1 | 1 | 19,500,000 | 103.1810 | 20,120,295 | 19,500,000 | 19,500,000 | | | | | 4.490 | 4.490 | MN | 128,900 | 875,550 | 05/22/2014 | 11/08/2024 |
| 450319-AA-6 | ITC MIDWEST LLC 1ST MORTG | | | 1 | 1FE | 24,942,613 | 116.3750 | 29,524,338 | 25,370,000 | 25,012,474 | | 9,155 | | | 6.150 | 6.276 | JJ | 654,440 | 1,560,255 | 04/14/2009 | 01/31/2038 |
| 450319-B@-6 | ITC MIDWEST LLC F-SR-SEC | | | | 1 | 43,000,000 | 91.1720 | 39,203,960 | 43,000,000 | 43,000,000 | | | | | 4.090 | 4.092 | AO | 298,002 | 1,758,700 | 04/04/2013 | 04/30/2043 |
| 450319-C@-5 | ITC MIDWEST LLC SR-SEC | | | | 1Z | 25,000,000 | 101.8720 | 25,468,000 | 25,000,000 | 25,000,000 | | | | | 4.320 | 4.320 | MN | 180,000 | | 11/01/2018 | 11/01/2051 |
| 450320-AA-3 | ITC GREAT PLAINS-LLC SR-SEC | | | 1 | 1 | 30,000,000 | 94.9630 | 28,488,900 | 30,000,000 | 30,000,000 | | | | | 4.160 | 4.160 | MN | 121,333 | 1,248,000 | 11/26/2014 | 11/26/2044 |
| 450636-AA-3 | ITR CONCESSION CO LLC A-SR-SEC | | | 1 | 2FE | 43,000,000 | 96.6400 | 41,555,200 | 43,000,000 | 43,000,000 | | | | | 4.197 | 4.197 | JJ | 832,172 | 1,804,710 | 07/23/2015 | 07/15/2025 |
| 451102-BJ-5 | ICAHN ENTERPRISES/FIN CO.GUARNT | | | 1 | 3FE | 44,903,823 | 98.7500 | 43,450,000 | 44,000,000 | 44,641,572 | | (256,493) | | | 6.250 | 5.498 | FA | 1,145,833 | 1,812,500 | 02/08/2018 | 02/01/2022 |
| 45138L-AL-7 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 4,848,150 | 119.7520 | 5,987,600 | 5,000,000 | 4,892,003 | | 4,803 | | | 6.000 | 6.235 | AO | 63,333 | 300,000 | 05/31/2006 | 11/15/2032 |
| 45138L-AN-3 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 21,795,060 | 113.4270 | 24,953,940 | 22,000,000 | 21,851,342 | | 6,554 | | | 5.500 | 5.569 | AO | 302,500 | 1,210,000 | 04/18/2007 | 04/01/2033 |
| 45138L-AP-8 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 19,846,600 | 111.8820 | 22,376,400 | 20,000,000 | 19,892,202 | | 4,423 | | | 5.500 | 5.553 | MS | 323,889 | 1,100,000 | 03/23/2004 | 03/15/2034 |
| 45138L-AQ-6 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 5,106,800 | 116.3090 | 5,815,450 | 5,000,000 | 5,077,278 | | (2,997) | | | 5.875 | 5.724 | FA | 110,972 | 293,750 | 11/08/2004 | 08/15/2034 |
| 45138L-AR-4 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 9,931,900 | 110.9280 | 11,092,800 | 10,000,000 | 9,949,789 | | 1,839 | | | 5.300 | 5.346 | FA | 200,222 | 530,000 | 08/23/2005 | 08/15/2035 |
| 45138L-AT-0 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 2,493,300 | 123.9360 | 3,098,400 | 2,500,000 | 2,494,529 | | 150 | | | 6.250 | 6.270 | AO | 32,986 | 156,250 | 10/15/2007 | 10/15/2037 |
| 45138L-AX-1 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 13,019,411 | 100.2880 | 13,137,728 | 13,100,000 | 13,083,198 | | 8,740 | | | 3.400 | 3.473 | MN | 74,233 | 445,400 | 10/27/2010 | 11/01/2020 |
| 45138L-AY-9 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 20,170,748 | 106.1070 | 21,486,668 | 20,250,000 | 20,182,519 | | 1,724 | | | 4.850 | 4.875 | FA | 371,025 | 982,125 | 09/24/2010 | 08/15/2040 |
| 45138L-BA-0 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 4,996,700 | 99.4580 | 4,972,900 | 5,000,000 | 4,997,062 | | 72 | | | 4.300 | 4.304 | AO | 53,750 | 215,000 | 04/10/2012 | 04/01/2042 |
| 45138L-BB-8 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 19,900,200 | 96.6430 | 19,328,600 | 20,000,000 | 19,954,402 | | 10,041 | | | 2.500 | 2.557 | AO | 125,000 | 500,000 | 04/03/2013 | 04/01/2023 |
| 45138L-BC-6 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 14,961,150 | 95.2450 | 14,286,750 | 15,000,000 | 14,965,391 | | 832 | | | 4.000 | 4.015 | AO | 150,000 | 600,000 | 04/03/2013 | 04/01/2043 |
| 45138L-BD-4 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 12,910,820 | 90.7570 | 11,798,410 | 13,000,000 | 12,917,483 | | 1,849 | | | 3.650 | 3.688 | MS | 158,167 | 474,500 | 03/03/2015 | 03/01/2045 |
| 45138L-BE-2 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 1,994,840 | 95.7280 | 1,914,560 | 2,000,000 | 1,995,086 | | 98 | | | 4.050 | 4.065 | MS | 27,000 | 81,000 | 03/07/2016 | 03/01/2046 |
| 452308-AP-4 | ILLINOIS TOOL WORKS INC SR UNSEC | | | 1 | 1FE | 4,979,568 | 100.8960 | 5,044,800 | 5,000,000 | 4,993,383 | | 2,300 | | | 3.375 | 3.427 | MS | 49,688 | 168,750 | 08/24/2011 | 09/15/2021 |
| 452308-AQ-2 | ILLINOIS TOOL WORKS INC SR UNSEC | | | 1 | 1FE | 17,408,022 | 109.0520 | 19,258,510 | 17,660,000 | 17,438,811 | | 5,176 | | | 4.875 | 4.968 | MS | 253,495 | 860,925 | 08/24/2011 | 09/15/2041 |
| 452308-AR-0 | ILLINOIS TOOL WORKS INC SR UNSEC | | | 1 | 1FE | 99,038,000 | 98.2140 | 98,214,456 | 100,000,000 | 99,159,515 | | 21,152 | | | 3.900 | 3.955 | MS | 1,300,000 | 3,900,000 | 08/21/2012 | 09/01/2042 |
| 452308-AT-6 | ILLINOIS TOOL WORKS INC SR UNSEC | | | 1 | 1FE | 14,947,200 | 101.5260 | 15,228,900 | 15,000,000 | 14,970,525 | | 5,118 | | | 3.500 | 3.542 | MS | 175,000 | 525,000 | 02/18/2014 | 03/01/2024 |
| 45319#-AA-5 | IMPERIAL VALLEY SOLAR 1-LLC SR-SEC | | | 1 | 2FE | 49,496,016 | 107.1550 | 53,037,456 | 49,496,016 | 49,496,016 | | | | | 6.000 | 6.001 | JD | 8,249 | 2,969,761 | 12/27/2012 | 06/30/2038 |
| 454889-AM-8 | INDIANA MICHIGAN POWER SR UNSEC | | | 1 | 2FE | 9,943,200 | 116.8500 | 11,685,000 | 10,000,000 | 9,954,183 | | 1,347 | | | 6.050 | 6.092 | MS | 178,139 | 605,000 | 11/09/2006 | 03/15/2037 |
| 454889-AQ-9 | INDIANA MICHIGAN POWER SR UNSEC | | | 1 | 2FE | 12,045,868 | 100.8750 | 12,180,705 | 12,075,000 | 12,047,452 | | 500 | | | 4.550 | 4.565 | MS | 161,771 | 549,413 | 03/01/2016 | 03/15/2046 |
| 454889-AR-7 | INDIANA MICHIGAN POWER SR UNSEC | | | 1 | 1FE | 20,700,458 | 91.3940 | 19,078,406 | 20,875,000 | 20,705,281 | | 3,179 | | | 3.750 | 3.797 | JJ | 391,406 | 787,161 | 06/27/2017 | 07/01/2047 |
| 455434-BG-4 | INDIANAPOLIS PWR & LIGHT 1ST MORTG | | | | 1FE | 20,600,650 | 117.0790 | 23,415,800 | 20,000,000 | 20,433,085 | | (16,965) | | | 6.600 | 6.373 | JJ | 660,000 | 1,320,000 | 04/08/2004 | 01/01/2034 |
| 455434-BH-2 | INDIANAPOLIS PWR & LIGHT 1ST MORTG | | | 1 | 1FE | 14,903,700 | 118.7710 | 17,815,650 | 15,000,000 | 14,924,243 | | 2,320 | | | 6.050 | 6.097 | AO | 226,875 | 907,500 | 10/02/2006 | 10/01/2036 |
| 455434-BL-3 | INDIANAPOLIS PWR & LIGHT 1ST MORTG | | | 1 | 1FE | 7,999,280 | 126.0680 | 10,085,440 | 8,000,000 | 7,999,280 | | | | | 6.600 | 6.601 | JD | 44,000 | 528,000 | 06/12/2007 | 06/01/2037 |
| 455434-BQ-2 | INDIANAPOLIS PWR & LIGHT 1ST MORTG | | | 1 | 1FE | 969,410 | 101.9500 | 1,019,500 | 1,000,000 | 972,120 | | 588 | | | 4.650 | 4.846 | JD | 3,875 | 46,500 | 01/10/2014 | 06/01/2043 |
| 456866-AG-7 | INGERSOLL-RAND CO CO.GUARNT | | | | 2FE | 15,521,700 | 113.1040 | 16,965,600 | 15,000,000 | 15,113,836 | | (37,191) | | | 9.000 | 8.670 | FA | 510,000 | 1,350,000 | 12/10/1991 | 08/15/2021 |
| 456866-AL-6 | INGERSOLL-RAND CO CO.GUARNT | | | 4 | 2FE | 5,124,000 | 109.6360 | 5,755,890 | 5,250,000 | 5,197,071 | | 6,249 | | | 7.200 | 7.400 | JD | 31,500 | 378,000 | 06/14/1995 | 06/01/2025 |
| 45687A-AJ-1 | INGERSOLL-RAND GL HLD CO CO.GUARNT | | | 1 | 2FE | 37,313,959 | 102.4660 | 38,322,437 | 37,400,000 | 37,353,484 | | 9,293 | | | 4.250 | 4.281 | JD | 70,644 | 1,589,500 | 07/09/2013 | 06/15/2023 |
| 45687A-AN-2 | INGERSOLL-RAND GL HLD CO CO.GUARNT | | | 1 | 2FE | 9,865,251 | 94.1790 | 9,323,769 | 9,900,000 | 9,865,752 | | 501 | | | 4.300 | 4.321 | FA | 153,725 | 212,850 | 02/13/2018 | 02/21/2048 |
| 457030-AJ-3 | INGLES MARKETS INC SR UNSEC | | | 1 | 3FE | 52,000,000 | 98.7500 | 51,350,000 | 52,000,000 | 52,000,000 | | | | | 5.750 | 5.750 | JD | 132,889 | 2,990,000 | 05/29/2013 | 06/15/2023 |
| 458140-AJ-9 | INTEL CORP SR UNSEC | | | 1 | 1FE | 39,904,800 | 101.0430 | 40,417,200 | 40,000,000 | 39,970,633 | | 9,752 | | | 3.300 | 3.328 | AO | 330,000 | 1,320,000 | 09/14/2011 | 10/01/2021 |
| 458140-AM-2 | INTEL CORP SR UNSEC | | | 1 | 1FE | 24,893,250 | 98.4910 | 24,622,749 | 25,000,000 | 24,954,356 | | 10,787 | | | 2.700 | 2.749 | JD | 30,000 | 675,000 | 12/04/2012 | 12/15/2022 |
| 458140-AS-9 | INTEL CORP SR UNSEC | | | 1 | 1FE | 42,561,489 | 100.9180 | 43,016,105 | 42,625,000 | 42,580,661 | | 5,851 | | | 3.700 | 3.718 | JJ | 665,897 | 1,577,125 | 07/22/2015 | 07/29/2025 |
| 458140-AV-2 | INTEL CORP SR UNSEC | | | 1 | 1FE | 5,169,550 | 98.0590 | 4,902,950 | 5,000,000 | 5,164,752 | | (3,421) | | | 4.100 | 3.901 | MN | 23,917 | 205,000 | 07/06/2017 | 05/19/2046 |
| 458140-AX-8 | INTEL CORP SR UNSEC | | | 1 | 1FE | 14,950,200 | 97.1720 | 14,575,800 | 15,000,000 | 14,957,334 | | 4,390 | | | 3.150 | 3.189 | MN | 65,625 | 472,500 | 05/08/2017 | 05/11/2027 |
| 458140-AY-6 | INTEL CORP SR UNSEC | | | 1 | 1FE | 5,191,350 | 96.1220 | 4,806,100 | 5,000,000 | 5,186,293 | | (3,664) | | | 4.100 | 3.880 | MN | 28,472 | 205,000 | 07/13/2017 | 05/11/2047 |
| 458140-BG-4 | INTEL CORP SR UNSEC | | | 1 | 1FE | 4,755,124 | 92.5560 | 4,627,782 | 5,000,000 | 4,757,580 | | 2,456 | | | 3.734 | 4.019 | JD | 11,928 | 93,350 | 06/14/2018 | 12/08/2047 |
| 45873#-AA-3 | INTERFACE SECURITY SYSS-LLC 11% cash 3% pik | | | | 5GI | 13,039,632 | 100.0000 | 13,039,632 | 13,039,632 | 13,039,632 | | | | | 14.000 | 14.244 | MJSD | 5,071 | 1,791,825 | 12/30/2018 | 07/17/2023 |
| 458830-D#-0 | INTERMOUNTAIN GAS CO B-SR-UNSEC | | | 1 | 2 | 25,000,000 | 95.8530 | 23,963,250 | 25,000,000 | 25,000,000 | | | | | 4.330 | 4.332 | AO | 183,424 | 1,082,500 | 10/30/2013 | 10/30/2028 |
| 458830-D@-2 | INTERMOUNTAIN GAS CO A-SR-UNSEC | | | 1 | 2 | 25,000,000 | 97.3790 | 24,344,750 | 25,000,000 | 25,000,000 | | | | | 4.080 | 4.082 | AO | 172,833 | 1,020,000 | 10/30/2013 | 10/30/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 458830-E@-1 | INTERMOUNTAIN GAS CO | | | 1 | 2 | 20,000,000 | 82.5810 | 16,516,200 | 20,000,000 | 20,000,000 | | | | | 4.000 | 4.000 | MN | 115,556 | 800,000 | 11/09/2016 | 11/09/2046 |
| 459200-AR-2 | IBM CORP SR UNSEC | | | 1 | 1FE | 28,817,661 | 114.4630 | 30,555,898 | 26,695,000 | 27,758,214 | | (96,365) | | | 6.220 | 5.621 | FA | 691,845 | 1,660,429 | 06/19/2006 | 08/01/2027 |
| 459200-AS-0 | IBM CORP SR UNSEC | | | 1 | 1FE | 1,820,335 | 117.2690 | 2,087,388 | 1,780,000 | 1,803,515 | | (1,881) | | | 6.500 | 6.306 | JJ | 53,351 | 115,700 | 07/05/2006 | 01/15/2028 |
| 459200-GS-4 | IBM CORP SR UNSEC | | | 1 | 1FE | 5,640,270 | 110.9680 | 6,103,219 | 5,500,000 | 5,618,200 | | (2,986) | | | 5.600 | 5.427 | MN | 26,522 | 308,000 | 11/30/2009 | 11/30/2039 |
| 459200-HF-1 | IBM CORP SR UNSEC | | | 1 | 1FE | 24,697,031 | 90.9150 | 24,048,034 | 26,451,000 | 24,871,745 | | 37,684 | | | 4.000 | 4.411 | JD | 32,329 | 1,058,040 | 04/14/2014 | 06/20/2042 |
| 459200-HG-9 | IBM CORP SR UNSEC | | | 1 | 1FE | 36,866,778 | 94.3990 | 35,480,049 | 37,585,000 | 37,310,277 | | 73,066 | | | 1.875 | 2.088 | FA | 293,633 | 704,719 | 07/27/2012 | 08/01/2022 |
| 459200-HU-8 | IBM CORP SR UNSEC | | | 1 | 1FE | 19,958,400 | 99.6280 | 19,925,600 | 20,000,000 | 19,976,856 | | 4,047 | | | 3.625 | 3.650 | FA | 279,931 | 725,000 | 02/06/2014 | 02/12/2024 |
| 459506-AK-7 | INTL FLAVOR & FRAGRANCES SR UNSEC | | | 2 | 2FE | 14,775,320 | 101.5360 | 14,976,522 | 14,750,000 | 14,774,773 | | (547) | | | 4.450 | 4.428 | MS | 173,210 | | 09/25/2018 | 09/26/2028 |
| 459506-AL-5 | INTL FLAVOR & FRAGRANCES SR UNSEC | | | 2 | 2FE | 32,568,322 | 99.7400 | 32,664,749 | 32,750,000 | 32,569,148 | | 826 | | | 5.000 | 5.036 | MS | 432,118 | | 10/19/2018 | 09/26/2048 |
| 459745-GH-2 | INTL LEASE FINANCE CORP SR UNSEC | | | | 2FE | 28,000,000 | 100.8850 | 28,247,800 | 28,000,000 | 28,000,000 | | | | | 6.250 | 6.250 | MN | 223,611 | 1,750,000 | 05/19/2011 | 05/15/2019 |
| 459745-GN-9 | INTL LEASE FINANCE CORP SR UNSEC | | | | 2FE | 27,187,539 | 104.7400 | 27,334,119 | 26,097,000 | 26,772,665 | | (168,686) | | | 5.875 | 5.076 | FA | 579,208 | 1,533,199 | 06/29/2016 | 08/15/2022 |
| 460146-CE-1 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 7,540,962 | 110.8090 | 8,362,755 | 7,547,000 | 7,545,238 | | 588 | | | 7.500 | 7.510 | FA | 213,832 | 566,025 | 08/03/2009 | 08/15/2021 |
| 460146-CG-6 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 11,476,696 | 104.3170 | 11,981,851 | 11,486,000 | 11,482,395 | | 1,047 | | | 4.750 | 4.761 | FA | 206,110 | 545,585 | 11/08/2011 | 02/15/2022 |
| 460146-CH-4 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 6,424,101 | 105.4590 | 6,775,727 | 6,425,000 | 6,424,183 | | 16 | | | 6.000 | 6.001 | MN | 49,258 | 385,500 | 11/08/2011 | 11/15/2041 |
| 460146-CJ-0 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 49,749,500 | 100.3940 | 50,197,249 | 50,000,000 | 49,851,798 | | 24,087 | | | 3.650 | 3.711 | JD | 81,111 | 1,825,000 | 07/31/2014 | 06/15/2024 |
| 460146-CK-7 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 16,871,750 | 89.7720 | 14,363,489 | 16,000,000 | 16,838,097 | | (18,057) | | | 4.800 | 4.450 | JD | 34,133 | 768,000 | 07/10/2017 | 06/15/2044 |
| 460146-CL-5 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 18,221,840 | 98.5740 | 17,853,723 | 18,112,000 | 18,199,331 | | (11,779) | | | 3.800 | 3.716 | JJ | 317,362 | 688,256 | 06/27/2016 | 01/15/2026 |
| 460146-CP-6 | INTERNATIONAL PAPER CO SR UNSEC | LS | | 1 | 2FE | 29,887,200 | 91.0780 | 27,323,328 | 30,000,000 | 29,909,855 | | 9,648 | | | 3.000 | 3.042 | FA | 340,000 | 900,000 | 08/02/2016 | 02/15/2027 |
| 460146-CQ-4 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 44,563,705 | 84.2190 | 37,477,285 | 44,500,000 | 44,563,905 | | (1,217) | | | 4.400 | 4.391 | FA | 739,689 | 1,958,000 | 07/24/2017 | 08/15/2047 |
| 460146-CS-0 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 19,979,600 | 85.6740 | 17,134,885 | 20,000,000 | 19,980,206 | | 363 | | | 4.350 | 4.356 | FA | 328,667 | 884,500 | 07/31/2017 | 08/15/2048 |
| 46051M-A*-3 | INTL TRANSMISSION CO SR-SEC | | | 1 | 1 | 53,000,000 | 94.5310 | 50,101,430 | 53,000,000 | 53,000,000 | | | | | 4.270 | 4.270 | JD | 132,014 | 2,263,100 | 08/22/2014 | 06/10/2044 |
| 46051M-A@-1 | ITC TRANSMISSION G-SR-SEC | | | | 1 | 95,000,000 | 91.7950 | 87,205,250 | 95,000,000 | 95,000,000 | | | | | 4.000 | 4.000 | MS | 960,556 | 1,910,556 | 03/29/2018 | 03/30/2053 |
| 46051M-AC-6 | INTERNATIONAL TRANSMISSI 1ST MORTG | | | 1 | 1FE | 11,986,800 | 116.3560 | 13,962,720 | 12,000,000 | 11,990,094 | | 579 | | | 6.125 | 6.133 | MS | 185,792 | 735,000 | 03/22/2006 | 03/31/2036 |
| 46051M-AF-9 | INTERNATIONAL TRANSMISSI 1ST MORTG | | | 1 | 1FE | 27,234,460 | 102.6400 | 28,035,994 | 27,315,000 | 27,237,885 | | 1,648 | | | 4.625 | 4.644 | FA | 477,254 | 1,263,319 | 07/14/2017 | 08/15/2043 |
| 460690-BH-2 | INTERPUBLIC GROUP COS SR UNSEC | | | 1 | 2FE | 24,899,128 | 100.8480 | 25,766,765 | 25,550,000 | 25,310,479 | | 68,352 | | | 4.000 | 4.317 | MS | 300,922 | 1,022,000 | 05/22/2012 | 03/15/2022 |
| 460690-BK-5 | INTERPUBLIC GROUP COS SR UNSEC | LS | | 1 | 2FE | 26,247,486 | 97.9290 | 25,755,290 | 26,300,000 | 26,278,347 | | 4,767 | | | 3.750 | 3.772 | FA | 372,583 | 986,250 | 08/13/2014 | 02/15/2023 |
| 460690-BL-3 | INTERPUBLIC GROUP COS SR UNSEC | | | 1 | 2FE | 16,468,980 | 99.9400 | 16,490,105 | 16,500,000 | 16,482,199 | | 2,948 | | | 4.200 | 4.223 | AO | 146,300 | 693,000 | 03/31/2014 | 04/15/2024 |
| 460690-BP-4 | INTERPUBLIC GROUP COS SR UNSEC | LS | | 2 | 2FE | 8,122,779 | 98.7550 | 8,048,554 | 8,150,000 | 8,123,416 | | 637 | | | 4.650 | 4.692 | AO | 105,271 | | 09/18/2018 | 10/01/2028 |
| 461070-AC-8 | INTERSTATE P&L CO SR UNSEC | | | 1 | 1FE | 2,992,975 | 125.4800 | 3,764,400 | 3,000,000 | 2,995,009 | | 197 | | | 6.450 | 6.468 | AO | 40,850 | 193,500 | 01/03/2005 | 10/15/2033 |
| 461070-AD-6 | INTERSTATE P&L CO SR UNSEC | | | 1 | 1FE | 15,012,000 | 122.9310 | 18,439,650 | 15,000,000 | 15,008,995 | | (351) | | | 6.300 | 6.294 | MN | 157,500 | 945,000 | 08/02/2004 | 05/01/2034 |
| 461070-AE-4 | INTERSTATE P&L CO SR UNSEC | | | 1 | 1FE | 19,882,800 | 108.3620 | 21,672,400 | 20,000,000 | 19,946,882 | | 6,576 | | | 5.500 | 5.549 | JJ | 507,222 | 1,100,000 | 07/18/2005 | 07/15/2025 |
| 461070-AG-9 | INTERSTATE POWER & LIGHT SR UNSEC | | | 1 | 1FE | 18,134,660 | 125.4490 | 22,894,481 | 18,250,000 | 18,151,855 | | 2,293 | | | 6.250 | 6.297 | JJ | 525,955 | 1,140,625 | 07/07/2009 | 07/15/2039 |
| 461070-AJ-3 | INTERSTATE POWER & LIGHT SR UNSEC | | | 1 | 1FE | 4,996,250 | 100.6510 | 5,032,550 | 5,000,000 | 4,999,284 | | 410 | | | 3.650 | 3.659 | MS | 60,833 | 182,500 | 08/23/2010 | 09/01/2020 |
| 461070-AK-0 | INTERSTATE POWER & LIGHT SR UNSEC | | | 1 | 1FE | 19,527,307 | 105.2630 | 20,326,220 | 19,310,000 | 19,525,732 | | (5,582) | | | 4.700 | 4.619 | AO | 191,598 | 907,570 | 06/26/2017 | 10/15/2043 |
| 461070-AL-8 | INTERSTATE POWER & LIGHT SR UNSEC | | | 2 | 2FE | 21,265,384 | 97.4470 | 20,877,916 | 21,425,000 | 21,324,530 | | 15,127 | | | 3.250 | 3.338 | JD | 58,026 | 696,313 | 11/17/2014 | 12/01/2024 |
| 461070-AM-6 | INTERSTATE POWER & LIGHT SR UNSEC | | | 1 | 2FE | 16,506,970 | 96.9290 | 16,041,750 | 16,550,000 | 16,519,856 | | 3,991 | | | 3.400 | 3.431 | FA | 212,576 | 562,700 | 08/13/2015 | 08/15/2025 |
| 461070-AN-4 | INTERSTATE POWER & LIGHT SR UNSEC | | | 1 | 2FE | 42,126,355 | 90.6760 | 38,269,920 | 42,205,000 | 42,128,149 | | 942 | | | 3.700 | 3.709 | MS | 459,800 | 1,561,585 | 12/09/2016 | 09/15/2046 |
| 461070-AP-9 | INTERSTATE POWER & LIGHT SR UNSEC | | | 2 | 2FE | 18,702,750 | 102.2530 | 19,172,461 | 18,750,000 | 18,703,785 | | 1,035 | | | 4.100 | 4.131 | MS | 202,865 | | 09/19/2018 | 09/26/2028 |
| 46121Y-B#-8 | INTREPID POTASH-INC. C-SR-SECURED | | | 1 | 5 | 11,254,993 | 86.3530 | 10,794,119 | 12,499,993 | 11,515,362 | | 144,444 | | | 4.780 | 6.318 | AO | 124,479 | 618,333 | 10/31/2016 | 04/16/2025 |
| 46284P-AQ-7 | IRON MOUNTAIN INC CO.GUARNT | | | 1 | 3FE | 25,000,000 | 101.2500 | 25,312,500 | 25,000,000 | 25,000,000 | | | | | 6.000 | 6.000 | FA | 566,667 | 1,500,000 | 08/08/2013 | 08/15/2023 |
| 46284V-AB-7 | IRON MOUNTAIN INC CO.GUARNT | | | 1 | 3FE | 8,000,000 | 98.7500 | 7,900,000 | 8,000,000 | 8,000,000 | | | | | 4.375 | 4.375 | JD | 29,167 | 350,000 | 05/24/2016 | 06/01/2021 |
| 46284V-AC-5 | IRON MOUNTAIN INC CO.GUARNT | | | 1 | 3FE | 8,325,000 | 87.2500 | 7,263,563 | 8,325,000 | 8,325,000 | | | | | 4.875 | 4.875 | MS | 119,498 | 402,462 | 09/06/2017 | 09/15/2027 |
| 46361*-AU-0 | THE IRVINE CO LLC SR | | | | 1FE | 48,886,560 | 97.1730 | 48,586,500 | 50,000,000 | 49,326,386 | | 103,470 | | | 3.420 | 3.682 | AO | 427,500 | 1,710,000 | 06/30/2014 | 10/01/2024 |
| 46361*-AV-8 | THE IRVINE CO LLC SR | | | | 1FE | 48,349,275 | 93.2750 | 46,637,500 | 50,000,000 | 48,650,648 | | 71,226 | | | 3.950 | 4.211 | AO | 493,750 | 1,975,000 | 06/30/2014 | 10/01/2032 |
| 46361*-AW-6 | THE IRVINE CO LLC SR | | | | 1FE | 57,033,096 | 92.5280 | 55,516,800 | 60,000,000 | 57,546,524 | | 121,915 | | | 3.850 | 4.233 | MN | 295,167 | 2,310,000 | 06/30/2014 | 05/15/2033 |
| 46361*-BA-3 | THE IRVINE CO LLC SR-UNSEC | | | 1 | 1FE | 75,000,000 | 97.8550 | 73,391,250 | 75,000,000 | 75,000,000 | | | | | 3.810 | 3.810 | JD | 7,938 | 2,857,500 | 06/30/2014 | 06/30/2026 |
| 465685-AG-0 | ITC HOLDINGS CORP SR UNSEC | | | 1 | 2FE | 16,552,690 | 101.6250 | 16,869,750 | 16,600,000 | 16,576,306 | | 4,705 | | | 4.050 | 4.085 | JJ | 336,150 | 672,300 | 06/26/2013 | 07/01/2023 |
| 465685-AJ-4 | ITC HOLDINGS CORP SR UNSEC | | | 1 | 2FE | 9,069,606 | 99.4390 | 9,048,911 | 9,100,000 | 9,082,162 | | 2,903 | | | 3.650 | 3.690 | JD | 14,762 | 332,150 | 05/28/2014 | 06/15/2024 |
| 465685-AK-1 | ITC HOLDINGS CORP SR UNSEC | | | 1 | 2FE | 19,399,377 | 94.1360 | 18,074,059 | 19,200,000 | 19,354,835 | | (18,811) | | | 3.250 | 3.125 | JD | 1,733 | 624,000 | 08/03/2016 | 06/30/2026 |
| 46625H-HF-0 | JPMORGAN CHASE & CO SR UNSEC | | | | 1FE | 9,848,100 | 122.2400 | 12,224,000 | 10,000,000 | 9,873,406 | | 3,193 | | | 6.400 | 6.516 | MN | 81,778 | 640,000 | 05/21/2008 | 05/15/2038 |
| 46625H-JR-2 | JPMORGAN CHASE & CO SR UNSEC | | | | 1FE | 9,995,300 | 99.9510 | 9,995,100 | 10,000,000 | 9,999,927 | | 983 | | | 2.350 | 2.360 | JJ | 99,875 | 235,000 | 01/21/2014 | 01/28/2019 |
| 46625H-JT-8 | JPMORGAN CHASE & CO SR UNSEC | | | | 1FE | 19,888,400 | 100.2490 | 20,049,800 | 20,000,000 | 19,937,923 | | 10,827 | | | 3.875 | 3.943 | FA | 322,917 | 775,000 | 01/21/2014 | 02/01/2024 |
| 46625H-JY-7 | JPMORGAN CHASE & CO SUBORD | | | | 1FE | 15,032,719 | 98.5840 | 14,868,470 | 15,082,000 | 15,051,296 | | 4,731 | | | 3.875 | 3.915 | MS | 180,198 | 584,428 | 12/24/2014 | 09/10/2024 |
| 46625H-JZ-4 | JPMORGAN CHASE & CO SUBORD | | | | 1FE | 34,932,400 | 97.9780 | 34,292,348 | 35,000,000 | 34,951,985 | | 5,000 | | | 4.125 | 4.145 | JD | 64,167 | 1,443,750 | 12/23/2014 | 12/15/2026 |
| 46625H-KC-3 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 26,012,559 | 95.3110 | 25,472,818 | 26,726,000 | 26,254,538 | | 68,726 | | | 3.125 | 3.450 | JJ | 366,555 | 835,188 | 06/05/2015 | 01/23/2025 |
| 46625H-MN-7 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 23,511,264 | 99.1370 | 23,396,280 | 23,600,000 | 23,537,968 | | 8,167 | | | 3.900 | 3.946 | JJ | 424,407 | 920,400 | 07/14/2015 | 07/15/2025 |
| 46625H-NJ-5 | JPMORGAN CHASE & CO SUBORD | | | | 1FE | 16,617,471 | 98.4970 | 16,424,375 | 16,675,000 | 16,630,448 | | 4,119 | | | 4.250 | 4.287 | AO | 177,172 | 708,688 | 09/23/2015 | 10/01/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46625H-QW-3 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 39,952,400 | 95.2810 | 38,112,258 | 40,000,000 | 39,964,243 | | 4,299 | | | 3.300 | 3.314 | AO | 330,000 | 1,320,000 | 03/18/2016 | 04/01/2026 |
| 46625H-RS-1 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 19,991,400 | 94.2250 | 18,844,934 | 20,000,000 | 19,993,441 | | 768 | | | 3.200 | 3.205 | JD | 28,444 | 640,000 | 05/31/2016 | 06/15/2026 |
| 46625H-RX-0 | JPMORGAN CHASE & CO SUBORD | | | 1 | 1FE | 24,956,750 | 93.1110 | 23,277,750 | 25,000,000 | 24,964,104 | | 3,970 | | | 3.625 | 3.644 | JD | 75,521 | 906,250 | 11/10/2016 | 12/01/2027 |
| 466313-AF-0 | JABIL INC SR UNSEC | | | 1 | 2FE | 35,389,504 | 101.5000 | 35,590,975 | 35,065,000 | 35,143,087 | | (36,899) | | | 5.625 | 5.503 | JD | 87,663 | 1,972,406 | 10/29/2010 | 12/15/2020 |
| 466313-AG-8 | JABIL INC SR UNSEC | | | 1 | 2FE | 29,667,175 | 99.0000 | 29,056,500 | 29,350,000 | 29,536,426 | | (45,544) | | | 4.700 | 4.511 | MS | 406,171 | 1,379,450 | 07/19/2016 | 09/15/2022 |
| 466313-AH-6 | JABIL INC SR UNSEC | | | 1 | 2FE | 23,897,102 | 89.0740 | 21,934,473 | 24,625,000 | 23,941,376 | | 44,274 | | | 3.950 | 4.323 | JJ | 456,623 | 472,834 | 06/08/2018 | 01/12/2028 |
| 46647P-AJ-5 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 27,000,000 | 91.1110 | 24,599,848 | 27,000,000 | 27,000,000 | | | | | 3.882 | 3.882 | JJ | 457,106 | 1,048,140 | 07/17/2017 | 07/24/2038 |
| 46647P-AK-2 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 12,267,600 | 89.6240 | 10,754,874 | 12,000,000 | 12,262,784 | | (4,765) | | | 4.032 | 3.904 | JJ | 211,008 | 483,840 | 12/19/2017 | 07/24/2048 |
| 46647P-AL-0 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 5,000,000 | 88.6440 | 4,432,201 | 5,000,000 | 5,000,000 | | | | | 3.964 | 3.964 | MN | 25,326 | 200,953 | 11/03/2017 | 11/15/2048 |
| 46647P-AV-8 | JPMORGAN CHASE & CO SR UNSEC | | | 2 | 1FE | 26,985,770 | 99.7570 | 26,934,358 | 27,000,000 | 26,986,355 | | 585 | | | 4.203 | 4.208 | JJ | 498,056 | | 08/01/2018 | 07/23/2029 |
| 46658*-AA-6 | VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC | | | | 5 | 17,270,412 | 100.0000 | 17,270,412 | 17,270,412 | 17,270,412 | | | | | 11.000 | 11.002 | MJSD | 5,277 | 1,473,317 | 06/30/2018 | 09/22/2021 |
| 46659#-AA-1 | VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik | | | | 5 | 4,977,942 | 100.0000 | 4,977,942 | 4,977,942 | 4,977,942 | | | | | 11.000 | 11.150 | MJSD | 1,521 | 452,964 | 09/30/2018 | 07/31/2022 |
| 46659*-AB-3 | JM FAMILY ENTERPRISES-INC. SR-UNSEC | | | | 2 | 55,000,000 | 93.6460 | 51,505,300 | 55,000,000 | 55,000,000 | | | | | 3.540 | 3.540 | MN | 324,500 | 1,947,000 | 11/01/2017 | 11/01/2027 |
| 46659*-AC-1 | JM FAMILY ENTERPRISES-INC. SR-UNSEC | | | | 2 | 70,000,000 | 91.9040 | 64,332,800 | 70,000,000 | 70,000,000 | | | | | 3.640 | 3.640 | MN | 424,667 | 2,548,000 | 11/01/2017 | 11/01/2029 |
| 46849L-SQ-5 | JACKSON NATL LIFE GLOBAL SR SEC | | | | 1FE | 1,344,344 | 94.6010 | 1,277,114 | 1,350,000 | 1,345,637 | | 537 | | | 3.050 | 3.101 | AO | 7,091 | 41,175 | 04/25/2016 | 04/29/2026 |
| 470320-AG-6 | JAMES CAMPBELL CO LLC B-SR-UNSEC | | | 1 | 2 | 13,000,000 | 101.9630 | 13,255,190 | 13,000,000 | 13,000,000 | | | | | 4.480 | 4.483 | JD | 1,618 | 582,400 | 09/26/2014 | 09/30/2024 |
| 470320-AH-4 | JAMES CAMPBELL CO LLC C-SR-UNSEC | | | 1 | 2 | 9,000,000 | 101.7720 | 9,159,480 | 9,000,000 | 9,000,000 | | | | | 4.580 | 4.582 | JD | 1,145 | 412,200 | 09/26/2014 | 09/30/2026 |
| 470320-AJ-0 | JAMES CAMPBELL CO LLC D-SR-UNSEC | | | 1 | 2 | 10,000,000 | 101.8260 | 10,182,600 | 10,000,000 | 10,000,000 | | | | | 4.630 | 4.632 | JD | 1,286 | 463,000 | 09/26/2014 | 09/30/2027 |
| 470320-AM-3 | JAMES CAMPBELL CO LLC Series 2016-b | | | | 2 | 14,000,000 | 96.5670 | 13,519,380 | 14,000,000 | 14,000,000 | | | | | 3.780 | 3.781 | JD | 1,470 | 529,200 | 09/30/2016 | 09/30/2026 |
| 470320-AN-1 | JAMES CAMPBELL CO LLC Series 2016 c | | | | 2 | 19,000,000 | 96.0680 | 18,252,920 | 19,000,000 | 19,000,000 | | | | | 3.830 | 3.831 | JD | 2,021 | 727,700 | 09/30/2016 | 09/30/2027 |
| 470320-AQ-4 | JAMES CAMPBELL CO LLC SERIES 2016-E | | | | 2 | 9,000,000 | 94.8220 | 8,533,980 | 9,000,000 | 9,000,000 | | | | | 3.880 | 3.881 | JD | 970 | 349,200 | 09/29/2016 | 09/30/2028 |
| 47630#-AA-3 | JENSEN HUGHES INTERMEDIATE HLD SUB | | | | 5GI | 3,595,044 | 100.0000 | 3,595,044 | 3,595,044 | 3,595,044 | | | | | 14.000 | 14.237 | MJSD | 2,758 | 825,780 | 12/30/2018 | 12/04/2023 |
| 47630*-AA-7 | JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik | | | | 5GI | 18,614,981 | 100.0000 | 18,614,981 | 18,614,981 | 18,614,981 | | | | | 12.000 | 12.176 | MJSD | 6,120 | 2,248,474 | 12/31/2018 | 12/04/2022 |
| 47630*-AF-6 | JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC | | | | 5GI | 10,813,598 | 100.0000 | 11,112,520 | 11,112,520 | 10,832,400 | | 18,802 | | | 12.000 | 12.789 | MJSD | 3,704 | 908,955 | 03/30/2018 | 03/22/2025 |
| 47631*-AA-6 | JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC | | | | 5GI | 9,031,293 | 100.0000 | 9,218,151 | 9,218,151 | 9,031,293 | | | | | 14.000 | 14.733 | MJSD | 3,585 | 994,347 | 09/30/2018 | 03/22/2026 |
| 476556-CP-8 | JERSEY CENTRAL PWR & LT SR UNSEC | | | 1 | 2FE | 14,909,490 | 116.6070 | 17,491,050 | 15,000,000 | 14,928,966 | | 2,173 | | | 6.400 | 6.446 | MN | 122,667 | 960,000 | 11/29/2006 | 05/15/2036 |
| 476556-DA-0 | JERSEY CENTRAL PWR & LT SR UNSEC | | | 1 | 2FE | 9,987,300 | 100.3050 | 10,030,500 | 10,000,000 | 9,999,854 | | 1,690 | | | 7.350 | 7.368 | FA | 306,250 | 735,000 | 01/22/2009 | 02/01/2019 |
| 476556-DC-6 | JERSEY CENTRAL PWR & LT SR UNSEC | | | 1 | 2FE | 14,952,000 | 100.7640 | 15,114,600 | 15,000,000 | 14,964,897 | | 4,182 | | | 4.300 | 4.339 | JJ | 297,417 | 645,000 | 08/11/2015 | 01/15/2026 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYS UNSEC | | | 1 | 1FE | 108,675,150 | 96.7130 | 106,154,967 | 109,763,000 | 108,715,997 | | 20,577 | | | 3.837 | 3.893 | MN | 538,150 | 4,211,606 | 05/16/2017 | 05/15/2046 |
| 478115-AB-4 | JOHNS HOPKINS UNIVERSITY SR UNSEC | | | 1 | 1FE | 53,258,050 | 99.6860 | 53,252,440 | 53,420,000 | 53,267,226 | | 1,869 | | | 4.083 | 4.099 | JJ | 1,090,569 | 2,181,139 | 05/09/2014 | 07/01/2053 |
| 478160-AJ-3 | JOHNSON & JOHNSON SR UNSEC | | | | 1FE | 13,444,515 | 129.6320 | 16,204,000 | 12,500,000 | 13,056,099 | | (35,531) | | | 6.950 | 6.369 | MS | 289,583 | 868,750 | 10/01/2001 | 09/01/2029 |
| 478160-AL-8 | JOHNSON & JOHNSON SR UNSEC | | | | 1FE | 34,984,250 | 112.6720 | 39,435,200 | 35,000,000 | 34,989,409 | | 496 | | | 4.950 | 4.953 | MN | 221,375 | 1,732,500 | 05/19/2003 | 05/15/2033 |
| 478160-AN-4 | JOHNSON & JOHNSON SR UNSEC | | | 1 | 1FE | 49,744,000 | 124.9250 | 62,462,500 | 50,000,000 | 49,794,197 | | 5,896 | | | 5.950 | 5.987 | FA | 1,123,889 | 2,975,000 | 08/13/2007 | 08/15/2037 |
| 478160-AT-1 | JOHNSON & JOHNSON SR UNSEC | | | 1 | 1FE | 2,550,298 | 124.2760 | 3,169,044 | 2,550,000 | 2,550,155 | | (220) | | | 5.850 | 5.849 | JJ | 68,786 | 149,175 | 11/20/2008 | 07/15/2038 |
| 478160-AV-6 | JOHNSON & JOHNSON SR UNSEC | | | 1 | 1FE | 22,904,856 | 108.0040 | 25,272,936 | 23,400,000 | 22,982,790 | | 10,207 | | | 4.500 | 4.631 | MS | 351,000 | 1,053,000 | 08/12/2010 | 09/01/2040 |
| 478160-BJ-2 | JOHNSON & JOHNSON SR UNSEC | | | 1 | 1FE | 12,976,007 | 106.9560 | 13,957,803 | 13,050,000 | 12,989,162 | | 2,828 | | | 4.375 | 4.418 | JD | 41,234 | 570,938 | 12/02/2013 | 12/05/2033 |
| 478160-BU-7 | JOHNSON & JOHNSON SR UNSEC | | | 1 | 1FE | 59,567,125 | 94.9160 | 56,854,787 | 59,900,000 | 59,601,232 | | 12,409 | | | 3.550 | 3.589 | MS | 708,817 | 2,126,450 | 03/02/2016 | 03/01/2036 |
| 478160-BV-5 | JOHNSON & JOHNSON SR UNSEC | | | 1 | 1FE | 115,459,946 | 95.1220 | 110,769,093 | 116,450,000 | 115,506,867 | | 19,698 | | | 3.700 | 3.748 | MS | 1,436,217 | 4,308,650 | 05/04/2017 | 03/01/2046 |
| 48121@-AA-9 | JRD HLDGS-LLC A-SR | | | 1 | 2PL | 11,428,571 | 99.9700 | 11,425,143 | 11,428,571 | 11,428,571 | | | | | 4.040 | 4.042 | AO | 78,235 | 461,714 | 04/30/2012 | 04/30/2022 |
| 48121@-AB-7 | JRD HLDGS-LLC B-SR | | | 1 | 2PL | 45,000,000 | 100.8020 | 45,360,900 | 45,000,000 | 45,000,000 | | | | | 4.650 | 4.653 | AO | 354,563 | 2,092,500 | 04/30/2012 | 04/30/2027 |
| 48121@-AD-3 | JRD HLDGS-LLC B-SR-UNSEC | | | 1 | 2PL | 12,855,000 | 99.6530 | 12,810,393 | 12,855,000 | 12,855,000 | | | | | 4.130 | 4.130 | MS | 138,627 | 530,912 | 03/27/2014 | 03/27/2024 |
| 48238T-AA-7 | KAR AUCTION SERVICES INC CO.GUARNT | | | 1 | 4FE | 30,049,550 | 90.2500 | 27,084,025 | 30,010,000 | 30,008,514 | | (25,349) | | | 5.125 | 5.081 | JD | 128,168 | 1,409,631 | 07/25/2018 | 06/01/2025 |
| 48250N-AB-1 | KFC HLD/PIZZA HUT/TACO CO.GUARNT | | | 1 | 4FE | 6,000,000 | 96.7530 | 5,805,180 | 6,000,000 | 6,000,000 | | | | | 5.250 | 5.250 | JD | 26,250 | 315,000 | 06/02/2016 | 06/01/2026 |
| 48250N-AC-9 | KFC HLD/PIZZA HUT/TACO CO.GUARNT | | | 2 | 4FE | 7,200,000 | 93.0000 | 6,696,000 | 7,200,000 | 7,200,000 | | | | | 4.750 | 4.750 | JD | 28,500 | 342,000 | 06/12/2017 | 06/01/2027 |
| 483007-AH-3 | KAISER ALUMINUM CORP CO.GUARNT | | | 1 | 3FE | 22,550,721 | 97.7500 | 21,505,000 | 22,000,000 | 22,348,870 | | (92,326) | | | 5.875 | 5.354 | MN | 165,153 | 1,292,500 | 09/22/2016 | 05/15/2024 |
| 48305Q-AD-5 | KAISER FOUNDATION HOSPIT CO.GUARNT | | | 1 | 1FE | 128,256,187 | 98.9110 | 128,075,319 | 129,485,000 | 128,291,359 | | 21,611 | | | 4.150 | 4.206 | MN | 895,605 | 5,373,628 | 04/25/2017 | 05/01/2047 |
| 485134-BH-2 | KANSAS CITY POWER & LT SR UNSEC | | | 1 | 2FE | 8,946,114 | 119.8310 | 10,784,790 | 9,000,000 | 8,958,774 | | 1,370 | | | 6.050 | 6.094 | MN | 69,575 | 544,500 | 05/23/2006 | 11/15/2035 |
| 485134-BM-1 | KANSAS CITY POWER & LT SR UNSEC | | | 1 | 2FE | 24,833,150 | 113.3580 | 28,339,525 | 25,000,000 | 24,852,895 | | 3,259 | | | 5.300 | 5.345 | AO | 331,250 | 1,325,000 | 09/05/2013 | 10/01/2041 |
| 485134-BN-9 | KANSAS CITY POWER & LT SR UNSEC | | | 1 | 2FE | 37,922,059 | 98.9170 | 37,761,565 | 38,175,000 | 38,056,427 | | 25,871 | | | 3.150 | 3.230 | MS | 354,073 | 1,202,513 | 06/10/2013 | 03/15/2023 |
| 485134-BP-4 | KANSAS CITY POWER & LT SR UNSEC | | | 1 | 2FE | 25,160,329 | 99.4520 | 24,972,280 | 25,110,000 | 25,153,565 | | (6,200) | | | 3.650 | 3.618 | FA | 346,239 | 916,515 | 11/17/2016 | 08/15/2025 |
| 485134-BQ-2 | KANSAS CITY POWER & LT SR UNSEC | | | 1 | 2FE | 9,723,578 | 96.4930 | 9,408,088 | 9,750,000 | 9,724,283 | | 461 | | | 4.200 | 4.216 | JD | 18,200 | 409,500 | 06/13/2017 | 06/15/2047 |
| 485134-BR-0 | KANSAS CITY POWER & LT SR UNSEC | | | 1 | 2FE | 7,193,736 | 97.1290 | 6,993,277 | 7,200,000 | 7,193,953 | | 217 | | | 4.200 | 4.205 | MS | 89,040 | 162,960 | 02/26/2018 | 03/15/2048 |
| 485170-AQ-7 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 55,925,547 | 93.1430 | 54,216,824 | 58,208,000 | 56,038,062 | | 46,550 | | | 4.300 | 4.553 | MN | 319,821 | 2,502,944 | 07/26/2016 | 05/15/2043 |
| 485170-AR-5 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 18,033,137 | 100.9330 | 18,218,407 | 18,050,000 | 18,038,794 | | 2,054 | | | 3.850 | 3.864 | MN | 88,796 | 694,925 | 07/27/2016 | 11/15/2023 |
| 485170-AS-3 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 31,041,896 | 102.0030 | 31,748,386 | 31,125,000 | 31,046,088 | | 1,404 | | | 4.950 | 4.967 | FA | 582,038 | 1,540,688 | 07/26/2016 | 08/15/2045 |
| 485170-AU-8 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 9,688,211 | 98.4870 | 9,848,670 | 10,000,000 | 9,883,396 | | 81,968 | | | 2.350 | 3.227 | MN | 30,028 | 235,000 | 07/26/2016 | 05/15/2020 |
| 485170-AV-6 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 57,854,410 | 97.8160 | 58,004,851 | 59,300,000 | 58,332,610 | | 200,830 | | | 3.000 | 3.403 | MN | 227,317 | 1,779,000 | 07/26/2016 | 05/15/2023 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 485170-BA-1 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 8,540,458 | 93.2460 | 7,953,888 | 8,530,000 | 8,538,731 | | (1,171) | | | 3.125 | 3.108 | JD | 22,214 | 266,563 | 09/14/2016 | 06/01/2026 |
| 485260-BL-6 | KANSAS GAS & ELECTRIC CO 1ST MORTG | | | 1 | 1FE | 8,319,914 | 101.4740 | 8,457,832 | 8,335,000 | 8,334,087 | | 1,922 | | | 6.700 | 6.725 | JD | 24,820 | 558,445 | 06/08/2009 | 06/15/2019 |
| 485260-BM-4 | KANSAS GAS & ELECTRIC CO 1ST MORTG | | | 1 | 1FE | 14,962,050 | 99.6260 | 14,943,900 | 15,000,000 | 14,965,375 | | 733 | | | 4.300 | 4.315 | JJ | 297,417 | 645,000 | 06/25/2014 | 07/15/2044 |
| 48563*-AA-6 | KAR NUT PRODUCTS CO | | | | 5 | 27,785,610 | 98.0000 | 27,229,898 | 27,785,610 | 27,785,610 | | | | | 11.000 | 11.149 | JAJO | 764,104 | 1,784,444 | 10/24/2018 | 09/30/2023 |
| 486606-H@-8 | KAYNE ANDERSON MLP INV CO CC-SR-UNSEC | | | 1 | 1FE | 16,000,000 | 101.6780 | 16,268,480 | 16,000,000 | 16,000,000 | | | | | 3.950 | 3.951 | JD | 21,067 | 632,000 | 05/03/2012 | 05/03/2022 |
| 486606-J@-4 | KAYNE ANDERSON MLP INV CO GG-SR-UNSEC | | | | 1FE | 7,000,000 | 99.2400 | 6,946,800 | 7,000,000 | 7,000,000 | | | | | 3.670 | 3.670 | JD | 8,563 | 256,900 | 06/13/2013 | 04/16/2025 |
| 486606-J@-6 | KAYNE ANDERSON MLP INV CO FF-SR-UNSEC | | | | 1FE | 6,000,000 | 101.0290 | 6,061,740 | 6,000,000 | 6,000,000 | | | | | 3.570 | 3.571 | JD | 7,140 | 214,200 | 06/13/2013 | 04/16/2023 |
| 486606-K#-2 | KAYNE ANDERSON MLP INV CO KK-SR-UNSEC | | | 1 | 1FE | 17,000,000 | 101.2480 | 17,212,160 | 17,000,000 | 17,000,000 | | | | | 3.930 | 3.931 | JD | 22,270 | 668,100 | 04/30/2014 | 07/30/2024 |
| 486606-M*-4 | KAYNE ANDERSON MLP INV CO OO-SR-UNSEC | | | 1 | 1FE | 22,000,000 | 98.8970 | 21,757,340 | 22,000,000 | 22,000,000 | | | | | 3.460 | 3.461 | JD | 25,373 | 761,200 | 10/29/2014 | 10/29/2024 |
| 48666*-AB-0 | KCP&L GREATER MISSOURI OPS CO B-SR-UNSEC | | | 1 | 2 | 40,000,000 | 89.1900 | 35,676,000 | 40,000,000 | 40,000,000 | | | | | 4.060 | 4.060 | FA | 613,511 | 1,624,000 | 08/16/2013 | 08/15/2033 |
| 487836-AT-5 | KELLOGG CO SR UNSEC | | | 1 | 2FE | 15,047,341 | 127.3730 | 19,105,950 | 15,000,000 | 15,032,762 | | (1,637) | | | 7.450 | 7.422 | AO | 279,375 | 1,117,500 | 07/20/2001 | 04/01/2031 |
| 487836-BC-1 | KELLOGG CO SR UNSEC | | | 1 | 2FE | 32,346,700 | 100.7490 | 32,667,863 | 32,425,000 | 32,416,815 | | 9,059 | | | 4.150 | 4.180 | MN | 171,943 | 1,345,638 | 11/18/2009 | 11/15/2019 |
| 487836-BD-9 | KELLOGG CO SR UNSEC | | | 1 | 2FE | 34,697,950 | 101.4150 | 35,495,250 | 35,000,000 | 34,931,041 | | 33,249 | | | 4.000 | 4.106 | JD | 62,222 | 1,400,000 | 12/08/2010 | 12/15/2020 |
| 487836-BP-2 | KELLOGG CO SR UNSEC | | | 1 | 2FE | 18,855,370 | 93.9700 | 17,736,880 | 18,875,000 | 18,860,519 | | 1,745 | | | 3.250 | 3.262 | AO | 153,359 | 613,438 | 02/25/2016 | 04/01/2026 |
| 487836-BU-1 | KELLOGG CO SR UNSEC | | | 2 | 2FE | 9,311,000 | 93.1860 | 9,318,578 | 10,000,000 | 9,328,076 | | 17,076 | | | 3.400 | 4.320 | MN | 43,444 | 170,000 | 09/21/2018 | 11/15/2027 |
| 487836-BW-7 | KELLOGG CO SR UNSEC | | | 2 | 2FE | 10,103,900 | 99.7600 | 9,976,020 | 10,000,000 | 10,101,224 | | (2,676) | | | 4.300 | 4.166 | MN | 54,944 | 216,194 | 08/21/2018 | 05/15/2028 |
| 491674-BE-6 | KENTUCKY UTILITIES CO 1ST MORTG | | | 1 | 1FE | 4,982,096 | 100.2650 | 5,013,250 | 5,000,000 | 4,996,073 | | 2,048 | | | 3.250 | 3.295 | MN | 27,083 | 162,500 | 11/08/2010 | 11/01/2020 |
| 491674-BG-1 | KENTUCKY UTILITIES CO 1ST MORTG | | | 1 | 1FE | 35,719,180 | 112.3540 | 40,447,440 | 36,000,000 | 35,758,834 | | 5,792 | | | 5.125 | 5.176 | MN | 307,500 | 1,845,000 | 11/09/2010 | 11/01/2040 |
| 491674-BJ-5 | KENTUCKY UTILITIES CO 1ST MORTG | | | 1 | 1FE | 16,579,760 | 104.2400 | 17,408,080 | 16,700,000 | 16,590,433 | | 2,242 | | | 4.650 | 4.695 | MN | 99,226 | 776,550 | 11/06/2013 | 11/15/2043 |
| 491674-BK-2 | KENTUCKY UTILITIES CO 1ST MORTG | | | 1 | 1FE | 5,722,538 | 97.4270 | 5,577,696 | 5,725,000 | 5,723,263 | | 226 | | | 3.300 | 3.305 | AO | 47,231 | 188,925 | 09/21/2015 | 10/01/2025 |
| 491674-BL-0 | KENTUCKY UTILITIES CO 1ST MORTG | | | 1 | 1FE | 5,345,560 | 100.1440 | 5,357,704 | 5,350,000 | 5,345,832 | | 81 | | | 4.375 | 4.380 | AO | 58,516 | 234,063 | 09/21/2015 | 10/01/2045 |
| 49306C-AB-7 | KEY BANK NA SUBORD | | | | 2FE | 2,098,680 | 118.6030 | 4,744,120 | 4,000,000 | 2,543,413 | | 75,358 | | | 6.950 | 14.213 | FA | 115,833 | 278,000 | 09/30/2008 | 02/01/2028 |
| 49327M-2K-9 | KEY BANK NA SR UNSEC | | | | 1FE | 49,881,500 | 97.6260 | 48,813,005 | 50,000,000 | 49,919,572 | | 11,075 | | | 3.300 | 3.328 | JD | 137,500 | 1,650,000 | 05/27/2015 | 06/01/2025 |
| 49327V-2A-1 | KEY BANK NA SUBORD | LS | | | 2FE | 19,951,200 | 95.9690 | 19,193,747 | 20,000,000 | 19,962,413 | | 4,403 | | | 3.400 | 3.429 | MN | 77,444 | 680,000 | 05/17/2016 | 05/20/2026 |
| 49337W-AH-3 | NATIONAL GRID USA SR UNSEC | | | 1 | 2FE | 18,157,660 | 109.7200 | 18,652,400 | 17,000,000 | 17,763,129 | | (35,757) | | | 5.875 | 5.414 | AO | 249,688 | 998,750 | 06/17/2003 | 04/01/2033 |
| 49337W-AJ-9 | NATIONAL GRID USA SR UNSEC | | | 1 | 2FE | 15,000,000 | 112.4750 | 16,871,279 | 15,000,000 | 15,000,000 | | | | | 5.803 | 5.803 | AO | 217,613 | 870,450 | 03/29/2005 | 04/01/2035 |
| 49427R-AJ-1 | KILROY REALTY LP CO.GUARNT | | | 1 | 2FE | 1,833,468 | 99.5730 | 1,817,204 | 1,825,000 | 1,829,288 | | (1,016) | | | 3.800 | 3.734 | JJ | 31,978 | 69,350 | 07/30/2014 | 01/15/2023 |
| 49427R-AK-8 | KILROY REALTY LP CO.GUARNT | | | 1 | 2FE | 1,698,692 | 97.7030 | 1,665,833 | 1,705,000 | 1,699,090 | | 399 | | | 4.250 | 4.291 | FA | 27,375 | 36,231 | 03/22/2018 | 08/15/2029 |
| 49427R-AL-6 | KILROY REALTY LP CO.GUARNT | | | 1 | 2FE | 29,018,913 | 100.3950 | 29,204,906 | 29,090,000 | 29,043,370 | | 5,199 | | | 4.375 | 4.401 | AO | 318,172 | 1,272,688 | 10/14/2016 | 10/01/2025 |
| 49427R-AM-4 | KILROY REALTY LP CO.GUARNT | | | 1 | 2FE | 12,633,555 | 96.6170 | 12,222,000 | 12,650,000 | 12,635,826 | | 2,168 | | | 3.450 | 3.471 | JD | 19,397 | 441,274 | 11/27/2017 | 12/15/2024 |
| 49427R-AN-2 | KILROY REALTY LP CO.GUARNT | | | 2 | 2FE | 27,797,886 | 101.9110 | 28,433,143 | 27,900,000 | 27,798,361 | | 475 | | | 4.750 | 4.796 | JD | 117,800 | | 11/14/2018 | 12/15/2028 |
| 494368-BC-6 | KIMBERLY-CLARK CORP SR UNSEC | | | 1 | 1FE | 9,989,267 | 131.9410 | 13,325,992 | 10,100,000 | 10,009,156 | | 2,405 | | | 6.625 | 6.710 | FA | 278,802 | 669,125 | 11/20/2008 | 08/01/2037 |
| 494368-BG-7 | KIMBERLY-CLARK CORP SR UNSEC | | | 1 | 1FE | 19,784,060 | 115.0850 | 23,017,000 | 20,000,000 | 19,813,749 | | 4,287 | | | 5.300 | 5.372 | MS | 353,333 | 1,060,000 | 02/07/2011 | 03/01/2041 |
| 494368-BH-5 | KIMBERLY-CLARK CORP SR UNSEC | | | 1 | 1FE | 13,124,760 | 97.6940 | 12,944,504 | 13,250,000 | 13,207,251 | | 12,832 | | | 2.400 | 2.507 | MS | 106,000 | 318,000 | 02/06/2012 | 03/01/2022 |
| 494368-BJ-1 | KIMBERLY-CLARK CORP SR UNSEC | | | 1 | 1FE | 14,664,000 | 96.7770 | 14,516,550 | 15,000,000 | 14,841,041 | | 33,509 | | | 2.400 | 2.656 | JD | 30,000 | 360,000 | 05/20/2013 | 06/01/2023 |
| 494368-BL-6 | KIMBERLY-CLARK CORP SR UNSEC | | | 1 | 1FE | 14,316,000 | 93.7860 | 14,067,900 | 15,000,000 | 14,391,024 | | 14,590 | | | 3.700 | 3.961 | JD | 46,250 | 555,000 | 05/20/2013 | 06/01/2043 |
| 494368-BR-3 | KIMBERLY-CLARK CORP SR UNSEC | | | 1 | 1FE | 30,210,076 | 97.6040 | 29,613,049 | 30,340,000 | 30,249,816 | | 12,091 | | | 3.050 | 3.100 | FA | 349,584 | 925,370 | 08/19/2015 | 08/15/2025 |
| 49446R-AK-5 | KIMCO REALTY CORP SR UNSEC | | | 1 | 2FE | 7,411,575 | 96.7140 | 7,253,535 | 7,500,000 | 7,435,247 | | 13,401 | | | 3.125 | 3.337 | JD | 19,531 | 234,375 | 03/21/2017 | 06/01/2023 |
| 49446R-AL-3 | KIMCO REALTY CORP SR UNSEC | | | 1 | 2FE | 13,972,000 | 99.4090 | 13,917,206 | 14,000,000 | 13,990,022 | | 4,058 | | | 3.200 | 3.232 | MN | 74,667 | 448,000 | 04/14/2014 | 05/01/2021 |
| 49446R-AN-9 | KIMCO REALTY CORP SR UNSEC | | | 1 | 2FE | 10,279,517 | 98.4250 | 10,186,982 | 10,350,000 | 10,309,546 | | 9,703 | | | 3.400 | 3.510 | MN | 58,650 | 351,900 | 10/07/2015 | 11/01/2022 |
| 49446R-AP-4 | KIMCO REALTY CORP SR UNSEC | | | 1 | 2FE | 15,092,596 | 89.9930 | 14,254,901 | 15,840,000 | 15,130,296 | | 18,640 | | | 2.800 | 3.451 | AO | 110,880 | 294,000 | 12/17/2018 | 10/01/2026 |
| 49446R-AQ-2 | KIMCO REALTY CORP SR UNSEC | | | 1 | 2FE | 24,629,627 | 86.4190 | 21,453,450 | 24,825,000 | 24,637,632 | | 3,499 | | | 4.125 | 4.171 | JD | 85,336 | 1,024,031 | 11/01/2016 | 12/01/2046 |
| 49446R-AS-8 | KIMCO REALTY CORP SR UNSEC | | | 2 | 2FE | 9,443,400 | 96.2200 | 9,621,985 | 10,000,000 | 9,451,854 | | 8,454 | | | 3.800 | 4.606 | AO | 95,000 | | 11/05/2018 | 04/01/2027 |
| 49446R-AT-6 | KIMCO REALTY CORP SR UNSEC | | | 1 | 2FE | 8,432,361 | 90.7430 | 7,667,751 | 8,450,000 | 8,433,466 | | 643 | | | 4.450 | 4.462 | MS | 125,342 | 397,960 | 10/24/2017 | 09/01/2047 |
| 494550-BJ-4 | KINDER MORGAN ENER PART CO.GUARNT | | | 1 | 2FE | 25,977,640 | 100.7280 | 26,189,280 | 26,000,000 | 25,992,405 | | 2,203 | | | 4.150 | 4.160 | MS | 359,667 | 1,079,000 | 08/03/2011 | 03/01/2022 |
| 494550-BK-1 | KINDER MORGAN ENER PART CO.GUARNT | | | 1 | 2FE | 34,827,800 | 97.5800 | 34,153,000 | 35,000,000 | 34,848,975 | | 3,225 | | | 5.625 | 5.659 | MS | 656,250 | 1,968,750 | 08/03/2011 | 09/01/2041 |
| 494550-BL-9 | KINDER MORGAN ENER PART CO.GUARNT | | | 1 | 2FE | 14,972,100 | 99.9470 | 14,992,116 | 15,000,000 | 14,988,831 | | 2,781 | | | 3.950 | 3.972 | MS | 197,500 | 592,500 | 03/07/2012 | 09/01/2022 |
| 494550-BM-7 | KINDER MORGAN ENER PART CO.GUARNT | | | 1 | 2FE | 19,919,600 | 97.6070 | 19,521,330 | 20,000,000 | 19,964,947 | | 7,777 | | | 3.450 | 3.496 | FA | 260,667 | 690,000 | 08/08/2012 | 02/15/2023 |
| 494550-BN-5 | KINDER MORGAN ENER PART CO.GUARNT | | | 1 | 2FE | 9,930,800 | 91.6090 | 9,160,900 | 10,000,000 | 9,938,322 | | 1,336 | | | 5.000 | 5.045 | FA | 188,889 | 500,000 | 08/08/2012 | 08/15/2042 |
| 494550-BS-4 | KINDER MORGAN ENER PART CO.GUARNT | | | 1 | 2FE | 14,955,900 | 99.2270 | 14,884,000 | 15,000,000 | 14,976,201 | | 4,120 | | | 4.150 | 4.185 | FA | 259,375 | 622,500 | 07/29/2013 | 02/01/2024 |
| 497210-AA-1 | KIOP PARENT HLDG CORP. SUB-UNSEC | | | | 3Z | 10,323,169 | 95.2280 | 10,204,769 | 10,716,169 | 10,323,429 | | 260 | | | 13.750 | 15.081 | MJSD | 4,093 | 716,169 | 12/31/2018 | 12/29/2023 |
| 50076Q-AZ-9 | KRAFT HEINZ FOODS CO CO.GUARNT | | | | 2FE | 49,953,340 | 99.1690 | 50,328,417 | 50,750,000 | 50,409,353 | | 91,340 | | | 3.500 | 3.710 | JD | 123,351 | 1,776,250 | 11/08/2013 | 06/06/2022 |
| 50077L-AK-2 | KRAFT HEINZ FOODS CO CO.GUARNT | | | 1 | 2FE | 19,976,158 | 96.8190 | 19,363,708 | 20,000,000 | 19,982,151 | | 2,348 | | | 3.950 | 3.966 | JJ | 364,278 | 790,000 | 08/17/2016 | 07/15/2025 |
| 501044-CH-2 | KROGER CO CO.GUARNT | | | 1 | 2FE | 19,949,800 | 102.8290 | 20,565,792 | 20,000,000 | 19,994,066 | | 5,376 | | | 6.150 | 6.180 | JJ | 567,167 | 1,230,000 | 01/09/2008 | 01/15/2020 |
| 501044-CS-8 | KROGER CO SR UNSEC | | | 1 | 2FE | 11,994,960 | 100.8150 | 12,097,799 | 12,000,000 | 11,997,492 | | 491 | | | 3.850 | 3.855 | FA | 192,500 | 462,000 | 07/18/2013 | 08/01/2023 |
| 501044-CX-7 | KROGER CO SR UNSEC | | | 1 | 2FE | 21,272,754 | 99.5660 | 21,232,450 | 21,325,000 | 21,308,772 | | 7,572 | | | 3.300 | 3.339 | JJ | 324,495 | 703,725 | 12/16/2013 | 01/15/2021 |
| 501044-DC-2 | KROGER CO SR UNSEC | | | 1 | 2FE | 14,565,398 | 94.8340 | 13,845,802 | 14,600,000 | 14,574,525 | | 3,114 | | | 3.500 | 3.528 | FA | 212,917 | 511,000 | 01/08/2016 | 02/01/2026 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 501044-DJ-7 | KROGER CO SR UNSEC | LS | | 1 | 2FE | 21,437,345 | 94.4550 | 20,260,655 | 21,450,000 | 21,439,012 | | 1,097 | | | 3.700 | 3.707 | FA | 330,688 | 809,082 | 07/17/2017 | 08/01/2027 |
| 501797-AL-8 | L BRANDS INC CO.GUARNT | | | 1 | 3FE | 21,000,000 | 83.5200 | 17,539,200 | 21,000,000 | 21,000,000 | | | | | 6.875 | 6.875 | MN | 240,625 | 1,443,750 | 03/09/2016 | 11/01/2035 |
| 50194#-AA-5 | LANEY DIRECTIONAL DRILLING SUB | | | | 5GI | 17,885,696 | 100.0000 | 17,885,696 | 17,885,696 | 17,885,696 | | | | | 16.000 | 16.334 | MJSD | 127,187 | 2,712,912 | 12/15/2018 | 10/31/2019 |
| 50195*-AA-8 | LES HOLDCO-INC. SUB-UNSEC | | | | 5 | 45,121,463 | 89.6430 | 41,269,835 | 46,037,882 | 45,192,552 | | 71,089 | | | 13.500 | 14.202 | MJSD | 17,264 | 5,796,098 | 12/30/2018 | 12/20/2024 |
| 50226@-AA-9 | LUMINATOR TECHNOLOGY GROUP-INC All pik | | | | 5GI | 14,024,306 | 99.8720 | 14,256,090 | 14,274,306 | 14,037,577 | | (11,402) | | | 14.000 | 13.968 | MAY | 1,321,166 | 1,774,306 | 05/08/2018 | 08/08/2022 |
| 502413-BA-4 | L3 TECHNOLOGIES INC CO.GUARNT | | | 1 | 2FE | 12,856,170 | 102.3270 | 13,230,936 | 12,930,000 | 12,911,223 | | 8,190 | | | 4.950 | 5.023 | FA | 241,791 | 640,035 | 02/02/2011 | 02/15/2021 |
| 502413-BD-8 | L3 TECHNOLOGIES INC CO.GUARNT | | | 1 | 2FE | 21,785,083 | 99.8030 | 21,807,044 | 21,850,000 | 21,811,513 | | 6,139 | | | 3.950 | 3.986 | MN | 79,115 | 863,075 | 06/09/2014 | 05/28/2024 |
| 502413-BE-6 | L3 TECHNOLOGIES INC CO.GUARNT | | | 1 | 2FE | 5,820,107 | 96.8570 | 5,666,132 | 5,850,000 | 5,825,429 | | 2,588 | | | 3.850 | 3.912 | JD | 10,010 | 225,225 | 11/29/2016 | 12/15/2026 |
| 502413-BG-1 | L3 TECHNOLOGIES INC CO.GUARNT | | | 1 | 2FE | 77,923,560 | 100.0380 | 78,029,443 | 78,000,000 | 77,928,002 | | 4,442 | | | 4.400 | 4.412 | JD | 152,533 | 1,801,800 | 05/30/2018 | 06/15/2028 |
| 50512#-AB-8 | LA STADIUM FINANCE CO LLC | | | | 2PL | 22,000,000 | 89.8230 | 19,761,060 | 22,000,000 | 22,000,000 | | | | | 4.210 | 4.210 | MS | 234,123 | 926,200 | 04/13/2017 | 03/31/2032 |
| 50540R-AJ-1 | LAB CORP OF AMER HLDGS SR UNSEC | | | 1 | 2FE | 46,087,946 | 102.0690 | 47,257,815 | 46,300,000 | 46,252,468 | | 23,792 | | | 4.625 | 4.683 | MN | 273,620 | 2,141,375 | 11/16/2010 | 11/15/2020 |
| 50540R-AL-6 | LAB CORP OF AMER HLDGS SR UNSEC | | | 1 | 2FE | 9,888,516 | 100.5520 | 9,954,682 | 9,900,000 | 9,895,313 | | 1,179 | | | 3.750 | 3.764 | FA | 132,000 | 371,250 | 08/20/2012 | 08/23/2022 |
| 50540R-AQ-5 | LABORATORY CORP OF AMER SR UNSEC | | | 1 | 2FE | 41,201,337 | 96.3370 | 39,907,727 | 41,425,000 | 41,269,398 | | 22,254 | | | 3.600 | 3.669 | FA | 621,375 | 1,491,300 | 10/27/2015 | 02/01/2025 |
| 505588-BJ-1 | LACLEDE GAS CO 1ST MORTG | | | 1 | 1FE | 35,812,335 | 99.8360 | 36,055,771 | 36,115,000 | 35,961,323 | | 30,078 | | | 3.400 | 3.500 | FA | 463,877 | 1,227,910 | 09/04/2013 | 08/15/2023 |
| 505588-BK-8 | LACLEDE GAS CO 1ST MORTG | | | 1 | 1FE | 13,763,161 | 104.4920 | 14,472,142 | 13,850,000 | 13,771,385 | | 1,677 | | | 4.625 | 4.664 | FA | 241,990 | 640,563 | 08/06/2013 | 08/15/2043 |
| 50587K-AA-9 | LAFARGEHOLCIM FINANCE US CO.GUARNT | | | 1 | 2FE | 20,301,628 | 90.8790 | 18,303,939 | 20,141,000 | 20,270,225 | | (14,935) | | | 3.500 | 3.402 | MS | 193,857 | 704,935 | 10/27/2016 | 09/22/2026 |
| 51209*-AA-0 | LAKESHORE TOLTEST CORP SUB | | | | 6* | | 0.0000 | | 875,731 | | | | | | 8.000 | 1,134.137 | MN | | | 04/30/2014 | 05/30/2049 |
| 513075-BE-0 | LAMAR MEDIA CORP CO.GUARNT | | | 1 | 3FE | 24,659,970 | 99.5000 | 24,278,000 | 24,400,000 | 24,478,396 | | (35,832) | | | 5.000 | 4.833 | MN | 203,333 | 1,220,000 | 06/06/2013 | 05/01/2023 |
| 513075-BH-3 | LAMAR MEDIA CORP CO.GUARNT | | | 1 | 3FE | 10,000,000 | 100.0000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | 5.375 | 5.375 | JJ | 247,847 | 537,500 | 01/07/2014 | 01/15/2024 |
| 513075-BL-4 | LAMAR MEDIA CORP CO.GUARNT | | | 1 | 3FE | 22,248,473 | 101.2500 | 21,976,313 | 21,705,000 | 22,151,010 | | (55,760) | | | 5.750 | 5.283 | FA | 520,016 | 809,456 | 07/09/2018 | 02/01/2026 |
| 513272-AA-2 | LAMB WESTON HLD CO.GUARNT | | | 1 | 3FE | 9,273,750 | 97.2500 | 8,985,900 | 9,240,000 | 9,264,419 | | (4,431) | | | 4.625 | 4.563 | MN | 71,225 | 427,350 | 11/02/2016 | 11/01/2024 |
| 513272-AB-0 | LAMB WESTON HLD CO.GUARNT | | | 1 | 3FE | 34,570,000 | 96.0000 | 32,856,000 | 34,225,000 | 34,499,095 | | (40,740) | | | 4.875 | 4.714 | MN | 278,078 | 1,668,469 | 07/31/2017 | 11/01/2026 |
| 521865-AY-1 | LEAR CORP SR UNSEC | | | 1 | 2FE | 22,943,802 | 91.3980 | 21,067,221 | 23,050,000 | 22,956,684 | | 9,351 | | | 3.800 | 3.855 | MS | 257,904 | 944,026 | 09/14/2017 | 09/15/2027 |
| 524660-AW-7 | LEGGETT & PLATT INC SR UNSEC | | | 1 | 2FE | 14,756,488 | 99.1770 | 14,678,139 | 14,800,000 | 14,782,508 | | 4,462 | | | 3.400 | 3.435 | FA | 190,098 | 503,200 | 08/08/2012 | 08/15/2022 |
| 524660-AX-5 | LEGGETT & PLATT INC SR UNSEC | | | 1 | 2FE | 24,939,700 | 99.2690 | 24,817,250 | 25,000,000 | 24,962,003 | | 5,672 | | | 3.800 | 3.829 | MN | 121,389 | 950,000 | 11/07/2014 | 11/15/2024 |
| 524901-AS-4 | LEGG MASON INC SR UNSEC | | | 1 | 2FE | 1,172,403 | 99.7220 | 1,171,734 | 1,175,000 | 1,174,708 | | 532 | | | 2.700 | 2.747 | JJ | 14,629 | 31,725 | 06/23/2014 | 07/15/2019 |
| 524901-AT-2 | LEGG MASON INC SR UNSEC | | | 1 | 2FE | 28,042,683 | 98.5560 | 27,420,302 | 27,822,000 | 27,955,397 | | (21,267) | | | 3.950 | 3.853 | JJ | 506,747 | 1,098,969 | 09/17/2014 | 07/15/2024 |
| 524ESC-R3-6 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 6.5 | | | | 6* | | 0.0100 | 1,000 | 10,000,000 | | | | | | 6.500 | 0.000 | MS | | | 06/30/2012 | 07/19/2020 |
| 524ESC-UB-4 | LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 5.75 | | | 1 | 6* | | 0.0000 | | 10,000,000 | | | | | | 5.750 | 0.000 | JJ | | | 06/30/2012 | 01/03/2027 |
| 524ESC-WH-9 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS ESCRO | | | | 6* | | 0.0100 | 1,500 | 15,000,000 | | | | | | 6.000 | 0.000 | MS | | | 06/30/2012 | 05/03/2032 |
| 525ESC-13-3 | LEHMAN BROTHERS INC Lehman Brothers Holdings ESC | | | | 6FE | 101,500 | 1.9000 | 95,000 | 5,000,000 | 95,000 | (6,500) | | 43,486 | | 4.500 | 149.332 | JJ | | 39,121 | 12/16/2013 | 07/26/2042 |
| 525ESC-1H-2 | LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings ESC | | | | 6* | | 1.9000 | 285,000 | 15,000,000 | | | | | | 5.500 | 2,686.424 | AO | | 119,518 | 04/17/2012 | 04/04/2046 |
| 525ESC-1L-3 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.75 | | | | 6* | | 1.9000 | 95,000 | 5,000,000 | | | | | | 5.750 | 1,237.557 | AO | | 39,752 | 04/17/2012 | 04/25/2042 |
| 525ESC-1U-3 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 0 07 | | | | 6* | 101,500 | 1.9000 | 95,000 | 5,000,000 | 95,000 | (6,500) | | 25,830 | | 0.000 | 12.975 | JAJO | | 39,074 | 12/16/2013 | 04/18/2042 |
| 525ESC-3F-4 | LEHMAN BROTHERS INC Lehman Brothers Holdings ESC | | | | 6* | | 1.9000 | 475,000 | 25,000,000 | | | | | | 6.625 | 0.000 | JJ | | 196,453 | 04/17/2012 | 01/18/2042 |
| 525ESC-3I-8 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.87 | | | | 6* | | 1.9000 | 760,000 | 40,000,000 | | | | | | 5.875 | 0.000 | MN | | 317,154 | 04/17/2012 | 11/17/2042 |
| 525ESC-4J-5 | LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 4.8 | | | | 6* | | 1.9500 | 292,500 | 15,000,000 | | | | | | 4.800 | 1,486.947 | MS | | 119,479 | 04/17/2012 | 03/13/2044 |
| 526057-BU-7 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 25,000,000 | 99.2500 | 24,812,500 | 25,000,000 | 25,000,000 | | | | | 4.500 | 4.500 | MN | 143,750 | 1,125,000 | 11/18/2014 | 11/15/2019 |
| 526057-BV-5 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 17,055,000 | 93.7500 | 15,937,500 | 17,000,000 | 17,042,288 | | (6,145) | | | 4.750 | 4.703 | MN | 69,535 | 807,500 | 10/21/2016 | 05/30/2025 |
| 526057-BW-3 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 8,240,000 | 96.0000 | 7,680,000 | 8,000,000 | 8,171,968 | | (32,226) | | | 4.875 | 4.365 | JD | 17,333 | 390,000 | 11/02/2016 | 12/15/2023 |
| 526057-BX-1 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 27,503,438 | 99.1250 | 27,259,375 | 27,500,000 | 27,501,683 | | (694) | | | 4.750 | 4.747 | AO | 326,563 | 1,306,250 | 02/26/2016 | 04/01/2021 |
| 526057-BY-9 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 14,000,000 | 96.0000 | 13,440,000 | 14,000,000 | 14,000,000 | | | | | 4.125 | 4.125 | JJ | 266,292 | 577,500 | 01/05/2017 | 01/15/2022 |
| 526057-BZ-6 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 20,000,000 | 94.5000 | 18,900,000 | 20,000,000 | 20,000,000 | | | | | 4.500 | 4.499 | AO | 152,500 | 900,000 | 04/19/2017 | 04/30/2024 |
| 53079E-AW-4 | LIBERTY MUTUAL GROUP INC CO.GUARNT | | | 1 | 2FE | 9,968,900 | 103.0980 | 10,309,800 | 10,000,000 | 9,987,875 | | 3,269 | | | 4.950 | 4.990 | MN | 82,500 | 495,000 | 05/01/2012 | 05/01/2022 |
| 53079E-BE-3 | LIBERTY MUTUAL GROUP INC CO.GUARNT | | | 1 | 2FE | 72,403,621 | 100.8160 | 73,746,563 | 73,150,000 | 72,773,957 | | 74,545 | | | 4.250 | 4.378 | JD | 138,172 | 3,108,875 | 10/31/2013 | 06/15/2023 |
| 53079E-BF-0 | LIBERTY MUTUAL GROUP INC CO.GUARNT | | | 1 | 2FE | 64,796,050 | 97.2280 | 63,198,200 | 65,000,000 | 64,813,188 | | 3,596 | | | 4.850 | 4.870 | FA | 1,313,542 | 3,152,500 | 10/28/2014 | 08/01/2044 |
| 53117C-AN-2 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 25,455,802 | 101.8820 | 25,985,094 | 25,505,000 | 25,485,728 | | 5,090 | | | 4.125 | 4.149 | JD | 46,759 | 1,052,081 | 06/21/2013 | 06/15/2022 |
| 53117C-AP-7 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 13,422,301 | 98.4940 | 13,611,821 | 13,820,000 | 13,621,153 | | 39,767 | | | 3.375 | 3.726 | JD | 20,730 | 466,425 | 07/31/2013 | 06/15/2023 |
| 53117C-AQ-5 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 19,939,800 | 102.6670 | 20,533,385 | 20,000,000 | 19,966,423 | | 5,721 | | | 4.400 | 4.437 | FA | 332,444 | 880,000 | 09/24/2013 | 02/15/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 53117C-AR-3 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 25,484,350 | 97.4690 | 24,367,250 | 25,000,000 | 25,368,549 | | (55,618) | | | 3.750 | 3.471 | AO | 234,375 | 937,500 | 09/28/2016 | 04/01/2025 |
| 53117C-AS-1 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 13,461,242 | 93.4280 | 12,682,815 | 13,575,000 | 13,484,016 | | 10,130 | | | 3.250 | 3.349 | AO | 110,297 | 441,188 | 09/13/2016 | 10/01/2026 |
| 53154*-AM-5 | LIBERTY UTILITIES FINANCE GP1 SERIES E | | | | 2 | 80,000,000 | 96.9180 | 77,534,400 | 80,000,000 | 80,000,000 | | | | | 3.940 | 3.940 | AO | 534,089 | 3,152,000 | 03/24/2017 | 04/30/2027 |
| 532457-AM-0 | ELI LILLY & CO SR UNSEC | | | | 1FE | 5,130,000 | 121.4920 | 6,074,600 | 5,000,000 | 5,056,742 | | (6,827) | | | 7.125 | 6.903 | JD | 29,688 | 356,250 | 12/12/2000 | 06/01/2025 |
| 532457-AP-3 | ELI LILLY & CO SR UNSEC | | | 1 | 1FE | 14,141,860 | 132.0420 | 18,485,880 | 14,000,000 | 14,105,503 | | (3,482) | | | 6.770 | 6.694 | JJ | 473,900 | 947,800 | 07/26/2002 | 01/01/2036 |
| 532457-AZ-1 | ELI LILLY & CO SR UNSEC | | | 1 | 1FE | 29,845,200 | 112.3150 | 33,694,500 | 30,000,000 | 29,915,861 | | 7,840 | | | 5.500 | 5.543 | MS | 485,833 | 1,650,000 | 03/07/2007 | 03/15/2027 |
| 532457-BA-5 | ELI LILLY & CO SR UNSEC | | | 1 | 1FE | 14,906,700 | 117.9610 | 17,694,150 | 15,000,000 | 14,926,948 | | 2,267 | | | 5.550 | 5.593 | MS | 245,125 | 832,500 | 03/07/2007 | 03/15/2037 |
| 532457-BC-1 | ELI LILLY & CO SR UNSEC | | | 1 | 1FE | 15,347,945 | 123.9040 | 19,205,120 | 15,500,000 | 15,373,436 | | 3,533 | | | 5.950 | 6.023 | MN | 117,843 | 922,250 | 03/03/2009 | 11/15/2037 |
| 532457-BJ-6 | ELI LILLY & CO SR UNSEC | | | 1 | 1FE | 18,854,915 | 94.0520 | 17,964,011 | 19,100,000 | 18,872,829 | | 4,963 | | | 3.700 | 3.772 | MS | 235,567 | 706,700 | 03/09/2015 | 03/01/2045 |
| 532457-BR-8 | ELI LILLY & CO SR UNSEC | | | 1 | 1FE | 5,495,110 | 97.9140 | 5,409,770 | 5,525,000 | 5,496,031 | | 544 | | | 3.950 | 3.981 | MN | 27,886 | 218,238 | 05/04/2017 | 05/15/2047 |
| 534187-AR-0 | LINCOLN NATIONAL CORP SR UNSEC | | | 1 | 2FE | 1,484,871 | 115.5170 | 4,071,972 | 3,525,000 | 1,614,345 | | 23,049 | | | 6.150 | 15.019 | AO | 50,584 | 216,788 | 03/31/2009 | 04/07/2036 |
| 534187-BD-0 | LINCOLN NATIONAL CORP SR UNSEC | | | 1 | 2FE | 22,993,073 | 101.9360 | 23,725,561 | 23,275,000 | 23,129,339 | | 27,727 | | | 4.000 | 4.149 | MS | 310,333 | 931,000 | 09/05/2013 | 09/01/2023 |
| 534187-BE-8 | LINCOLN NATIONAL CORP SR UNSEC | | | 1 | 2FE | 19,793,280 | 97.2300 | 19,275,939 | 19,825,000 | 19,804,153 | | 2,985 | | | 3.350 | 3.369 | MS | 206,621 | 664,138 | 03/04/2015 | 03/09/2025 |
| 534187-BF-5 | LINCOLN NATIONAL CORP SR UNSEC | | | 1 | 2FE | 8,614,823 | 96.8750 | 8,355,491 | 8,625,000 | 8,616,403 | | 956 | | | 3.625 | 3.640 | MS | 94,665 | 312,656 | 12/05/2016 | 12/12/2026 |
| 534187-BG-3 | LINCOLN NATIONAL CORP SR UNSEC | | | 1 | 2FE | 22,938,068 | 92.3920 | 21,319,385 | 23,075,000 | 22,940,983 | | 2,915 | | | 4.350 | 4.385 | MS | 334,588 | 554,858 | 04/11/2018 | 03/01/2048 |
| 534187-BH-1 | LINCOLN NATIONAL CORP SR UNSEC | | | 1 | 2FE | 972,728 | 97.0450 | 946,187 | 975,000 | 972,861 | | 133 | | | 3.800 | 3.829 | JD | 3,088 | 29,743 | 02/07/2018 | 03/01/2028 |
| 535555-A*-7 | LINDSAY CORP SR | | | | 2 | 19,000,000 | 88.7230 | 16,857,370 | 19,000,000 | 19,000,000 | | | | | 3.820 | 3.820 | FA | 264,111 | 725,800 | 02/19/2015 | 02/19/2030 |
| 536218-AK-2 | LION INDUSTRIAL PROP-L.P. A-SR-UNSEC | | | | 2 | 15,000,000 | 92.7130 | 13,906,950 | 15,000,000 | 15,000,000 | | | | | 3.700 | 3.700 | MN | 70,917 | 555,000 | 11/15/2017 | 11/15/2027 |
| 536218-AL-0 | LION INDUSTRIAL PROP-L.P. B-SR-UNSEC | | | | 2 | 40,000,000 | 93.0650 | 37,226,000 | 40,000,000 | 40,000,000 | | | | | 3.700 | 3.700 | JJ | 678,333 | 740,000 | 01/16/2018 | 01/16/2028 |
| 536218-AP-1 | LION INDUSTRIAL PROP-L.P. SR-UNSEC | | | | 2Z | 40,000,000 | 98.2320 | 39,292,800 | 40,000,000 | 40,000,000 | | | | | 4.520 | 4.520 | MS | 577,556 | | 09/06/2018 | 09/06/2030 |
| 53627N-AA-9 | LIONS GATE CAPITAL HOLD CO.GUARNT | | | 1 | 4FE | 11,357,500 | 98.7500 | 10,862,500 | 11,000,000 | 11,303,956 | | (53,544) | | | 5.875 | 5.072 | MN | 107,708 | 646,250 | 03/26/2018 | 11/01/2024 |
| 536797-AC-7 | LITHIA MOTORS INC CO.GUARNT | | | 1 | 3FE | 21,778,750 | 92.0000 | 19,757,000 | 21,475,000 | 21,714,310 | | (45,431) | | | 5.250 | 4.975 | FA | 469,766 | 1,149,360 | 07/18/2017 | 08/01/2025 |
| 537008-C@-1 | LITTELFUSE-INC B-SR-UNSEC | | | | 2 | 12,000,000 | 90.0470 | 10,805,640 | 12,000,000 | 12,000,000 | | | | | 3.780 | 3.780 | FA | 171,360 | 263,340 | 01/16/2018 | 02/15/2030 |
| 538034-AK-5 | LIVE NATION ENTERTAINMEN CO.GUARNT | | | 1 | 4FE | 14,410,000 | 95.0000 | 13,632,500 | 14,350,000 | 14,389,944 | | (9,486) | | | 4.875 | 4.793 | MN | 116,594 | 699,563 | 10/26/2016 | 11/01/2024 |
| 538034-AN-9 | LIVE NATION ENTERTAINMEN CO.GUARNT | | | 1 | 4FE | 5,000,000 | 97.7500 | 4,887,500 | 5,000,000 | 5,000,000 | | | | | 5.625 | 5.625 | MS | 82,813 | 136,719 | 03/15/2018 | 03/15/2026 |
| 539830-AT-6 | LOCKHEED MARTIN CORP SR UNSEC | | | 1 | 2FE | 34,549,700 | 101.1840 | 35,414,400 | 35,000,000 | 34,952,222 | | 52,760 | | | 4.250 | 4.412 | MN | 190,069 | 1,487,500 | 01/14/2010 | 11/15/2019 |
| 539830-AY-5 | LOCKHEED MARTIN CORP SR UNSEC | | | 1 | 2FE | 34,905,500 | 100.7160 | 35,250,600 | 35,000,000 | 34,971,372 | | 9,960 | | | 3.350 | 3.382 | MS | 345,236 | 1,172,500 | 09/06/2011 | 09/15/2021 |
| 539830-BD-0 | LOCKHEED MARTIN CORP SR UNSEC | | | 1 | 2FE | 2,044,930 | 91.4330 | 2,102,959 | 2,300,000 | 2,058,799 | | 4,776 | | | 3.800 | 4.485 | MS | 29,133 | 87,400 | 12/23/2015 | 03/01/2045 |
| 539830-BH-1 | LOCKHEED MARTIN CORP SR UNSEC | | | 1 | 2FE | 31,309,936 | 99.2770 | 30,974,431 | 31,200,000 | 31,297,166 | | (13,462) | | | 3.550 | 3.495 | JJ | 510,727 | 1,107,600 | 11/21/2016 | 01/15/2026 |
| 539830-BN-8 | LOCKHEED MARTIN CORP SR UNSEC | | | 1 | 2FE | 155,436,692 | 93.7840 | 145,152,313 | 154,773,000 | 155,433,547 | | (4,789) | | | 4.090 | 4.066 | MS | 1,863,897 | 6,470,887 | 10/30/2017 | 09/15/2052 |
| 54233*-AE-6 | LONE STAR TRANSMISSION-LLC E-SR-SEC | | | 1 | 1FE | 55,000,000 | 99.9650 | 54,980,750 | 55,000,000 | 55,000,000 | | | | | 4.420 | 4.420 | JD | 108,044 | 2,431,000 | 07/17/2014 | 06/15/2044 |
| 543859-AH-5 | LOCKHEED MARTIN CORP SR UNSEC | | | | 2FE | 12,325,478 | 112.4150 | 11,887,886 | 10,575,000 | 11,181,676 | | (110,001) | | | 7.000 | 5.595 | MS | 217,963 | 740,250 | 03/10/2004 | 09/15/2023 |
| 54400#-AE-9 | LORD-ABBETT & CO. LLC SR-UNSEC | | | | 2 | 50,000,000 | 99.3010 | 49,650,500 | 50,000,000 | 50,000,000 | | | | | 4.100 | 4.100 | MS | 592,222 | 2,050,000 | 08/12/2015 | 09/17/2025 |
| 546676-AU-1 | LOUISVILLE GAS & ELEC 1ST MORTG | | | 1 | 1FE | 50,750,363 | 110.0390 | 56,119,890 | 51,000,000 | 50,786,542 | | 5,137 | | | 5.125 | 5.157 | MN | 333,979 | 2,613,750 | 11/10/2010 | 11/15/2040 |
| 546676-AV-9 | LOUISVILLE GAS & ELEC 1ST MORTG | | | 1 | 1FE | 13,154,600 | 104.2400 | 13,811,800 | 13,250,000 | 13,163,104 | | 1,815 | | | 4.650 | 4.695 | MN | 78,727 | 616,125 | 11/06/2013 | 11/15/2043 |
| 546676-AW-7 | LOUISVILLE GAS & ELEC 1ST MORTG | | | 1 | 1FE | 7,596,732 | 98.1160 | 7,456,816 | 7,600,000 | 7,597,694 | | 300 | | | 3.300 | 3.305 | AO | 62,700 | 250,800 | 09/21/2015 | 10/01/2025 |
| 546676-AX-5 | LOUISVILLE GAS & ELEC 1ST MORTG | | | 1 | 1FE | 8,318,090 | 100.1440 | 8,336,988 | 8,325,000 | 8,318,514 | | 126 | | | 4.375 | 4.380 | AO | 91,055 | 364,219 | 09/21/2015 | 10/01/2045 |
| 548661-DH-7 | LOWE'S COS INC SR UNSEC | | | 1 | 2FE | 19,991,921 | 94.9390 | 19,082,815 | 20,100,000 | 20,023,559 | | 9,983 | | | 3.375 | 3.439 | MS | 199,744 | 678,375 | 09/15/2015 | 09/15/2025 |
| 548661-DN-4 | LOWE'S COS INC SR UNSEC | | | 1 | 2FE | 39,812,072 | 81.6680 | 32,708,177 | 40,050,000 | 39,824,205 | | 4,703 | | | 3.700 | 3.733 | AO | 312,835 | 1,481,850 | 04/12/2016 | 04/15/2046 |
| 550284-AA-1 | LUMOS PHOENIX HLDGS INC | | | | 5 | 22,870,060 | 100.0000 | 22,870,060 | 22,870,060 | 22,870,060 | | | | | 13.000 | 13.211 | MJSD | 8,259 | 2,781,545 | 12/30/2018 | 05/31/2024 |
| 552690-C*-8 | MDU RESOURCES GROUP-INC B-SR-UNSEC | | | 1 | 2 | 9,000,000 | 100.5170 | 9,046,530 | 9,000,000 | 9,000,000 | | | | | 4.240 | 4.240 | JJ | 175,960 | 381,600 | 07/15/2014 | 07/15/2024 |
| 552690-C@-6 | MDU RESOURCES GROUP-INC C-SR-UNSEC | | | 1 | 2 | 19,000,000 | 99.6670 | 18,936,730 | 19,000,000 | 19,000,000 | | | | | 4.340 | 4.340 | JJ | 380,232 | 824,600 | 07/15/2014 | 07/15/2026 |
| 552690-D@-5 | MDU RESOURCES GROUP-INC C-SR-UNSEC | | | 1 | 2 | 50,000,000 | 94.4150 | 47,207,500 | 50,000,000 | 50,000,000 | | | | | 4.030 | 4.030 | JD | 117,542 | 2,015,000 | 09/24/2015 | 12/10/2030 |
| 552690-E@-4 | MDU RESOURCES GROUP-INC | | | | 2 | 15,000,000 | 83.1400 | 12,471,000 | 15,000,000 | 15,000,000 | | | | | 3.730 | 3.730 | MS | 155,417 | 559,500 | 03/21/2017 | 03/21/2037 |
| 55279H-AK-6 | MANUF & TRADERS TRUST CO SR UNSEC | | | 1 | 1FE | 7,966,068 | 96.0170 | 7,657,381 | 7,975,000 | 7,969,250 | | 850 | | | 2.900 | 2.913 | FA | 93,152 | 231,275 | 02/03/2015 | 02/06/2025 |
| 55279H-AQ-3 | MANUF & TRADERS TRUST CO SUBORD | | | | 1FE | 8,971,949 | 97.5510 | 8,755,244 | 8,975,000 | 8,972,309 | | 264 | | | 3.400 | 3.404 | FA | 113,584 | 305,150 | 08/14/2017 | 08/17/2027 |
| 552953-CB-5 | MGM RESORTS INTL CO.GUARNT | | | 1 | 3FE | 9,972,500 | 100.2500 | 10,025,000 | 10,000,000 | 9,994,715 | | 4,427 | | | 5.250 | 5.295 | MS | 132,708 | 525,000 | 12/17/2013 | 03/31/2020 |
| 552953-CD-1 | MGM RESORTS INTL CO.GUARNT | | | 1 | 3FE | 20,000,000 | 89.7500 | 17,950,000 | 20,000,000 | 20,000,000 | | | | | 4.625 | 4.625 | MS | 308,333 | 925,000 | 08/16/2016 | 09/01/2026 |
| 55303X-AB-1 | MGM GROWTH/MGM FINANCE CO.GUARNT | | | 2 | 3FE | 19,484,081 | 90.5000 | 18,100,000 | 20,000,000 | 19,514,441 | | 26,106 | | | 4.500 | 4.878 | MS | 300,000 | 742,500 | 08/02/2018 | 09/01/2026 |
| 55303X-AC-9 | MGM GROWTH/MGM FINANCE CO.GUARNT | | | 2 | 3FE | 8,190,386 | 99.0000 | 7,920,000 | 8,000,000 | 8,159,084 | | (17,806) | | | 5.625 | 5.174 | MN | 75,000 | 168,750 | 12/17/2018 | 05/01/2024 |
| 55303X-AF-2 | MGM GROWTH/MGM FINANCE CO.GUARNT | | | 1 | 3FE | 7,843,750 | 87.5000 | 7,175,000 | 8,200,000 | 7,856,799 | | 13,049 | | | 4.500 | 5.072 | JJ | 170,150 | 94,500 | 07/17/2018 | 01/15/2028 |
| 55336V-AG-5 | MPLX LP SR UNSEC | | | 2 | 2FE | 15,711,000 | 101.7860 | 15,267,836 | 15,000,000 | 15,553,112 | | (84,863) | | | 4.875 | 4.139 | JD | 60,938 | 731,250 | 02/01/2017 | 12/01/2024 |
| 55336V-AK-6 | MPLX LP SR UNSEC | | | 2 | 2FE | 14,201,387 | 95.2620 | 13,551,043 | 14,225,000 | 14,205,451 | | 1,976 | | | 4.125 | 4.145 | MS | 195,594 | 586,781 | 02/07/2017 | 03/01/2027 |
| 55336V-AL-4 | MPLX LP SR UNSEC | | | 2 | 2FE | 8,813,230 | 92.1650 | 8,179,639 | 8,875,000 | 8,815,303 | | 1,591 | | | 5.200 | 5.246 | MS | 153,833 | 461,500 | 02/07/2017 | 03/01/2047 |
| 55342U-AH-7 | MPT OPER PARTNERSP/FINL CO.GUARNT | | | 1 | 3FE | 49,763,750 | 91.4380 | 45,718,750 | 50,000,000 | 49,770,374 | | 8,950 | | | 5.000 | 5.054 | AO | 527,778 | 2,553,333 | 05/02/2018 | 10/15/2027 |
| 55354G-AA-8 | MSCI INC CO.GUARNT | | | 1 | 3FE | 27,222,700 | 99.5000 | 26,629,185 | 26,763,000 | 27,012,981 | | (57,321) | | | 5.250 | 4.981 | MN | 179,535 | 1,405,058 | 06/16/2015 | 11/15/2024 |
| 55354G-AB-6 | MSCI INC CO.GUARNT | | | 1 | 3FE | 16,000,000 | 100.7500 | 16,120,000 | 16,000,000 | 16,000,000 | | | | | 5.750 | 5.750 | FA | 347,556 | 920,000 | 08/10/2015 | 08/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 55354G-AD-2 | MSCI INC CO.GUARNT | | | 1 | 3FE | 12,500,000 | 94.7500 | 11,843,750 | 12,500,000 | 12,500,000 | | | | | 4.750 | 4.750 | FA | 247,396 | 593,750 | 08/01/2016 | 08/01/2026 |
| 55384@-AB-4 | MTD PRODUCTS INC. | | | | 2 | 30,000,000 | 87.9860 | 26,395,800 | 30,000,000 | 30,000,000 | | | | | 3.520 | 3.520 | JJ | 448,800 | 1,056,000 | 07/28/2016 | 07/28/2028 |
| 55385*-AA-7 | MTI INTERMEDIATE-INC. SUB-UNSEC | | | | 5GI | | 100.0000 | 26,162,180 | 26,162,180 | | | | 26,162,180 | | 13.700 | 13.693 | FA | 1,483,468 | 3,287,662 | 08/05/2018 | 02/05/2022 |
| 55616X-AH-0 | MACYS RETAIL HLDGS INC CO.GUARNT | | | 1 | 2FE | 29,900,762 | 92.5860 | 27,775,919 | 30,000,000 | 29,956,122 | | 9,876 | | | 2.875 | 2.913 | FA | 325,833 | 862,500 | 11/15/2012 | 02/15/2023 |
| 55616X-AK-3 | MACYS RETAIL HLDGS INC CO.GUARNT | LS | | 1 | 2FE | 9,931,400 | 98.6680 | 9,866,834 | 10,000,000 | 9,964,178 | | 6,771 | | | 4.375 | 4.461 | MS | 145,833 | 437,500 | 09/03/2013 | 09/01/2023 |
| 55616X-AL-1 | MACYS RETAIL HLDGS INC CO.GUARNT | | | 1 | 2FE | 24,974,750 | 93.3490 | 23,337,224 | 25,000,000 | 24,985,344 | | 2,408 | | | 3.625 | 3.637 | JD | 75,521 | 906,250 | 05/20/2014 | 06/01/2024 |
| 55880#-AA-3 | MADRID BIDCO LLC SR-SEC | | | 4 | 2FE | 72,333,921 | 101.6140 | 73,501,390 | 72,333,921 | 72,333,921 | | | | | 4.520 | 4.546 | MJSD | 27,246 | 1,661,992 | 06/28/2018 | 12/31/2030 |
| 55907R-AA-6 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 30,240,706 | 101.4530 | 30,334,358 | 29,900,000 | 29,986,793 | | (39,399) | | | 4.250 | 4.103 | FA | 529,479 | 1,270,750 | 08/17/2011 | 02/01/2021 |
| 559080-AC-0 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 9,956,000 | 116.0320 | 11,603,200 | 10,000,000 | 9,964,764 | | 986 | | | 6.400 | 6.433 | MN | 106,667 | 640,000 | 04/12/2007 | 05/01/2037 |
| 559080-AF-3 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 662,488 | 88.8550 | 598,883 | 674,000 | 663,103 | | 257 | | | 4.200 | 4.309 | JD | 2,359 | 28,308 | 09/06/2016 | 12/01/2042 |
| 559080-AG-1 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 25,771,250 | 100.4710 | 25,117,750 | 25,000,000 | 25,707,418 | | (14,818) | | | 5.150 | 4.948 | AO | 271,806 | 1,287,500 | 02/25/2014 | 10/15/2043 |
| 559080-AH-9 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 15,658,823 | 94.4600 | 15,038,032 | 15,920,000 | 15,742,620 | | 24,954 | | | 3.200 | 3.399 | MS | 150,002 | 509,440 | 07/02/2015 | 03/15/2025 |
| 559080-AK-2 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 10,087,375 | 104.5760 | 10,562,156 | 10,100,000 | 10,090,378 | | 1,092 | | | 5.000 | 5.016 | MS | 168,333 | 505,000 | 02/22/2016 | 03/01/2026 |
| 559080-AL-0 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 7,259,007 | 91.1140 | 6,696,858 | 7,350,000 | 7,262,638 | | 1,611 | | | 4.250 | 4.324 | MS | 91,977 | 312,375 | 09/06/2016 | 09/15/2046 |
| 56033A-AA-8 | MAIMONIDES MEDICAL CENTE MORTGAGE BACKED | | | 1 | 1FE | 35,344,630 | 98.4350 | 33,713,988 | 34,250,000 | 35,027,130 | | (51,918) | | | 3.300 | 2.925 | MS | 317,098 | 1,130,250 | 02/27/2013 | 03/20/2032 |
| 56081#-BP-4 | MAJOR LEAGUE BASEBALL TRUST SR-UNSEC | | | | 1FE | 8,500,000 | 96.0620 | 8,165,270 | 8,500,000 | 8,500,000 | | | | | 4.010 | 4.010 | JD | 19,883 | 170,425 | 06/11/2018 | 12/10/2038 |
| 564759-QB-7 | MANUF & TRADERS TRUST CO SUBORD | | | 1 | 1FE | 18,625,550 | 99.0120 | 24,753,123 | 25,000,000 | 23,108,075 | | 427,887 | | | 3.378 | 6.198 | MJSD | 72,724 | 680,631 | 09/30/2008 | 12/01/2021 |
| 565849-AB-2 | MARATHON OIL CORP SR UNSEC | | | 1 | 2FE | 2,331,700 | 109.6380 | 2,192,760 | 2,000,000 | 2,221,443 | | (11,087) | | | 6.800 | 5.602 | MS | 40,044 | 136,000 | 02/17/2005 | 03/15/2032 |
| 565849-AE-6 | MARATHON OIL CORP SR UNSEC | | | 1 | 2FE | 34,947,180 | 112.1900 | 38,228,872 | 34,075,000 | 34,786,979 | | (19,545) | | | 6.600 | 6.406 | AO | 562,238 | 2,248,950 | 03/29/2010 | 10/01/2037 |
| 565849-AK-2 | MARATHON OIL CORP SR UNSEC | | | 1 | 2FE | 58,308,337 | 93.9180 | 56,351,024 | 60,000,000 | 59,233,915 | | 182,812 | | | 2.800 | 3.153 | MN | 280,000 | 1,680,000 | 09/03/2013 | 11/01/2022 |
| 56585A-AD-4 | MARATHON PETROLEUM CORP SR UNSEC | | | 1 | 2FE | 27,591,621 | 102.9000 | 28,400,356 | 27,600,000 | 27,598,294 | | 728 | | | 5.125 | 5.128 | MS | 471,500 | 1,414,500 | 01/27/2011 | 03/01/2021 |
| 56585A-AG-7 | MARATHON PETROLEUM CORP SR UNSEC | | | 1 | 2FE | 27,807,929 | 97.2970 | 27,097,213 | 27,850,000 | 27,830,035 | | 3,049 | | | 3.625 | 3.638 | MS | 297,260 | 1,009,563 | 09/30/2016 | 09/15/2024 |
| 56585A-AH-5 | MARATHON PETROLEUM CORP SR UNSEC | | | 1 | 2FE | 10,281,648 | 88.2720 | 9,180,295 | 10,400,000 | 10,290,323 | | 2,124 | | | 4.750 | 4.822 | MS | 145,456 | 494,000 | 09/02/2014 | 09/15/2044 |
| 56585A-AN-2 | MARATHON PETROLEUM CORP SR UNSEC | | | 2 | 2FE | 46,029,892 | 100.8590 | 45,616,509 | 45,228,000 | 45,931,567 | | (98,326) | | | 5.375 | 4.426 | AO | 607,751 | | 10/02/2018 | 10/01/2022 |
| 56585A-AP-7 | MARATHON PETROLEUM CORP SR UNSEC | | | 2 | 2FE | 57,858,640 | 102.6030 | 57,457,680 | 56,000,000 | 57,778,097 | | (80,543) | | | 4.750 | 4.015 | JD | 118,222 | 1,330,000 | 10/02/2018 | 12/15/2023 |
| 56585A-AQ-5 | MARATHON PETROLEUM CORP SR UNSEC | | | 2 | 2FE | 17,175,895 | 101.3550 | 17,080,345 | 16,852,000 | 17,154,279 | | (21,616) | | | 5.125 | 4.525 | AO | 215,916 | | 10/02/2018 | 04/01/2024 |
| 56585A-AR-3 | MARATHON PETROLEUM CORP SR UNSEC | | | 2 | 2FE | 49,075,926 | 102.4830 | 48,167,109 | 47,000,000 | 49,024,360 | | (51,566) | | | 5.125 | 4.459 | JD | 107,056 | 1,204,375 | 10/02/2018 | 12/15/2026 |
| 570535-AG-9 | MARKEL CORP SR UNSEC | | | | 2FE | 3,893,344 | 124.5200 | 6,126,384 | 4,920,000 | 4,049,847 | | 23,525 | | | 7.350 | 9.552 | FA | 136,612 | 361,620 | 06/16/2009 | 08/15/2034 |
| 570535-AK-0 | MARKEL CORP SR UNSEC | | | 1 | 2FE | 9,311,199 | 103.2320 | 9,626,389 | 9,325,000 | 9,319,384 | | 1,437 | | | 4.900 | 4.919 | JJ | 228,463 | 456,925 | 06/27/2012 | 07/01/2022 |
| 570535-AP-9 | MARKEL CORP SR UNSEC | | | 1 | 2FE | 28,075,077 | 99.8640 | 26,928,328 | 26,965,000 | 28,040,497 | | (23,999) | | | 5.000 | 4.719 | MS | 340,808 | 1,348,250 | 10/18/2017 | 03/30/2043 |
| 570535-AQ-7 | MARKEL CORP SR UNSEC | | | 1 | 2FE | 28,174,063 | 99.3350 | 27,297,332 | 27,480,000 | 28,154,410 | | (12,385) | | | 5.000 | 4.835 | AO | 328,233 | 1,374,000 | 06/02/2017 | 04/05/2046 |
| 570535-AR-5 | MARKEL CORP SR UNSEC | | | 1 | 2FE | 33,948,164 | 94.4210 | 32,159,805 | 34,060,000 | 33,959,119 | | 9,676 | | | 3.500 | 3.539 | MN | 198,683 | 1,188,789 | 11/29/2017 | 11/01/2027 |
| 570535-AS-3 | MARKEL CORP SR UNSEC | | | 1 | 2FE | 19,683,101 | 86.9360 | 17,126,437 | 19,700,000 | 19,683,517 | | 328 | | | 4.300 | 4.305 | MN | 141,183 | 844,747 | 12/04/2017 | 11/01/2047 |
| 57063#-AA-8 | MARKETCAST HLDGS-LLC 10%cash 1%pik | | | | 5GI | 14,025,072 | 100.0000 | 14,305,072 | 14,305,072 | 14,119,569 | | 62,524 | | | 11.000 | 11.534 | MJSD | 4,371 | 1,982,418 | 12/30/2018 | 05/15/2023 |
| 57169*-AK-3 | MARS-INC. C-SR | | | 1 | 1 | 33,000,000 | 102.0060 | 33,661,980 | 33,000,000 | 33,000,000 | | | | | 6.520 | 6.520 | AO | 508,017 | 2,151,600 | 10/06/2008 | 10/06/2019 |
| 57169*-AL-1 | MARS-INC. D-SR | | | 1 | 1 | 33,000,000 | 105.2920 | 34,746,360 | 33,000,000 | 33,000,000 | | | | | 6.570 | 6.570 | AO | 511,913 | 2,168,100 | 10/06/2008 | 10/06/2020 |
| 57169*-AT-4 | MARS-INC J-SR-UNSEC | | | 1 | 1 | 50,000,000 | 99.1180 | 49,559,000 | 50,000,000 | 50,000,000 | | | | | 3.490 | 3.490 | AO | 387,778 | 1,745,000 | 10/11/2012 | 10/11/2024 |
| 57169*-AU-1 | MARS-INC K-SR-UNSEC | | | 1 | 1 | 34,000,000 | 98.7030 | 33,559,020 | 34,000,000 | 34,000,000 | | | | | 3.740 | 3.740 | AO | 282,578 | 1,271,600 | 10/11/2012 | 10/11/2027 |
| 57169*-AZ-0 | MARS-INC. | | | | 1 | 20,000,000 | 89.3370 | 17,867,400 | 20,000,000 | 20,000,000 | | | | | 2.970 | 2.970 | MS | 155,100 | 594,000 | 09/27/2016 | 09/27/2031 |
| 57169*-BA-4 | MARS-INC. | | | | 1 | 36,000,000 | 88.0190 | 31,686,840 | 36,000,000 | 36,000,000 | | | | | 3.340 | 3.340 | MS | 313,960 | 1,202,400 | 09/27/2016 | 09/27/2036 |
| 57169*-BB-2 | MARS-INC. | | | | 1 | 50,000,000 | 87.4990 | 43,749,500 | 50,000,000 | 50,000,000 | | | | | 3.570 | 3.570 | MS | 466,083 | 1,785,000 | 09/27/2016 | 09/27/2041 |
| 57169*-BC-0 | MARS-INC. | | | | 1 | 40,000,000 | 89.3370 | 35,734,800 | 40,000,000 | 40,000,000 | | | | | 3.750 | 3.750 | MS | 391,667 | 1,500,000 | 09/27/2016 | 09/27/2046 |
| 57169*-BH-9 | MARS-INC. | | | | 1 | 45,000,000 | 96.9320 | 43,619,400 | 45,000,000 | 45,000,000 | | | | | 3.630 | 3.630 | MS | 417,450 | 1,633,500 | 03/29/2017 | 03/29/2029 |
| 57169*-BK-2 | MARS-INC. | | | | 1 | 45,000,000 | 96.0190 | 43,208,550 | 45,000,000 | 45,000,000 | | | | | 3.780 | 3.780 | MS | 434,700 | 1,701,000 | 03/29/2017 | 03/29/2032 |
| 57169*-BM-8 | MARS-INC. | | | | 1 | 25,000,000 | 96.6390 | 24,159,750 | 25,000,000 | 25,000,000 | | | | | 4.270 | 4.270 | MS | 272,806 | 1,067,500 | 03/29/2017 | 03/29/2042 |
| 571748-AK-8 | MARSH & MCLENNAN COS INC SR UNSEC | | | 1 | 1FE | 22,425,170 | 116.9310 | 26,894,130 | 23,000,000 | 22,578,818 | | 16,670 | | | 5.875 | 6.062 | FA | 563,021 | 1,351,250 | 07/12/2006 | 08/01/2033 |
| 571748-AR-3 | MARSH & MCLENNAN COS INC SR UNSEC | | | 1 | 1FE | 19,820,424 | 103.0540 | 20,456,140 | 19,850,000 | 19,841,114 | | 3,217 | | | 4.800 | 4.819 | JJ | 439,347 | 952,800 | 07/12/2011 | 07/15/2021 |
| 571748-AU-6 | MARSH & MCLENNAN COS INC SR UNSEC | | | 1 | 1FE | 22,710,168 | 101.4560 | 23,131,968 | 22,800,000 | 22,752,934 | | 8,735 | | | 4.050 | 4.098 | AO | 194,940 | 923,400 | 09/24/2013 | 10/15/2023 |
| 571748-AV-4 | MARSH & MCLENNAN COS INC SR UNSEC | | | 1 | 1FE | 22,803,903 | 98.4960 | 22,504,399 | 22,848,000 | 22,822,255 | | 4,240 | | | 3.500 | 3.523 | JD | 62,197 | 799,680 | 05/27/2014 | 06/03/2024 |
| 571748-AX-0 | MARSH & MCLENNAN COS INC SR UNSEC | | | 1 | 1FE | 19,347,665 | 98.2780 | 19,164,267 | 19,500,000 | 19,403,183 | | 13,709 | | | 3.500 | 3.590 | MS | 210,438 | 682,500 | 09/18/2014 | 03/10/2025 |
| 571748-AZ-5 | MARSH & MCLENNAN COS INC SR UNSEC | | | 1 | 1FE | 9,992,300 | 98.8680 | 9,886,800 | 10,000,000 | 9,994,406 | | 665 | | | 3.750 | 3.759 | MS | 111,458 | 375,000 | 09/09/2015 | 03/14/2026 |
| 571748-BC-5 | MARSH & MCLENNAN COS INC SR UNSEC | | | 1 | 1FE | 20,311,319 | 93.3850 | 19,120,519 | 20,475,000 | 20,317,442 | | 2,787 | | | 4.350 | 4.398 | JJ | 373,583 | 890,663 | 02/22/2017 | 01/30/2047 |
| 571748-BD-3 | MARSH & MCLENNAN COS INC SR UNSEC | | | 1 | 1FE | 1,991,880 | 90.9540 | 1,819,082 | 2,000,000 | 1,991,996 | | 116 | | | 4.200 | 4.224 | MS | 28,000 | 42,000 | 02/27/2018 | 03/01/2048 |
| 573284-AT-3 | MARTIN MARIETTA MATERIAL SR UNSEC | | | 1 | 2FE | 23,142,000 | 91.2270 | 21,164,557 | 23,200,000 | 23,147,019 | | 4,864 | | | 3.500 | 3.530 | JD | 36,089 | 800,722 | 12/06/2017 | 12/15/2027 |
| 574599-BJ-4 | MASCO CORP SR UNSEC | | | 1 | 2FE | 15,000,000 | 100.2270 | 15,033,994 | 15,000,000 | 15,000,000 | | | | | 4.450 | 4.450 | AO | 166,875 | 667,500 | 03/17/2015 | 04/01/2025 |
| 574599-BK-1 | MASCO CORP SR UNSEC | | | 1 | 2FE | 4,783,488 | 99.5300 | 4,777,440 | 4,800,000 | 4,792,303 | | 3,234 | | | 3.500 | 3.575 | AO | 42,000 | 168,000 | 03/10/2016 | 04/01/2021 |
| 574599-BL-9 | MASCO CORP SR UNSEC | | | 1 | 2FE | 46,407,619 | 100.0600 | 46,252,735 | 46,225,000 | 46,363,737 | | (16,658) | | | 4.375 | 4.325 | AO | 505,586 | 2,022,344 | 03/16/2016 | 04/01/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 575634-AS-9 | MASSACHUSETTS ELECTRIC SR UNSEC | | | 1 | 1FE | 59,799,600 | 119.1560 | 71,493,600 | 60,000,000 | 59,828,860 | | 4,075 | | | 5.900 | 5.924 | MN | 452,333 | 3,540,000 | 11/10/2009 | 11/15/2039 |
| 575634-AT-7 | MASSACHUSETTS ELECTRIC UNSEC | | | 1 | 1FE | 18,000,000 | 94.2310 | 16,961,580 | 18,000,000 | 18,000,000 | | | | | 4.004 | 4.004 | FA | 272,272 | 720,720 | 08/02/2016 | 08/15/2046 |
| 575718-AE-1 | MASS INSTITUTE OF TECH UNSEC | | | 1 | 1FE | 111,750,000 | 102.7820 | 114,858,885 | 111,750,000 | 111,750,000 | | | | | 3.959 | 3.959 | JJ | 2,212,091 | 4,424,183 | 09/22/2014 | 07/01/2038 |
| 575767-AK-4 | MASS MUTUAL LIFE INS CO SUBORD | | | | 1FE | 5,733,120 | 93.3710 | 5,602,260 | 6,000,000 | 5,736,364 | | 1,561 | | | 4.500 | 4.735 | AO | 57,000 | 270,000 | 02/08/2017 | 04/15/2065 |
| 575767-AL-2 | MASS MUTUAL LIFE INS CO SUBORD | | | | 1FE | 24,847,250 | 99.8910 | 24,972,750 | 25,000,000 | 24,848,362 | | 456 | | | 4.900 | 4.932 | AO | 306,250 | 1,225,000 | 03/20/2017 | 04/01/2077 |
| 57629W-BR-0 | MASSMUTUAL GLOBAL FUNDIN SR SEC | | | | 1FE | 24,813,750 | 96.4620 | 24,115,500 | 25,000,000 | 24,923,723 | | 18,916 | | | 2.500 | 2.585 | AO | 128,472 | 625,000 | 10/10/2012 | 10/17/2022 |
| 57736*-AK-7 | MAUI ELECTRIC CO-LTD B-SR-UNSEC | | | 1 | 2 | 7,200,000 | 99.8330 | 7,187,976 | 7,200,000 | 7,200,000 | | | | | 4.030 | 4.030 | JJ | 145,080 | 290,160 | 04/19/2012 | 01/01/2020 |
| 57736*-AL-5 | MAUI ELECTRIC CO-LTD C-SR-UNSEC | | | 1 | 2 | 14,100,000 | 100.4550 | 14,164,155 | 14,100,000 | 14,100,000 | | | | | 4.550 | 4.550 | MN | 106,925 | 641,550 | 04/19/2012 | 11/01/2023 |
| 57736*-AR-2 | MAUI ELECTRIC CO-LTD 2018A-SR-UNSEC | | | | 2 | 5,500,000 | 98.5920 | 5,422,560 | 5,500,000 | 5,500,000 | | | | | 4.380 | 4.380 | MN | 20,744 | 120,450 | 05/30/2018 | 05/30/2028 |
| 57772K-AD-3 | MAXIM INTEGRATED PRODUCT SR UNSEC | | | 1 | 2FE | 30,658,970 | 93.3250 | 29,117,378 | 31,200,000 | 30,662,560 | | 5,306 | | | 3.450 | 3.682 | JD | 47,840 | 941,850 | 11/05/2018 | 06/15/2027 |
| 578454-AB-6 | MAYO CLINIC UNSEC | | | 1 | 1FE | 52,577,077 | 97.7520 | 51,505,529 | 52,690,000 | 52,578,047 | | 2,024 | | | 3.774 | 3.786 | MN | 254,089 | 1,988,521 | 09/26/2014 | 11/15/2043 |
| 578454-AC-4 | MAYO CLINIC UNSEC | | | 1 | 1FE | 128,512,309 | 100.5910 | 129,661,410 | 128,900,000 | 128,536,591 | | 6,386 | | | 4.000 | 4.016 | MN | 658,822 | 5,156,000 | 12/08/2015 | 11/15/2047 |
| 578454-AD-2 | MAYO CLINIC UNSEC | | | 1 | 1FE | 51,946,886 | 100.7800 | 51,906,543 | 51,505,000 | 51,936,024 | | (6,072) | | | 4.128 | 4.082 | MN | 271,672 | 2,126,126 | 10/03/2017 | 11/15/2052 |
| 58013M-EG-5 | MCDONALD'S CORP SR UNSEC | | | 1 | 2FE | 6,247,875 | 100.1420 | 6,258,875 | 6,250,000 | 6,249,979 | | 240 | | | 5.000 | 5.004 | FA | 130,208 | 312,500 | 01/13/2009 | 02/01/2019 |
| 581557-AZ-8 | MCKESSON CORP SR UNSEC | | | 1 | 2FE | 7,077,110 | 96.3740 | 6,870,489 | 7,129,000 | 7,103,247 | | 6,019 | | | 2.700 | 2.797 | JD | 8,555 | 192,483 | 08/07/2014 | 12/15/2022 |
| 581557-BE-4 | MCKESSON CORP SR UNSEC | | | 1 | 2FE | 29,460,150 | 98.9320 | 29,184,837 | 29,500,000 | 29,477,375 | | 3,854 | | | 3.796 | 3.812 | MS | 329,725 | 1,119,820 | 03/19/2014 | 03/15/2024 |
| 581557-BJ-3 | MCKESSON CORP SR UNSEC | LS | | 1 | 2FE | 19,620,863 | 95.9740 | 19,519,185 | 20,338,000 | 19,636,941 | | 16,078 | | | 3.950 | 4.413 | FA | 301,257 | 19,256 | 10/11/2018 | 02/16/2028 |
| 58155Q-AG-8 | MCKESSON CORP SR UNSEC | | | 1 | 2FE | 22,724,052 | 96.5890 | 22,601,742 | 23,400,000 | 23,046,244 | | 77,286 | | | 2.850 | 3.237 | MS | 196,365 | 666,900 | 08/07/2014 | 03/15/2023 |
| 582839-AE-6 | MEAD JOHNSON NUTRITION C CO.GUARNT | | | 1 | 1FE | 19,933,413 | 101.3490 | 20,269,739 | 20,000,000 | 19,992,914 | | 8,164 | | | 4.900 | 4.944 | MN | 163,333 | 980,000 | 10/29/2009 | 11/01/2019 |
| 582839-AF-3 | MEAD JOHNSON NUTRITION C CO.GUARNT | | | 1 | 1FE | 4,998,650 | 122.7210 | 6,136,050 | 5,000,000 | 4,999,268 | | 18 | | | 5.900 | 5.901 | MN | 49,167 | 295,000 | 10/29/2009 | 11/01/2039 |
| 582839-AH-9 | MEAD JOHNSON NUTRITION C CO.GUARNT | | | 1 | 1FE | 8,421,462 | 102.6360 | 8,647,067 | 8,425,000 | 8,422,515 | | 307 | | | 4.125 | 4.130 | MN | 44,407 | 347,531 | 10/29/2015 | 11/15/2025 |
| 583334-AB-3 | WESTROCK MWV LLC CO.GUARNT | | | 1 | 2FE | 13,990,482 | 111.2070 | 15,746,911 | 14,160,000 | 14,040,834 | | 5,006 | | | 6.800 | 6.895 | MN | 123,035 | 962,880 | 01/03/2005 | 11/15/2032 |
| 583491-AB-1 | LEONARDO US HOLDINGS INC CO.GUARNT | | | 1 | 3FE | 2,468,200 | 105.0000 | 2,625,000 | 2,500,000 | 2,472,162 | | 560 | | | 7.375 | 7.482 | JJ | 85,017 | 184,375 | 07/08/2009 | 07/15/2039 |
| 583491-AC-9 | LEONARDO US HOLDINGS INC CO.GUARNT | | | 1 | 3FE | 29,908,000 | 93.5340 | 28,060,050 | 30,000,000 | 29,917,801 | | 1,840 | | | 6.250 | 6.274 | JJ | 864,583 | 1,875,000 | 10/26/2009 | 01/15/2040 |
| 58405U-AG-7 | MEDCO HEALTH SOLUTIONS CO.GUARNT | | | 1 | 2FE | 17,960,400 | 101.0600 | 18,190,800 | 18,000,000 | 17,992,099 | | 4,395 | | | 4.125 | 4.152 | MS | 218,625 | 742,500 | 09/07/2010 | 09/15/2020 |
| 58472#-AA-1 | MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC | | | | 4Z | 9,800,000 | 98.0100 | 9,801,006 | 10,000,000 | 9,803,079 | | 3,079 | | | 11.000 | 11.609 | MJSD | 3,056 | 247,222 | 10/02/2018 | 04/02/2025 |
| 58472@-AA-3 | MEDICUS HLDGS INC. PFDS-UNSEC | | | | 4Z | 14,700,000 | 98.0060 | 14,700,895 | 15,000,000 | 14,702,760 | | 2,760 | | | 13.250 | 13.939 | MJSD | 5,521 | 491,354 | 10/02/2018 | 10/02/2025 |
| 58502B-AC-0 | MEDNAX INC CO.GUARNT | | | | 3FE | 24,947,500 | 96.5000 | 24,125,000 | 25,000,000 | 24,947,671 | | 171 | | | 6.250 | 6.284 | JJ | 208,333 | | 12/10/2018 | 01/15/2027 |
| 585055-AX-4 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 29,908,200 | 99.6130 | 29,883,900 | 30,000,000 | 29,967,373 | | 9,540 | | | 3.125 | 3.161 | MS | 276,042 | 937,500 | 03/14/2012 | 03/15/2022 |
| 585055-AZ-9 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 24,691,838 | 97.9820 | 24,250,545 | 24,750,000 | 24,723,394 | | 5,825 | | | 2.750 | 2.777 | AO | 170,156 | 680,625 | 03/19/2013 | 04/01/2023 |
| 585055-BC-9 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 19,961,200 | 100.9520 | 20,190,384 | 20,000,000 | 19,978,005 | | 3,348 | | | 3.625 | 3.648 | MS | 213,472 | 725,000 | 02/20/2014 | 03/15/2024 |
| 585055-BS-4 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 14,492,660 | 99.6480 | 14,573,524 | 14,625,000 | 14,534,046 | | 12,869 | | | 3.500 | 3.613 | MS | 150,719 | 511,875 | 12/01/2014 | 03/15/2025 |
| 585055-BT-2 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 14,869,669 | 102.4890 | 15,373,361 | 15,000,000 | 14,885,044 | | 4,762 | | | 4.375 | 4.442 | MS | 193,229 | 656,250 | 12/01/2014 | 03/15/2035 |
| 585055-BU-9 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 53,139,600 | 104.9870 | 53,018,465 | 50,500,000 | 53,034,739 | | (52,496) | | | 4.625 | 4.302 | MS | 687,712 | 2,335,625 | 11/29/2016 | 03/15/2045 |
| 58528#-BN-6 | MEIJER INC SR-SEC | | | 1 | 1 | 513,746 | 100.0000 | 513,746 | 513,746 | 513,746 | | | | | 6.789 | 6.789 | JJ | 17,439 | 34,878 | 12/22/1993 | 01/01/2019 |
| 58528#-BQ-9 | MEIJER INC SR-SEC | | | 1 | 1 | 529,314 | 100.0000 | 529,314 | 529,314 | 529,314 | | | | | 6.789 | 6.789 | JJ | 17,968 | 35,935 | 12/22/1993 | 01/01/2019 |
| 58528#-BS-5 | MEIJER INC SR-SEC | | | 1 | 1 | 539,693 | 100.0000 | 539,693 | 539,693 | 539,693 | | | | | 6.789 | 6.789 | JJ | 18,320 | 36,640 | 12/22/1993 | 01/01/2019 |
| 58528#-FU-6 | MEIJER INC | | | 4 | 1 | 25,000,000 | 88.5050 | 22,126,250 | 25,000,000 | 25,000,000 | | | | | 3.470 | 3.470 | MS | 289,167 | 867,500 | 09/01/2017 | 09/01/2037 |
| 586054-AA-6 | MEMORIAL SLOAN-KETTERING SR UNSEC | | | 1 | 1FE | 16,138,840 | 114.5320 | 18,325,120 | 16,000,000 | 16,126,488 | | (3,131) | | | 5.000 | 4.941 | JJ | 400,000 | 800,000 | 10/02/2014 | 07/01/2042 |
| 586054-AB-4 | MEMORIAL SLOAN-KETTERING SR UNSEC | | | 1 | 1FE | 71,504,226 | 99.9770 | 71,623,814 | 71,640,000 | 71,508,931 | | 1,505 | | | 4.125 | 4.135 | JJ | 1,477,575 | 2,955,150 | 04/14/2016 | 07/01/2052 |
| 586054-AC-2 | MEMORIAL SLOAN-KETTERING SR UNSEC | | | 1 | 1FE | 22,482,525 | 100.6910 | 22,655,509 | 22,500,000 | 22,483,847 | | 453 | | | 4.200 | 4.204 | JJ | 472,500 | 945,000 | 04/28/2017 | 07/01/2055 |
| 58843*-AA-7 | MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC | | | | 3FE | 25,000,000 | 99.8630 | 24,965,750 | 25,000,000 | 25,000,000 | | | | | 7.500 | 7.500 | FMAN | 270,833 | 937,500 | 05/09/2018 | 05/09/2025 |
| 58843*-AB-5 | MERCHANTS AUTOMOTIVE GROUP INC Senior-SR-UNSEC | | | | 2FE | 25,000,000 | 98.5080 | 24,627,000 | 25,000,000 | 25,000,000 | | | | | 4.360 | 4.360 | FMAN | 157,444 | 545,000 | 05/09/2018 | 05/09/2023 |
| 589331-AS-6 | MERCK & CO INC SR UNSEC | | | 1 | 1FE | 32,965,302 | 94.5880 | 33,367,842 | 35,277,000 | 33,214,669 | | 49,017 | | | 3.600 | 3.976 | MS | 373,936 | 1,269,972 | 08/05/2013 | 09/15/2042 |
| 589331-AT-4 | MERCK & CO INC SR UNSEC | | | 1 | 1FE | 19,993,000 | 97.7330 | 19,546,629 | 20,000,000 | 19,997,208 | | 713 | | | 2.400 | 2.404 | MS | 141,333 | 480,000 | 09/10/2012 | 09/15/2022 |
| 58933Y-AA-3 | MERCK & CO INC SR UNSEC | | | 1 | 1FE | 4,984,900 | 102.0450 | 5,102,271 | 5,000,000 | 4,996,425 | | 1,530 | | | 3.875 | 3.911 | JJ | 89,340 | 193,750 | 12/07/2010 | 01/15/2021 |
| 58933Y-AF-2 | MERCK & CO INC SR UNSEC | | | 1 | 1FE | 19,982,600 | 98.6470 | 19,729,486 | 20,000,000 | 19,991,769 | | 1,743 | | | 2.800 | 2.810 | MN | 66,889 | 560,000 | 05/15/2013 | 05/18/2023 |
| 58933Y-AJ-4 | MERCK & CO INC SR UNSEC | | | 1 | 1FE | 13,822,344 | 101.6650 | 14,155,904 | 13,924,000 | 13,832,677 | | 2,065 | | | 4.150 | 4.193 | MN | 69,020 | 577,846 | 08/05/2013 | 05/18/2043 |
| 589433-AA-9 | MEREDITH CORP CO.GUARNT | | | 1 | 4FE | 7,929,108 | 97.7500 | 7,583,445 | 7,758,000 | 7,927,123 | | (1,984) | | | 6.875 | 6.365 | FA | 222,234 | | 11/28/2018 | 02/01/2026 |
| 59022C-AJ-2 | BANK OF AMERICA CORP SUBORD | | | 1 | 2FE | 18,745,388 | 110.0130 | 20,627,433 | 18,750,000 | 18,746,339 | | 109 | | | 6.110 | 6.112 | JJ | 483,708 | 1,145,625 | 01/23/2007 | 01/29/2037 |
| 59140C-AA-8 | METAPHARM-INC. SUB | | | | 5 | 16,166,195 | 86.7500 | 14,024,174 | 16,166,195 | 16,166,195 | | | | | 11.500 | 11.665 | MJSD | 5,164 | 1,966,195 | 12/31/2018 | 10/13/2020 |
| 59156R-AE-8 | METLIFE INC SR UNSEC | | | 1 | 1FE | 22,300,200 | 122.4980 | 36,749,400 | 30,000,000 | 23,763,205 | | 214,463 | | | 6.500 | 9.171 | JD | 86,667 | 1,950,000 | 03/31/2009 | 12/15/2032 |
| 59156R-AJ-7 | METLIFE INC SR UNSEC | | | 1 | 1FE | 16,974,450 | 121.2640 | 27,284,472 | 22,500,000 | 17,912,654 | | 135,766 | | | 6.375 | 8.816 | JD | 63,750 | 1,434,375 | 03/31/2009 | 06/15/2034 |
| 59156R-AM-0 | METLIFE INC SR UNSEC | | | 1 | 1FE | 24,178,770 | 112.6760 | 39,436,493 | 35,000,000 | 25,864,797 | | 243,344 | | | 5.700 | 8.716 | JD | 88,667 | 1,995,000 | 03/31/2009 | 06/15/2035 |
| 59156R-AX-6 | METLIFE INC SR UNSEC | | | 1 | 1FE | 24,943,763 | 103.1640 | 25,739,399 | 24,950,000 | 24,948,513 | | 658 | | | 4.750 | 4.753 | FA | 470,758 | 1,185,125 | 08/03/2010 | 02/08/2021 |
| 59156R-AY-4 | METLIFE INC SR UNSEC | | | 1 | 1FE | 3,939,760 | 117.7320 | 4,709,293 | 4,000,000 | 3,947,427 | | 1,123 | | | 5.875 | 5.983 | FA | 94,653 | 235,000 | 08/03/2010 | 02/06/2041 |
| 59156R-BB-3 | METLIFE INC SR UNSEC | | | 1 | 1FE | 24,798,375 | 102.9460 | 25,401,914 | 24,675,000 | 24,739,575 | | (12,134) | | | 4.368 | 4.329 | MJSD | 47,902 | 1,077,804 | 09/03/2013 | 09/15/2023 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 59156R-BD-9 | METLIFE INC SR UNSEC | | | 1 | 1FE | 19,784,048 | 93.5980 | 18,719,615 | 20,000,000 | 19,810,438 | | 4,612 | | | 4.125 | 4.188 | FA | 316,250 | 825,000 | 08/16/2012 | 08/13/2042 |
| 59156R-BF-4 | METLIFE INC SR UNSEC | | | 1 | 1FE | 15,082,620 | 98.5580 | 14,783,741 | 15,000,000 | 15,035,057 | | (8,235) | | | 3.048 | 2.996 | MJSD | 20,320 | 457,200 | 09/27/2012 | 12/15/2022 |
| 59156R-BG-2 | METLIFE INC SR UNSEC | | | 1 | 1FE | 19,875,200 | 103.4340 | 20,686,764 | 20,000,000 | 19,885,940 | | 2,306 | | | 4.875 | 4.915 | MN | 130,000 | 975,000 | 11/07/2013 | 11/13/2043 |
| 59156R-BL-1 | METLIFE INC SR UNSEC | | | 1 | 1FE | 10,093,820 | 101.9130 | 10,191,306 | 10,000,000 | 10,087,269 | | (1,696) | | | 4.721 | 4.690 | MJSD | 20,982 | 472,100 | 09/30/2014 | 12/15/2044 |
| 59156R-BN-7 | METLIFE INC SR UNSEC | | | 1 | 1FE | 44,917,735 | 92.6950 | 43,103,315 | 46,500,000 | 45,007,569 | | 29,776 | | | 4.050 | 4.253 | MS | 627,750 | 1,883,250 | 12/16/2015 | 03/01/2045 |
| 59156R-BR-8 | METLIFE INC SR UNSEC | | | 1 | 1FE | 15,090,915 | 99.8290 | 15,124,081 | 15,150,000 | 15,093,919 | | 1,005 | | | 4.600 | 4.624 | MN | 92,920 | 696,900 | 11/09/2015 | 05/13/2046 |
| 59217G-AX-7 | MET LIFE GLOB FUNDING I SR SEC | | | | 1FE | 14,992,350 | 98.4420 | 14,766,300 | 15,000,000 | 14,996,645 | | 773 | | | 3.000 | 3.006 | JJ | 213,750 | 450,000 | 01/03/2013 | 01/10/2023 |
| 592239-AM-9 | METRO OPERA ASSOC INC SR UNSEC | | | 1 | 2FE | 47,475,000 | 98.4270 | 46,728,218 | 47,475,000 | 47,475,000 | | | | | 4.524 | 4.523 | AO | 536,942 | 2,147,769 | 12/13/2012 | 10/01/2042 |
| 592688-A#-2 | METTLER-TOLEDO INTL INC A-SR-UNSEC | | | 1 | 2 | 25,000,000 | 99.5630 | 24,890,750 | 25,000,000 | 25,000,000 | | | | | 4.100 | 4.100 | MS | 290,417 | 1,025,000 | 09/19/2013 | 09/19/2023 |
| 592688-B*-5 | METTLER-TOLEDO INTL INC 2014-SR-UNSEC | | | 1 | 2 | 47,500,000 | 97.7560 | 46,434,100 | 47,500,000 | 47,500,000 | | | | | 3.840 | 3.840 | MS | 516,800 | 1,824,000 | 09/19/2014 | 09/19/2024 |
| 592688-B@-3 | METTLER-TOLEDO INTL INC T-2-SR-UNSEC | | | 1 | 2 | 72,500,000 | 99.1430 | 71,878,675 | 72,500,000 | 72,500,000 | | | | | 4.240 | 4.240 | JD | 51,233 | 3,074,000 | 06/25/2015 | 06/25/2025 |
| 594457-E@-8 | DTE GAS CO D-SR-SEC | | | 1 | 1 | 41,000,000 | 89.9050 | 36,861,050 | 41,000,000 | 41,000,000 | | | | | 3.920 | 3.920 | JD | 71,431 | 1,607,200 | 12/12/2012 | 12/15/2042 |
| 59447#-AE-3 | MICHIGAN ELECTRIC TRANSMISSION SR-SEC | | | 1 | 1 | 29,000,000 | 90.3270 | 26,194,830 | 29,000,000 | 29,000,000 | | | | | 3.980 | 3.981 | MS | 291,756 | 1,154,200 | 10/26/2012 | 10/26/2042 |
| 59447#-AF-0 | MICHIGAN ELECTRIC TRANSMISSION SR-SEC | | | 1 | 1 | 20,000,000 | 95.7580 | 19,151,600 | 20,000,000 | 20,000,000 | | | | | 4.190 | 4.190 | JD | 37,244 | 838,000 | 12/17/2014 | 12/15/2044 |
| 59447#-AG-8 | MICHIGAN ELECTRIC TRANSMISSION SR-SEC | | | | 1 | 60,000,000 | 87.3340 | 52,400,400 | 60,000,000 | 60,000,000 | | | | | 3.900 | 3.900 | AO | 422,500 | 2,340,000 | 03/31/2016 | 04/26/2046 |
| 594918-AC-8 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 49,847,100 | 100.6350 | 50,317,500 | 50,000,000 | 49,992,256 | | 17,880 | | | 4.200 | 4.238 | JD | 175,000 | 2,100,000 | 05/26/2009 | 06/01/2019 |
| 594918-AD-6 | MICROSOFT CORP SR UNSEC | | | | 1FE | 19,957,200 | 117.6520 | 23,530,400 | 20,000,000 | 19,965,047 | | 943 | | | 5.200 | 5.214 | JD | 86,667 | 1,040,000 | 05/11/2009 | 06/01/2039 |
| 594918-AJ-3 | MICROSOFT CORP SR UNSEC | | | | 1FE | 24,717,250 | 107.5330 | 26,883,250 | 25,000,000 | 24,761,578 | | 6,060 | | | 4.500 | 4.570 | AO | 281,250 | 1,125,000 | 09/24/2010 | 10/01/2040 |
| 594918-AR-5 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 18,904,142 | 93.1520 | 18,900,541 | 20,290,000 | 19,032,427 | | 30,055 | | | 3.500 | 3.895 | MN | 90,741 | 710,150 | 08/01/2014 | 11/15/2042 |
| 594918-AT-1 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 44,848,800 | 97.8530 | 44,033,850 | 45,000,000 | 44,930,022 | | 15,151 | | | 2.375 | 2.413 | MN | 178,125 | 1,068,750 | 04/25/2013 | 05/01/2023 |
| 594918-AU-8 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 19,723,200 | 96.6550 | 19,330,985 | 20,000,000 | 19,754,498 | | 6,027 | | | 3.750 | 3.828 | MN | 125,000 | 750,000 | 04/25/2013 | 05/01/2043 |
| 594918-AW-4 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 19,901,600 | 102.9700 | 20,593,930 | 20,000,000 | 19,946,986 | | 9,589 | | | 3.625 | 3.684 | JD | 32,222 | 725,000 | 12/03/2013 | 12/15/2023 |
| 594918-BC-7 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 19,770,000 | 95.5430 | 19,108,600 | 20,000,000 | 19,802,911 | | 8,906 | | | 3.500 | 3.581 | FA | 270,278 | 700,000 | 02/09/2015 | 02/12/2035 |
| 594918-BJ-2 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 19,994,800 | 98.9520 | 19,790,352 | 20,000,000 | 19,996,274 | | 482 | | | 3.125 | 3.128 | MN | 100,694 | 625,000 | 10/29/2015 | 11/03/2025 |
| 594918-BK-9 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 16,702,765 | 103.7750 | 17,382,282 | 16,750,000 | 16,707,876 | | 1,689 | | | 4.200 | 4.221 | MN | 113,342 | 703,500 | 10/29/2015 | 11/03/2035 |
| 594918-BL-7 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 7,523,953 | 106.2120 | 8,019,023 | 7,550,000 | 7,525,366 | | 468 | | | 4.450 | 4.471 | MN | 54,129 | 335,975 | 10/29/2015 | 11/03/2045 |
| 594918-BS-2 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 29,883,900 | 94.7420 | 28,422,621 | 30,000,000 | 29,893,977 | | 4,305 | | | 3.450 | 3.477 | FA | 411,125 | 1,035,000 | 08/01/2016 | 08/08/2036 |
| 594918-BT-0 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 14,833,350 | 96.2680 | 14,440,261 | 15,000,000 | 14,838,768 | | 3,275 | | | 3.700 | 3.763 | FA | 220,458 | 555,000 | 07/06/2017 | 08/08/2046 |
| 594918-CA-0 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 2,942,065 | 105.1300 | 3,101,326 | 2,950,000 | 2,942,325 | | 140 | | | 4.250 | 4.266 | FA | 50,498 | 125,375 | 01/30/2017 | 02/06/2047 |
| 59523U-AA-5 | MID-AMERICA APARTMENTS SR UNSEC | | | 1 | 2FE | 4,634,814 | 102.5070 | 4,409,836 | 4,302,000 | 4,531,700 | | (46,539) | | | 4.300 | 3.032 | AO | 39,053 | 184,986 | 10/17/2016 | 10/15/2023 |
| 59523U-AL-1 | MID-AMERICA APARTMENTS SR UNSEC | | | 1 | 2FE | 26,891,065 | 99.0500 | 26,626,509 | 26,882,000 | 26,909,605 | | (6,422) | | | 3.750 | 3.722 | JD | 44,803 | 1,008,075 | 08/03/2016 | 06/15/2024 |
| 59523U-AM-9 | MID-AMERICA APARTMENTS SR UNSEC | | | 1 | 2FE | 45,319,845 | 99.6730 | 45,315,347 | 45,464,000 | 45,365,812 | | 10,832 | | | 4.000 | 4.034 | MN | 232,372 | 1,818,560 | 10/17/2016 | 11/15/2025 |
| 59523U-AN-7 | MID-AMERICA APARTMENTS SR UNSEC | | | 1 | 2FE | 39,256,665 | 96.2690 | 37,713,538 | 39,175,000 | 39,249,047 | | (7,926) | | | 3.600 | 3.573 | JD | 117,525 | 1,410,300 | 11/02/2017 | 06/01/2027 |
| 59523U-AP-2 | MID-AMERICA APARTMENTS SR UNSEC | | | 1 | 2FE | 24,850,750 | 100.4780 | 25,119,593 | 25,000,000 | 24,859,408 | | 8,658 | | | 4.200 | 4.273 | JD | 46,667 | 615,417 | 05/07/2018 | 06/15/2028 |
| 59531#-AF-7 | MID-AMERICA APARTMENTS-L.P. C-SR-UNSEC | | | 1 | 2 | 30,000,000 | 100.9450 | 30,283,500 | 30,000,000 | 30,000,000 | | | | | 4.170 | 4.170 | MN | 107,725 | 1,251,000 | 11/30/2012 | 11/30/2022 |
| 59541@-AA-8 | MID-KANSAS ELECTRIC CO-LLC A-SR-SEC | | | 1 | 2 | 52,000,000 | 90.7470 | 47,188,440 | 52,000,000 | 52,000,000 | | | | | 3.930 | 3.930 | JD | 5,677 | 2,043,648 | 04/20/2018 | 12/31/2042 |
| 595620-AE-5 | MIDAMERICAN ENERGY CO 1ST MORTG | | | 1 | 1FE | 25,076,430 | 119.1030 | 29,835,302 | 25,050,000 | 25,070,297 | | (708) | | | 5.750 | 5.742 | MN | 240,063 | 1,440,375 | 02/06/2006 | 11/01/2035 |
| 595620-AR-6 | MIDAMERICAN ENERGY CO 1ST MORTG | | | 1 | 1FE | 12,853,310 | 96.9510 | 12,240,117 | 12,625,000 | 12,846,998 | | (4,361) | | | 3.950 | 3.847 | FA | 207,786 | 498,688 | 06/08/2017 | 08/01/2047 |
| 59562E-AH-8 | MIDAMERICAN ENERGY CO 1ST MORTG | | | 1 | 1FE | 2,906,790 | 120.0600 | 3,601,800 | 3,000,000 | 2,925,773 | | 2,290 | | | 5.800 | 6.029 | FA | 65,733 | 174,000 | 02/04/2008 | 10/15/2036 |
| 59828*-AA-4 | MIDWEST CAN CO LLC 10.5%CASH 1% PIK | | | | 5 | 24,176,430 | 100.0000 | 24,176,430 | 24,176,430 | 24,176,430 | | | | | 11.500 | 11.664 | MJSD | 7,723 | 2,028,941 | 12/31/2018 | 10/08/2024 |
| 598358-AA-3 | MIDWEST ENERGY-INC. SR-SEC | | | 4 | 1Z | 24,856,264 | 98.1130 | 24,387,226 | 24,856,264 | 24,856,264 | | | | | 4.140 | 4.162 | JAJO | 202,951 | 135,125 | 08/17/2018 | 07/20/2043 |
| 605417-BW-3 | MISSISSIPPI POWER CO SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 5.550 | 0.000 | MS | | 120,250 | 03/03/2009 | 03/01/2019 |
| 608190-AJ-3 | MOHAWK INDUSTRIES INC SR UNSEC | | | 1 | 2FE | 50,979,681 | 100.1320 | 52,045,703 | 51,977,000 | 51,497,670 | | 104,863 | | | 3.850 | 4.096 | FA | 833,798 | 2,001,115 | 09/16/2013 | 02/01/2023 |
| 60856B-AA-2 | MOLEX ELECTRONICS TECH SR UNSEC | | | 1 | 2FE | 9,950,000 | 99.0210 | 9,852,613 | 9,950,000 | 9,950,000 | | | | | 2.878 | 2.878 | AO | 60,454 | 286,361 | 04/01/2015 | 04/15/2020 |
| 60856B-AC-8 | MOLEX ELECTRONICS TECH SR UNSEC | | | 1 | 2FE | 46,273,095 | 99.5300 | 46,978,332 | 47,200,000 | 46,557,382 | | 87,485 | | | 3.900 | 4.148 | AO | 388,613 | 1,840,800 | 09/16/2015 | 04/15/2025 |
| 609207-AB-1 | MONDELEZ INTERNATIONAL SR UNSEC | | | 1 | 2FE | 46,949,240 | 101.4410 | 47,677,270 | 47,000,000 | 46,972,243 | | 4,831 | | | 4.000 | 4.013 | FA | 783,333 | 1,880,000 | 01/09/2014 | 02/01/2024 |
| 609207-AM-7 | MONDELEZ INTERNATIONAL SR UNSEC | | | 1 | 2FE | 14,853,300 | 99.8470 | 14,976,998 | 15,000,000 | 14,861,115 | | 7,815 | | | 4.125 | 4.246 | MN | 92,813 | 309,375 | 05/03/2018 | 05/07/2028 |
| 61166W-AH-4 | MONSANTO CO SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 2.200 | 0.000 | JJ | | 163,900 | 07/09/2012 | 07/15/2022 |
| 61166W-AJ-0 | MONSANTO CO SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 3.600 | 0.000 | JJ | | 412,128 | 06/16/2017 | 07/15/2042 |
| 61166W-AN-1 | MONSANTO CO SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 4.200 | 0.000 | JJ | | 357,000 | 07/03/2014 | 07/15/2034 |
| 61166W-AU-5 | MONSANTO CO SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 3.375 | 0.000 | JJ | | 178,875 | 06/26/2014 | 07/15/2024 |
| 61237W-AA-4 | MONTEFIORE MEDICAL CENT SECURED | | | 1 | 1FE | 28,276,001 | 102.4350 | 28,937,855 | 28,250,000 | 28,257,990 | | (3,166) | | | 3.896 | 3.883 | MN | 125,348 | 1,100,620 | 01/30/2013 | 05/20/2027 |
| 617446-7Y-9 | MORGAN STANLEY SUBORD | | | | 2FE | 11,385,698 | 97.2290 | 11,132,769 | 11,450,000 | 11,405,033 | | 4,814 | | | 4.350 | 4.411 | MS | 156,340 | 498,075 | 09/10/2014 | 09/08/2026 |
| 617446-8C-6 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 26,203,496 | 98.6990 | 25,883,813 | 26,225,000 | 26,209,954 | | 1,969 | | | 4.000 | 4.010 | JJ | 460,394 | 1,049,000 | 07/20/2015 | 07/23/2025 |
| 61744Y-AL-2 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 35,500,000 | 91.2290 | 32,386,171 | 35,500,000 | 35,500,000 | | | | | 3.971 | 3.971 | JJ | 622,620 | 1,401,873 | 07/19/2017 | 07/22/2038 |
| 61744Y-AP-3 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 3,000,000 | 95.7340 | 2,872,023 | 3,000,000 | 3,000,000 | | | | | 3.772 | 3.772 | JJ | 49,350 | 56,894 | 01/18/2018 | 01/24/2029 |
| 61746B-DM-5 | MORGAN STANLEY SR UNSEC | | | | 1FE | 16,812,900 | 99.9590 | 16,868,081 | 16,875,000 | 16,874,178 | | 13,044 | | | 2.500 | 2.579 | JJ | 183,984 | 421,875 | 01/21/2014 | 01/24/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 61746B-DQ-6 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 17,792,758 | 99.5150 | 17,862,933 | 17,950,000 | 17,858,513 | | 15,469 | | | 3.875 | 3.984 | AO | 119,791 | 695,563 | 04/23/2014 | 04/29/2024 |
| 61746B-DZ-6 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 12,748,811 | 97.5840 | 12,466,323 | 12,775,000 | 12,755,467 | | 2,357 | | | 3.875 | 3.900 | JJ | 211,763 | 495,031 | 01/22/2016 | 01/27/2026 |
| 61746B-EF-9 | MORGAN STANLEY SR UNSEC | | | | 1FE | 28,978,560 | 95.0910 | 27,600,135 | 29,025,000 | 28,990,582 | | 3,420 | | | 3.625 | 3.642 | JJ | 470,548 | 1,052,156 | 06/16/2017 | 01/20/2027 |
| 61761J-3R-8 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 34,464,040 | 92.2980 | 32,027,541 | 34,700,000 | 34,514,797 | | 21,298 | | | 3.125 | 3.205 | JJ | 463,872 | 1,084,375 | 07/20/2016 | 07/27/2026 |
| 61761J-VL-0 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 46,785,907 | 98.3310 | 46,166,594 | 46,950,000 | 46,838,714 | | 16,852 | | | 3.700 | 3.746 | AO | 328,128 | 1,737,150 | 01/26/2016 | 10/23/2024 |
| 61761J-ZN-2 | MORGAN STANLEY SUBORD | | | | 2FE | 64,587,510 | 94.3310 | 62,399,802 | 66,150,000 | 64,972,333 | | 115,426 | | | 3.950 | 4.205 | AO | 493,553 | 2,612,925 | 08/19/2015 | 04/23/2027 |
| 620076-BB-4 | MOTOROLA SOLUTIONS INC SR UNSEC | | | 1 | 2FE | 39,854,800 | 99.2250 | 39,690,181 | 40,000,000 | 39,944,874 | | 15,062 | | | 3.750 | 3.794 | MN | 191,667 | 1,500,000 | 05/08/2012 | 05/15/2022 |
| 620076-BC-2 | MOTOROLA SOLUTIONS INC SR UNSEC | | | 1 | 2FE | 24,597,793 | 96.6550 | 24,163,854 | 25,000,000 | 24,812,409 | | 40,946 | | | 3.500 | 3.696 | MS | 291,667 | 875,000 | 05/31/2013 | 03/01/2023 |
| 620076-BD-0 | MOTOROLA SOLUTIONS INC SR UNSEC | | | 1 | 2FE | 8,520,551 | 99.2000 | 8,555,989 | 8,625,000 | 8,582,314 | | 14,990 | | | 3.500 | 3.697 | MS | 100,625 | 301,875 | 08/12/2014 | 09/01/2021 |
| 623115-AD-4 | MT SINAI HOSPITAL SECURED | | | 4 | 1FE | 47,844,928 | 93.6710 | 45,149,663 | 48,200,000 | 47,848,404 | | 3,476 | | | 3.981 | 4.028 | JJ | 959,421 | 859,343 | 08/14/2018 | 07/01/2048 |
| 62452*-AH-6 | MOUNTAINEER GAS CO SR-UNSEC | | | | 2FE | 40,000,000 | 98.1060 | 39,242,400 | 40,000,000 | 40,000,000 | | | | | 4.200 | 4.200 | JD | 51,333 | 1,680,000 | 12/20/2017 | 12/20/2027 |
| 62452*-AJ-2 | MOUNTAINEER GAS CO SR-UNSEC | | | | 2FE | 20,000,000 | 96.3440 | 19,268,800 | 20,000,000 | 20,000,000 | | | | | 4.270 | 4.270 | JD | 26,094 | 854,000 | 12/20/2017 | 12/20/2029 |
| 62452*-AK-9 | MOUNTAINEER GAS CO SR-UNSEC | | | | 2FE | 40,000,000 | 95.8080 | 38,323,200 | 40,000,000 | 40,000,000 | | | | | 4.410 | 4.410 | JD | 53,900 | 1,764,000 | 12/20/2017 | 12/20/2032 |
| 624758-AE-8 | MUELLER WATER PRODUCTS CO.GUARNT | | | 1 | 3FE | 16,899,250 | 97.0000 | 16,393,000 | 16,900,000 | 16,898,445 | | (805) | | | 5.500 | 5.486 | JD | 41,311 | 472,496 | 11/07/2018 | 06/15/2026 |
| 626717-AA-0 | MURPHY OIL CORP SR UNSEC | | | 1 | 3FE | 21,949,263 | 98.6480 | 22,491,744 | 22,800,000 | 22,261,206 | | 31,805 | | | 7.050 | 7.373 | MN | 267,900 | 1,607,400 | 01/03/2005 | 05/01/2029 |
| 626717-AH-5 | MURPHY OIL CORP SR UNSEC | | | 1 | 3FE | 37,948,250 | 99.4530 | 35,520,549 | 35,716,000 | 37,218,907 | | (364,970) | | | 6.875 | 5.576 | FA | 927,624 | 2,455,475 | 12/02/2016 | 08/15/2024 |
| 626738-AC-2 | MURPHY OIL USA INC CO.GUARNT | | | 1 | 3FE | 41,984,091 | 100.5000 | 41,406,000 | 41,200,000 | 41,522,793 | | (112,333) | | | 6.000 | 5.672 | FA | 933,867 | 2,472,000 | 07/01/2014 | 08/15/2023 |
| 626738-AD-0 | MURPHY OIL USA INC CO.GUARNT | | | 1 | 3FE | 15,123,250 | 96.0000 | 14,376,000 | 14,975,000 | 15,097,277 | | (15,795) | | | 5.625 | 5.471 | MN | 140,391 | 842,344 | 04/21/2017 | 05/01/2027 |
| 62704P-AJ-2 | MURRAY ENERGY CORP | | | | 5FE | 1,336,870 | 60.0000 | 1,865,400 | 3,109,000 | 1,337,573 | | 703 | | | 11.250 | 48.323 | AO | 73,839 | 228,317 | 02/20/2018 | 04/15/2021 |
| 62819#-AA-5 | MUSTANG HILLS-LLC A-SR-SEC | | | 1 | 2FE | 52,193,248 | 98.9890 | 51,665,574 | 52,193,248 | 52,193,248 | | | | | 5.150 | 5.150 | MN | 231,463 | 2,687,952 | 09/14/2012 | 11/30/2035 |
| 62845#-AA-3 | MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik | | | | 5GI | 19,596,536 | 100.0000 | 19,596,536 | 19,596,536 | 19,596,536 | | | | | 11.000 | 11.150 | MJSD | 5,988 | 1,061,895 | 12/31/2018 | 01/02/2025 |
| 628530-AV-9 | MYLAN INC CO.GUARNT | | | 1 | 2FE | 33,140,645 | 93.7680 | 31,904,562 | 34,025,000 | 33,590,647 | | 96,658 | | | 3.125 | 3.463 | JJ | 490,291 | 1,063,281 | 01/14/2014 | 01/15/2023 |
| 628530-BD-8 | MYLAN INC CO.GUARNT | | | 1 | 2FE | 19,922,400 | 97.5450 | 19,509,000 | 20,000,000 | 19,957,847 | | 7,573 | | | 4.200 | 4.248 | MN | 74,667 | 840,000 | 11/19/2013 | 11/29/2023 |
| 628530-BG-1 | MYLAN INC CO.GUARNT | | | 1 | 2FE | 7,481,400 | 93.2570 | 6,994,249 | 7,500,000 | 7,482,434 | | 1,034 | | | 4.550 | 4.581 | AO | 72,042 | 176,313 | 03/28/2018 | 04/15/2028 |
| 62886E-AH-1 | NCR CORP CO.GUARNT | | | 1 | 4FE | 22,350,000 | 97.5000 | 21,791,250 | 22,350,000 | 22,350,000 | | | | | 4.625 | 4.625 | FA | 390,504 | 1,033,688 | 12/18/2012 | 02/15/2021 |
| 62886E-AJ-7 | NCR CORP CO.GUARNT | | | 1 | 4FE | 27,978,797 | 94.2500 | 25,877,280 | 27,456,000 | 27,579,009 | | (79,295) | | | 5.000 | 4.680 | JJ | 633,013 | 1,372,800 | 02/14/2013 | 07/15/2022 |
| 62886E-AS-7 | NCR CORP CO.GUARNT | | | 1 | 4FE | 8,000,000 | 96.9210 | 7,753,680 | 8,000,000 | 8,000,000 | | | | | 6.375 | 6.375 | JD | 22,667 | 510,000 | 12/05/2013 | 12/15/2023 |
| 62898@-AA-1 | NDC INTERMEDIATE HLDGS-LLC SUB-UNSEC | | | 2 | 5 | 18,500,000 | 97.3300 | 18,006,050 | 18,500,000 | 18,500,000 | | | | | 11.250 | 11.406 | MJSD | 5,702 | 2,013,432 | 03/09/2018 | 08/01/2022 |
| 62927#-AA-4 | NFL VENTURES-L.P. A-SR | | | 1 | 1FE | 8,729,286 | 99.7530 | 8,707,725 | 8,729,286 | 8,729,286 | | | | | 3.860 | 3.825 | OCT | 71,134 | 336,950 | 12/17/2013 | 10/15/2028 |
| 62927#-AC-0 | NFL VENTURES-L.P. C-SR | | | 1 | 1FE | 9,288,932 | 98.1040 | 9,112,814 | 9,288,932 | 9,288,932 | | | | | 4.420 | 4.373 | OCT | 86,676 | 410,571 | 12/17/2013 | 10/15/2040 |
| 62927#-AH-9 | NFL VENTURES-L.P. 2015-A-Tranche E-SR | | | 1 | 1FE | 7,498,752 | 94.3240 | 7,073,123 | 7,498,752 | 7,498,752 | | | | | 3.860 | 3.860 | AO | 61,107 | 289,452 | 08/31/2015 | 04/15/2041 |
| 62927@-AA-6 | NHL U.S. FDG LP A-SR-SEC | | | 1 | 2PL | 10,000,000 | 98.6750 | 9,867,500 | 10,000,000 | 10,000,000 | | | | | 4.180 | 4.202 | MJSD | 22,061 | 418,000 | 09/29/2014 | 09/29/2024 |
| 62927@-AB-4 | NHL U.S. FDG LP B-SR-SEC | | | 1 | 2PL | 35,000,000 | 98.5300 | 34,485,500 | 35,000,000 | 35,000,000 | | | | | 4.330 | 4.354 | MJSD | 79,985 | 1,515,500 | 09/29/2014 | 09/29/2026 |
| 62927@-AC-2 | NAT HOCKEY LEAGUE US FDG LP SERIES 3 US | | | 4 | 1PL | 5,364,486 | 98.0360 | 5,259,127 | 5,364,486 | 5,364,486 | | | | | 3.980 | 4.000 | MJSD | 11,268 | 88,961 | 07/12/2018 | 07/12/2025 |
| 62927@-AD-0 | NAT HOCKEY LEAGUE US FDG LP SR-UNSEC SERIES 4 US | | | 4 | 1PL | 15,115,385 | 96.4260 | 14,575,161 | 15,115,385 | 15,115,385 | | | | | 4.120 | 4.141 | MJSD | 32,868 | 259,481 | 07/12/2018 | 07/12/2028 |
| 62927@-AE-8 | NAT HOCKEY LEAGUE US FDG LP SR-UNSEC SERIES 5 US | | | | 1PL | 36,187,845 | 95.6940 | 34,629,596 | 36,187,845 | 36,187,845 | | | | | 4.220 | 4.242 | MJSD | 80,598 | 636,303 | 07/12/2018 | 07/12/2030 |
| 629377-BY-7 | NRG ENERGY INC CO.GUARNT | | | 1 | 3FE | 26,000,000 | 101.5000 | 26,390,000 | 26,000,000 | 26,000,000 | | | | | 6.250 | 6.250 | MN | 270,833 | 1,625,000 | 04/04/2014 | 05/01/2024 |
| 629377-CE-0 | NRG ENERGY INC CO.GUARNT | | | 2 | 3FE | 13,434,064 | 96.0000 | 12,816,000 | 13,350,000 | 13,432,964 | | (1,100) | | | 5.750 | 5.641 | JJ | 353,960 | | 10/31/2018 | 01/15/2028 |
| 62937A-A#-2 | NPS LLC C-SR-SEC | | | 1 | 2 | 39,664,529 | 85.8560 | 34,054,378 | 39,664,529 | 39,664,529 | | | | | 3.939 | 3.939 | AO | 390,596 | 1,562,386 | 07/01/2015 | 04/01/2040 |
| 62937A-B*-5 | NPS LLC D-SR-SEC | | | 1 | 2 | 5,000,000 | 83.8730 | 4,193,650 | 5,000,000 | 5,000,000 | | | | | 4.428 | 4.428 | AO | 55,350 | 221,400 | 07/01/2015 | 04/01/2040 |
| 62943W-AE-9 | CLEARWAY ENERGY OP LLC CO.GUARNT | | | 2 | 3FE | 2,844,465 | 89.7500 | 2,708,655 | 3,018,000 | 2,847,198 | | 2,733 | | | 5.000 | 5.925 | MS | 44,432 | | 11/06/2018 | 09/15/2026 |
| 62952E-AD-9 | NYU HOSPITALS CENTER SECURED | | | 4 | 1FE | 15,000,000 | 98.7520 | 14,812,800 | 15,000,000 | 15,000,000 | | | | | 4.168 | 4.168 | JJ | 312,600 | 625,200 | 05/23/2017 | 07/01/2037 |
| 62952E-AE-7 | NYU HOSPITALS CENTER SECURED | | | 1 | 1FE | 93,250,000 | 99.6750 | 92,946,857 | 93,250,000 | 93,250,000 | | | | | 4.368 | 4.368 | JJ | 2,036,580 | 4,073,160 | 05/23/2017 | 07/01/2047 |
| 62963#-AJ-0 | NRP-OPERATING LLC I-SR | | | 1 | 4 | 5,424,597 | 86.1120 | 8,478,720 | 9,846,154 | 5,424,597 | | | | | 5.030 | 14.194 | JD | 41,272 | 495,262 | 04/20/2011 | 12/01/2026 |
| 631005-BF-1 | NARRAGANSETT ELECTRIC SR UNSEC | | | 1 | 1FE | 5,338,260 | 95.6820 | 5,740,917 | 6,000,000 | 5,397,604 | | 13,047 | | | 4.170 | 4.886 | JD | 14,595 | 250,200 | 01/07/2014 | 12/10/2042 |
| 63636#-AB-2 | NAT HOCKEY LEAGUE US FDG LP | | | | 2FE | 15,000,000 | 92.0830 | 13,812,450 | 15,000,000 | 15,000,000 | | | | | 3.610 | 3.611 | JD | 24,067 | 538,492 | 08/10/2017 | 08/10/2027 |
| 63636#-AC-0 | NAT HOCKEY LEAGUE US FDG LP | | | | 2FE | 27,000,000 | 89.7500 | 24,232,500 | 27,000,000 | 27,000,000 | | | | | 3.710 | 3.711 | JD | 44,520 | 996,135 | 08/10/2017 | 08/10/2029 |
| 637071-AJ-0 | NATIONAL OILWELL VARCO I SR UNSEC | | | 1 | 2FE | 25,218,650 | 94.3920 | 24,070,000 | 25,500,000 | 25,375,586 | | 29,551 | | | 2.600 | 2.732 | JD | 55,250 | 663,000 | 06/19/2013 | 12/01/2022 |
| 637071-AK-7 | NATIONAL OILWELL VARCO I SR UNSEC | | | 1 | 2FE | 47,678,474 | 79.9080 | 39,106,800 | 48,940,000 | 47,811,865 | | 26,835 | | | 3.950 | 4.101 | JD | 161,094 | 1,933,130 | 05/07/2014 | 12/01/2042 |
| 637417-AD-8 | NATL RETAIL PROPERTIES SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 5.500 | 0.000 | JJ | | 143,611 | 06/28/2011 | 07/15/2021 |
| 637417-AE-6 | NATL RETAIL PROPERTIES SR UNSEC | | | 1 | 2FE | 11,044,600 | 100.5090 | 11,257,019 | 11,200,000 | 11,135,172 | | 15,573 | | | 3.800 | 3.966 | AO | 89,849 | 425,600 | 08/13/2012 | 10/15/2022 |
| 637417-AF-3 | NATL RETAIL PROPERTIES SR UNSEC | | | 1 | 2FE | 33,403,355 | 97.8230 | 34,238,186 | 35,000,000 | 34,212,182 | | 163,724 | | | 3.300 | 3.870 | AO | 243,833 | 1,155,000 | 09/12/2013 | 04/15/2023 |
| 637417-AG-1 | NATIONAL RETAIL PROP INC SR UNSEC | | | 1 | 2FE | 11,485,890 | 100.0450 | 11,505,175 | 11,500,000 | 11,491,891 | | 1,289 | | | 3.900 | 3.914 | JD | 19,933 | 448,500 | 05/08/2014 | 06/15/2024 |
| 637417-AH-9 | NATIONAL RETAIL PROP INC SR UNSEC | | | 1 | 2FE | 15,382,986 | 98.9850 | 15,293,224 | 15,450,000 | 15,401,643 | | 5,991 | | | 4.000 | 4.053 | MN | 78,967 | 618,000 | 12/08/2015 | 11/15/2025 |
| 637417-AJ-5 | NATIONAL RETAIL PROP INC SR UNSEC | | | 1 | 2FE | 14,488,411 | 96.2120 | 14,095,034 | 14,650,000 | 14,516,935 | | 14,128 | | | 3.600 | 3.733 | JD | 23,440 | 527,400 | 12/05/2016 | 12/15/2026 |
| 637417-AK-2 | NATIONAL RETAIL PROP INC SR UNSEC | | | 1 | 2FE | 9,959,300 | 95.4600 | 9,545,987 | 10,000,000 | 9,964,049 | | 3,732 | | | 3.500 | 3.548 | AO | 73,889 | 380,139 | 09/06/2017 | 10/15/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 637417-AL-0 | NATIONAL RETAIL PROP INC SR UNSEC | | | 2 | 2FE | 6,999,804 | 100.5540 | 7,089,057 | 7,050,000 | 7,000,856 | | 1,052 | | | 4.300 | 4.388 | AO | 79,156 | | 09/18/2018 | 10/15/2028 |
| 637432-NR-2 | NATIONAL RURAL UTIL COOP COLLAT TRST | | | 2 | 1FE | 1,990,100 | 104.3000 | 2,086,003 | 2,000,000 | 1,990,128 | | 28 | | | 4.400 | 4.430 | MN | 14,911 | | 10/24/2018 | 11/01/2048 |
| 63946B-AD-2 | NBCUNIVERSAL MEDIA LLC CO.GUARNT | | | 1 | 1FE | 24,968,499 | 102.6480 | 25,661,931 | 25,000,000 | 24,993,458 | | 4,651 | | | 5.150 | 5.171 | AO | 218,160 | 1,287,500 | 04/27/2010 | 04/30/2020 |
| 63946B-AH-3 | NBCUNIVERSAL MEDIA LLC CO.GUARNT | | | 1 | 1FE | 3,618,366 | 98.1670 | 3,558,542 | 3,625,000 | 3,622,119 | | 663 | | | 2.875 | 2.896 | JJ | 48,056 | 104,219 | 09/28/2012 | 01/15/2023 |
| 63968#-AA-2 | NEBRASKA ORTHOPAEDIC HOSPITAL- SR-SEC | | | 4 | 2Z | 24,840,000 | 96.9510 | 24,082,628 | 24,840,000 | 24,840,000 | | | | | 4.050 | 4.050 | AO | 251,505 | 1,006,020 | 03/02/2016 | 10/01/2040 |
| 64072T-AC-9 | CSC HOLDINGS LLC CO.GUARNT | | | 1 | 3FE | 37,473,750 | 101.2500 | 35,437,500 | 35,000,000 | 36,688,894 | | (313,512) | | | 6.625 | 5.431 | JJ | 1,069,201 | 2,318,750 | 06/14/2016 | 10/15/2025 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION SR | | | 4 | 1PL | 16,061,903 | 108.9700 | 17,502,656 | 16,061,903 | 16,061,903 | | | | | 6.210 | 6.259 | MJSD | 2,771 | 997,444 | 01/31/2008 | 06/30/2027 |
| 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SR | | | | 1PL | 5,500,000 | 116.3850 | 6,401,175 | 5,500,000 | 5,500,000 | | | | | 6.550 | 6.603 | MJSD | 1,001 | 360,250 | 01/31/2008 | 07/15/2027 |
| 64082#-AA-1 | NES ANTARES HOLDCO-LLC | | | 4 | 2FE | 33,502,138 | 93.3120 | 31,261,515 | 33,502,138 | 33,502,138 | | | | | 4.430 | 4.431 | MS | 375,159 | 1,480,022 | 10/02/2017 | 09/30/2041 |
| 64116#-AB-9 | NETRALITY PROP-LP | | | | 2FE | 45,000,000 | 101.5300 | 45,688,500 | 45,000,000 | 45,000,000 | | | | | 4.960 | 4.960 | AO | 527,000 | 2,232,000 | 04/06/2017 | 04/06/2022 |
| 64116#-AC-7 | NETRALITY PROP-LP | | | | 2FE | 25,000,000 | 101.7530 | 25,438,250 | 25,000,000 | 25,000,000 | | | | | 5.110 | 5.110 | AO | 301,632 | 1,277,500 | 04/06/2017 | 04/06/2023 |
| 641423-BP-2 | NEVADA POWER CO GENL REF MORT | | | 1 | 1FE | 17,445,298 | 129.8480 | 22,268,932 | 17,150,000 | 17,380,744 | | (7,595) | | | 6.650 | 6.516 | AO | 285,119 | 1,140,475 | 11/20/2008 | 04/01/2036 |
| 641423-BU-1 | NEVADA POWER CO GENL REF MORT | | | 1 | 1FE | 19,994,600 | 129.7260 | 25,945,200 | 20,000,000 | 19,995,729 | | 114 | | | 6.750 | 6.752 | JJ | 675,000 | 1,350,000 | 06/25/2007 | 07/01/2037 |
| 644188-BF-0 | NEW ENGLAND POWER CO SR UNSEC | | | 1 | 1FE | 14,968,431 | 92.2640 | 13,839,661 | 15,000,000 | 14,969,019 | | 547 | | | 3.800 | 3.812 | JD | 41,167 | 570,000 | 11/30/2017 | 12/05/2047 |
| 646025-C@-3 | NEW JERSEY RESOURCES CORP SR-UNSEC | | | | 1 | 24,000,000 | 99.1370 | 23,792,880 | 24,000,000 | 24,000,000 | | | | | 3.960 | 3.960 | JD | 60,720 | 475,200 | 06/08/2018 | 06/08/2028 |
| 64746#-AA-9 | NEW MILANI GROUP LLC SUB-UNSEC | | | | 4 | 19,716,314 | 100.0000 | 20,116,314 | 20,116,314 | 19,735,030 | | 18,716 | | | 11.000 | 11.578 | MJSD | 6,147 | 1,279,452 | 12/31/2018 | 06/05/2025 |
| 647551-B@-8 | NEW MOUNTAIN FINANCE CORP 2018B-SR-UNSEC | | | | 2PL | 50,000,000 | 100.1530 | 50,076,500 | 50,000,000 | 50,000,000 | | | | | 5.360 | 5.360 | JJ | 1,310,222 | | 07/05/2018 | 06/28/2023 |
| 649322-AA-2 | NY & PRESBYTERIAN HOSPIT UNSEC | | | 1 | 1FE | 92,142,779 | 97.3710 | 93,256,606 | 95,775,000 | 92,359,995 | | 66,408 | | | 4.024 | 4.247 | FA | 1,605,828 | 3,853,986 | 08/31/2015 | 08/01/2045 |
| 649840-QM-5 | NY STATE ELECTRIC & GAS SR UNSEC | | | 1 | 1FE | 9,821,237 | 108.4760 | 10,847,600 | 10,000,000 | 9,939,684 | | 11,808 | | | 5.750 | 5.909 | MN | 95,833 | 575,000 | 01/03/2005 | 05/01/2023 |
| 649840-CQ-6 | NY STATE ELECTRIC & GAS SR UNSEC | | | 1 | 1FE | 44,872,324 | 97.0170 | 43,793,474 | 45,140,000 | 44,921,266 | | 23,790 | | | 3.250 | 3.320 | JD | 122,254 | 1,467,050 | 11/28/2016 | 12/01/2026 |
| 650119-AR-1 | NEW YORK UNIVERSITY UNSEC | | | 1 | 1FE | 65,000,000 | 98.7440 | 64,183,600 | 65,000,000 | 65,000,000 | | | | | 4.142 | 4.141 | JJ | 1,346,150 | 2,692,300 | 04/10/2015 | 07/01/2048 |
| 651229-AQ-9 | NEWELL BRANDS INC SR UNSEC | | | 1 | 2FE | 5,255,450 | 96.4740 | 4,823,700 | 5,000,000 | 5,184,623 | | (29,173) | | | 4.000 | 3.281 | JD | 16,667 | 200,000 | 06/29/2016 | 12/01/2024 |
| 651229-AV-8 | NEWELL BRANDS INC SR UNSEC | | | 1 | 2FE | 20,143,754 | 98.5290 | 19,853,554 | 20,150,000 | 20,146,028 | | 845 | | | 3.850 | 3.855 | AO | 193,944 | 775,775 | 03/18/2016 | 04/01/2023 |
| 651229-AW-6 | NEWELL BRANDS INC SR UNSEC | | | 1 | 2FE | 17,464,650 | 97.7790 | 17,111,346 | 17,500,000 | 17,472,983 | | 3,126 | | | 4.200 | 4.225 | AO | 183,750 | 735,000 | 03/18/2016 | 04/01/2026 |
| 651639-AE-6 | NEWMONT MINING CORP CO.GUARNT | | | 1 | 2FE | 60,101,547 | 107.7890 | 65,233,794 | 60,520,000 | 60,210,911 | | 10,962 | | | 5.875 | 5.924 | AO | 888,888 | 3,555,550 | 05/23/2005 | 04/01/2035 |
| 651639-AN-6 | NEWMONT MINING CORP CO.GUARNT | | | 1 | 2FE | 62,254,785 | 98.9520 | 61,696,524 | 62,350,000 | 62,385,990 | | (15,411) | | | 3.500 | 3.473 | MS | 642,551 | 2,182,250 | 11/23/2016 | 03/15/2022 |
| 651639-AP-1 | NEWMONT MINING CORP CO.GUARNT | | | 1 | 2FE | 20,716,700 | 94.7380 | 18,947,501 | 20,000,000 | 20,702,643 | | (18,014) | | | 4.875 | 4.619 | MS | 287,083 | 975,000 | 10/02/2017 | 03/15/2042 |
| 65342Q-AB-8 | NEXTERA ENERGY OPERATING CO.GUARNT | | | 2 | 3FE | 43,680,000 | 89.0000 | 38,937,500 | 43,750,000 | 43,671,682 | | (2,855) | | | 4.500 | 4.521 | MS | 579,688 | 1,807,813 | 05/02/2018 | 09/15/2027 |
| 65364U-AA-4 | NIAGARA MOHAWK POWER SR UNSEC | | | 1 | 1FE | 48,123,670 | 100.8870 | 48,425,760 | 48,000,000 | 48,009,676 | | (14,996) | | | 4.881 | 4.848 | FA | 885,088 | 2,342,880 | 10/19/2009 | 08/15/2019 |
| 65364U-AH-9 | NIAGARA MOHAWK POWER SR UNSEC | | | 1 | 1FE | 13,899,861 | 100.5820 | 13,980,917 | 13,900,000 | 13,899,972 | | 1 | | | 4.278 | 4.278 | AO | 148,661 | 594,642 | 09/22/2014 | 10/01/2034 |
| 65364U-AK-2 | NIAGARA MOHAWK POWER SR UNSEC | | | 1 | 1FE | 24,999,750 | 100.5110 | 25,127,750 | 25,000,000 | 24,999,926 | | 11 | | | 3.508 | 3.508 | AO | 219,250 | 877,000 | 09/22/2014 | 10/01/2024 |
| 65409Q-BA-9 | NIELSEN FINANCE LLC/CO CO.GUARNT | | | 1 | 4FE | 8,740,255 | 98.7500 | 8,887,500 | 9,000,000 | 8,927,439 | | 38,817 | | | 4.500 | 4.988 | AO | 101,250 | 405,000 | 07/12/2013 | 10/01/2020 |
| 65409Q-BB-7 | NIELSEN FINANCE LLC/CO CO.GUARNT | | | 1 | 4FE | 60,124,469 | 95.5000 | 57,323,875 | 60,025,000 | 60,019,781 | | (27,589) | | | 5.000 | 4.953 | AO | 633,597 | 3,001,250 | 02/20/2015 | 04/15/2022 |
| 65463P-BA-4 | NISOURCE INC SR UNSEC | | | | 2FE | 25,000,000 | 121.7170 | 30,429,250 | 25,000,000 | 25,000,000 | | | | | 7.990 | 7.991 | MS | 588,153 | 1,997,500 | 04/30/1997 | 05/05/2027 |
| 654730-B*-3 | NISOURCE FINANCE CORP. D-SR-UNSEC | | | 1 | 2 | 50,000,000 | 108.8220 | 54,411,000 | 50,000,000 | 50,000,000 | | | | | 5.890 | 5.890 | MN | 269,958 | 2,945,000 | 11/28/2005 | 11/28/2025 |
| 65473Q-BE-2 | NISOURCE INC SR UNSEC | | | 1 | 2FE | 13,339,524 | 95.4780 | 12,603,077 | 13,200,000 | 13,321,398 | | (12,755) | | | 3.490 | 3.360 | MN | 58,865 | 460,680 | 07/12/2017 | 05/15/2027 |
| 65473Q-BF-9 | NISOURCE INC SR UNSEC | | | 1 | 2FE | 30,521,282 | 93.1590 | 27,947,700 | 30,000,000 | 30,507,001 | | (9,590) | | | 4.375 | 4.270 | MN | 167,708 | 1,312,500 | 06/19/2017 | 05/15/2047 |
| 65473Q-BG-7 | NISOURCE INC SR UNSEC | | | 1 | 2FE | 24,973,000 | 89.0520 | 22,262,912 | 25,000,000 | 24,974,062 | | 698 | | | 3.950 | 3.956 | MS | 249,618 | 1,031,389 | 09/05/2017 | 03/30/2048 |
| 65486A-AA-1 | NLV FINANCIAL CORP SR UNSEC | | | 1 | 2FE | 3,064,054 | 124.9520 | 5,090,544 | 4,074,000 | 3,221,641 | | 24,371 | | | 7.500 | 10.300 | FA | 115,430 | 305,550 | 06/30/2009 | 08/15/2033 |
| 655044-AE-5 | NOBLE ENERGY INC SR UNSEC | | | 1 | 2FE | 19,867,200 | 97.7140 | 19,542,753 | 20,000,000 | 19,883,736 | | 2,450 | | | 6.000 | 6.048 | MS | 400,000 | 1,200,000 | 02/15/2011 | 03/01/2041 |
| 655044-AF-2 | NOBLE ENERGY INC SR UNSEC | | | 1 | 2FE | 19,986,800 | 100.4750 | 20,095,000 | 20,000,000 | 19,995,587 | | 1,377 | | | 4.150 | 4.158 | JD | 36,889 | 830,000 | 12/05/2011 | 12/15/2021 |
| 655044-AG-0 | NOBLE ENERGY INC SR UNSEC | | | 1 | 2FE | 28,834,700 | 88.8660 | 25,771,149 | 29,000,000 | 28,848,508 | | 2,894 | | | 5.250 | 5.288 | MN | 194,542 | 1,522,500 | 11/05/2013 | 11/15/2043 |
| 655044-AH-8 | NOBLE ENERGY INC SR UNSEC | | | 1 | 2FE | 6,554,946 | 96.8600 | 6,368,567 | 6,575,000 | 6,562,355 | | 1,880 | | | 3.900 | 3.937 | MN | 32,765 | 256,425 | 11/04/2014 | 11/15/2024 |
| 655044-AJ-4 | NOBLE ENERGY INC SR UNSEC | | | 1 | 2FE | 8,685,688 | 86.2390 | 7,545,922 | 8,750,000 | 8,690,039 | | 1,099 | | | 5.050 | 5.098 | MN | 56,462 | 441,875 | 11/04/2014 | 11/15/2044 |
| 655664-AN-0 | NORDSTROM INC SR UNSEC | | | 1 | 2FE | 26,241,559 | 101.6870 | 26,636,836 | 26,195,000 | 26,202,810 | | (5,560) | | | 4.750 | 4.727 | MN | 207,377 | 1,244,263 | 05/27/2010 | 05/01/2020 |
| 655664-AP-5 | NORDSTROM INC SR UNSEC | | | 1 | 2FE | 32,385,394 | 100.6760 | 32,518,477 | 32,300,000 | 32,325,684 | | (9,335) | | | 4.000 | 3.967 | AO | 272,756 | 1,292,000 | 10/11/2011 | 10/15/2021 |
| 655844-AF-5 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 1,129 | 128.7770 | 1,288 | 1,000 | 1,099 | | (3) | | | 7.050 | 6.142 | MN | 12 | 71 | 01/03/2005 | 05/01/2037 |
| 655844-AW-8 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 4,725,250 | 110.8050 | 5,540,251 | 5,000,000 | 4,871,080 | | 16,119 | | | 5.590 | 6.084 | MN | 34,161 | 279,500 | 08/03/2006 | 05/17/2025 |
| 655844-AX-6 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 18,795,100 | 113.9760 | 22,795,200 | 20,000,000 | 19,159,278 | | 50,169 | | | 5.640 | 6.165 | MN | 137,867 | 1,128,000 | 11/03/2008 | 05/17/2029 |
| 655844-BG-2 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 39,212,006 | 100.2590 | 39,451,883 | 39,350,000 | 39,304,806 | | 14,225 | | | 3.250 | 3.291 | JD | 106,573 | 1,278,875 | 01/04/2012 | 12/01/2021 |
| 655844-BJ-6 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 12,861,810 | 99.3210 | 12,911,695 | 13,000,000 | 12,950,606 | | 14,241 | | | 3.000 | 3.124 | AO | 97,500 | 390,000 | 03/12/2012 | 04/01/2022 |
| 655844-BM-9 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 9,999,700 | 91.8110 | 9,181,100 | 10,000,000 | 9,999,988 | | | | | 3.950 | 3.950 | AO | 98,750 | 395,000 | 09/04/2012 | 10/01/2042 |
| 655844-BN-7 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 9,278,065 | 99.7750 | 9,334,949 | 9,356,000 | 9,285,231 | | 1,468 | | | 4.800 | 4.853 | FA | 169,655 | 449,088 | 08/08/2013 | 08/15/2043 |
| 655844-BP-2 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 24,985,750 | 101.2170 | 25,304,250 | 25,000,000 | 24,993,196 | | 1,202 | | | 3.850 | 3.856 | JJ | 443,819 | 962,500 | 11/18/2013 | 01/15/2024 |
| 655844-BQ-0 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 24,942,000 | 98.0870 | 24,521,658 | 25,000,000 | 24,946,031 | | 1,052 | | | 4.450 | 4.464 | JD | 49,444 | 1,112,500 | 05/28/2015 | 06/15/2045 |
| 655844-BR-8 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 5,566,900 | 102.0690 | 5,103,451 | 5,000,000 | 5,550,302 | | (11,529) | | | 4.650 | 3.975 | JJ | 107,208 | 232,500 | 07/13/2017 | 01/15/2046 |
| 655844-BV-9 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 17,193,447 | 89.4460 | 15,969,689 | 17,854,000 | 17,196,809 | | 3,362 | | | 4.050 | 4.255 | FA | 273,166 | 200,030 | 08/16/2018 | 08/15/2052 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 655844-BX-5 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 108,756,611 | 90.7960 | 99,891,476 | 110,018,000 | 108,772,685 | | 16,074 | | | 3.942 | 4.008 | MN | 722,818 | 2,168,455 | 05/23/2018 | 11/01/2047 |
| 655844-BY-3 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 19,136,757 | 93.4440 | 17,964,533 | 19,225,000 | 19,136,757 | | | | | 4.150 | 4.178 | FA | 272,594 | 398,919 | 02/13/2018 | 02/28/2048 |
| 655855-FB-5 | NORFOLK SOUTHERN RAIL CO SR UNSEC | | | | 2FE | 2,942,571 | 138.7110 | 3,218,095 | 2,320,000 | 2,849,721 | | (9,337) | | | 7.875 | 6.069 | MN | 23,345 | 182,700 | 01/03/2005 | 05/15/2043 |
| 65958#-AD-3 | NORTH HAVEN CA HLDGS INC 2NE LIEN | | | | 5Z | 6,000,000 | 100.0000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | 10.301 | 10.435 | MJSD | 18,885 | 594,837 | 10/02/2017 | 10/01/2024 |
| 65958*-AA-3 | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC | | | | 5GI | 58,581,321 | 100.0000 | 58,581,321 | 58,581,321 | 58,581,321 | | | | | 14.000 | 14.248 | MJSD | 45,563 | 6,204,911 | 12/31/2018 | 10/01/2024 |
| 662352-AA-1 | NORTHWELL HEALTHCARE INC SECURED | | | | 1FE | 8,842,377 | 102.3540 | 8,385,863 | 8,193,000 | 8,824,307 | | (15,013) | | | 4.800 | 4.281 | MN | 65,544 | 393,264 | 10/10/2017 | 11/01/2042 |
| 664397-AK-2 | EVERSOURCE ENERGY SR UNSEC | | | 1 | 2FE | 4,963,921 | 97.5760 | 5,000,770 | 5,125,000 | 5,048,419 | | 16,249 | | | 2.800 | 3.172 | MN | 23,917 | 143,500 | 05/29/2013 | 05/01/2023 |
| 664397-AM-8 | EVERSOURCE ENERGY SR UNSEC | | | 1 | 2FE | 9,914,877 | 96.6580 | 9,593,307 | 9,925,000 | 9,918,513 | | 961 | | | 3.150 | 3.162 | JJ | 144,161 | 312,638 | 01/12/2015 | 01/15/2025 |
| 664675-AS-4 | NORTHEASTERN UNIVERSITY UNSEC | | | 4 | 1FE | 2,500,000 | 100.2550 | 2,506,375 | 2,500,000 | 2,500,000 | | | | | 4.119 | 4.119 | AO | 25,744 | 25,172 | 06/20/2018 | 10/01/2048 |
| 665228-B*-2 | NORTHERN ILLINOIS GAS CO SR-SEC | | | 1 | 1Z | 17,500,000 | 113.5300 | 19,867,750 | 17,500,000 | 17,500,000 | | | | | 5.850 | 5.850 | JD | 85,313 | 1,023,750 | 12/15/2006 | 12/15/2036 |
| 665228-B@-0 | NORTHERN ILLINOIS GAS CO SR-SEC | | | 1 | 1 | 41,000,000 | 119.9380 | 49,174,580 | 41,000,000 | 41,000,000 | | | | | 6.250 | 6.250 | FA | 968,056 | 2,562,500 | 08/15/2008 | 08/15/2038 |
| 665228-BQ-4 | NORTHERN ILLINOIS GAS CO 1ST MORTG | | | | 1FE | 3,260,520 | 118.4260 | 3,552,780 | 3,000,000 | 3,151,819 | | (12,288) | | | 6.580 | 5.856 | FA | 74,573 | 197,400 | 02/13/2007 | 02/15/2028 |
| 665228-D#-6 | NORTHERN ILLINOIS GAS CO SR-UNSEC FIRST MTGE BOND | | | | 1 | 37,000,000 | 89.8390 | 33,240,430 | 37,000,000 | 37,000,000 | | | | | 3.620 | 3.620 | FA | 524,598 | 1,339,400 | 08/10/2017 | 08/10/2037 |
| 665228-E#-5 | NORTHERN ILLINOIS GAS CO SR-SEC | | | | 1Z | 7,000,000 | 97.0120 | 6,790,840 | 7,000,000 | 7,000,000 | | | | | 4.080 | 4.080 | FA | 107,100 | | 08/16/2018 | 08/16/2039 |
| 665228-F*-8 | NORTHERN ILLINOIS GAS CO SR-SEC | | | | 1Z | 43,000,000 | 101.4100 | 43,606,300 | 43,000,000 | 43,000,000 | | | | | 4.190 | 4.190 | FA | 300,283 | | 11/01/2018 | 08/16/2048 |
| 66550#-AB-7 | NORTHERN NEW ENGLAND ENERGY CO B-SR | | | 1 | 2 | 20,000,000 | 105.9620 | 21,192,400 | 20,000,000 | 20,000,000 | | | | | 6.120 | 6.120 | JD | 40,800 | 1,224,000 | 06/19/2007 | 06/19/2022 |
| 665501-AG-7 | NORTHERN NATURAL GAS CO SR UNSEC | | | 1 | 1FE | 19,985,800 | 116.9670 | 23,393,400 | 20,000,000 | 19,988,936 | | 338 | | | 5.800 | 5.805 | FA | 438,222 | 1,160,000 | 02/07/2007 | 02/15/2037 |
| 665501-AJ-1 | NORTHERN NATURAL GAS CO SR UNSEC | | | 1 | 1FE | 9,997,800 | 102.0000 | 10,200,000 | 10,000,000 | 9,999,558 | | 171 | | | 4.250 | 4.252 | JD | 35,417 | 425,000 | 04/15/2011 | 06/01/2021 |
| 665501-AK-8 | NORTHERN NATURAL GAS CO SR UNSEC | | | 1 | 1FE | 49,913,000 | 95.6930 | 47,846,500 | 50,000,000 | 49,924,691 | | 1,850 | | | 4.100 | 4.110 | MS | 603,611 | 2,050,000 | 08/22/2012 | 09/15/2042 |
| 665501-AL-6 | NORTHERN NATURAL GAS CO SR UNSEC | | | 2 | 1FE | 11,997,960 | 97.6020 | 11,712,240 | 12,000,000 | 11,997,960 | | | | | 4.300 | 4.301 | JJ | 235,067 | | 07/12/2018 | 01/15/2049 |
| 665772-BN-8 | NORTHERN STATES PWR-MINN 1ST MORTG | | | | 1FE | 17,758,450 | 119.9150 | 23,983,000 | 20,000,000 | 18,848,202 | | 123,352 | | | 7.125 | 8.262 | JJ | 712,500 | 1,425,000 | 02/27/2003 | 07/01/2025 |
| 665772-BQ-1 | NORTHERN STATES PWR-MINN 1ST MORTG | | | | 1FE | 11,770,385 | 116.8980 | 14,198,431 | 12,146,000 | 11,909,774 | | 15,711 | | | 6.500 | 6.770 | MS | 263,163 | 789,490 | 02/24/2003 | 03/01/2028 |
| 665772-CA-5 | NORTHERN STATES PWR-MINN 1ST MORTG | | | 1 | 1FE | 15,952,395 | 112.0540 | 20,909,276 | 18,660,000 | 16,498,035 | | 69,211 | | | 5.250 | 6.379 | JJ | 451,728 | 979,650 | 11/18/2008 | 07/15/2035 |
| 665772-CB-3 | NORTHERN STATES PWR-MINN 1ST MORTG | | | 1 | 1FE | 22,191,475 | 126.5430 | 28,472,175 | 22,500,000 | 22,249,415 | | 7,302 | | | 6.250 | 6.355 | JD | 117,188 | 1,406,250 | 11/14/2008 | 06/01/2036 |
| 665772-CE-7 | NORTHERN STATES PWR-MINN 1ST MORTG | | | 1 | 1FE | 27,447,740 | 115.7780 | 31,838,865 | 27,500,000 | 27,455,523 | | 1,117 | | | 5.350 | 5.363 | MN | 245,208 | 1,471,250 | 01/20/2010 | 11/01/2039 |
| 665772-CG-2 | NORTHERN STATES PWR-MINN 1ST MORTG | | | 1 | 1FE | 19,943,400 | 109.5500 | 21,910,000 | 20,000,000 | 19,952,207 | | 1,227 | | | 4.850 | 4.868 | FA | 366,444 | 970,000 | 08/04/2010 | 08/15/2040 |
| 665772-CJ-6 | NORTHERN STATES PWR-MINN 1ST MORTG | | | 1 | 1FE | 49,534,160 | 90.2480 | 45,124,000 | 50,000,000 | 49,597,602 | | 10,870 | | | 3.400 | 3.450 | FA | 642,222 | 1,700,000 | 08/28/2012 | 08/15/2042 |
| 665772-CL-1 | NORTHERN STATES PWR-MINN 1ST MORTG | | | 1 | 1FE | 7,179,048 | 101.0810 | 7,277,832 | 7,200,000 | 7,180,875 | | 420 | | | 4.125 | 4.142 | MN | 37,950 | 297,000 | 05/06/2014 | 05/15/2044 |
| 665772-CN-7 | NORTHERN STATES PWR-MINN 1ST MORTG | | | 1 | 1FE | 14,885,784 | 97.5910 | 14,687,446 | 15,050,000 | 14,896,100 | | 3,148 | | | 4.000 | 4.063 | FA | 227,422 | 602,000 | 08/21/2015 | 08/15/2045 |
| 665772-CP-2 | NORTHERN STATES PWR-MINN 1ST MORTG | | | 1 | 1FE | 27,807,710 | 92.4750 | 25,869,893 | 27,975,000 | 27,815,807 | | 3,353 | | | 3.600 | 3.633 | MN | 128,685 | 1,007,100 | 05/23/2016 | 05/15/2046 |
| 665789-AW-3 | NORTHERN STATES PWR-WISC 1ST MORTG | | | 1 | 1FE | 21,823,160 | 124.1830 | 27,320,260 | 22,000,000 | 21,851,588 | | 3,681 | | | 6.375 | 6.436 | MS | 467,500 | 1,402,500 | 12/15/2008 | 09/01/2038 |
| 665789-AX-1 | NORTHERN STATES PWR-WISC 1ST MORTG | | | 1 | 1FE | 19,835,400 | 92.1890 | 18,437,800 | 20,000,000 | 19,856,226 | | 3,704 | | | 3.700 | 3.746 | AO | 185,000 | 740,000 | 10/02/2012 | 10/01/2042 |
| 665789-BA-0 | NORTHERN STATES PWR-WISC 1ST MORTG | | | 2 | 1FE | 9,962,900 | 98.5010 | 9,850,100 | 10,000,000 | 9,963,012 | | 112 | | | 4.200 | 4.222 | MS | 127,167 | | 09/05/2018 | 09/01/2048 |
| 665859-AM-6 | NORTHERN TRUST CORP SR UNSEC | | | | 1FE | 4,978,150 | 100.7140 | 5,035,693 | 5,000,000 | 4,993,488 | | 2,315 | | | 3.375 | 3.427 | FA | 60,000 | 168,750 | 08/17/2011 | 08/23/2021 |
| 665859-AN-4 | NORTHERN TRUST CORP SR UNSEC | | | | 1FE | 49,010,661 | 97.1830 | 49,223,255 | 50,650,000 | 49,933,672 | | 184,013 | | | 2.375 | 2.788 | FA | 497,882 | 1,202,938 | 08/20/2013 | 08/02/2022 |
| 666807-AW-2 | NORTHROP GRUMMAN SYSTEMS CO.GUARNT | | | 1 | 2FE | 19,196,652 | 131.7520 | 23,715,360 | 18,000,000 | 18,796,256 | | (42,493) | | | 7.750 | 7.185 | FA | 527,000 | 1,395,000 | 10/31/2008 | 02/15/2031 |
| 666807-BA-9 | NORTHROP GRUMMAN CORP SR UNSEC | | | 1 | 2FE | 23,140,070 | 101.1040 | 23,253,920 | 23,000,000 | 23,010,159 | | (16,798) | | | 5.050 | 4.972 | FA | 483,958 | 1,161,500 | 08/28/2009 | 08/01/2019 |
| 666807-BD-3 | NORTHROP GRUMMAN CORP SR UNSEC | | | 1 | 2FE | 57,428,700 | 105.8110 | 60,841,106 | 57,500,000 | 57,439,610 | | 1,485 | | | 5.050 | 5.058 | MN | 371,035 | 2,903,750 | 11/01/2010 | 11/15/2040 |
| 666807-BG-6 | NORTHROP GRUMMAN CORP SR UNSEC | | | 1 | 2FE | 59,677,200 | 98.4060 | 59,043,803 | 60,000,000 | 59,842,871 | | 31,248 | | | 3.250 | 3.312 | FA | 812,500 | 1,950,000 | 05/28/2013 | 08/01/2023 |
| 666807-BJ-0 | NORTHROP GRUMMAN CORP SR UNSEC | | | 1 | 2FE | 19,583,631 | 88.4110 | 17,416,889 | 19,700,000 | 19,593,863 | | 2,258 | | | 3.850 | 3.883 | AO | 160,117 | 758,450 | 02/10/2015 | 04/15/2045 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP SR UNSEC | | | 1 | 2FE | 47,853,232 | 91.0830 | 44,675,995 | 49,050,000 | 47,860,619 | | 7,189 | | | 4.030 | 4.174 | AO | 417,307 | 1,580,219 | 09/18/2018 | 10/15/2047 |
| 667274-AA-2 | NORTHWELL HEALTHCARE INC SECURED | | | 1 | 1FE | 106,026,530 | 91.2270 | 98,599,635 | 108,082,000 | 106,092,670 | | 34,631 | | | 3.979 | 4.087 | MN | 716,764 | 4,300,583 | 03/27/2017 | 11/01/2046 |
| 667274-AB-0 | NORTHWELL HEALTHCARE INC SECURED | | | 2 | 1FE | 800,000 | 96.8120 | 774,496 | 800,000 | 800,000 | | | | | 3.391 | 3.391 | MN | 4,521 | 27,128 | 09/19/2017 | 11/01/2027 |
| 667274-AC-8 | NORTHWELL HEALTHCARE INC SECURED | | | 2 | 1FE | 35,655,000 | 95.1740 | 33,934,294 | 35,655,000 | 35,655,000 | | | | | 4.260 | 4.260 | MN | 253,151 | 1,518,903 | 09/19/2017 | 11/01/2047 |
| 66765R-BQ-8 | NORTHWEST NATURAL GAS CO 1ST MORTG | | | | 1FE | 9,945,000 | 118.6360 | 11,863,600 | 10,000,000 | 9,963,107 | | 1,757 | | | 5.820 | 5.860 | JD | 48,500 | 582,000 | 09/19/2002 | 09/24/2032 |
| 66765R-BX-3 | NORTHWEST NATURAL GAS CO 1ST MORTG | | | 1 | 1FE | 20,000,000 | 102.1580 | 20,431,600 | 20,000,000 | 20,000,000 | | | | | 5.370 | 5.370 | FA | 447,500 | 1,074,000 | 03/20/2009 | 02/01/2020 |
| 66765R-BZ-8 | NORTHWEST NATURAL GAS CO 1ST MORTG | | | 1 | 1FE | 10,000,000 | 99.5770 | 9,957,700 | 10,000,000 | 10,000,000 | | | | | 3.176 | 3.176 | MS | 93,516 | 317,600 | 09/07/2011 | 09/15/2021 |
| 66765R-CA-2 | NORTHWEST NATURAL GAS CO 1ST MORTG | | | 1 | 1FE | 7,500,000 | 101.8480 | 7,638,600 | 7,500,000 | 7,500,000 | | | | | 3.542 | 3.542 | FA | 97,405 | 265,650 | 08/14/2013 | 08/19/2023 |
| 66765R-CC-8 | NORTHWEST NATURAL GAS CO 1ST MORTG | | | 1 | 1FE | 10,000,000 | 96.7260 | 9,672,600 | 10,000,000 | 10,000,000 | | | | | 3.211 | 3.211 | JD | 23,191 | 321,100 | 11/29/2016 | 12/05/2026 |
| 66765R-CD-6 | NORTHWEST NATURAL GAS CO 1ST MORTG | | | 1 | 1FE | 7,500,000 | 98.0120 | 7,350,900 | 7,500,000 | 7,500,000 | | | | | 4.136 | 4.136 | JD | 22,403 | 310,200 | 11/29/2016 | 12/05/2046 |
| 66765R-CF-1 | NORTHWEST NATURAL GAS CO 1ST MORTG | | | 1 | 1FE | 2,500,000 | 93.8660 | 2,346,650 | 2,500,000 | 2,500,000 | | | | | 3.685 | 3.685 | MS | 27,638 | 92,125 | 09/06/2017 | 09/13/2047 |
| 668074-AU-1 | NORTHWESTERN CORP 1ST MORTG | | | 1 | 1FE | 48,037,101 | 100.1270 | 48,161,265 | 48,100,000 | 48,041,291 | | 1,219 | | | 4.176 | 4.184 | MN | 256,662 | 2,008,656 | 06/22/2015 | 11/15/2044 |
| 668074-B#-3 | NWERN CORP SR-SEC | | | 1 | 1 | 48,000,000 | 92.0330 | 44,175,840 | 48,000,000 | 48,000,000 | | | | | 4.150 | 4.150 | FA | 780,200 | 1,992,000 | 08/10/2012 | 08/10/2042 |
| 668074-C@-4 | NWERN CORP SR-SEC | | | 1 | 1 | 24,000,000 | 90.0210 | 21,605,040 | 24,000,000 | 24,000,000 | | | | | 4.150 | 4.150 | FA | 390,100 | 996,000 | 08/10/2012 | 08/10/2042 |
| 668074-D#-1 | NWERN CORP 2043-SR-SEC | | | 1 | 1 | 14,000,000 | 99.9300 | 13,990,200 | 14,000,000 | 14,000,000 | | | | | 4.850 | 4.850 | JD | 22,633 | 679,000 | 12/19/2013 | 12/19/2043 |
| 668074-D*-5 | NWERN CORP 2028-SR-SEC | | | 1 | 1 | 5,000,000 | 97.5020 | 4,875,100 | 5,000,000 | 5,000,000 | | | | | 3.990 | 3.990 | JD | 6,650 | 199,500 | 12/19/2013 | 12/19/2028 |
| 668074-E#-0 | NWERN CORP 2045-SR-SEC | | | 1 | 1 | 50,000,000 | 89.5600 | 44,780,000 | 50,000,000 | 50,000,000 | | | | | 4.110 | 4.110 | JJ | 1,027,500 | 2,055,000 | 06/23/2015 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 668074-F*-3 | NWERN CORP SR-SEC | | | 1 | 1 | 27,500,000 | 93.0610 | 25,591,775 | 27,500,000 | 27,500,000 | | | | | 4.260 | 4.260 | MS | 299,383 | 1,171,500 | 09/15/2015 | 09/29/2040 |
| 668074-G*-2 | NWERN CORP SR-SEC | | | | 1 | 50,000,000 | 92.7180 | 46,359,000 | 50,000,000 | 50,000,000 | | | | | 4.030 | 4.030 | MN | 307,847 | 2,015,000 | 11/06/2017 | 11/06/2047 |
| 668138-AA-8 | NORTHWESTERN MUTUAL LIFE SUBORD | | | 1 | 1FE | 3,991,480 | 90.6890 | 3,627,560 | 4,000,000 | 3,991,693 | | 165 | | | 3.850 | 3.862 | MS | 38,928 | 155,711 | 09/21/2017 | 09/30/2047 |
| 668444-AA-0 | NORTHWESTERN UNIVERSITY UNSEC | | | 1 | 1FE | 30,000,000 | 106.1280 | 31,838,400 | 30,000,000 | 30,000,000 | | | | | 4.198 | 4.198 | JD | 104,950 | 1,259,400 | 03/21/2012 | 12/01/2047 |
| 668444-AC-6 | NORTHWESTERN UNIVERSITY UNSEC | | | 1 | 1FE | 59,956,063 | 111.7730 | 66,627,885 | 59,610,000 | 59,921,834 | | (8,805) | | | 4.643 | 4.603 | JD | 230,641 | 2,767,692 | 11/06/2015 | 12/01/2044 |
| 668444-AN-2 | NORTHWESTERN UNIVERSITY UNSEC | | | 1 | 1FE | 14,365,556 | 100.8630 | 15,053,747 | 14,925,000 | 14,398,388 | | 9,571 | | | 3.868 | 4.078 | JD | 48,108 | 577,299 | 09/08/2015 | 12/01/2048 |
| 668444-AP-7 | NORTHWESTERN UNIVERSITY UNSEC | | | 1 | 1FE | 55,650,000 | 99.5140 | 55,379,667 | 55,650,000 | 55,650,000 | | | | | 3.812 | 3.812 | JD | 176,782 | 2,121,378 | 10/04/2017 | 12/01/2050 |
| 66988A-AE-4 | NOVANT HEALTH INC UNSEC | | | 1 | 1FE | 42,594,740 | 99.8280 | 42,926,040 | 43,000,000 | 42,626,450 | | 7,530 | | | 4.371 | 4.428 | MN | 313,255 | 1,879,530 | 04/25/2014 | 11/01/2043 |
| 66989H-AD-0 | NOVARTIS CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 31,259,655 | 102.1540 | 32,178,510 | 31,500,000 | 31,462,253 | | 26,524 | | | 4.400 | 4.494 | AO | 257,950 | 1,386,000 | 03/09/2010 | 04/24/2020 |
| 66989H-AE-8 | NOVARTIS CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 24,508,575 | 97.6750 | 24,125,662 | 24,700,000 | 24,623,259 | | 19,467 | | | 2.400 | 2.488 | MS | 164,667 | 592,800 | 09/18/2012 | 09/21/2022 |
| 66989H-AF-5 | NOVARTIS CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 27,567,049 | 96.0900 | 26,112,508 | 27,175,000 | 27,516,158 | | (9,098) | | | 3.700 | 3.620 | MS | 279,299 | 1,005,475 | 11/15/2012 | 09/21/2042 |
| 66989H-AG-3 | NOVARTIS CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 39,714,800 | 100.4540 | 40,181,760 | 40,000,000 | 39,837,410 | | 27,228 | | | 3.400 | 3.484 | MN | 207,778 | 1,360,000 | 02/18/2014 | 05/06/2024 |
| 66989H-AH-1 | NOVARTIS CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 14,879,400 | 106.9730 | 16,045,932 | 15,000,000 | 14,888,962 | | 2,332 | | | 4.400 | 4.449 | MN | 100,833 | 660,000 | 02/18/2014 | 05/06/2044 |
| 66989H-AJ-7 | NOVARTIS CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 14,851,500 | 96.9150 | 14,537,288 | 15,000,000 | 14,892,962 | | 13,741 | | | 3.000 | 3.116 | MN | 51,250 | 450,000 | 11/17/2015 | 11/20/2025 |
| 66989H-AK-4 | NOVARTIS CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 34,424,150 | 100.3970 | 35,139,094 | 35,000,000 | 34,456,867 | | 10,915 | | | 4.000 | 4.096 | MN | 159,444 | 1,400,000 | 12/03/2015 | 11/20/2045 |
| 67021C-AC-1 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 19,788,600 | 117.9350 | 23,587,000 | 20,000,000 | 19,838,455 | | 5,351 | | | 5.750 | 5.825 | MS | 338,611 | 1,150,000 | 03/13/2006 | 03/15/2036 |
| 67021C-AF-4 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 11,327,370 | 115.7460 | 13,310,790 | 11,500,000 | 11,352,764 | | 3,549 | | | 5.500 | 5.604 | MS | 186,236 | 632,500 | 03/19/2010 | 03/15/2040 |
| 67021C-AG-2 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 14,958,900 | 96.4310 | 14,464,641 | 15,000,000 | 14,983,278 | | 4,171 | | | 2.375 | 2.406 | AO | 75,208 | 356,250 | 10/09/2012 | 10/15/2022 |
| 67021C-AJ-6 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 10,874,336 | 103.5970 | 11,343,872 | 10,950,000 | 10,880,790 | | 1,472 | | | 4.400 | 4.442 | MS | 160,600 | 481,800 | 03/04/2014 | 03/01/2044 |
| 67021C-AK-3 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 19,903,800 | 97.1540 | 19,430,800 | 20,000,000 | 19,930,519 | | 8,872 | | | 3.250 | 3.307 | MN | 83,056 | 650,000 | 11/13/2015 | 11/15/2025 |
| 67022*-AB-9 | NSTAR GAS CO SR-SEC | | | | 1 | 40,000,000 | 98.0400 | 39,216,000 | 40,000,000 | 40,000,000 | | | | | 4.350 | 4.350 | JD | 111,167 | 1,740,000 | 09/02/2015 | 12/08/2045 |
| 67103H-AB-3 | O'REILLY AUTOMOTIVE INC SR UNSEC | | | 1 | 2FE | 5,183,500 | 102.6480 | 5,132,400 | 5,000,000 | 5,064,595 | | (24,472) | | | 4.625 | 4.068 | MS | 68,090 | 231,250 | 09/16/2013 | 09/15/2021 |
| 67103H-AC-1 | O'REILLY AUTOMOTIVE INC SR UNSEC | | | 1 | 2FE | 4,184,334 | 101.0720 | 4,245,006 | 4,200,000 | 4,193,594 | | 1,600 | | | 3.800 | 3.845 | MS | 53,200 | 159,600 | 08/16/2012 | 09/01/2022 |
| 67103H-AD-9 | O'REILLY AUTOMOTIVE INC SR UNSEC | | | 1 | 2FE | 32,088,982 | 100.4870 | 32,422,131 | 32,265,000 | 32,176,987 | | 16,914 | | | 3.850 | 3.915 | JD | 55,209 | 1,242,203 | 09/17/2014 | 06/15/2023 |
| 67103H-AE-7 | O'REILLY AUTOMOTIVE INC SR UNSEC | | | 1 | 2FE | 33,566,204 | 96.1040 | 31,768,138 | 33,056,000 | 33,442,116 | | (48,943) | | | 3.550 | 3.359 | MS | 345,527 | 1,173,488 | 06/06/2016 | 03/15/2026 |
| 67103H-AF-4 | O'REILLY AUTOMOTIVE INC SR UNSEC | | | 1 | 2FE | 48,593,650 | 95.3290 | 46,449,133 | 48,725,000 | 48,609,519 | | 11,463 | | | 3.600 | 3.632 | MS | 584,700 | 1,822,315 | 08/16/2017 | 09/01/2027 |
| 67105@-AF-8 | OSI GROUP-LLC SR-UNSEC | | | 4 | 2PL | 50,000,000 | 92.4880 | 46,244,000 | 50,000,000 | 50,000,000 | | | | | 4.350 | 4.350 | MS | 598,125 | 1,087,500 | 03/22/2018 | 03/22/2028 |
| 674003-B*-8 | OAKTREE CAPITAL L.P. | | | | 1 | 26,000,000 | 91.5250 | 23,796,500 | 26,000,000 | 26,000,000 | | | | | 3.690 | 3.690 | MS | 314,470 | 959,400 | 07/12/2016 | 07/12/2031 |
| 674003-B@-6 | OAKTREE CAPITAL MGMT-L.P. SR-UNSEC | | | | 1FE | 55,000,000 | 92.5180 | 50,884,900 | 55,000,000 | 55,000,000 | | | | | 3.780 | 3.780 | JD | 75,075 | 2,079,000 | 12/18/2017 | 12/18/2032 |
| 674599-BY-0 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 1FE | 51,304,197 | 101.7250 | 52,201,201 | 51,316,000 | 51,312,681 | | (340) | | | 4.100 | 4.102 | FA | 876,648 | 2,103,956 | 12/13/2010 | 02/01/2021 |
| 674599-CC-7 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 1FE | 9,809,300 | 99.4340 | 9,943,439 | 10,000,000 | 9,936,178 | | 19,088 | | | 3.125 | 3.342 | FA | 118,056 | 312,500 | 08/15/2011 | 02/15/2022 |
| 674599-CE-3 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 1FE | 38,302,814 | 96.9170 | 36,489,251 | 37,650,000 | 37,901,202 | | (66,679) | | | 2.700 | 2.503 | FA | 384,030 | 1,016,550 | 07/31/2012 | 02/15/2023 |
| 674599-CH-6 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 1FE | 17,953,971 | 97.8880 | 17,614,965 | 17,995,000 | 17,963,738 | | 3,451 | | | 3.400 | 3.427 | AO | 129,164 | 611,830 | 03/28/2016 | 04/15/2026 |
| 674599-CJ-2 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 1FE | 20,663,398 | 97.4300 | 20,289,710 | 20,825,000 | 20,671,257 | | 2,851 | | | 4.400 | 4.447 | AO | 193,441 | 916,300 | 03/28/2016 | 04/15/2046 |
| 674599-CL-7 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 1FE | 14,966,400 | 93.4190 | 14,012,843 | 15,000,000 | 14,970,137 | | 556 | | | 4.100 | 4.112 | FA | 232,333 | 615,000 | 11/02/2016 | 02/15/2047 |
| 674599-CM-5 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 1FE | 24,472,549 | 95.3340 | 23,833,489 | 25,000,000 | 24,566,290 | | 45,637 | | | 3.000 | 3.242 | FA | 283,333 | 750,000 | 11/21/2016 | 02/15/2027 |
| 677050-AE-6 | OGLETHORPE POWER CORP 1ST MORTG | | | 1 | 2FE | 38,713,519 | 100.5570 | 38,955,782 | 38,740,000 | 38,739,444 | | 2,683 | | | 6.100 | 6.107 | MS | 695,813 | 2,363,140 | 02/10/2009 | 03/15/2019 |
| 677050-AG-1 | OGLETHORPE POWER CORP 1ST MORTG | | | 1 | 2FE | 32,000,000 | 111.7090 | 35,746,880 | 32,000,000 | 32,000,000 | | | | | 5.950 | 5.950 | MN | 317,333 | 1,904,000 | 10/26/2009 | 11/01/2039 |
| 677050-AH-9 | OGLETHORPE POWER CORP 1ST MORTG | | | 1 | 2FE | 38,395,770 | 103.8080 | 39,965,942 | 38,500,000 | 38,403,932 | | 1,126 | | | 5.250 | 5.266 | MS | 673,750 | 2,021,250 | 08/24/2011 | 09/01/2050 |
| 677050-AJ-5 | OGLETHORPE POWER CORP 1ST MORTG | | | 1 | 2FE | 27,341,875 | 93.1090 | 25,604,975 | 27,500,000 | 27,360,174 | | 3,329 | | | 4.200 | 4.234 | JD | 96,250 | 1,155,000 | 11/27/2012 | 12/01/2042 |
| 677050-AK-2 | OGLETHORPE POWER CORP 1ST MORTG | | | 1 | 2FE | 11,129,440 | 94.4730 | 10,580,976 | 11,200,000 | 11,134,886 | | 1,332 | | | 4.550 | 4.589 | JD | 42,467 | 509,600 | 06/09/2014 | 06/01/2044 |
| 677050-AL-0 | OGLETHORPE POWER CORP 1ST MORTG | LS | | 1 | 2FE | 5,902,200 | 92.4140 | 5,544,840 | 6,000,000 | 5,906,658 | | 1,764 | | | 4.250 | 4.348 | AO | 63,750 | 255,000 | 04/15/2016 | 04/01/2046 |
| 677052-AA-0 | OGLETHORPE POWER CORP 1ST MORTG | | | 1 | 2FE | 24,937,500 | 110.4510 | 27,612,750 | 25,000,000 | 24,945,814 | | 1,279 | | | 5.375 | 5.392 | MN | 223,958 | 1,343,750 | 11/04/2010 | 11/01/2040 |
| 677415-CF-6 | OHIO POWER COMPANY SR UNSEC | | | 1 | 1FE | 7,465,320 | 124.9390 | 9,370,425 | 7,500,000 | 7,476,098 | | 998 | | | 6.600 | 6.635 | FA | 187,000 | 495,000 | 10/07/2003 | 02/15/2033 |
| 677415-CP-4 | OHIO POWER COMPANY SR UNSEC | | | 1 | 1FE | 19,917,400 | 105.7520 | 21,150,300 | 20,000,000 | 19,976,292 | | 7,806 | | | 5.375 | 5.422 | AO | 268,750 | 1,075,000 | 09/21/2009 | 10/01/2021 |
| 67755#-AB-8 | OHIO STATE ENERGY PARTNERS | | | | 1FE | 50,000,000 | 95.3290 | 47,664,500 | 50,000,000 | 50,000,000 | | | | | 4.130 | 4.151 | MJSD | 5,736 | 2,065,000 | 07/06/2017 | 07/06/2037 |
| 67755*-AA-4 | OHIO STATE ENERGY PARTNERS HLD | | | | 2FE | 30,000,000 | 99.7980 | 29,939,400 | 30,000,000 | 30,000,000 | | | | | 4.350 | 4.374 | MJSD | 3,625 | 1,305,000 | 07/06/2017 | 07/06/2027 |
| 67755*-AB-2 | OHIO STATE ENERGY PARTNERS HLD | | | | 2FE | 70,000,000 | 98.6860 | 69,080,200 | 70,000,000 | 70,000,000 | | | | | 5.020 | 5.052 | MJSD | 9,761 | 3,514,000 | 07/06/2017 | 07/06/2037 |
| 678858-BF-7 | OKLAHOMA GAS & ELECTRIC SR UNSEC | | | 1 | 1FE | 19,811,220 | 116.7470 | 23,349,400 | 20,000,000 | 19,856,228 | | 4,777 | | | 5.750 | 5.817 | JJ | 530,278 | 1,150,000 | 03/21/2006 | 01/15/2036 |
| 678858-BK-6 | OKLAHOMA G&E CO SR UNSEC | | | 1 | 1FE | 19,996,400 | 100.1780 | 20,035,600 | 20,000,000 | 20,000,000 | | | | | 8.250 | 8.250 | JJ | 760,833 | 1,650,000 | 12/08/2008 | 01/15/2019 |
| 678858-BL-4 | OKLAHOMA G&E CO SR UNSEC | | | 1 | 1FE | 12,419,750 | 120.4740 | 15,059,250 | 12,500,000 | 12,430,575 | | 1,586 | | | 5.850 | 5.896 | JD | 60,938 | 731,250 | 06/03/2010 | 06/01/2040 |
| 678858-BN-0 | OKLAHOMA G&E CO SR UNSEC | | | 1 | 1FE | 26,610,949 | 93.8830 | 24,991,655 | 26,620,000 | 26,611,687 | | 202 | | | 3.900 | 3.902 | MN | 173,030 | 1,038,180 | 05/09/2013 | 05/01/2043 |
| 678858-BP-5 | OKLAHOMA G&E CO SR UNSEC | | | 1 | 1FE | 18,376,662 | 101.3460 | 18,647,664 | 18,400,000 | 18,378,373 | | 445 | | | 4.550 | 4.558 | MS | 246,509 | 837,200 | 03/19/2014 | 03/15/2044 |
| 678858-BQ-3 | OKLAHOMA G&E CO SR UNSEC | | | 1 | 1FE | 19,642,800 | 94.0230 | 18,804,600 | 20,000,000 | 19,669,734 | | 7,031 | | | 4.000 | 4.104 | JD | 35,556 | 800,000 | 12/08/2014 | 12/15/2044 |
| 679574-B#-9 | OLD DOMINION ELECTRIC COOP A-SR-SEC | | | 1 | 1 | 150,000,000 | 100.8090 | 151,213,500 | 150,000,000 | 150,000,000 | | | | | 4.460 | 4.460 | JD | 557,500 | 6,690,000 | 01/15/2015 | 12/01/2044 |
| 680665-AJ-5 | OLIN CORP SR UNSEC | LS | | 1 | 3FE | 16,860,000 | 92.0000 | 15,456,000 | 16,800,000 | 16,848,515 | | (6,518) | | | 5.125 | 5.070 | MS | 253,517 | 861,000 | 03/07/2017 | 09/15/2027 |
| 680665-AK-2 | OLIN CORP SR UNSEC | | | 2 | 3FE | 21,811,188 | 87.6250 | 20,153,750 | 23,000,000 | 21,848,520 | | 37,332 | | | 5.000 | 5.613 | FA | 479,167 | 613,333 | 07/20/2018 | 02/01/2030 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 68217F-AA-0 | OMNICOM GP/OMNICOM CAP SR UNSEC | | | 1 | 2FE | 49,217,292 | 94.6790 | 45,202,390 | 47,743,000 | 48,907,815 | | (145,663) | | | 3.600 | 3.209 | AO | 362,847 | 1,718,748 | 07/13/2017 | 04/15/2026 |
| 68233D-AR-8 | ONCOR ELECTRIC DELIVERY SR SEC | | | 1 | 1FE | 51,584,054 | 112.6820 | 59,721,460 | 53,000,000 | 52,565,627 | | 100,093 | | | 7.000 | 7.259 | MS | 1,236,667 | 3,710,000 | 03/05/2003 | 09/01/2022 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY SR SEC | | | 1 | 1FE | 2,186,938 | 129.1440 | 2,582,880 | 2,000,000 | 2,125,910 | | (5,891) | | | 7.000 | 6.295 | MN | 23,333 | 140,000 | 03/05/2003 | 05/01/2032 |
| 68233J-AH-7 | ONCOR ELECTRIC DELIVERY SR SEC | | | 1 | 1FE | 38,954,427 | 114.2730 | 44,686,262 | 39,105,000 | 38,977,177 | | 3,076 | | | 5.250 | 5.275 | MS | 518,956 | 2,053,013 | 10/13/2010 | 09/30/2040 |
| 68233J-AT-1 | ONCOR ELECTRIC DELIVERY SR SEC | | | 1 | 1FE | 64,051,373 | 104.3970 | 66,735,701 | 63,925,000 | 64,040,770 | | (3,283) | | | 4.550 | 4.536 | JD | 242,382 | 2,908,588 | 08/02/2013 | 12/01/2041 |
| 68233J-BB-9 | ONCOR ELECTRIC DELIVERY SR SEC | | | 1 | 1FE | 35,927,037 | 95.0610 | 33,575,494 | 35,320,000 | 35,909,680 | | (16,934) | | | 3.750 | 3.640 | AO | 331,125 | 1,324,500 | 01/23/2017 | 04/01/2045 |
| 68235P-AE-8 | ONE GAS INC SR UNSEC | | | 1 | 1FE | 12,425,000 | 100.2870 | 12,460,657 | 12,425,000 | 12,425,000 | | | | | 3.610 | 3.610 | FA | 186,893 | 448,543 | 01/13/2014 | 02/01/2024 |
| 68235P-AF-5 | ONE GAS INC SR UNSEC | | | 1 | 1FE | 18,299,927 | 106.2520 | 19,444,153 | 18,300,000 | 18,300,992 | | (21) | | | 4.658 | 4.658 | FA | 355,172 | 852,414 | 01/13/2014 | 02/01/2044 |
| 68235P-AG-3 | ONE GAS INC SR UNSEC | | | 2 | 1FE | 5,440,160 | 103.0840 | 5,669,639 | 5,500,000 | 5,440,300 | | 140 | | | 4.500 | 4.567 | MN | 38,500 | | 11/01/2018 | 11/01/2048 |
| 682680-AB-9 | ONEOK INC CO.GUARNT | | | 1 | 2FE | 12,952,420 | 117.6260 | 15,291,380 | 13,000,000 | 12,973,567 | | 1,854 | | | 6.875 | 6.904 | AO | 223,438 | 893,750 | 09/25/1998 | 09/30/2028 |
| 682680-AN-3 | ONEOK INC CO.GUARNT | | | 1 | 2FE | 9,975,200 | 99.8050 | 9,980,500 | 10,000,000 | 9,981,374 | | 649 | | | 6.000 | 6.018 | JD | 26,667 | 600,000 | 06/14/2005 | 06/15/2035 |
| 682680-AQ-6 | ONEOK INC CO.GUARNT | | | 1 | 2FE | 14,992,650 | 100.9390 | 15,140,850 | 15,000,000 | 14,997,432 | | 764 | | | 4.250 | 4.256 | FA | 265,625 | 637,500 | 01/23/2012 | 02/01/2022 |
| 68268N-AC-7 | ONEOK PARTNERS LP CO.GUARNT | | | 1 | 2FE | 2,943,780 | 111.9840 | 3,359,534 | 3,000,000 | 2,954,627 | | 1,290 | | | 6.650 | 6.798 | AO | 49,875 | 199,500 | 08/24/2007 | 10/01/2036 |
| 68268N-AE-3 | ONEOK PARTNERS LP CO.GUARNT | | | 1 | 2FE | 9,966,500 | 100.7080 | 10,070,800 | 10,000,000 | 9,999,204 | | 4,717 | | | 8.625 | 8.676 | MS | 287,500 | 862,500 | 02/26/2009 | 03/01/2019 |
| 68268N-AJ-2 | ONEOK PARTNERS LP CO.GUARNT | | | 1 | 2FE | 29,963,965 | 98.1810 | 29,159,622 | 29,700,000 | 29,796,772 | | (29,392) | | | 3.375 | 3.263 | AO | 250,594 | 1,002,375 | 10/25/2012 | 10/01/2022 |
| 68389X-AK-1 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 24,928,630 | 101.4990 | 25,349,278 | 24,975,000 | 24,965,651 | | 5,789 | | | 3.875 | 3.900 | JJ | 446,255 | 967,781 | 07/12/2010 | 07/15/2020 |
| 68389X-AP-0 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 55,313,855 | 97.3200 | 54,280,373 | 55,775,000 | 55,549,866 | | 55,349 | | | 2.500 | 2.612 | AO | 294,368 | 1,394,375 | 09/11/2014 | 10/15/2022 |
| 68389X-AS-4 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 19,125,914 | 101.3470 | 19,559,971 | 19,300,000 | 19,212,971 | | 17,292 | | | 3.625 | 3.734 | JJ | 322,605 | 699,625 | 07/09/2013 | 07/15/2023 |
| 68389X-AU-9 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 58,891,013 | 99.7940 | 58,903,256 | 59,025,000 | 58,945,471 | | 12,881 | | | 3.400 | 3.427 | JJ | 964,403 | 2,006,850 | 06/30/2014 | 07/08/2024 |
| 68389X-BD-6 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 26,677,390 | 95.4780 | 25,779,058 | 27,000,000 | 26,741,657 | | 18,312 | | | 3.250 | 3.352 | MN | 112,125 | 877,500 | 05/01/2015 | 05/15/2030 |
| 68389X-BE-4 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 19,865,000 | 95.8230 | 19,164,638 | 20,000,000 | 19,882,663 | | 5,018 | | | 3.900 | 3.949 | MN | 99,667 | 780,000 | 04/28/2015 | 05/15/2035 |
| 68389X-BH-7 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 39,994,000 | 94.5530 | 37,821,116 | 40,000,000 | 39,994,827 | | 203 | | | 3.850 | 3.851 | JJ | 710,111 | 1,540,000 | 06/29/2016 | 07/15/2036 |
| 68389X-BM-6 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 1,992,480 | 92.7250 | 1,854,499 | 2,000,000 | 1,994,155 | | 677 | | | 2.650 | 2.693 | JJ | 24,439 | 53,000 | 06/29/2016 | 07/15/2026 |
| 68389X-BP-9 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 20,970,852 | 93.6250 | 19,708,087 | 21,050,000 | 20,974,074 | | 2,831 | | | 3.800 | 3.827 | MN | 102,209 | 813,232 | 11/07/2017 | 11/15/2037 |
| 686514-AF-7 | ORLANDO HEALTH OBL GRP UNSEC | | | 1 | 1FE | 19,500,000 | 95.4470 | 18,612,091 | 19,500,000 | 19,500,000 | | | | | 4.089 | 4.089 | AO | 199,339 | 520,496 | 01/30/2018 | 10/01/2048 |
| 686515-AA-5 | ORLANDO HEALTH OBL GRP UNSEC | | | 1 | 1FE | 16,124,407 | 98.4910 | 15,807,806 | 16,050,000 | 16,120,486 | | (1,466) | | | 4.416 | 4.387 | AO | 177,192 | 708,768 | 04/29/2016 | 10/01/2044 |
| 68964*-AC-5 | OTTER TAIL CORP SR | | | | 2 | 22,800,000 | 105.6050 | 25,345,200 | 24,000,000 | 23,558,600 | | 106,030 | | | 6.150 | 6.729 | FA | 557,600 | 1,476,000 | 07/31/2009 | 08/20/2022 |
| 68964*-AG-6 | OTTER TAIL POWER CO A-SR-UNSEC | | | 1 | 2 | 60,000,000 | 101.0630 | 60,637,800 | 60,000,000 | 60,000,000 | | | | | 4.680 | 4.680 | FA | 967,200 | 2,808,000 | 02/27/2014 | 02/27/2029 |
| 69073T-AR-4 | OWENS-BROCKWAY CO.GUARNT | | | | 4FE | 7,937,520 | 100.2500 | 8,020,000 | 8,000,000 | 7,960,166 | | 7,279 | | | 5.875 | 6.000 | FA | 177,556 | 470,000 | 08/11/2015 | 08/15/2023 |
| 69073T-AS-2 | OWENS-BROCKWAY CO.GUARNT | | | | 4FE | 27,500,000 | 99.0000 | 27,225,000 | 27,500,000 | 27,500,000 | | | | | 6.375 | 6.375 | FA | 662,292 | 1,753,125 | 08/11/2015 | 08/15/2025 |
| 690872-AA-4 | OWENS-BROCKWAY CO.GUARNT | | | 1 | 4FE | 20,000,000 | 99.0000 | 19,800,000 | 20,000,000 | 20,000,000 | | | | | 5.000 | 5.002 | AO | 211,111 | 1,000,000 | 11/18/2014 | 01/15/2022 |
| 690872-AB-2 | OWENS-BROCKWAY CO.GUARNT | | | 1 | 4FE | 17,140,000 | 95.0000 | 16,283,000 | 17,140,000 | 17,140,000 | | | | | 5.375 | 5.377 | AO | 194,491 | 921,275 | 11/18/2014 | 01/15/2025 |
| 693304-AG-2 | PECO ENERGY CO 1ST REF MORT | | | 1 | 1FE | 3,054,870 | 114.2340 | 3,427,020 | 3,000,000 | 3,040,545 | | (1,611) | | | 5.900 | 5.766 | MN | 29,500 | 177,000 | 11/27/2006 | 05/01/2034 |
| 693304-AH-0 | PECO ENERGY CO 1ST REF MORT | | | 1 | 1FE | 12,960,090 | 119.4230 | 15,524,990 | 13,000,000 | 12,968,661 | | 672 | | | 5.950 | 5.972 | AO | 193,375 | 773,500 | 09/18/2006 | 10/01/2036 |
| 693304-AP-2 | PECO ENERGY CO 1ST MORTG | | | 1 | 1FE | 20,223,592 | 96.9220 | 20,053,108 | 20,690,000 | 20,485,830 | | 50,983 | | | 2.375 | 2.654 | MS | 144,686 | 491,388 | 06/24/2013 | 09/15/2022 |
| 69333S-AB-7 | PF.NET COMMUNICATIONS SR NOTES | | | | 6* | | 0.0000 | | 8,000,000 | | | | | | 13.750 | 0.000 | MN | | | 06/30/2002 | 05/15/2049 |
| 693475-AT-2 | PNC FINANCIAL SERVICES SR UNSEC | | | 1 | 1FE | 10,055,500 | 95.4790 | 9,547,897 | 10,000,000 | 10,048,105 | | (4,998) | | | 3.150 | 3.084 | MN | 36,750 | 315,000 | 06/19/2017 | 05/19/2027 |
| 693476-BN-2 | PNC FINANCIAL SERVICES SR UNSEC | | | 1 | 1FE | 34,635,600 | 99.7740 | 34,921,067 | 35,000,000 | 34,869,840 | | 38,039 | | | 3.300 | 3.424 | MS | 362,542 | 1,155,000 | 03/21/2012 | 03/08/2022 |
| 69349L-AK-4 | PNC BANK NA SUBORD | | | 1 | 1FE | 44,860,100 | 97.3860 | 43,823,852 | 45,000,000 | 44,938,055 | | 14,077 | | | 2.950 | 2.986 | JJ | 556,813 | 1,327,500 | 05/16/2013 | 01/30/2023 |
| 69349L-AR-9 | PNC BANK NA SUBORD | | | | 1FE | 17,542,255 | 100.5150 | 17,640,466 | 17,550,000 | 17,542,579 | | 324 | | | 4.050 | 4.055 | JJ | 306,028 | | 07/30/2018 | 07/26/2028 |
| 69351U-AH-6 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 19,994,600 | 124.9070 | 24,981,400 | 20,000,000 | 19,995,692 | | 117 | | | 6.450 | 6.452 | FA | 487,333 | 1,290,000 | 08/08/2007 | 08/15/2037 |
| 69351U-AM-5 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 4,969,900 | 125.2510 | 6,262,550 | 5,000,000 | 4,974,354 | | 608 | | | 6.250 | 6.295 | MN | 39,931 | 312,500 | 05/19/2009 | 05/15/2039 |
| 69351U-AP-8 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 16,394,565 | 100.1770 | 16,529,180 | 16,500,000 | 16,468,511 | | 11,014 | | | 3.000 | 3.074 | MS | 145,750 | 495,000 | 08/18/2011 | 09/15/2021 |
| 69351U-AQ-6 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 22,806,188 | 97.1010 | 22,406,056 | 23,075,000 | 22,960,626 | | 29,022 | | | 2.500 | 2.642 | MS | 192,292 | 576,875 | 06/25/2013 | 09/01/2022 |
| 69351U-AR-4 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 9,638,502 | 107.3980 | 10,417,606 | 9,700,000 | 9,644,350 | | 1,172 | | | 4.750 | 4.790 | JJ | 212,457 | 460,750 | 07/08/2013 | 07/15/2043 |
| 69351U-AS-2 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 29,648,100 | 99.0590 | 29,717,756 | 30,000,000 | 29,678,140 | | 6,975 | | | 4.125 | 4.194 | JD | 55,000 | 1,237,500 | 06/02/2014 | 06/15/2044 |
| 69351U-AT-0 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 14,634,883 | 99.4300 | 14,641,002 | 14,725,000 | 14,640,158 | | 1,697 | | | 4.150 | 4.186 | AO | 152,772 | 611,088 | 09/28/2015 | 10/01/2045 |
| 69351U-AU-7 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 17,323,250 | 97.0560 | 16,984,769 | 17,500,000 | 17,328,835 | | 3,189 | | | 3.950 | 4.008 | JD | 57,604 | 691,250 | 05/08/2017 | 06/01/2047 |
| 69352P-AF-0 | PPL CAPITAL FUNDING INC CO.GUARNT | | | 1 | 2FE | 29,512,680 | 98.9300 | 29,283,324 | 29,600,000 | 29,557,924 | | 8,685 | | | 3.400 | 3.435 | JD | 83,867 | 1,006,400 | 05/21/2013 | 06/01/2023 |
| 69352P-AK-9 | PPL CAPITAL FUNDING INC CO.GUARNT | | | 1 | 2FE | 6,877,368 | 100.5110 | 6,935,240 | 6,900,000 | 6,887,157 | | 2,181 | | | 3.950 | 3.990 | MS | 80,251 | 272,550 | 03/05/2014 | 03/15/2024 |
| 69352P-AL-7 | PPL CAPITAL FUNDING INC CO.GUARNT | | | 1 | 2FE | 13,807,304 | 93.7790 | 12,964,882 | 13,825,000 | 13,811,422 | | 1,615 | | | 3.100 | 3.115 | MN | 54,762 | 428,575 | 05/12/2016 | 05/15/2026 |
| 693627-AK-7 | DUKE ENERGY INDIANA INC 1ST MORTG | | | 1 | 1FE | 9,789,834 | 132.2190 | 13,221,900 | 10,000,000 | 9,845,594 | | 5,822 | | | 8.310 | 8.503 | MS | 277,000 | 831,000 | 04/30/2004 | 09/01/2032 |
| 69394*-AA-7 | PPM FINCO LP | | | 1 | 2FE | 38,205,551 | 95.5000 | 36,486,301 | 38,205,551 | 38,205,551 | | | | | 4.476 | 4.501 | MJSD | 4,750 | 1,434,810 | 11/02/2018 | 03/31/2054 |
| 69402#-AA-3 | PMAB LLC 10.5% cash 1% pik | | | | 5GI | 20,370,060 | 100.0000 | 20,370,060 | 20,370,060 | 20,370,060 | | | | | 11.500 | 11.666 | MJSD | 6,507 | 2,393,857 | 12/30/2018 | 08/02/2022 |
| 694308-GE-1 | PACIFIC GAS & ELECTRIC SR UNSEC | | | 1 | 2FE | 104,909,869 | 92.7620 | 95,544,914 | 103,000,000 | 104,341,698 | | (56,422) | | | 6.050 | 5.916 | MS | 2,077,167 | 6,231,500 | 10/25/2005 | 03/01/2034 |
| 694308-GJ-0 | PACIFIC GAS & ELECTRIC SR UNSEC | | | 1 | 2FE | 32,631,620 | 92.7650 | 30,612,450 | 33,000,000 | 32,708,087 | | 8,781 | | | 5.800 | 5.880 | MS | 638,000 | 1,914,000 | 03/20/2007 | 03/01/2037 |
| 694308-GQ-4 | PACIFIC GAS & ELECTRIC SR UNSEC | | | 1 | 2FE | 29,852,947 | 94.0240 | 28,395,248 | 30,200,000 | 29,906,047 | | 7,060 | | | 6.250 | 6.336 | MS | 629,167 | 1,887,500 | 03/03/2009 | 03/01/2039 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 694308-GS-0 | PACIFIC GAS & ELECTRIC SR UNSEC | | | 1 | 2FE | 47,532,938 | 88.7780 | 42,835,545 | 48,250,000 | 47,650,022 | | 14,864 | | | 5.400 | 5.500 | JJ | 1,201,425 | 2,605,500 | 11/20/2009 | 01/15/2040 |
| 694308-HP-5 | PACIFIC GAS & ELECTRIC SR UNSEC | | | 1 | 2FE | 3,565,491 | 82.2590 | 2,940,759 | 3,575,000 | 3,567,910 | | 876 | | | 2.950 | 2.981 | MS | 35,154 | 105,463 | 02/23/2016 | 03/01/2026 |
| 694308-HR-1 | PACIFIC GAS & ELECTRIC SR UNSEC | | | 1 | 2FE | 24,607,082 | 75.5180 | 18,917,297 | 25,050,000 | 24,623,525 | | 8,055 | | | 4.000 | 4.103 | JD | 83,500 | 1,002,000 | 11/29/2016 | 12/01/2046 |
| 694308-HW-0 | PACIFIC GAS & ELECTRIC SR UNSEC | | | 1 | 2FE | 1,994,312 | 81.6520 | 1,633,046 | 2,000,000 | 1,994,659 | | 347 | | | 3.300 | 3.335 | JD | 5,500 | 66,367 | 05/14/2018 | 12/01/2027 |
| 694476-AA-0 | PACIFIC LIFE CORP SR UNSEC | | | 1 | 2FE | 50,993,698 | 121.8570 | 60,928,500 | 50,000,000 | 50,704,692 | | (29,861) | | | 6.600 | 6.449 | MS | 971,667 | 3,300,000 | 01/03/2005 | 09/15/2033 |
| 694476-AD-4 | PACIFIC LIFECORP SR UNSEC | | | 1 | 2FE | 40,357,471 | 102.2250 | 42,042,076 | 41,127,000 | 40,430,141 | | 13,238 | | | 5.125 | 5.249 | JJ | 884,088 | 2,107,759 | 06/18/2013 | 01/30/2043 |
| 695114-BX-5 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 1,332,981 | 117.3060 | 1,589,496 | 1,355,000 | 1,338,022 | | 641 | | | 5.900 | 6.025 | FA | 30,201 | 79,945 | 01/13/2009 | 08/15/2034 |
| 695114-BZ-0 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 17,838,880 | 111.6200 | 20,091,600 | 18,000,000 | 17,882,435 | | 4,372 | | | 5.250 | 5.310 | JD | 42,000 | 945,000 | 06/14/2005 | 06/15/2035 |
| 695114-CB-2 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 20,190,299 | 120.8740 | 24,356,111 | 20,150,000 | 20,183,932 | | (1,067) | | | 6.100 | 6.084 | FA | 512,146 | 1,229,150 | 01/13/2009 | 08/01/2036 |
| 695114-CD-8 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 14,999,400 | 119.5040 | 17,925,600 | 15,000,000 | 15,000,013 | | | | | 5.750 | 5.750 | AO | 215,625 | 862,500 | 03/09/2007 | 04/01/2037 |
| 695114-CJ-5 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 4,930,000 | 126.2100 | 6,310,500 | 5,000,000 | 4,941,637 | | 1,460 | | | 6.350 | 6.456 | JJ | 146,403 | 317,500 | 07/28/2008 | 07/15/2038 |
| 695114-CK-2 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 9,934,500 | 100.0800 | 10,008,000 | 10,000,000 | 9,999,682 | | 8,241 | | | 5.500 | 5.586 | JJ | 253,611 | 550,000 | 01/05/2009 | 01/15/2019 |
| 695114-CL-0 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 25,123,910 | 120.1900 | 30,408,061 | 25,300,000 | 25,152,945 | | 3,681 | | | 6.000 | 6.050 | JJ | 699,967 | 1,518,000 | 01/20/2009 | 01/15/2039 |
| 695114-CN-6 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 14,950,650 | 97.2320 | 14,584,800 | 15,000,000 | 14,957,825 | | 1,078 | | | 4.100 | 4.119 | FA | 256,250 | 615,000 | 01/03/2012 | 02/01/2042 |
| 695114-CP-1 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 9,830,828 | 98.9360 | 9,646,289 | 9,750,000 | 9,776,355 | | (8,722) | | | 2.950 | 2.851 | FA | 119,844 | 287,625 | 02/28/2012 | 02/01/2022 |
| 69512E-DP-7 | PACIFICORP 1ST MORTG | | | | 1FE | 50,000,000 | 114.2840 | 57,142,000 | 50,000,000 | 50,000,000 | | | | | 8.120 | 8.108 | MS | 1,353,333 | 4,060,000 | 09/03/1992 | 09/09/2022 |
| 69512E-DQ-5 | PACIFICORP 1ST MORTG | | | | 1FE | 11,647,287 | 114.2500 | 13,710,000 | 12,000,000 | 11,892,401 | | 24,105 | | | 8.110 | 8.399 | MS | 324,400 | 973,200 | 10/01/2002 | 09/09/2022 |
| 69512E-EK-7 | PACIFICORP 1ST MORTG | | | | 1FE | 50,000,000 | 114.8780 | 57,439,000 | 50,000,000 | 50,000,000 | | | | | 8.080 | 8.081 | MS | 1,346,667 | 4,040,000 | 09/17/1992 | 10/14/2022 |
| 695156-AR-0 | PACKAGING CORP OF AMERIC SR UNSEC | | | 1 | 2FE | 36,099,708 | 98.2580 | 35,667,714 | 36,300,000 | 36,176,712 | | 19,021 | | | 3.650 | 3.717 | MS | 390,124 | 1,324,950 | 12/19/2014 | 09/15/2024 |
| 695156-AT-6 | PACKAGING CORP OF AMERIC SR UNSEC | | | 1 | 2FE | 19,087,188 | 93.1470 | 17,837,666 | 19,150,000 | 19,092,861 | | 5,420 | | | 3.400 | 3.439 | JD | 28,938 | 654,717 | 12/11/2017 | 12/15/2027 |
| 696429-AC-3 | PALL CORP CO.GUARNT | | | 1 | 1FE | 10,816,819 | 102.8610 | 11,186,134 | 10,875,000 | 10,864,621 | | 6,718 | | | 5.000 | 5.069 | JD | 24,167 | 543,750 | 06/15/2010 | 06/15/2020 |
| 69764*-AA-9 | PAMLICO PRIZELOGIC HLDGS LLC | | | | 5GI | 27,390,435 | 100.0000 | 27,390,435 | 27,390,435 | 27,390,435 | | | | | 12.750 | 12.953 | MJSD | 9,701 | 3,230,789 | 12/30/2018 | 12/30/2021 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 1FE | 2,248,041 | 95.8640 | 2,156,940 | 2,250,000 | 2,248,303 | | 233 | | | 3.250 | 3.261 | MS | 24,375 | 73,125 | 12/12/2017 | 03/01/2027 |
| 701094-AL-8 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 1FE | 31,982,230 | 95.8750 | 31,200,693 | 32,543,000 | 31,989,674 | | 7,444 | | | 4.100 | 4.203 | MS | 444,754 | 667,132 | 08/14/2018 | 03/01/2047 |
| 70109H-AJ-4 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 1FE | 9,994,600 | 122.3740 | 12,237,400 | 10,000,000 | 9,995,513 | | 117 | | | 6.250 | 6.254 | MN | 79,861 | 625,000 | 05/13/2008 | 05/15/2038 |
| 70109H-AK-1 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 1FE | 24,674,626 | 100.4590 | 25,064,409 | 24,950,000 | 24,852,275 | | 24,259 | | | 3.500 | 3.614 | MS | 257,124 | 873,250 | 09/09/2010 | 09/15/2022 |
| 70109H-AM-7 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 1FE | 42,624,613 | 99.4300 | 41,934,522 | 42,175,000 | 42,620,912 | | (5,203) | | | 4.200 | 4.106 | MN | 196,817 | 1,162,350 | 08/28/2018 | 11/21/2034 |
| 70213H-A*-9 | PARTNERS HEALTHCARE SYSS-INC. SR-UNSEC | | | 1 | 1 | 200,000,000 | 95.1600 | 190,320,000 | 200,000,000 | 200,000,000 | | | | | 4.110 | 4.110 | MN | 1,370,000 | 8,220,000 | 11/20/2012 | 11/01/2052 |
| 70213H-A@-7 | PARTNERS HEALTHCARE SYSS INC. SR-UNSEC | | | 1 | 1 | 50,000,000 | 101.2590 | 50,629,500 | 50,000,000 | 50,000,000 | | | | | 4.730 | 4.730 | MS | 597,819 | 2,365,000 | 03/31/2014 | 03/31/2044 |
| 70213H-AC-2 | PARTNERS HEALTHCARE SYST CO.GUARNT | | | 1 | 1FE | 58,080,969 | 97.6310 | 56,689,621 | 58,065,000 | 58,080,195 | | (178) | | | 4.117 | 4.116 | JJ | 1,195,268 | 2,390,536 | 02/05/2015 | 07/01/2055 |
| 70213H-AD-0 | PARTNERS HEALTHCARE SYST CO.GUARNT | | | 1 | 1FE | 37,429,000 | 91.0630 | 34,083,810 | 37,429,000 | 37,429,000 | | | | | 3.765 | 3.765 | JJ | 704,601 | 716,344 | 12/14/2017 | 07/01/2048 |
| 70259#-AB-3 | PASHA HAWAII SHIPPING CO LLC SR-SEC | | | 1 | 4Z | 25,600,006 | 88.3610 | 22,620,421 | 25,600,006 | 25,600,006 | | | | | 7.250 | 7.360 | MON | 154,667 | 1,856,000 | 12/30/2014 | 12/30/2024 |
| 70344#-AA-2 | PATTERSON COS-INC. SR-UNSEC | | | | 2 | 25,000,000 | 93.5800 | 23,395,000 | 25,000,000 | 25,000,000 | | | | | 3.790 | 3.790 | MS | 239,507 | 476,382 | 03/29/2018 | 03/30/2028 |
| 703481-A*-2 | PATTERSON-UTI ENERGY INC SR | | | 1 | 2 | | 101.8800 | | | | | | | | 4.970 | 0.000 | AO | (14,358) | | 10/05/2010 | 10/05/2020 |
| 708130-AC-3 | JC PENNEY CORP INC CO.GUARNT | | | | 5FE | 8,640,000 | 31.5000 | 7,560,000 | 24,000,000 | 8,640,000 | | (2,617) | 15,534,675 | | 6.375 | 6.309 | AO | 323,000 | 1,530,000 | 04/27/2010 | 10/15/2036 |
| 708653-AA-8 | PENN-AMER WATER CO GENL REF MORT | | | | 1 | 9,972,200 | 125.1470 | 12,514,700 | 10,000,000 | 9,985,815 | | 1,309 | | | 7.800 | 7.825 | MS | 260,000 | 780,000 | 09/20/1996 | 09/01/2026 |
| 708696-BV-0 | PENNSYLVANIA ELECTRIC CO SR UNSEC | | | 1 | 2FE | 3,392,690 | 114.7910 | 3,902,894 | 3,400,000 | 3,393,842 | | 157 | | | 6.150 | 6.166 | AO | 52,275 | 209,100 | 09/28/2009 | 10/01/2038 |
| 70959W-AE-3 | PENSKE AUTO GROUP INC CO.GUARNT | | | 1 | 4FE | 28,211,288 | 99.7500 | 27,793,343 | 27,863,000 | 27,964,993 | | (54,203) | | | 5.750 | 5.527 | AO | 400,531 | 1,602,123 | 11/19/2013 | 10/01/2022 |
| 70959W-AF-0 | PENSKE AUTOMOTIVE GROUP CO.GUARNT | | | 1 | 4FE | 20,000,000 | 93.6250 | 18,725,000 | 20,000,000 | 20,000,000 | | | | | 5.375 | 5.375 | JD | 89,583 | 1,075,000 | 11/18/2014 | 12/01/2024 |
| 70959W-AG-8 | PENSKE AUTOMOTIVE GROUP CO.GUARNT | | | 1 | 4FE | 14,280,000 | 93.0000 | 13,280,400 | 14,280,000 | 14,280,000 | | | | | 5.500 | 5.500 | MN | 100,357 | 785,400 | 05/11/2016 | 05/15/2026 |
| 70959W-AH-6 | PENSKE AUTOMOTIVE GROUP CO.GUARNT | | | | 4FE | 2,500,000 | 97.5000 | 2,437,500 | 2,500,000 | 2,500,000 | | | | | 3.750 | 3.750 | FA | 35,417 | 93,750 | 08/01/2017 | 08/15/2020 |
| 711123-B#-5 | PEOPLES GAS LIGHT & COKE CO YY-SR-SEC | | | 1 | 1 | 59,386,540 | 90.9270 | 53,646,930 | 59,000,000 | 59,366,383 | | (9,466) | | | 3.980 | 3.939 | JD | 195,683 | 2,348,200 | 10/20/2016 | 12/01/2042 |
| 711123-C#-4 | THE PEOPLES GAS LIGHT & COKE C SERIES CCC | | | 1 | 1 | 11,103,712 | 84.0790 | 9,416,848 | 11,200,000 | 11,104,514 | | 802 | | | 3.650 | 3.698 | JD | 18,169 | 386,900 | 07/31/2018 | 12/15/2046 |
| 711123-C*-8 | PEOPLES GAS LIGHT & COKE CO | | | | 1 | 5,263,250 | 92.9790 | 4,648,950 | 5,000,000 | 5,250,138 | | (6,200) | | | 3.960 | 3.650 | FA | 82,500 | 198,000 | 10/20/2016 | 08/01/2043 |
| 711123-C@-6 | PEOPLES GAS LIGHT & COKE CO BBB-SR-SEC | | | 1 | 1 | 55,000,000 | 96.4920 | 53,070,600 | 55,000,000 | 55,000,000 | | | | | 4.210 | 4.210 | MN | 385,917 | 2,315,500 | 11/03/2014 | 11/01/2044 |
| 711123-D*-7 | THE PEOPLES GAS LIGHT & COKE C | | | 1 | 1 | 35,702,512 | 86.6160 | 31,354,992 | 36,200,000 | 35,706,657 | | 4,145 | | | 3.650 | 3.727 | JD | 58,724 | 1,208,150 | 07/31/2018 | 12/15/2046 |
| 713448-BP-2 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 7,419,525 | 119.9500 | 8,996,250 | 7,500,000 | 7,431,732 | | 1,676 | | | 5.500 | 5.574 | JJ | 190,208 | 412,500 | 01/11/2010 | 01/15/2040 |
| 713448-BS-6 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 4,990,550 | 109.6500 | 5,482,500 | 5,000,000 | 4,991,990 | | 202 | | | 4.875 | 4.887 | MN | 40,625 | 243,750 | 10/19/2010 | 11/01/2040 |
| 713448-BZ-0 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 9,712,916 | 98.4300 | 9,941,440 | 10,100,000 | 9,755,865 | | 8,598 | | | 4.000 | 4.232 | MS | 130,178 | 404,000 | 10/17/2014 | 03/05/2042 |
| 713448-CC-0 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 4,960,010 | 93.4200 | 5,383,769 | 5,763,000 | 5,044,394 | | 16,904 | | | 3.600 | 4.459 | FA | 79,529 | 207,468 | 07/02/2013 | 08/13/2042 |
| 713448-CG-1 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 14,985,600 | 98.5220 | 14,778,234 | 15,000,000 | 14,993,529 | | 1,435 | | | 2.750 | 2.761 | MS | 137,500 | 412,500 | 02/25/2013 | 03/01/2023 |
| 713448-CQ-9 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 3,620,106 | 101.1470 | 3,666,579 | 3,625,000 | 3,620,479 | | 95 | | | 4.250 | 4.258 | AO | 29,529 | 154,063 | 10/17/2014 | 10/22/2044 |
| 713448-CY-2 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 29,685,419 | 100.5420 | 29,986,569 | 29,825,000 | 29,728,220 | | 12,922 | | | 3.500 | 3.556 | JJ | 475,543 | 1,043,875 | 07/14/2015 | 07/17/2025 |
| 713448-DD-7 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 5,036,618 | 104.5800 | 5,281,307 | 5,050,000 | 5,037,336 | | 234 | | | 4.450 | 4.466 | AO | 48,066 | 224,725 | 10/08/2015 | 04/14/2046 |
| 713448-DF-2 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 2,148,323 | 95.6500 | 2,056,477 | 2,150,000 | 2,148,754 | | 155 | | | 2.850 | 2.859 | FA | 21,616 | 61,275 | 02/19/2016 | 02/24/2026 |
| 713448-DN-5 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 19,013,194 | 91.8550 | 18,531,743 | 20,175,000 | 19,232,493 | | 106,107 | | | 2.375 | 3.056 | AO | 113,134 | 479,156 | 11/29/2016 | 10/06/2026 |
| 713448-DP-0 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 49,525,945 | 88.8860 | 44,443,128 | 50,000,000 | 49,546,851 | | 9,533 | | | 3.450 | 3.501 | AO | 407,292 | 1,725,000 | 10/04/2016 | 10/06/2046 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 717081-CY-7 | PFIZER INC SR UNSEC | | | 1 | 1FE | 24,985,500 | 138.2380 | 34,559,500 | 25,000,000 | 24,986,834 | | 283 | | | 7.200 | 7.205 | MS | 530,000 | 1,800,000 | 03/17/2009 | 03/15/2039 |
| 717081-DH-3 | PFIZER INC SR UNSEC | | | 1 | 1FE | 28,660,718 | 99.5660 | 28,724,882 | 28,850,000 | 28,758,070 | | 18,661 | | | 3.000 | 3.077 | JD | 38,467 | 865,500 | 06/27/2013 | 06/15/2023 |
| 717081-DR-1 | PFIZER INC SR UNSEC | | | 1 | 1FE | 7,136,993 | 103.5670 | 7,405,041 | 7,150,000 | 7,145,489 | | 2,613 | | | 5.200 | 5.241 | FA | 143,556 | 371,800 | 08/07/2013 | 08/12/2020 |
| 717081-DS-9 | PFIZER INC SR UNSEC | | | 1 | 1FE | 29,916,000 | 110.9970 | 33,299,100 | 30,000,000 | 29,947,798 | | 9,601 | | | 5.800 | 5.844 | FA | 671,833 | 1,740,000 | 08/07/2013 | 08/12/2023 |
| 717081-EA-7 | PFIZER INC SR UNSEC | | | 1 | 1FE | 36,957,417 | 96.6070 | 36,010,176 | 37,275,000 | 37,015,796 | | 27,304 | | | 3.000 | 3.099 | JD | 49,700 | 1,118,250 | 11/14/2016 | 12/15/2026 |
| 717081-EC-3 | PFIZER INC SR UNSEC | | | 1 | 1FE | 39,558,803 | 99.6890 | 39,626,498 | 39,750,000 | 39,571,660 | | 4,646 | | | 4.000 | 4.035 | JD | 70,667 | 1,590,000 | 11/14/2016 | 12/15/2036 |
| 717265-AM-4 | FREEPORT MINERALS CORP CO.GUARNT | | | 1 | 3FE | 46,091,360 | 96.0000 | 43,680,000 | 45,500,000 | 45,925,641 | | (17,172) | | | 6.125 | 6.029 | MS | 820,580 | 2,786,875 | 03/02/2005 | 03/15/2034 |
| 718009-A@-2 | AQUA AMERICA-INC. SR | | | 1 | 1 | 15,000,000 | 101.6470 | 15,247,050 | 15,000,000 | 15,000,000 | | | | | 4.870 | 4.870 | JJ | 306,404 | 730,500 | 07/31/2003 | 07/31/2023 |
| 718546-AC-8 | PHILLIPS 66 CO.GUARNT | | | 1 | 1FE | 26,741,094 | 102.6580 | 27,512,422 | 26,800,000 | 26,777,317 | | 6,376 | | | 4.300 | 4.328 | AO | 288,100 | 1,152,400 | 03/12/2012 | 04/01/2022 |
| 718546-AK-0 | PHILLIPS 66 CO.GUARNT | | | 1 | 1FE | 9,874,400 | 97.4970 | 9,749,661 | 10,000,000 | 9,891,622 | | 4,493 | | | 4.650 | 4.748 | MN | 59,417 | 465,000 | 11/12/2014 | 11/15/2034 |
| 718546-AL-8 | PHILLIPS 66 CO.GUARNT | | | 1 | 1FE | 9,809,900 | 97.3680 | 9,736,805 | 10,000,000 | 9,822,514 | | 3,306 | | | 4.875 | 4.998 | MN | 62,292 | 487,500 | 11/12/2014 | 11/15/2044 |
| 718549-AC-2 | PHILLIPS 66 PARTNERS LP SR UNSEC | | | 1 | 2FE | 4,103,705 | 90.1670 | 3,877,162 | 4,300,000 | 4,111,421 | | 3,461 | | | 4.680 | 4.982 | FA | 76,024 | 201,240 | 10/11/2016 | 02/15/2045 |
| 718549-AD-0 | PHILLIPS 66 PARTNERS LP SR UNSEC | | | 1 | 2FE | 29,998,950 | 93.5150 | 28,054,579 | 30,000,000 | 29,998,878 | | 96 | | | 3.550 | 3.550 | AO | 266,250 | 1,065,000 | 10/12/2016 | 10/01/2026 |
| 718549-AE-8 | PHILLIPS 66 PARTNERS LP SR UNSEC | | | 1 | 2FE | 18,882,277 | 91.3800 | 17,339,313 | 18,975,000 | 18,885,155 | | 1,490 | | | 4.900 | 4.931 | AO | 232,444 | 929,775 | 10/12/2016 | 10/01/2046 |
| 720186-AE-5 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 3,994,360 | 113.4590 | 4,538,360 | 4,000,000 | 3,996,129 | | 161 | | | 6.000 | 6.010 | JJ | 120,000 | 240,000 | 12/16/2003 | 12/19/2033 |
| 720186-AG-0 | PIEDMONT NATURAL GAS CO SR UNSEC | | | 1 | 1FE | 15,186,543 | 101.9620 | 15,559,325 | 15,260,000 | 15,193,524 | | 1,409 | | | 4.650 | 4.680 | FA | 295,663 | 709,590 | 08/15/2013 | 08/01/2043 |
| 720186-AH-8 | PIEDMONT NATURAL GAS CO SR UNSEC | | | 1 | 1FE | 14,973,900 | 93.7500 | 14,062,500 | 15,000,000 | 14,977,679 | | 1,006 | | | 4.100 | 4.113 | MS | 205,000 | 615,000 | 09/15/2014 | 09/18/2034 |
| 720186-AJ-4 | PIEDMONT NATURAL GAS CO SR UNSEC | | | 1 | 1FE | 6,870,531 | 97.1460 | 6,678,788 | 6,875,000 | 6,871,788 | | 419 | | | 3.600 | 3.608 | MS | 82,500 | 247,500 | 09/09/2015 | 09/01/2025 |
| 720186-AK-1 | PIEDMONT NATURAL GAS CO SR UNSEC | | | 1 | 1FE | 27,602,640 | 87.3450 | 24,159,627 | 27,660,000 | 27,607,942 | | 1,274 | | | 3.640 | 3.651 | MN | 167,804 | 1,006,824 | 10/11/2016 | 11/01/2046 |
| 720180-AC-5 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 14,950,400 | 119.9070 | 17,986,050 | 15,000,000 | 14,980,152 | | 3,026 | | | 8.450 | 8.483 | JJ | 633,750 | 1,267,500 | 09/12/1994 | 09/19/2024 |
| 720180-AD-3 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 1,585,575 | 115.2560 | 1,728,840 | 1,500,000 | 1,544,910 | | (5,052) | | | 7.400 | 6.841 | JJ | 55,500 | 111,000 | 12/04/2007 | 10/03/2025 |
| 720180-AE-1 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 10,000,000 | 117.4520 | 11,745,200 | 10,000,000 | 10,000,000 | | | | | 7.500 | 7.502 | JJ | 375,000 | 750,000 | 10/04/1996 | 10/09/2026 |
| 720180-AG-6 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 15,537,965 | 123.4280 | 19,131,340 | 15,500,000 | 15,523,550 | | (1,193) | | | 7.950 | 7.930 | JJ | 616,125 | 1,232,250 | 10/28/1999 | 09/14/2029 |
| 72352@-AA-9 | PIO PICO HOLDCO ISSUER-LLC | | | 4 | 2FE | 29,472,307 | 97.2100 | 28,650,030 | 29,472,307 | 29,472,307 | | | | | 4.920 | 4.917 | FA | 495,429 | 1,921,300 | 05/01/2017 | 08/31/2041 |
| 723787-AJ-6 | PIONEER NATURAL RESOURCE SR UNSEC | | | 1 | 2FE | 14,932,500 | 103.9030 | 14,026,852 | 13,500,000 | 13,710,736 | | (191,863) | | | 7.500 | 5.926 | JJ | 466,875 | 1,012,500 | 08/08/2011 | 01/15/2020 |
| 723787-AK-3 | PIONEER NATURAL RESOURCE SR UNSEC | | | 1 | 2FE | 2,436,280 | 100.2920 | 2,457,154 | 2,450,000 | 2,444,558 | | 1,405 | | | 3.950 | 4.018 | JJ | 44,624 | 96,775 | 06/21/2012 | 07/15/2022 |
| 723787-AL-1 | PIONEER NATURAL RESOURCE SR UNSEC | | | 1 | 2FE | 13,915,125 | 99.6970 | 13,907,677 | 13,950,000 | 13,935,556 | | 6,723 | | | 3.450 | 3.503 | JJ | 221,921 | 481,275 | 11/30/2015 | 01/15/2021 |
| 723787-AM-9 | PIONEER NATURAL RESOURCE SR UNSEC | | | 1 | 2FE | 14,983,350 | 101.0110 | 15,151,623 | 15,000,000 | 14,988,329 | | 1,383 | | | 4.450 | 4.463 | JJ | 307,792 | 667,500 | 11/30/2015 | 01/15/2026 |
| 72908@-AA-8 | PLENARY PROP PURDUE-LLC SR-UNSEC | | | 4 | 2Z | 10,837,243 | 98.6780 | 10,693,974 | 10,837,243 | 10,837,243 | | | | | 5.300 | 5.335 | JAJO | 95,729 | | 11/01/2018 | 10/31/2063 |
| 729132-A#-7 | PLEXUS CORP SR-UNSEC | | | | 2 | 15,000,000 | 96.5240 | 14,478,600 | 15,000,000 | 15,000,000 | | | | | 4.220 | 4.220 | JD | 28,133 | 316,500 | 06/15/2018 | 06/15/2028 |
| 729132-A@-9 | PLEXUS CORP SR-UNSEC | | | | 2 | 25,000,000 | 97.4690 | 24,367,250 | 25,000,000 | 25,000,000 | | | | | 4.050 | 4.050 | JD | 45,000 | 506,250 | 06/15/2018 | 06/15/2025 |
| 72925P-AD-7 | WEYERHAEUSER CO SR UNSEC | | | 1 | 2FE | 26,176,694 | 98.2780 | 25,906,174 | 26,360,000 | 26,277,277 | | 18,055 | | | 3.250 | 3.331 | MS | 252,251 | 856,700 | 11/14/2012 | 03/15/2023 |
| 73020*-AK-9 | PNG COS LLC SR-UNSEC | | | | 2FE | 10,000,000 | 92.7580 | 9,275,800 | 10,000,000 | 10,000,000 | | | | | 3.380 | 3.380 | JD | 12,206 | 338,000 | 12/18/2017 | 12/18/2027 |
| 73020*-AL-7 | PNG COS LLC SR-UNSEC | | | | 2FE | 41,000,000 | 88.7690 | 36,395,290 | 41,000,000 | 41,000,000 | | | | | 3.630 | 3.630 | JD | 53,744 | 1,488,300 | 12/18/2017 | 12/18/2032 |
| 73102Q-AA-4 | POLAR TANKERS INC CO.GUARNT | | | 1 | 1FE | 45,476,200 | 116.3480 | 53,520,080 | 46,000,000 | 45,644,931 | | 20,138 | | | 5.951 | 6.043 | MN | 387,807 | 2,737,460 | 09/07/2007 | 05/10/2037 |
| 73179P-AK-2 | POLYONE CORP SR UNSEC | | | 1 | 3FE | 49,359,259 | 96.5000 | 48,034,805 | 49,777,000 | 49,553,637 | | 45,965 | | | 5.250 | 5.370 | MS | 769,469 | 2,613,293 | 09/16/2015 | 03/15/2023 |
| 73557*-AB-0 | PORT WASHINGTON GENERATING STA A-SR-SEC | | | 1 | 1 | 14,951,401 | 110.8620 | 16,575,422 | 14,951,401 | 14,951,401 | | | | | 6.000 | 6.076 | MON | 39,870 | 897,329 | 06/26/2008 | 06/15/2033 |
| 736508-BQ-4 | PORTLAND GENERAL ELEC 1ST MORTG | | | 1 | 1FE | 25,229,795 | 100.9320 | 24,980,670 | 24,750,000 | 24,767,746 | | (60,329) | | | 6.100 | 5.842 | AO | 318,725 | 1,509,750 | 05/21/2009 | 04/15/2019 |
| 736508-G@-5 | PORTLAND GENERAL ELECTRIC CO B-SR-SEC | | | 1 | 1 | 26,000,000 | 119.7270 | 31,129,020 | 26,000,000 | 26,000,000 | | | | | 6.310 | 6.310 | MN | 273,433 | 1,640,600 | 05/24/2006 | 05/01/2036 |
| 736508-K*-2 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | 1 | 1 | 15,000,000 | 111.4480 | 16,717,200 | 15,000,000 | 15,000,000 | | | | | 5.430 | 5.430 | MN | 131,225 | 814,500 | 11/03/2009 | 05/03/2040 |
| 736508-L#-7 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | 1 | 1 | 45,000,000 | 100.3220 | 45,144,900 | 45,000,000 | 45,000,000 | | | | | 4.740 | 4.740 | MN | 272,550 | 2,133,365 | 11/15/2013 | 11/15/2042 |
| 736508-L*-1 | PORTLAND GENERAL ELECTRIC CO 2044-SR-SEC | | | 1 | 1 | 37,000,000 | 99.9450 | 36,979,650 | 37,000,000 | 37,000,000 | | | | | 4.470 | 4.470 | JD | 73,507 | 1,653,900 | 06/27/2013 | 06/15/2044 |
| 736508-L@-9 | PORTLAND GENERAL ELECTRIC CO 2043-SR-SEC | | | 1 | 1 | 19,000,000 | 98.2210 | 18,661,990 | 19,000,000 | 19,000,000 | | | | | 4.470 | 4.470 | FA | 323,206 | 849,300 | 08/29/2013 | 08/14/2043 |
| 736508-M#-6 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | 1 | 1 | 29,000,000 | 98.3880 | 28,532,520 | 29,000,000 | 29,000,000 | | | | | 4.440 | 4.440 | AO | 271,827 | 1,287,600 | 10/15/2014 | 10/15/2046 |
| 736508-M@-8 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | 1 | 1 | 45,000,000 | 97.9960 | 44,098,200 | 45,000,000 | 45,000,000 | | | | | 4.390 | 4.390 | FA | 746,300 | 1,975,500 | 08/15/2014 | 08/15/2045 |
| 736508-P#-3 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | | 1 | 45,000,000 | 92.6430 | 41,689,350 | 45,000,000 | 45,000,000 | | | | | 3.980 | 3.980 | MN | 199,000 | 1,791,000 | 11/21/2017 | 11/21/2047 |
| 736508-P@-5 | PORTLAND GENERAL ELECTRIC CO | | | | 1 | 17,000,000 | 90.6970 | 15,418,490 | 17,000,000 | 17,000,000 | | | | | 3.980 | 3.980 | FA | 280,037 | 676,600 | 08/02/2017 | 08/03/2048 |
| 736508-Q*-6 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | | 1Z | 16,000,000 | 104.0620 | 16,649,920 | 16,000,000 | 16,000,000 | | | | | 4.470 | 4.470 | JD | 35,760 | | 12/13/2018 | 12/13/2048 |
| 737446-AK-0 | POST HOLDINGS INC CO.GUARNT | | | 1 | 4FE | 15,000,000 | 91.0000 | 13,650,000 | 15,000,000 | 15,000,000 | | | | | 5.000 | 5.000 | FA | 283,333 | 750,000 | 07/25/2016 | 08/15/2026 |
| 737446-AL-8 | POST HOLDINGS INC CO.GUARNT | | | 1 | 4FE | 2,500,000 | 95.9810 | 2,399,525 | 2,500,000 | 2,500,000 | | | | | 5.500 | 5.500 | MS | 45,833 | 137,500 | 02/06/2017 | 03/01/2025 |
| 737446-AM-6 | POST HOLDINGS INC CO.GUARNT | | | 1 | 4FE | 1,675,000 | 93.7500 | 1,570,313 | 1,675,000 | 1,675,000 | | | | | 5.750 | 5.750 | MS | 32,104 | 96,313 | 02/06/2017 | 03/01/2027 |
| 737446-AN-4 | POST HOLDINGS INC CO.GUARNT | | | 1 | 4FE | 2,500,000 | 92.0000 | 2,300,000 | 2,500,000 | 2,500,000 | | | | | 5.625 | 5.624 | JJ | 64,844 | 87,500 | 11/28/2017 | 01/15/2028 |
| 737662-A#-3 | THE POTOMAC EDISON CO | | | 1 | 2 | 53,000,000 | 80.0430 | 42,422,790 | 53,000,000 | 53,000,000 | | | | | 3.890 | 3.890 | AO | 435,248 | 2,061,700 | 10/17/2016 | 10/15/2046 |
| 737662-A*-7 | THE POTOMAC EDISON CO SR-SEC | | | 1 | 2 | 90,000,000 | 91.4750 | 82,327,500 | 90,000,000 | 90,000,000 | | | | | 4.440 | 4.440 | MN | 510,600 | 3,996,000 | 11/25/2014 | 11/15/2044 |
| 737662-A@-5 | THE POTOMAC EDISON CO SR-SEC | | | 1 | 2 | 22,000,000 | 89.0770 | 19,596,940 | 22,000,000 | 22,000,000 | | | | | 4.470 | 4.470 | FA | 371,507 | 983,400 | 08/17/2015 | 08/15/2045 |
| 737679-A#-7 | POTOMAC ELECTRIC POWER CO SR-SEC | | | | 1 | 7,000,000 | 96.2650 | 6,738,550 | 7,000,000 | 7,000,000 | | | | | 4.270 | 4.270 | JD | 13,284 | 144,468 | 06/21/2018 | 06/15/2048 |
| 737679-B*-0 | POTOMAC ELECTRIC POWER CO SR-SEC | | | | 1Z | 10,000,000 | 102.1490 | 10,214,900 | 10,000,000 | 10,000,000 | | | | | 4.310 | 4.310 | MN | 71,833 | | 11/01/2018 | 11/01/2048 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 737679-CY-4 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 19,984,800 | 110.9400 | 22,188,000 | 20,000,000 | 19,989,963 | | 401 | | | 5.750 | 5.755 | AO | 242,778 | 1,150,000 | 03/15/2004 | 04/15/2034 |
| 737679-CZ-1 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 22,360,975 | 106.0730 | 23,866,425 | 22,500,000 | 22,398,792 | | 3,739 | | | 5.400 | 5.442 | JD | 101,250 | 1,215,000 | 07/29/2005 | 06/01/2035 |
| 737679-DB-3 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 7,753,360 | 126.1980 | 10,095,827 | 8,000,000 | 7,795,877 | | 5,251 | | | 6.500 | 6.741 | MN | 66,444 | 520,000 | 03/24/2008 | 11/15/2037 |
| 737679-DC-1 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 16,227,545 | 136.0710 | 21,771,385 | 16,000,000 | 16,197,803 | | (4,094) | | | 7.900 | 7.777 | JD | 56,178 | 1,264,000 | 12/03/2008 | 12/15/2038 |
| 737679-DD-9 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 19,942,000 | 98.2820 | 19,656,400 | 20,000,000 | 19,979,166 | | 6,012 | | | 3.050 | 3.084 | AO | 152,500 | 610,000 | 03/28/2012 | 04/01/2022 |
| 737679-DE-7 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 14,941,350 | 98.9960 | 14,849,401 | 15,000,000 | 14,947,770 | | 1,231 | | | 4.150 | 4.173 | MS | 183,292 | 622,500 | 03/11/2013 | 03/15/2043 |
| 737679-DF-4 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 9,925,900 | 108.6970 | 10,869,700 | 10,000,000 | 9,932,083 | | 1,356 | | | 4.950 | 4.998 | MN | 63,250 | 495,000 | 11/14/2013 | 11/15/2043 |
| 737679-DG-2 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 14,980,050 | 100.7870 | 15,118,105 | 15,000,000 | 14,988,707 | | 1,940 | | | 3.600 | 3.616 | MS | 159,000 | 540,000 | 03/11/2014 | 03/15/2024 |
| 73808#-AA-5 | POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik | | | | 5 | 13,196,559 | 100.0000 | 13,196,559 | 13,196,559 | 13,196,559 | | | | | 11.500 | 11.664 | JAJO | 379,401 | 1,133,630 | 10/01/2018 | 06/17/2024 |
| 73937@-AA-1 | POWERSOUTH ENERGY COOP 2018A-SR-SEC | | | 4 | 1 | 26,000,000 | 98.5460 | 25,621,960 | 26,000,000 | 26,000,000 | | | | | 4.050 | 4.050 | AO | 254,475 | 526,500 | 04/04/2018 | 04/04/2039 |
| 73971#-AA-6 | PRAIRIE WIND TRANSMISSION-LLC SR-SEC | | | 1 | 1 | 36,749,331 | 89.6240 | 32,936,221 | 36,749,331 | 36,749,331 | | | | | 3.680 | 3.680 | JD | 112,698 | 1,352,375 | 12/11/2014 | 12/01/2044 |
| 74005P-AU-8 | PRAXAIR INC SR UNSEC | | | 1 | 1FE | | 0.0000 | | | | | | | | 4.500 | 0.000 | FA | | 141,904 | 10/26/2009 | 08/15/2019 |
| 74005P-AZ-7 | PRAXAIR INC SR UNSEC | | | 1 | 1FE | 9,917,300 | 100.0800 | 10,008,000 | 10,000,000 | 9,975,408 | | 8,730 | | | 3.000 | 3.097 | MS | 100,000 | 300,000 | 08/31/2011 | 09/01/2021 |
| 74005P-BA-1 | PRAXAIR INC SR UNSEC | | | 1 | 1FE | 19,918,800 | 98.0940 | 19,618,800 | 20,000,000 | 19,972,545 | | 8,355 | | | 2.450 | 2.496 | FA | 185,111 | 490,000 | 02/01/2012 | 02/15/2022 |
| 74005P-BB-9 | PRAXAIR INC SR UNSEC | | | 1 | 1FE | 29,935,500 | 96.6220 | 28,986,743 | 30,000,000 | 29,975,111 | | 6,528 | | | 2.200 | 2.224 | FA | 249,333 | 660,000 | 07/30/2012 | 08/15/2022 |
| 74005P-BD-5 | PRAXAIR INC SR UNSEC | | | 1 | 1FE | 17,698,041 | 90.0500 | 16,614,249 | 18,450,000 | 17,756,854 | | 16,550 | | | 3.550 | 3.785 | MN | 98,246 | 654,975 | 05/31/2016 | 11/07/2042 |
| 740189-AG-0 | PRECISION CASTPARTS CORP SR UNSEC | | | 1 | 1FE | 50,032,396 | 97.2310 | 50,948,807 | 52,400,000 | 51,174,589 | | 280,541 | | | 2.500 | 3.121 | JJ | 604,056 | 1,310,000 | 09/19/2014 | 01/15/2023 |
| 740189-AH-8 | PRECISION CASTPARTS CORP SR UNSEC | | | 1 | 1FE | 22,768,756 | 93.9670 | 21,800,234 | 23,200,000 | 22,819,585 | | 9,240 | | | 3.900 | 4.007 | JJ | 417,213 | 904,800 | 02/13/2013 | 01/15/2043 |
| 740189-AN-5 | PRECISION CASTPARTS CORP SR UNSEC | | | 1 | 1FE | 24,849,250 | 98.7660 | 24,691,427 | 25,000,000 | 24,867,841 | | 5,459 | | | 4.200 | 4.245 | JD | 46,667 | 1,050,000 | 06/01/2015 | 06/15/2035 |
| 74166M-AA-4 | PRIME SECSRVC BRW/FINANC SECURED | | | 1 | 4FE | 12,085,705 | 103.1250 | 12,392,531 | 12,017,000 | 12,053,003 | | (13,189) | | | 9.250 | 9.106 | MN | 142,034 | 1,111,573 | 04/21/2016 | 05/15/2023 |
| 74170*-AB-5 | PRIME PROPERTY FUND-LLC B-SR-UNSEC | | | 1 | 1 | 11,000,000 | 100.3910 | 11,043,010 | 11,000,000 | 11,000,000 | | | | | 3.840 | 3.840 | FA | 151,360 | 422,400 | 08/22/2013 | 08/22/2020 |
| 74170*-AC-3 | PRIME PROPERTY FUND-LLC C-SR-UNSEC | | | 1 | 1 | 20,000,000 | 103.6640 | 20,732,800 | 20,000,000 | 20,000,000 | | | | | 4.610 | 4.610 | FA | 330,383 | 922,000 | 08/22/2013 | 08/22/2025 |
| 74170*-AU-3 | PRIME PROPERTY FUND-LLC SR-UNSEC | | | | 1Z | 20,000,000 | 101.3160 | 20,263,200 | 20,000,000 | 20,000,000 | | | | | 4.480 | 4.480 | MN | 131,911 | | 11/08/2018 | 11/08/2030 |
| 74251V-AA-0 | PRINCIPAL FINANCIAL GRP CO.GUARNT | | | 1 | 1FE | 25,759,000 | 117.5360 | 58,768,000 | 50,000,000 | 27,864,505 | | 342,703 | | | 6.050 | 12.200 | AO | 638,611 | 3,025,000 | 03/31/2009 | 10/15/2036 |
| 74251V-AE-2 | PRINCIPAL FINANCIAL GRP CO.GUARNT | | | 1 | 1FE | 19,523,214 | 99.3240 | 19,765,549 | 19,900,000 | 19,723,801 | | 43,726 | | | 3.300 | 3.557 | MS | 193,362 | 656,700 | 04/08/2014 | 09/15/2022 |
| 74251V-AF-9 | PRINCIPAL FINANCIAL GROU CO.GUARNT | | | 1 | 1FE | 18,250,476 | 96.7690 | 18,023,179 | 18,625,000 | 18,284,542 | | 7,570 | | | 4.625 | 4.754 | MS | 253,636 | 861,406 | 03/07/2016 | 09/15/2042 |
| 74251V-AH-5 | PRINCIPAL FINANCIAL GROU CO.GUARNT | | | 1 | 1FE | 19,826,663 | 98.7050 | 19,592,872 | 19,850,000 | 19,839,350 | | 2,240 | | | 3.125 | 3.138 | MN | 79,262 | 620,313 | 11/14/2012 | 05/15/2023 |
| 74251V-AJ-1 | PRINCIPAL FINANCIAL GROU CO.GUARNT | | | 1 | 1FE | 9,974,900 | 92.8870 | 9,288,702 | 10,000,000 | 9,977,672 | | 506 | | | 4.350 | 4.365 | MN | 55,583 | 435,000 | 11/13/2012 | 05/15/2043 |
| 74251V-AM-4 | PRINCIPAL FINANCIAL GROU CO.GUARNT | | | 1 | 1FE | 19,899,288 | 93.4320 | 18,569,656 | 19,875,000 | 19,894,573 | | (2,268) | | | 3.100 | 3.085 | MN | 78,727 | 616,125 | 11/04/2016 | 11/15/2026 |
| 74251V-AN-2 | PRINCIPAL FINANCIAL GROU CO.GUARNT | | | 1 | 1FE | 13,694,628 | 92.1350 | 12,576,454 | 13,650,000 | 13,692,987 | | (825) | | | 4.300 | 4.280 | MN | 74,999 | 586,950 | 11/03/2016 | 11/15/2046 |
| 74256L-AU-3 | PRINCIPAL LFE GLB FND II SR SEC | | | | 1FE | 8,801,526 | 96.0300 | 8,474,648 | 8,825,000 | 8,807,200 | | 2,150 | | | 3.000 | 3.031 | AO | 53,685 | 264,750 | 04/11/2016 | 04/18/2026 |
| 7425A0-BC-3 | PRINCIPAL LIFE GLOBAL SR SEC | | | | 1FE | 21,317,420 | 123.7090 | 26,597,435 | 21,500,000 | 21,370,807 | | 5,223 | | | 6.125 | 6.188 | AO | 278,007 | 1,316,875 | 10/10/2003 | 10/15/2033 |
| 742718-DY-2 | PROCTER & GAMBLE CO/THE SR UNSEC | | | 1 | 1FE | 29,787,600 | 98.4410 | 29,532,441 | 30,000,000 | 29,928,765 | | 21,906 | | | 2.300 | 2.380 | FA | 277,917 | 690,000 | 02/01/2012 | 02/06/2022 |
| 742738-AB-9 | PRIT CORE RLTY HLDGS LLC B-SR-UNSEC | | | 1 | 2 | 15,000,000 | 99.7310 | 14,959,650 | 15,000,000 | 15,000,000 | | | | | 3.850 | 3.850 | FA | 219,771 | 577,500 | 02/14/2013 | 02/14/2023 |
| 742738-AC-7 | PRIT CORE RLTY HLDGS LLC C-SR-UNSEC | | | 1 | 2 | 13,000,000 | 98.6240 | 12,821,120 | 13,000,000 | 13,000,000 | | | | | 4.000 | 4.000 | FA | 197,889 | 520,000 | 02/14/2013 | 02/14/2025 |
| 743315-AL-7 | PROGRESSIVE CORP SR UNSEC | | | 1 | 1FE | 14,887,050 | 124.1470 | 18,621,985 | 15,000,000 | 14,922,962 | | 3,379 | | | 6.250 | 6.306 | JD | 78,125 | 937,500 | 11/18/2002 | 12/01/2032 |
| 743315-AN-3 | PROGRESSIVE CORP SR UNSEC | | | 1 | 1FE | 14,983,800 | 101.3060 | 15,195,900 | 15,000,000 | 14,995,121 | | 1,724 | | | 3.750 | 3.763 | FA | 200,000 | 562,500 | 08/17/2011 | 08/23/2021 |
| 743315-AP-8 | PROGRESSIVE CORP SR UNSEC | | | 1 | 1FE | 11,529,730 | 102.0780 | 11,825,765 | 11,585,000 | 11,532,424 | | 701 | | | 4.350 | 4.380 | AO | 92,390 | 462,949 | 10/22/2018 | 04/25/2044 |
| 743315-AQ-6 | PROGRESSIVE CORP SR UNSEC | | | 1 | 1FE | 37,304,625 | 91.6730 | 34,377,513 | 37,500,000 | 37,319,680 | | 4,038 | | | 3.700 | 3.729 | JJ | 597,396 | 1,387,500 | 01/21/2015 | 01/26/2045 |
| 743315-AS-2 | PROGRESSIVE CORP SR UNSEC | | | 1 | 1FE | 4,993,950 | 97.8720 | 4,893,622 | 5,000,000 | 4,994,188 | | 107 | | | 4.125 | 4.132 | AO | 43,542 | 206,250 | 04/03/2017 | 04/15/2047 |
| 743315-AT-0 | PROGRESSIVE CORP SR UNSEC | | | 1 | 1FE | 24,664,800 | 99.0080 | 24,752,122 | 25,000,000 | 24,667,671 | | 2,871 | | | 4.200 | 4.280 | MS | 309,167 | 422,333 | 10/25/2018 | 03/15/2048 |
| 74340*-AE-4 | PROLOGIS TARGETED U.S. LOGISTI SR-UNSEC | | | | 2Z | 200,000,000 | 96.7940 | 193,588,000 | 200,000,000 | 200,000,000 | | | | | 4.080 | 4.080 | AO | 1,972,000 | | 10/04/2018 | 10/04/2028 |
| 74340X-BE-0 | PROLOGIS LP CO.GUARNT | | | 1 | 1FE | 14,012,721 | 100.5470 | 14,177,096 | 14,100,000 | 14,036,921 | | 7,940 | | | 3.750 | 3.825 | MN | 88,125 | 528,750 | 10/27/2015 | 11/01/2025 |
| 74340X-BJ-9 | PROLOGIS LP CO.GUARNT | | | 1 | 1FE | 13,489,668 | 101.6150 | 13,870,390 | 13,650,000 | 13,490,323 | | 655 | | | 4.375 | 4.446 | MS | 175,839 | 141,003 | 06/12/2018 | 09/15/2048 |
| 743756-AC-2 | PROV ST JOSEPH HLTH OBL UNSEC | | | 1 | 1FE | 92,078,997 | 93.2510 | 89,879,707 | 96,385,000 | 92,234,433 | | 77,353 | | | 3.744 | 3.999 | AO | 902,164 | 3,608,654 | 12/21/2016 | 10/01/2047 |
| 744320-AL-6 | PRUDENTIAL FINANCIAL INC JR SUBORDINATED | | | 1 | 2FE | 8,725,000 | 101.0000 | 8,812,250 | 8,725,000 | 8,725,000 | | | | | 5.875 | 5.875 | MS | 150,930 | 512,594 | 08/06/2012 | 09/15/2042 |
| 744320-AM-4 | PRUDENTIAL FINANCIAL INC JR SUBORDINATED | | | 1 | 2FE | 4,999,700 | 97.9330 | 4,896,650 | 5,000,000 | 5,000,013 | | | | | 5.625 | 5.625 | JD | 12,500 | 281,250 | 11/14/2012 | 06/15/2043 |
| 744320-AY-8 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 1 | 1FE | 3,046,484 | 89.2770 | 2,748,827 | 3,079,000 | 3,046,964 | | 480 | | | 3.905 | 3.966 | JD | 8,016 | 120,235 | 05/03/2018 | 12/07/2047 |
| 744320-BA-9 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 1 | 1FE | 31,547,548 | 89.5320 | 28,481,165 | 31,811,000 | 31,551,297 | | 3,749 | | | 3.935 | 3.981 | JD | 83,451 | 1,251,763 | 05/03/2018 | 12/07/2049 |
| 744320-AC-9 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | | 1FE | 26,401,089 | 113.6110 | 60,554,663 | 53,300,000 | 29,852,594 | | 563,367 | | | 5.750 | 12.330 | JJ | 1,413,190 | 3,064,750 | 03/31/2009 | 07/15/2033 |
| 744320-AH-8 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | | 1FE | 10,560,880 | 106.7440 | 23,483,680 | 22,000,000 | 11,778,936 | | 195,986 | | | 5.400 | 11.900 | JD | 59,400 | 1,188,000 | 03/31/2009 | 06/13/2035 |
| 744320-AK-1 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | | 1FE | 7,506,600 | 113.6260 | 17,043,900 | 15,000,000 | 8,199,130 | | 115,280 | | | 5.900 | 12.296 | MS | 260,583 | 885,000 | 03/31/2009 | 03/17/2036 |
| 744320-AQ-8 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | | 1FE | 9,608,200 | 113.2210 | 22,644,200 | 20,000,000 | 10,475,656 | | 141,497 | | | 5.700 | 12.360 | JD | 53,833 | 1,140,000 | 03/31/2009 | 12/14/2036 |
| 744320-BM-6 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 1 | 1FE | 24,847,500 | 103.0370 | 25,759,250 | 25,000,000 | 24,972,140 | | 17,739 | | | 5.375 | 5.455 | JD | 37,326 | 1,343,750 | 06/16/2010 | 06/21/2020 |
| 744320-BP-9 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 1 | 1FE | 9,923,800 | 102.2720 | 10,227,200 | 10,000,000 | 9,982,989 | | 8,525 | | | 4.500 | 4.596 | MN | 57,500 | 450,000 | 11/15/2010 | 11/15/2020 |
| 744331-AF-6 | PRUDENTIAL FUNDING LLC SR UNSEC | | | | 1FE | 1,344,040 | 111.4730 | 2,786,837 | 2,500,000 | 1,858,934 | | 90,141 | | | 6.750 | 14.459 | MS | 49,688 | 168,750 | 03/31/2009 | 09/15/2023 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 744448-BZ-3 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 18,065,671 | 126.8760 | 23,091,432 | 18,200,000 | 18,091,646 | | 2,984 | | | 6.250 | 6.305 | MS | 379,167 | 1,137,500 | 08/15/2007 | 09/01/2037 |
| 744448-CA-7 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 2,950,177 | 129.5180 | 3,989,154 | 3,080,000 | 2,969,450 | | 2,548 | | | 6.500 | 6.832 | FA | 83,417 | 200,200 | 11/17/2008 | 08/01/2038 |
| 744448-CC-3 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 21,053,850 | 100.7020 | 21,147,420 | 21,000,000 | 21,002,788 | | (6,512) | | | 5.125 | 5.092 | JD | 89,688 | 1,076,250 | 06/10/2009 | 06/01/2019 |
| 744448-CE-9 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 12,087,291 | 103.9700 | 12,310,046 | 11,840,000 | 12,052,003 | | (5,518) | | | 4.750 | 4.619 | FA | 212,462 | 562,400 | 08/11/2011 | 08/15/2041 |
| 744448-CG-4 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 74,740,500 | 92.1710 | 69,128,250 | 75,000,000 | 74,774,815 | | 5,922 | | | 3.600 | 3.619 | MS | 795,000 | 2,700,000 | 09/04/2012 | 09/15/2042 |
| 744448-CK-5 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 5,878,229 | 102.0910 | 6,023,369 | 5,900,000 | 5,880,171 | | 428 | | | 4.300 | 4.322 | MS | 74,701 | 253,700 | 03/03/2014 | 03/15/2044 |
| 744448-CM-1 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 14,844,000 | 88.3450 | 13,251,750 | 15,000,000 | 14,851,776 | | 3,120 | | | 3.550 | 3.607 | JD | 23,667 | 532,500 | 06/06/2016 | 06/15/2046 |
| 744448-CQ-2 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 897,543 | 98.4910 | 886,421 | 900,000 | 897,560 | | 17 | | | 4.100 | 4.116 | JD | 1,640 | 17,835 | 06/14/2018 | 06/15/2048 |
| 744482-BK-5 | PUB SVC NEW HAMP 1ST MORTG | | | 1 | 1FE | 9,973,900 | 101.6390 | 10,163,900 | 10,000,000 | 9,992,727 | | 2,811 | | | 4.050 | 4.082 | JD | 33,750 | 405,000 | 05/19/2011 | 06/01/2021 |
| 744482-BL-3 | PUB SVC NEW HAMP 1ST MORTG | | | 1 | 1FE | 14,003,376 | 100.8500 | 14,018,215 | 13,900,000 | 13,958,273 | | (11,847) | | | 3.500 | 3.399 | MN | 81,083 | 486,500 | 10/06/2014 | 11/01/2023 |
| 744516-G@-8 | PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC | | | | 2 | 24,000,000 | 98.2180 | 23,572,320 | 24,000,000 | 24,000,000 | | | | | 4.330 | 4.330 | JD | 46,187 | 519,600 | 06/15/2018 | 06/15/2028 |
| 744538-AB-5 | PUB SVC NEW HAMP 1ST MORTG | | | 1 | 1FE | 14,941,950 | 101.5340 | 15,230,100 | 15,000,000 | 14,993,499 | | 6,813 | | | 4.500 | 4.549 | JD | 56,250 | 675,000 | 12/09/2009 | 12/01/2019 |
| 744538-AC-3 | PUB SVC NEW HAMP 1ST MORTG | | | 1 | 1FE | 21,588,666 | 99.3110 | 21,575,315 | 21,725,000 | 21,683,937 | | 14,517 | | | 3.200 | 3.275 | MS | 231,733 | 695,200 | 10/07/2011 | 09/01/2021 |
| 744567-BB-3 | PUBLIC SERVICE EL & GAS 1ST REF MORT | | | | 1FE | 47,253 | 101.1420 | 33,377 | 33,000 | 40,287 | | (280) | | | 5.000 | 3.384 | JJ | 825 | 1,650 | 07/01/1967 | 07/01/2037 |
| 744567-CN-6 | PUB SVC ELEC & GAS 1ST REF MORT | | | | 1FE | 1,769,400 | 113.9120 | 1,708,680 | 1,500,000 | 1,570,565 | | (25,931) | | | 9.250 | 7.095 | JD | 11,563 | 138,750 | 07/21/2008 | 06/01/2021 |
| 744560Q-AP-1 | PUBLIC SERVICE EL & GAS SR SEC | | | 1 | 1FE | 24,921,250 | 111.3250 | 27,831,250 | 25,000,000 | 24,942,567 | | 2,142 | | | 5.250 | 5.271 | JJ | 656,250 | 1,312,500 | 06/22/2005 | 07/01/2035 |
| 744560Q-AQ-9 | PUB SVC ELEC & GAS 1ST REF MORT | | | 1 | 1FE | 16,500,919 | 116.7360 | 19,675,853 | 16,855,000 | 16,567,698 | | 8,537 | | | 5.700 | 5.853 | JD | 80,061 | 960,735 | 03/10/2009 | 12/01/2036 |
| 744560Q-AR-7 | PUBLIC SERVICE ELECTRIC SR SEC | | | 1 | 1FE | 11,976,600 | 119.6570 | 14,358,840 | 12,000,000 | 11,981,196 | | 563 | | | 5.800 | 5.814 | MN | 116,000 | 696,000 | 05/07/2007 | 05/01/2037 |
| 744560Q-AU-0 | PUB SVC ELEC & GAS 1ST REF MORT | | | 1 | 1FE | 21,435,828 | 114.0110 | 24,170,332 | 21,200,000 | 21,400,046 | | (5,244) | | | 5.375 | 5.299 | MN | 189,917 | 1,139,500 | 11/09/2010 | 11/01/2039 |
| 744560Q-AV-8 | PUBLIC SERVICE ELECTRIC 1ST REF MORT | | | 1 | 1FE | 14,928,150 | 119.2730 | 17,890,950 | 15,000,000 | 14,938,714 | | 1,497 | | | 5.500 | 5.533 | MS | 275,000 | 825,000 | 03/02/2010 | 03/01/2040 |
| 744560Q-AZ-9 | PUB SVC ELEC & GAS 1ST REF MORT | | | 1 | 1FE | 53,496,867 | 97.6020 | 52,653,351 | 53,947,000 | 53,551,490 | | 10,061 | | | 3.950 | 3.999 | MN | 355,151 | 2,130,907 | 06/02/2014 | 05/01/2042 |
| 744560Q-BA-3 | PUB SVC ELEC & GAS SECURED | | | 1 | 1FE | 10,679,032 | 93.3580 | 11,297,252 | 12,101,000 | 10,825,570 | | 30,248 | | | 3.650 | 4.369 | MS | 147,229 | 441,687 | 09/12/2014 | 09/01/2042 |
| 744560Q-BB-1 | PUB SVC ELEC & GAS SECURED | | | 1 | 1FE | 39,745,200 | 95.9580 | 38,383,299 | 40,000,000 | 39,775,442 | | 5,622 | | | 3.800 | 3.836 | JJ | 760,000 | 1,520,000 | 01/07/2013 | 01/01/2043 |
| 744560Q-BD-7 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 14,998,650 | 101.1500 | 15,172,500 | 15,000,000 | 14,999,290 | | 122 | | | 3.750 | 3.751 | MS | 165,625 | 562,500 | 09/09/2013 | 03/15/2024 |
| 744560Q-BF-2 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 34,266,595 | 95.9050 | 33,389,326 | 34,815,000 | 34,313,454 | | 11,000 | | | 4.000 | 4.092 | JD | 116,050 | 1,392,600 | 06/04/2014 | 06/01/2044 |
| 744560Q-BL-9 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 9,268,400 | 97.8200 | 9,195,080 | 9,400,000 | 9,309,543 | | 12,628 | | | 3.000 | 3.168 | MN | 36,033 | 282,000 | 08/19/2015 | 05/15/2025 |
| 744560Q-BM-7 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 14,992,850 | 96.6090 | 14,491,350 | 15,000,000 | 14,993,485 | | 99 | | | 4.050 | 4.052 | MN | 101,250 | 607,500 | 08/21/2015 | 05/01/2045 |
| 744560Q-BQ-8 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 41,985,588 | 94.7110 | 40,062,830 | 42,300,000 | 42,002,278 | | 6,125 | | | 3.800 | 3.842 | MS | 535,800 | 1,607,400 | 03/04/2016 | 03/01/2046 |
| 744560Q-BV-7 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 1,987,620 | 97.7220 | 1,954,434 | 2,000,000 | 1,987,755 | | 135 | | | 4.050 | 4.086 | MN | 13,500 | 39,825 | 05/02/2018 | 05/01/2048 |
| 74531E-AA-0 | PUGET SOUND ENERGY INC SR SEC | | | 1 | 1FE | 13,107,310 | 122.9170 | 17,822,965 | 14,500,000 | 13,696,841 | | 60,395 | | | 7.020 | 7.899 | MS | 299,715 | 1,017,900 | 04/19/2002 | 12/01/2027 |
| 74531E-AC-6 | PUGET SOUND ENERGY INC SR SEC | | | 1 | 1FE | 10,167,075 | 124.4830 | 14,004,338 | 11,250,000 | 10,575,814 | | 42,003 | | | 7.000 | 7.867 | AO | 166,250 | 787,500 | 07/11/2002 | 03/09/2029 |
| 745332-BU-9 | PUGET SOUND ENERGY INC SR SEC | | | 1 | 1FE | 22,434,058 | 114.9830 | 25,830,931 | 22,465,000 | 22,442,539 | | 823 | | | 5.483 | 5.492 | JD | 102,646 | 1,231,756 | 08/10/2005 | 06/01/2035 |
| 745332-BW-5 | PUGET SOUND ENERGY INC SR SEC | | | 1 | 1FE | 20,000,000 | 127.1740 | 25,434,800 | 20,000,000 | 20,000,000 | | | | | 6.724 | 6.724 | JD | 59,769 | 1,344,800 | 06/23/2006 | 06/15/2036 |
| 745332-BX-3 | PUGET SOUND ENERGY INC SR SEC | | | 1 | 1FE | 12,000,000 | 125.7880 | 15,094,560 | 12,000,000 | 12,000,000 | | | | | 6.274 | 6.274 | MS | 221,681 | 752,880 | 09/13/2006 | 03/15/2037 |
| 745332-CA-2 | PUGET SOUND ENERGY INC SR SEC | | | 1 | 1FE | 32,390,875 | 119.1820 | 38,734,039 | 32,500,000 | 32,408,320 | | 2,237 | | | 5.757 | 5.780 | AO | 467,756 | 1,871,025 | 09/10/2009 | 10/01/2039 |
| 745332-CG-9 | PUGET SOUND ENERGY INC SR SEC | | | 1 | 1FE | 19,910,000 | 101.6780 | 20,335,675 | 20,000,000 | 19,915,611 | | 1,689 | | | 4.300 | 4.327 | MN | 97,944 | 860,000 | 05/11/2015 | 05/20/2045 |
| 745332-CH-7 | PUGET SOUND ENERGY INC 1ST MORTG | | | 1 | 1FE | 4,000,000 | 100.1540 | 4,006,166 | 4,000,000 | 4,000,000 | | | | | 4.223 | 4.223 | JD | 7,508 | 84,929 | 06/04/2018 | 06/15/2048 |
| 745867-AV-3 | PULTEGROUP INC CO.GUARNT | | | 1 | 3FE | 7,500,000 | 99.2500 | 7,443,750 | 7,500,000 | 7,500,000 | | | | | 4.250 | 4.250 | MS | 106,250 | 318,750 | 02/25/2016 | 03/01/2021 |
| 745867-AW-1 | PULTEGROUP INC CO.GUARNT | | | 1 | 3FE | 51,448,750 | 96.2500 | 49,087,500 | 51,000,000 | 51,341,757 | | (39,554) | | | 5.500 | 5.383 | MS | 935,000 | 2,805,000 | 02/29/2016 | 03/01/2026 |
| 745867-AX-9 | PULTEGROUP INC CO.GUARNT | | | 1 | 3FE | 34,787,500 | 90.5000 | 31,675,000 | 35,000,000 | 34,794,881 | | 8,887 | | | 5.000 | 5.088 | JJ | 806,944 | 1,625,000 | 07/10/2018 | 01/15/2027 |
| 747262-AH-6 | QVC INC SR SEC | | | 1 | 2FE | 2,275,000 | 101.0510 | 2,298,919 | 2,275,000 | 2,275,000 | | | | | 5.125 | 5.125 | JJ | 57,973 | 116,594 | 07/02/2012 | 07/02/2022 |
| 747262-AK-9 | QVC INC SR SEC | | | 1 | 2FE | 22,378,134 | 95.9480 | 21,660,232 | 22,575,000 | 22,382,866 | | 2,556 | | | 4.375 | 4.597 | MS | 290,810 | 768,906 | 12/12/2018 | 03/15/2023 |
| 747262-AU-7 | QVC INC SR SEC | | | 1 | 2FE | 24,965,655 | 92.1940 | 23,048,469 | 25,000,000 | 24,978,408 | | 3,005 | | | 4.450 | 4.466 | FA | 420,278 | 1,112,500 | 08/07/2014 | 02/15/2025 |
| 74731@-BW-8 | QUAD GRAPHICS INC. C-SR-SEC | | | 1 | 3 | 5,180,750 | 100.0070 | 5,000,350 | 5,000,000 | 5,052,389 | | (22,449) | | | 7.810 | 6.750 | AO | 87,863 | 390,500 | 06/05/2013 | 04/10/2021 |
| 74731@-CA-5 | QUAD GRAPHICS INC. C4-SR-SEC | | | 1 | 3 | 7,500,000 | 100.1470 | 7,511,025 | 7,500,000 | 7,500,000 | | | | | 7.900 | 7.900 | JD | 23,042 | 592,500 | 12/17/2001 | 12/17/2021 |
| 74825Q-AA-8 | QUEENS HEALTH SYSTEMS SECURED | | | 1 | 1FE | 42,690,000 | 96.3700 | 41,140,353 | 42,690,000 | 42,690,000 | | | | | 4.464 | 4.464 | JJ | 952,841 | 1,905,682 | 01/22/2015 | 07/01/2045 |
| 74834L-AN-0 | QUEST DIAGNOSTICS INC CO.GUARNT | | | 1 | 2FE | 4,944,550 | 116.0730 | 5,803,650 | 5,000,000 | 4,954,119 | | 931 | | | 6.950 | 7.039 | JJ | 173,750 | 347,500 | 06/19/2007 | 07/01/2037 |
| 74834L-AP-5 | QUEST DIAGNOSTICS INC CO.GUARNT | | | 1 | 2FE | 11,080,238 | 101.5980 | 11,429,775 | 11,250,000 | 11,228,056 | | 19,350 | | | 4.750 | 4.938 | JJ | 224,141 | 534,375 | 11/12/2009 | 01/30/2020 |
| 74834L-AU-4 | QUEST DIAGNOSTICS INC SR UNSEC | | | 1 | 2FE | 4,996,700 | 99.8300 | 4,991,500 | 5,000,000 | 4,999,826 | | 675 | | | 2.700 | 2.714 | AO | 33,750 | 135,000 | 03/12/2014 | 04/01/2019 |
| 74834L-AV-2 | QUEST DIAGNOSTICS INC SR UNSEC | | | 1 | 2FE | 19,910,800 | 102.0520 | 20,410,433 | 20,000,000 | 19,948,877 | | 8,514 | | | 4.250 | 4.305 | AO | 212,500 | 850,000 | 03/12/2014 | 04/01/2024 |
| 74834L-AX-8 | QUEST DIAGNOSTICS INC SR UNSEC | | | 1 | 2FE | 46,319,382 | 97.5580 | 45,169,492 | 46,300,000 | 46,339,073 | | (7,489) | | | 3.500 | 3.481 | MS | 409,626 | 1,620,500 | 11/09/2016 | 03/30/2025 |
| 74834L-AZ-3 | QUEST DIAGNOSTICS INC SR UNSEC | | | 1 | 2FE | 11,418,284 | 96.0300 | 10,995,435 | 11,450,000 | 11,425,532 | | 2,846 | | | 3.450 | 3.483 | JD | 32,919 | 395,025 | 05/23/2016 | 06/01/2026 |
| 74840L-AB-8 | QUICKEN LOANS INC CO.GUARNT | | | 1 | 3FE | 32,183,775 | 88.5000 | 28,762,500 | 32,500,000 | 32,212,211 | | 28,083 | | | 5.250 | 5.375 | JJ | 786,771 | 1,028,490 | 12/05/2017 | 01/15/2028 |
| 74983@-AA-2 | RS COGEN LLC B-SR-SEC | | | 1 | 6 | 75,000,000 | 104.1620 | 78,121,500 | 75,000,000 | 75,000,000 | | | | | 8.730 | 8.823 | MJSD | 36,375 | 6,656,625 | 08/30/2002 | 10/15/2022 |
| 74986@-AX-9 | RREEF AMERICA REIT II-INC. SR-UNSEC | | | | 1Z | 18,000,000 | 99.2150 | 17,858,700 | 18,000,000 | 18,000,000 | | | | | 4.140 | 4.143 | FA | 250,470 | | 08/31/2018 | 08/31/2029 |
| 74986@-AY-7 | RREEF AMERICA REIT II-INC. SR-UNSEC | | | | 1Z | 19,000,000 | 99.1600 | 18,840,400 | 19,000,000 | 19,000,000 | | | | | 4.190 | 4.193 | FA | 267,578 | | 08/31/2018 | 08/31/2030 |
| 74986@-AZ-4 | RREEF AMERICA REIT II-INC. SR-UNSEC | | | | 1Z | 13,000,000 | 99.5600 | 12,942,800 | 13,000,000 | 13,000,000 | | | | | 4.190 | 4.190 | AO | 102,888 | | 10/23/2018 | 10/23/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 74986@-BA-8 | RREEF AMERICA REIT II-INC. SR-UNSEC | | | | 1Z | 12,000,000 | 99.5780 | 11,949,360 | 12,000,000 | 12,000,000 | | | | | 4.240 | 4.240 | AO | 96,107 | | 10/23/2018 | 10/23/2030 |
| 75144*-AM-1 | RAMCO-GERSHENSON PROP-L.P. | | | | 2 | 37,500,000 | 90.2260 | 33,834,750 | 37,500,000 | 37,500,000 | | | | | 3.640 | 3.640 | MN | 117,542 | 1,365,000 | 11/30/2016 | 11/30/2028 |
| 75144*-AN-9 | RAMCO-GERSHENSON PROP-L.P. SR-UNSEC | | | | 2 | 25,000,000 | 99.8120 | 24,953,000 | 25,000,000 | 25,000,000 | | | | | 4.130 | 4.130 | JD | 28,681 | 1,032,500 | 12/21/2017 | 12/21/2022 |
| 75144*-AP-4 | RAMCO-GERSHENSON PROP-L.P. SR-UNSEC | | | | 2 | 5,000,000 | 98.8970 | 4,944,850 | 5,000,000 | 5,000,000 | | | | | 4.570 | 4.570 | JD | 6,347 | 228,500 | 12/21/2017 | 12/21/2027 |
| 75281A-AS-8 | RANGE RESOURCES CORP CO.GUARNT | LS | | 1 | 3FE | 15,623,429 | 82.0000 | 13,940,000 | 17,000,000 | 15,951,954 | | 127,522 | | | 4.875 | 6.036 | MN | 105,896 | 828,750 | 04/21/2016 | 05/15/2025 |
| 75281A-AW-9 | RANGE RESOURCES CORP CO.GUARNT | | | 1 | 3FE | 24,594,826 | 96.7500 | 23,703,750 | 24,500,000 | 24,564,554 | | (26,281) | | | 5.750 | 5.623 | JD | 117,396 | 1,408,750 | 10/06/2017 | 06/01/2021 |
| 75281A-BA-6 | RANGE RESOURCES CORP CO.GUARNT | | | 1 | 3FE | 10,668,466 | 88.0000 | 9,680,000 | 11,000,000 | 10,735,832 | | 54,487 | | | 5.000 | 5.650 | MS | 161,944 | 550,000 | 10/06/2017 | 03/15/2023 |
| 75409#-AA-3 | RATHDRUM POWER-LLC C-SR-SEC | | | 1 | 2 | 48,265,000 | 114.3840 | 55,207,438 | 48,265,000 | 48,265,000 | | | | | 8.560 | 8.650 | MJSD | 229,527 | 4,188,866 | 01/30/2001 | 09/12/2026 |
| 755111-BR-1 | RAYTHEON COMPANY SR UNSEC | | | 1 | 1FE | 23,462,830 | 101.4770 | 23,847,137 | 23,500,000 | 23,494,881 | | 3,060 | | | 4.400 | 4.417 | FA | 390,622 | 1,034,000 | 11/12/2009 | 02/15/2020 |
| 755111-BT-7 | RAYTHEON COMPANY SR UNSEC | | | 1 | 1FE | 43,764,600 | 100.2930 | 44,128,718 | 44,000,000 | 43,952,265 | | 25,591 | | | 3.125 | 3.188 | AO | 290,278 | 1,375,000 | 10/13/2010 | 10/15/2020 |
| 755111-BU-4 | RAYTHEON COMPANY SR UNSEC | | | 1 | 1FE | 9,141,500 | 111.2080 | 11,120,800 | 10,000,000 | 9,258,743 | | 17,405 | | | 4.875 | 5.461 | AO | 102,917 | 487,500 | 12/15/2010 | 10/15/2040 |
| 756109-AN-4 | REALTY INCOME CORP SR UNSEC | | | 1 | 1FE | 39,788,492 | 99.0200 | 39,608,152 | 40,000,000 | 39,911,844 | | 21,517 | | | 3.250 | 3.312 | AO | 274,444 | 1,300,000 | 10/11/2012 | 10/15/2022 |
| 756109-AP-9 | REALTY INCOME CORP SR UNSEC | | | 1 | 1FE | 19,955,000 | 104.0490 | 20,809,806 | 20,000,000 | 19,977,107 | | 4,382 | | | 4.650 | 4.678 | FA | 387,500 | 930,000 | 07/09/2013 | 08/01/2023 |
| 756109-AS-3 | REALTY INCOME CORP SR UNSEC | | | 2 | 1FE | 4,797,608 | 93.0260 | 4,883,847 | 5,250,000 | 4,820,605 | | 22,998 | | | 3.000 | 4.210 | JJ | 72,625 | 78,750 | 06/22/2018 | 01/15/2027 |
| 756109-AU-8 | REALTY INCOME CORP SR UNSEC | | | 1 | 1FE | 13,120,807 | 96.9660 | 12,750,980 | 13,150,000 | 13,123,079 | | 2,272 | | | 3.650 | 3.676 | JJ | 221,322 | 291,985 | 11/29/2017 | 01/15/2028 |
| 758202-AK-1 | RELX CAPITAL INC CO.GUARNT | | | 1 | 2FE | 51,707,187 | 98.1820 | 51,054,763 | 52,000,000 | 51,867,971 | | 31,427 | | | 3.125 | 3.195 | AO | 343,056 | 1,625,000 | 06/04/2013 | 10/15/2022 |
| 75884R-AS-2 | REGENCY CENTERS LP CO.GUARNT | | | 1 | 2FE | 9,986,000 | 102.2380 | 10,223,800 | 10,000,000 | 9,996,373 | | 1,468 | | | 4.800 | 4.817 | AO | 101,333 | 480,000 | 09/30/2010 | 04/15/2021 |
| 75884R-AT-0 | REGENCY CENTERS LP CO.GUARNT | | | 1 | 2FE | 22,706,026 | 98.9530 | 22,219,874 | 22,455,000 | 22,607,723 | | (26,343) | | | 3.750 | 3.605 | JD | 37,425 | 842,063 | 09/29/2015 | 06/15/2024 |
| 75884R-AU-7 | REGENCY CENTERS LP CO.GUARNT | | | 1 | 2FE | 23,963,216 | 98.4970 | 23,614,585 | 23,975,000 | 23,972,902 | | (753) | | | 3.900 | 3.897 | MN | 155,838 | 935,025 | 09/23/2016 | 11/01/2025 |
| 75884R-AV-5 | REGENCY CENTERS LP CO.GUARNT | | | 1 | 2FE | 25,515,131 | 95.6470 | 24,366,106 | 25,475,000 | 25,510,671 | | (3,921) | | | 3.600 | 3.579 | FA | 382,125 | 917,100 | 06/27/2017 | 02/01/2027 |
| 75884R-AW-3 | REGENCY CENTERS LP CO.GUARNT | | | 1 | 2FE | 39,678,699 | 93.5970 | 37,092,618 | 39,630,000 | 39,681,204 | | (1,061) | | | 4.400 | 4.391 | FA | 726,550 | 1,743,720 | 11/27/2017 | 02/01/2047 |
| 75884R-AX-1 | REGENCY CENTERS LP CO.GUARNT | | | 1 | 2FE | 7,887,123 | 98.7930 | 7,804,684 | 7,900,000 | 7,888,039 | | 916 | | | 4.125 | 4.145 | MS | 95,952 | 168,369 | 02/28/2018 | 03/15/2028 |
| 75886A-AK-4 | ENRGY TRANS PT/REG FIN CO.GUARNT | | | 1 | 2FE | 15,200,000 | 102.6180 | 15,597,952 | 15,200,000 | 15,200,000 | | | | | 5.750 | 5.750 | MS | 291,333 | 874,000 | 09/04/2013 | 09/01/2020 |
| 75888@-AA-5 | REGED HOLDCO-INC. SUB-UNSEC | | | | 3Z | 20,000,000 | 100.0000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | 13.750 | 13.988 | JAJO | 90,411 | | 12/20/2018 | 12/20/2026 |
| 759350-AJ-9 | REINALT-THOMAS CORP SR-UNSEC | | | 1 | 2 | 2,142,858 | 101.1060 | 2,166,558 | 2,142,858 | 2,142,858 | | | | | 7.780 | 7.780 | AO | 32,880 | 166,714 | 04/20/2019 | 04/20/2019 |
| 759468-AA-9 | RELIANCE HOLDINGS USA CO.GUARNT | | | 1 | 2FE | 15,352,070 | 101.1330 | 16,181,280 | 16,000,000 | 15,836,566 | | 84,537 | | | 4.500 | 5.102 | AO | 144,000 | 720,000 | 07/16/2012 | 10/19/2020 |
| 759468-AC-5 | RELIANCE HOLDINGS USA CO.GUARNT | | | | 2FE | 20,036,815 | 103.5530 | 20,710,600 | 20,000,000 | 20,013,561 | | (3,942) | | | 5.400 | 5.376 | FA | 411,000 | 1,080,000 | 05/21/2012 | 02/14/2022 |
| 75975#-AD-1 | RELADYNE INC. | | | | 4 | 32,865,008 | 100.0000 | 32,920,000 | 32,920,000 | 32,876,454 | | 8,050 | | | 10.750 | 10.934 | MJSD | 19,661 | 3,918,992 | 07/28/2017 | 01/17/2023 |
| 75975#-AL-3 | RELADYNE INC. SR-UNSEC | | | | 4 | 9,850,000 | 100.0000 | 10,000,000 | 10,000,000 | 9,867,697 | | 17,697 | | | 12.308 | 12.413 | MJSD | 6,724 | 839,522 | 04/19/2018 | 01/17/2023 |
| 76009X-AB-4 | RENSSELAER POLYTECHNIC I UNSEC | | | 2 | 2FE | 4,000,000 | 102.2500 | 4,090,000 | 4,000,000 | 4,000,000 | | | | | 5.246 | 5.247 | MS | 8,160 | | 12/12/2018 | 09/01/2048 |
| 76027*-AA-7 | REP HS ACQUISITION CORP. 9.5%CASH 1.5 PIK | | | | 5GI | 20,000,000 | 100.0000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | 11.000 | 11.151 | MJSD | 12,222 | 2,233,207 | 06/30/2018 | 01/17/2024 |
| 760719-AR-5 | HSBC USA INC SUBORD | | | | 1FE | 4,997,782 | 110.5900 | 5,529,500 | 5,000,000 | 4,998,687 | | 789 | | | 9.125 | 9.127 | MN | 58,299 | 456,250 | 08/15/1991 | 05/15/2021 |
| 760719-AS-3 | HSBC USA INC SUBORD | | | | 1FE | 2,022,420 | 112.8580 | 2,257,160 | 2,000,000 | 2,016,173 | | (5,766) | | | 9.300 | 9.187 | JD | 15,500 | 186,000 | 10/04/1991 | 06/01/2021 |
| 760759-AF-7 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 44,623,226 | 114.7990 | 50,940,908 | 44,374,000 | 44,561,688 | | (6,797) | | | 6.086 | 6.044 | MS | 795,177 | 2,700,602 | 07/20/2005 | 03/15/2035 |
| 760759-AH-3 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 25,028,557 | 102.0260 | 25,506,500 | 25,000,000 | 25,004,356 | | (3,556) | | | 5.000 | 4.984 | MS | 416,667 | 1,250,000 | 03/01/2010 | 03/01/2020 |
| 760759-AK-6 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 30,954,396 | 120.5110 | 37,237,899 | 30,900,000 | 30,948,519 | | (1,116) | | | 6.200 | 6.187 | MS | 638,600 | 1,915,800 | 03/11/2010 | 03/01/2040 |
| 760759-AM-2 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 24,934,000 | 104.6670 | 26,166,750 | 25,000,000 | 24,971,688 | | 5,699 | | | 4.750 | 4.779 | MN | 151,736 | 1,187,500 | 05/02/2011 | 05/15/2023 |
| 760759-AN-0 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 15,312,066 | 116.3990 | 17,925,446 | 15,400,000 | 15,322,911 | | 1,666 | | | 5.700 | 5.740 | MN | 112,163 | 877,800 | 05/02/2011 | 05/15/2041 |
| 760759-AP-5 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 21,876,608 | 100.4120 | 22,142,879 | 22,052,000 | 21,975,943 | | 20,523 | | | 3.550 | 3.658 | JD | 65,237 | 782,846 | 01/28/2014 | 06/01/2022 |
| 760759-AQ-3 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 39,876,699 | 97.0690 | 38,804,153 | 39,976,000 | 39,913,573 | | 8,873 | | | 3.200 | 3.228 | MS | 376,663 | 1,279,232 | 11/17/2016 | 03/15/2025 |
| 760759-AR-1 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 8,783,829 | 94.3720 | 8,359,491 | 8,858,000 | 8,798,506 | | 6,908 | | | 2.900 | 3.000 | JJ | 128,441 | 256,882 | 11/29/2016 | 07/01/2026 |
| 760761-AB-2 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 28,910,091 | 101.5510 | 29,170,477 | 28,725,000 | 28,742,535 | | (24,014) | | | 5.500 | 5.410 | MS | 465,185 | 1,579,875 | 09/22/2009 | 09/15/2019 |
| 760761-AD-8 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 34,297,942 | 105.8540 | 36,308,045 | 34,300,000 | 34,300,256 | | (81) | | | 5.250 | 5.250 | MN | 230,096 | 1,800,750 | 11/18/2009 | 11/15/2021 |
| 76132F-A@-6 | RETAIL OPPORTUNITY INVS PTNSP- SR-UNSEC | | | | 2 | 55,000,000 | 96.9480 | 53,321,400 | 55,000,000 | 55,000,000 | | | | | 4.190 | 4.190 | JD | 102,422 | 2,304,500 | 12/15/2017 | 12/15/2027 |
| 76169#-AG-8 | REYES HLDGS-L.L.C. A-SR-SEC | | | 1 | 2PL | 32,000,000 | 100.6110 | 32,195,520 | 32,000,000 | 32,000,000 | | | | | 5.130 | 5.130 | JJ | 688,560 | 1,641,600 | 08/07/2012 | 07/31/2022 |
| 76169#-AJ-2 | REYES HLDGS-L.L.C. | | | 4 | 2FE | 50,000,000 | 93.5720 | 46,786,000 | 50,000,000 | 50,000,000 | | | | | 3.710 | 3.710 | AO | 381,306 | 1,855,000 | 10/17/2017 | 10/17/2028 |
| 76169#-AK-9 | REYES HLDGS-L.L.C. SR-UNSEC | | | | 2FE | 5,000,000 | 101.5610 | 5,078,050 | 5,000,000 | 5,000,000 | | | | | 4.220 | 4.220 | JD | 10,550 | | 12/13/2018 | 12/13/2023 |
| 76169#-AL-7 | REYES HLDGS-L.L.C. SR-UNSEC | | | | 2FE | 7,000,000 | 101.2530 | 7,087,710 | 7,000,000 | 7,000,000 | | | | | 4.410 | 4.410 | JD | 15,435 | | 12/13/2018 | 12/13/2025 |
| 771196-AU-6 | ROCHE HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 24,319,500 | 137.6950 | 34,423,750 | 25,000,000 | 24,411,992 | | 11,762 | | | 7.000 | 7.223 | MS | 583,333 | 1,750,000 | 02/18/2009 | 03/01/2039 |
| 771196-BA-9 | ROCHE HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 20,470,070 | 99.3430 | 20,365,315 | 20,500,000 | 20,495,340 | | 6,149 | | | 2.250 | 2.281 | MS | 116,594 | 461,250 | 09/22/2014 | 09/30/2019 |
| 771196-BE-1 | ROCHE HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 23,939,280 | 100.3110 | 24,074,640 | 24,000,000 | 23,962,670 | | 5,772 | | | 3.350 | 3.380 | MS | 203,233 | 804,000 | 09/22/2014 | 09/30/2024 |
| 771196-BH-4 | ROCHE HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 1,968,720 | 101.3520 | 2,027,040 | 2,000,000 | 1,971,101 | | 618 | | | 4.000 | 4.091 | MN | 7,333 | 80,000 | 11/13/2014 | 11/28/2044 |
| 771196-BL-5 | ROCHE HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 35,487,886 | 91.8820 | 34,621,170 | 37,680,000 | 35,887,972 | | 190,108 | | | 2.375 | 3.043 | JJ | 380,333 | 894,900 | 11/23/2016 | 01/28/2027 |
| 771367-BX-6 | ROCHESTER GAS & ELECTRIC 1ST MORTG | | | 1 | 1FE | 8,939,890 | 125.0870 | 11,257,830 | 9,000,000 | 8,956,737 | | 1,711 | | | 6.375 | 6.426 | MS | 191,250 | 573,750 | 09/19/2003 | 09/01/2033 |
| 771367-BZ-1 | ROCHESTER GAS & ELECTRIC 1ST MORTG | | | 1 | 1FE | 13,003,370 | 125.5470 | 16,321,110 | 13,000,000 | 13,002,727 | | (125) | | | 6.470 | 6.468 | JJ | 387,841 | 841,100 | 03/03/2008 | 07/15/2032 |
| 771367-CA-5 | ROCHESTER GAS & ELECTRIC 1ST MORTG | | | 1 | 1FE | 7,000,000 | 144.2350 | 10,096,450 | 7,000,000 | 7,000,000 | | | | | 8.000 | 8.000 | JD | 24,889 | 560,000 | 12/19/2008 | 12/15/2033 |
| 771367-CD-9 | ROCHESTER GAS & ELECTRIC 1ST MORTG | | | 1 | 1FE | 17,001,860 | 95.4550 | 16,227,350 | 17,000,000 | 17,001,727 | | (249) | | | 3.100 | 3.098 | JD | 43,917 | 527,000 | 06/09/2017 | 06/01/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 772739-AJ-7 | WESTROCK RKT LLC CO.GUARNT | | | 1 | 2FE | 11,893,735 | 100.1630 | 11,839,239 | 11,820,000 | 11,822,269 | | (13,690) | | | 4.450 | 4.330 | MS | 175,330 | 525,990 | 02/15/2013 | 03/01/2019 |
| 772739-AL-2 | WESTROCK RKT LLC CO.GUARNT | | | 1 | 2FE | 13,269,355 | 102.9130 | 13,563,961 | 13,180,000 | 13,216,009 | | (10,359) | | | 4.900 | 4.806 | MS | 215,273 | 645,820 | 02/15/2013 | 03/01/2022 |
| 772739-AP-3 | WESTROCK RKT LLC CO.GUARNT | | | 1 | 2FE | 9,608,342 | 99.8980 | 9,665,143 | 9,675,000 | 9,662,909 | | 10,006 | | | 3.500 | 3.611 | MS | 112,875 | 338,625 | 12/18/2014 | 03/01/2020 |
| 772739-AQ-1 | WESTROCK RKT LLC CO.GUARNT | | | 1 | 2FE | 8,907,642 | 99.9480 | 8,995,282 | 9,000,000 | 8,956,801 | | 9,331 | | | 4.000 | 4.127 | MS | 120,000 | 360,000 | 09/04/2012 | 03/01/2023 |
| 773903-AB-5 | ROCKWELL AUTOMATION INC SR UNSEC | | | 1 | 1FE | 14,999,247 | 120.6000 | 18,090,000 | 15,000,000 | 14,999,844 | | 12 | | | 6.700 | 6.700 | JJ | 463,417 | 1,005,000 | 02/19/1998 | 01/15/2028 |
| 773903-AE-9 | ROCKWELL AUTOMATION SR UNSEC | | | 1 | 1FE | 8,002,010 | 123.0620 | 9,844,960 | 8,000,000 | 8,002,188 | | (103) | | | 6.250 | 6.247 | JD | 41,667 | 500,000 | 10/15/2009 | 12/01/2037 |
| 774341-AC-5 | ROCKWELL COLLINS INC SR UNSEC | | | 1 | 2FE | 22,053,050 | 99.1800 | 21,869,286 | 22,050,000 | 22,050,294 | | (402) | | | 3.100 | 3.098 | MN | 87,343 | 683,550 | 11/16/2011 | 11/15/2021 |
| 774341-AE-1 | ROCKWELL COLLINS INC SR UNSEC | | | 1 | 2FE | 13,211,575 | 99.5730 | 13,193,390 | 13,250,000 | 13,229,184 | | 3,759 | | | 3.700 | 3.735 | JD | 21,789 | 490,250 | 12/11/2013 | 12/15/2023 |
| 774341-AF-8 | ROCKWELL COLLINS INC SR UNSEC | | | 1 | 2FE | 16,531,940 | 98.6330 | 16,373,059 | 16,600,000 | 16,537,736 | | 1,268 | | | 4.800 | 4.826 | JD | 35,413 | 796,800 | 12/11/2013 | 12/15/2043 |
| 774341-AL-5 | ROCKWELL COLLINS INC SR UNSEC | | | 1 | 2FE | 13,989,164 | 92.1220 | 12,943,074 | 14,050,000 | 13,991,027 | | 1,040 | | | 4.350 | 4.376 | AO | 129,026 | 611,175 | 03/28/2017 | 04/15/2047 |
| 776696-AE-6 | ROPER TECHNOLOGIES INC SR UNSEC | | | 1 | 2FE | 19,984,800 | 97.9770 | 19,595,403 | 20,000,000 | 19,993,510 | | 1,554 | | | 3.125 | 3.134 | MN | 79,861 | 625,000 | 11/15/2012 | 11/15/2022 |
| 776743-AB-2 | ROPER TECHNOLOGIES INC SR UNSEC | | | 1 | 2FE | 31,356,600 | 98.1180 | 29,435,400 | 30,000,000 | 31,064,419 | | (139,798) | | | 3.850 | 3.257 | JD | 51,333 | 1,155,000 | 11/08/2016 | 12/15/2025 |
| 776743-AD-8 | ROPER TECHNOLOGIES INC SR UNSEC | | | 1 | 2FE | 28,523,942 | 97.5580 | 27,964,986 | 28,665,000 | 28,508,658 | | (6,438) | | | 3.800 | 3.877 | JD | 48,412 | 962,635 | 12/11/2018 | 12/15/2026 |
| 776743-AF-3 | ROPER TECHNOLOGIES INC SR UNSEC | | | 2 | 2FE | 31,765,656 | 99.0650 | 31,502,630 | 31,800,000 | 31,766,968 | | 1,312 | | | 4.200 | 4.213 | MS | 456,330 | | 08/14/2018 | 09/15/2028 |
| 77775*-BU-4 | ROSENTHAL & ROSENTHAL-INC. SR-UNSEC | | | 4 | 2 | 40,000,000 | 99.0740 | 39,629,600 | 40,000,000 | 40,000,000 | | | | | 4.380 | 4.380 | JJ | 807,867 | 866,266 | 01/18/2018 | 01/15/2025 |
| 78349A-A*-4 | RWJBARNABAS HEALTH-INC. SR-UNSEC | | | | 1Z | 5,000,000 | 100.0000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | 4.040 | 4.040 | JJ | 7,294 | | 12/18/2018 | 07/01/2029 |
| 78349A-A@-2 | RWJBARNABAS HEALTH-INC. SR-UNSEC | | | | 1Z | 8,000,000 | 100.0000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | 4.170 | 4.170 | JJ | 12,047 | | 12/18/2018 | 07/01/2034 |
| 78349A-AB-9 | RWJ BARNABAS HEALTH SR UNSEC | | | 2 | 1FE | 11,693,978 | 94.1060 | 12,139,707 | 12,900,000 | 11,735,592 | | 21,026 | | | 3.949 | 4.526 | JJ | 254,711 | 509,421 | 12/16/2016 | 07/01/2046 |
| 78349A-B*-3 | RWJBARNABAS HEALTH-INC. SR-UNSEC | | | | 1Z | 57,000,000 | 100.0000 | 57,000,000 | 57,000,000 | 57,000,000 | | | | | 4.400 | 4.400 | JJ | 90,567 | | 12/18/2018 | 07/01/2044 |
| 78355H-BG-3 | RYDER SYSTEM INC SR UNSEC | | | | 2FE | 12,930,995 | 102.7740 | 20,554,800 | 20,000,000 | 18,713,590 | | 527,360 | | | 5.000 | 8.340 | JD | 83,333 | 1,000,000 | 02/28/1995 | 02/25/2021 |
| 78408L-A*-8 | SC JOHNSON & SON-INC. SR-UNSEC | | | | 1Z | 102,948,245 | 104.1450 | 110,374,918 | 105,981,966 | 105,981,966 | | | | (5,003,828) | 2.180 | 2.180 | FA | 859,985 | 2,404,528 | 02/17/2016 | 02/17/2031 |
| 78442F-CD-8 | NAVIENT CORP SR UNSEC | | | 1 | 3FE | 74,434,170 | 99.0000 | 99,000,000 | 100,000,000 | 96,534,244 | | 10,188,692 | | | 5.190 | 8.987 | AO | 965,917 | 5,190,000 | 09/30/2008 | 04/24/2019 |
| 78454L-AH-3 | SM ENERGY CO SR UNSEC | LS | | 1 | 4FE | 25,000,000 | 87.0000 | 21,750,000 | 25,000,000 | 25,000,000 | | | | | 5.000 | 5.000 | JJ | 576,389 | 1,250,000 | 05/15/2013 | 01/15/2024 |
| 78469X-AD-9 | SPX FLOW INC CO.GUARNT | | | 1 | 4FE | 20,797,219 | 94.5000 | 19,679,625 | 20,825,000 | 20,799,112 | | 1,894 | | | 5.625 | 5.651 | FA | 442,531 | 895,781 | 08/15/2018 | 08/15/2024 |
| 78469X-AE-7 | SPX FLOW INC CO.GUARNT | | | 1 | 4FE | 18,225,000 | 93.0000 | 16,856,250 | 18,125,000 | 18,199,653 | | (11,033) | | | 5.875 | 5.788 | FA | 402,274 | 1,064,844 | 08/08/2016 | 08/15/2026 |
| 784888@-AH-8 | SVF HLDG R/E INV TRUST SR-UNSEC | | | | 1 | 10,000,000 | 98.6780 | 9,867,800 | 10,000,000 | 10,000,000 | | | | | 4.240 | 4.240 | FA | 160,178 | | 08/15/2018 | 08/15/2028 |
| 784888@-AJ-4 | SVF HLDG R/E INV TRUST SR-UNSEC | | | | 1 | 36,000,000 | 98.4320 | 35,435,520 | 36,000,000 | 36,000,000 | | | | | 4.340 | 4.340 | FA | 590,240 | | 11/01/2018 | 08/15/2030 |
| 78501@-AA-6 | SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik | | | | 5GI | 14,786,875 | 100.0000 | 14,786,875 | 14,786,875 | 14,786,875 | | | | | 11.500 | 11.666 | MJSD | 4,724 | 849,185 | 09/30/2018 | 07/03/2026 |
| 785592-AJ-5 | SABINE PASS LIQUEFACTION SR SEC | | | 1 | 2FE | 10,107,500 | 104.8110 | 10,481,100 | 10,000,000 | 10,069,401 | | (11,253) | | | 5.750 | 5.594 | MN | 73,472 | 575,000 | 05/05/2015 | 05/15/2024 |
| 785592-AM-8 | SABINE PASS LIQUEFACTION SR SEC | | | 1 | 2FE | 16,332,850 | 103.8870 | 16,881,582 | 16,250,000 | 16,309,864 | | (8,403) | | | 5.625 | 5.551 | MS | 304,688 | 914,063 | 01/13/2016 | 03/01/2025 |
| 785592-AS-5 | SABINE PASS LIQUEFACTION SR SEC | | | 1 | 2FE | 39,699,124 | 100.3840 | 40,153,488 | 40,000,000 | 39,740,973 | | 24,815 | | | 5.000 | 5.097 | MS | 588,889 | 2,000,000 | 05/11/2017 | 03/15/2027 |
| 78573N-AA-0 | SABRE GLBL INC SR SEC | | | 1 | 3FE | 10,306,875 | 99.5000 | 9,950,000 | 10,000,000 | 10,155,445 | | (63,147) | | | 5.375 | 4.649 | AO | 113,472 | 537,500 | 08/04/2016 | 04/15/2023 |
| 78573N-AB-8 | SABRE GLBL INC SR SEC | | | 1 | 3FE | 25,173,750 | 98.7500 | 24,687,500 | 25,000,000 | 25,089,543 | | (28,302) | | | 5.250 | 5.114 | MN | 167,708 | 1,312,500 | 11/05/2015 | 11/15/2023 |
| 78616#-AA-6 | SACRAMENTO DOWNTOWN ARENA LLC SR-SEC | | | 4 | 2FE | 100,000,000 | 96.8670 | 96,867,000 | 100,000,000 | 100,000,000 | | | | | 4.850 | 4.850 | JJ | 2,425,000 | 4,836,527 | 12/02/2015 | 07/01/2040 |
| 79466L-AF-1 | SALESFORCE.COM INC SR UNSEC | | | 1 | 1FE | 46,275,948 | 100.5880 | 46,999,939 | 46,725,000 | 46,302,283 | | 26,335 | | | 3.700 | 3.817 | AO | 384,183 | 864,413 | 04/24/2018 | 04/11/2028 |
| 79585T-AS-2 | SALVATION ARMY UNSEC | | | 2 | 1FE | 35,000,000 | 100.2340 | 35,082,033 | 35,000,000 | 35,000,000 | | | | | 4.528 | 4.528 | MS | 528,267 | | 08/16/2018 | 09/01/2048 |
| 797440-BF-0 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 14,773,100 | 109.5780 | 16,436,700 | 15,000,000 | 14,831,987 | | 6,122 | | | 5.350 | 5.454 | MN | 102,542 | 802,500 | 10/28/2005 | 05/15/2035 |
| 797440-BH-6 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 8,998,900 | 113.1670 | 11,316,700 | 10,000,000 | 9,429,227 | | 57,032 | | | 6.000 | 7.000 | JD | 50,000 | 600,000 | 11/18/2008 | 06/01/2026 |
| 797440-BJ-2 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 2,990,640 | 118.7660 | 3,562,980 | 3,000,000 | 2,992,394 | | 213 | | | 6.125 | 6.148 | MS | 54,104 | 183,750 | 09/17/2007 | 09/15/2037 |
| 797440-BK-9 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 8,212,050 | 119.6590 | 9,871,868 | 8,250,000 | 8,218,270 | | 774 | | | 6.000 | 6.033 | JD | 41,250 | 495,000 | 05/11/2009 | 06/01/2039 |
| 797440-BL-7 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 11,784,188 | 110.6300 | 13,054,340 | 11,800,000 | 11,786,581 | | 330 | | | 5.350 | 5.359 | MN | 80,666 | 631,300 | 05/10/2010 | 05/15/2040 |
| 797440-BM-5 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 40,917,733 | 103.2740 | 43,633,265 | 42,250,000 | 41,121,785 | | 29,222 | | | 4.500 | 4.697 | FA | 718,250 | 1,901,250 | 10/27/2010 | 08/15/2040 |
| 797440-BN-3 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 4,974,350 | 99.5820 | 4,979,077 | 5,000,000 | 4,992,497 | | 2,708 | | | 3.000 | 3.060 | FA | 56,667 | 150,000 | 08/15/2011 | 08/15/2021 |
| 797440-BP-8 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 10,921,375 | 92.6590 | 10,076,666 | 10,875,000 | 10,914,637 | | (1,062) | | | 3.950 | 3.926 | MN | 54,889 | 429,563 | 11/16/2011 | 11/15/2041 |
| 797440-BQ-6 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 14,922,150 | 97.6180 | 14,642,700 | 15,000,000 | 14,932,320 | | 1,662 | | | 4.300 | 4.331 | AO | 161,250 | 645,000 | 03/19/2012 | 04/01/2042 |
| 80282K-AP-1 | SANTANDER HOLDINGS USA SR UNSEC | | | 2 | 2FE | 24,382,780 | 94.6730 | 22,839,911 | 24,125,000 | 24,363,930 | | (18,851) | | | 4.400 | 4.256 | JJ | 495,367 | 530,750 | 03/01/2018 | 07/13/2027 |
| 80386W-AB-1 | SASOL FINANCING USA LLC CO.GUARNT | | | 2 | 2FE | 5,018,417 | 100.0710 | 5,028,577 | 5,025,000 | 5,018,544 | | 127 | | | 6.500 | 6.518 | MS | 85,285 | | 09/20/2018 | 09/27/2028 |
| 80568#-AA-0 | SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC | | | | 5 | 15,741,493 | 100.0000 | 15,741,493 | 15,741,493 | 15,741,493 | | | | | 12.000 | 12.180 | MJSD | 10,494 | 1,448,959 | 12/31/2018 | 03/26/2023 |
| 80874Y-AM-2 | SCIENTIFIC GAMES INTERNA CO.GUARNT | | | 1 | 5FE | 16,000,000 | 96.0000 | 15,360,000 | 16,000,000 | 16,000,000 | | | | | 6.250 | 6.250 | MS | 333,333 | 1,000,000 | 08/20/2012 | 09/01/2020 |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA SR SEC | | | 1 | 4FE | 3,175,000 | 89.2500 | 2,833,688 | 3,175,000 | 3,175,000 | | | | | 5.000 | 5.000 | AO | 33,514 | 157,868 | 01/31/2018 | 10/15/2025 |
| 811054-AG-0 | EW SCRIPPS CO CO.GUARNT | | | 1 | 4FE | 21,088,344 | 91.7500 | 18,900,500 | 20,600,000 | 20,977,410 | | (76,481) | | | 5.125 | 4.656 | MN | 134,901 | 1,055,750 | 08/07/2017 | 05/15/2025 |
| 81211K-AS-9 | SEALED AIR CORP CO.GUARNT | | | 1 | 3FE | 2,650,000 | 103.5000 | 2,742,750 | 2,650,000 | 2,650,000 | | | | | 6.500 | 6.500 | JD | 14,354 | 172,250 | 11/15/2012 | 12/01/2020 |
| 81211K-AU-4 | SEALED AIR CORP CO.GUARNT | | | 1 | 3FE | 7,200,000 | 100.2500 | 7,218,000 | 7,200,000 | 7,200,000 | | | | | 5.250 | 5.250 | AO | 94,500 | 378,000 | 03/07/2013 | 04/01/2023 |
| 81211K-AW-0 | SEALED AIR CORP CO.GUARNT | | | 1 | 3FE | 7,000,000 | 98.1250 | 6,868,750 | 7,000,000 | 7,000,000 | | | | | 5.125 | 5.125 | JD | 29,896 | 358,750 | 11/07/2014 | 12/01/2024 |
| 81211K-AX-8 | SEALED AIR CORP CO.GUARNT | | | 1 | 3FE | 19,660,000 | 98.7500 | 19,256,250 | 19,500,000 | 19,615,186 | | (14,700) | | | 5.500 | 5.390 | MS | 315,792 | 1,072,500 | 12/11/2015 | 09/15/2025 |
| 81675*-AB-0 | SEMINOLE ELECTRIC COOP-INC. A-SR-UNSEC | | | 1 | 1FE | 10,644,629 | 105.0990 | 11,187,398 | 10,644,629 | 10,644,629 | | | | | 5.570 | 5.570 | JD | 4,941 | 592,906 | 12/28/2005 | 12/28/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 81675*-AC-8 | SEMINOLE ELECTRIC COOP-INC. B-SR-UNSEC | | | 1 | 1FE | 15,000,000 | 114.6820 | 17,202,300 | 15,000,000 | 15,000,000 | | | | | 6.030 | 6.030 | JD | 7,538 | 904,500 | 12/28/2005 | 12/28/2033 |
| 816851-AK-5 | SEMPRA ENERGY SR UNSEC | | | 1 | 2FE | 49,776,000 | 100.6670 | 50,333,500 | 50,000,000 | 49,995,626 | | 34,523 | | | 9.800 | 9.875 | FA | 1,851,111 | 4,900,000 | 11/17/2008 | 02/15/2019 |
| 816851-AV-1 | SEMPRA ENERGY SR UNSEC | | | 1 | 2FE | 19,841,892 | 98.0220 | 19,506,378 | 19,900,000 | 19,865,811 | | 5,582 | | | 3.550 | 3.585 | JD | 31,398 | 706,450 | 06/10/2014 | 06/15/2024 |
| 81708#-AA-9 | SENECA GENERATION-LLC SR-SEC | | | 1 | 2FE | 75,000,000 | 98.0370 | 73,527,750 | 75,000,000 | 75,000,000 | | | | | 4.330 | 4.354 | MJSD | 9,021 | 3,247,500 | 04/15/2016 | 04/27/2026 |
| 817565-BT-0 | SERVICE CORP INTL SR UNSEC | | | 1 | 3FE | 2,598,600 | 108.0000 | 2,635,200 | 2,440,000 | 2,553,302 | | (9,984) | | | 7.500 | 6.756 | AO | 45,750 | 183,000 | 10/15/2013 | 04/01/2027 |
| 817565-BZ-6 | SERVICE CORP INTL SR UNSEC | | | 1 | 3FE | 32,068,888 | 100.2500 | 32,481,000 | 32,400,000 | 32,220,774 | | 35,390 | | | 5.375 | 5.520 | JJ | 803,025 | 1,741,500 | 08/11/2014 | 01/15/2022 |
| 817565-CB-8 | SERVICE CORP INTL SR UNSEC | | | 1 | 3FE | 21,419,849 | 99.0000 | 21,186,000 | 21,400,000 | 21,409,813 | | (2,600) | | | 5.375 | 5.360 | MN | 146,976 | 1,150,250 | 08/04/2014 | 05/15/2024 |
| 817565-CD-4 | SERVICE CORP INTL SR UNSEC | | | 1 | 3FE | 20,120,000 | 94.0000 | 18,800,000 | 20,000,000 | 20,106,928 | | (12,736) | | | 4.625 | 4.534 | JD | 41,111 | 932,708 | 01/08/2018 | 12/15/2027 |
| 817610-AA-6 | SERVICEMASTER COMPANY LL CO.GUARNT | | | 1 | 4FE | 39,000,000 | 94.5000 | 36,855,000 | 39,000,000 | 39,000,000 | | | | | 5.125 | 5.125 | MN | 255,396 | 1,998,750 | 11/03/2016 | 11/15/2024 |
| 819420-AB-6 | SHANDS TEACH HOSP CLINIC SECURED | | | 1 | 1FE | 90,000,000 | 97.5510 | 87,795,900 | 90,000,000 | 90,000,000 | | | | | 4.741 | 4.741 | JD | 355,575 | 4,266,900 | 02/28/2013 | 12/01/2042 |
| 824348-AW-6 | SHERWIN-WILLIAMS CO SR UNSEC | | | 1 | 2FE | 47,062,548 | 93.2690 | 45,034,928 | 48,285,000 | 47,090,182 | | 25,576 | | | 3.450 | 3.790 | JD | 138,819 | 1,335,323 | 10/12/2018 | 06/01/2027 |
| 824348-AX-4 | SHERWIN-WILLIAMS CO SR UNSEC | | | 1 | 2FE | 25,564,500 | 90.2980 | 22,574,570 | 25,000,000 | 25,545,620 | | (15,415) | | | 4.500 | 4.359 | JD | 93,750 | 1,012,500 | 10/12/2018 | 06/01/2047 |
| 826418-BE-4 | SIERRA PACIFIC POWER CO GENL REF MORT | | | 1 | 1FE | 19,994,600 | 127.0880 | 25,417,600 | 20,000,000 | 19,995,729 | | 114 | | | 6.750 | 6.752 | JJ | 675,000 | 1,350,000 | 06/25/2007 | 07/01/2037 |
| 827048-AR-0 | SILGAN HOLDINGS INC SR UNSEC | | | 1 | 3FE | 19,000,000 | 100.0000 | 19,000,000 | 19,000,000 | 19,000,000 | | | | | 5.500 | 5.500 | FA | 435,417 | 1,045,000 | 09/04/2013 | 02/01/2022 |
| 827048-AU-3 | SILGAN HOLDINGS INC SR UNSEC | | | 1 | 3FE | 19,906,250 | 93.2500 | 18,650,000 | 20,000,000 | 19,910,255 | | 4,005 | | | 4.750 | 4.834 | MS | 279,722 | 890,625 | 08/31/2018 | 03/15/2025 |
| 828807-CF-2 | SIMON PROPERTY GROUP LP SR UNSEC | | | 1 | 1FE | 29,979,930 | 102.1010 | 30,706,876 | 30,075,000 | 30,051,809 | | 10,008 | | | 4.375 | 4.413 | MS | 438,594 | 1,315,781 | 08/30/2011 | 03/01/2021 |
| 828807-CK-1 | SIMON PROPERTY GROUP LP SR UNSEC | | | 1 | 1FE | 24,897,000 | 100.1360 | 25,033,934 | 25,000,000 | 24,963,191 | | 10,704 | | | 3.375 | 3.424 | MS | 248,438 | 843,750 | 03/08/2012 | 03/15/2022 |
| 828807-CN-5 | SIMON PROPERTY GROUP LP SR UNSEC | | | 1 | 1FE | 27,659,738 | 96.9310 | 27,478,000 | 28,348,000 | 28,001,492 | | 77,654 | | | 2.750 | 3.069 | FA | 324,821 | 779,570 | 08/26/2015 | 02/01/2023 |
| 828807-CS-4 | SIMON PROPERTY GROUP LP SR UNSEC | | | 1 | 1FE | 9,980,400 | 97.8330 | 9,783,300 | 10,000,000 | 9,987,908 | | 1,643 | | | 3.375 | 3.398 | AO | 84,375 | 337,500 | 09/03/2014 | 10/01/2024 |
| 828807-CV-7 | SIMON PROPERTY GROUP LP SR UNSEC | | | 1 | 1FE | 24,836,450 | 97.9800 | 24,495,067 | 25,000,000 | 24,885,313 | | 14,994 | | | 3.500 | 3.578 | MS | 291,667 | 875,000 | 08/19/2015 | 09/01/2025 |
| 828807-CY-1 | SIMON PROPERTY GROUP LP SR UNSEC | | | 1 | 1FE | 19,747,926 | 95.4450 | 18,898,120 | 19,800,000 | 19,757,605 | | 4,806 | | | 3.250 | 3.281 | MN | 55,413 | 643,500 | 11/15/2016 | 11/30/2026 |
| 828807-DC-8 | SIMON PROPERTY GROUP LP SR UNSEC | | | 1 | 1FE | 16,398,360 | 95.6220 | 15,777,630 | 16,500,000 | 16,412,360 | | 8,791 | | | 3.375 | 3.448 | JD | 24,750 | 556,875 | 05/22/2017 | 06/15/2027 |
| 82922T-AA-7 | SINAI HEALTH SYSTEM SECURED | | | 1 | 1FE | 39,950,115 | 97.8740 | 39,384,498 | 40,240,000 | 40,002,404 | | 10,184 | | | 3.034 | 3.078 | JJ | 546,005 | 1,220,882 | 06/20/2013 | 01/20/2036 |
| 82967N-AS-7 | SIRIUS XM RADIO INC CO.GUARNT | | | 1 | 3FE | 15,600,000 | 100.2500 | 15,639,000 | 15,600,000 | 15,600,000 | | | | | 6.000 | 6.000 | JJ | 431,600 | 936,000 | 05/01/2014 | 07/15/2024 |
| 82967N-AW-8 | SIRIUS XM RADIO INC CO.GUARNT | | | 1 | 3FE | 8,100,000 | 93.5000 | 7,573,500 | 8,100,000 | 8,100,000 | | | | | 5.375 | 5.375 | JJ | 200,756 | 435,375 | 05/18/2016 | 07/15/2026 |
| 82967N-BA-5 | SIRIUS XM RADIO INC CO.GUARNT | | | 1 | 3FE | 30,050,000 | 91.3750 | 27,412,500 | 30,000,000 | 30,042,605 | | (5,213) | | | 5.000 | 4.974 | FA | 625,000 | 1,608,333 | 06/26/2017 | 08/01/2027 |
| 83001A-AB-8 | SIX FLAGS ENTERTAINMENT CO.GUARNT | | | 1 | 3FE | 12,000,000 | 94.2500 | 11,310,000 | 12,000,000 | 12,000,000 | | | | | 4.875 | 4.875 | JJ | 245,375 | 585,000 | 06/07/2016 | 07/31/2024 |
| 83001A-AC-6 | SIX FLAGS ENTERTAINMENT CO.GUARNT | | | 1 | 3FE | 45,000,000 | 94.2500 | 42,412,500 | 45,000,000 | 45,000,000 | | | | | 5.500 | 5.500 | AO | 522,500 | 2,475,000 | 03/30/2017 | 04/15/2027 |
| 83174@-AA-2 | SMART MARKETS FUND REIT-LLC SR-UNSEC | | | | 2Z | 50,000,000 | 99.0180 | 49,509,000 | 50,000,000 | 50,000,000 | | | | | 4.390 | 4.390 | JD | 182,917 | 801,785 | 08/20/2018 | 06/19/2028 |
| 832696-AB-4 | SMUCKER -J.M. CO SR UNSEC | | | 1 | 2FE | 27,547,008 | 100.1660 | 27,645,705 | 27,600,000 | 27,583,307 | | 5,609 | | | 3.500 | 3.523 | AO | 203,933 | 966,000 | 10/13/2011 | 10/15/2021 |
| 832696-AK-4 | JM SMUCKER CO SR UNSEC | | | 1 | 2FE | 14,361,507 | 96.3280 | 13,837,532 | 14,365,000 | 14,362,651 | | 334 | | | 3.500 | 3.503 | MS | 148,039 | 502,775 | 03/12/2015 | 03/15/2025 |
| 83379#-AE-5 | SODEXO INC. E-SR | | | 1 | 1 | 25,000,000 | 97.2650 | 24,316,250 | 25,000,000 | 25,000,000 | | | | | 4.340 | 4.340 | MS | 352,625 | 1,085,000 | 03/04/2014 | 03/04/2029 |
| 83404@-AC-0 | SOFTWARE PARADIGMS INTL GROUP- SUB-UNSEC 11%cash 1.5pik | | | | 5 | | 0.0000 | | | | | | | | 12.500 | 0.000 | MJSD | | 12,684 | 05/23/2016 | 11/23/2021 |
| 83416W-AB-9 | SOLAR STAR FUNDING LLC SR SEC | | | 1 | 2FE | 6,349,752 | 96.2270 | 6,110,204 | 6,349,752 | 6,349,752 | | | | | 3.950 | 3.950 | JD | 697 | 250,815 | 03/04/2015 | 06/30/2035 |
| 83545G-AX-0 | SONIC AUTOMOTIVE INC CO.GUARNT | | | 1 | 4FE | 18,941,693 | 90.7500 | 18,196,283 | 20,051,000 | 19,466,172 | | 114,468 | | | 5.000 | 5.764 | MN | 128,104 | 1,002,550 | 03/11/2014 | 05/15/2023 |
| 83545G-BC-5 | SONIC AUTOMOTIVE INC CO.GUARNT | | | 1 | 4FE | 4,200,000 | 87.5000 | 3,675,000 | 4,200,000 | 4,200,000 | | | | | 6.125 | 6.125 | MS | 75,746 | 257,250 | 07/14/2017 | 03/15/2027 |
| 837004-BV-1 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 6,944,070 | 120.9130 | 8,463,910 | 7,000,000 | 6,962,529 | | 1,748 | | | 6.625 | 6.687 | FA | 193,229 | 463,750 | 01/24/2002 | 02/01/2032 |
| 837004-BX-7 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 41,124,813 | 107.7650 | 46,015,514 | 42,700,000 | 41,522,102 | | 48,569 | | | 5.300 | 5.573 | MN | 289,174 | 2,263,100 | 06/18/2009 | 05/15/2033 |
| 837004-BY-5 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 1FE | | 0.0000 | | | | | | | | 5.250 | 0.000 | MN | | 278,688 | 11/25/2003 | 11/01/2018 |
| 837004-BZ-2 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 11,847,450 | 104.6720 | 13,084,000 | 12,500,000 | 12,013,588 | | 18,046 | | | 5.250 | 5.619 | MS | 218,750 | 656,250 | 07/15/2009 | 03/01/2035 |
| 837004-CB-4 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 78,404,760 | 117.0610 | 91,892,885 | 78,500,000 | 78,424,924 | | 1,787 | | | 6.050 | 6.058 | JJ | 2,189,932 | 4,749,250 | 03/10/2009 | 01/15/2038 |
| 837004-CC-2 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 1FE | | 0.0000 | | | | | | | | 6.500 | 0.000 | MN | | 159,250 | 09/25/2008 | 11/01/2018 |
| 837004-CD-0 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 31,744,400 | 105.9890 | 33,916,480 | 32,000,000 | 31,783,881 | | 5,354 | | | 5.500 | 5.555 | JD | 78,222 | 1,760,000 | 03/09/2011 | 12/15/2039 |
| 837004-CE-8 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 11,209,975 | 114.4970 | 12,880,929 | 11,250,000 | 11,215,335 | | 794 | | | 5.450 | 5.474 | FA | 255,469 | 613,125 | 01/26/2011 | 02/01/2041 |
| 837004-CF-5 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 46,846,613 | 98.1210 | 47,981,148 | 48,900,000 | 46,962,854 | | 10,904 | 1,913,786 | | 4.350 | 4.366 | FA | 886,313 | 2,127,150 | 11/13/2013 | 02/01/2042 |
| 837004-CG-3 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 14,925,000 | 102.1220 | 15,318,233 | 15,000,000 | 14,932,376 | | 1,467 | | | 4.600 | 4.631 | JD | 30,667 | 690,000 | 06/10/2013 | 06/15/2043 |
| 837004-CK-4 | SOUTH CAROLINA ELEC&GAS 1ST MORTG | | | 1 | 2FE | 10,629,174 | 93.5000 | 10,939,522 | 11,700,000 | 10,629,174 | | 71 | 1,047,479 | | 4.100 | 4.112 | JD | 21,320 | 479,700 | 06/08/2016 | 06/15/2046 |
| 84055*-AA-6 | SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC | | | 1 | 1 | 29,411,752 | 104.8490 | 30,837,928 | 29,411,752 | 29,411,752 | | | | | 5.410 | 5.411 | JJ | 795,588 | 1,591,176 | 11/19/2009 | 01/01/2028 |
| 84055*-AD-0 | SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC | | | 1 | 1 | 75,000,000 | 90.1410 | 67,605,750 | 75,000,000 | 75,000,000 | | | | | 3.620 | 3.620 | MN | 346,917 | 2,715,000 | 05/15/2013 | 11/15/2043 |
| 84055*-AE-8 | SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC | | | 4 | 1 | 15,000,000 | 97.8130 | 14,671,950 | 15,000,000 | 15,000,000 | | | | | 4.160 | 4.160 | FA | 235,733 | | 08/15/2018 | 08/15/2048 |
| 842400-ES-8 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 40,107,542 | 111.6660 | 44,666,400 | 40,000,000 | 40,076,027 | | (3,119) | | | 6.000 | 5.980 | JJ | 1,106,667 | 2,400,000 | 01/03/2005 | 01/15/2034 |
| 842400-EV-1 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 49,925,800 | 108.2910 | 54,145,500 | 50,000,000 | 49,945,792 | | 1,970 | | | 5.750 | 5.760 | AO | 718,750 | 2,875,000 | 03/28/2005 | 04/01/2035 |
| 842400-EZ-2 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 11,804,318 | 105.9560 | 12,714,720 | 12,000,000 | 11,853,325 | | 4,990 | | | 5.550 | 5.663 | JJ | 307,100 | 666,000 | 12/14/2005 | 01/15/2036 |
| 842400-FA-6 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 47,681,900 | 104.8790 | 50,929,242 | 48,560,000 | 47,857,930 | | 23,253 | | | 5.350 | 5.479 | JJ | 1,197,948 | 2,597,960 | 02/16/2010 | 07/15/2035 |
| 842400-FF-5 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 18,959,288 | 108.6290 | 21,046,869 | 19,375,000 | 19,041,781 | | 10,260 | | | 5.550 | 5.703 | JJ | 495,839 | 1,075,313 | 03/13/2009 | 01/15/2037 |
| 842400-FH-1 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 6,967,800 | 112.5320 | 7,877,240 | 7,000,000 | 6,973,917 | | 718 | | | 5.950 | 5.983 | FA | 173,542 | 416,500 | 01/14/2008 | 02/01/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 842400-FL-2 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 36,895,332 | 114.0410 | 42,423,309 | 37,200,000 | 36,943,082 | | 6,325 | | | 6.050 | 6.110 | MS | 662,677 | 2,250,600 | 03/17/2009 | 03/15/2039 |
| 842400-FP-3 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 34,578,950 | 106.7310 | 37,355,850 | 35,000,000 | 34,641,502 | | 8,677 | | | 5.500 | 5.583 | MS | 566,806 | 1,925,000 | 03/08/2010 | 03/15/2040 |
| 842400-FR-9 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 7,924,013 | 100.8320 | 8,036,310 | 7,970,000 | 7,957,277 | | 4,929 | | | 3.875 | 3.945 | JD | 25,736 | 308,838 | 05/12/2011 | 06/01/2021 |
| 842400-FW-8 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 3,663,866 | 90.9930 | 3,416,787 | 3,755,000 | 3,669,774 | | 2,045 | | | 3.900 | 4.048 | MS | 43,120 | 146,445 | 01/25/2016 | 03/15/2043 |
| 842400-FY-4 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 14,873,776 | 99.6890 | 14,853,661 | 14,900,000 | 14,886,402 | | 2,589 | | | 3.500 | 3.521 | AO | 130,375 | 521,500 | 09/25/2013 | 10/01/2023 |
| 842400-FZ-1 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 24,679,032 | 100.6270 | 25,005,735 | 24,850,000 | 24,694,610 | | 3,274 | | | 4.650 | 4.693 | AO | 288,881 | 1,155,525 | 09/25/2013 | 10/01/2043 |
| 842400-GE-7 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 19,381,735 | 85.9010 | 17,462,827 | 20,329,000 | 19,443,524 | | 18,945 | | | 3.600 | 3.864 | FA | 304,935 | 731,844 | 02/16/2016 | 02/01/2045 |
| 842434-CG-5 | SOUTHERN CALIF GAS CO 1ST MORTG | | | 1 | 1FE | 25,913,600 | 118.3420 | 30,768,920 | 26,000,000 | 25,934,746 | | 2,220 | | | 5.750 | 5.773 | MN | 191,028 | 1,495,000 | 12/19/2005 | 11/15/2035 |
| 842434-CJ-9 | SOUTHERN CALIF GAS CO 1ST MORTG | | | 1 | 1FE | 44,890,650 | 112.4470 | 50,601,150 | 45,000,000 | 44,906,022 | | 2,286 | | | 5.125 | 5.141 | MN | 294,688 | 2,306,250 | 11/15/2010 | 11/15/2040 |
| 842434-CK-6 | SOUTHERN CALIF GAS CO 1ST MORTG | | | 1 | 1FE | 22,259,879 | 93.0640 | 21,265,103 | 22,850,000 | 22,323,714 | | 12,640 | | | 3.750 | 3.897 | MS | 252,302 | 856,875 | 08/06/2013 | 09/15/2042 |
| 842434-CL-4 | SOUTHERN CALIF GAS CO 1ST MORTG | | | 1 | 1FE | 24,670,764 | 100.5130 | 24,927,224 | 24,800,000 | 24,681,851 | | 2,491 | | | 4.450 | 4.482 | MS | 324,949 | 1,103,600 | 03/10/2014 | 03/15/2044 |
| 842434-CM-2 | SOUTHERN CALIF GAS CO 1ST MORTG | | | 1 | 1FE | 17,350,326 | 99.2780 | 17,274,372 | 17,400,000 | 17,369,837 | | 4,752 | | | 3.150 | 3.183 | MS | 161,385 | 548,100 | 09/10/2014 | 09/15/2024 |
| 8426EP-AB-4 | SOUTHERN CO GAS CAPITAL CO.GUARNT | | | 1 | 2FE | 22,547,540 | 87.6610 | 19,789,404 | 22,575,000 | 22,548,894 | | 625 | | | 3.950 | 3.957 | AO | 222,928 | 891,713 | 12/04/2017 | 10/01/2046 |
| 84314#-AB-7 | SOUTHERN ILLINOIS POWER COOP A-SR-SEC | | | 1 | 2 | 61,428,573 | 106.5160 | 65,431,259 | 61,428,573 | 61,428,573 | | | | | 5.750 | 5.750 | JD | 156,984 | 3,532,143 | 07/01/2010 | 06/15/2040 |
| 843452-AZ-6 | SOUTHERN NATURAL GAS SR UNSEC | | | 1 | 2FE | 1,583,490 | 127.4760 | 2,024,319 | 1,588,000 | 1,584,813 | | 133 | | | 8.000 | 8.025 | MS | 42,347 | 127,040 | 02/21/2002 | 03/01/2032 |
| 84346L-AA-8 | SOUTHERN NATURAL GAS SR UNSEC | | | 1 | 2FE | 4,985,800 | 95.3000 | 4,765,000 | 5,000,000 | 4,986,209 | | 227 | | | 4.800 | 4.818 | MS | 70,667 | 240,000 | 03/07/2017 | 03/15/2047 |
| 843646-AM-2 | SOUTHERN POWER CO SR UNSEC | | | 1 | 2FE | 5,388,066 | 99.1410 | 5,353,628 | 5,400,000 | 5,391,335 | | 1,061 | | | 4.150 | 4.177 | JD | 18,675 | 224,100 | 11/12/2015 | 12/01/2025 |
| 844895-AL-6 | SOUTHWEST GAS CORP SR UNSEC | | | | 1FE | 21,230,020 | 121.5630 | 25,528,230 | 21,000,000 | 21,111,842 | | (10,546) | | | 8.000 | 7.905 | FA | 700,000 | 1,680,000 | 08/06/1996 | 08/01/2026 |
| 844895-AT-9 | SOUTHWEST GAS CORP SR UNSEC | | | 1 | 1FE | 15,771,244 | 101.5350 | 16,042,530 | 15,800,000 | 15,793,415 | | 3,225 | | | 4.450 | 4.473 | JD | 58,592 | 703,100 | 12/07/2010 | 12/01/2020 |
| 844895-AV-4 | SOUTHWEST GAS CORP SR UNSEC | | | 1 | 1FE | 14,744,985 | 99.5870 | 14,689,083 | 14,750,000 | 14,748,206 | | 509 | | | 3.875 | 3.879 | AO | 142,891 | 571,563 | 03/20/2012 | 04/01/2022 |
| 844895-AX-0 | SOUTHWEST GAS CORP SR UNSEC | | | 1 | 1FE | 15,262,631 | 91.0210 | 13,880,727 | 15,250,000 | 15,262,454 | | (72) | | | 3.800 | 3.795 | AO | 144,875 | 579,500 | 12/19/2017 | 09/29/2046 |
| 84489P-AC-2 | SOUTHWEST GAS CORP SR UNSEC | | | | 1FE | 10,000,000 | 123.0900 | 12,309,000 | 10,000,000 | 10,000,000 | | | | | 7.920 | 7.922 | AO | 198,000 | 792,000 | 05/30/1997 | 06/04/2027 |
| 845331-C#-2 | SOUTHWEST WATER CO G-SR-UNSEC | | | | 2FE | 13,000,000 | 97.1350 | 12,627,550 | 13,000,000 | 13,000,000 | | | | | 4.500 | 4.500 | MN | 71,500 | 292,500 | 05/17/2018 | 05/17/2043 |
| 845331-C@-4 | SOUTHWEST WATER CO F-SR-UNSEC | | | | 2FE | 5,000,000 | 99.0780 | 4,953,900 | 5,000,000 | 5,000,000 | | | | | 4.380 | 4.380 | MN | 26,767 | 109,500 | 05/17/2018 | 05/17/2033 |
| 845437-BK-7 | SOUTHWESTERN ELEC POWER SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 6.450 | 0.000 | JJ | | 180,958 | 06/04/2008 | 01/15/2019 |
| 845437-BN-1 | SOUTHWESTERN ELEC POWER SR UNSEC | | | 1 | 2FE | 9,910,800 | 90.1620 | 9,016,200 | 10,000,000 | 9,917,187 | | 1,773 | | | 3.900 | 3.951 | AO | 97,500 | 390,000 | 03/23/2015 | 04/01/2045 |
| 845743-BJ-1 | SOUTHWESTERN PUBLIC SERV SR UNSEC | | | 1 | 2FE | 15,072,829 | 114.9560 | 17,243,400 | 15,000,000 | 15,050,361 | | (2,504) | | | 6.000 | 5.963 | AO | 225,000 | 900,000 | 05/24/2005 | 10/01/2033 |
| 845743-BL-6 | SOUTHWESTERN PUBLIC SERV SR UNSEC | | | 1 | 2FE | 9,628,500 | 118.2190 | 11,821,900 | 10,000,000 | 9,702,934 | | 8,924 | | | 6.000 | 6.280 | AO | 150,000 | 600,000 | 01/09/2008 | 10/01/2036 |
| 845743-BN-2 | SOUTHWESTERN PUBLIC SERV 1ST MORTG | | | 1 | 1FE | 33,715,066 | 101.5110 | 34,737,034 | 34,220,000 | 33,784,631 | | 10,780 | | | 4.500 | 4.591 | FA | 581,740 | 1,539,900 | 08/31/2011 | 08/15/2041 |
| 845743-BR-3 | SOUTHWESTERN PUBLIC SERV 1ST MORTG | | | 1 | 1FE | 3,753,294 | 91.7890 | 3,465,021 | 3,775,000 | 3,753,839 | | 373 | | | 3.700 | 3.732 | FA | 52,766 | 142,003 | 08/02/2017 | 08/15/2047 |
| 84611#-AF-8 | SOVRAN SELF STORAGE-INC. | | | | 2 | 50,000,000 | 92.1960 | 46,098,000 | 50,000,000 | 50,000,000 | | | | | 3.670 | 3.670 | JJ | 815,556 | 1,835,000 | 07/21/2016 | 07/21/2028 |
| 84756N-AD-1 | SPECTRA ENERGY PARTNERS SR UNSEC | | | 1 | 2FE | 9,976,500 | 102.7610 | 10,276,097 | 10,000,000 | 9,986,804 | | 2,187 | | | 4.750 | 4.779 | MS | 139,861 | 475,000 | 09/16/2013 | 03/15/2024 |
| 84756N-AF-6 | SPECTRA ENERGY PARTNERS SR UNSEC | | | 1 | 2FE | 19,916,400 | 95.5030 | 19,100,503 | 20,000,000 | 19,944,827 | | 7,824 | | | 3.500 | 3.550 | MS | 206,111 | 700,000 | 03/09/2015 | 03/15/2025 |
| 84756N-AG-4 | SPECTRA ENERGY PARTNERS SR UNSEC | | | 1 | 2FE | 37,373,735 | 90.5400 | 33,432,009 | 36,925,000 | 37,355,693 | | (8,873) | | | 4.500 | 4.424 | MS | 489,256 | 1,661,625 | 10/07/2016 | 03/15/2045 |
| 84756N-AH-2 | SPECTRA ENERGY PARTNERS SR UNSEC | | | 1 | 2FE | 30,345,664 | 93.5890 | 28,427,518 | 30,375,000 | 30,351,272 | | 2,606 | | | 3.375 | 3.386 | AO | 216,422 | 1,025,156 | 10/14/2016 | 10/15/2026 |
| 847638-AA-7 | SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC | | | 1 | 1Z | 42,035,000 | 95.8020 | 40,270,371 | 42,035,000 | 42,035,000 | | | | | 3.500 | 3.500 | JJ | 678,398 | 1,471,225 | 02/17/2015 | 01/15/2030 |
| 847788-AT-3 | SPEEDWAY MOTORSPORTS INC CO.GUARNT | | | 1 | 3FE | 15,358,803 | 98.0000 | 15,023,400 | 15,330,000 | 15,341,632 | | (5,185) | | | 5.125 | 5.086 | FA | 327,359 | 785,663 | 01/22/2015 | 02/01/2023 |
| 84860*-AB-9 | SPIRITS NEWCO LLC A-SR-SEC | | | 1 | 2FE | 12,052,147 | 87.3900 | 10,532,371 | 12,052,147 | 12,052,147 | | | | | 3.850 | 3.869 | MJSD | 1,289 | 464,008 | 02/10/2015 | 03/31/2033 |
| 848609-AA-1 | SPIRITS OF ST LOUIS BASKETBALL SR | | | 4 | 2FE | 18,855,917 | 97.5700 | 18,370,163 | 18,827,675 | 18,849,278 | | (1,431) | | | 5.300 | 5.319 | MJSD | 2,772 | 1,161,679 | 03/20/2014 | 03/29/2033 |
| 852348-AA-5 | ST. CHARLES HEALTH SYS-INC. SR-SEC | | | 1 | 1 | 58,353,044 | 98.5970 | 57,534,350 | 58,353,044 | 58,353,044 | | | | | 4.420 | 4.420 | JJ | 1,289,602 | 1,289,602 | 06/30/2015 | 01/01/2038 |
| 85253#-AG-6 | STAG INDUSTRIAL OPERATING PTNS SR-UNSEC | | | | 2 | 12,500,000 | 98.7210 | 12,340,125 | 12,500,000 | 12,500,000 | | | | | 4.100 | 4.100 | JD | 25,625 | 256,250 | 06/13/2018 | 06/13/2025 |
| 85253#-AH-4 | STAG INDUSTRIAL OPERATING PTNS SR-UNSEC | | | | 2 | 25,000,000 | 98.1450 | 24,536,250 | 25,000,000 | 25,000,000 | | | | | 4.270 | 4.270 | JD | 53,375 | 533,750 | 06/13/2018 | 06/13/2028 |
| 853496-AB-3 | STANDARD INDUSTRIES INC SR UNSEC | | | 1 | 3FE | 14,547,063 | 98.0000 | 14,210,000 | 14,500,000 | 14,521,548 | | (9,356) | | | 5.500 | 5.425 | FA | 301,278 | 797,500 | 02/24/2016 | 02/15/2023 |
| 853496-AC-1 | STANDARD INDUSTRIES INC SR UNSEC | | | 1 | 3FE | 6,650,000 | 87.5000 | 5,818,750 | 6,650,000 | 6,650,000 | | | | | 5.000 | 5.000 | FA | 125,611 | 332,500 | 02/02/2017 | 02/15/2027 |
| 857477-AL-7 | STATE STREET CORP SUBORD | | | | 1FE | 4,642,467 | 98.2570 | 4,568,935 | 4,650,000 | 4,646,420 | | 753 | | | 3.100 | 3.119 | MN | 18,419 | 144,150 | 05/08/2013 | 05/15/2023 |
| 857477-AM-5 | STATE STREET CORP SR UNSEC | | | | 1FE | 13,517,480 | 101.0030 | 13,685,907 | 13,550,000 | 13,532,632 | | 3,186 | | | 3.700 | 3.729 | MN | 57,098 | 501,350 | 11/14/2013 | 11/20/2023 |
| 857477-AT-0 | STATE STREET CORP SR UNSEC | | | | 1FE | 20,447,564 | 99.7960 | 20,433,219 | 20,475,000 | 20,455,751 | | 2,532 | | | 3.550 | 3.566 | FA | 268,535 | 726,863 | 08/13/2015 | 08/18/2025 |
| 858119-AZ-3 | STEEL DYNAMICS INC CO.GUARNT | | | 1 | 3FE | 17,494,181 | 98.6250 | 17,111,438 | 17,350,000 | 17,400,193 | | (20,302) | | | 5.250 | 5.114 | AO | 192,296 | 910,875 | 06/18/2013 | 04/15/2023 |
| 858119-BC-3 | STEEL DYNAMICS INC CO.GUARNT | | | 1 | 3FE | 5,000,000 | 99.8750 | 4,993,750 | 5,000,000 | 5,000,000 | | | | | 5.125 | 5.125 | AO | 64,063 | 256,250 | 09/04/2014 | 10/01/2021 |
| 858119-BF-6 | STEEL DYNAMICS INC CO.GUARNT | | | 1 | 3FE | 25,187,969 | 94.7500 | 23,687,500 | 25,000,000 | 25,153,801 | | (21,819) | | | 5.000 | 4.880 | JD | 55,556 | 1,250,000 | 05/17/2017 | 12/15/2026 |
| 858119-BH-2 | STEEL DYNAMICS INC CO.GUARNT | | | 1 | 3FE | 5,000,000 | 91.8750 | 4,593,750 | 5,000,000 | 5,000,000 | | | | | 4.125 | 4.125 | MS | 60,729 | 207,396 | 01/25/2018 | 09/15/2025 |
| 858271-A*-0 | STEELRIVER TRANSMISSION CO LLC | | | 1 | 2FE | 41,729,462 | 89.7850 | 37,466,797 | 41,729,462 | 41,729,462 | | | | | 3.820 | 3.837 | MJSD | 4,428 | 1,594,065 | 06/29/2017 | 06/30/2047 |
| 862121-A#-7 | STORE CAPITAL CORP SR-UNSEC | | | | 2FE | 35,000,000 | 101.2390 | 35,433,650 | 35,000,000 | 35,000,000 | | | | | 4.730 | 4.731 | MN | 183,944 | 1,655,500 | 04/13/2016 | 04/28/2026 |
| 863667-AH-4 | STRYKER CORP SR UNSEC | | | 1 | 1FE | 33,158,684 | 96.7230 | 32,252,345 | 33,345,000 | 33,208,625 | | 17,290 | | | 3.375 | 3.442 | MN | 187,566 | 1,125,394 | 01/27/2016 | 11/01/2025 |
| 864486-AH-8 | SUBURBAN PROPANE PARTNRS SR UNSEC | | | 1 | 4FE | 29,387,500 | 93.0000 | 27,435,000 | 29,500,000 | 29,395,944 | | 8,444 | | | 5.500 | 5.576 | JD | 135,208 | 1,498,750 | 06/26/2018 | 06/01/2024 |
| 864486-AJ-4 | SUBURBAN PROPANE PARTNRS SR UNSEC | | | 1 | 4FE | 6,822,000 | 91.5000 | 6,222,000 | 6,800,000 | 6,812,638 | | (2,630) | | | 5.750 | 5.699 | MS | 130,333 | 391,000 | 02/10/2015 | 03/01/2025 |
| 864486-AK-1 | SUBURBAN PROPANE PARTNRS SR UNSEC | | | 1 | 4FE | 11,449,875 | 88.5000 | 10,089,000 | 11,400,000 | 11,440,328 | | (5,319) | | | 5.875 | 5.806 | MS | 223,250 | 669,750 | 02/08/2017 | 03/01/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 864577-C*-0 | SUBURBAN WATER SYSS D-SR-SEC | | | 1 | 1 | 15,000,000 | 107.8340 | 16,175,100 | 15,000,000 | 15,000,000 | | | | | 5.640 | 5.640 | AO | 211,500 | 846,000 | 10/20/2004 | 10/01/2024 |
| 86765L-AJ-6 | SUNOCO LP/FINANCE CORP CO.GUARNT | | | 2 | 3FE | 1,825,000 | 97.5000 | 1,779,375 | 1,825,000 | 1,825,000 | | | | | 4.875 | 4.875 | JJ | 41,024 | | 11/12/2018 | 01/15/2023 |
| 86765L-AL-1 | SUNOCO LP/FINANCE CORP CO.GUARNT | | | 2 | 3FE | 17,629,330 | 94.7500 | 16,581,250 | 17,500,000 | 17,626,283 | | (3,048) | | | 5.500 | 5.302 | FA | 363,611 | | 11/12/2018 | 02/15/2026 |
| 86765L-AN-7 | SUNOCO LP/FINANCE CORP CO.GUARNT | | | 2 | 3FE | 13,093,398 | 93.5380 | 12,159,940 | 13,000,000 | 13,092,308 | | (1,091) | | | 5.875 | 5.752 | MS | 224,882 | | 11/12/2018 | 03/15/2028 |
| 86787E-AN-7 | SUNTRUST BANK SR UNSEC | LS | | 1 | 1FE | 26,764,952 | 96.5580 | 26,167,217 | 27,100,000 | 26,898,278 | | 42,882 | | | 2.750 | 2.934 | MN | 124,208 | 745,250 | 02/23/2016 | 05/01/2023 |
| 86787G-AJ-1 | SUNTRUST BANK SUBORD | | | 1 | 2FE | 31,274,146 | 94.8050 | 29,456,010 | 31,070,000 | 31,234,371 | | (19,972) | | | 3.300 | 3.217 | MN | 131,012 | 1,025,310 | 10/21/2016 | 05/15/2026 |
| 86858@-AA-8 | SUPPLYONE HLDGS-LLC SUB-UNSEC | | | | 5 | 27,224,384 | 100.0000 | 27,774,384 | 27,774,384 | 27,273,682 | | 49,298 | | | 11.500 | 12.092 | JAJO | 798,514 | 2,103,613 | 10/01/2018 | 02/01/2025 |
| 87089H-AA-1 | SWISS RE TREASURY -US CO.GUARNT | | | 1 | 1FE | 27,104,017 | 97.9320 | 27,286,766 | 27,863,000 | 27,503,418 | | 83,834 | | | 2.875 | 3.226 | JD | 55,629 | 801,061 | 08/04/2014 | 12/06/2022 |
| 87089H-AB-9 | SWISS RE TREASURY -US CO.GUARNT | | | 1 | 1FE | 63,006,885 | 97.5700 | 62,444,724 | 64,000,000 | 63,107,430 | | 20,866 | | | 4.250 | 4.344 | JD | 188,889 | 2,720,000 | 01/31/2017 | 12/06/2042 |
| 871503-AU-2 | SYMANTEC CORP SR UNSEC | | | 1 | 3FE | 15,143,750 | 93.3060 | 13,972,604 | 14,975,000 | 15,087,471 | | (31,022) | | | 5.000 | 4.750 | AO | 158,069 | 748,750 | 02/07/2017 | 04/15/2025 |
| 87165B-AC-7 | SYNCHRONY FINANCIAL SR UNSEC | | | 1 | 2FE | 13,301,282 | 97.3160 | 12,967,357 | 13,325,000 | 13,315,417 | | 3,415 | | | 3.750 | 3.779 | FA | 188,771 | 499,688 | 08/06/2014 | 08/15/2021 |
| 87165B-AD-5 | SYNCHRONY FINANCIAL SR UNSEC | | | 1 | 2FE | 34,420,384 | 91.8370 | 31,582,834 | 34,390,000 | 34,406,905 | | (3,144) | | | 4.250 | 4.239 | FA | 552,151 | 1,461,575 | 09/15/2015 | 08/15/2024 |
| 871829-BC-0 | SYSCO CORP CO.GUARNT | | | 1 | 2FE | 11,058,153 | 95.2150 | 10,568,851 | 11,100,000 | 11,067,703 | | 3,710 | | | 3.300 | 3.344 | JJ | 168,905 | 366,300 | 03/22/2016 | 07/15/2026 |
| 871829-BF-3 | SYSCO CORP CO.GUARNT | | | 1 | 2FE | 9,896,569 | 93.8460 | 9,337,659 | 9,950,000 | 9,903,743 | | 4,938 | | | 3.250 | 3.313 | JJ | 149,112 | 344,035 | 06/19/2017 | 07/15/2027 |
| 872287-AL-1 | TCI COMMUNICATIONS INC SR UNSEC | | | | 1FE | 15,216,750 | 122.4760 | 18,371,400 | 15,000,000 | 15,116,815 | | (8,893) | | | 7.125 | 7.008 | FA | 403,750 | 1,068,750 | 04/16/1998 | 02/15/2028 |
| 87243Q-AB-2 | TENET HEALTHCARE CORP SR SEC | | | 1 | 3FE | 5,175,000 | 101.2500 | 5,239,688 | 5,175,000 | 5,175,000 | | | | | 6.000 | 6.000 | AO | 77,625 | 310,500 | 09/13/2013 | 10/01/2020 |
| 872649-AQ-1 | NORTHROP GRUMMAN SYSTEMS CO.GUARNT | | | 1 | 2FE | 21,437,674 | 116.1370 | 24,981,069 | 21,510,000 | 21,473,288 | | 2,765 | | | 6.650 | 6.675 | JJ | 659,580 | 1,430,415 | 01/03/2005 | 01/15/2028 |
| 87264A-AJ-4 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 6,650,000 | 102.7680 | 6,834,072 | 6,650,000 | 6,650,000 | | | | | 6.500 | 6.500 | JJ | 199,315 | 432,250 | 11/18/2013 | 01/15/2024 |
| 87264A-AN-5 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 14,895,000 | 101.2460 | 15,060,343 | 14,875,000 | 14,886,490 | | (2,728) | | | 6.375 | 6.351 | MS | 316,094 | 948,281 | 08/27/2015 | 03/01/2025 |
| 87264A-AP-0 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 5,450,000 | 102.0000 | 5,100,000 | 5,000,000 | 5,301,831 | | (63,524) | | | 6.500 | 4.888 | JJ | 149,861 | 325,000 | 07/28/2016 | 01/15/2026 |
| 87264A-AQ-8 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 25,670,000 | 100.0000 | 25,670,000 | 25,670,000 | 25,670,000 | | | | | 6.000 | 6.000 | AO | 325,153 | 1,540,200 | 03/29/2016 | 04/15/2024 |
| 87264A-AT-2 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 35,000,000 | 96.5000 | 33,775,000 | 35,000,000 | 35,000,000 | | | | | 5.375 | 5.375 | AO | 397,153 | 1,881,250 | 03/13/2017 | 04/15/2027 |
| 87264A-AU-9 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 8,850,000 | 91.7500 | 8,119,875 | 8,850,000 | 8,850,000 | | | | | 4.500 | 4.500 | FA | 165,938 | 205,763 | 01/22/2018 | 02/01/2026 |
| 87264A-AV-7 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 14,020,000 | 90.5000 | 12,715,250 | 14,050,000 | 14,022,179 | | 2,179 | | | 4.750 | 4.777 | FA | 278,073 | 344,810 | 02/08/2018 | 02/01/2028 |
| 87295#-AA-5 | TWINMED-LLC SUB-UNSEC/ALL PIK | | | | 4 | 14,261,333 | 100.0000 | 14,261,333 | 14,261,333 | 14,261,333 | | | | | 12.000 | 12.158 | MJSD | 9,508 | 2,009,874 | 12/31/2017 | 11/05/2022 |
| 87305Q-CB-5 | TTX CO SR UNSEC | | | 1 | 1FE | 29,760,900 | 120.2480 | 36,074,400 | 30,000,000 | 29,791,719 | | 4,548 | | | 5.875 | 5.932 | JD | 146,875 | 1,762,500 | 11/18/2010 | 12/01/2040 |
| 87305Q-CC-3 | TTX CO SR UNSEC | | | 1 | 1FE | 25,000,000 | 101.9330 | 25,483,250 | 25,000,000 | 25,000,000 | | | | | 4.400 | 4.400 | MN | 183,333 | 1,100,000 | 04/26/2011 | 05/01/2021 |
| 87305Q-CD-1 | TTX CO SR UNSEC | | | 1 | 1FE | 34,883,450 | 98.0440 | 34,315,400 | 35,000,000 | 34,950,518 | | 11,862 | | | 3.050 | 3.089 | MN | 136,403 | 1,067,500 | 11/15/2012 | 11/15/2022 |
| 87305Q-CE-9 | TTX CO SR UNSEC | | | 1 | 1FE | 28,099,719 | 100.7590 | 28,313,279 | 28,100,000 | 28,099,976 | | 5 | | | 4.125 | 4.125 | AO | 289,781 | 1,159,125 | 09/19/2013 | 10/01/2023 |
| 87305Q-CF-6 | TTX CO SR UNSEC | | | 1 | 1FE | 23,895,711 | 100.7100 | 24,120,045 | 23,950,000 | 23,920,699 | | 5,123 | | | 4.150 | 4.177 | JJ | 458,310 | 993,925 | 12/05/2013 | 01/15/2024 |
| 87305Q-CG-4 | TTX CO SR UNSEC | | | 1 | 1FE | 29,038,707 | 103.5230 | 30,151,074 | 29,125,000 | 29,045,735 | | 1,607 | | | 4.650 | 4.668 | JD | 60,192 | 1,354,313 | 11/23/2015 | 06/15/2044 |
| 87305Q-CH-2 | TTX CO SR UNSEC | | | 1 | 1FE | 15,697,645 | 99.5460 | 15,628,722 | 15,700,000 | 15,699,128 | | 127 | | | 3.600 | 3.601 | JJ | 260,620 | 565,200 | 11/13/2014 | 01/15/2025 |
| 87305Q-CJ-8 | TTX CO SR UNSEC | | | 1 | 1FE | 21,060,711 | 92.0630 | 19,673,863 | 21,370,000 | 21,080,646 | | 5,977 | | | 3.900 | 3.983 | FA | 347,263 | 833,430 | 02/17/2016 | 02/01/2045 |
| 87305Q-CM-1 | TTX CO SR UNSEC | | | 1 | 1FE | 19,979,200 | 95.9660 | 19,193,200 | 20,000,000 | 19,980,585 | | 370 | | | 4.200 | 4.206 | JJ | 420,000 | 840,000 | 06/06/2016 | 07/01/2046 |
| 87403@-AA-6 | TAILWIND SMITH COOPER INTERMED SUB-UNSEC 10% cash 1% pik | | | | 5GI | 21,237,298 | 95.2800 | 20,234,898 | 21,237,298 | 21,237,298 | | | | | 11.000 | 11.152 | MJSD | 12,978 | 2,353,616 | 12/30/2018 | 05/21/2024 |
| 875127-AW-2 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 2FE | 14,583,900 | 115.4420 | 17,316,300 | 15,000,000 | 14,663,798 | | 9,406 | | | 6.150 | 6.358 | MN | 117,875 | 922,500 | 06/12/2007 | 05/15/2037 |
| 875127-BA-9 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 2FE | 21,138,629 | 95.1400 | 19,955,690 | 20,975,000 | 21,116,959 | | (3,742) | | | 4.100 | 4.054 | JD | 38,221 | 859,975 | 06/14/2012 | 06/15/2042 |
| 875127-BB-7 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 2FE | 14,881,822 | 96.9400 | 14,444,060 | 14,900,000 | 14,892,660 | | 1,865 | | | 2.600 | 2.614 | MS | 114,068 | 387,400 | 09/19/2012 | 09/15/2022 |
| 875127-BC-5 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 2FE | 14,989,950 | 96.3450 | 14,451,712 | 15,000,000 | 14,990,790 | | 196 | | | 4.350 | 4.354 | MN | 83,375 | 652,500 | 05/12/2014 | 05/15/2044 |
| 875127-BD-3 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 2FE | 16,271,833 | 93.9680 | 15,359,070 | 16,345,000 | 16,276,568 | | 1,216 | | | 4.200 | 4.226 | MN | 87,718 | 686,490 | 06/02/2015 | 05/15/2045 |
| 87612B-BB-7 | TARGA RESOURCES PARTNERS CO.GUARNT | | | 1 | 3FE | 9,000,000 | 93.7500 | 8,437,500 | 9,000,000 | 9,000,000 | | | | | 5.125 | 5.125 | FA | 192,188 | 461,250 | 09/22/2016 | 02/01/2025 |
| 87612B-BE-1 | TARGA RESOURCES PARTNERS CO.GUARNT | | | 1 | 3FE | 40,062,500 | 93.7500 | 37,500,000 | 40,000,000 | 40,047,652 | | (6,487) | | | 5.375 | 5.352 | FA | 895,833 | 2,150,000 | 09/22/2016 | 02/01/2027 |
| 87612E-AV-8 | TARGET CORP SR UNSEC | | | 1 | 1FE | 29,913,900 | 101.4850 | 30,445,451 | 30,000,000 | 29,984,489 | | 9,603 | | | 3.875 | 3.910 | JJ | 536,042 | 1,162,500 | 07/13/2010 | 07/15/2020 |
| 879369-AF-3 | TELEFLEX INC CO.GUARNT | | | 1 | 3FE | 17,007,500 | 92.7500 | 15,767,500 | 17,000,000 | 16,991,613 | | (14,586) | | | 4.625 | 4.605 | MN | 100,465 | 684,115 | 12/10/2018 | 11/15/2027 |
| 88033G-CA-6 | TENET HEALTHCARE CORP SR SEC | | | 1 | 3FE | 32,348,870 | 96.7500 | 31,467,938 | 32,525,000 | 32,449,847 | | 25,277 | | | 4.375 | 4.466 | JJ | 711,484 | 1,422,969 | 10/05/2015 | 10/01/2021 |
| 88033G-CS-7 | TENET HEALTHCARE CORP SR SEC | | | 1 | 3FE | 8,000,000 | 93.0000 | 7,440,000 | 8,000,000 | 8,000,000 | | | | | 4.625 | 4.625 | JJ | 170,611 | 401,861 | 07/14/2017 | 07/15/2024 |
| 880451-AV-1 | TENNESSEE GAS PIPELINE CO.GUARNT | | | 1 | 2FE | 9,864,100 | 113.5390 | 11,353,900 | 10,000,000 | 9,923,401 | | 5,270 | | | 7.000 | 7.110 | AO | 147,778 | 700,000 | 10/06/1998 | 10/15/2028 |
| 88104#-AA-4 | TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC | | | 4 | 3 | 27,119,441 | 94.6800 | 25,676,687 | 27,119,441 | 27,119,441 | | | | | 4.590 | 4.616 | MJSD | 3,458 | 705,377 | 06/06/2018 | 08/31/2040 |
| 88104@-AA-6 | TERRAFORM FALCON 1-LLC | | | 4 | 2Z | 38,030,649 | 99.3060 | 37,766,716 | 38,030,649 | 38,030,649 | | | | | 4.640 | 4.666 | MJSD | 4,902 | 455,860 | 09/28/2018 | 12/31/2032 |
| 88104L-AE-3 | TERRAFORM POWER OPERATIN CO.GUARNT | | | 1 | 3FE | 20,029,688 | 88.0000 | 17,600,000 | 20,000,000 | 20,027,540 | | (1,900) | | | 5.000 | 4.980 | JJ | 419,444 | 636,111 | 11/29/2017 | 01/31/2028 |
| 88150*-AD-5 | TERRENO REALTY LLC | | | | 2 | 50,000,000 | 94.9630 | 47,481,500 | 50,000,000 | 50,000,000 | | | | | 3.750 | 3.750 | JJ | 869,792 | 1,875,000 | 07/14/2017 | 07/14/2024 |
| 88160Q-AL-7 | ANDEAVOR LOGIS LP/CORP CO.GUARNT | | | 1 | 2FE | 4,595,300 | 102.0000 | 4,585,920 | 4,496,000 | 4,538,253 | | (21,932) | | | 6.250 | 5.688 | AO | 59,322 | 281,000 | 04/11/2016 | 10/15/2022 |
| 88160Q-AM-5 | ANDEAVOR LOGIS LP/CORP CO.GUARNT | | | 1 | 2FE | 2,375,750 | 103.2500 | 2,297,313 | 2,225,000 | 2,321,350 | | (26,001) | | | 6.375 | 4.949 | MN | 23,641 | 141,844 | 11/07/2016 | 05/01/2024 |
| 88160Q-AN-3 | ANDEAVOR LOGIS LP/CORP CO.GUARNT | | | 1 | 2FE | 25,260,000 | 101.8250 | 25,456,334 | 25,000,000 | 25,181,617 | | (39,689) | | | 5.250 | 5.049 | JJ | 605,208 | 1,312,500 | 12/01/2016 | 01/15/2025 |
| 881685-BB-6 | TEXACO CAPITAL INC CO.GUARNT | | | | 1FE | 1,566,350 | 143.1050 | 1,788,813 | 1,250,000 | 1,479,618 | | (10,694) | | | 8.000 | 6.003 | FA | 41,667 | 100,000 | 05/09/2008 | 08/01/2032 |
| 882384-AB-6 | TEXAS EASTERN TRANSMISSI SR UNSEC | | | 1 | 2FE | 4,480,335 | 100.7840 | 4,535,290 | 4,500,000 | 4,495,571 | | 2,178 | | | 4.125 | 4.179 | JD | 15,469 | 185,625 | 12/01/2010 | 12/01/2020 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 882389-CC-1 | TEXAS EASTERN TRANSMISSI SR UNSEC | | | 1 | 2FE | 22,133,539 | 120.8000 | 26,576,000 | 22,000,000 | 22,092,532 | | (4,371) | | | 7.000 | 6.950 | JJ | 710,111 | 1,540,000 | 01/03/2005 | 07/15/2032 |
| 882440-AN-0 | TEXAS GAS TRANSMISSION SR UNSEC | | | 1 | 2FE | 17,381,700 | 108.7310 | 16,309,650 | 15,000,000 | 16,262,467 | | (110,513) | | | 7.250 | 5.977 | JJ | 501,458 | 1,087,500 | 03/31/2004 | 07/15/2027 |
| 882508-AW-4 | TEXAS INSTRUMENTS INC SR UNSEC | | | 1 | 1FE | 48,840,354 | 96.0920 | 47,853,816 | 49,800,000 | 49,354,541 | | 96,303 | | | 2.250 | 2.469 | MN | 186,750 | 1,120,500 | 05/01/2013 | 05/01/2023 |
| 882508-BD-5 | TEXAS INSTRUMENTS INC SR UNSEC | | | 1 | 1FE | 24,889,000 | 99.9320 | 24,983,032 | 25,000,000 | 24,890,477 | | 1,477 | | | 4.150 | 4.176 | MN | 132,569 | 541,806 | 04/30/2018 | 05/15/2048 |
| 88307*-AA-3 | TEXOMA WIND-LLC | | | 4 | 2FE | 101,074,664 | 97.4370 | 98,484,120 | 101,074,664 | 101,074,664 | | | | | 4.120 | 4.120 | JD | 11,567 | 4,164,276 | 02/08/2017 | 06/30/2034 |
| 883203-BT-7 | TEXTRON INC SR UNSEC | | | 1 | 2FE | 7,986,880 | 100.5180 | 8,041,440 | 8,000,000 | 7,995,720 | | 1,868 | | | 3.650 | 3.676 | MS | 97,333 | 292,000 | 01/23/2014 | 03/01/2021 |
| 883203-BU-4 | TEXTRON INC SR UNSEC | | | 1 | 2FE | 10,005,050 | 102.1990 | 10,245,450 | 10,025,000 | 10,013,979 | | 1,868 | | | 4.300 | 4.324 | MS | 143,692 | 431,075 | 01/23/2014 | 03/01/2024 |
| 883203-BV-2 | TEXTRON INC SR UNSEC | | | 1 | 2FE | 41,529,867 | 97.5170 | 40,372,027 | 41,400,000 | 41,477,701 | | (12,029) | | | 3.875 | 3.838 | MS | 534,750 | 1,604,250 | 06/23/2015 | 03/01/2025 |
| 883203-BW-0 | TEXTRON INC SR UNSEC | | | 1 | 2FE | 669,884 | 97.7630 | 659,902 | 675,000 | 671,120 | | 455 | | | 4.000 | 4.093 | MS | 7,950 | 27,000 | 03/04/2016 | 03/15/2026 |
| 883203-BY-6 | TEXTRON INC SR UNSEC | | | 1 | 2FE | 13,407,752 | 92.7180 | 12,452,075 | 13,430,000 | 13,410,026 | | 1,854 | | | 3.375 | 3.394 | MS | 151,088 | 438,154 | 10/12/2017 | 03/01/2028 |
| 883556-AT-9 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 7,996,800 | 102.2670 | 8,181,360 | 8,000,000 | 7,999,492 | | 362 | | | 4.700 | 4.705 | MN | 62,667 | 376,000 | 04/20/2010 | 05/01/2020 |
| 883556-AX-0 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 23,844,720 | 102.2010 | 24,528,240 | 24,000,000 | 23,960,396 | | 17,049 | | | 4.500 | 4.581 | MS | 360,000 | 1,080,000 | 02/14/2011 | 03/01/2021 |
| 883556-AZ-5 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 19,033,576 | 100.2900 | 19,125,303 | 19,070,000 | 19,059,146 | | 3,879 | | | 3.600 | 3.623 | FA | 259,352 | 686,520 | 08/09/2011 | 08/15/2021 |
| 883556-BC-5 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 36,401,681 | 97.9940 | 35,885,574 | 36,620,000 | 36,519,891 | | 22,854 | | | 3.150 | 3.223 | JJ | 531,906 | 1,153,530 | 12/15/2014 | 01/15/2023 |
| 883556-BF-8 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 17,541,228 | 101.2910 | 17,801,897 | 17,575,000 | 17,557,076 | | 3,104 | | | 4.150 | 4.172 | FA | 303,901 | 729,363 | 12/19/2013 | 02/01/2024 |
| 883556-BH-4 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 9,114,180 | 99.5700 | 9,075,774 | 9,115,000 | 9,114,483 | | 155 | | | 3.300 | 3.302 | FA | 113,634 | 300,795 | 11/06/2014 | 02/15/2022 |
| 883556-BM-3 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 5,417,297 | 98.5770 | 5,347,811 | 5,425,000 | 5,419,385 | | 697 | | | 3.650 | 3.667 | JD | 8,801 | 198,013 | 11/30/2015 | 12/15/2025 |
| 883556-BR-2 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 52,051,165 | 92.3340 | 48,959,877 | 53,025,000 | 52,186,596 | | 70,088 | | | 2.950 | 3.181 | MS | 443,201 | 1,479,794 | 08/14/2018 | 09/19/2026 |
| 883556-BX-9 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 16,651,368 | 92.9900 | 15,599,089 | 16,775,000 | 16,666,148 | | 10,764 | | | 3.200 | 3.287 | FA | 202,791 | 538,291 | 08/10/2017 | 08/15/2027 |
| 883556-BY-7 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 32,193,450 | 92.6810 | 30,584,654 | 33,000,000 | 32,205,403 | | 10,225 | | | 4.100 | 4.245 | FA | 511,133 | 1,150,619 | 06/13/2018 | 08/15/2047 |
| 88579Y-AF-8 | 3M COMPANY SR UNSEC | | | | 1FE | 49,257,500 | 96.6600 | 48,330,000 | 50,000,000 | 49,723,019 | | 75,749 | | | 2.000 | 2.166 | JD | 13,889 | 1,000,000 | 06/21/2012 | 06/26/2022 |
| 88579Y-AH-4 | 3M COMPANY SR UNSEC | | | 1 | 1FE | 48,470,000 | 97.4160 | 48,708,000 | 50,000,000 | 48,602,488 | | 30,940 | | | 3.875 | 4.052 | JD | 86,111 | 1,937,500 | 05/29/2014 | 06/15/2044 |
| 887317-AW-5 | WARNER MEDIA LLC CO.GUARNT | | | 1 | 2FE | 53,921,608 | 94.7550 | 52,351,953 | 55,250,000 | 54,103,617 | | 94,540 | | | 3.600 | 3.961 | JJ | 917,150 | 1,624,500 | 06/29/2018 | 07/15/2025 |
| 88732J-AJ-7 | TIME WARNER CABLE LLC SR SEC | | | 1 | 2FE | 19,871,200 | 102.7210 | 20,544,237 | 20,000,000 | 19,895,073 | | 2,884 | | | 6.550 | 6.600 | MN | 218,333 | 1,310,000 | 11/05/2007 | 05/01/2037 |
| 88732J-AU-2 | TIME WARNER CABLE LLC SR SEC | | | 1 | 2FE | 19,086,242 | 101.7120 | 19,986,468 | 19,650,000 | 19,161,705 | | 10,552 | | | 6.750 | 6.980 | JD | 58,950 | 1,326,375 | 06/24/2009 | 06/15/2039 |
| 88732J-AY-4 | TIME WARNER CABLE LLC SR SEC | | | 1 | 2FE | 14,699,700 | 94.3580 | 14,153,629 | 15,000,000 | 14,737,482 | | 5,686 | | | 5.875 | 6.020 | MN | 112,604 | 881,250 | 11/09/2010 | 11/15/2040 |
| 88732J-BB-3 | TIME WARNER CABLE LLC SR SEC | | | 1 | 2FE | 2,209,860 | 88.4820 | 1,990,852 | 2,250,000 | 2,214,515 | | 761 | | | 5.500 | 5.624 | MS | 41,250 | 123,750 | 09/07/2011 | 09/01/2041 |
| 88732J-BD-9 | TIME WARNER CABLE LLC SR SEC | | | 1 | 2FE | 9,439,255 | 80.4850 | 7,646,082 | 9,500,000 | 9,446,797 | | 1,230 | | | 4.500 | 4.539 | MS | 125,875 | 427,500 | 08/09/2012 | 09/15/2042 |
| 887389-AJ-3 | TIMKEN CO SR UNSEC | | | 1 | 2FE | 34,392,415 | 99.7110 | 34,649,670 | 34,750,000 | 34,518,292 | | 35,784 | | | 3.875 | 4.008 | MS | 448,854 | 1,346,563 | 08/13/2014 | 09/01/2024 |
| 889175-BE-4 | TOLEDO EDISON COMPANY 1ST MORTG | | | 1 | 2FE | 1,676,690 | 105.0300 | 1,764,502 | 1,680,000 | 1,679,457 | | 376 | | | 7.250 | 7.276 | MN | 20,300 | 121,800 | 04/21/2009 | 05/01/2020 |
| 88947E-AS-9 | TOLL BROS FINANCE CORP CO.GUARNT | | | 2 | 3FE | 9,250,000 | 90.5000 | 9,050,000 | 10,000,000 | 9,255,780 | | 5,780 | | | 4.875 | 6.037 | MS | 143,542 | | 12/13/2018 | 03/15/2027 |
| 88947E-AT-7 | TOLL BROS FINANCE CORP CO.GUARNT | | | 2 | 3FE | 3,648,750 | 85.5000 | 3,420,000 | 4,000,000 | 3,654,414 | | 5,664 | | | 4.350 | 5.568 | FA | 65,733 | | 12/19/2018 | 02/15/2028 |
| 89054X-AB-1 | TOPAZ SOLAR FARMS LLC SR SEC | | | 1 | 2FE | 5,794,691 | 90.9140 | 5,268,206 | 5,794,691 | 5,794,691 | | | | | 4.875 | 4.875 | MS | 71,407 | 282,491 | 04/10/2013 | 09/30/2039 |
| 89147L-E*-7 | TORTOISE ENERGY INFRAST CORP O-SR-UNSEC | | | 1 | 1FE | 6,000,000 | 100.9840 | 6,059,040 | 6,000,000 | 6,000,000 | | | | | 3.780 | 3.780 | MS | 59,220 | 226,800 | 09/27/2013 | 09/27/2020 |
| 89147L-E@-5 | TORTOISE ENERGY INFRAST CORP P-SR-UNSEC | | | 1 | 1FE | 6,000,000 | 103.4340 | 6,206,040 | 6,000,000 | 6,000,000 | | | | | 4.390 | 4.390 | MS | 68,777 | 263,400 | 09/27/2013 | 09/27/2023 |
| 89147L-F#-2 | TORTOISE ENERGY INFRAST CORP T-SR-UNSEC | | | 1 | 1FE | 5,000,000 | 102.4250 | 5,121,250 | 5,000,000 | 5,000,000 | | | | | 4.160 | 4.160 | JJ | 91,867 | 208,000 | 01/22/2014 | 01/22/2024 |
| 89147L-K#-6 | TORTOISE ENERGY CAPITAL CORP. SR | | | | 1FE | 2,152,400 | 102.4660 | 2,049,320 | 2,000,000 | 2,084,815 | | (15,798) | | | 4.160 | 3.215 | MN | 9,476 | 83,200 | 06/23/2014 | 11/20/2023 |
| 89147L-K*-0 | TORTOISE ENERGY CAPITAL CORP. SR | | | | 1FE | 8,600,800 | 102.6730 | 8,213,840 | 8,000,000 | 8,291,088 | | (72,330) | | | 4.210 | 3.169 | MS | 87,942 | 336,800 | 06/23/2014 | 09/27/2022 |
| 891906-AC-3 | TOTAL SYSTEM SERVICES IN SR UNSEC | | | 1 | 2FE | 14,959,500 | 100.8250 | 15,123,680 | 15,000,000 | 14,969,166 | | 3,478 | | | 4.800 | 4.834 | AO | 180,000 | 720,000 | 03/14/2016 | 04/01/2026 |
| 891906-AD-1 | TOTAL SYSTEM SERVICES IN SR UNSEC | | | 1 | 2FE | 28,984,928 | 99.9770 | 29,043,190 | 29,050,000 | 29,019,650 | | 12,699 | | | 3.800 | 3.849 | AO | 275,975 | 1,103,900 | 03/14/2016 | 04/01/2021 |
| 891906-AF-6 | TOTAL SYSTEM SERVICES IN SR UNSEC | | | 1 | 2FE | 31,706,386 | 98.1930 | 31,274,367 | 31,850,000 | 31,712,079 | | 5,693 | | | 4.450 | 4.507 | JD | 118,110 | 787,403 | 10/09/2018 | 06/01/2028 |
| 89233P-5F-9 | TOYOTA MOTOR CREDIT CORP SR UNSEC | | | 1 | 1FE | 49,874,000 | 100.7390 | 50,369,719 | 50,000,000 | 49,961,647 | | 13,331 | | | 3.400 | 3.430 | MS | 500,556 | 1,700,000 | 09/08/2011 | 09/15/2021 |
| 89233P-5T-9 | TOYOTA MOTOR CREDIT CORP SR UNSEC | | | 1 | 1FE | 49,814,500 | 100.3980 | 50,199,000 | 50,000,000 | 49,937,176 | | 19,389 | | | 3.300 | 3.344 | JJ | 774,583 | 1,650,000 | 01/09/2012 | 01/12/2022 |
| 893574-AB-9 | TRANSCONT GAS PIPE LINE SR UNSEC | | | 1 | 2FE | 34,774,428 | 102.7060 | 35,947,100 | 35,000,000 | 34,802,260 | | 4,363 | | | 5.400 | 5.444 | FA | 714,000 | 1,890,000 | 08/10/2011 | 08/15/2041 |
| 893574-AF-0 | TRANSCONT GAS PIPE CORP SR UNSEC | | | 1 | 2FE | 8,899,137 | 92.1760 | 8,226,708 | 8,925,000 | 8,902,483 | | 530 | | | 4.450 | 4.467 | FA | 165,484 | 397,163 | 07/13/2012 | 08/01/2042 |
| 893647-AW-7 | TRANSDIGM INC CO.GUARNT | | | 2 | 4FE | 5,081,250 | 97.6250 | 4,881,250 | 5,000,000 | 5,063,372 | | (17,878) | | | 6.000 | 5.132 | JJ | 138,333 | | 07/13/2018 | 07/15/2022 |
| 893647-AX-5 | TRANSDIGM INC CO.GUARNT | | | 1 | 4FE | 5,062,500 | 97.2500 | 4,862,500 | 5,000,000 | 5,028,989 | | (10,248) | | | 6.500 | 6.249 | JJ | 149,861 | 325,000 | 06/08/2015 | 07/15/2024 |
| 89389D-A*-6 | TRANSPORTATION INSIGHT-LLC SR-UNSEC | | | | 5 | 30,304,066 | 100.0000 | 30,891,566 | 30,891,566 | 30,329,477 | | 25,412 | | | 11.000 | 11.556 | MJSD | 9,439 | 828,603 | 12/18/2018 | 08/30/2025 |
| 89417E-AD-1 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 11,837,760 | 124.0230 | 14,882,760 | 12,000,000 | 11,869,352 | | 3,649 | | | 6.250 | 6.351 | JD | 33,333 | 750,000 | 05/23/2007 | 06/15/2037 |
| 89417E-AF-6 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 11,449,400 | 101.2480 | 11,643,520 | 11,500,000 | 11,497,247 | | 6,341 | | | 5.900 | 5.959 | JD | 54,657 | 678,500 | 05/28/2009 | 06/02/2019 |
| 89417E-AG-4 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 7,992,800 | 101.5230 | 8,121,838 | 8,000,000 | 7,998,465 | | 794 | | | 3.900 | 3.911 | MN | 52,000 | 312,000 | 10/27/2010 | 11/01/2020 |
| 89417E-AH-2 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 27,893,720 | 114.7480 | 32,129,451 | 28,000,000 | 27,907,119 | | 2,027 | | | 5.350 | 5.375 | MN | 249,667 | 1,498,000 | 02/15/2011 | 11/01/2040 |
| 89417E-AJ-8 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 36,705,056 | 103.8210 | 38,206,033 | 36,800,000 | 36,714,138 | | 1,850 | | | 4.600 | 4.616 | FA | 705,333 | 1,692,800 | 07/25/2013 | 08/01/2043 |
| 89417E-AK-5 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 13,627,572 | 100.7310 | 13,830,417 | 13,730,000 | 13,633,603 | | 1,891 | | | 4.300 | 4.345 | FA | 206,637 | 590,390 | 08/19/2015 | 08/25/2045 |
| 89417E-AL-3 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 33,365,286 | 91.9540 | 30,127,811 | 32,764,000 | 33,337,972 | | (12,684) | | | 3.750 | 3.646 | MN | 156,994 | 1,228,650 | 10/13/2016 | 05/15/2046 |
| 89417E-AM-1 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 27,335,641 | 96.1290 | 25,642,406 | 26,675,000 | 27,317,810 | | (12,831) | | | 4.000 | 3.858 | MN | 91,881 | 1,067,000 | 07/12/2017 | 05/30/2047 |
| 89417E-AN-9 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 993,640 | 97.0710 | 970,709 | 1,000,000 | 993,731 | | 91 | | | 4.050 | 4.087 | MS | 12,825 | 20,250 | 02/28/2018 | 03/07/2048 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 89420G-AE-9 | TRAVELERS PPTY CASUALTY CO.GUARNT | | | 1 | 1FE | 48,140,105 | 126.1730 | 61,009,553 | 48,354,000 | 48,204,447 | | 6,000 | | | 6.375 | 6.408 | MS | 907,645 | 3,082,568 | 11/20/2008 | 03/15/2033 |
| 89566E-AD-0 | TRISTATE GEN&TRANS ASSN 1ST MORTG | | | 1 | 1FE | 30,382,790 | 118.9460 | 36,873,260 | 31,000,000 | 30,464,651 | | 11,803 | | | 6.000 | 6.146 | JD | 82,667 | 1,860,000 | 06/03/2010 | 06/15/2040 |
| 89566E-AG-3 | TRISTATE GEN&TRANS ASSN 1ST MORTG | | | 1 | 1FE | 11,171,050 | 99.5000 | 11,119,125 | 11,175,000 | 11,172,621 | | 359 | | | 3.700 | 3.704 | MN | 68,913 | 413,475 | 10/27/2014 | 11/01/2024 |
| 89566E-AH-1 | TRISTATE GEN&TRANS ASSN 1ST MORTG | | | 1 | 1FE | 24,286,224 | 101.9720 | 23,657,504 | 23,200,000 | 24,260,618 | | (20,292) | | | 4.700 | 4.398 | MN | 181,733 | 1,090,400 | 03/16/2018 | 11/01/2044 |
| 89566E-AK-4 | TRISTATE GEN&TRANS ASSN 1ST MORTG | | | 1 | 1FE | 24,449,451 | 93.4260 | 23,029,509 | 24,650,000 | 24,459,286 | | 3,594 | | | 4.250 | 4.298 | JD | 87,302 | 1,047,625 | 11/16/2016 | 06/01/2046 |
| 89566E-B@-6 | TRI-STATE GENERATION & TRANSMI B3-SR-SEC | | | 1 | 1FE | 100,000,000 | 100.1490 | 100,149,000 | 100,000,000 | 100,000,000 | | | | | 4.450 | 4.450 | AO | 1,112,500 | 4,450,000 | 10/31/2014 | 10/01/2045 |
| 896678-AD-1 | AEROQUIP-VICKERS INC SR UNSEC | | | | 1FE | 32,622,900 | 122.6220 | 40,465,260 | 33,000,000 | 32,816,768 | | 17,543 | | | 7.875 | 7.976 | JD | 216,563 | 2,598,750 | 06/28/1996 | 06/01/2026 |
| 897051-AA-6 | TRONOX INC CO.GUARNT | LS | | 1 | 4FE | 12,500,000 | 83.0000 | 10,375,000 | 12,500,000 | 12,500,000 | | | | | 6.500 | 6.500 | AO | 171,528 | 426,563 | 03/27/2018 | 04/15/2026 |
| 898361-AM-2 | AMHERST COLLEGE UNSEC | | | 1 | 1FE | 13,002,680 | 97.4210 | 12,664,730 | 13,000,000 | 13,002,029 | | (75) | | | 3.794 | 3.793 | MN | 82,203 | 493,220 | 10/04/2012 | 11/01/2042 |
| 898361-AP-5 | AMHERST COLLEGE UNSEC | | | 1 | 1FE | 3,000,000 | 101.0940 | 3,032,820 | 3,000,000 | 3,000,000 | | | | | 3.694 | 3.694 | MN | 18,470 | 110,820 | 10/03/2012 | 11/01/2032 |
| 898377-AA-4 | SMITH COLLEGE UNSEC | | | 1 | 1FE | 70,000,000 | 110.1310 | 77,091,998 | 70,000,000 | 70,000,000 | | | | | 4.620 | 4.620 | JJ | 1,617,000 | 3,234,000 | 06/23/2015 | 07/01/2045 |
| 89837R-AB-8 | DARTMOUTH COLLEGE UNSEC | | | 1 | 1FE | 10,474,800 | 100.0280 | 10,502,940 | 10,500,000 | 10,477,810 | | 563 | | | 4.000 | 4.014 | JD | 35,000 | 420,000 | 01/26/2012 | 06/01/2042 |
| 89837R-AC-6 | DARTMOUTH COLLEGE UNSEC | | | 1 | 1FE | 30,209,947 | 98.3020 | 30,285,863 | 30,809,000 | 30,274,944 | | 12,481 | | | 3.760 | 3.869 | JD | 96,535 | 1,158,418 | 08/19/2015 | 06/01/2043 |
| 898384-AA-0 | TRUSTEES OF UNION COLL UNSEC | | | 1 | 1FE | 12,788,528 | 112.8230 | 13,764,406 | 12,200,000 | 12,743,336 | | (10,629) | | | 5.450 | 5.131 | MN | 84,959 | 664,900 | 04/14/2014 | 11/15/2043 |
| 898384-AQ-5 | TRUSTEES OF UNION COLL UNSEC | | | 1 | 1FE | 4,000,000 | 104.0400 | 4,161,600 | 4,000,000 | 4,000,000 | | | | | 4.877 | 4.877 | JJ | 97,540 | 195,080 | 06/17/2015 | 07/01/2035 |
| 89838L-AF-1 | TRUSTEES OF BOSTON COLL UNSEC | | | 4 | 1FE | 74,437,349 | 99.5930 | 74,196,785 | 74,500,000 | 74,438,819 | | 1,134 | | | 3.993 | 3.998 | JJ | 1,487,393 | 2,974,785 | 01/31/2017 | 07/01/2047 |
| 898380-AA-1 | BOSTON UNIVERSITY SECURED | | | 2 | 1FE | 16,900,000 | 100.4580 | 16,977,415 | 16,900,000 | 16,900,000 | | | | | 4.061 | 4.061 | AO | 255,459 | | 08/15/2018 | 10/01/2048 |
| 90131H-AE-5 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 2FE | 6,797,297 | 100.9130 | 6,862,084 | 6,800,000 | 6,798,440 | | 242 | | | 3.700 | 3.705 | MS | 74,082 | 251,600 | 09/10/2014 | 09/15/2024 |
| 90131H-AP-0 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 2FE | 56,537,385 | 103.5880 | 58,009,280 | 56,000,000 | 56,104,843 | | (60,389) | | | 5.650 | 5.528 | FA | 1,195,289 | 3,164,000 | 09/01/2009 | 08/15/2020 |
| 90131H-AR-6 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 2FE | 20,125,535 | 98.8040 | 19,760,886 | 20,000,000 | 20,052,421 | | (13,224) | | | 3.000 | 2.925 | MS | 176,667 | 600,000 | 10/02/2012 | 09/15/2022 |
| 90131H-AY-1 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | | 2FE | 7,000,000 | 123.8870 | 8,672,090 | 7,000,000 | 7,000,000 | | | | | 7.430 | 7.430 | AO | 130,025 | 520,100 | 09/26/1996 | 10/01/2026 |
| 90131H-AZ-8 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | | 2FE | 16,070,229 | 124.6790 | 18,681,901 | 14,984,000 | 15,596,490 | | (47,165) | | | 7.125 | 6.528 | AO | 246,143 | 1,067,610 | 03/29/2004 | 04/08/2028 |
| 90131H-BD-6 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | | 2FE | 21,180,956 | 126.5450 | 26,574,365 | 21,000,000 | 21,127,712 | | (5,386) | | | 6.550 | 6.484 | MS | 405,008 | 1,375,500 | 01/03/2005 | 03/15/2033 |
| 90131H-BF-1 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | | 2FE | 72,630,440 | 121.6970 | 87,621,649 | 72,000,000 | 72,471,033 | | (17,362) | | | 6.200 | 6.135 | JD | 198,400 | 4,464,000 | 04/18/2005 | 12/15/2034 |
| 90131H-BG-9 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 2FE | 8,007,130 | 124.8780 | 9,990,240 | 8,000,000 | 8,005,525 | | (178) | | | 6.400 | 6.393 | JD | 22,756 | 512,000 | 06/15/2006 | 12/15/2035 |
| 90131H-BK-0 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 2FE | 20,232,395 | 122.7850 | 24,557,000 | 20,000,000 | 20,186,588 | | (5,522) | | | 6.150 | 6.065 | MS | 410,000 | 1,230,000 | 02/27/2007 | 03/01/2037 |
| 90131H-BW-4 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 2FE | 9,776,998 | 100.6670 | 9,865,409 | 9,800,000 | 9,783,416 | | 2,112 | | | 3.700 | 3.728 | AO | 76,549 | 362,600 | 01/12/2016 | 10/15/2025 |
| 90131H-CB-9 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 2FE | 5,664,359 | 98.1020 | 5,567,282 | 5,675,000 | 5,666,200 | | 960 | | | 3.375 | 3.398 | MN | 24,473 | 191,531 | 03/23/2017 | 11/15/2026 |
| 90226#-AA-3 | 2014 REPLACEMENT POWER STATUTO A-SR-SEC | | | 1 | 1FE | 35,046,378 | 100.6340 | 35,268,572 | 35,046,378 | 35,046,378 | | | | | 3.850 | 3.883 | MON | 3,748 | 1,352,784 | 01/13/2015 | 05/31/2029 |
| 902494-AX-1 | TYSON FOODS INC CO.GUARNT | | | 1 | 2FE | 19,216,404 | 99.4130 | 19,161,780 | 19,275,000 | 19,239,394 | | 5,547 | | | 3.950 | 3.987 | FA | 287,626 | 761,363 | 08/05/2014 | 08/15/2024 |
| 902494-AZ-6 | TYSON FOODS INC CO.GUARNT | | | 1 | 2FE | 2,899,594 | 96.9190 | 2,810,651 | 2,900,000 | 2,899,682 | | 13 | | | 4.875 | 4.876 | FA | 53,408 | 141,375 | 08/05/2014 | 08/15/2034 |
| 902494-BC-6 | TYSON FOODS INC SR UNSEC | | | 1 | 2FE | 30,527,132 | 93.1820 | 28,327,445 | 30,400,000 | 30,509,813 | | (11,607) | | | 3.550 | 3.498 | JD | 86,936 | 1,079,200 | 06/16/2017 | 06/02/2027 |
| 902691-A#-1 | UGI UTILITIES-INC. SERIES B | | | 1 | 1 | 20,000,000 | 94.5040 | 18,900,800 | 20,000,000 | 20,000,000 | | | | | 4.120 | 4.120 | MS | 208,289 | 824,000 | 09/30/2016 | 09/30/2046 |
| 902691-B*-4 | UGI UTILITIES-INC. | | | 1 | 1 | 12,000,000 | 91.8480 | 11,021,760 | 12,000,000 | 12,000,000 | | | | | 4.120 | 4.121 | AO | 83,773 | 494,400 | 10/31/2016 | 10/31/2046 |
| 902917-AH-6 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 21,753,247 | 122.7250 | 26,115,880 | 21,280,000 | 21,547,674 | | (20,358) | | | 7.000 | 6.814 | JJ | 686,871 | 1,489,600 | 01/03/2005 | 07/15/2028 |
| 903293-BE-7 | USG CORP CO.GUARNT | | | 1 | 3FE | 12,000,000 | 100.7500 | 12,090,000 | 12,000,000 | 12,000,000 | | | | | 4.875 | 4.875 | JD | 48,750 | 585,000 | 05/01/2017 | 06/01/2027 |
| 904764-AH-0 | UNILEVER CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 75,144,055 | 122.3070 | 92,351,376 | 75,508,000 | 75,207,491 | | 12,760 | | | 5.900 | 5.941 | MN | 569,246 | 4,454,972 | 02/19/2009 | 11/15/2032 |
| 904764-AK-3 | UNILEVER CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 30,968,070 | 100.2100 | 31,065,100 | 31,000,000 | 30,999,518 | | 3,875 | | | 4.800 | 4.813 | FA | 562,133 | 1,488,000 | 02/09/2009 | 02/15/2019 |
| 904764-AM-9 | UNILEVER CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 29,649,148 | 102.5450 | 30,507,160 | 29,750,000 | 29,725,044 | | 11,081 | | | 4.250 | 4.292 | FA | 495,214 | 1,264,375 | 02/07/2011 | 02/10/2021 |
| 904764-AS-6 | UNILEVER CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 21,730,222 | 97.4170 | 21,334,407 | 21,900,000 | 21,782,301 | | 15,825 | | | 3.100 | 3.191 | JJ | 284,761 | 678,900 | 08/19/2015 | 07/30/2025 |
| 904764-AY-3 | UNILEVER CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 29,538,300 | 94.9650 | 28,489,376 | 30,000,000 | 29,605,445 | | 40,897 | | | 2.900 | 3.080 | MN | 135,333 | 870,000 | 05/02/2017 | 05/05/2027 |
| 906548-BY-7 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 23,731,920 | 112.2470 | 26,939,280 | 24,000,000 | 23,814,584 | | 7,591 | | | 5.500 | 5.576 | MS | 388,667 | 1,320,000 | 03/05/2003 | 03/15/2034 |
| 906548-CG-5 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 9,970,700 | 100.2520 | 10,025,200 | 10,000,000 | 9,999,698 | | 3,503 | | | 6.700 | 6.737 | FA | 279,167 | 670,000 | 06/12/2008 | 02/01/2019 |
| 906548-CJ-9 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 19,728,394 | 97.0140 | 19,427,058 | 20,025,000 | 19,757,665 | | 6,621 | | | 3.900 | 3.987 | MS | 229,954 | 780,975 | 09/04/2014 | 09/15/2042 |
| 906548-CL-4 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 14,650,395 | 92.4930 | 13,906,285 | 15,035,000 | 14,675,992 | | 7,406 | | | 3.650 | 3.791 | AO | 115,853 | 548,778 | 06/08/2015 | 04/15/2045 |
| 907818-BY-3 | UNION PACIFIC CORP SR UNSEC | | | | 1FE | 6,015,608 | 123.1220 | 6,156,100 | 5,000,000 | 5,545,174 | | (45,016) | | | 7.125 | 5.579 | FA | 148,438 | 356,250 | 01/03/2005 | 02/01/2028 |
| 907818-CF-3 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 51,797,660 | 120.8130 | 60,249,443 | 49,870,000 | 50,988,779 | | (78,436) | | | 6.625 | 6.319 | FA | 1,376,620 | 3,303,888 | 04/20/2004 | 02/01/2029 |
| 907818-CS-5 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 48,648,358 | 113.3650 | 56,476,176 | 49,818,000 | 48,999,812 | | 35,549 | | | 5.375 | 5.540 | JD | 223,143 | 2,677,718 | 11/15/2006 | 06/01/2033 |
| 907818-CX-4 | UNION PACIFIC CORP SR UNSEC | LS | | 1 | 1FE | 9,956,200 | 119.5270 | 11,952,700 | 10,000,000 | 9,965,195 | | 1,002 | | | 6.150 | 6.182 | MN | 102,500 | 615,000 | 04/13/2007 | 05/01/2037 |
| 907818-DB-1 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 4,990,850 | 100.1560 | 5,007,800 | 5,000,000 | 4,999,947 | | 1,365 | | | 7.875 | 7.904 | JJ | 181,563 | 393,750 | 10/02/2008 | 01/15/2019 |
| 907818-DD-7 | UNION PACIFIC CORP SR UNSEC | LS | | 1 | 1FE | 14,941,050 | 103.3380 | 15,500,700 | 15,000,000 | 14,992,004 | | 6,688 | | | 6.125 | 6.175 | FA | 347,083 | 918,750 | 02/17/2009 | 02/15/2020 |
| 907818-DG-0 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 29,857,500 | 101.6240 | 30,487,200 | 30,000,000 | 29,966,740 | | 15,002 | | | 4.000 | 4.056 | FA | 500,000 | 1,200,000 | 07/28/2010 | 02/01/2021 |
| 907818-DJ-4 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 28,085,882 | 103.3710 | 29,615,792 | 28,650,000 | 28,161,598 | | 11,574 | | | 4.750 | 4.875 | MS | 400,702 | 1,360,875 | 08/04/2011 | 09/15/2041 |
| 907818-DL-9 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 6,791,976 | 96.9030 | 6,589,398 | 6,800,000 | 6,793,004 | | 170 | | | 4.300 | 4.307 | JD | 12,996 | 292,400 | 06/06/2012 | 06/15/2042 |
| 907818-DM-7 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 6,096,523 | 98.1360 | 5,986,309 | 6,100,000 | 6,098,607 | | 320 | | | 2.950 | 2.956 | JJ | 82,977 | 179,950 | 06/06/2012 | 01/15/2023 |
| 907818-DU-9 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 34,935,321 | 102.7010 | 35,894,000 | 34,950,000 | 34,939,698 | | 212 | | | 4.750 | 4.752 | JD | 73,783 | 1,660,125 | 10/22/2013 | 12/15/2043 |
| 907818-DV-7 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 6,748,796 | 100.8580 | 6,858,349 | 6,800,000 | 6,771,704 | | 4,828 | | | 3.750 | 3.839 | MS | 75,083 | 255,000 | 01/07/2014 | 03/15/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 907818-DX-3 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 6,757,364 | 104.6700 | 7,117,560 | 6,800,000 | 6,760,609 | | 768 | | | 4.850 | 4.890 | JD | 14,658 | 329,800 | 01/07/2014 | 06/15/2044 |
| 907818-EB-0 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 22,651,487 | 87.6090 | 20,458,567 | 23,352,000 | 22,746,715 | | 26,901 | | | 3.375 | 3.586 | FA | 328,388 | 788,130 | 05/13/2015 | 02/01/2035 |
| 907818-EJ-3 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 12,335,250 | 92.4270 | 11,553,375 | 12,500,000 | 12,343,668 | | 3,078 | | | 4.050 | 4.127 | MS | 168,750 | 506,250 | 02/25/2016 | 03/01/2046 |
| 907818-EQ-7 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 5,944,110 | 89.4770 | 5,323,864 | 5,950,000 | 5,944,356 | | 200 | | | 3.600 | 3.607 | MS | 63,070 | 211,820 | 09/12/2017 | 09/15/2037 |
| 907834-AG-0 | ANADARKO HOLDING CO SR UNSEC | | | 1 | 2FE | 5,802,228 | 109.0510 | 5,452,550 | 5,000,000 | 5,444,226 | | (34,647) | | | 7.150 | 5.902 | MN | 45,681 | 357,500 | 04/30/2004 | 05/15/2028 |
| 908594-AB-0 | UNION TANK CAR CO INC SR-UNSEC | | | 1 | 1FE | 3,181,818 | 100.9700 | 3,212,682 | 3,181,818 | 3,181,818 | | | | | 5.640 | 5.640 | JD | 14,955 | 179,455 | 05/27/2004 | 06/01/2019 |
| 908594-AC-8 | UNION TANK CAR CO INC SR-UNSEC | | | 1 | 1FE | 3,636,364 | 102.0350 | 3,710,364 | 3,636,364 | 3,636,364 | | | | | 4.710 | 4.710 | MN | 21,885 | 171,273 | 06/07/2005 | 05/15/2020 |
| 90964*-AG-0 | UNITED BOTTLING MGMT CO-LLC | | | | 2PL | 21,000,000 | 97.3460 | 20,442,660 | 21,000,000 | 21,000,000 | | | | | 3.990 | 3.990 | JD | 23,275 | 837,900 | 12/21/2016 | 12/21/2026 |
| 90964*-AH-8 | UNITED BOTTLING MGMT CO-LLC | | | | 2PL | 34,000,000 | 94.7080 | 32,200,720 | 34,000,000 | 34,000,000 | | | | | 4.240 | 4.240 | JD | 40,044 | 1,441,600 | 12/21/2016 | 12/21/2031 |
| 910047-AH-2 | UNITED CONTINENTAL HLDGS CO.GUARNT | LS | | | 3FE | 2,556,250 | 97.0000 | 2,425,000 | 2,500,000 | 2,546,482 | | (7,912) | | | 5.000 | 4.586 | FA | 52,083 | 125,000 | 09/27/2017 | 02/01/2024 |
| 910047-AJ-8 | UNITED CONTINENTAL HLDGS CO.GUARNT | | | | 3FE | 10,850,000 | 96.5000 | 10,470,250 | 10,850,000 | 10,850,000 | | | | | 4.250 | 4.250 | AO | 115,281 | 463,687 | 09/27/2017 | 10/01/2022 |
| 910637-T@-6 | THE UNITED ILLUMINATING CO F-SR-UNSEC | | | 1 | 1 | 17,000,000 | 98.7100 | 16,780,700 | 17,000,000 | 17,000,000 | | | | | 3.950 | 3.950 | AO | 123,108 | 671,500 | 10/25/2013 | 10/25/2023 |
| 910637-U*-6 | THE UNITED ILLUMINATING CO SR-UNSEC | | | | 1Z | 20,000,000 | 99.0260 | 19,805,200 | 20,000,000 | 20,000,000 | | | | | 4.070 | 4.070 | AO | 196,717 | | 10/04/2018 | 10/04/2028 |
| 911312-AN-6 | UNITED PARCEL SERVICE SR UNSEC | | | 1 | 1FE | 46,308,190 | 106.2050 | 49,916,350 | 47,000,000 | 46,409,455 | | 14,682 | | | 4.875 | 4.970 | MN | 292,771 | 2,291,250 | 11/09/2010 | 11/15/2040 |
| 911312-AQ-9 | UNITED PARCEL SERVICE SR UNSEC | | | 1 | 1FE | 28,561,962 | 97.8980 | 27,998,961 | 28,600,000 | 28,584,682 | | 3,856 | | | 2.450 | 2.465 | AO | 175,175 | 700,700 | 09/24/2012 | 10/01/2022 |
| 911312-AR-7 | UNITED PARCEL SERVICE SR UNSEC | | | 1 | 1FE | 29,007,625 | 89.5550 | 26,194,738 | 29,250,000 | 29,039,022 | | 5,484 | | | 3.625 | 3.671 | AO | 265,078 | 1,060,313 | 09/25/2012 | 10/01/2042 |
| 911312-AZ-9 | UNITED PARCEL SERVICE SR UNSEC | | | 1 | 1FE | 30,704,850 | 86.2830 | 26,747,586 | 31,000,000 | 30,718,181 | | 5,942 | | | 3.400 | 3.451 | MN | 134,678 | 1,054,000 | 10/26/2016 | 11/15/2046 |
| 911312-BN-5 | UNITED PARCEL SERVICE SR UNSEC | | | 2 | 1FE | 23,341,960 | 90.3630 | 22,590,731 | 25,000,000 | 23,354,719 | | 12,759 | | | 3.750 | 4.143 | MN | 119,792 | 468,750 | 08/28/2018 | 11/15/2047 |
| 911365-BC-7 | UNITED RENTALS NORTH AM SECURED | | | 1 | 3FE | 48,000,000 | 98.1250 | 47,100,000 | 48,000,000 | 48,000,000 | | | | | 4.625 | 4.625 | JJ | 1,023,667 | 2,220,000 | 03/12/2015 | 07/15/2023 |
| 911365-BE-3 | UNITED RENTALS NORTH AM CO.GUARNT | | | 1 | 3FE | 3,825,000 | 94.2500 | 3,605,063 | 3,825,000 | 3,825,000 | | | | | 5.875 | 5.875 | MS | 66,167 | 224,719 | 04/29/2016 | 09/15/2026 |
| 911365-BF-0 | UNITED RENTALS NORTH AM CO.GUARNT | | | 1 | 3FE | 11,546,250 | 92.7500 | 10,666,250 | 11,500,000 | 11,535,970 | | (4,494) | | | 5.500 | 5.443 | FA | 238,944 | 632,500 | 10/27/2016 | 05/15/2027 |
| 911365-BG-8 | UNITED RENTALS NORTH AM CO.GUARNT | | | 1 | 3FE | 23,017,211 | 87.7500 | 20,182,500 | 23,000,000 | 23,015,499 | | (1,713) | | | 4.875 | 4.864 | JJ | 517,021 | 1,040,271 | 12/07/2017 | 01/15/2028 |
| 911365-BH-6 | UNITED RENTALS NORTH AM CO.GUARNT | | | 1 | 3FE | 3,325,000 | 89.2500 | 2,967,563 | 3,325,000 | 3,325,000 | | | | | 4.625 | 4.625 | AO | 32,465 | 153,781 | 09/08/2017 | 10/15/2025 |
| 911365-BK-9 | UNITED RENTALS NORTH AM CO.GUARNT | | | 2 | 3FE | 15,000,000 | 98.5000 | 14,775,000 | 15,000,000 | 15,000,000 | | | | | 6.500 | 6.500 | JD | 165,208 | | 10/25/2018 | 12/15/2026 |
| 91159H-HC-7 | US BANCORP SR UNSEC | | | 1 | 1FE | 13,115,813 | 99.3680 | 13,042,050 | 13,125,000 | 13,121,806 | | 937 | | | 3.000 | 3.008 | MS | 115,938 | 393,750 | 02/28/2012 | 03/15/2022 |
| 91159H-HG-8 | US BANCORP SR UNSEC | | | 1 | 1FE | 13,710,177 | 101.5440 | 13,936,914 | 13,725,000 | 13,716,794 | | 1,443 | | | 3.700 | 3.713 | JJ | 213,004 | 507,825 | 01/27/2014 | 01/30/2024 |
| 91159H-HM-5 | US BANCORP SUBORD | | | 1 | 1FE | 13,939,259 | 94.7360 | 13,215,713 | 13,950,000 | 13,941,832 | | 980 | | | 3.100 | 3.109 | AO | 76,880 | 432,450 | 04/21/2016 | 04/27/2026 |
| 91159H-HN-3 | US BANCORP SR UNSEC | | | 1 | 1FE | 18,501,072 | 91.2480 | 18,069,891 | 19,803,000 | 18,750,004 | | 121,508 | | | 2.375 | 3.172 | JJ | 207,725 | 470,321 | 11/30/2016 | 07/22/2026 |
| 91159H-HR-4 | US BANCORP SR UNSEC | | | 1 | 1FE | 10,099,000 | 95.8520 | 9,585,178 | 10,000,000 | 10,085,587 | | (9,005) | | | 3.150 | 3.032 | AO | 56,000 | 315,000 | 06/19/2017 | 04/27/2027 |
| 91159J-AA-4 | US BANCORP SUBORD | | | 1 | 1FE | 22,506,110 | 98.6340 | 22,340,685 | 22,650,000 | 22,591,151 | | 15,482 | | | 2.950 | 3.028 | JJ | 308,103 | 668,175 | 06/04/2013 | 07/15/2022 |
| 913017-AT-6 | UNITED TECHNOLOGIES CORP SR UNSEC | | | | 2FE | 10,193,000 | 119.2440 | 11,924,400 | 10,000,000 | 10,109,782 | | (8,021) | | | 6.700 | 6.544 | FA | 279,167 | 670,000 | 05/30/2002 | 08/01/2028 |
| 913017-BA-6 | UNITED TECHNOLOGIES CORP SR UNSEC | | | 1 | 2FE | 1,134,860 | 125.8480 | 1,258,480 | 1,000,000 | 1,080,498 | | (5,093) | | | 7.500 | 6.447 | MS | 22,083 | 75,000 | 02/15/2002 | 09/15/2029 |
| 913017-BJ-7 | UNITED TECHNOLOGIES CORP SR UNSEC | | | 1 | 2FE | 58,199,450 | 105.6570 | 63,394,200 | 60,000,000 | 58,609,159 | | 50,630 | | | 5.400 | 5.618 | MN | 540,000 | 3,240,000 | 01/09/2009 | 05/01/2035 |
| 913017-BP-3 | UNITED TECHNOLOGIES CORP SR UNSEC | | | 1 | 2FE | 2,492,675 | 114.6930 | 2,867,325 | 2,500,000 | 2,494,348 | | 147 | | | 6.125 | 6.145 | JJ | 70,608 | 153,125 | 05/13/2008 | 07/15/2038 |
| 913017-BS-7 | UNITED TECHNOLOGIES CORP SR UNSEC | | | 1 | 2FE | 34,920,200 | 109.8570 | 38,449,950 | 35,000,000 | 34,935,806 | | 1,517 | | | 5.700 | 5.715 | AO | 421,167 | 1,995,000 | 02/23/2010 | 04/15/2040 |
| 913017-BT-5 | UNITED TECHNOLOGIES CORP SR UNSEC | | | 1 | 2FE | 32,328,992 | 94.3380 | 30,766,386 | 32,613,000 | 32,359,635 | | 5,957 | | | 4.500 | 4.554 | JD | 122,299 | 1,467,585 | 11/18/2015 | 06/01/2042 |
| 913017-CA-5 | UNITED TECHNOLOGIES CORP SR UNSEC | | | 1 | 2FE | 42,391,136 | 89.5540 | 37,491,641 | 41,865,000 | 42,370,761 | | (12,631) | | | 4.150 | 4.070 | MN | 222,001 | 1,737,398 | 10/19/2016 | 05/15/2045 |
| 913017-CJ-6 | UNITED TECHNOLOGIES CORP SR UNSEC | | | 1 | 2FE | 41,486,750 | 84.4200 | 35,224,245 | 41,725,000 | 41,496,463 | | 4,575 | | | 3.750 | 3.782 | MN | 260,781 | 1,564,688 | 10/27/2016 | 11/01/2046 |
| 91324P-BM-3 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 14,949,750 | 101.3180 | 15,197,700 | 15,000,000 | 14,989,493 | | 5,577 | | | 3.875 | 3.916 | AO | 122,708 | 581,250 | 10/20/2010 | 10/15/2020 |
| 91324P-BT-8 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 19,890,600 | 100.6340 | 20,126,800 | 20,000,000 | 19,964,775 | | 11,488 | | | 3.375 | 3.440 | MN | 86,250 | 675,000 | 11/07/2011 | 11/15/2021 |
| 91324P-BU-5 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 39,478,660 | 104.5820 | 41,832,800 | 40,000,000 | 39,546,554 | | 10,860 | | | 4.625 | 4.706 | MN | 236,389 | 1,850,000 | 11/08/2011 | 11/15/2041 |
| 91324P-BV-3 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 51,479,500 | 99.2000 | 49,600,000 | 50,000,000 | 50,505,703 | | (162,712) | | | 2.875 | 2.518 | MS | 423,264 | 1,437,500 | 08/03/2012 | 03/15/2022 |
| 91324P-BW-1 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 34,833,750 | 100.2810 | 35,098,218 | 35,000,000 | 34,855,148 | | 3,498 | | | 4.375 | 4.404 | MS | 450,868 | 1,531,250 | 03/23/2012 | 03/15/2042 |
| 91324P-BZ-4 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 9,659,714 | 97.8440 | 9,466,389 | 9,675,000 | 9,668,275 | | 1,520 | | | 2.750 | 2.768 | FA | 100,513 | 266,063 | 10/17/2012 | 02/15/2023 |
| 91324P-CA-8 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 45,901,549 | 95.4560 | 45,287,051 | 47,443,000 | 46,072,288 | | 32,951 | | | 3.950 | 4.141 | AO | 395,622 | 1,873,999 | 10/25/2016 | 10/15/2042 |
| 91324P-CB-6 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 702,546 | 99.7300 | 701,102 | 703,000 | 702,983 | | 82 | | | 1.625 | 1.637 | MS | 3,364 | 11,424 | 07/05/2013 | 03/15/2019 |
| 91324P-CC-4 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 14,938,950 | 98.5040 | 14,775,529 | 15,000,000 | 14,972,369 | | 6,096 | | | 2.875 | 2.922 | MS | 126,979 | 431,250 | 02/25/2013 | 03/15/2023 |
| 91324P-CD-2 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 9,864,400 | 99.3170 | 9,931,682 | 10,000,000 | 9,879,321 | | 2,780 | | | 4.250 | 4.331 | MS | 125,139 | 425,000 | 02/25/2013 | 03/15/2043 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 14,660,163 | 101.2720 | 14,886,984 | 14,700,000 | 14,672,177 | | 3,686 | | | 3.750 | 3.783 | JJ | 254,188 | 551,250 | 07/20/2015 | 07/15/2025 |
| 91324P-CV-2 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 22,744,608 | 96.5570 | 21,990,771 | 22,775,000 | 22,752,098 | | 2,292 | | | 3.100 | 3.115 | MS | 207,885 | 706,025 | 02/23/2016 | 03/15/2026 |
| 91324P-CX-8 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 16,029,360 | 99.5070 | 16,070,315 | 16,150,000 | 16,034,131 | | 2,122 | | | 4.200 | 4.244 | JJ | 312,772 | 678,300 | 12/15/2016 | 01/15/2047 |
| 91324P-CY-6 | UNITEDHEALTH GROUP INC SR UNSEC | | | | 1FE | 25,426,000 | 97.8640 | 24,466,105 | 25,000,000 | 25,364,419 | | (38,863) | | | 3.375 | 3.173 | AO | 178,125 | 843,750 | 05/03/2017 | 04/15/2027 |
| 91336R-AA-2 | UNIVAR USA INC CO.GUARNT | LS | | 1 | 4FE | 2,174,052 | 99.0000 | 2,060,190 | 2,081,000 | 2,124,778 | | (26,639) | | | 6.750 | 5.307 | JJ | 64,771 | 140,468 | 02/15/2017 | 07/15/2023 |
| 91412N-AH-3 | UNIVERSITY OF CHICAGO UNSEC | | | 1 | 1FE | 41,521,052 | 101.7860 | 40,958,686 | 40,240,000 | 41,357,178 | | (27,857) | | | 4.683 | 4.487 | AO | 471,110 | 1,884,439 | 10/03/2016 | 10/01/2042 |
| 91412N-AJ-9 | UNIVERSITY OF CHICAGO UNSEC | | | 1 | 1FE | 116,743,750 | 99.2450 | 117,237,874 | 118,130,000 | 116,856,932 | | 23,060 | | | 4.151 | 4.217 | AO | 1,225,894 | 4,900,878 | 08/24/2018 | 10/01/2045 |
| 91412N-AK-6 | UNIVERSITY OF CHICAGO UNSEC | | | 1 | 1FE | 68,069,052 | 103.4680 | 70,353,067 | 67,995,000 | 68,055,979 | | (9,540) | | | 4.411 | 4.404 | AO | 749,815 | 2,955,260 | 09/24/2018 | 10/01/2044 |
| 91417#-AA-0 | UNIVERSITY OF CHICAGO MEDICAL | | | | 1Z | 30,000,000 | 96.8770 | 29,063,100 | 30,000,000 | 30,000,000 | | | | | 4.440 | 4.440 | MN | 170,200 | 1,332,000 | 02/23/2017 | 11/15/2046 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 91481C-AB-6 | UNIVERSITY OF PENNSYLVAN SECURED | | | 1 | 1FE | 142,500,000 | 98.0000 | 139,650,000 | 142,500,000 | 142,500,000 | | | | | 4.008 | 4.008 | FA | 2,157,640 | 3,839,330 | 11/29/2017 | 08/15/2047 |
| 914906-AR-3 | UNIVISION COMMUNICATIONS SR SEC | | | 1 | 4FE | 30,257,750 | 89.7500 | 27,620,563 | 30,775,000 | 30,503,590 | | 51,952 | | | 5.125 | 5.349 | MN | 201,534 | 1,577,219 | 10/29/2013 | 05/15/2023 |
| 91630@-AB-1 | UPPER PENINSULA POWER HLDG CO B-SR-SEC | | | 1 | 3PL | 20,000,000 | 93.0870 | 18,617,400 | 20,000,000 | 20,000,000 | | | | | 5.200 | 5.200 | MS | 303,333 | 840,000 | 09/16/2014 | 09/16/2029 |
| 91630@-AC-9 | UPPER PENINSULA POWER HLDG CO C-SR-SEC | | | 1 | 3PL | 30,000,000 | 92.9370 | 27,881,100 | 30,000,000 | 30,000,000 | | | | | 5.430 | 5.430 | MS | 475,125 | 1,329,000 | 09/16/2014 | 09/16/2034 |
| 91803*-AQ-1 | UTILITIES-INC. SR-UNSEC | | | | 2Z | 60,000,000 | 99.4480 | 59,668,800 | 60,000,000 | 60,000,000 | | | | | 4.370 | 4.370 | AO | 633,650 | | 10/04/2018 | 10/04/2033 |
| 91913Y-AS-9 | VALERO ENERGY CORP SR UNSEC | | | 1 | 2FE | 49,854,500 | 95.4700 | 47,735,031 | 50,000,000 | 49,903,736 | | 13,584 | | | 3.650 | 3.685 | MS | 537,361 | 1,825,000 | 03/10/2015 | 03/15/2025 |
| 91917#-AA-5 | VALICOR ENVIRONMENTAL SERVICES 9% cash 2%pik | | | | 5 | 15,100,000 | 100.0000 | 15,100,000 | 15,100,000 | 15,100,000 | | | | | 11.000 | 11.150 | MJSD | 9,228 | 1,617,450 | 11/17/2017 | 12/01/2023 |
| 91927#-AA-3 | VALLEY 2016 LEASE TRUST-VALLEY | | | 4 | 1 | 25,962,086 | 93.9770 | 24,398,389 | 25,962,086 | 25,962,086 | | | | | 4.030 | 4.064 | MON | 81,377 | 1,038,482 | 10/25/2016 | 02/18/2043 |
| 919451-AA-2 | VALLEY CHILDREN'S HOSP SECURED | | | 2 | 1FE | 44,625,000 | 99.3140 | 44,318,873 | 44,625,000 | 44,625,000 | | | | | 4.399 | 4.399 | MS | 578,010 | 278,099 | 07/17/2018 | 03/15/2048 |
| 92047W-AB-7 | VALVOLINE INC CO.GUARNT | | | 1 | 3FE | 4,000,000 | 92.0000 | 3,680,000 | 4,000,000 | 4,000,000 | | | | | 4.375 | 4.375 | FA | 66,111 | 178,403 | 12/21/2017 | 08/15/2025 |
| 92047W-AC-5 | VALVOLINE INC CO.GUARNT | | | 1 | 3FE | 4,057,139 | 97.7500 | 3,910,000 | 4,000,000 | 4,045,381 | | (11,576) | | | 5.500 | 5.144 | JJ | 101,444 | 220,000 | 12/21/2017 | 07/15/2024 |
| 921814-AA-7 | VANDERBILT UNIV MED CNTR UNSEC | | | 2 | 1FE | 3,000,000 | 98.1200 | 2,943,600 | 3,000,000 | 3,000,000 | | | | | 4.172 | 4.172 | JJ | 62,580 | 116,468 | 07/12/2017 | 07/01/2037 |
| 92203#-AP-3 | THE VANGUARD GROUP-INC. B-SR | | | 1 | 1 | 40,000,000 | 102.3040 | 40,921,600 | 40,000,000 | 40,000,000 | | | | | 5.260 | 5.260 | FA | 753,933 | 2,104,000 | 02/22/2010 | 02/22/2020 |
| 92211W-AA-9 | VANTIV LLC/ISSUER CORP CO.GUARNT | | | 1 | 4FE | 16,575,000 | 91.4890 | 15,095,685 | 16,500,000 | 16,560,177 | | (14,552) | | | 4.375 | 4.272 | MN | 92,240 | 649,688 | 12/07/2017 | 11/15/2025 |
| 92239M-AG-6 | VECTREN UTILITY HOLDINGS CO.GUARNT | | | 1 | 1FE | 1,995,580 | 115.7920 | 2,315,840 | 2,000,000 | 1,996,662 | | 110 | | | 6.100 | 6.116 | JD | 10,167 | 122,000 | 11/16/2005 | 12/01/2035 |
| 92239M-C@-8 | VECTREN UTILITY HLDGS-INC SR-UNSEC | | | | 1 | 31,000,000 | 99.7670 | 30,927,770 | 31,000,000 | 31,000,000 | | | | | 3.720 | 3.720 | JD | 83,287 | 1,153,200 | 12/05/2013 | 12/05/2023 |
| 92239M-D*-9 | VECTREN UTILITY HLDGS-INC | | | | 1 | 26,307,500 | 94.8720 | 23,718,000 | 25,000,000 | 26,270,471 | | (25,656) | | | 4.360 | 4.049 | JD | 48,444 | 1,090,000 | 08/03/2017 | 12/15/2045 |
| 92239M-E*-8 | VECTREN UTILITY HLDGS-INC SR-UNSEC | | | | 1 | 25,000,000 | 90.1600 | 22,540,000 | 25,000,000 | 25,000,000 | | | | | 3.930 | 3.930 | MN | 87,333 | 982,500 | 11/29/2017 | 11/29/2047 |
| 92240@-AJ-4 | VECTREN CAPITAL-CORP. C-SR-UNSEC | | | 1 | 1 | 14,000,000 | 100.6110 | 14,085,540 | 14,000,000 | 14,000,000 | | | | | 7.300 | 7.300 | MS | 312,278 | 1,022,000 | 03/11/2009 | 03/10/2019 |
| 92276M-20-4 | VENTAS REALTY LP / VENTAS CAPI VENTAS REALTY LP/CAP CRP 5.45 | | | | 2FE | 2,460,000 | 24.2000 | 2,420,000 | 100,000 | 2,460,000 | | | | | 5.450 | 0.222 | MJSD | 454 | 136,250 | 10/28/2014 | 01/01/9999 |
| 92276M-BB-0 | VENTAS REALTY LP/CAP CRP CO.GUARNT | | | 1 | 2FE | 25,614,531 | 99.1360 | 25,701,008 | 25,925,000 | 25,859,918 | | 50,004 | | | 2.700 | 2.906 | AO | 174,994 | 699,975 | 09/10/2013 | 04/01/2020 |
| 92277G-AD-9 | VENTAS REALTY LP CO.GUARNT | | | 1 | 2FE | 9,930,400 | 99.0190 | 9,901,900 | 10,000,000 | 9,959,848 | | 6,669 | | | 3.750 | 3.834 | MN | 62,500 | 375,000 | 04/10/2014 | 05/01/2024 |
| 92277G-AE-7 | VENTAS REALTY LP CO.GUARNT | | | 1 | 2FE | 14,949,450 | 95.7670 | 14,365,050 | 15,000,000 | 14,967,446 | | 4,717 | | | 3.500 | 3.540 | FA | 218,750 | 525,000 | 01/07/2015 | 02/01/2025 |
| 92277G-AG-2 | VENTAS REALTY LP CO.GUARNT | | | 1 | 2FE | 8,369,038 | 99.2160 | 8,368,869 | 8,435,000 | 8,387,667 | | 5,667 | | | 4.125 | 4.218 | JJ | 160,441 | 347,944 | 07/09/2015 | 01/15/2026 |
| 92277G-AM-9 | VENTAS REALTY LP CO.GUARNT | | | 1 | 2FE | 14,884,950 | 96.9740 | 14,546,082 | 15,000,000 | 14,893,226 | | 8,276 | | | 4.000 | 4.094 | MS | 200,000 | 313,333 | 02/13/2018 | 03/01/2028 |
| 92343E-AF-9 | VERISIGN INC SR UNSEC | | | 1 | 3FE | 39,826,758 | 98.5000 | 39,203,000 | 39,800,000 | 39,789,269 | | (7,930) | | | 4.625 | 4.606 | MN | 306,792 | 1,840,750 | 06/26/2013 | 05/01/2023 |
| 92343E-AL-6 | VERISIGN INC SR UNSEC | | | 1 | 3FE | 10,000,000 | 93.7800 | 9,378,000 | 10,000,000 | 10,000,000 | | | | | 4.750 | 4.750 | JJ | 219,028 | 488,194 | 09/20/2017 | 07/15/2027 |
| 92343V-BG-8 | VERIZON COMMUNICATIONS SR UNSEC | | | 1 | 2FE | 17,275,607 | 86.6030 | 14,982,308 | 17,300,000 | 17,278,533 | | 542 | | | 3.850 | 3.858 | MN | 111,008 | 666,050 | 11/02/2012 | 11/01/2042 |
| 92343V-BY-9 | VERIZON COMMUNICATIONS SR UNSEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 4.150 | 0.000 | MS | | 179,833 | 03/10/2014 | 03/15/2024 |
| 92343V-CQ-5 | VERIZON COMMUNICATIONS SR UNSEC | | | 1 | 2FE | 12,409,500 | 96.4750 | 12,059,354 | 12,500,000 | 12,422,452 | | 3,314 | | | 4.400 | 4.455 | MN | 91,667 | 550,000 | 10/22/2014 | 11/01/2034 |
| 92343V-DC-5 | VERIZON COMMUNICATIONS SR UNSEC | | | 1 | 2FE | 25,250,615 | 88.3500 | 22,396,635 | 25,350,000 | 25,255,326 | | 1,800 | | | 4.125 | 4.148 | FA | 395,038 | 1,045,688 | 08/02/2016 | 08/15/2046 |
| 92343V-EA-8 | VERIZON COMMUNICATIONS SR UNSEC | | | | 2FE | 33,904,120 | 98.7900 | 33,588,736 | 34,000,000 | 33,910,012 | | 4,269 | | | 4.500 | 4.525 | FA | 599,250 | 1,530,000 | 08/01/2017 | 08/10/2033 |
| 92343V-EN-0 | VERIZON COMMUNICATIONS SR UNSEC | | | | 2FE | 21,102,417 | 97.0200 | 20,775,799 | 21,414,000 | 21,140,209 | | 37,792 | | | 3.376 | 3.611 | FA | 273,109 | 720,928 | 01/19/2018 | 02/15/2025 |
| 92343V-ER-1 | VERIZON COMMUNICATIONS SR UNSEC | | | | 2FE | 16,515,144 | 100.4730 | 16,745,816 | 16,667,000 | 16,519,255 | | 4,111 | | | 4.329 | 4.441 | MS | 380,799 | | 10/23/2018 | 09/21/2028 |
| 92345Y-AD-8 | VERISK ANALYTICS INC SR UNSEC | | | 1 | 2FE | 63,159,005 | 100.4360 | 63,776,906 | 63,500,000 | 63,267,860 | | 30,880 | | | 4.000 | 4.065 | JD | 112,889 | 2,540,000 | 05/11/2015 | 06/15/2025 |
| 92532W-AA-1 | VERSUM MATERIALS INC CO.GUARNT | | | 2 | 3FE | 14,210,000 | 99.0000 | 13,860,000 | 14,000,000 | 14,153,488 | | (27,770) | | | 5.500 | 5.236 | MS | 226,722 | 770,000 | 11/16/2016 | 09/30/2024 |
| 925524-AX-8 | VIACOM INC SR UNSEC | | | 1 | 2FE | 113,390 | 107.4140 | 161,121 | 150,000 | 118,317 | | 719 | | | 6.875 | 9.365 | AO | 1,747 | 10,313 | 11/20/2008 | 04/30/2036 |
| 92553P-BB-7 | VIACOM INC SR UNSEC | | | 1 | 2FE | 19,705,830 | 93.4950 | 19,166,475 | 20,500,000 | 19,826,378 | | 72,939 | | | 3.450 | 3.946 | AO | 170,919 | 707,250 | 04/27/2017 | 10/04/2026 |
| 927804-FA-7 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 2FE | 14,968,800 | 118.8460 | 17,826,900 | 15,000,000 | 14,976,191 | | 785 | | | 6.000 | 6.015 | JJ | 415,000 | 900,000 | 01/10/2006 | 01/15/2036 |
| 927804-FE-9 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 2FE | 10,703,910 | 123.1560 | 12,931,380 | 10,500,000 | 10,669,305 | | (4,613) | | | 6.350 | 6.204 | MN | 57,415 | 666,750 | 01/07/2009 | 11/30/2037 |
| 927804-FH-2 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 2FE | 29,941,500 | 100.7710 | 30,231,300 | 30,000,000 | 29,996,366 | | 7,008 | | | 5.000 | 5.025 | JD | 4,167 | 1,500,000 | 06/23/2009 | 06/30/2019 |
| 927804-FL-3 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 2FE | 19,959,840 | 94.9920 | 19,036,397 | 20,040,000 | 19,969,333 | | 1,719 | | | 4.000 | 4.023 | JJ | 369,627 | 801,600 | 01/03/2013 | 01/15/2043 |
| 927804-FP-4 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 2FE | 16,691,984 | 103.9690 | 17,362,889 | 16,700,000 | 16,692,740 | | 155 | | | 4.650 | 4.653 | FA | 293,363 | 776,550 | 08/12/2013 | 08/15/2043 |
| 927804-FT-6 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 1FE | 29,893,200 | 97.1400 | 29,142,057 | 30,000,000 | 29,900,270 | | 2,031 | | | 4.200 | 4.221 | MN | 161,000 | 1,260,000 | 05/11/2015 | 05/15/2045 |
| 927804-FW-9 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 1FE | 9,480,423 | 94.7240 | 9,022,416 | 9,525,000 | 9,482,124 | | 822 | | | 4.000 | 4.027 | MN | 48,683 | 381,000 | 11/10/2016 | 11/15/2046 |
| 927804-FY-5 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 1FE | 482,728 | 92.0790 | 437,377 | 475,000 | 482,602 | | (126) | | | 3.800 | 3.708 | MS | 5,315 | 18,150 | 01/16/2018 | 09/15/2047 |
| 92826C-AC-6 | VISA INC SR UNSEC | | | 1 | 1FE | 19,972,200 | 98.7400 | 19,747,980 | 20,000,000 | 19,983,645 | | 3,861 | | | 2.800 | 2.822 | JD | 26,444 | 560,000 | 12/09/2015 | 12/14/2022 |
| 92826C-AD-4 | VISA INC SR UNSEC | | | 1 | 1FE | 40,326,862 | 98.3170 | 39,793,636 | 40,475,000 | 40,367,178 | | 13,651 | | | 3.150 | 3.193 | JD | 60,207 | 1,274,963 | 12/09/2015 | 12/14/2025 |
| 92826C-AE-2 | VISA INC SR UNSEC | | | 1 | 1FE | 14,430,493 | 103.5300 | 14,960,130 | 14,450,000 | 14,432,534 | | 698 | | | 4.150 | 4.160 | JD | 28,318 | 599,675 | 12/09/2015 | 12/14/2035 |
| 92826C-AJ-1 | VISA INC SR UNSEC | | | 1 | 1FE | 3,286,239 | 94.2850 | 3,111,389 | 3,300,000 | 3,286,590 | | 266 | | | 3.650 | 3.673 | MS | 35,466 | 121,788 | 09/06/2017 | 09/15/2047 |
| 92840V-AA-0 | VISTRA OPERATIONS CO LLC CO.GUARNT | | | 2 | 3FE | 24,917,500 | 96.2500 | 24,158,750 | 25,100,000 | 24,918,516 | | 1,016 | | | 5.500 | 5.609 | MS | 494,679 | | 12/14/2018 | 09/01/2026 |
| 92929Q-AQ-0 | WASTE MNGMT HOLDINGS CO.GUARNT | | | | 2FE | 21,126,792 | 120.5540 | 22,905,260 | 19,000,000 | 20,047,123 | | (105,434) | | | 7.100 | 6.179 | FA | 562,083 | 1,349,000 | 01/03/2005 | 08/01/2026 |
| 929903-AM-4 | WELLS FARGO & CO SUBORD | | | | 1FE | 11,968,560 | 107.7540 | 12,930,480 | 12,000,000 | 11,976,771 | | 839 | | | 5.500 | 5.518 | FA | 275,000 | 660,000 | 07/27/2005 | 08/01/2035 |
| 931009-AF-1 | WAKE FOREST UNIV UNSEC | | | 1 | 1FE | 15,000,000 | 92.4830 | 13,872,450 | 15,000,000 | 15,000,000 | | | | | 3.701 | 3.701 | JJ | 255,986 | 555,150 | 07/26/2012 | 01/15/2042 |
| 93100P-AB-4 | WAKE FOREST UNIV BMC UNSEC | | | 1 | 1FE | 36,423,290 | 97.5890 | 35,537,034 | 36,415,000 | 36,422,780 | | (184) | | | 4.175 | 4.173 | JD | 126,694 | 1,520,326 | 02/23/2018 | 06/01/2046 |
| 931142-DH-3 | WALMART INC SR UNSEC | | | 1 | 1FE | 19,954,400 | 97.4870 | 19,497,499 | 20,000,000 | 19,979,076 | | 4,574 | | | 2.550 | 2.576 | AO | 113,333 | 510,000 | 04/04/2013 | 04/11/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 931422-AE-9 | WALGREEN CO CO.GUARNT | | | 1 | 2FE | 4,936,049 | 100.0620 | 4,965,076 | 4,962,000 | 4,961,875 | | 3,239 | | | 5.250 | 5.318 | JJ | 120,122 | 260,505 | 01/08/2009 | 01/15/2019 |
| 931422-AK-5 | WALGREEN CO CO.GUARNT | | | 1 | 2FE | 9,859,290 | 87.7740 | 9,216,291 | 10,500,000 | 9,893,745 | | 13,497 | | | 4.400 | 4.811 | MS | 136,033 | 462,000 | 05/24/2016 | 09/15/2042 |
| 931427-AB-4 | WALGREENS BOOTS ALLIANCE SR UNSEC | | | 1 | 2FE | 19,469,660 | 96.0010 | 18,816,179 | 19,600,000 | 19,487,863 | | 4,730 | | | 4.500 | 4.551 | MN | 105,350 | 882,000 | 11/06/2014 | 11/18/2034 |
| 931427-AH-1 | WALGREENS BOOTS ALLIANCE SR UNSEC | | | 1 | 2FE | 25,553,459 | 98.4040 | 25,166,823 | 25,575,000 | 25,564,180 | | 1,383 | | | 3.800 | 3.807 | MN | 116,082 | 971,850 | 05/24/2016 | 11/18/2024 |
| 931427-AQ-1 | WALGREENS BOOTS ALLIANCE SR UNSEC | | | 1 | 2FE | 51,491,442 | 94.0320 | 47,627,106 | 50,650,000 | 51,307,782 | | (81,017) | | | 3.450 | 3.244 | JD | 145,619 | 1,747,425 | 09/21/2016 | 06/01/2026 |
| 931427-AR-9 | WALGREENS BOOTS ALLIANCE SR UNSEC | | | 1 | 2FE | 5,060,016 | 90.2730 | 4,603,943 | 5,100,000 | 5,061,701 | | 676 | | | 4.650 | 4.699 | JD | 19,763 | 237,150 | 05/26/2016 | 06/01/2046 |
| 93884P-CJ-7 | WASHINGTON GAS LIGHT CO SR UNSEC | | | | 1FE | 1,106,630 | 121.7540 | 1,217,540 | 1,000,000 | 1,056,956 | | (5,632) | | | 6.820 | 5.896 | MS | 20,081 | 68,200 | 02/13/2007 | 10/09/2026 |
| 93884P-DU-1 | WASHINGTON GAS LIGHT CO SR UNSEC | | | 1 | 1FE | 15,979,200 | 107.3960 | 17,183,360 | 16,000,000 | 15,979,937 | | 422 | | | 5.000 | 5.009 | MS | 235,556 | 800,000 | 12/02/2013 | 12/15/2043 |
| 93884P-DV-9 | WASHINGTON GAS LIGHT CO UNSEC | | | 1 | 1FE | 38,000,000 | 98.1190 | 37,285,220 | 38,000,000 | 38,000,000 | | | | | 4.224 | 4.224 | MS | 472,619 | 1,605,120 | 09/08/2014 | 09/15/2044 |
| 93884P-DW-7 | WASHINGTON GAS LIGHT CO SR UNSEC | | | 1 | 1FE | 47,467,974 | 92.9580 | 45,045,739 | 48,458,000 | 47,503,322 | | 18,509 | | | 3.796 | 3.912 | MS | 541,620 | 1,839,466 | 09/13/2017 | 09/15/2046 |
| 93933V-BA-5 | WASHINGTON MUTUAL BK NV SUBORD | | | | 6* | | 0.0040 | 480 | 12,000,000 | | | | | | 5.950 | 0.000 | MN | | | 06/30/2012 | 05/20/2017 |
| 93933W-AA-4 | WASHINGTON MUTUAL BANK F SUBORD | | | | 6* | | 0.0020 | 480 | 24,000,000 | | | | | | 6.875 | 0.000 | JD | | | 03/31/2014 | 06/15/2017 |
| 93933W-AC-0 | WASHINGTON MUTUAL BANK F SUBORD | | | | 6* | | 0.0090 | 2,106 | 23,400,000 | | | | | | 5.125 | 0.000 | JJ | | | 06/30/2012 | 01/15/2015 |
| 939653-AL-5 | WASHINGTON REIT SR UNSEC | | | 1 | 2FE | 17,203,943 | 101.5710 | 17,520,954 | 17,250,000 | 17,236,811 | | 4,236 | | | 4.950 | 4.980 | AO | 213,469 | 853,875 | 05/26/2011 | 10/01/2020 |
| 941063-AQ-2 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 13,497,799 | 103.0740 | 13,945,959 | 13,530,000 | 13,521,761 | | 3,544 | | | 4.600 | 4.630 | MS | 207,460 | 622,380 | 02/23/2011 | 03/01/2021 |
| 94106L-AG-4 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 16,256,587 | 123.6420 | 17,878,633 | 14,460,000 | 15,496,429 | | (71,828) | | | 7.375 | 6.398 | MN | 136,265 | 1,066,425 | 05/07/2009 | 05/15/2029 |
| 94106L-AN-9 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 9,954,798 | 132.8940 | 13,289,400 | 10,000,000 | 9,968,726 | | 1,295 | | | 7.750 | 7.788 | MN | 99,028 | 775,000 | 01/07/2003 | 05/15/2032 |
| 94106L-AV-1 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 6,664,222 | 118.8080 | 7,960,136 | 6,700,000 | 6,669,523 | | 702 | | | 6.125 | 6.164 | MN | 35,338 | 410,375 | 11/12/2009 | 11/30/2039 |
| 94106L-AW-9 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 22,834,393 | 102.3160 | 23,507,101 | 22,975,000 | 22,949,777 | | 15,901 | | | 4.750 | 4.827 | JD | 3,031 | 1,091,313 | 06/03/2010 | 06/30/2020 |
| 94106L-AZ-2 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 24,188,890 | 99.8970 | 24,224,959 | 24,250,000 | 24,214,691 | | 5,874 | | | 3.500 | 3.530 | MN | 108,451 | 848,750 | 05/05/2014 | 05/15/2024 |
| 94106L-BB-4 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 40,583,258 | 97.1540 | 40,423,002 | 41,607,000 | 40,709,666 | | 37,221 | | | 3.900 | 4.080 | MS | 540,891 | 1,622,673 | 11/22/2016 | 03/01/2035 |
| 94106L-BC-2 | WASTE MANAGEMENT INC CO.GUARNT | | | 1 | 2FE | 33,161,884 | 96.6660 | 33,296,446 | 34,445,000 | 33,231,943 | | 21,371 | | | 4.100 | 4.323 | MS | 470,748 | 1,281,045 | 10/25/2018 | 03/01/2045 |
| 94107J-AA-1 | WASTE PRO USA INC SR UNSEC | | | 1 | 4FE | 18,873,573 | 92.0000 | 18,541,680 | 20,154,000 | 18,891,807 | | 18,235 | | | 5.500 | 6.616 | FA | 418,755 | | 11/26/2018 | 02/15/2026 |
| 941848-E@-8 | WATERS CORP WATERS CORP-SR-UNSEC | | | | 2 | 40,000,000 | 93.5050 | 37,402,000 | 40,000,000 | 40,000,000 | | | | | 3.440 | 3.440 | MN | 175,822 | 1,376,000 | 03/23/2016 | 05/12/2026 |
| 942683-AF-0 | ALLERGAN FINANCE LLC CO.GUARNT | | | 1 | 2FE | 37,395,791 | 97.7670 | 36,784,834 | 37,625,000 | 37,529,428 | | 23,569 | | | 3.250 | 3.323 | AO | 305,703 | 1,222,813 | 03/08/2013 | 10/01/2022 |
| 948741-AH-6 | WEINGARTEN REALTY INVEST SR UNSEC | | | 1 | 2FE | 30,464,250 | 98.5920 | 30,115,880 | 30,546,000 | 30,513,153 | | 7,955 | | | 3.375 | 3.405 | MS | 303,551 | 1,030,928 | 06/21/2016 | 10/15/2022 |
| 948741-AJ-2 | WEINGARTEN REALTY INVEST SR UNSEC | | | 1 | 2FE | 27,409,299 | 98.2880 | 27,225,700 | 27,700,000 | 27,553,873 | | 30,900 | | | 3.500 | 3.634 | AO | 204,672 | 969,500 | 12/08/2015 | 04/15/2023 |
| 948741-AK-9 | WEINGARTEN REALTY INVEST SR UNSEC | | | 1 | 2FE | 11,750,794 | 101.7460 | 12,005,979 | 11,800,000 | 11,774,191 | | 4,470 | | | 4.450 | 4.499 | JJ | 242,129 | 525,100 | 10/03/2013 | 01/15/2024 |
| 948741-AL-7 | WEINGARTEN REALTY INVEST SR UNSEC | | | 1 | 2FE | 23,867,475 | 97.4750 | 23,409,561 | 24,016,000 | 23,919,167 | | 12,553 | | | 3.850 | 3.920 | JD | 77,051 | 924,616 | 05/02/2017 | 06/01/2025 |
| 948741-AM-5 | WEINGARTEN REALTY INVEST SR UNSEC | | | 1 | 2FE | 23,219,779 | 92.5960 | 21,900,698 | 23,652,000 | 23,259,851 | | 25,548 | | | 3.250 | 3.494 | FA | 290,394 | 666,250 | 09/13/2018 | 08/15/2026 |
| 94946T-AD-8 | WELLCARE HEALTH PLANS SR UNSEC | | | 2 | 3FE | 6,675,000 | 96.5000 | 6,441,375 | 6,675,000 | 6,675,000 | | | | | 5.375 | 5.375 | FA | 137,533 | | 08/08/2018 | 08/15/2026 |
| 949480-AQ-3 | WELLESLEY COLLEGE UNSEC | | | 1 | 1FE | 15,000,000 | 104.0340 | 15,605,100 | 15,000,000 | 15,000,000 | | | | | 4.046 | 4.046 | JJ | 303,450 | 606,900 | 03/28/2012 | 07/01/2033 |
| 949480-AR-1 | WELLESLEY COLLEGE UNSEC | | | 1 | 1FE | 45,363,610 | 102.6310 | 46,430,264 | 45,240,000 | 45,347,594 | | (2,744) | | | 4.196 | 4.180 | JJ | 949,135 | 1,898,270 | 10/02/2012 | 07/01/2042 |
| 94973V-AS-6 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 20,969,550 | 101.7430 | 21,366,030 | 21,000,000 | 20,994,148 | | 3,410 | | | 4.350 | 4.368 | FA | 345,100 | 913,500 | 08/09/2010 | 08/15/2020 |
| 94973V-AW-7 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 42,359,750 | 100.6680 | 42,784,054 | 42,500,000 | 42,457,890 | | 14,982 | | | 3.700 | 3.740 | FA | 594,056 | 1,572,500 | 08/11/2011 | 08/15/2021 |
| 94973V-AX-5 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 7,461,600 | 98.5260 | 7,389,437 | 7,500,000 | 7,485,728 | | 3,951 | | | 3.125 | 3.185 | MN | 29,948 | 234,375 | 05/02/2012 | 05/15/2022 |
| 94973V-AY-3 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 2,842,140 | 96.5100 | 2,895,295 | 3,000,000 | 2,857,885 | | 3,167 | | | 4.625 | 4.970 | MN | 17,729 | 138,750 | 07/10/2013 | 05/15/2042 |
| 94973V-BA-4 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 29,227,786 | 98.3920 | 29,517,508 | 30,000,000 | 29,636,514 | | 81,630 | | | 3.300 | 3.624 | JJ | 456,500 | 990,000 | 10/01/2013 | 01/15/2023 |
| 94973V-BB-2 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 53,954,800 | 97.5890 | 53,673,950 | 55,000,000 | 54,065,684 | | 20,218 | | | 4.650 | 4.769 | JJ | 1,179,292 | 2,557,500 | 07/17/2013 | 01/15/2043 |
| 94973V-BF-3 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 24,466,925 | 101.6000 | 24,891,995 | 24,500,000 | 24,469,041 | | 601 | | | 5.100 | 5.109 | JJ | 576,158 | 1,249,500 | 07/30/2013 | 01/15/2044 |
| 94973V-BK-2 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 24,947,750 | 96.2940 | 24,073,508 | 25,000,000 | 24,951,772 | | 962 | | | 4.650 | 4.663 | FA | 439,167 | 1,162,500 | 08/07/2014 | 08/15/2044 |
| 949746-JM-4 | WELLS FARGO & COMPANY SR UNSEC | | | | 1FE | 24,970,500 | 109.9960 | 27,499,007 | 25,000,000 | 24,978,719 | | 814 | | | 5.375 | 5.383 | FA | 537,500 | 1,343,750 | 01/31/2005 | 02/07/2035 |
| 949746-RF-0 | WELLS FARGO & COMPANY SUBORD | | | | 1FE | 3,404,003 | 108.3060 | 3,345,587 | 3,089,000 | 3,378,847 | | (5,761) | | | 5.606 | 4.948 | JJ | 79,850 | 173,169 | 01/24/2007 | 01/15/2044 |
| 949746-RW-3 | WELLS FARGO & COMPANY SR UNSEC | | | | 1FE | 14,948,550 | 93.2310 | 13,984,643 | 15,000,000 | 14,960,930 | | 4,710 | | | 3.000 | 3.040 | AO | 86,250 | 450,000 | 04/15/2016 | 04/22/2026 |
| 94974B-FR-6 | WELLS FARGO & COMPANY SR UNSEC | | | | 1FE | 14,974,650 | 99.5500 | 14,932,535 | 15,000,000 | 14,991,980 | | 3,724 | | | 3.000 | 3.027 | JJ | 198,750 | 450,000 | 01/16/2014 | 01/22/2021 |
| 94974B-FY-1 | WELLS FARGO & COMPANY SUBORD | | | | 1FE | 32,866,113 | 97.7010 | 32,143,744 | 32,900,000 | 32,877,141 | | 2,586 | | | 4.100 | 4.111 | JD | 104,914 | 1,348,900 | 05/27/2014 | 06/03/2026 |
| 94974B-GK-0 | WELLS FARGO & COMPANY SR UNSEC | | | | 1FE | 24,916,500 | 91.8870 | 22,971,630 | 25,000,000 | 24,922,327 | | 1,663 | | | 3.900 | 3.919 | MN | 162,500 | 975,000 | 04/23/2015 | 05/01/2045 |
| 94980V-AG-3 | WELLS FARGO BANK NA SUBORD | | | | 1FE | 19,964,000 | 115.1960 | 23,039,200 | 20,000,000 | 19,971,836 | | 883 | | | 5.950 | 5.963 | FA | 413,194 | 1,190,000 | 08/22/2006 | 08/26/2036 |
| 95000U-2A-0 | WELLS FARGO & COMPANY SR UNSEC | | | 1 | 1FE | 1,625,000 | 96.0610 | 1,560,996 | 1,625,000 | 1,625,000 | | | | | 3.584 | 3.584 | MN | 6,309 | 58,240 | 05/15/2017 | 05/22/2028 |
| 95040Q-AC-8 | WELLTOWER INC SR UNSEC | | | 1 | 2FE | 24,822,179 | 99.8700 | 24,543,143 | 24,575,000 | 24,772,626 | | (26,119) | | | 4.250 | 4.109 | AO | 261,109 | 1,044,438 | 09/29/2016 | 04/01/2026 |
| 95040Q-AD-6 | WELLTOWER INC SR UNSEC | | | 1 | 2FE | 14,745,404 | 99.0500 | 14,659,435 | 14,800,000 | 14,747,572 | | 2,168 | | | 4.250 | 4.297 | AO | 132,789 | 323,236 | 08/09/2018 | 04/15/2028 |
| 95040Q-AF-1 | WELLTOWER INC SR UNSEC | | | 2 | 2FE | 9,957,900 | 99.1420 | 9,914,159 | 10,000,000 | 9,958,306 | | 406 | | | 4.950 | 4.977 | MS | 185,625 | | 08/09/2018 | 09/01/2048 |
| 955278-B*-6 | WEST PENN POWER CO SR-SEC | | | 2 | 1 | 25,000,000 | 97.5700 | 24,392,500 | 25,000,000 | 25,000,000 | | | | | 4.450 | 4.450 | MS | 327,569 | 1,112,500 | 09/17/2015 | 09/15/2045 |
| 955278-B@-4 | WEST PENN POWER CO | | | 1 | 1 | 17,000,000 | 87.5670 | 14,886,390 | 17,000,000 | 17,000,000 | | | | | 3.840 | 3.840 | JD | 29,013 | 652,800 | 12/15/2016 | 12/15/2046 |
| 955278-C*-5 | WEST PENN POWER CO SR-SEC | | | | 1 | 75,000,000 | 96.0870 | 72,065,250 | 75,000,000 | 75,000,000 | | | | | 4.140 | 4.140 | JD | 138,000 | 3,105,000 | 12/15/2017 | 12/15/2047 |
| 95645*-AA-9 | WEST VILLAGES IMPROVEMENT DIST SR-UNSEC | | | 4 | 3FE | 26,381,506 | 87.2380 | 23,014,698 | 26,381,506 | 26,381,506 | | | | | 5.400 | 5.399 | JD | 3,957 | 1,460,216 | 12/21/2017 | 12/30/2033 |
| 95709T-AD-2 | WESTAR ENERGY INC 1ST MORTG | | | 1 | 1FE | 19,820,050 | 102.6560 | 20,531,200 | 20,000,000 | 19,974,617 | | 15,459 | | | 5.100 | 5.187 | JJ | 470,333 | 1,020,000 | 08/23/2005 | 07/15/2020 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 95709T-AH-3 | WESTAR ENERGY INC 1ST MORTG | | | 1 | 1FE | 37,850,567 | 97.9860 | 37,214,987 | 37,980,000 | 37,866,917 | | 2,656 | | | 4.125 | 4.145 | MS | 522,225 | 1,566,675 | 05/14/2012 | 03/01/2042 |
| 95709T-AJ-9 | WESTAR ENERGY INC 1ST MORTG | | | 1 | 1FE | 42,113,513 | 96.0500 | 41,339,861 | 43,040,000 | 42,200,003 | | 19,273 | | | 4.100 | 4.229 | AO | 441,160 | 1,764,640 | 05/12/2014 | 04/01/2043 |
| 957674-AD-6 | WESTERN ATLAS INC SR UNSEC | LS | | | 1FE | 24,342,876 | 126.0000 | 30,870,000 | 24,500,000 | 24,364,824 | | 18,649 | | | 8.550 | 8.609 | JD | 93,100 | 2,094,750 | 07/14/1994 | 06/15/2024 |
| 958254-AD-6 | WESTERN GAS PARTNERS LP SR UNSEC | | | 1 | 2FE | 8,554,789 | 86.8260 | 7,299,497 | 8,407,000 | 8,549,168 | | (2,783) | | | 5.450 | 5.326 | AO | 114,545 | 458,182 | 12/01/2016 | 04/01/2044 |
| 958254-AE-4 | WESTERN GAS PARTNERS LP SR UNSEC | | | 1 | 2FE | 14,508,452 | 94.2530 | 14,127,622 | 14,989,000 | 14,611,145 | | 49,964 | | | 3.950 | 4.405 | JD | 49,339 | 592,066 | 11/21/2016 | 06/01/2025 |
| 958254-AF-1 | WESTERN GAS PARTNERS LP SR UNSEC | | | 1 | 2FE | 54,743,977 | 96.7530 | 51,110,017 | 52,825,000 | 54,371,403 | | (179,803) | | | 4.650 | 4.177 | JJ | 1,228,181 | 2,456,363 | 01/06/2017 | 07/01/2026 |
| 958587-A#-4 | WESTERN MASSACHUSETTS ELECTRIC G-SR-UNSEC | | | 1 | 1 | 25,000,000 | 100.9060 | 25,226,500 | 25,000,000 | 25,000,000 | | | | | 3.880 | 3.880 | MN | 123,944 | 970,000 | 11/15/2013 | 11/15/2023 |
| 958587-BE-6 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 8,968,770 | 115.7440 | 10,416,960 | 9,000,000 | 8,977,200 | | 862 | | | 5.900 | 5.925 | MS | 156,350 | 531,000 | 09/20/2004 | 09/15/2034 |
| 958587-BG-1 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 19,905,400 | 125.4750 | 25,095,000 | 20,000,000 | 19,922,199 | | 2,049 | | | 6.700 | 6.737 | FA | 506,222 | 1,340,000 | 08/14/2007 | 08/15/2037 |
| 958587-BJ-5 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 32,204,900 | 100.7350 | 32,738,875 | 32,500,000 | 32,409,610 | | 31,316 | | | 3.500 | 3.609 | MS | 334,931 | 1,137,500 | 09/13/2011 | 09/15/2021 |
| 96145D-AC-9 | WRKCO INC CO.GUARNT | | | 1 | 2FE | 27,837,746 | 92.0760 | 25,643,256 | 27,850,000 | 27,839,616 | | 1,238 | | | 3.375 | 3.380 | MS | 276,759 | 994,767 | 08/21/2017 | 09/15/2027 |
| 96145D-AG-0 | WRKCO INC CO.GUARNT | | | 1 | 2FE | 13,726,213 | 95.0180 | 13,065,003 | 13,750,000 | 13,727,963 | | 1,750 | | | 4.000 | 4.021 | MS | 161,944 | 288,750 | 03/01/2018 | 03/15/2028 |
| 961548-AY-0 | WESTROCK MWV LLC CO.GUARNT | | | 1 | 2FE | 2,826,797 | 127.7790 | 3,194,475 | 2,500,000 | 2,719,517 | | (11,311) | | | 7.950 | 6.871 | FA | 75,083 | 198,750 | 01/03/2005 | 02/15/2031 |
| 96208T-AA-2 | WEX INC SR SEC | | | 1 | 3FE | 21,474,313 | 97.5000 | 21,035,625 | 21,575,000 | 21,513,466 | | 7,807 | | | 4.750 | 4.801 | FA | 427,005 | 1,024,813 | 03/13/2013 | 02/01/2023 |
| 962166-AW-4 | WEYERHAEUSER CO SR UNSEC | | | | 2FE | 12,337,650 | 117.2700 | 15,245,100 | 13,000,000 | 12,628,230 | | 29,347 | | | 6.950 | 7.400 | AO | 225,875 | 903,500 | 11/06/2002 | 10/01/2027 |
| 962166-BR-4 | WEYERHAEUSER CO SR UNSEC | | | 1 | 2FE | 11,802,197 | 122.3690 | 14,684,271 | 12,000,000 | 11,861,826 | | 5,963 | | | 7.375 | 7.514 | MS | 260,583 | 885,000 | 10/15/2002 | 03/15/2032 |
| 962166-BT-0 | WEYERHAEUSER CO SR UNSEC | | | 1 | 2FE | 5,197,000 | 119.1780 | 5,958,900 | 5,000,000 | 5,143,832 | | (5,527) | | | 6.875 | 6.570 | JD | 15,278 | 343,750 | 07/15/2004 | 12/15/2033 |
| 962166-BW-3 | WEYERHAEUSER CO SR UNSEC | | | 1 | 2FE | 14,984,700 | 103.7570 | 15,563,511 | 15,000,000 | 14,991,883 | | 1,513 | | | 4.625 | 4.638 | MS | 204,271 | 693,750 | 09/12/2013 | 09/15/2023 |
| 963320-AR-7 | WHIRLPOOL CORP SR UNSEC | | | 1 | 2FE | 27,174,293 | 99.8100 | 27,123,360 | 27,175,000 | 27,174,769 | | 37 | | | 4.000 | 4.000 | MS | 362,333 | 1,087,000 | 04/02/2014 | 03/01/2024 |
| 963320-AT-3 | WHIRLPOOL CORP SR UNSEC | | | 1 | 2FE | 19,979,400 | 96.8810 | 19,376,200 | 20,000,000 | 19,986,599 | | 1,846 | | | 3.700 | 3.712 | MN | 123,333 | 740,000 | 10/30/2014 | 05/01/2025 |
| 96332H-CF-4 | WHIRLPOOL CORP SR UNSEC | | | 1 | 2FE | 6,554,306 | 97.8630 | 6,332,695 | 6,471,000 | 6,516,439 | | (9,970) | | | 3.700 | 3.517 | MS | 79,809 | 239,427 | 12/18/2014 | 03/01/2023 |
| 966387-AH-5 | WHITING PETROLEUM CORP CO.GUARNT | | | 1 | 3FE | 4,500,000 | 95.0000 | 4,275,000 | 4,500,000 | 4,500,000 | | | | | 5.750 | 5.750 | MS | 76,188 | 258,750 | 09/09/2013 | 03/15/2021 |
| 969133-AG-2 | WEYERHAEUSER CO SR UNSEC | | | | 2FE | 23,644,230 | 114.1930 | 27,063,741 | 23,700,000 | 23,687,307 | | 3,912 | | | 9.000 | 9.022 | AO | 533,250 | 2,133,000 | 10/02/1991 | 10/01/2021 |
| 96926G-AC-7 | RICE UNIVERSITY UNSEC | | | 1 | 1FE | 21,256,414 | 94.7300 | 21,958,366 | 23,180,000 | 21,396,149 | | 42,059 | | | 3.574 | 4.074 | MN | 105,858 | 828,453 | 11/09/2015 | 05/15/2045 |
| 969457-BU-3 | WILLIAMS COMPANIES INC SR UNSEC | | | 1 | 2FE | 19,171,555 | 97.5460 | 18,753,219 | 19,225,000 | 19,201,415 | | 5,317 | | | 3.700 | 3.733 | JJ | 328,000 | 711,325 | 12/13/2012 | 01/15/2023 |
| 96950F-AD-6 | WILLIAMS COMPANIES INC SR UNSEC | | | 1 | 2FE | 33,284,027 | 101.9470 | 33,948,462 | 33,300,000 | 33,298,214 | | 1,405 | | | 5.250 | 5.255 | MS | 514,763 | 1,748,250 | 02/02/2010 | 03/15/2020 |
| 96950F-AF-1 | WILLIAMS COMPANIES INC SR UNSEC | | | 1 | 2FE | 23,264,942 | 106.0930 | 24,825,762 | 23,400,000 | 23,288,744 | | 2,425 | | | 6.300 | 6.341 | AO | 311,220 | 1,474,200 | 02/02/2010 | 04/15/2040 |
| 96950F-AG-9 | WILLIAMS COMPANIES INC SR UNSEC | | | 1 | 2FE | 14,998,650 | 100.7770 | 15,116,550 | 15,000,000 | 14,999,728 | | 137 | | | 4.125 | 4.126 | MN | 79,063 | 618,750 | 11/02/2010 | 11/15/2020 |
| 96950F-AJ-3 | WILLIAMS COMPANIES INC SR UNSEC | | | 1 | 2FE | 19,995,000 | 97.8570 | 19,571,476 | 20,000,000 | 19,998,001 | | 511 | | | 3.350 | 3.353 | FA | 253,111 | 670,000 | 08/09/2012 | 08/15/2022 |
| 97068L-AA-6 | WILLIS-KNIGHTON MED CTR SECURED | | | 2 | 1FE | 45,000,000 | 103.8890 | 46,750,050 | 45,000,000 | 45,000,000 | | | | | 4.813 | 4.813 | MS | 397,073 | | 10/18/2018 | 09/01/2048 |
| 97164#-AJ-3 | WILMINGTON INVS-INC. 2012-SR | | | 1 | 2 | 45,000,000 | 103.3010 | 46,485,450 | 45,000,000 | 45,000,000 | | | | | 5.040 | 5.040 | JD | 25,200 | 2,268,000 | 12/27/2012 | 12/27/2022 |
| 97164#-AL-8 | WILMINGTON INVS-INC. A-SR-UNSEC | | | 1 | 2 | 20,000,000 | 100.0180 | 20,003,600 | 20,000,000 | 20,000,000 | | | | | 4.460 | 4.460 | AO | 168,489 | 892,000 | 10/23/2014 | 10/23/2024 |
| 97164#-AP-9 | WILMINGTON INVS-INC. | | | | 2 | 15,000,000 | 98.2480 | 14,737,200 | 15,000,000 | 15,000,000 | | | | | 4.440 | 4.440 | JD | 29,600 | 666,000 | 06/15/2017 | 06/15/2027 |
| 97314@-AA-3 | WIND ENERGY TRANSMISSION TEXAS A-SR-SEC | | | 1 | 1 | 31,888,890 | 94.1620 | 30,027,217 | 31,888,890 | 31,888,890 | | | | | 3.670 | 3.687 | MJSD | 3,251 | 1,170,322 | 12/18/2014 | 12/18/2034 |
| 976656-BL-1 | WISC ELEC POWER SR UNSEC | | | | 1FE | 5,853,050 | 135.9650 | 6,798,250 | 5,000,000 | 5,848,017 | | (564) | | | 6.875 | 5.868 | JD | 28,646 | 343,750 | 01/20/2005 | 12/01/2095 |
| 976656-BW-7 | WISC ELEC POWER SR UNSEC | | | 1 | 1FE | 33,089,480 | 116.0210 | 37,126,749 | 32,000,000 | 32,724,236 | | (33,603) | | | 5.625 | 5.394 | MN | 230,000 | 1,800,000 | 05/11/2007 | 05/15/2033 |
| 976656-BZ-0 | WISC ELEC POWER SR UNSEC | | | 1 | 1FE | 20,003,950 | 118.1010 | 23,620,200 | 20,000,000 | 20,003,981 | | (126) | | | 5.700 | 5.698 | JD | 95,000 | 1,140,000 | 11/02/2006 | 12/01/2036 |
| 976656-CC-0 | WISC ELEC POWER SR UNSEC | | | 1 | 1FE | 9,967,800 | 101.1740 | 10,117,400 | 10,000,000 | 9,996,310 | | 3,716 | | | 4.250 | 4.290 | JD | 18,889 | 425,000 | 12/08/2009 | 12/15/2019 |
| 976656-CE-6 | WISC ELEC POWER SR UNSEC | | | 1 | 1FE | 27,569,314 | 91.5110 | 25,979,973 | 28,390,000 | 27,654,026 | | 17,084 | | | 3.650 | 3.811 | JD | 46,055 | 1,036,235 | 06/05/2014 | 12/15/2042 |
| 976656-CG-1 | WISCONSIN ELECTRIC POWER SR UNSEC | | | 1 | 1FE | 22,879,372 | 98.9950 | 22,669,855 | 22,900,000 | 22,881,807 | | 365 | | | 4.250 | 4.255 | JD | 81,104 | 973,250 | 06/20/2014 | 06/01/2044 |
| 976656-CJ-5 | WISCONSIN ELECTRIC POWER SR UNSEC | | | 1 | 1FE | 18,045,381 | 99.0020 | 17,919,362 | 18,100,000 | 18,049,042 | | 985 | | | 4.300 | 4.318 | JD | 34,591 | 778,300 | 11/17/2015 | 12/15/2045 |
| 976657-AL-0 | WEC ENERGY GROUP INC SR UNSEC | | | 1 | 2FE | 14,176,358 | 99.0150 | 14,109,697 | 14,250,000 | 14,199,602 | | 6,817 | | | 3.550 | 3.612 | JD | 22,483 | 505,875 | 06/24/2015 | 06/15/2025 |
| 97670M-AA-4 | WISCONSIN GAS LLC SR UNSEC | | | 1 | 1FE | 15,961,440 | 118.3450 | 18,935,200 | 16,000,000 | 15,971,139 | | 972 | | | 5.900 | 5.917 | JD | 78,667 | 944,000 | 11/15/2005 | 12/01/2035 |
| 976826-BE-6 | WISCONSIN POWER & LIGHT SR UNSEC | | | 1 | 1FE | 24,922,000 | 126.4200 | 31,605,000 | 25,000,000 | 24,936,500 | | 1,732 | | | 6.375 | 6.399 | FA | 602,083 | 1,593,750 | 08/09/2007 | 08/15/2037 |
| 976826-BG-1 | WISCONSIN POWER & LIGHT SR UNSEC | | | 1 | 1FE | 8,944,650 | 100.9880 | 9,088,920 | 9,000,000 | 8,996,276 | | 6,666 | | | 5.000 | 5.079 | JJ | 207,500 | 450,000 | 07/07/2009 | 07/15/2019 |
| 976826-BH-9 | WISCONSIN POWER & LIGHT SR UNSEC | | | 1 | 1FE | 14,974,950 | 102.0160 | 15,302,400 | 15,000,000 | 14,995,614 | | 2,855 | | | 4.600 | 4.621 | JD | 30,667 | 690,000 | 06/10/2010 | 06/15/2020 |
| 976826-BJ-5 | WISCONSIN POWER & LIGHT SR UNSEC | | | 1 | 1FE | 1,246,806 | 95.9740 | 1,295,649 | 1,350,000 | 1,303,148 | | 11,198 | | | 2.250 | 3.211 | MN | 3,881 | 30,375 | 08/08/2013 | 11/15/2022 |
| 976826-BK-2 | WISCONSIN POWER & LIGHT SR UNSEC | | | 1 | 1FE | 22,296,641 | 95.1150 | 21,319,950 | 22,415,000 | 22,304,309 | | 2,365 | | | 4.100 | 4.131 | AO | 194,014 | 919,015 | 10/08/2015 | 10/15/2044 |
| 976826-BL-0 | WISCONSIN POWER & LIGHT SR UNSEC | | | 1 | 1FE | 2,243,453 | 95.7100 | 2,153,481 | 2,250,000 | 2,244,159 | | 579 | | | 3.050 | 3.084 | AO | 14,488 | 69,578 | 10/02/2017 | 10/15/2027 |
| 976843-BE-1 | WISCONSIN PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 2,485,525 | 114.4770 | 2,861,925 | 2,500,000 | 2,488,768 | | 358 | | | 5.550 | 5.590 | JD | 11,563 | 138,750 | 11/27/2006 | 12/01/2036 |
| 976843-BH-4 | WISCONSIN PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 34,199,048 | 90.4460 | 31,050,112 | 34,330,000 | 34,212,951 | | 2,844 | | | 3.671 | 3.692 | JD | 105,021 | 1,260,254 | 05/15/2013 | 12/01/2042 |
| 976843-BJ-0 | WISCONSIN PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 20,000,000 | 107.9750 | 21,595,023 | 20,000,000 | 20,000,000 | | | | | 4.752 | 4.752 | MN | 158,400 | 950,400 | 11/14/2013 | 11/01/2044 |
| 97806*-AD-4 | WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC | | | 1 | 1 | 28,666,669 | 103.9690 | 29,804,449 | 28,666,669 | 28,666,669 | | | | | 5.040 | 5.040 | MN | 124,413 | 1,444,800 | 05/20/2010 | 05/31/2040 |
| 97806*-AF-9 | WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC | | | 1 | 1 | 125,000,005 | 96.8990 | 121,123,755 | 125,000,005 | 125,000,005 | | | | | 4.210 | 4.210 | JD | 423,924 | 5,262,500 | 12/02/2013 | 12/02/2043 |
| 97806*-AG-7 | WOLVERINE POWER SUPPLY COOP-IN SR-SEC | | | | 1 | 18,000,001 | 87.7540 | 15,795,721 | 18,000,001 | 18,000,001 | | | | | 3.830 | 3.830 | MS | 212,565 | 689,400 | 06/10/2015 | 09/10/2045 |
| 980745-D#-7 | WOODWARD-INC. I-SR-UNSEC | | | 1 | 2 | 5,000,000 | 96.1530 | 4,807,650 | 5,000,000 | 5,000,000 | | | | | 4.180 | 4.180 | AO | 52,250 | 209,000 | 10/01/2013 | 11/15/2025 |
| 980745-E#-6 | WOODWARD-INC. L-SR-UNSEC | | | 1 | 2 | 10,000,000 | 96.0370 | 9,603,700 | 10,000,000 | 10,000,000 | | | | | 4.180 | 4.181 | AO | 104,500 | 418,000 | 11/15/2013 | 11/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 980745-E@-8 | WOODWARD-INC. K-SR-UNSEC | | | 1 | 2 | 25,000,000 | 97.5760 | 24,394,000 | 25,000,000 | 25,000,000 | | | | | 4.030 | 4.031 | AO | 251,875 | 1,007,500 | 11/15/2013 | 11/15/2023 |
| 980745-F#-5 | WOODWARD-INC. Q-SR-UNSEC | | | | 2 | 10,000,000 | 98.5160 | 9,851,600 | 10,000,000 | 10,000,000 | | | | | 4.350 | 4.350 | MN | 37,458 | 217,500 | 05/31/2018 | 05/30/2027 |
| 980745-F@-7 | WOODWARD-INC. P-SR-UNSEC | | | | 2 | 8,000,000 | 98.9320 | 7,914,560 | 8,000,000 | 8,000,000 | | | | | 4.270 | 4.270 | MN | 29,416 | 170,800 | 05/31/2018 | 05/30/2025 |
| 980745-G#-4 | WOODWARD-INC. T-SR-UNSEC | | | | 2 | 8,000,000 | 97.2240 | 7,777,920 | 8,000,000 | 8,000,000 | | | | | 4.610 | 4.610 | MN | 31,758 | 184,400 | 05/31/2018 | 05/30/2033 |
| 980745-G*-8 | WOODWARD-INC. R-SR-UNSEC | | | | 2 | 18,000,000 | 98.1460 | 17,666,280 | 18,000,000 | 18,000,000 | | | | | 4.410 | 4.410 | MN | 68,355 | 396,900 | 05/31/2018 | 05/30/2029 |
| 980745-G@-6 | WOODWARD-INC. S-SR-UNSEC | | | | 2 | 5,000,000 | 98.0060 | 4,900,300 | 5,000,000 | 5,000,000 | | | | | 4.460 | 4.460 | MN | 19,203 | 111,500 | 05/31/2018 | 05/30/2030 |
| 98138K-AA-2 | WORCESTER POLY INSTITUTE UNSEC | | | 1 | 1FE | 29,465,515 | 91.6150 | 26,939,391 | 29,405,000 | 29,463,510 | | (617) | | | 4.338 | 4.327 | MS | 425,196 | 1,275,589 | 06/20/2016 | 09/01/2056 |
| 98212B-AE-3 | WPX ENERGY INC SR UNSEC | | | 1 | 4FE | 14,600,000 | 90.5000 | 13,213,000 | 14,600,000 | 14,600,000 | | | | | 5.250 | 5.250 | MS | 225,692 | 766,500 | 09/04/2014 | 09/15/2024 |
| 983024-AN-0 | WYETH LLC CO.GUARNT | | | 1 | 1FE | 34,446,800 | 120.5060 | 42,177,100 | 35,000,000 | 34,549,055 | | 12,416 | | | 5.950 | 6.067 | AO | 520,625 | 2,082,500 | 03/25/2009 | 04/01/2037 |
| 983130-AU-9 | WYNN LAS VEGAS LLC/CORP CO.GUARNT | | | 1 | 4FE | 28,670,000 | 94.0000 | 27,260,000 | 29,000,000 | 28,831,753 | | 33,005 | | | 4.250 | 4.394 | MN | 106,132 | 1,232,500 | 07/09/2013 | 05/30/2023 |
| 983130-AV-7 | WYNN LAS VEGAS LLC/CORP CO.GUARNT | | | 1 | 4FE | 17,000,000 | 93.2500 | 15,852,500 | 17,000,000 | 17,000,000 | | | | | 5.500 | 5.500 | MS | 311,667 | 935,000 | 02/11/2015 | 03/01/2025 |
| 983793-AF-7 | XPO LOGISTICS INC CO.GUARNT | | | 1 | 3FE | 7,017,500 | 96.2500 | 6,737,500 | 7,000,000 | 7,017,395 | | (105) | | | 6.125 | 6.019 | MS | 142,917 | | 12/13/2018 | 09/01/2023 |
| 98385X-AM-8 | XTO ENERGY INC CO.GUARNT | | | 1 | 1FE | 5,008,950 | 132.5130 | 6,625,650 | 5,000,000 | 5,007,866 | | (208) | | | 6.750 | 6.735 | FA | 140,625 | 337,500 | 08/21/2007 | 08/01/2037 |
| 98385X-AQ-9 | XTO ENERGY INC CO.GUARNT | | | 1 | 1FE | 39,847,900 | 129.7270 | 51,890,800 | 40,000,000 | 39,870,081 | | 3,283 | | | 6.375 | 6.404 | JD | 113,333 | 2,550,000 | 04/17/2008 | 06/15/2038 |
| 98389B-AR-1 | XCEL ENERGY INC SR UNSEC | | | 1 | 2FE | 23,398,474 | 97.7640 | 22,754,571 | 23,275,000 | 23,363,172 | | (13,461) | | | 3.300 | 3.229 | JD | 64,006 | 768,075 | 03/03/2016 | 06/01/2025 |
| 98389B-AU-4 | XCEL ENERGY INC SR UNSEC | | | 1 | 2FE | 32,146,039 | 97.0720 | 31,208,620 | 32,150,000 | 32,146,495 | | 186 | | | 3.350 | 3.351 | JD | 89,752 | 1,077,025 | 12/01/2016 | 12/01/2026 |
| 984121-CD-3 | XEROX CORP SR UNSEC | | | 1 | 3FE | 30,766,167 | 97.5440 | 29,702,148 | 30,450,000 | 30,544,842 | | (37,384) | | | 4.500 | 4.360 | MN | 175,088 | 1,370,250 | 03/09/2012 | 05/15/2021 |
| 98419M-AJ-9 | XYLEM INC SR UNSEC | | | 1 | 2FE | 30,422,155 | 95.0770 | 28,713,189 | 30,200,000 | 30,378,010 | | (20,434) | | | 3.250 | 3.162 | MN | 163,583 | 981,500 | 10/04/2016 | 11/01/2026 |
| 98419M-AK-6 | XYLEM INC SR UNSEC | | | 1 | 2FE | 10,510,635 | 96.5540 | 10,131,428 | 10,493,000 | 10,512,058 | | (683) | | | 4.375 | 4.360 | MN | 76,511 | 459,069 | 08/08/2017 | 11/01/2046 |
| 984587-AA-3 | YALE-NEW HAVEN HLTH SRVC SECURED | | | 1 | 1FE | 26,000,000 | 95.2160 | 24,756,160 | 26,000,000 | 26,000,000 | | | | | 4.375 | 4.375 | JJ | 568,750 | 1,137,500 | 05/30/2014 | 07/01/2044 |
| 984588-AA-1 | YALE-NEW HAVEN HOSPITAL SECURED | | | 1 | 1FE | 49,268,527 | 102.7020 | 50,313,710 | 48,990,000 | 49,234,261 | | (6,656) | | | 4.366 | 4.331 | JJ | 1,069,452 | 2,138,903 | 01/09/2017 | 07/01/2043 |
| 98478*-AR-8 | YANKEE GAS SERVICES CO L-SR-SEC | | | 1 | 1 | 40,000,000 | 101.9520 | 40,780,800 | 40,000,000 | 40,000,000 | | | | | 4.820 | 4.820 | JJ | 958,644 | 1,928,000 | 01/02/2014 | 01/02/2044 |
| 98877D-AA-3 | ZF NA CAPITAL CO.GUARNT | | | 1 | 2FE | 9,088,573 | 99.5330 | 9,057,503 | 9,100,000 | 9,096,459 | | 2,532 | | | 4.000 | 4.030 | AO | 62,689 | 364,000 | 04/24/2015 | 04/29/2020 |
| 98877D-AB-1 | ZF NA CAPITAL CO.GUARNT | | | 1 | 2FE | 18,165,025 | 97.6770 | 17,948,149 | 18,375,000 | 18,257,717 | | 31,511 | | | 4.500 | 4.708 | AO | 142,406 | 826,875 | 12/11/2015 | 04/29/2022 |
| 98877D-AC-9 | ZF NA CAPITAL CO.GUARNT | | | 1 | 2FE | 31,246,315 | 93.1060 | 29,514,602 | 31,700,000 | 31,375,558 | | 42,235 | | | 4.750 | 4.940 | AO | 259,324 | 1,505,750 | 04/07/2016 | 04/29/2025 |
| 98956P-AA-0 | ZIMMER BIOMET HOLDINGS SR UNSEC | | | 1 | 2FE | 15,778,315 | 101.1640 | 15,973,796 | 15,790,000 | 15,788,740 | | 1,325 | | | 4.625 | 4.634 | MN | 62,886 | 730,288 | 11/12/2009 | 11/30/2019 |
| 98956P-AB-8 | ZIMMER BIOMET HOLDINGS SR UNSEC | | | 1 | 2FE | 5,305,752 | 105.0340 | 5,582,533 | 5,315,000 | 5,307,285 | | 187 | | | 5.750 | 5.762 | MN | 26,317 | 305,613 | 11/12/2009 | 11/30/2039 |
| 98956P-AC-6 | ZIMMER BIOMET HOLDINGS SR UNSEC | | | 1 | 2FE | 10,050,000 | 98.8930 | 9,889,300 | 10,000,000 | 10,015,727 | | (5,441) | | | 3.375 | 3.314 | MN | 29,063 | 337,500 | 12/20/2011 | 11/30/2021 |
| 98956P-AF-9 | ZIMMER BIOMET HOLDINGS SR UNSEC | | | 1 | 2FE | 73,343,194 | 95.0860 | 69,912,264 | 73,525,000 | 73,324,106 | | (9,061) | | | 3.550 | 3.596 | AO | 652,534 | 2,432,638 | 09/17/2018 | 04/01/2025 |
| 98956P-AG-7 | ZIMMER BIOMET HOLDINGS SR UNSEC | | | 1 | 2FE | 28,805,176 | 90.1790 | 26,198,827 | 29,052,000 | 28,824,514 | | 9,069 | | | 4.250 | 4.316 | FA | 466,446 | 1,234,710 | 01/23/2018 | 08/15/2035 |
| 98956P-AH-5 | ZIMMER BIOMET HOLDINGS SR UNSEC | | | 1 | 2FE | 4,959,800 | 90.8970 | 4,544,850 | 5,000,000 | 4,962,195 | | 725 | | | 4.450 | 4.499 | FA | 84,056 | 222,500 | 03/10/2015 | 08/15/2045 |
| 98978V-AB-9 | ZOETIS INC SR UNSEC | | | 1 | 2FE | 70,484,483 | 98.3550 | 70,815,894 | 72,000,000 | 71,160,328 | | 183,021 | | | 3.250 | 3.554 | FA | 975,000 | 2,340,000 | 12/04/2015 | 02/01/2023 |
| 98978V-AK-9 | ZOETIS INC SR UNSEC | | | 1 | 2FE | 10,974,590 | 102.6800 | 11,294,776 | 11,000,000 | 10,981,373 | | 2,267 | | | 4.500 | 4.529 | MN | 66,000 | 495,000 | 11/09/2015 | 11/13/2025 |
| AS3088-32-3 | COMMERCIAL METALS CO SR UNSEC | | | 1 | 3FE | 11,333,250 | 92.7500 | 10,503,938 | 11,325,000 | 11,332,205 | | (1,045) | | | 5.750 | 5.733 | AO | 137,473 | 293,034 | 05/08/2018 | 04/15/2026 |
| G4989#-AB-2 | JACKSON SQUARE AVIATION IRELAN SR-UNSEC | | | | 2FE | 22,000,000 | 94.3060 | 20,747,320 | 22,000,000 | 22,000,000 | | | | | 3.570 | 3.570 | JD | 23,998 | 785,400 | 12/20/2017 | 12/20/2024 |
| G4989#-AC-0 | JACKSON SQUARE AVIATION IRELAN | | | | 2FE | 15,000,000 | 92.6300 | 13,894,500 | 15,000,000 | 15,000,000 | | | | | 3.840 | 3.839 | JD | 17,600 | 707,200 | 09/28/2017 | 09/28/2027 |
| G4989#-AD-8 | JACKSON SQUARE AVIATION IRELAN SR-UNSEC | | | | 2FE | 30,000,000 | 92.7000 | 27,810,000 | 30,000,000 | 30,000,000 | | | | | 3.890 | 3.890 | JD | 35,658 | 1,167,000 | 12/20/2017 | 12/20/2027 |
| G8472#-AA-9 | STERIS PLC | | | | 2 | 20,000,000 | 88.7970 | 17,759,400 | 20,000,000 | 20,000,000 | | | | | 3.930 | 3.930 | FA | 270,733 | 786,000 | 02/27/2017 | 02/27/2027 |
| G8472#-AC-5 | STERIS PLC | | | | 2 | 10,000,000 | 85.4810 | 8,548,100 | 10,000,000 | 10,000,000 | | | | | 4.030 | 4.030 | FA | 138,811 | 403,000 | 02/27/2017 | 02/27/2029 |
| JK3458-64-9 | STRYKER CORP SR UNSEC | | | 1 | 1FE | 29,875,565 | 96.2070 | 28,592,642 | 29,720,000 | 29,847,926 | | (17,276) | | | 3.500 | 3.426 | MS | 306,281 | 1,040,200 | 11/09/2016 | 03/15/2026 |
| JK9336-86-4 | LIBERTY MUTUAL GROUP INC CO.GUARNT | | | | 2FE | 24,074,488 | 102.6530 | 23,522,841 | 22,915,020 | 24,393,466 | | (182,212) | | (1,165,210) | 2.750 | 1.795 | MAY | 417,807 | 657,659 | 05/19/2017 | 05/04/2026 |
| L2289#-AA-9 | DH JAPAN FINANCE SA | | | | 1 | 68,615,438 | 96.8390 | 69,268,533 | 71,529,584 | 71,529,584 | | | | 1,948,931 | 0.300 | 0.300 | MN | 29,804 | 210,928 | 05/11/2017 | 05/11/2027 |
| L2289#-AB-7 | DH JAPAN FINANCE SA | | | | 1 | 73,516,541 | 98.2090 | 75,266,238 | 76,638,839 | 76,638,839 | | | | 2,088,141 | 0.650 | 0.650 | MN | 69,188 | 489,654 | 05/11/2017 | 05/11/2032 |
| Z00060-18-8 | ST. GEORGE WAREHOUSING & TRUCK SUB-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 11.328 | 0.000 | MON | | 1,520,457 | 04/16/2018 | 04/28/2022 |
| Z00063-14-1 | HOLLEY PURCHASER-INC. SUB-UNSEC | | | | 3Z | 37,500,000 | 100.0000 | 37,500,000 | 37,500,000 | 37,500,000 | | | | | 5.208 | 4.829 | MJSD | 5,425 | 324,890 | 10/26/2018 | 10/26/2026 |
| Z00064-23-0 | MOBILE TECH-INC. SR-UNSEC | | | | 3Z | 4,975,000 | 100.0000 | 4,975,000 | 4,975,000 | 4,975,000 | | | | | 11.003 | 10.922 | MJSD | 1,521 | 25,280 | 12/14/2018 | 08/06/2021 |
| Z00064-33-9 | TRANSPORTATION INSIGHT-LLC SUB-UNSEC | | | | 3Z | 8,826,162 | 100.0000 | 8,826,162 | 8,826,162 | 8,826,162 | | | | | 13.750 | 13.334 | DEC | 3,371 | 43,824 | 12/18/2018 | 06/18/2026 |
| 008916-AC-2 | AGRIUM INC SR UNSEC | | A | 1 | 2FE | 13,804,660 | 118.7030 | 16,618,420 | 14,000,000 | 13,892,936 | | 8,952 | | | 7.800 | 7.929 | FA | 455,000 | 1,092,000 | 08/01/2001 | 02/01/2027 |
| 012873-AK-1 | ENCANA CORP SR UNSEC | | A | 1 | 2FE | 27,232,262 | 117.0450 | 29,261,250 | 25,000,000 | 26,456,452 | | (75,450) | | | 7.375 | 6.672 | MN | 307,292 | 1,843,750 | 01/03/2005 | 11/01/2031 |
| 013716-AQ-8 | RIO TINTO ALCAN INC SR UNSEC | | A | 1 | 1FE | 9,924,100 | 129.3870 | 12,938,700 | 10,000,000 | 9,949,704 | | 2,487 | | | 7.250 | 7.313 | MS | 213,472 | 725,000 | 03/20/2001 | 03/15/2031 |
| 013716-AU-9 | RIO TINTO ALCAN INC SR UNSEC | | A | 1 | 1FE | 27,320,960 | 121.1570 | 32,712,390 | 27,000,000 | 27,227,489 | | (9,536) | | | 6.125 | 6.037 | JD | 73,500 | 1,653,750 | 01/03/2005 | 12/15/2033 |
| 013716-AW-5 | RIO TINTO ALCAN INC SR UNSEC | | A | 1 | 1FE | 17,653,750 | 115.6780 | 20,822,040 | 18,000,000 | 17,740,174 | | 9,074 | | | 5.750 | 5.888 | JD | 86,250 | 1,035,000 | 10/13/2005 | 06/01/2035 |
| 032479-AD-9 | ANADARKO FINANCE CO CO.GUARNT | | A | 1 | 2FE | 10,005,900 | 118.3320 | 11,833,200 | 10,000,000 | 10,004,764 | | (229) | | | 7.500 | 7.494 | MN | 125,000 | 750,000 | 09/20/2001 | 05/01/2031 |
| 06368B-GS-1 | BANK OF MONTREAL SUBORD | | A | 1 | 2FE | 21,000,000 | 92.6000 | 19,446,000 | 21,000,000 | 21,000,000 | | | | | 3.803 | 3.803 | JD | 35,495 | 805,285 | 12/07/2017 | 12/15/2032 |
| 067901-AA-6 | BARRICK GOLD CORP SR UNSEC | | A | 1 | 2FE | 24,929,474 | 103.8910 | 25,972,750 | 25,000,000 | 24,948,892 | | 1,898 | | | 5.800 | 5.820 | MN | 185,278 | 1,450,000 | 05/04/2005 | 11/15/2034 |
| 06849V-AA-1 | BARRICK GOLD FINANCE CO CO.GUARNT | | A | 1 | 2FE | 26,864,120 | 103.8910 | 28,050,570 | 27,000,000 | 26,901,179 | | 3,695 | | | 5.800 | 5.836 | MN | 200,100 | 1,566,000 | 11/18/2004 | 11/15/2034 |
| 109286-AA-2 | BRIGHTON BEACH POWER L.P. SR-SEC | | | 1 | 2 | 39,473,360 | 109.4760 | 50,098,571 | 45,762,150 | 45,762,150 | | | | (3,939,113) | 6.924 | 6.984 | MJSD | 8,802 | 3,291,012 | 09/12/2002 | 03/31/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12201P-AB-2 | CONOCOPHILLIPS CANADA CO.GUARNT | | A | 1 | 1FE | 8,187,421 | 129.1840 | 9,236,655 | 7,150,000 | 7,823,256 | | (34,668) | | | 7.200 | 6.117 | FA | 194,480 | 514,800 | 11/20/2008 | 08/15/2031 |
| 12201P-AN-6 | CONOCOPHILLIPS CANADA CO.GUARNT | | A | 1 | 1FE | 16,631,271 | 132.1750 | 20,804,414 | 15,740,000 | 16,532,813 | | (38,148) | | | 7.400 | 6.935 | JD | 97,063 | 1,164,760 | 03/22/2004 | 12/01/2031 |
| 124765-D#-2 | CAE INC C-SR-UNSEC | | A | 1 | 2 | 62,000,000 | 96.1920 | 59,639,040 | 62,000,000 | 62,000,000 | | | | | 3.597 | 3.597 | JJ | 1,102,680 | 2,230,140 | 12/27/2012 | 12/27/2024 |
| 136375-BL-5 | CANADIAN NATL RAILWAY SR UNSEC | | A | 1 | 1FE | 64,754,430 | 123.5420 | 79,066,976 | 64,000,000 | 64,551,005 | | (21,165) | | | 6.250 | 6.162 | FA | 1,666,667 | 4,000,000 | 03/05/2009 | 08/01/2034 |
| 136375-BN-1 | CANADIAN NATL RAILWAY SR UNSEC | | A | 1 | 1FE | 31,862,620 | 123.4600 | 39,507,200 | 32,000,000 | 31,890,258 | | 3,399 | | | 6.200 | 6.232 | JD | 165,333 | 1,984,000 | 03/23/2009 | 06/01/2036 |
| 136375-BV-3 | CANADIAN NATL RAILWAY SR UNSEC | | A | 1 | 1FE | 41,574,991 | 99.3140 | 41,612,431 | 41,900,000 | 41,794,993 | | 33,556 | | | 2.850 | 2.939 | JD | 53,073 | 1,194,150 | 11/08/2011 | 12/15/2021 |
| 136375-BW-1 | CANADIAN NATL RAILWAY SR UNSEC | | A | 1 | 1FE | 29,570,325 | 88.8820 | 26,442,383 | 29,750,000 | 29,593,319 | | 4,126 | | | 3.500 | 3.533 | MN | 133,049 | 1,041,250 | 11/09/2012 | 11/15/2042 |
| 136375-BZ-4 | CANADIAN NATL RAILWAY SR UNSEC | | A | 1 | 1FE | 10,951,753 | 103.5120 | 11,541,610 | 11,150,000 | 10,969,698 | | 3,819 | | | 4.500 | 4.610 | MN | 75,263 | 501,750 | 10/29/2013 | 11/07/2043 |
| 136375-CJ-9 | CANADIAN NATL RAILWAY SR UNSEC | | A | 1 | 1FE | 4,980,850 | 95.6850 | 4,784,250 | 5,000,000 | 4,985,799 | | 1,768 | | | 2.750 | 2.794 | MS | 45,833 | 137,500 | 02/18/2016 | 03/01/2026 |
| 136375-CK-6 | CANADIAN NATL RAILWAY SR UNSEC | | A | 1 | 1FE | 17,925,480 | 85.8940 | 17,178,888 | 20,000,000 | 17,964,254 | | 30,072 | | | 3.200 | 3.796 | FA | 264,889 | 496,000 | 06/12/2018 | 08/02/2046 |
| 136375-CV-2 | CANADIAN NATL RAILWAY SR UNSEC | | A | 2 | 1FE | 9,998,600 | 106.0290 | 10,602,900 | 10,000,000 | 9,998,600 | | | | | 4.450 | 4.450 | JJ | 66,750 | | 10/31/2018 | 01/20/2049 |
| 136385-AC-5 | CANADIAN NATL RESOURCES SR UNSEC | | A | 1 | 2FE | 35,840,790 | 120.4190 | 43,350,840 | 36,000,000 | 35,889,995 | | 4,938 | | | 7.200 | 7.237 | JJ | 1,195,200 | 2,592,000 | 04/30/2004 | 01/15/2032 |
| 136385-AE-1 | CANADIAN NATL RESOURCES SR UNSEC | | A | 1 | 2FE | 27,271,649 | 111.9590 | 29,669,135 | 26,500,000 | 27,026,450 | | (23,137) | | | 6.450 | 6.235 | JD | 4,748 | 1,709,250 | 01/03/2005 | 06/30/2033 |
| 136385-AG-6 | CANADIAN NATL RESOURCES SR UNSEC | | A | 1 | 2FE | 32,307,440 | 106.3960 | 34,046,720 | 32,000,000 | 32,229,714 | | (8,573) | | | 5.850 | 5.781 | FA | 780,000 | 1,872,000 | 02/02/2005 | 02/01/2035 |
| 136385-AR-2 | CANADIAN NATL RESOURCES SR UNSEC | | A | 1 | 2FE | 11,952,720 | 99.2760 | 11,913,120 | 12,000,000 | 11,984,713 | | 4,980 | | | 3.450 | 3.497 | MN | 52,900 | 414,000 | 11/10/2011 | 11/15/2021 |
| 136385-AT-8 | CANADIAN NATL RESOURCES SR UNSEC | | A | 1 | 2FE | 5,097,807 | 98.6050 | 5,028,872 | 5,100,000 | 5,098,790 | | 203 | | | 3.800 | 3.805 | AO | 40,913 | 193,800 | 03/26/2014 | 04/15/2024 |
| 136385-AV-3 | CANADIAN NATL RESOURCES SR UNSEC | | A | 1 | 2FE | 14,980,650 | 97.1420 | 14,571,251 | 15,000,000 | 14,987,120 | | 1,841 | | | 3.900 | 3.916 | FA | 243,750 | 585,000 | 11/12/2014 | 02/01/2025 |
| 13645R-AE-4 | CANADIAN PACIFIC RR CO SR UNSEC | | A | 1 | 2FE | 37,205,806 | 113.7650 | 43,287,583 | 38,050,000 | 37,473,667 | | 25,311 | | | 5.750 | 5.909 | MS | 644,208 | 2,187,875 | 01/28/2004 | 03/15/2033 |
| 13645R-AF-1 | CANADIAN PACIFIC RR CO SR UNSEC | | A | 1 | 2FE | 24,566,350 | 116.4030 | 29,100,780 | 25,000,000 | 24,653,695 | | 10,047 | | | 5.950 | 6.076 | MN | 190,069 | 1,487,623 | 05/15/2007 | 05/15/2037 |
| 13645R-AS-3 | CANADIAN PACIFIC RR CO SR UNSEC | | A | 1 | 2FE | 38,477,935 | 95.7940 | 36,880,732 | 38,500,000 | 38,485,804 | | 2,099 | | | 2.900 | 2.907 | FA | 465,208 | 1,116,500 | 02/06/2015 | 02/01/2025 |
| 13645R-AT-1 | CANADIAN PACIFIC RR CO SR UNSEC | | A | 1 | 2FE | 7,864,629 | 99.6070 | 7,714,562 | 7,745,000 | 7,831,254 | | (10,946) | | | 3.700 | 3.516 | FA | 119,402 | 286,565 | 10/16/2015 | 02/01/2026 |
| 13645R-AU-8 | CANADIAN PACIFIC RR CO SR UNSEC | | A | 1 | 2FE | 24,853,294 | 104.6480 | 26,345,156 | 25,175,000 | 24,871,082 | | 5,466 | | | 4.800 | 4.881 | FA | 503,500 | 1,208,400 | 09/16/2015 | 08/01/2045 |
| 13645R-AV-6 | CANADIAN PACIFIC RR CO SR UNSEC | | A | 1 | 2FE | 25,597,386 | 103.9960 | 25,671,413 | 24,685,000 | 25,582,854 | | (18,106) | | | 4.800 | 4.478 | MS | 348,881 | 844,440 | 06/26/2018 | 09/15/2035 |
| 15135U-AD-1 | CENOVUS ENERGY INC SR UNSEC | | A | 1 | 2FE | 6,342,563 | 101.7910 | 6,459,813 | 6,346,154 | 6,345,840 | | 381 | | | 5.700 | 5.707 | AO | 76,365 | 361,731 | 09/15/2009 | 10/15/2019 |
| 15135U-AG-4 | CENOVUS ENERGY INC SR UNSEC | LS | A | 1 | 2FE | 19,701,889 | 94.9260 | 18,866,543 | 19,875,000 | 19,806,034 | | 17,727 | | | 3.000 | 3.102 | FA | 225,250 | 596,250 | 08/14/2012 | 08/15/2022 |
| 15135U-AH-2 | CENOVUS ENERGY INC SR UNSEC | | A | 1 | 2 | 49,891,000 | 78.2870 | 39,143,675 | 50,000,000 | 49,905,692 | | 2,205 | | | 4.450 | 4.463 | MS | 655,139 | 2,225,000 | 08/14/2012 | 09/15/2042 |
| 15135U-AJ-8 | CENOVUS ENERGY INC SR UNSEC | | A | 1 | 2FE | 19,822,400 | 96.4630 | 19,292,600 | 20,000,000 | 19,908,938 | | 17,327 | | | 3.800 | 3.907 | MS | 223,778 | 760,000 | 08/12/2013 | 09/15/2023 |
| 15135U-AK-5 | CENOVUS ENERGY INC SR UNSEC | | A | 1 | 2FE | 19,920,400 | 88.5190 | 17,703,887 | 20,000,000 | 19,928,411 | | 1,397 | | | 5.200 | 5.226 | MS | 306,222 | 1,040,000 | 08/12/2013 | 09/15/2043 |
| 15135U-AM-1 | CENOVUS ENERGY INC SR UNSEC | LS | A | 1 | 2FE | 19,994,814 | 91.1310 | 18,226,155 | 20,000,000 | 19,996,186 | | 1,202 | | | 4.250 | 4.253 | AO | 179,444 | 850,000 | 12/13/2017 | 04/15/2027 |
| 218493-AA-2 | CORDELIO AMALCO LP I A-SR-UNSEC | | | | 2FE | 35,433,218 | 102.1220 | 35,531,754 | 34,793,437 | 34,793,437 | | | | (639,781) | 4.087 | 4.082 | MS | 85,710 | | 12/10/2018 | 09/30/2034 |
| 218493-AB-0 | CORDELIO AMALCO LP I B-SR-UNSEC | | | | 2FE | 35,433,218 | 102.1450 | 35,539,756 | 34,793,437 | 34,793,437 | | | | (639,781) | 4.087 | 4.084 | JD | 85,710 | | 12/10/2018 | 06/30/2034 |
| 221025-AB-5 | CORY COGENERATION FDG CORP B-SR-SEC | | | 1 | 2FE | 20,304,527 | 111.9890 | 25,713,607 | 22,960,832 | 22,960,832 | | | | (1,976,422) | 7.601 | 7.674 | MJSD | 4,848 | 1,809,600 | 04/26/2001 | 06/30/2026 |
| 22576C-A#-8 | CRESCENT POINT ENERGY CORP. C-SR | | A | 1 | 2 | 35,000,000 | 102.8850 | 36,009,750 | 35,000,000 | 35,000,000 | | | | | 6.030 | 6.030 | MS | 568,663 | 2,110,500 | 03/24/2010 | 03/24/2020 |
| 22576C-E#-4 | CRESCENT POINT ENERGY CORP. O-SR | | A | 1 | 2 | 10,000,000 | 98.3830 | 9,838,300 | 10,000,000 | 10,000,000 | | | | | 3.780 | 3.780 | JD | 19,950 | 378,000 | 06/12/2013 | 06/12/2023 |
| 292505-AD-6 | ENCANA CORP SR UNSEC | | A | 1 | 2FE | 19,404,485 | 105.8990 | 20,650,231 | 19,500,000 | 19,429,677 | | 2,525 | | | 6.500 | 6.537 | FA | 478,833 | 1,267,500 | 07/12/2006 | 08/15/2034 |
| 292505-AE-4 | ENCANA CORP SR UNSEC | | A | 1 | 2FE | 19,920,250 | 106.7760 | 21,355,200 | 20,000,000 | 19,934,666 | | 1,726 | | | 6.625 | 6.656 | FA | 500,556 | 1,325,000 | 08/09/2007 | 08/15/2037 |
| 292505-AH-7 | ENCANA CORP SR UNSEC | | A | 1 | 2FE | 3,992,880 | 101.0280 | 4,041,120 | 4,000,000 | 3,999,656 | | 894 | | | 6.500 | 6.524 | MN | 33,222 | 260,000 | 04/29/2009 | 05/15/2019 |
| 292505-AJ-3 | ENCANA CORP SR UNSEC | | A | 1 | 2FE | 29,994,900 | 100.0800 | 30,024,126 | 30,000,000 | 29,998,341 | | 536 | | | 3.900 | 3.902 | MN | 149,500 | 1,170,000 | 11/08/2011 | 11/15/2021 |
| 318069-A#-8 | FINNING INTL INC C-SR-UNSEC | | A | 1 | 2FE | 6,000,000 | 101.3030 | 6,078,180 | 6,000,000 | 6,000,000 | | | | | 4.180 | 4.180 | AO | 61,307 | 250,800 | 04/03/2012 | 04/03/2022 |
| 318069-B*-1 | FINNING INTL INC D-SR-UNSEC | | A | 1 | 2FE | 19,120,890 | 100.7960 | 19,151,240 | 19,000,000 | 19,077,762 | | (13,043) | | | 4.280 | 4.192 | AO | 198,782 | 813,200 | 06/03/2015 | 04/03/2024 |
| 318069-B@-9 | FINNING INTL INC SR-UNSEC | | A | | 2FE | 24,132,130 | 98.1730 | 22,579,790 | 23,000,000 | 23,841,378 | | (84,515) | | | 4.530 | 4.005 | AO | 254,687 | 1,041,900 | 06/03/2015 | 04/03/2027 |
| 349553-A@-6 | FORTIS INC A-SR-UNSEC | | A | 1 | 2 | 40,000,000 | 116.8630 | 46,745,200 | 40,000,000 | 40,000,000 | | | | | 6.600 | 6.600 | MS | 880,000 | 2,640,000 | 09/06/2007 | 09/01/2037 |
| 349553-AM-9 | FORTIS INC SR UNSEC | | A | 1 | 2FE | 76,059,313 | 91.3370 | 69,827,461 | 76,450,000 | 76,116,124 | | 37,305 | | | 3.055 | 3.119 | AO | 564,424 | 2,335,548 | 06/29/2017 | 10/04/2026 |
| 386435-AB-7 | GRAND RENEWABLE SOLAR LP | | | 1 | 2FE | 28,216,957 | 99.3540 | 26,104,365 | 26,274,096 | 26,274,096 | | | | (2,261,621) | 3.926 | 3.923 | JJ | 435,217 | 1,113,982 | 06/09/2016 | 01/31/2035 |
| 39071#-AA-6 | GREAT LAKES POWER TRANSMISSION SR | | | 4 | 1PL | 19,562,901 | 112.6180 | 21,907,087 | 19,452,562 | 19,452,562 | | | | (1,674,437) | 6.600 | 6.600 | JD | 53,495 | 1,319,312 | 05/07/2008 | 06/16/2023 |
| 390730-AK-5 | GREAT LAKES POWER LTD 3-SUB-SEC | | | 1 | 2PL | 16,972,620 | 104.7010 | 14,571,631 | 13,917,375 | 13,917,375 | | | | (1,197,979) | 4.960 | 4.960 | JD | 28,763 | 709,448 | 03/24/2014 | 06/16/2023 |
| 390730-AL-3 | GREAT LAKES POWER LTD 4-SR-SEC | | | | 1FE | 38,321,550 | 97.4400 | 35,687,079 | 36,624,670 | 36,624,670 | | | | (3,152,577) | 3.236 | 3.235 | JD | 51,945 | 1,217,858 | 03/16/2016 | 06/16/2023 |
| 448055-AB-9 | HUSKY ENERGY INC SR UNSEC | | A | 1 | 2FE | 29,765,800 | 101.4500 | 30,435,000 | 30,000,000 | 29,988,596 | | 24,094 | | | 6.150 | 6.236 | JD | 82,000 | 1,845,000 | 08/03/2006 | 06/15/2019 |
| 448055-AD-5 | HUSKY ENERGY INC SR UNSEC | | A | 1 | 2FE | 32,314,139 | 119.4400 | 38,399,970 | 32,150,000 | 32,282,208 | | (3,868) | | | 6.800 | 6.760 | MS | 643,714 | 2,186,200 | 11/20/2008 | 09/15/2037 |
| 448055-AK-9 | HUSKY ENERGY INC SR UNSEC | | A | 1 | 2FE | 28,939,390 | 98.9570 | 28,697,509 | 29,000,000 | 28,965,788 | | 5,702 | | | 4.000 | 4.025 | AO | 244,889 | 1,160,000 | 03/12/2014 | 04/15/2024 |
| 453258-AP-0 | VALE CANADA LTD SR UNSEC | | A | 1 | 2FE | 995,520 | 109.5800 | 1,095,800 | 1,000,000 | 996,817 | | 133 | | | 7.200 | 7.237 | MS | 21,200 | 72,000 | 09/18/2002 | 09/15/2032 |
| 531739-AA-8 | LIEVRE POWER FINANCING CORP. 1-SR-SEC | | | 1 | 2FE | 36,335,981 | 111.0490 | 34,977,344 | 31,497,217 | 31,497,217 | | | | (2,711,216) | 5.556 | 5.556 | JAJO | 413,191 | 1,866,068 | 09/30/2005 | 10/06/2025 |
| 554783-AK-6 | WEYERHAEUSER CO SR UNSEC | | A | | 2FE | 9,774,990 | 118.6480 | 11,669,031 | 9,835,000 | 9,806,594 | | 2,894 | | | 7.700 | 7.754 | FA | 286,089 | 757,295 | 12/28/1999 | 02/15/2026 |
| 559222-AQ-7 | MAGNA INTERNATIONAL INC SR UNSEC | | A | 1 | 1FE | 43,842,891 | 100.4260 | 44,082,175 | 43,895,000 | 43,864,286 | | 5,006 | | | 3.625 | 3.639 | JD | 70,720 | 1,591,194 | 12/18/2014 | 06/15/2024 |
| 559222-AR-5 | MAGNA INTERNATIONAL INC SR UNSEC | | A | 1 | 1FE | 13,123,618 | 101.7150 | 13,400,918 | 13,175,000 | 13,138,038 | | 4,448 | | | 4.150 | 4.198 | AO | 136,691 | 546,763 | 09/16/2015 | 10/01/2025 |
| 629288-AA-5 | NHL CANADA FDG LP SERIES 3 CANADIAN | | A | | 1PL | 1,635,514 | 98.2180 | 1,606,369 | 1,635,514 | 1,635,514 | | | | | 3.980 | 4.000 | MJSD | 3,435 | 27,122 | 07/12/2018 | 07/12/2025 |
| 629288-AB-3 | NHL CANADA FDG LP SR-UNSEC SERIES 4 CANADIAN | | A | | 1PL | 2,884,615 | 96.9960 | 2,797,961 | 2,884,615 | 2,884,615 | | | | | 4.120 | 4.141 | MJSD | 6,272 | 49,519 | 07/12/2018 | 07/12/2028 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 62928@-AC-1 | NHL CANADA FDG LP SR-UNSEC SERIES 5 CANADIAN | | A | | 1PL | 13,812,155 | 96.4940 | 13,327,901 | 13,812,155 | 13,812,155 | | | | | 4.220 | 4.242 | MJSD | 30,763 | 242,864 | 07/12/2018 | 07/12/2030 |
| 65334H-AE-2 | NEXEN ENERGY ULC CO.GUARNT | | A | 1 | 1FE | 13,706,840 | 114.6670 | 17,200,050 | 15,000,000 | 13,992,241 | | 33,762 | | | 5.875 | 6.552 | MS | 271,719 | 881,250 | 02/15/2008 | 03/10/2035 |
| 669771-AS-6 | NOVA GAS TRANSMISSION SR UNSEC | | A | | 1FE | 4,593,400 | 115.5530 | 5,777,650 | 5,000,000 | 4,865,245 | | 25,299 | | | 7.875 | 8.647 | AO | 98,438 | 393,750 | 09/19/1994 | 04/01/2023 |
| 66977W-AR-0 | NOVA CHEMICALS CORP SR UNSEC | | A | 1 | 3FE | 88,227,500 | 88.5000 | 78,101,250 | 88,250,000 | 88,231,324 | | 1,983 | | | 5.250 | 5.253 | JD | 386,094 | 4,633,125 | 07/26/2017 | 06/01/2027 |
| 67077M-AA-6 | NUTRIEN LTD SR UNSEC | | A | | 2FE | 7,338,119 | 101.1450 | 7,156,009 | 7,075,000 | 7,164,656 | | (173,463) | | | 6.500 | 3.025 | MN | 58,762 | 459,875 | 04/10/2018 | 05/15/2019 |
| 67077M-AB-4 | NUTRIEN LTD SR UNSEC | | A | | 2FE | 42,477,220 | 101.7300 | 41,963,512 | 41,250,000 | 42,032,376 | | (444,844) | | | 4.875 | 3.304 | MS | 508,320 | 1,005,469 | 04/10/2018 | 03/30/2020 |
| 67077M-AC-2 | NUTRIEN LTD SR UNSEC | | A | 1 | 2FE | 29,842,172 | 97.1570 | 29,147,075 | 30,000,000 | 29,860,319 | | 18,147 | | | 3.625 | 3.724 | MS | 320,208 | 543,750 | 04/10/2018 | 03/15/2024 |
| 67077M-AF-5 | NUTRIEN LTD SR UNSEC | | A | | 2FE | 29,925,480 | 107.7210 | 28,007,460 | 26,000,000 | 29,828,788 | | (96,692) | | | 5.875 | 4.654 | JD | 127,292 | 1,527,500 | 04/10/2018 | 12/01/2036 |
| 67077M-AJ-7 | NUTRIEN LTD SR UNSEC | | A | 1 | 2FE | 45,149,784 | 96.5240 | 44,125,934 | 45,715,000 | 45,236,289 | | 86,505 | | | 3.150 | 3.450 | AO | 360,006 | 720,011 | 04/10/2018 | 10/01/2022 |
| 67077M-AK-4 | NUTRIEN LTD SR UNSEC | | A | 1 | 2FE | 22,137,312 | 98.2130 | 21,852,437 | 22,250,000 | 22,152,641 | | 15,329 | | | 3.500 | 3.608 | JD | 64,896 | 778,750 | 04/10/2018 | 06/01/2023 |
| 67077M-AN-8 | NUTRIEN LTD SR UNSEC | | A | 1 | 2FE | 9,683,592 | 91.1300 | 9,112,995 | 10,000,000 | 9,693,237 | | 9,645 | | | 4.125 | 4.392 | MS | 121,458 | 206,250 | 04/10/2018 | 03/15/2035 |
| 67077M-AP-3 | NUTRIEN LTD SR UNSEC | | A | | 2FE | 12,760,200 | 120.5060 | 12,050,600 | 10,000,000 | 12,689,882 | | (70,318) | | | 7.125 | 4.823 | MN | 75,208 | 712,500 | 04/10/2018 | 05/23/2036 |
| 67077M-AR-9 | NUTRIEN LTD SR UNSEC | | A | 1 | 2FE | 8,757,077 | 95.6700 | 8,131,944 | 8,500,000 | 8,753,428 | | (3,649) | | | 4.900 | 4.691 | JD | 34,708 | 416,500 | 04/10/2018 | 06/01/2043 |
| 67077M-AS-7 | NUTRIEN LTD SR UNSEC | | A | 1 | 2FE | 2,161,020 | 100.3590 | 2,007,184 | 2,000,000 | 2,158,861 | | (2,160) | | | 5.250 | 4.712 | JJ | 48,417 | 52,500 | 04/10/2018 | 01/15/2045 |
| 68245X-AB-5 | 1011778 BC / NEW RED FIN SR SEC | | A | 1 | 4FE | 12,500,000 | 96.7500 | 12,093,750 | 12,500,000 | 12,500,000 | | | | | 4.625 | 4.625 | JJ | 266,580 | 578,125 | 05/14/2015 | 01/15/2022 |
| 683715-AA-4 | OPEN TEXT CORP CO.GUARNT | | A | 1 | 3FE | 38,587,500 | 99.5000 | 37,959,250 | 38,150,000 | 38,314,007 | | (74,403) | | | 5.625 | 5.399 | JJ | 989,516 | 2,145,938 | 01/13/2015 | 01/15/2023 |
| 683715-AB-2 | OPEN TEXT CORP CO.GUARNT | | A | 1 | 3FE | 28,807,125 | 98.0000 | 27,979,000 | 28,550,000 | 28,747,018 | | (30,552) | | | 5.875 | 5.724 | JD | 139,776 | 1,677,313 | 12/15/2016 | 06/01/2026 |
| 716442-AH-1 | SUNCOR ENERGY INC SR UNSEC | | A | 1 | 1FE | 54,189,015 | 109.1430 | 61,130,994 | 56,010,000 | 54,741,046 | | 54,262 | | | 5.350 | 5.577 | JJ | 1,381,736 | 2,996,535 | 02/17/2005 | 07/15/2033 |
| 71644E-AE-2 | SUNCOR ENERGY INC SR UNSEC | | A | 1 | 1FE | 31,109,688 | 119.8770 | 37,461,563 | 31,250,000 | 31,182,253 | | 6,460 | | | 7.875 | 7.914 | JD | 109,375 | 2,460,938 | 06/04/1996 | 06/15/2026 |
| 71644E-AF-9 | SUNCOR ENERGY INC SR UNSEC | | A | 1 | 1FE | 9,854,600 | 117.6510 | 11,765,100 | 10,000,000 | 9,915,982 | | 5,708 | | | 7.000 | 7.120 | MN | 89,444 | 700,000 | 03/20/2001 | 11/15/2028 |
| 71644E-AG-7 | SUNCOR ENERGY INC SR UNSEC | | A | 1 | 1FE | 4,697,000 | 112.2570 | 5,612,850 | 5,000,000 | 4,767,960 | | 7,842 | | | 5.950 | 6.412 | MN | 38,014 | 297,500 | 04/18/2006 | 05/15/2035 |
| 725906-AH-4 | BARRICK GOLD CORP SR UNSEC | | A | 1 | 2FE | 34,722,354 | 108.9940 | 37,057,960 | 34,000,000 | 34,498,620 | | (22,118) | | | 6.375 | 6.216 | MS | 722,500 | 2,167,500 | 01/03/2005 | 03/01/2033 |
| 725906-AN-1 | BARRICK GOLD CORP SR UNSEC | | A | 1 | 2FE | 23,704,643 | 113.3870 | 26,079,010 | 23,000,000 | 23,528,619 | | (17,973) | | | 6.450 | 6.225 | AO | 313,183 | 1,483,500 | 03/09/2005 | 10/15/2035 |
| 740212-AE-5 | PRECISION DRILLING CORP CO.GUARNT | | A | 1 | 3FE | 6,394,052 | 93.0000 | 6,023,623 | 6,477,014 | 6,442,800 | | 8,617 | | | 6.500 | 6.675 | JD | 18,711 | 466,742 | 10/05/2011 | 12/15/2021 |
| 767744-AA-3 | RITCHIE BROS AUCTIONEERS CO.GUARNT | | A | 1 | 3FE | 20,873,750 | 97.0000 | 19,982,000 | 20,600,000 | 20,791,915 | | (41,825) | | | 5.375 | 5.117 | JJ | 510,565 | 1,107,250 | 12/12/2016 | 01/15/2025 |
| 77509N-AF-0 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 4,960,222 | 136.3380 | 6,816,900 | 5,000,000 | 4,971,348 | | 1,097 | | | 8.750 | 8.824 | MN | 72,917 | 437,500 | 06/28/2002 | 05/01/2032 |
| 775109-AL-5 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 2,491,325 | 130.4870 | 3,262,175 | 2,500,000 | 2,492,625 | | 161 | | | 7.500 | 7.529 | FA | 70,833 | 187,500 | 07/30/2008 | 08/15/2038 |
| 775109-AW-1 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 43,244,913 | 98.1290 | 43,863,663 | 44,700,000 | 44,006,139 | | 150,052 | | | 3.000 | 3.398 | MS | 394,850 | 1,341,000 | 07/29/2013 | 03/15/2023 |
| 775109-AX-9 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 16,963,169 | 98.8360 | 16,925,697 | 17,125,000 | 16,980,268 | | 3,227 | | | 4.500 | 4.558 | MS | 226,906 | 770,625 | 02/28/2013 | 03/15/2043 |
| 775109-BB-6 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 14,289,264 | 104.1210 | 14,993,427 | 14,400,000 | 14,298,045 | | 1,973 | | | 5.000 | 5.050 | MS | 212,000 | 720,000 | 03/03/2014 | 03/15/2044 |
| 775109-BE-0 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 24,711,248 | 97.5440 | 24,385,891 | 25,000,000 | 24,788,443 | | 26,142 | | | 3.625 | 3.764 | JD | 40,278 | 906,250 | 12/16/2015 | 12/15/2025 |
| 775109-BF-7 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 24,588,500 | 92.5440 | 23,135,879 | 25,000,000 | 24,666,926 | | 36,852 | | | 2.900 | 3.092 | MN | 92,639 | 725,000 | 11/01/2016 | 11/15/2026 |
| 775109-BG-5 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 34,858,373 | 95.2720 | 33,464,172 | 35,125,000 | 34,862,940 | | 4,568 | | | 4.300 | 4.345 | FA | 570,586 | 784,556 | 03/13/2018 | 02/15/2048 |
| 820439-A#-4 | SHAWCOR LTD. C-SR-UNSEC | | A | 1 | 3 | 5,961,705 | 93.2020 | 5,556,429 | 5,961,705 | 5,961,705 | | | | | 3.820 | 3.819 | MS | 57,567 | 227,737 | 03/20/2013 | 03/31/2025 |
| 820439-A@-6 | SHAWCOR LTD. B-SR-UNSEC | | A | 1 | 3 | 3,974,470 | 95.7420 | 3,805,237 | 3,974,470 | 3,974,470 | | | | | 3.670 | 3.669 | MS | 36,871 | 145,863 | 03/20/2013 | 03/31/2023 |
| 867224-AA-5 | SUNCOR ENERGY INC SR UNSEC | | A | 1 | 1FE | 9,799,456 | 97.8020 | 9,657,996 | 9,875,000 | 9,827,130 | | 7,119 | | | 3.600 | 3.692 | JD | 29,625 | 355,500 | 11/20/2014 | 12/01/2024 |
| 867229-AE-6 | SUNCOR ENERGY INC SR UNSEC | | A | 1 | 1FE | 29,804,800 | 115.1010 | 34,530,215 | 30,000,000 | 29,838,196 | | 4,024 | | | 6.500 | 6.549 | JD | 86,667 | 1,950,000 | 09/19/2007 | 06/15/2038 |
| 878742-AT-2 | TECK RESOURCES LIMITED CO.GUARNT | | A | 1 | 3FE | 3,604,099 | 99.7500 | 3,595,988 | 3,605,000 | 3,604,999 | | | | | 4.500 | 4.500 | JJ | 74,804 | 162,225 | 09/08/2010 | 01/15/2021 |
| 884903-AY-1 | THOMSON REUTERS CORP SR UNSEC | | A | 1 | 2FE | 30,926,353 | 102.9070 | 33,479,763 | 32,534,000 | 31,302,122 | | 41,563 | | | 5.500 | 5.855 | FA | 675,984 | 1,789,370 | 09/25/2006 | 08/15/2035 |
| 884903-BG-9 | THOMSON REUTERS CORP SR UNSEC | | A | 1 | 2FE | | 0.0000 | | | | | | | | 4.700 | 0.000 | AO | | 443,889 | 09/22/2009 | 10/15/2019 |
| 884903-BH-7 | THOMSON REUTERS CORP SR UNSEC | | A | 1 | 2FE | 34,184,800 | 105.4430 | 36,905,082 | 35,000,000 | 34,298,098 | | 15,922 | | | 5.850 | 6.018 | AO | 432,250 | 2,047,500 | 03/25/2010 | 04/15/2040 |
| 884903-BQ-7 | THOMSON REUTERS CORP SR UNSEC | | A | 1 | 2FE | 10,037,481 | 101.8840 | 10,290,321 | 10,100,000 | 10,066,075 | | 6,094 | | | 4.300 | 4.377 | MN | 45,843 | 434,300 | 11/14/2013 | 11/23/2023 |
| 891160-MJ-9 | TORONTO-DOMINION BANK SUBORD | | A | 1 | 1FE | 80,961,856 | 94.4950 | 76,941,613 | 81,424,000 | 81,006,192 | | 20,461 | | | 3.625 | 3.670 | MS | 869,088 | 2,951,620 | 11/16/2016 | 09/15/2031 |
| 893526-8Y-2 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 6,998,390 | 100.1300 | 7,009,100 | 7,000,000 | 6,999,991 | | 194 | | | 7.125 | 7.128 | JJ | 229,979 | 498,750 | 01/06/2009 | 01/15/2019 |
| 893526-8Z-9 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 6,444,620 | 124.6830 | 8,104,387 | 6,500,000 | 6,451,956 | | 987 | | | 7.625 | 7.698 | JJ | 228,538 | 495,625 | 01/06/2009 | 01/15/2039 |
| 893526-DF-7 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 33,799,613 | 105.8350 | 35,983,900 | 34,000,000 | 33,858,241 | | 6,272 | | | 5.600 | 5.641 | MS | 481,289 | 1,904,000 | 10/26/2005 | 03/31/2034 |
| 893526-DK-6 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 1FE | 26,182,538 | 100.5860 | 26,403,878 | 26,250,000 | 26,236,372 | | 7,408 | | | 3.800 | 3.831 | AO | 249,375 | 997,500 | 09/20/2010 | 10/01/2020 |
| 893526-DM-2 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 1FE | 9,992,100 | 95.9650 | 9,596,500 | 10,000,000 | 9,996,938 | | 807 | | | 2.500 | 2.509 | FA | 104,167 | 250,000 | 07/30/2012 | 08/01/2022 |
| 89352H-AB-5 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 40,327,000 | 106.4360 | 43,106,580 | 40,500,000 | 40,367,556 | | 4,354 | | | 5.850 | 5.880 | MS | 697,613 | 2,369,250 | 11/02/2006 | 03/15/2036 |
| 89352H-AD-1 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 19,913,000 | 108.9210 | 21,784,200 | 20,000,000 | 19,929,711 | | 1,931 | | | 6.200 | 6.232 | AO | 261,778 | 1,240,000 | 10/02/2007 | 10/15/2037 |
| 89352H-AK-5 | TRANSCANADA PIPELINES SR UNSEC | LS | A | 1 | 2FE | 14,085,839 | 99.6300 | 14,122,553 | 14,175,000 | 14,128,266 | | 8,737 | | | 3.750 | 3.826 | AO | 110,742 | 531,563 | 10/02/2013 | 10/16/2023 |
| 89352H-AL-3 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 1FE | 24,822,750 | 98.9370 | 24,734,214 | 25,000,000 | 24,838,374 | | 3,221 | | | 5.000 | 5.046 | AO | 260,417 | 1,250,000 | 10/02/2013 | 10/16/2043 |
| 89352H-AM-1 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 23,294,232 | 95.6790 | 22,388,878 | 23,400,000 | 23,311,726 | | 3,932 | | | 4.625 | 4.660 | MS | 360,750 | 1,082,250 | 02/25/2014 | 03/01/2034 |
| 98417E-AC-4 | GLENCORE FINANCE CANADA CO.GUARNT | | A | 1 | 2FE | 4,984,350 | 105.4220 | 5,271,100 | 5,000,000 | 4,986,929 | | 329 | | | 6.900 | 6.925 | MN | 44,083 | 345,000 | 11/13/2007 | 11/15/2037 |
| 98417E-AK-6 | GLENCORE FINANCE CANADA CO.GUARNT | | A | 1 | 2FE | 33,357,916 | 102.1360 | 34,113,424 | 33,400,000 | 33,385,673 | | 4,291 | | | 4.950 | 4.966 | MN | 211,255 | 1,653,300 | 11/03/2011 | 11/15/2021 |
| 98417E-AT-7 | GLENCORE FINANCE CANADA CO.GUARNT | | A | 1 | 2FE | 9,974,700 | 99.6840 | 9,968,400 | 10,000,000 | 9,989,075 | | 2,586 | | | 4.250 | 4.281 | AO | 77,917 | 425,000 | 10/18/2012 | 10/25/2022 |
| C0237#-AA-6 | ALTIMA DENTAL CANADA HLDGS-INC | | A | 1 | 5GI | 15,120,638 | 91.1200 | 13,499,136 | 14,814,679 | 14,796,526 | | 3,022 | | (1,273,442) | 11.000 | 11.189 | FMAN | 151,800 | 1,723,808 | 01/05/2017 | 06/15/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| C0237#-AB-4 | ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC | | | | 5GI | 2,919,090 | 98.0000 | 2,691,913 | 2,746,850 | 2,746,850 | | | | (172,240) | 13.000 | 13.195 | FMAN | 31,307 | 242,446 | 05/15/2018 | 06/16/2023 |
| C0237#-AC-2 | ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL | | | | 5GI | 331,995 | 98.0000 | 314,415 | 320,832 | 320,832 | | | | (11,162) | 13.000 | 13.215 | FMAN | 3,657 | 5,968 | 10/15/2018 | 06/16/2023 |
| C0445#-AM-8 | ARC RESOURCES LTD H-SR-UNSEC | | A | 1 | 2 | 40,000,000 | 97.9750 | 39,190,000 | 40,000,000 | 40,000,000 | | | | | 3.810 | 3.810 | FA | 541,867 | 1,524,000 | 08/23/2012 | 08/23/2024 |
| C0461#-AA-3 | AURORA SOLAR LTD PTNSP SR-UNSEC | | | | 2FE | 53,094,660 | 100.2930 | 51,424,773 | 51,274,539 | 51,274,539 | | | | (1,820,122) | 4.113 | 4.111 | JD | 5,778 | 265,782 | 11/15/2018 | 12/31/2033 |
| C1465*-AL-7 | CGI GROUP INC. E-SR | | A | 1 | 2 | 75,000,000 | 99.9930 | 74,994,750 | 75,000,000 | 75,000,000 | | | | | 4.060 | 4.060 | MS | 921,958 | 3,045,000 | 09/12/2014 | 09/12/2024 |
| C4111@-AA-1 | GREAT LAKES POWER LTD SUB-SEC | | | 1 | 2PL | 24,422,735 | 115.2320 | 27,854,205 | 24,172,282 | 24,172,282 | | | | (2,080,701) | 7.800 | 7.800 | JD | 78,560 | 1,937,733 | 05/07/2008 | 06/16/2023 |
| C4111@-AB-9 | GREAT LAKES POWER LTD SR | | | 4 | 1PL | 43,038,382 | 111.2940 | 47,628,976 | 42,795,637 | 42,795,637 | | | | (3,683,761) | 6.600 | 6.600 | JD | 117,688 | 2,902,853 | 05/07/2008 | 06/16/2023 |
| C4335*-AA-3 | HEICO CANADA HLDG CO C-SR | | A | 1 | 2 | 9,200,000 | 101.9250 | 9,377,100 | 9,200,000 | 9,200,000 | | | | | 6.050 | 6.050 | JD | 15,461 | 556,600 | 12/21/2010 | 12/21/2020 |
| C4861*-AD-9 | IRVING OIL LTD K-SR-UNSEC | | A | 1 | 2PL | 50,000,000 | 101.4870 | 50,743,500 | 50,000,000 | 50,000,000 | | | | | 4.960 | 4.960 | JD | 20,667 | 2,480,000 | 12/28/2011 | 12/28/2021 |
| C4861*-AJ-6 | IRVING OIL LTD P-SR-UNSEC | | A | 1 | 2PL | 24,000,000 | 100.3880 | 24,093,120 | 24,000,000 | 24,000,000 | | | | | 4.910 | 4.910 | FA | 468,087 | 1,178,400 | 08/08/2013 | 08/08/2023 |
| C4861*-AL-1 | IRVING OIL LTD R-SR-UNSEC | | A | 1 | 2PL | 20,000,000 | 99.0130 | 19,802,600 | 20,000,000 | 20,000,000 | | | | | 5.060 | 5.060 | FA | 401,989 | 1,012,000 | 08/08/2013 | 08/08/2025 |
| C4931*-AP-8 | KEYERA PTNSP K-SR | | A | 1 | 2 | 22,000,000 | 98.5080 | 21,671,760 | 22,000,000 | 22,000,000 | | | | | 4.190 | 4.190 | JD | 30,727 | 921,800 | 06/19/2012 | 06/19/2024 |
| C4931*-AU-7 | KEYERA PTNSP P-SR-UNSEC | | A | | 2 | 40,000,000 | 99.0870 | 39,634,800 | 40,000,000 | 40,000,000 | | | | | 4.750 | 4.750 | MN | 216,389 | 1,900,000 | 11/20/2013 | 11/20/2025 |
| C5793#-AK-9 | MCCAIN FOODS LTD SR-UNSEC | | | | 1Z | 16,079,756 | 92.5630 | 13,560,357 | 14,649,868 | 14,649,868 | | | | (1,429,887) | 3.680 | 3.680 | AO | 101,833 | | 10/23/2018 | 10/23/2030 |
| C5793#-AL-7 | MCCAIN FOODS LTD SR-UNSEC | | | | 1Z | 26,531,597 | 90.5780 | 21,894,770 | 24,172,282 | 24,172,282 | | | | (2,359,314) | 3.790 | 3.790 | AO | 173,047 | | 10/23/2018 | 10/23/2032 |
| C5864@-AG-4 | MULLEN GROUP LTD. G-SR-UNSEC | | A | 1 | 3 | 8,345,200 | 84.1580 | 8,415,800 | 10,000,000 | 8,345,200 | | | | | 3.840 | 6.317 | AO | 73,600 | 384,000 | 12/30/2015 | 10/22/2024 |
| C5916*-AA-7 | NSC MINERALS LTD SUB | | | | 4Z | 13,419,398 | 100.0000 | 10,218,873 | 10,218,873 | 10,218,873 | | | | (1,075,203) | 14.000 | 13.988 | AO | 325,324 | 1,591,362 | 10/07/2018 | 10/11/2026 |
| C7208#-AH-1 | PENGROWTH CORP B-SR-UNSEC | | A | 1 | 4 | 32,594,000 | 102.3550 | 33,361,589 | 32,594,000 | 32,594,000 | | | | | 5.980 | 5.980 | MN | 270,711 | 2,601,001 | 05/11/2010 | 05/11/2020 |
| C8973@-AC-5 | ENERGIR INC. C-SR-SEC | | A | 1 | 1 | 97,009,300 | 93.1480 | 93,148,000 | 100,000,000 | 97,272,761 | | 59,550 | | | 4.040 | 4.217 | AO | 909,000 | 4,040,000 | 03/13/2014 | 04/10/2043 |
| 00077T-AA-2 | NATWEST MARKETS NV SUBORD | | D | | 3FE | 22,144,124 | 109.4560 | 24,682,328 | 22,550,000 | 22,352,004 | | 36,559 | | | 7.750 | 7.992 | MN | 223,308 | 1,747,625 | 10/31/2000 | 05/15/2023 |
| 00110#-AB-9 | AES PUERTO RICO LTD PTNSP SR-SEC | | D | 1 | 6 | 24,794,524 | 101.0090 | 25,044,700 | 24,794,524 | 24,794,524 | 4,247,302 | | | | 8.512 | 8.601 | FMAN | 216,914 | 2,133,960 | 11/24/2003 | 11/25/2022 |
| 001201-A#-9 | AGL ENERGY LTD | | D | 1 | 2 | 27,000,000 | 91.8600 | 24,802,200 | 27,000,000 | 27,000,000 | | | | | 3.760 | 3.760 | JD | 64,860 | 1,015,200 | 12/08/2016 | 12/08/2028 |
| 00185A-AB-0 | AON PLC CO.GUARNT | | D | 1 | 2FE | 18,041,446 | 88.7820 | 16,619,990 | 18,720,000 | 18,104,758 | | 13,998 | | | 4.250 | 4.474 | JD | 41,990 | 795,600 | 06/30/2017 | 12/12/2042 |
| 00185A-AC-8 | ADELPHIA COMMUNICATIONS CORP SR | | D | 1 | 2FE | 30,007,603 | 90.7840 | 27,176,190 | 29,935,000 | 30,015,551 | | (1,966) | | | 4.450 | 4.431 | MN | 136,911 | 1,332,108 | 09/27/2017 | 05/24/2043 |
| 00185A-AD-6 | AON PLC CO.GUARNT | | D | 1 | 2FE | 19,929,800 | 101.1970 | 20,239,309 | 20,000,000 | 19,962,101 | | 6,859 | | | 4.000 | 4.043 | MN | 75,556 | 800,000 | 11/21/2013 | 11/27/2023 |
| 00185A-AF-1 | AON PLC CO.GUARNT | | D | 1 | 2FE | 42,147,678 | 97.6410 | 41,233,600 | 42,230,000 | 42,194,380 | | 4,743 | | | 3.500 | 3.515 | JD | 69,797 | 1,478,050 | 06/29/2016 | 06/14/2024 |
| 00185A-AH-7 | AON PLC CO.GUARNT | | D | 1 | 2FE | 14,897,450 | 98.2510 | 14,737,645 | 15,000,000 | 14,903,499 | | 1,788 | | | 4.750 | 4.793 | MN | 91,042 | 712,500 | 06/04/2015 | 05/15/2045 |
| 00185A-AK-0 | AON PLC CO.GUARNT | | D | 1 | 2FE | 74,581,243 | 98.7270 | 70,377,826 | 71,285,000 | 73,849,350 | | (337,468) | | | 3.875 | 3.272 | JD | 122,769 | 2,762,294 | 11/21/2016 | 12/15/2025 |
| 00203Q-AB-3 | AP MOLLER-MAERSK A/S SR UNSEC | | D | 1 | 2FE | 50,661,794 | 97.1010 | 48,890,354 | 50,350,000 | 50,540,883 | | (31,893) | | | 3.750 | 3.671 | MS | 519,234 | 1,888,125 | 12/15/2014 | 09/22/2024 |
| 00203Q-AD-9 | AP MOLLER-MAERSK A/S SR UNSEC | | D | 1 | 2FE | 28,733,009 | 96.2820 | 27,945,851 | 29,025,000 | 28,815,925 | | 26,553 | | | 3.875 | 3.998 | MS | 290,552 | 1,124,719 | 09/21/2015 | 09/28/2025 |
| 00205G-AD-9 | APT PIPELINES LTD CO.GUARNT | | D | 1 | 2FE | 6,827,219 | 97.3570 | 6,693,309 | 6,875,000 | 6,833,696 | | 3,921 | | | 4.250 | 4.335 | JJ | 134,731 | 292,188 | 03/16/2017 | 07/15/2027 |
| 00386S-AJ-1 | TAQA ABU DHABI NATL ENER SR UNSEC | | D | | 1FE | 8,756,145 | 105.2300 | 9,081,349 | 8,630,000 | 8,675,026 | | (13,732) | | | 5.875 | 5.680 | JD | 25,351 | 507,013 | 01/24/2012 | 12/13/2021 |
| 00386S-AL-6 | ABU DHABI NATIONAL ENERG SR UNSEC | | D | | 1FE | 11,831,383 | 97.9200 | 11,823,840 | 12,075,000 | 11,948,968 | | 28,297 | | | 3.625 | 3.907 | JJ | 205,485 | 437,719 | 12/16/2016 | 01/12/2023 |
| 00386S-AM-4 | ABU DHABI NATIONAL ENERG SR UNSEC | | D | | 1FE | 24,798,800 | 97.9640 | 24,491,000 | 25,000,000 | 24,877,440 | | 20,187 | | | 3.875 | 3.978 | MN | 148,003 | 968,750 | 08/21/2015 | 05/06/2024 |
| 00388W-AC-5 | ABU DHABI NATIONAL ENERG SR UNSEC | | D | | 1FE | 4,034,332 | 98.5000 | 4,013,875 | 4,075,000 | 4,042,970 | | 3,534 | | | 4.375 | 4.500 | JD | 4,457 | 178,281 | 06/14/2016 | 06/22/2026 |
| 00388W-AG-6 | ABU DHABI NATIONAL ENERG SR UNSEC | | D | | 1FE | 6,996,850 | 100.0000 | 7,000,000 | 7,000,000 | 6,996,987 | | 137 | | | 4.875 | 4.880 | AO | 64,458 | 170,625 | 04/16/2018 | 04/23/2030 |
| 00401M-AA-4 | ABU DHABI CRUDE OIL SR SEC | | D | | 1FE | 4,350,000 | 94.8000 | 4,123,800 | 4,350,000 | 4,350,000 | | | | | 3.650 | 3.650 | JD | 441 | 184,355 | 10/26/2017 | 11/02/2029 |
| 00401M-AB-2 | ABU DHABI CRUDE OIL SR SEC | | D | 4 | 1FE | 14,650,000 | 97.6330 | 14,303,235 | 14,650,000 | 14,650,000 | | | | | 4.600 | 4.599 | JD | 1,872 | 782,457 | 10/26/2017 | 11/02/2047 |
| 00507U-AF-8 | ALLERGAN FUNDING SCS CO.GUARNT | | D | 1 | 2FE | 20,611,446 | 98.6220 | 20,390,168 | 20,675,000 | 20,636,318 | | 6,253 | | | 3.850 | 3.888 | JD | 35,377 | 795,988 | 07/31/2014 | 06/15/2024 |
| 00507U-AS-0 | ALLERGAN FUNDING SCS CO.GUARNT | | D | 1 | 2FE | 40,904,525 | 97.6640 | 38,577,307 | 39,500,000 | 40,536,671 | | (157,073) | | | 3.800 | 3.307 | MS | 441,961 | 1,501,000 | 07/21/2016 | 03/15/2025 |
| 00507U-AT-8 | ALLERGAN FUNDING SCS CO.GUARNT | | D | 1 | 2FE | 62,893,746 | 94.9540 | 56,972,389 | 60,000,000 | 62,660,172 | | (119,154) | | | 4.550 | 4.161 | MS | 803,833 | 2,730,000 | 08/16/2017 | 03/15/2035 |
| 00507U-AU-5 | ALLERGAN FUNDING SCS CO.GUARNT | | D | 1 | 2FE | 898,277 | 95.0500 | 858,305 | 903,000 | 898,579 | | 83 | | | 4.750 | 4.783 | MS | 12,629 | 42,893 | 03/03/2015 | 03/15/2045 |
| 00652M-AB-8 | ADANI PORTS AND SPECIAL SR UNSEC | | D | 1 | 2FE | 13,435,740 | 98.9230 | 13,354,605 | 13,500,000 | 13,478,500 | | 13,032 | | | 3.500 | 3.605 | JJ | 199,500 | 472,500 | 07/22/2015 | 07/29/2020 |
| 00652M-AC-6 | ADANI PORTS AND SPECIAL SR UNSEC | | D | | 2FE | 15,466,520 | 98.3560 | 15,245,242 | 15,500,000 | 15,478,805 | | 6,414 | | | 3.950 | 3.998 | JJ | 275,513 | 612,250 | 01/11/2017 | 01/19/2022 |
| 00652M-AD-4 | ADANI PORTS AND SPECIAL SR UNSEC | | D | 1 | 2FE | 20,767,316 | 89.2030 | 18,688,091 | 20,950,000 | 20,789,552 | | 14,197 | | | 4.000 | 4.106 | JJ | 351,494 | 907,833 | 06/22/2017 | 07/30/2027 |
| 00653M-AA-9 | ADCB FINANCE CAYMAN LTD CO.GUARNT | | D | | 1FE | 9,967,100 | 98.4280 | 9,842,800 | 10,000,000 | 9,971,689 | | 4,589 | | | 4.000 | 4.073 | MS | 102,222 | 200,000 | 03/23/2018 | 03/29/2023 |
| 00687Y-AA-3 | ADIENT GLOBAL HOLDINGS CO.GUARNT | | D | 1 | 4FE | 47,516,925 | 76.5000 | 35,955,000 | 47,000,000 | 47,271,870 | | (106,455) | | | 4.875 | 4.614 | FA | 865,583 | 2,291,250 | 01/10/2017 | 08/15/2026 |
| 00772B-AF-8 | AERCAP IRELAND CAP/GLOBA CO.GUARNT | | D | 1 | 2FE | 17,375,000 | 100.2850 | 17,424,519 | 17,375,000 | 17,375,000 | | | | | 4.500 | 4.500 | MN | 99,906 | 781,875 | 12/10/2014 | 05/15/2021 |
| 00772B-AM-3 | AERCAP IRELAND CAP/GLOBA CO.GUARNT | | D | 1 | 2FE | 17,850,000 | 101.5680 | 18,129,891 | 17,850,000 | 17,850,000 | | | | | 5.000 | 5.000 | AO | 223,125 | 892,500 | 09/24/2014 | 10/01/2021 |
| 00802#-AA-4 | AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC | | D | 1 | 3FE | 13,994,442 | 87.4590 | 12,239,399 | 13,994,442 | 13,994,442 | | | | | 5.750 | 5.750 | MS | 221,287 | 804,680 | 03/22/2013 | 03/22/2035 |
| 00913R-AE-6 | AIR LIQUIDE FINANCE CO.GUARNT | | D | 1 | 1FE | 36,788,744 | 89.2600 | 32,914,625 | 36,875,000 | 36,792,909 | | 1,727 | | | 3.500 | 3.513 | MS | 336,997 | 1,290,625 | 10/14/2016 | 09/27/2046 |
| 009279-AA-8 | AIRBUS SE SR UNSEC | | D | 1 | 1FE | 14,985,900 | 96.2150 | 14,432,250 | 15,000,000 | 14,988,033 | | 1,248 | | | 3.150 | 3.161 | AO | 106,313 | 472,500 | 04/05/2017 | 04/10/2027 |
| 009279-AC-4 | AIRBUS SE SR UNSEC | | D | 1 | 1FE | 4,938,450 | 95.1020 | 4,755,100 | 5,000,000 | 4,940,356 | | 1,118 | | | 3.950 | 4.021 | AO | 44,438 | 197,500 | 04/05/2017 | 04/10/2047 |
| 00971Y-AF-7 | AKBANK TAS SR UNSEC | | D | | 4FE | 14,546,120 | 87.7570 | 13,163,550 | 15,000,000 | 14,672,849 | | 42,141 | | | 5.125 | 5.539 | MS | 194,323 | 768,750 | 12/21/2015 | 03/31/2025 |
| 00972B-AA-7 | AKBANK TAS SR UNSEC | | D | | 4FE | 17,867,100 | 98.2000 | 17,676,000 | 18,000,000 | 17,968,870 | | 28,021 | | | 4.000 | 4.168 | JJ | 314,000 | 720,000 | 03/09/2015 | 01/24/2020 |
| 00972B-AB-5 | AKBANK TAS SUBORD | | D | 1 | 5FE | 5,200,000 | 87.7710 | 4,564,102 | 5,200,000 | 5,200,000 | | | | | 7.200 | 7.200 | MS | 109,200 | 374,400 | 03/08/2017 | 03/16/2027 |
| 013822-AC-5 | ALCOA NEDERLAND HOLDING CO.GUARNT | | D | 1 | 3FE | 9,530,000 | 95.7500 | 9,096,250 | 9,500,000 | 9,528,112 | | (1,888) | | | 6.125 | 6.074 | MN | 74,351 | 287,705 | 05/14/2018 | 05/15/2028 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 02315Q-AA-6 | AMBAC LSNI LLC SR SEC | | D | 2 | 6* | 626 | 100.1250 | 622 | 621 | 621 | | (5) | | | 7.803 | 4.714 | MJSD | | 40 | 02/12/2018 | 02/12/2023 |
| 02364W-AJ-4 | AMERICA MOVIL SAB DE CV CO.GUARNT | | D | 1 | 1FE | 20,855,971 | 117.6010 | 25,049,013 | 21,300,000 | 20,957,465 | | 11,531 | | | 6.375 | 6.537 | MS | 452,625 | 1,357,875 | 01/24/2007 | 03/01/2035 |
| 02364W-BE-4 | AMERICA MOVIL SAB DE CV SR UNSEC | | D | 1 | 1FE | 15,691,350 | 95.9980 | 14,399,655 | 15,000,000 | 15,605,218 | | (15,035) | | | 4.375 | 4.106 | JJ | 300,781 | 656,250 | 07/30/2012 | 07/16/2042 |
| 032523-AA-0 | ANADOLU EFES SR UNSEC | LS | D | | 3FE | 32,255,744 | 92.0210 | 32,316,855 | 35,119,000 | 33,647,225 | | 341,350 | | | 3.375 | 4.575 | MN | 197,544 | 1,185,266 | 04/21/2016 | 11/01/2022 |
| 034863-AG-5 | ANGLO AMERICAN CAPITAL CO.GUARNT | | D | 1 | 2FE | 19,154,864 | 98.5510 | 19,020,343 | 19,300,000 | 19,238,626 | | 14,878 | | | 4.125 | 4.218 | MS | 207,877 | 796,125 | 09/20/2012 | 09/27/2022 |
| 034863-AP-5 | ANGLO AMERICAN CAPITAL CO.GUARNT | | D | 1 | 2FE | 13,874,219 | 97.9650 | 13,764,083 | 14,050,000 | 13,927,456 | | 15,894 | | | 4.875 | 5.036 | MN | 89,422 | 684,938 | 06/17/2015 | 05/14/2025 |
| 03512T-AA-9 | ANGLOGOLD HOLDINGS PLC CO.GUARNT | | D | 1 | 3FE | 26,263,863 | 100.9510 | 26,804,510 | 26,552,000 | 26,487,195 | | 46,457 | | | 5.375 | 5.573 | AO | 301,291 | 1,427,170 | 12/31/2014 | 04/15/2020 |
| 03512T-AC-5 | ANGLOGOLD HOLDINGS PLC CO.GUARNT | | D | 1 | 3FE | 34,437,817 | 100.9000 | 35,239,325 | 34,925,000 | 34,676,967 | | 60,612 | | | 5.125 | 5.344 | FA | 745,794 | 1,789,906 | 03/09/2015 | 08/01/2022 |
| 03835V-AA-4 | APTIV PLC CO.GUARNT | | D | 1 | 2FE | 9,230,020 | 99.2500 | 9,180,669 | 9,250,000 | 9,242,112 | | 4,007 | | | 3.150 | 3.197 | MN | 33,994 | 291,375 | 11/09/2015 | 11/19/2020 |
| 03835V-AD-8 | APTIV PLC CO.GUARNT | | D | 2 | 2FE | 15,236,964 | 97.3300 | 14,891,441 | 15,300,000 | 15,240,095 | | 3,131 | | | 4.250 | 4.315 | JJ | 299,838 | | 08/16/2018 | 01/15/2026 |
| 03845E-AA-0 | ARAB PETROLEUM INVST SR UNSEC | | D | | 1FE | 10,007,958 | 99.8880 | 10,013,772 | 10,025,000 | 10,008,857 | | 900 | | | 4.125 | 4.163 | MS | 118,316 | | 09/11/2018 | 09/18/2023 |
| 03923@-AA-4 | ARCADIS NORTH AMERICA A-SR-UNSEC | | D | 1 | 2PL | 28,065,533 | 101.3650 | 29,395,850 | 29,000,000 | 28,066,040 | | | | | 5.100 | 5.572 | JD | 12,325 | 1,479,000 | 10/23/2012 | 06/28/2021 |
| 03938H-AA-1 | ARCELIK AS SR UNSEC | LS | D | | 3FE | 21,118,965 | 90.5980 | 20,611,091 | 22,750,000 | 21,847,781 | | 178,520 | | | 5.000 | 6.064 | AO | 278,056 | 1,137,500 | 07/19/2016 | 04/03/2023 |
| 03938L-AQ-7 | ARCELORMITTAL SR UNSEC | | D | 1 | 2FE | 10,268,750 | 101.6940 | 10,169,400 | 10,000,000 | 10,084,834 | | (51,003) | | | 5.250 | 4.691 | FA | 212,917 | 537,500 | 01/28/2015 | 08/05/2020 |
| 04363U-AB-2 | PACIFIC NATIONAL FINANCE CO.GUARNT | | D | 1 | 2FE | 29,931,000 | 101.2500 | 30,375,000 | 30,000,000 | 29,985,745 | | 7,773 | | | 4.625 | 4.654 | MS | 377,708 | 1,387,500 | 09/16/2010 | 09/23/2020 |
| 04363U-AD-8 | PACIFIC NATIONAL FINANCE CO.GUARNT | | D | 1 | 2FE | 24,871,250 | 106.3700 | 26,592,500 | 25,000,000 | 24,943,452 | | 11,311 | | | 6.000 | 6.061 | AO | 350,000 | 1,500,000 | 03/31/2011 | 04/07/2023 |
| 046353-AT-5 | ASTRAZENECA PLC SR UNSEC | | D | 2 | 2FE | 10,954,900 | 98.5000 | 10,835,035 | 11,000,000 | 10,955,951 | | 1,051 | | | 4.000 | 4.049 | JJ | 163,778 | | 08/14/2018 | 01/17/2029 |
| 04965D-A*-7 | ATRESMEDIA CORP. DE MEDIOS DE SUB-UNSEC | | D | | 2 | 23,000,000 | 99.5500 | 22,896,500 | 23,000,000 | 23,000,000 | | | | | 4.480 | 4.480 | JJ | 486,578 | | 07/11/2018 | 01/01/2023 |
| 052113-AB-3 | AUSGRID FINANCE PTY LTD SR SEC | | D | 1 | 2FE | 14,986,050 | 99.7300 | 14,959,500 | 15,000,000 | 14,986,055 | | 5 | | | 4.350 | 4.362 | FA | 271,875 | 163,125 | 04/23/2018 | 08/01/2028 |
| 05252B-AH-9 | AUST & NZ BANKING GROUP SUBORD | | D | | 2FE | 14,686,940 | 99.9300 | 14,673,721 | 14,684,000 | 14,686,785 | | (155) | | | 4.500 | 4.496 | MS | 187,221 | 266,738 | 10/10/2018 | 03/19/2024 |
| 05252A-AN-1 | AUST & NZ BANKING GROUP SR UNSEC | | D | | 1FE | 24,961,250 | 102.0990 | 25,524,750 | 25,000,000 | 24,995,035 | | 4,569 | | | 5.100 | 5.120 | JJ | 595,000 | 1,275,000 | 01/06/2010 | 01/13/2020 |
| 05253J-AL-5 | AUST & NZ BANKING GRP NY SR UNSEC | | D | | 1FE | 29,988,028 | 99.4900 | 29,946,632 | 30,100,000 | 30,018,701 | | 10,196 | | | 3.700 | 3.745 | MN | 139,213 | 1,113,700 | 11/09/2015 | 11/16/2025 |
| 05330G-AA-2 | AUTORIDAD CANAL DE PANAM SR UNSEC | | D | 1 | 1FE | 29,598,574 | 101.7510 | 29,879,181 | 29,365,000 | 29,579,574 | | (10,209) | | | 4.950 | 4.878 | JJ | 613,729 | 1,453,568 | 06/27/2016 | 07/29/2035 |
| 05530Q-AG-5 | BAT INTL FINANCE PLC CO.GUARNT | | D | 1 | 2FE | 14,976,300 | 98.2420 | 14,736,300 | 15,000,000 | 14,992,772 | | 4,809 | | | 2.750 | 2.784 | JD | 18,333 | 412,500 | 06/10/2015 | 06/15/2020 |
| 05530Q-AL-4 | BAT INTL FINANCE PLC CO.GUARNT | | D | 1 | 2FE | 14,986,200 | 97.8340 | 14,675,100 | 15,000,000 | 14,992,772 | | 1,936 | | | 3.500 | 3.515 | JD | 23,333 | 525,000 | 06/10/2015 | 06/15/2022 |
| 05533U-AD-0 | BBVA BANCOMER SA TEXAS SR UNSEC | | D | | 1FE | 29,667,103 | 98.3760 | 29,463,612 | 29,950,000 | 29,771,749 | | 29,272 | | | 4.375 | 4.503 | AO | 294,820 | 1,310,313 | 02/10/2016 | 04/10/2024 |
| 05533U-AE-8 | BBVA BANCOMER SA TEXAS SUBORD | LS | D | 1 | 2FE | 384,000 | 92.0000 | 368,000 | 400,000 | 386,295 | | 886 | | | 5.350 | 5.779 | MN | 2,913 | 21,400 | 04/21/2016 | 11/12/2029 |
| 05533U-AF-5 | BBVA BANCOMER SA TEXAS SUBORD | | D | 2 | 3FE | 22,761,769 | 86.7510 | 19,844,291 | 22,875,000 | 22,766,696 | | 4,927 | | | 5.125 | 5.173 | JJ | 534,068 | 586,172 | 01/11/2018 | 01/18/2033 |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC CO.GUARNT | | D | 1 | 1FE | 39,063,938 | 101.3970 | 39,925,069 | 39,375,000 | 39,275,479 | | 33,086 | | | 4.000 | 4.097 | AO | 332,500 | 1,575,000 | 10/06/2011 | 10/15/2021 |
| 055450-AH-3 | BHP BILLITON FINANCE CO.GUARNT | | D | | 1FE | 17,082,810 | 116.1920 | 18,811,485 | 16,190,000 | 16,605,431 | | (45,304) | | | 6.420 | 5.974 | MS | 346,466 | 1,039,398 | 05/31/2007 | 03/01/2026 |
| 055451-AQ-1 | BHP BILLITON FIN USA LTD CO.GUARNT | | D | | 1FE | 19,182,753 | 99.2430 | 19,217,511 | 19,364,000 | 19,301,096 | | 18,798 | | | 2.875 | 2.984 | FA | 196,397 | 556,715 | 02/21/2012 | 02/24/2022 |
| 055451-AR-9 | BHP BILLITON FIN USA LTD CO.GUARNT | | D | | 1FE | 43,883,104 | 95.6060 | 42,831,558 | 44,800,000 | 44,003,678 | | 19,897 | | | 4.125 | 4.246 | FA | 651,933 | 1,848,000 | 04/24/2012 | 02/24/2042 |
| 055451-AV-0 | BHP BILLITON FIN USA LTD CO.GUARNT | | D | 1 | 1FE | 21,196,820 | 108.9650 | 23,100,535 | 21,200,000 | 21,197,097 | | 58 | | | 5.000 | 5.001 | MS | 267,944 | 1,060,000 | 09/25/2013 | 09/30/2043 |
| 05565A-AR-4 | BNP PARIBAS SUBORD | | D | | 2FE | 13,276,592 | 96.2790 | 12,805,107 | 13,300,000 | 13,281,818 | | 2,051 | | | 4.375 | 4.397 | MN | 79,200 | 581,875 | 05/05/2016 | 05/12/2026 |
| 05565Q-BU-1 | BP CAPITAL MARKETS PLC CO.GUARNT | | D | 1 | 1FE | 2,500,000 | 100.8590 | 2,521,472 | 2,500,000 | 2,500,000 | | | | | 3.561 | 3.561 | MN | 14,838 | 89,025 | 10/27/2011 | 11/01/2021 |
| 05565Q-CB-2 | BP CAPITAL MARKETS PLC CO.GUARNT | | D | 1 | 1FE | 5,522,520 | 96.7320 | 5,803,912 | 6,000,000 | 5,783,824 | | 51,651 | | | 2.500 | 3.510 | MN | 22,917 | 150,000 | 07/15/2013 | 11/06/2022 |
| 05565Q-CJ-5 | BP CAPITAL MARKETS PLC CO.GUARNT | | D | 1 | 1FE | 14,700,000 | 102.0700 | 15,004,229 | 14,700,000 | 14,700,000 | | | | | 3.994 | 3.994 | MS | 154,934 | 587,118 | 09/23/2013 | 09/26/2023 |
| 05565Q-CP-1 | BP CAPITAL MARKETS PLC CO.GUARNT | | D | 1 | 1FE | 19,500,000 | 100.9230 | 19,679,980 | 19,500,000 | 19,500,000 | | | | | 3.814 | 3.814 | FA | 291,294 | 743,730 | 02/05/2014 | 02/10/2024 |
| 05581K-AA-9 | BNP PARIBAS SUBORD | | D | | 2FE | 30,784,800 | 97.2110 | 29,163,300 | 30,000,000 | 30,619,597 | | (78,617) | | | 4.375 | 4.022 | MS | 339,063 | 1,312,500 | 11/01/2016 | 09/28/2025 |
| 05583J-AC-6 | BPCE SA SR UNSEC | | D | | 1FE | 49,784,100 | 90.8580 | 45,429,000 | 50,000,000 | 49,806,020 | | 18,459 | | | 3.500 | 3.552 | AO | 330,556 | 1,750,000 | 10/24/2017 | 10/23/2027 |
| 05583J-AE-2 | BPCE SA SR UNSEC | | D | | 1FE | 24,853,750 | 98.2740 | 24,568,500 | 25,000,000 | 24,857,315 | | 3,565 | | | 4.625 | 4.699 | MS | 350,087 | | 09/05/2018 | 09/12/2028 |
| 05890M-AA-1 | BANC CREDITO INVERSIONES SR UNSEC | | D | | 1FE | 9,876,900 | 90.0000 | 9,000,000 | 10,000,000 | 9,889,685 | | 10,490 | | | 3.500 | 3.648 | AO | 76,806 | 350,000 | 10/05/2017 | 10/12/2027 |
| 059514-AC-3 | BANCO DE BOGOTA SA SUBORD | | D | | 3FE | 12,373,083 | 101.1260 | 12,539,624 | 12,400,000 | 12,381,557 | | 1,682 | | | 6.250 | 6.274 | MN | 105,486 | 775,000 | 11/17/2016 | 05/12/2026 |
| 059514-AE-9 | BANCO DE BOGOTA SA SR UNSEC | | D | | 2FE | 13,762,984 | 91.8760 | 12,816,702 | 13,950,000 | 13,784,561 | | 15,431 | | | 4.375 | 4.543 | FA | 250,906 | 610,313 | 07/28/2017 | 08/03/2027 |
| 05956N-AE-2 | BANCO DE CRED E INVER SR UNSEC | | D | 1 | 1FE | 18,879,288 | 98.8800 | 19,429,920 | 19,650,000 | 19,263,816 | | 82,965 | | | 4.000 | 4.527 | FA | 305,667 | 786,000 | 02/04/2014 | 02/11/2023 |
| 05957A-AA-7 | BANCO DEL ESTADO -CHILE SR UNSEC | LS | D | 1 | 1FE | 3,011,250 | 100.7370 | 3,022,110 | 3,000,000 | 3,002,532 | | (1,358) | | | 4.125 | 4.075 | AO | 28,875 | 123,750 | 08/11/2011 | 10/07/2020 |
| 059597-AE-4 | BANCO GENERAL SA SR UNSEC | | D | 2 | 2FE | 19,187,237 | 91.7500 | 18,258,250 | 19,900,000 | 19,213,448 | | 23,198 | | | 4.125 | 4.609 | FA | 328,350 | 511,500 | 12/06/2018 | 08/07/2027 |
| 059613-AC-3 | BANCO NAL COSTA RICA SR UNSEC | | D | | 4FE | 9,978,966 | 95.9600 | 9,596,000 | 10,000,000 | 9,989,506 | | 4,115 | | | 5.875 | 5.924 | AO | 107,708 | 587,500 | 04/21/2016 | 04/25/2021 |
| 05964H-AF-2 | BANCO SANTANDER SA SR UNSEC | | D | | 1FE | 34,253,216 | 89.0000 | 30,615,836 | 34,400,000 | 34,266,090 | | 11,420 | | | 3.800 | 3.851 | FA | 464,782 | 1,089,333 | 10/18/2017 | 02/23/2028 |
| 05965W-AA-1 | BANCO DEL ESTADO -CHILE SR UNSEC | | D | 1 | 1FE | 11,066,574 | 99.4620 | 11,040,282 | 11,100,000 | 11,091,593 | | 2,216 | | | 3.875 | 3.899 | FA | 170,855 | 430,125 | 04/09/2013 | 02/08/2022 |
| 05968L-AG-7 | BANCOLOMBIA SA SR UNSEC | LS | D | 1 | 2FE | 21,262,684 | 103.7500 | 21,683,750 | 20,900,000 | 21,056,167 | | (59,175) | | | 5.950 | 5.614 | JD | 96,721 | 1,243,550 | 12/30/2015 | 06/03/2021 |
| 05968L-AK-8 | BANCOLOMBIA SA SUBORD | | D | 2 | 3FE | 4,736,809 | 96.3760 | 4,818,800 | 5,000,000 | 4,750,363 | | 13,555 | | | 4.875 | 5.602 | AO | 49,427 | 121,875 | 05/18/2018 | 10/18/2027 |
| 05969B-AA-1 | BANCO SANTANDER MEXICO SR UNSEC | | D | 1 | 2FE | 28,300,054 | 98.5000 | 28,565,000 | 29,000,000 | 28,673,202 | | 75,431 | | | 4.125 | 4.445 | MN | 172,792 | 1,196,250 | 08/27/2015 | 11/09/2022 |
| 05970A-AA-0 | BANCO NACIONAL COM EXT SR UNSEC | | D | 1 | 2FE | 23,790,947 | 95.5000 | 22,776,750 | 23,850,000 | 23,807,221 | | 5,304 | | | 4.375 | 4.406 | AO | 223,180 | 1,043,438 | 10/07/2015 | 10/14/2025 |
| 05970A-AB-8 | BANCO NACIONAL COM EXT SUBORD | | D | 2 | 3FE | 13,396,103 | 95.5000 | 12,892,500 | 13,500,000 | 13,416,296 | | 8,681 | | | 3.800 | 3.890 | FA | 199,500 | 513,000 | 08/04/2016 | 08/11/2026 |
| 059895-AN-2 | BANGKOK BANK PCL/HK SR UNSEC | | D | 1 | 2FE | 21,862,940 | 100.9810 | 22,215,820 | 22,000,000 | 21,942,470 | | 14,034 | | | 3.875 | 3.951 | MS | 222,597 | 852,500 | 09/18/2012 | 09/27/2022 |
| 059895-AQ-5 | BANGKOK BANK PCL/HK SR UNSEC | | D | 1 | 2FE | 9,996,100 | 105.2290 | 10,522,900 | 10,000,000 | 9,997,907 | | 381 | | | 5.000 | 5.005 | AO | 122,222 | 500,000 | 09/24/2013 | 10/03/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 059895-AS-1 | BANGKOK BANK PCL/HK SR UNSEC | | D | | 2FE | 10,971,840 | 101.7080 | 11,187,880 | 11,000,000 | 10,972,490 | | 650 | | | 4.450 | 4.482 | MS | 138,692 | | 09/12/2018 | 09/19/2028 |
| 064255-AR-3 | MUFG BANK LTD SR UNSEC | | D | | 1FE | 29,883,000 | 101.7230 | 30,516,900 | 30,000,000 | 29,939,213 | | 11,532 | | | 4.100 | 4.148 | MS | 382,667 | 1,230,000 | 09/03/2013 | 09/09/2023 |
| 064255-AW-2 | MUFG BANK LTD SR UNSEC | | D | | 1FE | 9,978,500 | 100.4880 | 10,048,800 | 10,000,000 | 9,987,850 | | 2,083 | | | 3.750 | 3.776 | MS | 115,625 | 375,000 | 03/04/2014 | 03/10/2024 |
| 06738C-AW-9 | BARCLAYS BANK PLC SR UNSEC | | D | 1 | 1FE | 125,000,000 | 101.5460 | 126,932,500 | 125,000,000 | 125,000,000 | | | | | 5.320 | 5.320 | MN | 794,306 | 6,650,000 | 10/29/2004 | 11/18/2019 |
| 08860H-AA-2 | BHARTI AIRTEL LTD SR UNSEC | LS | D | 1 | 2FE | 7,895,540 | 91.0110 | 7,280,917 | 8,000,000 | 7,924,972 | | 9,800 | | | 4.375 | 4.544 | JD | 20,417 | 350,000 | 01/21/2016 | 06/10/2025 |
| 08861J-AA-7 | BHARTI AIRTEL INTERNATIO CO.GUARNT | | D | 1 | 2FE | 53,386,928 | 98.2990 | 53,818,593 | 54,750,000 | 54,023,233 | | 144,767 | | | 5.125 | 5.476 | MS | 857,370 | 2,805,938 | 04/21/2016 | 03/11/2023 |
| 08861J-AB-5 | BHARTI AIRTEL INTERNATIO CO.GUARNT | | D | 1 | 2FE | 4,795,968 | 98.3340 | 4,720,032 | 4,800,000 | 4,797,568 | | 380 | | | 5.350 | 5.361 | MN | 29,247 | 256,800 | 05/12/2014 | 05/20/2024 |
| 09659T-2A-8 | BNP PARIBAS SUBORD | | D | 2 | 2FE | 19,935,800 | 93.6640 | 18,732,800 | 20,000,000 | 19,938,389 | | 2,589 | | | 4.375 | 4.404 | MS | 291,667 | 437,500 | 02/22/2018 | 03/01/2033 |
| 09659W-2C-7 | BNP PARIBAS SR UNSEC | | D | | 1FE | 40,469,752 | 92.1660 | 37,972,392 | 41,200,000 | 40,526,221 | | 54,118 | | | 3.500 | 3.717 | MN | 180,250 | 1,442,000 | 03/13/2018 | 11/16/2027 |
| 111013-AK-4 | SKY LTD CO.GUARNT | | D | 1 | 2FE | 22,773,447 | 98.6590 | 22,813,907 | 23,124,000 | 22,971,046 | | 36,142 | | | 3.125 | 3.307 | MN | 70,255 | 722,625 | 03/22/2013 | 11/26/2022 |
| 111013-AL-2 | SKY LTD CO.GUARNT | | D | 1 | 2FE | 14,943,000 | 99.6260 | 14,943,900 | 15,000,000 | 14,964,896 | | 5,416 | | | 3.750 | 3.796 | MS | 164,063 | 562,500 | 09/09/2014 | 09/16/2024 |
| 111021-AE-1 | BRITISH TELECOMMUNICATIO SR UNSEC | | D | 1 | 2FE | 59,996,370 | 135.2470 | 75,738,533 | 56,000,000 | 58,813,130 | | (128,586) | | | 9.625 | 8.931 | JD | 239,556 | 5,250,000 | 08/06/2002 | 12/15/2030 |
| 11778B-AB-8 | SKY GROUP FINANCE PLC CO.GUARNT | | D | 1 | 2FE | 9,502,392 | 121.7190 | 11,380,727 | 9,350,000 | 9,469,487 | | (3,893) | | | 6.500 | 6.375 | AO | 128,303 | 607,750 | 03/19/2007 | 10/15/2035 |
| 12563T-AB-6 | CK HUTCHISON INTL 16 LTD CO.GUARNT | | D | | 1FE | 14,863,800 | 91.9710 | 13,795,650 | 15,000,000 | 14,891,147 | | 12,379 | | | 2.750 | 2.855 | AO | 100,833 | 412,500 | 09/28/2016 | 10/03/2026 |
| 12674T-AB-2 | C&W SR FINANCING DESIGNA SR UNSEC | | D | 2 | 3FE | 4,500,000 | 96.1250 | 4,325,625 | 4,500,000 | 4,500,000 | | | | | 7.500 | 7.500 | AO | 75,000 | | 10/04/2018 | 10/15/2026 |
| 12687@-AA-1 | DHL-ZERO COUPON SR | | D | 2 | 2 | 62,785,664 | 91.6680 | 57,554,363 | 62,785,664 | 62,785,664 | | | | | 4.640 | 4.685 | MON | 129,478 | 2,841,337 | 12/15/2018 | 03/15/2027 |
| 151191-AT-0 | CELULOSA ARAUCO CONSTITU SR UNSEC | | D | 1 | 2FE | 4,956,362 | 101.1780 | 5,058,900 | 5,000,000 | 4,989,029 | | 4,944 | | | 5.000 | 5.114 | JJ | 111,111 | 250,000 | 09/14/2010 | 01/21/2021 |
| 151191-AW-3 | CELULOSA ARAUCO CONSTITU SR UNSEC | LS | D | 1 | 2FE | 10,711,012 | 101.1010 | 10,974,514 | 10,855,000 | 10,799,956 | | 16,472 | | | 4.750 | 4.932 | JJ | 243,484 | 515,613 | 11/01/2013 | 01/11/2022 |
| 151191-AZ-6 | CELULOSA ARAUCO CONSTITU SR UNSEC | | D | 1 | 2FE | 13,795,876 | 98.7500 | 13,775,625 | 13,950,000 | 13,853,510 | | 14,819 | | | 4.500 | 4.642 | FA | 261,563 | 627,750 | 07/15/2014 | 08/01/2024 |
| 151191-BB-8 | CELULOSA ARAUCO CONSTITU SR UNSEC | | D | 1 | 2FE | 18,205,700 | 91.4510 | 16,895,572 | 18,475,000 | 18,219,964 | | 14,263 | | | 3.875 | 4.063 | MN | 117,329 | 357,953 | 06/04/2018 | 11/02/2027 |
| 151191-BD-4 | CELULOSA ARAUCO CONSTITU SR UNSEC | | D | 1 | 2FE | 3,240,585 | 94.0010 | 3,055,033 | 3,250,000 | 3,240,837 | | 252 | | | 5.500 | 5.520 | MN | 29,295 | 89,375 | 06/04/2018 | 11/02/2047 |
| 151290-BM-4 | CEMEX SAB DE CV SR SEC | | D | 1 | 3FE | 31,655,750 | 95.8760 | 31,639,080 | 33,000,000 | 31,982,703 | | 107,299 | | | 5.700 | 6.305 | JJ | 888,250 | 1,510,500 | 12/21/2018 | 01/11/2025 |
| 151290-BS-1 | CEMEX SAB DE CV SR SEC | | D | 1 | 3FE | 1,424,715 | 97.5310 | 1,389,817 | 1,425,000 | 1,424,715 | | (284) | | | 6.125 | 6.125 | MN | 13,577 | 87,281 | 02/26/2015 | 05/05/2025 |
| 151290-BU-6 | CEMEX SAB DE CV SR SEC | LS | D | 1 | 3FE | 4,899,314 | 105.1260 | 5,151,174 | 4,900,000 | 4,899,314 | | (958) | | | 7.750 | 7.750 | AO | 79,115 | 379,750 | 03/09/2016 | 04/16/2026 |
| 156830-AA-9 | KALLPA GENERACION SA CO.GUARNT | LS | D | 2 | 2FE | 7,998,375 | 92.2510 | 7,380,080 | 8,000,000 | 7,998,541 | | 122 | | | 4.125 | 4.127 | FA | 123,750 | 330,000 | 08/09/2017 | 08/16/2027 |
| 157214-AA-5 | CEZ AS SR UNSEC | | D | 1 | 1FE | 45,983,136 | 101.2200 | 46,870,933 | 46,306,000 | 46,182,897 | | 34,504 | | | 4.250 | 4.339 | AO | 481,068 | 1,968,005 | 06/26/2013 | 04/03/2022 |
| 191229-AB-9 | COCA-COLA ICECEK AS SR UNSEC | | D | 1 | 3FE | 3,375,000 | 93.4820 | 3,155,018 | 3,375,000 | 3,375,000 | | | | | 4.215 | 4.215 | MS | 40,306 | 142,256 | 09/12/2017 | 09/19/2024 |
| 192714-AB-9 | COLBUN SA SR UNSEC | | D | 1 | 2FE | 8,135,738 | 98.9030 | 8,159,498 | 8,250,000 | 8,180,432 | | 10,803 | | | 4.500 | 4.675 | JJ | 176,344 | 371,250 | 07/02/2014 | 07/10/2024 |
| 192714-AC-7 | COLBUN SA SR UNSEC | | D | 1 | 2FE | 10,420,949 | 92.2500 | 9,640,125 | 10,450,000 | 10,423,927 | | 2,439 | | | 3.950 | 3.984 | AO | 91,728 | 412,775 | 10/04/2017 | 10/11/2027 |
| 200303-AA-3 | COM CELULARES-COM TRUST SR UNSEC | | D | 1 | 3FE | 8,219,063 | 101.8390 | 8,198,040 | 8,050,000 | 8,172,042 | | (22,962) | | | 6.875 | 6.325 | FA | 222,912 | 455,469 | 06/15/2018 | 02/06/2024 |
| 20039F-AA-7 | COMETA ENERGIA SA SR SEC | | D | 1 | 2FE | 22,158,150 | 92.5000 | 20,929,952 | 22,626,975 | 22,167,430 | | 9,280 | | | 6.375 | 6.578 | AO | 268,460 | 721,235 | 06/18/2018 | 04/24/2035 |
| 200447-AB-6 | COMISION FED DE ELECTRIC SR UNSEC | | D | 1 | 2FE | 15,465,329 | 100.6260 | 15,335,402 | 15,240,000 | 15,305,216 | | (25,241) | | | 4.875 | 4.684 | MN | 72,231 | 742,950 | 09/13/2011 | 05/26/2021 |
| 200447-AC-4 | COMISION FED DE ELECTRIC SR UNSEC | | D | 1 | 2FE | 12,795,140 | 92.0010 | 12,236,133 | 13,300,000 | 12,839,718 | | 8,780 | | | 5.750 | 6.028 | FA | 291,030 | 764,750 | 12/16/2013 | 02/14/2042 |
| 200447-AD-2 | COMISION FEDERAL DE ELEC SR UNSEC | | D | 1 | 2FE | 15,808,893 | 97.5010 | 15,502,659 | 15,900,000 | 15,848,803 | | 8,748 | | | 4.875 | 4.948 | JJ | 357,419 | 775,125 | 10/17/2013 | 01/15/2024 |
| 200447-AE-0 | COMISION FEDERAL DE ELEC SR UNSEC | | D | 1 | 2FE | 6,475,000 | 96.1260 | 6,728,820 | 7,000,000 | 6,488,972 | | 6,887 | | | 6.125 | 6.719 | JD | 17,865 | 428,750 | 12/01/2016 | 06/16/2045 |
| 200447-AF-7 | COMISION FEDERAL DE ELEC SR UNSEC | | D | 1 | 2FE | 7,934,424 | 94.1260 | 7,435,954 | 7,900,000 | 7,927,995 | | (2,783) | | | 4.750 | 4.697 | FA | 133,422 | 375,250 | 10/12/2016 | 02/23/2027 |
| 202712-BJ-3 | COMMONWEALTH BANK AUST SUBORD | | D | | 2FE | 6,500,000 | 86.6260 | 5,630,690 | 6,500,000 | 6,500,000 | | | | | 4.316 | 4.316 | JJ | 133,257 | 140,270 | 01/03/2018 | 01/10/2048 |
| 2027A0-HR-3 | COMMONWEALTH BANK AUST SUBORD | | D | | 2FE | 8,048,075 | 98.0100 | 8,001,536 | 8,164,000 | 8,051,603 | | 3,528 | | | 4.500 | 4.735 | JD | 22,451 | 183,690 | 10/11/2018 | 12/09/2025 |
| 20557#-AF-8 | COMPUTERSHARE LTD SR-UNSEC | | D | | 1Z | 35,000,000 | 100.1810 | 35,063,350 | 35,000,000 | 35,000,000 | | | | | 4.220 | 4.220 | MN | 168,214 | | 11/20/2018 | 11/20/2025 |
| 20557#-AG-6 | COMPUTERSHARE LTD SR-UNSEC | | D | | 1Z | 40,000,000 | 98.1500 | 39,260,000 | 40,000,000 | 40,000,000 | | | | | 4.360 | 4.360 | MN | 198,622 | | 11/20/2018 | 11/20/2028 |
| 21240B-AA-9 | CONTROLADORA MABE SA CV CO.GUARNT | | D | 1 | 2FE | | 0.0000 | | | | | | | | 7.875 | 0.000 | AO | | 336,875 | 11/10/2005 | 10/28/2019 |
| 21684A-AC-0 | COOPERATIEVE RABOBANK UA CO.GUARNT | | D | | 2FE | 35,906,756 | 98.2600 | 34,484,347 | 35,095,000 | 35,751,825 | | (86,967) | | | 4.375 | 4.045 | FA | 626,958 | 1,535,406 | 08/01/2017 | 08/04/2025 |
| 21684A-AF-3 | COOPERATIEVE RABOBANK UA CO.GUARNT | | D | | 2FE | 62,735,047 | 93.7610 | 59,045,994 | 62,975,000 | 62,783,113 | | 21,286 | | | 3.750 | 3.796 | JJ | 1,049,583 | 2,361,563 | 11/18/2016 | 07/21/2026 |
| 21987B-AK-4 | CODELCO INC SR UNSEC | | D | | 1FE | 35,522,264 | 108.9470 | 39,438,850 | 36,200,000 | 35,692,339 | | 17,639 | | | 5.625 | 5.757 | MS | 565,625 | 2,036,250 | 05/21/2010 | 09/21/2035 |
| 21987B-AL-2 | CODELCO INC SR UNSEC | | D | | 1FE | 25,635,211 | 115.8350 | 29,943,348 | 25,850,000 | 25,680,779 | | 5,031 | | | 6.150 | 6.211 | AO | 295,875 | 1,589,775 | 03/02/2010 | 10/24/2036 |
| 21987B-AP-3 | CODELCO INC SR UNSEC | LS | D | | 1FE | 12,756,100 | 100.9440 | 13,122,770 | 13,000,000 | 12,910,528 | | 28,938 | | | 3.875 | 4.134 | MN | 81,160 | 503,750 | 10/30/2013 | 11/03/2021 |
| 21987B-AQ-1 | CODELCO INC SR UNSEC | LS | D | | 1FE | 11,373,950 | 97.2790 | 11,478,962 | 11,800,000 | 11,605,054 | | 49,689 | | | 3.000 | 3.493 | JJ | 161,267 | 354,000 | 09/18/2013 | 07/17/2022 |
| 21987B-AR-9 | CODELCO INC SR UNSEC | | D | | 1FE | 12,138,036 | 92.5500 | 13,068,060 | 14,120,000 | 12,289,284 | | 37,199 | | | 4.250 | 5.198 | JJ | 273,379 | 600,100 | 08/28/2015 | 07/17/2042 |
| 21987B-AS-7 | CODELCO INC SR UNSEC | | D | | 1FE | 19,972,800 | 102.3200 | 20,464,000 | 20,000,000 | 19,985,933 | | 2,684 | | | 4.500 | 4.517 | FA | 345,000 | 900,000 | 08/06/2013 | 08/13/2023 |
| 21987B-AU-2 | CODELCO INC SR UNSEC | | D | | 1FE | 6,556,102 | 101.0000 | 6,716,500 | 6,650,000 | 6,562,438 | | 1,643 | | | 4.875 | 4.966 | MN | 51,330 | 324,188 | 10/28/2014 | 11/04/2044 |
| 21987B-AV-0 | CODELCO INC SR UNSEC | | D | | 1FE | 24,403,365 | 101.3140 | 25,328,500 | 25,000,000 | 24,566,095 | | 53,568 | | | 4.500 | 4.806 | MS | 328,125 | 1,125,000 | 11/18/2015 | 09/16/2025 |
| 21987B-AW-8 | CODELCO INC SR UNSEC | | D | 1 | 1FE | 8,522,060 | 95.2350 | 8,261,636 | 8,675,000 | 8,540,352 | | 13,017 | | | 3.625 | 3.839 | FA | 131,029 | 314,469 | 07/25/2017 | 08/01/2027 |
| 21987B-AX-6 | CODELCO INC SR UNSEC | | D | 1 | 1FE | 63,185,200 | 96.4260 | 62,676,900 | 65,000,000 | 63,226,129 | | 29,170 | | | 4.500 | 4.674 | FA | 1,218,750 | 2,925,000 | 07/26/2017 | 08/01/2047 |
| 22303Q-AL-4 | COVIDIEN INTL FINANCE SA CO.GUARNT | | D | 1 | 1FE | 34,958,000 | 101.5820 | 35,553,700 | 35,000,000 | 34,992,650 | | 4,806 | | | 4.200 | 4.215 | JD | 65,333 | 1,470,000 | 06/21/2010 | 06/15/2020 |
| 22303Q-AN-0 | COVIDIEN INTL FINANCE SA CO.GUARNT | | D | 1 | 1FE | 24,748,539 | 99.7140 | 24,754,084 | 24,825,000 | 24,795,994 | | 7,817 | | | 3.200 | 3.236 | JD | 35,307 | 794,400 | 05/22/2012 | 06/15/2022 |
| 22303Q-AP-5 | COVIDIEN INTL FINANCE SA CO.GUARNT | | D | 1 | 1FE | 36,342,338 | 97.9030 | 36,145,788 | 36,920,000 | 36,622,787 | | 60,963 | | | 2.950 | 3.145 | JD | 48,406 | 1,089,140 | 06/02/2014 | 06/15/2023 |
| 225313-AF-2 | CREDIT AGRICOLE SA SUBORD | | D | | 2FE | 19,814,100 | 96.8110 | 19,362,200 | 20,000,000 | 19,870,873 | | 17,658 | | | 4.375 | 4.495 | MS | 252,778 | 875,000 | 10/20/2015 | 03/17/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 225313-AK-1 | CREDIT AGRICOLE SA SUBORD | | D | 2 | 2FE | 14,062,412 | 91.6280 | 12,965,362 | 14,150,000 | 14,066,647 | | 4,236 | | | 4.000 | 4.055 | JJ | 268,850 | 283,000 | 01/03/2018 | 01/10/2033 |
| 22535W-AA-5 | CREDIT AGRICOLE LONDON SR UNSEC | | D | | 1FE | 19,989,000 | 98.3590 | 19,671,800 | 20,000,000 | 19,993,127 | | 2,123 | | | 3.375 | 3.387 | JJ | 320,625 | 675,000 | 01/03/2017 | 01/10/2022 |
| 22535W-AB-3 | CREDIT AGRICOLE LONDON SR UNSEC | | D | | 1FE | 27,859,440 | 96.4810 | 27,014,680 | 28,000,000 | 27,882,797 | | 12,061 | | | 4.125 | 4.187 | JJ | 548,625 | 1,155,000 | 01/03/2017 | 01/10/2027 |
| 22535W-AD-9 | CREDIT AGRICOLE LONDON SR UNSEC | | D | | 1FE | 17,934,120 | 93.4910 | 16,828,401 | 18,000,000 | 17,944,763 | | 8,579 | | | 3.250 | 3.309 | AO | 141,375 | 585,000 | 09/27/2017 | 10/04/2024 |
| 225401-AB-4 | CREDIT SUISSE GROUP AG SR UNSEC | | D | 1 | 2FE | 6,675,000 | 97.5480 | 6,511,329 | 6,675,000 | 6,675,000 | | | | | 3.574 | 3.574 | JJ | 113,981 | 238,565 | 01/04/2017 | 01/09/2023 |
| 225401-AC-2 | CREDIT SUISSE GROUP AG SR UNSEC | | D | 1 | 2FE | 17,850,000 | 96.5260 | 17,229,917 | 17,850,000 | 17,850,000 | | | | | 4.282 | 4.282 | JJ | 365,183 | 764,337 | 01/04/2017 | 01/09/2028 |
| 225401-AF-5 | CREDIT SUISSE GROUP AG SR UNSEC | | D | 1 | 2FE | 2,000,000 | 93.0850 | 1,861,700 | 2,000,000 | 2,000,000 | | | | | 3.869 | 3.869 | JJ | 36,326 | 38,690 | 01/05/2018 | 01/12/2029 |
| 225433-AC-5 | CRED SUIS GP FUN LTD CO.GUARNT | | D | | 2FE | 14,043,491 | 95.6660 | 13,464,942 | 14,075,000 | 14,052,924 | | 3,088 | | | 3.750 | 3.778 | MS | 139,284 | 527,813 | 01/14/2016 | 03/26/2025 |
| 225433-AH-4 | CRED SUIS GP FUN LTD CO.GUARNT | | D | | 2FE | 26,256,910 | 99.2650 | 26,106,695 | 26,300,000 | 26,275,376 | | 6,082 | | | 3.800 | 3.827 | MS | 294,268 | 999,400 | 01/14/2016 | 09/15/2022 |
| 225433-AT-8 | CRED SUIS GP FUN LTD CO.GUARNT | | D | | 2FE | 21,790,950 | 98.1230 | 21,439,820 | 21,850,000 | 21,808,800 | | 8,368 | | | 3.800 | 3.847 | JD | 48,434 | 830,300 | 11/17/2016 | 06/09/2023 |
| 225460Q-AF-4 | CREDIT SUISSE NEW YORK SR UNSEC | | D | | 1FE | 29,961,600 | 101.6130 | 30,483,900 | 30,000,000 | 29,992,708 | | 4,323 | | | 4.375 | 4.391 | FA | 532,292 | 1,312,500 | 08/02/2010 | 08/05/2020 |
| 23330J-AA-9 | DP WORLD LTD SR UNSEC | | D | | 2FE | 37,510,945 | 111.2890 | 42,067,242 | 37,800,000 | 37,554,959 | | 5,885 | | | 6.850 | 6.911 | JJ | 1,287,458 | 2,589,300 | 11/19/2015 | 07/02/2037 |
| 23330J-AB-7 | DP WORLD LTD SR UNSEC | | D | | 2FE | 12,765,400 | 94.0000 | 12,337,500 | 13,125,000 | 12,765,869 | | 469 | | | 5.625 | 5.819 | MS | 196,875 | | 12/19/2018 | 09/25/2048 |
| 235822-AA-1 | DANA FINANCING LUX SARL CO.GUARNT | | D | 1 | 3FE | 14,950,000 | 95.8750 | 14,333,313 | 14,950,000 | 14,950,000 | | | | | 6.500 | 6.499 | JD | 43,189 | 971,750 | 05/24/2016 | 06/01/2026 |
| 235822-AB-9 | DANA FINANCING LUX SARL CO.GUARNT | | D | 2 | 3FE | 9,000,000 | 93.2500 | 8,392,500 | 9,000,000 | 9,000,000 | | | | | 5.750 | 5.750 | AO | 109,250 | 517,500 | 03/21/2017 | 04/15/2025 |
| 24023M-AA-2 | DBS GROUP HOLDINGS LTD SUBORD | | D | 2 | 1FE | 18,046,838 | 102.1750 | 18,365,974 | 17,975,000 | 18,041,716 | | (5,122) | | | 4.520 | 4.435 | JD | 45,137 | 406,235 | 07/17/2018 | 12/11/2028 |
| 247158-AQ-7 | DELOITTE LLP-UK B-SR-UNSEC | | D | 1 | 1 | 65,000,000 | 101.9400 | 66,261,000 | 65,000,000 | 65,000,000 | | | | | 4.400 | 4.400 | AO | 540,222 | 2,860,000 | 10/23/2013 | 10/23/2023 |
| 24820R-AG-3 | EQUINOR ASA CO.GUARNT | | D | 1 | 1FE | 4,557,700 | 123.8550 | 6,192,750 | 5,000,000 | 4,739,428 | | 17,464 | | | 6.500 | 7.246 | JD | 27,083 | 325,000 | 05/18/2001 | 12/01/2028 |
| 251526-BL-2 | DEUTSCHE BANK NY SR UNSEC | | D | | 2FE | 14,988,300 | 92.6700 | 13,900,500 | 15,000,000 | 14,990,774 | | 2,198 | | | 3.300 | 3.317 | MN | 61,875 | 495,000 | 11/13/2017 | 11/16/2022 |
| 251526-BY-4 | DEUTSCHE BANK NY SR UNSEC | | D | | 2FE | 37,498,085 | 90.8320 | 36,322,808 | 39,989,000 | 37,711,020 | | 212,935 | | | 3.700 | 4.912 | MN | 127,409 | 739,797 | 06/01/2018 | 05/30/2024 |
| 25156P-AC-7 | DEUTSCHE TELEKOM INT FIN CO.GUARNT | | D | | 2FE | 100,527,634 | 130.5070 | 126,787,848 | 97,150,000 | 99,408,534 | | (117,170) | | | 8.750 | 8.426 | JD | 377,806 | 8,500,625 | 11/20/2008 | 06/15/2030 |
| 25156P-AD-5 | DEUTSCHE TELEKOM INT FIN CO.GUARNT | | D | | 2FE | 5,134,200 | 142.2100 | 7,110,500 | 5,000,000 | 5,100,138 | | (3,742) | | | 9.250 | 8.990 | JD | 38,542 | 462,500 | 05/24/2002 | 06/01/2032 |
| 25156P-AN-3 | DEUTSCHE TELEKOM INT FIN CO.GUARNT | | D | 1 | 2FE | 24,842,750 | 101.3640 | 25,341,000 | 25,000,000 | 24,989,295 | | 19,341 | | | 6.000 | 6.084 | JJ | 720,833 | 1,500,000 | 06/15/2009 | 07/08/2019 |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT FIN CO.GUARNT | | D | 1 | 2FE | 24,968,750 | 94.3670 | 23,591,750 | 25,000,000 | 24,974,003 | | 2,737 | | | 3.600 | 3.615 | JJ | 405,000 | 900,000 | 01/09/2017 | 01/19/2027 |
| 25243Y-AH-2 | DIAGEO CAPITAL PLC CO.GUARNT | | D | 1 | 1FE | 24,645,150 | 120.8470 | 30,211,855 | 25,000,000 | 24,722,133 | | 8,564 | | | 5.875 | 5.977 | MS | 371,267 | 1,468,750 | 10/10/2006 | 09/30/2036 |
| 25243Y-AU-3 | DIAGEO CAPITAL PLC CO.GUARNT | | D | 1 | 1FE | 68,560,723 | 97.0040 | 68,287,906 | 70,397,000 | 69,482,703 | | 190,645 | | | 2.625 | 2.941 | AO | 318,253 | 1,847,921 | 12/05/2013 | 04/29/2023 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC CO.GUARNT | | D | 1 | 1FE | 16,339,484 | 101.8720 | 16,706,941 | 16,400,000 | 16,342,604 | | 3,120 | | | 3.875 | 3.920 | MN | 75,907 | 317,750 | 05/15/2018 | 05/18/2028 |
| 256853-AB-8 | DOLPHIN ENERGY LTD SR SEC | | D | | 1FE | 12,238,750 | 104.0000 | 12,688,000 | 12,200,000 | 12,213,727 | | (4,186) | | | 5.500 | 5.458 | JD | 29,822 | 671,000 | 02/09/2012 | 12/15/2021 |
| 26824K-AA-2 | AIRBUS FINANCE BV CO.GUARNT | | D | 1 | 1FE | 45,871,573 | 97.3480 | 45,740,905 | 46,987,000 | 46,438,758 | | 116,320 | | | 2.700 | 2.989 | AO | 260,778 | 1,268,649 | 10/11/2013 | 04/17/2023 |
| 268317-AB-0 | ELECTRICITE DE FRANCE SA SR UNSEC | | D | | 1FE | 53,333,080 | 100.1980 | 53,605,930 | 53,500,000 | 53,498,487 | | 21,830 | | | 6.500 | 6.543 | JJ | 1,497,257 | 3,477,500 | 01/21/2009 | 01/26/2019 |
| 268317-AD-6 | ELECTRICITE DE FRANCE SA SR UNSEC | | D | | 1FE | 29,869,200 | 101.4440 | 30,433,200 | 30,000,000 | 29,982,971 | | 15,175 | | | 4.600 | 4.655 | JJ | 590,333 | 1,380,000 | 01/21/2010 | 01/27/2020 |
| 268317-AK-0 | ELECTRICITE DE FRANCE SA SR UNSEC | | D | | 1FE | 39,415,845 | 90.0370 | 36,690,078 | 40,750,000 | 39,522,859 | | 23,843 | | | 4.875 | 5.089 | JJ | 877,398 | 1,986,563 | 01/13/2014 | 01/22/2044 |
| 268317-AS-3 | ELECTRICITE DE FRANCE SA SR UNSEC | | D | 1 | 1FE | 53,543,700 | 96.4340 | 52,074,310 | 54,000,000 | 53,672,722 | | 41,712 | | | 3.625 | 3.727 | AO | 424,125 | 1,957,500 | 10/07/2015 | 10/13/2025 |
| 26876F-AA-0 | ENN ENERGY HOLDINGS LTD SR UNSEC | | D | 1 | 2FE | 20,217,480 | 104.3030 | 20,860,600 | 20,000,000 | 20,065,012 | | (25,032) | | | 6.000 | 5.850 | MN | 160,000 | 1,200,000 | 11/23/2011 | 05/13/2021 |
| 279158-AC-3 | ECOPETROL SA SR UNSEC | | D | 1 | 2FE | 37,113,133 | 104.2500 | 38,989,500 | 37,400,000 | 37,250,991 | | 26,581 | | | 5.875 | 5.973 | MS | 628,658 | 2,197,250 | 06/08/2016 | 09/18/2023 |
| 279158-AJ-8 | ECOPETROL SA SR UNSEC | | D | 1 | 2FE | 10,211,958 | 94.2790 | 10,182,132 | 10,800,000 | 10,228,066 | | 7,077 | | | 5.875 | 6.276 | MN | 58,163 | 634,500 | 11/15/2016 | 05/28/2045 |
| 279158-AK-5 | ECOPETROL SA SR UNSEC | | D | 1 | 2FE | 11,286,114 | 94.8750 | 10,815,750 | 11,400,000 | 11,327,175 | | 10,372 | | | 4.125 | 4.246 | JJ | 215,531 | 470,250 | 09/09/2014 | 01/16/2025 |
| 279158-AL-3 | ECOPETROL SA SR UNSEC | | D | 1 | 2FE | 9,932,800 | 100.6250 | 10,062,500 | 10,000,000 | 9,950,136 | | 5,268 | | | 5.375 | 5.457 | JD | 7,465 | 537,500 | 06/23/2015 | 06/26/2026 |
| 283837-AB-8 | EL PUERTO DE LIVERPOOL CO.GUARNT | | D | 1 | 2FE | 11,816,280 | 91.1250 | 10,889,438 | 11,950,000 | 11,841,798 | | 11,672 | | | 3.875 | 4.012 | AO | 109,334 | 463,063 | 09/29/2016 | 10/06/2026 |
| 29081P-AE-5 | EMBOTELLADORA ANDINA SA SR UNSEC | | D | 1 | 2FE | 16,567,630 | 102.6640 | 17,042,224 | 16,600,000 | 16,582,637 | | 3,166 | | | 5.000 | 5.025 | AO | 207,500 | 830,000 | 09/26/2013 | 10/01/2023 |
| 29081Y-AD-8 | EMBRAER OVERSEAS LTD CO.GUARNT | | D | 1 | 2FE | 19,509,018 | 104.1260 | 20,825,200 | 20,000,000 | 19,732,096 | | 47,664 | | | 5.696 | 6.026 | MS | 332,267 | 1,139,200 | 10/31/2013 | 09/16/2023 |
| 29082H-AB-8 | EMBRAER NETHERLANDS FINA CO.GUARNT | | D | | 2FE | 5,550,000 | 103.2510 | 5,730,431 | 5,550,000 | 5,550,000 | | | | | 5.400 | 5.400 | FA | 124,875 | 299,700 | 01/25/2017 | 02/01/2027 |
| 29135E-AA-4 | EMIRATES SEMBCORP WATER SR SEC | | D | 4 | 1FE | 10,000,000 | 93.3600 | 9,336,000 | 10,000,000 | 10,000,000 | | | | | 4.450 | 4.450 | FA | 185,417 | 289,250 | 11/29/2017 | 08/01/2035 |
| 29244T-AB-7 | ENDESA SA/CAYMAN ISLANDS SR UNSEC | | D | | 2FE | 6,894,006 | 130.3650 | 8,167,367 | 6,265,000 | 6,776,546 | | (14,468) | | | 7.325 | 6.548 | FA | 191,213 | 458,911 | 11/30/2007 | 02/01/2037 |
| 29245J-AE-2 | EMPRESA NACIONAL DE PETR SR UNSEC | | D | | 2FE | 6,897,624 | 101.4990 | 7,054,181 | 6,950,000 | 6,939,339 | | 6,187 | | | 5.250 | 5.351 | FA | 142,909 | 364,875 | 01/26/2011 | 08/10/2020 |
| 29245J-AF-9 | EMPRESA NACIONAL DE PETR SR UNSEC | | D | | 2FE | 6,166,693 | 100.7830 | 6,321,110 | 6,272,000 | 6,235,663 | | 11,263 | | | 4.750 | 4.965 | JD | 20,689 | 297,920 | 12/01/2011 | 12/06/2021 |
| 29245J-AH-5 | EMPRESA NACIONAL DEL PET SR UNSEC | | D | 1 | 2FE | 14,899,200 | 98.3180 | 14,747,700 | 15,000,000 | 14,935,959 | | 9,431 | | | 4.375 | 4.459 | AO | 111,198 | 656,250 | 10/27/2014 | 10/30/2024 |
| 29245J-AJ-1 | EMPRESA NACIONAL DEL PET SR UNSEC | | D | 1 | 2FE | 4,917,650 | 93.4740 | 4,673,700 | 5,000,000 | 4,934,623 | | 7,250 | | | 3.750 | 3.951 | FA | 76,042 | 187,500 | 08/02/2016 | 08/05/2026 |
| 29245J-AK-8 | EMPRESA NACIONAL DEL PET SR UNSEC | | D | 1 | 2FE | 10,603,618 | 85.4500 | 9,378,138 | 10,975,000 | 10,611,106 | | 5,975 | | | 4.500 | 4.712 | MS | 146,791 | 493,875 | 10/30/2017 | 09/14/2047 |
| 29245J-AL-6 | EMPRESA NACIONAL DEL PET SR UNSEC | | D | 2 | 2FE | 9,741,713 | 101.6640 | 9,912,282 | 9,750,000 | 9,741,800 | | 88 | | | 5.250 | 5.260 | MN | 78,203 | | 10/30/2018 | 11/06/2029 |
| 29245V-AA-3 | EMPRESA NACIONAL DE TELE SR UNSEC | | D | 1 | 2FE | 24,670,348 | 97.3070 | 24,326,627 | 25,000,000 | 24,759,307 | | 20,324 | | | 4.875 | 5.100 | AO | 206,510 | 975,000 | 12/17/2018 | 10/30/2024 |
| 29245V-AB-1 | ENTEL CHILE SA SR UNSEC | | D | 1 | 2FE | 24,248,290 | 93.9750 | 22,554,000 | 24,000,000 | 24,181,329 | | (21,461) | | | 4.750 | 4.622 | FA | 475,000 | 1,140,000 | 07/13/2016 | 08/01/2026 |
| 29246Q-AB-1 | EMPRESA DE TRANSPORTE ME SR UNSEC | | D | 1 | 1FE | 5,618,095 | 97.7500 | 5,620,625 | 5,750,000 | 5,621,887 | | 2,006 | | | 5.000 | 5.151 | JJ | 124,583 | 287,500 | 01/18/2017 | 01/25/2047 |
| 29246R-AA-1 | ENEL GENERACION CHILE SA SR UNSEC | | D | 1 | 2FE | 6,408,955 | 98.3180 | 6,366,067 | 6,475,000 | 6,436,565 | | 6,335 | | | 4.250 | 4.377 | AO | 58,095 | 275,188 | 04/10/2014 | 04/15/2024 |
| 29266M-AE-9 | IBERDROLA INTL BV CO.GUARNT | | D | 1 | 2FE | 2,495,770 | 116.6490 | 2,916,225 | 2,500,000 | 2,497,074 | | 114 | | | 6.750 | 6.763 | MS | 49,688 | 168,750 | 01/03/2005 | 09/15/2033 |
| 29274F-AF-1 | ENEL AMERICAS SA SR UNSEC | LS | D | 1 | 2FE | 14,856,434 | 93.1560 | 13,973,400 | 15,000,000 | 14,882,891 | | 12,390 | | | 4.000 | 4.117 | AO | 110,000 | 600,000 | 10/21/2016 | 10/25/2026 |
| 29278D-AA-3 | ENEL CHILE SA SR UNSEC | | D | | 2FE | 24,854,236 | 99.7500 | 25,087,125 | 25,150,000 | 24,867,102 | | 12,866 | | | 4.875 | 5.026 | JD | 64,709 | 613,031 | 06/07/2018 | 06/12/2028 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 29287@-AA-9 | ENGINE LEASE FINANCE CORP SR-UNSEC | | D | | 2Z | 8,000,000 | 100.6390 | 8,051,120 | 8,000,000 | 8,000,000 | | | | | 4.480 | 4.480 | MN | 33,849 | | 11/27/2018 | 11/27/2026 |
| 29287@-AB-7 | ENGINE LEASE FINANCE CORP SR-UNSEC | | D | | 2Z | 19,000,000 | 101.2630 | 19,239,970 | 19,000,000 | 19,000,000 | | | | | 4.630 | 4.630 | MN | 83,083 | | 11/27/2018 | 11/27/2028 |
| 29287@-AD-3 | ENGINE LEASE FINANCE CORP SR-UNSEC | | D | | 2Z | 5,000,000 | 102.3040 | 5,115,200 | 5,000,000 | 5,000,000 | | | | | 4.730 | 4.730 | MN | 22,336 | | 11/27/2018 | 11/27/2030 |
| 29441W-AC-9 | EQUATE PETROCHEMICAL BV CO.GUARNT | | D | | 2FE | 34,986,181 | 96.7090 | 34,452,581 | 35,625,000 | 35,099,512 | | 54,515 | | | 4.250 | 4.474 | MN | 243,932 | 1,514,063 | 11/30/2016 | 11/03/2026 |
| 30214Y-AE-4 | EXPORT CREDIT BANK OF TU SR UNSEC | | D | | 4FE | 9,949,300 | 94.6280 | 9,462,800 | 10,000,000 | 9,978,143 | | 7,308 | | | 5.000 | 5.087 | MS | 136,111 | 500,000 | 09/16/2014 | 09/23/2021 |
| 30216J-AA-3 | EXPORT-IMPORT BK INDIA SR UNSEC | | D | | 2FE | 31,375,728 | 91.3860 | 29,015,055 | 31,750,000 | 31,443,223 | | 33,586 | | | 3.375 | 3.518 | FA | 434,578 | 1,071,563 | 12/15/2016 | 08/05/2026 |
| 30216J-AC-9 | EXPORT-IMPORT BK INDIA SR UNSEC | | D | | 2FE | 19,963,800 | 93.9830 | 18,796,500 | 20,000,000 | 19,966,567 | | 2,767 | | | 3.875 | 3.897 | FA | 322,917 | 387,500 | 01/25/2018 | 02/01/2028 |
| 30251G-AW-7 | FMG RESOURCES AUG 2006 CO.GUARNT | LS | D | 1 | 3FE | 15,000,000 | 92.0000 | 13,800,000 | 15,000,000 | 15,000,000 | | | | | 5.125 | 5.125 | MN | 98,229 | 768,750 | 05/10/2017 | 05/15/2024 |
| 30251G-AY-3 | FMG RESOURCES AUG 2006 CO.GUARNT | LS | D | 1 | 3FE | 18,000,000 | 94.0000 | 16,920,000 | 18,000,000 | 18,000,000 | | | | | 5.125 | 5.125 | MS | 271,625 | 461,250 | 03/01/2018 | 03/15/2023 |
| 31572U-AE-6 | FIBRIA OVERSEAS FINANCE CO.GUARNT | | D | 1 | 2FE | 5,709,865 | 101.5400 | 5,838,550 | 5,750,000 | 5,725,886 | | 3,792 | | | 5.250 | 5.341 | MN | 41,089 | 301,875 | 05/07/2014 | 05/12/2024 |
| 31572U-AF-3 | FIBRIA OVERSEAS FINANCE CO.GUARNT | | D | | 2FE | 7,977,771 | 100.3760 | 8,130,456 | 8,100,000 | 7,996,614 | | 9,887 | | | 5.500 | 5.700 | JJ | 202,950 | 445,500 | 01/11/2017 | 01/17/2027 |
| 31574F-AA-5 | FIDEICOMISO PA COSTERA SR SEC | | D | 4 | 2FE | 9,801,700 | 98.0000 | 9,800,000 | 10,000,000 | 9,831,040 | | 12,514 | | | 6.750 | 7.000 | JJ | 311,250 | 673,125 | 06/30/2016 | 01/15/2034 |
| 33938E-AQ-0 | FLEX LTD SR UNSEC | | D | 1 | 2FE | 19,895,000 | 100.4930 | 20,098,600 | 20,000,000 | 19,979,449 | | 17,423 | | | 4.625 | 4.720 | FA | 349,444 | 925,000 | 08/30/2013 | 02/15/2020 |
| 33938E-AS-6 | FLEX LTD SR UNSEC | | D | 1 | 2FE | 40,000,000 | 100.0430 | 40,017,200 | 40,000,000 | 40,000,000 | | | | | 5.000 | 5.000 | FA | 755,556 | 2,000,000 | 02/12/2013 | 02/15/2023 |
| 33938E-AU-1 | FLEX LTD SR UNSEC | | D | 1 | 2FE | 16,132,753 | 98.0050 | 15,463,212 | 15,778,000 | 16,053,212 | | (39,384) | | | 4.750 | 4.417 | JD | 33,309 | 749,455 | 10/14/2016 | 06/15/2025 |
| 344419-AA-4 | FOMENTO ECONOMICO MEX SR UNSEC | | D | 1 | 1FE | 4,679,250 | 95.3770 | 4,768,865 | 5,000,000 | 4,824,326 | | 36,471 | | | 2.875 | 3.757 | MN | 20,365 | 143,750 | 10/08/2014 | 05/10/2023 |
| 344419-AB-2 | FOMENTO ECONOMICO MEX SR UNSEC | | D | 1 | 1FE | 25,426,293 | 95.7790 | 25,707,187 | 26,840,000 | 25,546,439 | | 25,700 | | | 4.375 | 4.701 | MN | 166,352 | 1,174,250 | 12/20/2013 | 05/10/2043 |
| 35177P-AL-1 | ORANGE SA SR UNSEC | | D | 1 | 2FE | 50,583,984 | 138.5870 | 69,293,689 | 50,000,000 | 50,399,659 | | (19,173) | | | 9.000 | 8.888 | MS | 1,500,000 | 4,500,000 | 02/15/2002 | 03/01/2031 |
| 35177P-AW-7 | ORANGE SA SR UNSEC | | D | 1 | 2FE | 19,798,000 | 101.9920 | 20,398,495 | 20,000,000 | 19,936,896 | | 21,632 | | | 4.125 | 4.250 | MS | 245,208 | 825,000 | 09/07/2011 | 09/14/2021 |
| 358070-AA-8 | FRESNILLO PLC SR UNSEC | | D | | 2FE | 20,348,091 | 101.6250 | 20,782,313 | 20,450,000 | 20,399,038 | | 8,788 | | | 5.500 | 5.559 | MN | 149,967 | 1,124,750 | 04/01/2016 | 11/13/2023 |
| 36160B-AA-3 | ENGIE SA SR UNSEC | | D | 1 | 1FE | 73,535,650 | 98.0320 | 72,666,220 | 74,125,000 | 73,879,246 | | 60,649 | | | 2.875 | 2.969 | AO | 479,496 | 2,131,094 | 03/07/2013 | 10/10/2022 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING CO.GUARNT | | D | | 2FE | 67,327,031 | 84.1310 | 75,408,043 | 89,632,000 | 68,867,529 | | 646,036 | | | 4.418 | 6.736 | MN | 505,993 | 3,959,942 | 07/05/2016 | 11/15/2035 |
| 36251B-AB-1 | GTH FINANCE BV CO.GUARNT | | D | 2 | 3FE | 10,025,798 | 102.4700 | 10,247,040 | 10,000,000 | 10,017,059 | | (3,444) | | | 7.250 | 7.201 | AO | 130,903 | 725,000 | 04/21/2016 | 04/26/2023 |
| 368266-AA-0 | GAZPROM -GAZ CAPITAL SA SR UNSEC | | D | | 2FE | 10,688,750 | 123.4830 | 13,583,130 | 11,000,000 | 10,750,994 | | 7,257 | | | 8.625 | 8.897 | AO | 166,031 | 948,750 | 05/07/2004 | 04/28/2034 |
| 368266-AF-9 | GAZPROM -GAZ CAPITAL SA SR UNSEC | | D | | 2FE | 12,030,000 | 104.4250 | 12,531,000 | 12,000,000 | 12,010,529 | | (2,905) | | | 6.510 | 6.479 | MS | 247,380 | 781,200 | 08/02/2010 | 03/07/2022 |
| 368266-AH-5 | GAZPROM -GAZ CAPITAL SA SR UNSEC | | D | 1 | 2FE | 8,000,000 | 111.3650 | 8,909,200 | 8,000,000 | 8,000,000 | | | | | 7.288 | 7.288 | FA | 218,640 | 583,040 | 08/08/2007 | 08/16/2037 |
| 368266-AR-3 | GAZPROM -GAZ CAPITAL SA SR UNSEC | | D | | 2FE | 15,000,000 | 100.7990 | 15,119,850 | 15,000,000 | 15,000,000 | | | | | 4.950 | 4.950 | JJ | 334,125 | 742,500 | 07/11/2012 | 07/19/2022 |
| 368266-AT-9 | GAZPROM -GAZ CAPITAL SA SR UNSEC | | D | | 2FE | 24,956,250 | 95.3540 | 23,838,550 | 25,000,000 | 24,962,135 | | 3,208 | | | 4.950 | 4.971 | FA | 498,438 | 1,237,500 | 03/16/2017 | 02/06/2028 |
| 377373-AD-7 | GLAXOSMITHKLINE CAPITAL CO.GUARNT | | D | 1 | 1FE | 49,660,000 | 98.7470 | 49,373,326 | 50,000,000 | 49,874,887 | | 35,045 | | | 2.850 | 2.929 | MN | 209,792 | 1,425,000 | 05/02/2012 | 05/08/2022 |
| 38060A-AA-2 | GOLD FIELDS OROGEN HOLD CO.GUARNT | | D | 1 | 3FE | 1,496,250 | 98.8800 | 1,483,200 | 1,500,000 | 1,498,303 | | 900 | | | 4.875 | 4.943 | AO | 17,063 | 73,125 | 09/12/2016 | 10/07/2020 |
| 398186-AA-4 | GRIFFIN COAL MINING CO SR UNSEC | | D | 1 | 6* | | 0.0000 | | 5,986,656 | | | | | | 9.500 | 0.000 | JD | | 168,020 | 12/03/2010 | 12/01/2018 |
| 40049J-AV-9 | GRUPO TELEVISA SAB SR UNSEC | | D | 1 | 2FE | 39,240,811 | 109.7910 | 43,916,591 | 40,000,000 | 39,647,248 | | 44,341 | | | 6.625 | 6.802 | MS | 758,194 | 2,650,000 | 09/01/2005 | 03/18/2025 |
| 40049J-AZ-0 | GRUPO TELEVISA SAB SR UNSEC | | D | 1 | 2FE | 5,463,500 | 107.2530 | 5,362,650 | 5,000,000 | 5,418,623 | | (9,831) | | | 6.625 | 5.924 | JJ | 152,743 | 331,250 | 10/09/2013 | 01/15/2040 |
| 40049J-BA-4 | GRUPO TELEVISA SAB SR UNSEC | | D | 1 | 2FE | 25,695,192 | 87.4540 | 23,394,069 | 26,750,000 | 25,758,070 | | 16,769 | | | 5.000 | 5.260 | MN | 178,333 | 1,337,500 | 12/03/2015 | 05/13/2045 |
| 40049J-BB-2 | GRUPO TELEVISA SAB SR UNSEC | | D | 1 | 2FE | 2,584,010 | 98.9510 | 2,572,732 | 2,600,000 | 2,588,366 | | 1,357 | | | 4.625 | 4.700 | JJ | 50,438 | 120,250 | 11/19/2015 | 01/30/2026 |
| 40049J-BC-0 | GRUPO TELEVISA SAB SR UNSEC | | D | 1 | 2FE | 5,925,144 | 102.7100 | 6,034,185 | 5,875,000 | 5,924,340 | | (746) | | | 6.125 | 6.061 | JJ | 150,934 | 359,844 | 11/24/2015 | 01/31/2046 |
| 40052V-AB-0 | GRUPO BIMBO SAB DE CV CO.GUARNT | | D | 1 | 2FE | 41,149,617 | 101.8460 | 41,410,584 | 40,660,000 | 40,847,871 | | (56,870) | | | 4.500 | 4.336 | JJ | 792,870 | 1,829,700 | 11/12/2013 | 01/25/2022 |
| 40052V-AD-6 | GRUPO BIMBO SAB DE CV CO.GUARNT | | D | 1 | 2FE | 9,820,500 | 92.3030 | 9,230,300 | 10,000,000 | 9,833,703 | | 3,183 | | | 4.875 | 4.991 | JD | 5,417 | 487,500 | 06/24/2014 | 06/27/2044 |
| 40052V-AE-4 | GRUPO BIMBO SAB DE CV SR UNSEC | | D | 1 | 2FE | 8,979,840 | 89.9560 | 8,096,040 | 9,000,000 | 8,980,203 | | 318 | | | 4.700 | 4.714 | MN | 59,925 | 423,000 | 11/07/2017 | 11/10/2047 |
| 40052V-AF-1 | GRUPO BIMBO SAB DE CV SUBORD | LS | D | 2 | 3FE | 6,000,000 | 97.0400 | 5,822,400 | 6,000,000 | 6,000,000 | | | | | 5.950 | 5.950 | JJ | 162,633 | 89,250 | 04/12/2018 | 01/01/9999 |
| 40052X-AB-6 | GRUPO INVERSIONES SURAME SR UNSEC | LS | D | 1 | 2FE | 14,829,900 | 100.0000 | 15,000,000 | 15,000,000 | 14,866,632 | | 14,258 | | | 5.500 | 5.650 | AO | 142,083 | 825,000 | 04/26/2016 | 04/29/2026 |
| 404280-AE-9 | HSBC HOLDINGS PLC SUBORD | | D | | 1FE | 2,999,714 | 122.6180 | 3,678,540 | 3,000,000 | 3,000,155 | | (6) | | | 7.350 | 7.349 | MN | 20,825 | 220,500 | 08/31/2005 | 11/27/2032 |
| 404280-AU-3 | HSBC HOLDINGS PLC SUBORD | | D | | 1FE | 4,962,450 | 97.1020 | 4,855,110 | 5,000,000 | 4,973,215 | | 3,418 | | | 4.250 | 4.344 | FA | 78,507 | 212,500 | 10/05/2015 | 08/18/2025 |
| 404280-AW-9 | HSBC HOLDINGS PLC SR UNSEC | | D | | 1FE | 26,037,191 | 98.6890 | 25,733,121 | 26,075,000 | 26,046,270 | | 3,346 | | | 4.300 | 4.318 | MS | 351,940 | 1,121,225 | 03/01/2016 | 03/08/2026 |
| 404280-BA-6 | HSBC HOLDINGS PLC SR UNSEC | | D | | 1FE | 19,992,600 | 99.4230 | 19,884,597 | 20,000,000 | 19,995,138 | | 1,003 | | | 3.600 | 3.606 | MN | 72,000 | 720,000 | 05/18/2016 | 05/25/2023 |
| 404280-BB-4 | HSBC HOLDINGS PLC SR UNSEC | | D | | 1FE | 11,833,081 | 95.8680 | 11,384,320 | 11,875,000 | 11,842,470 | | 3,720 | | | 3.900 | 3.943 | MN | 46,313 | 463,125 | 05/18/2016 | 05/25/2026 |
| 404280-BH-1 | HSBC HOLDINGS PLC SUBORD | | D | | 1FE | 37,780,306 | 96.8620 | 36,492,696 | 37,675,000 | 37,761,656 | | (9,053) | | | 4.375 | 4.340 | MN | 173,985 | 1,648,281 | 11/18/2016 | 11/23/2026 |
| 404280-BK-4 | HSBC HOLDINGS PLC SR UNSEC | | D | 1 | 1FE | 14,875,000 | 95.7270 | 14,239,351 | 14,875,000 | 14,875,000 | | | | | 4.041 | 4.041 | MS | 180,330 | 601,099 | 03/06/2017 | 03/13/2028 |
| 404280-BM-0 | HSBC HOLDINGS PLC SR UNSEC | | D | 2 | 1FE | 43,965,145 | 96.7860 | 43,602,104 | 45,050,000 | 44,100,405 | | 135,260 | | | 3.033 | 3.506 | MN | 148,023 | 1,366,367 | 04/25/2018 | 11/22/2023 |
| 423012-AA-1 | HEINEKEN NV SR UNSEC | | D | 1 | 2FE | 57,819,075 | 100.1640 | 57,594,300 | 57,500,000 | 57,617,327 | | (33,981) | | | 3.400 | 3.333 | AO | 488,750 | 1,955,000 | 06/26/2012 | 04/01/2022 |
| 423012-AD-5 | HEINEKEN NV SR UNSEC | | D | 1 | 2FE | 41,565,209 | 96.9720 | 41,542,805 | 42,840,000 | 42,236,878 | | 129,410 | | | 2.750 | 3.104 | AO | 294,525 | 1,178,100 | 06/28/2013 | 04/01/2023 |
| 423012-AE-3 | HEINEKEN NV SR UNSEC | | D | 1 | 2FE | 23,293,836 | 91.1880 | 22,661,130 | 24,851,000 | 23,345,435 | | 30,015 | | | 4.000 | 4.414 | AO | 248,510 | 794,040 | 05/21/2018 | 10/01/2042 |
| 423012-AF-0 | HEINEKEN NV SR UNSEC | | D | 1 | 2FE | 24,871,704 | 96.4880 | 24,122,048 | 25,000,000 | 24,888,601 | | 10,230 | | | 3.500 | 3.558 | JJ | 369,444 | 875,000 | 03/21/2017 | 01/29/2028 |
| 423012-AG-8 | HEINEKEN NV SR UNSEC | LS | D | 1 | 2FE | 48,899,969 | 95.2240 | 44,255,143 | 46,475,000 | 48,846,641 | | (45,583) | | | 4.350 | 4.041 | MS | 516,647 | 2,021,663 | 10/25/2017 | 03/29/2047 |
| 43474T-AA-1 | HOLCIM US FINANCE SARL & CO.GUARNT | | D | 1 | 2FE | 17,354,521 | 102.4140 | 16,882,948 | 16,485,000 | 16,610,541 | | (120,085) | | | 6.000 | 5.204 | JD | 2,748 | 989,100 | 04/04/2012 | 12/30/2019 |
| 43474T-AB-9 | HOLCIM CAPITAL CORP CO.GUARNT | | D | 1 | 2FE | 17,685,345 | 112.0120 | 19,323,190 | 17,251,000 | 17,635,656 | | (8,575) | | | 6.875 | 6.674 | MS | 303,090 | 1,186,006 | 01/24/2012 | 09/29/2039 |
| 43474T-AC-7 | HOLCIM US FINANCE SARL & CO.GUARNT | | D | 1 | 2FE | 25,123,912 | 102.9690 | 26,051,157 | 25,300,000 | 25,205,871 | | 17,634 | | | 5.150 | 5.242 | JD | 3,619 | 1,302,950 | 09/05/2013 | 09/12/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 443293-AB-1 | HRVATSKA ELEKTROPRIVREDA SR UNSEC | | D | | 3FE | 13,316,678 | 103.8950 | 13,766,088 | 13,250,000 | 13,289,312 | | (9,074) | | | 5.875 | 5.787 | AO | 147,038 | 778,438 | 10/20/2015 | 10/23/2022 |
| 44841D-AB-8 | HUTCH WHAMPOA INT 14 LTD CO.GUARNT | | D | | 1FE | 8,040,662 | 99.0190 | 7,971,030 | 8,050,000 | 8,044,009 | | 1,840 | | | 3.625 | 3.641 | AO | 49,446 | 291,813 | 10/28/2014 | 10/31/2024 |
| 44920U-AL-2 | HYUNDAI CAPITAL SERVICES SR UNSEC | LS | D | | 2FE | 12,376,875 | 94.0970 | 11,762,125 | 12,500,000 | 12,392,434 | | 10,521 | | | 3.625 | 3.744 | FA | 154,818 | 453,125 | 08/21/2017 | 08/29/2027 |
| 44962L-AB-3 | IHS MARKIT LTD CO.GUARNT | | D | 1 | 2FE | 15,098,750 | 98.3750 | 14,756,250 | 15,000,000 | 15,077,928 | | (11,286) | | | 4.750 | 4.648 | FA | 269,167 | 712,500 | 02/08/2017 | 02/15/2025 |
| 44962L-AC-1 | IHS MARKIT LTD CO.GUARNT | | D | 1 | 2FE | 15,000,000 | 93.0000 | 13,950,000 | 15,000,000 | 15,000,000 | | | | | 4.000 | 4.000 | MS | 200,000 | 450,000 | 11/28/2017 | 03/01/2026 |
| 44962L-AF-4 | IHS MARKIT LTD SR UNSEC | | D | 2 | 2FE | 14,147,176 | 97.6280 | 13,863,176 | 14,200,000 | 14,149,131 | | 1,955 | | | 4.750 | 4.797 | FA | 296,031 | | 07/19/2018 | 08/01/2028 |
| 44962L-AG-2 | IHS MARKIT LTD SR UNSEC | | D | 2 | 2FE | 8,175,974 | 98.9800 | 8,116,360 | 8,200,000 | 8,177,927 | | 1,953 | | | 4.125 | 4.190 | FA | 148,454 | | 07/19/2018 | 08/01/2023 |
| 45112E-AF-6 | ICICI BANK LTD/DUBAI SR UNSEC | | D | | 2FE | 4,982,650 | 99.5130 | 4,975,660 | 5,000,000 | 4,995,892 | | 3,268 | | | 3.500 | 3.570 | MS | 50,069 | 175,000 | 09/11/2014 | 03/18/2020 |
| 45112E-AG-4 | ICICI BANK LTD/DUBAI SR UNSEC | | D | | 2FE | 19,190,763 | 93.6040 | 18,159,176 | 19,400,000 | 19,233,965 | | 19,266 | | | 4.000 | 4.138 | MS | 222,022 | 776,000 | 11/21/2016 | 03/18/2026 |
| 45112E-AH-2 | ICICI BANK LTD/DUBAI SR UNSEC | | D | | 2FE | 65,873,178 | 90.2040 | 59,850,553 | 66,350,000 | 65,907,037 | | 33,174 | | | 3.800 | 3.888 | JD | 119,061 | 2,521,300 | 04/05/2018 | 12/14/2027 |
| 45662N-A#-0 | INFINEON TECHNOLOGIES AG C-SR-UNSEC | | D | | 2 | 31,000,000 | 94.7050 | 29,358,550 | 31,000,000 | 31,000,000 | | | | | 4.300 | 4.300 | AO | 318,439 | 1,333,000 | 03/10/2016 | 04/05/2028 |
| 45662N-A@-2 | INFINEON TECHNOLOGIES AG B-SR-UNSEC | | D | | 2 | 69,000,000 | 96.4830 | 66,573,270 | 69,000,000 | 69,000,000 | | | | | 4.100 | 4.100 | AO | 675,817 | 2,829,000 | 03/10/2016 | 04/05/2026 |
| 45672B-A@-6 | INFORMA PLC B-SR-UNSEC | | D | 1 | 2 | 50,000,000 | 96.6950 | 48,347,500 | 50,000,000 | 50,000,000 | | | | | 4.170 | 4.170 | AO | 434,375 | 2,085,000 | 07/16/2015 | 10/16/2025 |
| 45672B-B@-5 | INFORMA PLC Series C | | D | | 2 | 60,000,000 | 92.0100 | 55,206,000 | 60,000,000 | 60,000,000 | | | | | 3.680 | 3.680 | JJ | 956,800 | 2,208,000 | 01/25/2017 | 01/25/2027 |
| 45672B-C*-6 | INFORMA PLC SR-UNSEC | | D | | 2 | 21,000,000 | 90.4910 | 19,003,110 | 21,000,000 | 21,000,000 | | | | | 4.130 | 4.130 | JJ | 402,331 | 457,741 | 01/04/2018 | 01/14/2028 |
| 456837-AH-6 | ING GROEP NV SR UNSEC | | D | | 1FE | 24,717,578 | 96.0060 | 23,761,570 | 24,750,000 | 24,722,404 | | 2,782 | | | 3.950 | 3.966 | MS | 249,838 | 977,625 | 03/21/2017 | 03/29/2027 |
| 456837-AM-5 | ING GROEP NV SR UNSEC | | D | | 1FE | 41,706,873 | 98.9250 | 41,399,916 | 41,850,000 | 41,709,732 | | 2,859 | | | 4.550 | 4.593 | AO | 470,754 | | 09/25/2018 | 10/02/2028 |
| 45685N-AA-4 | ING GROEP NV SR UNSEC | | D | | 1FE | 15,360,576 | 100.7230 | 15,511,382 | 15,400,000 | 15,360,576 | | | | | 4.625 | 4.666 | JJ | 91,010 | | 11/08/2018 | 01/06/2026 |
| 456873-AB-4 | INGERSOLL-RAND LUX FINAN CO.GUARNT | | D | 1 | 2FE | 52,647,914 | 99.0620 | 52,057,307 | 52,550,000 | 52,648,499 | | (16,824) | | | 3.550 | 3.511 | MN | 310,921 | 1,865,525 | 11/18/2016 | 11/01/2024 |
| 456873-AC-2 | INGERSOLL-RAND LUX FINAN CO.GUARNT | | D | 1 | 2FE | 28,731,029 | 97.7100 | 26,567,349 | 27,190,000 | 28,664,452 | | (32,159) | | | 4.650 | 4.295 | MN | 210,723 | 1,264,335 | 11/09/2016 | 11/01/2044 |
| 45866E-AA-5 | INTERCORP FIN SER INC SR UNSEC | | D | 1 | 2FE | 12,462,385 | 88.8200 | 11,302,345 | 12,725,000 | 12,481,367 | | 17,745 | | | 4.125 | 4.387 | AO | 104,981 | 524,906 | 04/11/2018 | 10/19/2027 |
| 460599-AB-9 | INTERNATIONAL GAME TECH SR SEC | | D | 1 | 3FE | 23,825,000 | 100.2500 | 23,809,375 | 23,750,000 | 23,783,711 | | (11,553) | | | 6.250 | 6.190 | FA | 560,764 | 1,484,375 | 02/09/2015 | 02/15/2022 |
| 460599-AC-7 | INTERNATIONAL GAME TECH SR SEC | | D | 1 | 3FE | 23,812,500 | 98.5000 | 23,393,750 | 23,750,000 | 23,791,334 | | (5,955) | | | 6.500 | 6.462 | FA | 583,194 | 1,543,750 | 02/09/2015 | 02/15/2025 |
| 460599-AD-5 | INTERNATIONAL GAME TECH SR SEC | | D | 2 | 3FE | 9,600,000 | 96.0000 | 9,216,000 | 9,600,000 | 9,600,000 | | | | | 6.250 | 6.250 | JJ | 158,333 | | 09/17/2018 | 01/15/2027 |
| 461127-E*-9 | INTERTEK FINANCE PLC C-SR-UNSEC | | D | | 2 | 15,000,000 | 96.7500 | 14,512,500 | 15,000,000 | 15,000,000 | | | | | 4.050 | 4.050 | AO | 148,500 | 607,500 | 10/03/2014 | 10/03/2026 |
| 46115H-BB-2 | INTESA SANPAOLO SPA SR UNSEC | | D | | 2FE | 34,925,100 | 86.0650 | 30,122,750 | 35,000,000 | 34,934,349 | | 6,370 | | | 3.875 | 3.901 | JJ | 629,149 | 1,356,250 | 07/10/2017 | 07/14/2027 |
| 46115H-BD-8 | INTESA SANPAOLO SPA SR UNSEC | | D | | 2FE | 2,480,350 | 85.4530 | 2,136,322 | 2,500,000 | 2,481,937 | | 1,587 | | | 3.875 | 3.971 | JJ | 45,477 | 48,438 | 01/05/2018 | 01/12/2028 |
| 46128M-AF-8 | INVERSIONES CMPC CI CO.GUARNT | LS | D | 1 | 2FE | 9,971,362 | 99.0500 | 9,905,000 | 10,000,000 | 9,985,614 | | 2,572 | | | 4.375 | 4.410 | MN | 55,903 | 437,500 | 05/09/2013 | 05/15/2023 |
| 46128M-AG-6 | INVERSIONES CMPC SA CO.GUARNT | LS | D | 1 | 2FE | 9,978,896 | 99.6540 | 9,965,400 | 10,000,000 | 9,986,760 | | 1,974 | | | 4.750 | 4.777 | MS | 139,861 | 475,000 | 09/11/2014 | 09/15/2024 |
| 46128M-AJ-0 | INVERSIONES CMPC SA CO.GUARNT | | D | | 2FE | 30,140,798 | 94.9240 | 28,714,512 | 30,250,000 | 30,156,593 | | 9,195 | | | 4.375 | 4.420 | AO | 319,831 | 1,323,438 | 03/30/2017 | 04/04/2027 |
| 46131N-AD-6 | INVERSIONES CMPC CI CO.GUARNT | | D | 1 | 2FE | 23,168,791 | 100.1160 | 23,514,247 | 23,487,000 | 23,333,364 | | 41,891 | | | 4.500 | 4.716 | AO | 193,768 | 1,056,915 | 11/18/2015 | 04/25/2022 |
| 46132F-AA-8 | INVESCO FINANCE PLC CO.GUARNT | | D | 1 | 1FE | 59,334,007 | 98.0080 | 58,558,953 | 59,749,000 | 59,561,166 | | 44,071 | | | 3.125 | 3.211 | MN | 160,783 | 1,867,156 | 06/19/2013 | 11/30/2022 |
| 46132F-AB-6 | INVESCO FINANCE PLC CO.GUARNT | | D | 1 | 1FE | 13,899,760 | 99.8320 | 13,976,442 | 14,000,000 | 13,945,959 | | 9,395 | | | 4.000 | 4.085 | JJ | 234,889 | 560,000 | 11/06/2013 | 01/30/2024 |
| 46137N-AB-4 | INVERSIONES LATIN AMERICA POWE | | D | 4 | 2FE | 74,854,181 | 95.8570 | 71,752,973 | 74,854,181 | 74,854,181 | | | | | 5.350 | 5.348 | MS | 1,012,299 | 4,004,699 | 09/27/2017 | 03/31/2033 |
| 465077-AK-1 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | 1 | 2FE | 14,854,650 | 100.7280 | 15,109,200 | 15,000,000 | 14,906,069 | | 13,426 | | | 5.000 | 5.125 | MN | 102,083 | 750,000 | 11/05/2014 | 11/12/2024 |
| 465077-AL-9 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | | 2FE | 35,687,635 | 94.9920 | 34,244,616 | 36,050,000 | 35,712,153 | | 24,519 | | | 4.250 | 4.370 | FA | 583,059 | 774,574 | 02/12/2018 | 08/14/2028 |
| 46507M-AA-0 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | 1 | 2FE | 4,450,469 | 100.0420 | 4,663,958 | 4,662,000 | 4,660,841 | | 29,755 | | | 7.250 | 7.932 | JJ | 155,853 | 337,995 | 12/17/2008 | 01/15/2019 |
| 46507M-AD-4 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | 1 | 2 | | 0.0000 | | | | | | | | 5.625 | 0.000 | JD | | 70,313 | 06/18/2013 | 06/21/2018 |
| 46507M-AE-2 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | 1 | 2FE | 15,000,000 | 108.9240 | 16,338,600 | 15,000,000 | 15,000,000 | | | | | 6.875 | 6.875 | JD | 28,646 | 1,031,250 | 06/18/2013 | 06/21/2023 |
| 46507V-AB-8 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | | 2FE | 13,671,870 | 118.5140 | 17,777,100 | 15,000,000 | 14,191,754 | | 57,262 | | | 7.750 | 8.622 | JD | 51,667 | 1,162,500 | 05/22/2003 | 12/15/2027 |
| 46507W-AB-6 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | | 2FE | 9,792,551 | 118.5140 | 10,073,690 | 8,500,000 | 9,240,302 | | (59,486) | | | 7.750 | 6.454 | JD | 29,278 | 658,750 | 08/10/2005 | 12/15/2027 |
| 46639U-AA-3 | KAZMUNAYGAS NATIONAL CO SR UNSEC | | D | | 2FE | 23,389,050 | 98.3790 | 24,152,045 | 24,550,000 | 23,923,811 | | 123,733 | | | 4.400 | 5.054 | AO | 183,034 | 1,080,200 | 12/19/2014 | 04/30/2023 |
| 47032F-AA-7 | JAMES HARDIE INTL FIN CO.GUARNT | | D | 1 | 3FE | 13,431,313 | 91.0000 | 12,087,530 | 13,283,000 | 13,398,569 | | (31,400) | | | 4.750 | 4.487 | JJ | 290,935 | 315,611 | 07/13/2018 | 01/15/2025 |
| 47032F-AB-5 | JAMES HARDIE INTL FIN CO.GUARNT | | D | 1 | 3FE | 23,650,500 | 85.5000 | 20,049,750 | 23,450,000 | 23,622,695 | | (26,127) | | | 5.000 | 4.861 | JJ | 540,653 | 631,583 | 07/18/2018 | 01/15/2028 |
| 478375-AD-0 | JOHNSON CONTROLS INTL PL SR UNSEC | | D | | 2FE | 17,896,885 | 102.0740 | 16,995,321 | 16,650,000 | 17,138,796 | | (382,295) | | | 5.000 | 2.584 | MS | 210,438 | 832,500 | 12/29/2016 | 03/30/2020 |
| 478375-AE-8 | JOHNSON CONTROLS INTL PL SR UNSEC | | D | | 2FE | 40,481,036 | 101.9150 | 39,114,860 | 38,380,000 | 39,500,450 | | (495,475) | | | 4.250 | 2.848 | MS | 543,717 | 1,631,150 | 12/29/2016 | 03/01/2021 |
| 478375-AF-5 | JOHNSON CONTROLS INTL PL SR UNSEC | | D | 1 | 2FE | 24,612,890 | 100.7690 | 24,005,306 | 23,822,000 | 24,286,959 | | (164,966) | | | 3.750 | 2.984 | JD | 74,444 | 893,325 | 12/29/2016 | 12/01/2021 |
| 479142-D#-5 | JOHNSON MATTHEY PLC SR-UNSEC | | B | | 1Z | 29,015,492 | 100.0000 | 29,315,795 | 29,315,795 | 29,315,795 | | | | 300,303 | 2.540 | 2.540 | JD | 24,821 | | 12/19/2018 | 12/19/2025 |
| 48667Q-AN-5 | KAZMUNAYGAS NATIONAL CO SR UNSEC | | D | | 2FE | 19,804,000 | 97.2460 | 19,449,240 | 20,000,000 | 19,831,108 | | 16,170 | | | 4.750 | 4.875 | AO | 190,000 | 950,000 | 04/11/2017 | 04/19/2027 |
| 48667Q-AQ-8 | KAZMUNAYGAS NATIONAL CO SR UNSEC | | D | | 2FE | 9,600,000 | 98.1520 | 9,422,630 | 9,600,000 | 9,600,000 | | | | | 5.375 | 5.375 | AO | 96,033 | 258,000 | 04/17/2018 | 04/24/2030 |
| 48667Q-AS-4 | KAZMUNAYGAS NATIONAL CO SR UNSEC | | D | | 2FE | 5,222,514 | 100.6000 | 5,306,650 | 5,275,000 | 5,222,911 | | 397 | | | 6.375 | 6.450 | AO | 62,586 | 168,141 | 04/17/2018 | 10/24/2048 |
| 48668N-AA-9 | KAZTRANSGAS JSC CO.GUARNT | | D | | 2FE | 18,862,011 | 92.6650 | 17,513,761 | 18,900,000 | 18,865,968 | | 3,135 | | | 4.375 | 4.400 | MS | 218,203 | 826,875 | 09/19/2017 | 09/26/2027 |
| 49835L-AA-9 | KLABIN FINANCE SA CO.GUARNT | | D | 1 | 3FE | 12,325,000 | 97.6450 | 12,107,980 | 12,400,000 | 12,353,196 | | 7,061 | | | 5.250 | 5.329 | JJ | 298,375 | 651,000 | 09/11/2014 | 07/16/2024 |
| 49835L-AB-7 | KLABIN FINANCE SA CO.GUARNT | | D | | 3FE | 4,448,777 | 90.7500 | 4,061,063 | 4,475,000 | 4,451,481 | | 2,113 | | | 4.875 | 4.950 | MS | 61,811 | 218,156 | 09/12/2017 | 09/19/2027 |
| 49989A-AB-5 | KOC HOLDING AS SR UNSEC | LS | D | 1 | 3FE | 13,581,560 | 93.3730 | 12,792,101 | 13,700,000 | 13,623,699 | | 15,785 | | | 5.250 | 5.400 | MS | 211,779 | 719,250 | 04/21/2016 | 03/15/2023 |
| 50049M-AC-3 | KOOKMIN BANK COVERED | | D | | 1FE | 14,929,350 | 97.8050 | 14,670,750 | 15,000,000 | 14,973,639 | | 14,185 | | | 2.125 | 2.225 | AO | 61,979 | 318,750 | 10/14/2015 | 10/21/2020 |
| 500630-BX-5 | KOREA DEVELOPMENT BANK SR UNSEC | | D | | 1FE | 8,248,214 | 98.9870 | 8,265,379 | 8,350,000 | 8,308,618 | | 10,395 | | | 3.000 | 3.143 | MS | 74,454 | 250,500 | 09/05/2012 | 09/14/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 500630-CD-8 | KOREA DEVELOPMENT BANK SR UNSEC | | D | | 1FE | 4,999,000 | 99.3430 | 4,967,153 | 5,000,000 | 4,999,772 | | 187 | | | 2.500 | 2.504 | MS | 38,194 | 125,000 | 09/02/2014 | 03/11/2020 |
| 500630-CG-1 | KOREA DEVELOPMENT BANK SR UNSEC | | D | | 1FE | 19,971,400 | 98.3570 | 19,671,432 | 20,000,000 | 19,979,788 | | 2,643 | | | 3.375 | 3.392 | MS | 196,875 | 675,000 | 09/09/2015 | 09/16/2025 |
| 500631-AH-9 | KOREA ELECTRIC POWER SR UNSEC | | D | | 1FE | 14,165,800 | 123.7280 | 18,559,214 | 15,000,000 | 14,571,932 | | 37,397 | | | 7.000 | 7.477 | FA | 437,500 | 1,050,000 | 05/12/1999 | 02/01/2027 |
| 50063A-AA-4 | KOREA ELECTRIC POWER BANK GTD. | | D | | 1FE | 869,300 | 122.9690 | 1,229,690 | 1,000,000 | 929,331 | | 5,578 | | | 6.750 | 7.899 | FA | 28,125 | 67,500 | 02/09/1998 | 08/01/2027 |
| 50064Y-AC-7 | KOREA HYDRO & NUCLEAR PO SR UNSEC | | D | | 1FE | 16,237,844 | 103.2370 | 16,930,868 | 16,400,000 | 16,351,053 | | 17,554 | | | 4.750 | 4.876 | JJ | 363,533 | 779,000 | 11/21/2011 | 07/13/2021 |
| 50064Y-AF-0 | KOREA HYDRO & NUCLEAR PO SR UNSEC | | D | | 1FE | 13,188,110 | 98.3360 | 13,727,650 | 13,960,000 | 13,618,296 | | 83,713 | | | 3.000 | 3.709 | MS | 118,660 | 418,800 | 06/21/2013 | 09/19/2022 |
| 50064Y-AN-3 | KOREA HYDRO & NUCLEAR PO SR UNSEC | | D | | 1FE | 3,652,142 | 100.9230 | 3,708,931 | 3,675,000 | 3,653,961 | | 1,820 | | | 3.750 | 3.888 | JJ | 59,719 | | 07/18/2018 | 07/25/2023 |
| 5006EP-AJ-0 | KOREA EAST-WEST POWER CO SR UNSEC | | D | | 1FE | 2,761,292 | 101.1760 | 2,807,620 | 2,775,000 | 2,762,421 | | 1,130 | | | 3.875 | 3.985 | JJ | 48,389 | | 07/12/2018 | 07/19/2023 |
| 50247V-AA-7 | LYB INTL FINANCE BV CO.GUARNT | | D | 1 | 2FE | 7,598,206 | 100.4730 | 7,736,434 | 7,700,000 | 7,648,581 | | 10,096 | | | 4.000 | 4.163 | JJ | 142,022 | 308,000 | 07/11/2013 | 07/15/2023 |
| 50247V-AB-5 | LYB INTL FINANCE BV CO.GUARNT | | D | 1 | 2FE | 9,215,380 | 95.4480 | 9,067,521 | 9,500,000 | 9,239,520 | | 4,972 | | | 5.250 | 5.454 | JJ | 229,979 | 498,750 | 07/11/2013 | 07/15/2043 |
| 50247V-AC-3 | LYB INTL FINANCE BV CO.GUARNT | | D | 1 | 2FE | 29,649,300 | 90.9220 | 27,276,453 | 30,000,000 | 29,678,165 | | 6,323 | | | 4.875 | 4.950 | MS | 430,625 | 1,462,500 | 02/25/2014 | 03/15/2044 |
| 53359P-AA-8 | LINCOLN FINANCE LTD SR SEC | | D | 1 | 3FE | 17,283,750 | 101.2500 | 17,212,500 | 17,000,000 | 17,097,843 | | (70,807) | | | 7.375 | 6.898 | AO | 264,681 | 1,253,750 | 03/15/2016 | 04/15/2021 |
| 536576-AD-3 | LISTRINDO CAPITAL BV CO.GUARNT | | D | 1 | 3FE | 14,577,000 | 88.6500 | 13,363,988 | 15,075,000 | 14,606,836 | | 25,097 | | | 4.950 | 5.432 | MS | 221,791 | 642,263 | 07/11/2018 | 09/14/2026 |
| 539439-AK-5 | LLOYDS BANKING GROUP PLC SR UNSEC | | D | | 1FE | 4,896,374 | 98.0850 | 4,806,165 | 4,900,000 | 4,898,107 | | 713 | | | 3.100 | 3.116 | JJ | 73,840 | 151,900 | 06/30/2016 | 07/06/2021 |
| 539439-AQ-2 | LLOYDS BANKING GROUP PLC SR UNSEC | | D | 1 | 1FE | 50,000,000 | 89.0040 | 44,501,879 | 50,000,000 | 50,000,000 | | | | | 3.574 | 3.574 | MN | 268,050 | 1,787,000 | 10/31/2017 | 11/07/2028 |
| 549876-AA-8 | LUKOIL INTL FINANCE BV CO.GUARNT | | D | 1 | 2FE | 9,707,000 | 106.0000 | 10,388,000 | 9,800,000 | 9,769,726 | | 7,574 | | | 6.656 | 6.758 | JD | 43,486 | 652,288 | 07/03/2007 | 06/07/2022 |
| 549876-AH-3 | LUKOIL INTL FINANCE BV CO.GUARNT | | D | 1 | 2FE | 24,827,500 | 98.5040 | 24,625,900 | 25,000,000 | 24,913,600 | | 17,408 | | | 4.563 | 4.651 | AO | 212,306 | 1,140,750 | 06/13/2013 | 04/24/2023 |
| 549876-AL-4 | LUKOIL INTL FINANCE BV CO.GUARNT | | D | | 2FE | 17,125,000 | 96.6500 | 16,551,313 | 17,125,000 | 17,125,000 | | | | | 4.750 | 4.750 | MN | 133,313 | 813,438 | 10/26/2016 | 11/02/2026 |
| 552081-AD-3 | LYONDELLBASELL IND NV SR UNSEC | | D | 1 | 2FE | 14,523,431 | 105.6980 | 13,090,648 | 12,385,000 | 13,099,171 | | (254,306) | | | 6.000 | 3.678 | MN | 94,952 | 743,100 | 11/08/2012 | 11/15/2021 |
| 552081-AK-7 | LYONDELLBASELL IND NV SR UNSEC | | D | 1 | 2FE | 100,000,000 | 107.0140 | 107,013,832 | 100,000,000 | 100,000,000 | | | | | 5.750 | 5.749 | AO | 1,213,889 | 5,750,000 | 03/26/2012 | 04/15/2024 |
| 552081-AM-3 | LYONDELLBASELL IND NV SR UNSEC | | D | 1 | 2FE | 10,671,301 | 84.3400 | 9,150,933 | 10,850,000 | 10,677,571 | | 1,787 | | | 4.625 | 4.717 | FA | 174,240 | 501,813 | 02/26/2015 | 02/26/2055 |
| 55377X-AA-4 | MTN MAURITIUS INVSTMENTS CO.GUARNT | | D | | 3FE | 27,302,700 | 90.6910 | 25,393,480 | 28,000,000 | 27,499,941 | | 68,730 | | | 4.755 | 5.103 | MN | 184,917 | 1,331,540 | 02/24/2016 | 11/11/2024 |
| 55377X-AB-2 | MTN MAURITIUS INVSTMENTS CO.GUARNT | | D | 1 | 3FE | 22,760,500 | 97.2880 | 22,132,929 | 22,750,000 | 22,760,316 | | (184) | | | 6.500 | 6.492 | AO | 320,396 | 1,381,250 | 06/28/2018 | 10/13/2026 |
| 55608J-AK-4 | MACQUARIE GROUP LTD SR UNSEC | | D | 1 | 1FE | 25,250,000 | 91.7000 | 23,154,250 | 25,250,000 | 25,250,000 | | | | | 3.763 | 3.763 | MN | 87,098 | 950,158 | 11/20/2017 | 11/28/2028 |
| 55608J-AP-3 | MACQUARIE GROUP LTD SR UNSEC | LS | D | 2 | 1FE | 20,000,000 | 98.6030 | 19,720,600 | 20,000,000 | 20,000,000 | | | | | 5.033 | 5.033 | JJ | 212,504 | | 10/04/2018 | 01/15/2030 |
| 56068T-AD-9 | MAJAPAHIT HOLDING BV CO.GUARNT | | D | | 2FE | 675,000 | 119.6250 | 1,794,375 | 1,500,000 | 704,657 | | 5,644 | | | 7.875 | 17.674 | JD | 984 | 118,125 | 12/31/2008 | 06/29/2037 |
| 561233-AC-1 | MALLINCKRODT FIN/SB CO.GUARNT | | D | 1 | 4FE | 2,760,000 | 69.0000 | 2,760,000 | 4,000,000 | 2,760,000 | | | 1,240,000 | | 5.500 | 5.500 | AO | 46,444 | 220,000 | 04/08/2015 | 04/15/2025 |
| 561234-AE-5 | MALLINCKRODT INTL FIN CO.GUARNT | | D | 1 | 4FE | 12,143,750 | 67.0000 | 12,143,750 | 18,125,000 | 12,143,750 | | 63,463 | 5,636,199 | | 4.750 | 5.256 | AO | 181,753 | 860,938 | 11/19/2013 | 04/15/2023 |
| 59284B-AE-8 | MEXICHEM SAB DE CV CO.GUARNT | | D | 1 | 2FE | 14,673,350 | 90.1850 | 13,527,750 | 15,000,000 | 14,690,548 | | 4,835 | | | 5.875 | 6.033 | MS | 254,583 | 881,250 | 06/08/2015 | 09/17/2044 |
| 59284B-AF-5 | MEXICHEM SAB DE CV CO.GUARNT | | D | 1 | 2FE | 4,760,928 | 90.8750 | 4,362,000 | 4,800,000 | 4,764,976 | | 3,265 | | | 4.000 | 4.100 | AO | 46,400 | 192,000 | 09/27/2017 | 10/04/2027 |
| 59284M-AA-2 | MEXICO CITY ARPT TRUST SR SEC | | D | 1 | 2FE | 3,497,511 | 89.1250 | 3,112,245 | 3,492,000 | 3,496,307 | | (803) | | | 4.250 | 4.227 | AO | 25,147 | 148,410 | 09/23/2016 | 10/31/2026 |
| 59284M-AB-0 | MEXICO CITY ARPT TRUST SR SEC | | D | 1 | 2FE | 5,643,373 | 88.0000 | 4,994,880 | 5,676,000 | 5,644,232 | | (185) | | | 5.500 | 5.539 | AO | 52,897 | 312,180 | 09/23/2016 | 10/31/2046 |
| 59284M-AC-8 | MEXICO CITY ARPT TRUST SR SEC | | D | 2 | 2FE | 8,969,224 | 87.8500 | 7,927,584 | 9,024,000 | 8,974,451 | | 4,319 | | | 3.875 | 3.945 | AO | 59,251 | 388,533 | 09/13/2017 | 04/30/2028 |
| 59284M-AD-6 | MEXICO CITY ARPT TRUST SR SEC | | D | 2 | 2FE | 7,181,506 | 87.8750 | 6,348,969 | 7,225,000 | 7,181,756 | | 251 | | | 5.500 | 5.542 | JJ | 166,677 | 343,288 | 09/13/2017 | 07/31/2047 |
| 600814-AM-9 | MILLICOM INTL CELLULAR SR UNSEC | | D | 1 | 3FE | 8,906,250 | 98.8020 | 9,361,490 | 9,475,000 | 9,052,319 | | 51,718 | | | 6.000 | 6.884 | MS | 167,392 | 568,500 | 03/16/2016 | 03/15/2025 |
| 600814-AN-7 | MILLICOM INTL CELLULAR SR UNSEC | | D | 1 | 3FE | 10,700,000 | 89.0000 | 9,523,000 | 10,700,000 | 10,700,000 | | | | | 5.125 | 5.125 | JJ | 252,862 | 449,363 | 09/13/2017 | 01/15/2028 |
| 600814-AP-2 | MILLICOM INTL CELLULAR SR UNSEC | | D | 2 | 3FE | 2,270,000 | 101.2600 | 2,298,602 | 2,270,000 | 2,270,000 | | | | | 6.625 | 6.625 | AO | 31,331 | | 10/11/2018 | 10/15/2026 |
| 602736-AA-8 | MINEJESA CAPITAL BV SR SEC | | D | 4 | 2FE | 6,725,000 | 89.1330 | 5,994,221 | 6,725,000 | 6,725,000 | | | | | 4.625 | 4.625 | FA | 121,821 | 311,031 | 08/03/2017 | 08/10/2030 |
| 602736-AB-6 | MINEJESA CAPITAL BV SR SEC | | D | 4 | 2FE | 8,000,000 | 87.5080 | 7,000,672 | 8,000,000 | 8,000,000 | | | | | 5.625 | 5.625 | FA | 176,250 | 450,000 | 08/03/2017 | 08/10/2037 |
| 606822-AA-2 | MITSUBISHI UFJ FIN GRP SR UNSEC | | D | | 1FE | 5,779,953 | 98.9920 | 5,733,611 | 5,792,000 | 5,786,570 | | 2,396 | | | 2.950 | 2.995 | MS | 56,955 | 175,427 | 02/23/2016 | 03/01/2021 |
| 606822-AN-4 | MITSUBISHI UFJ FIN GRP SR UNSEC | | D | | 1FE | 2,500,000 | 98.1200 | 2,453,010 | 2,500,000 | 2,500,000 | | | | | 3.677 | 3.677 | FA | 32,940 | 91,925 | 02/15/2017 | 02/22/2027 |
| 606822-AV-6 | MITSUBISHI UFJ FIN GRP SR UNSEC | | D | | 1FE | 3,000,000 | 100.4060 | 3,012,171 | 3,000,000 | 3,000,000 | | | | | 3.961 | 3.961 | MS | 39,280 | 59,415 | 02/26/2018 | 03/02/2028 |
| 60687Y-AT-6 | MIZUHO FINANCIAL GROUP SR UNSEC | | D | 2 | 1FE | 39,600,000 | 100.9550 | 39,978,179 | 39,600,000 | 39,600,000 | | | | | 4.254 | 4.254 | MS | 514,734 | | 09/05/2018 | 09/11/2029 |
| 60688Q-AD-7 | MIZUHO BANK LTD CO.GUARNT | | D | | 1FE | 43,672,104 | 98.0770 | 42,957,726 | 43,800,000 | 43,747,020 | | 13,014 | | | 2.950 | 2.984 | AO | 265,598 | 1,292,100 | 10/10/2012 | 10/17/2022 |
| 60688Q-AS-4 | MIZUHO BANK LTD CO.GUARNT | | D | | 1FE | 8,993,970 | 99.8210 | 8,983,890 | 9,000,000 | 8,997,200 | | 606 | | | 3.500 | 3.508 | MS | 87,500 | 315,000 | 03/14/2013 | 03/21/2023 |
| 62854A-AL-8 | MYLAN NV CO.GUARNT | | D | 1 | 2FE | 8,997,775 | 99.9330 | 8,993,983 | 9,000,000 | 8,998,994 | | 488 | | | 3.750 | 3.756 | JD | 15,000 | 337,500 | 02/01/2017 | 12/15/2020 |
| 62854A-AM-6 | MYLAN NV CO.GUARNT | | D | 1 | 2FE | 19,155,513 | 97.9260 | 18,777,265 | 19,175,000 | 19,163,999 | | 4,247 | | | 3.150 | 3.174 | JD | 26,845 | 604,013 | 02/01/2017 | 06/15/2021 |
| 62854A-AN-4 | MYLAN NV CO.GUARNT | | D | 1 | 2FE | 75,118,628 | 91.1860 | 67,331,918 | 73,840,000 | 74,881,488 | | (126,783) | | | 3.950 | 3.722 | JD | 129,630 | 2,916,680 | 02/01/2017 | 06/15/2026 |
| 62856R-AB-1 | MYRIAD INTL HOLDINGS BV CO.GUARNT | | D | | 2FE | 8,633,000 | 102.6560 | 8,828,416 | 8,600,000 | 8,608,467 | | (5,091) | | | 6.000 | 5.932 | JJ | 233,633 | 516,000 | 07/16/2013 | 07/18/2020 |
| 62856R-AC-9 | MYRIAD INTL HOLDINGS BV CO.GUARNT | | D | 1 | 2FE | 9,100,893 | 100.6710 | 9,184,215 | 9,123,000 | 9,106,863 | | 1,987 | | | 5.500 | 5.532 | JJ | 223,007 | 501,765 | 12/04/2015 | 07/21/2025 |
| 62856R-AD-7 | MYRIAD INTL HOLDINGS BV CO.GUARNT | | D | 1 | 2FE | 14,960,538 | 95.7760 | 14,366,400 | 15,000,000 | 14,959,017 | | 124 | | | 4.850 | 4.889 | JJ | 353,646 | 606,250 | 06/28/2018 | 07/06/2027 |
| 62877P-AA-2 | NBK SPC LTD CO.GUARNT | | D | | 1FE | 9,949,100 | 96.1900 | 9,619,000 | 10,000,000 | 9,964,499 | | 9,772 | | | 2.750 | 2.860 | MN | 23,681 | 275,000 | 05/22/2017 | 05/30/2022 |
| 62947Q-AT-5 | NXP BV/NXP FUNDING LLC CO.GUARNT | | D | 1 | 2FE | 32,000,000 | 98.5000 | 31,520,000 | 32,000,000 | 32,000,000 | | | | | 4.625 | 4.625 | JD | 65,778 | 1,480,000 | 06/02/2015 | 06/15/2022 |
| 62947Q-AV-0 | NXP BV/NXP FUNDING LLC CO.GUARNT | | D | 1 | 2FE | 12,100,000 | 98.0000 | 11,858,000 | 12,100,000 | 12,100,000 | | | | | 4.625 | 4.625 | JD | 46,635 | 559,625 | 05/18/2016 | 06/01/2023 |
| 62947Q-AX-6 | NXP BV/NXP FUNDING LLC CO.GUARNT | | D | 2 | 2FE | 20,144,400 | 99.9970 | 19,999,400 | 20,000,000 | 20,143,388 | | (1,012) | | | 5.350 | 5.228 | MS | 74,306 | | 12/12/2018 | 03/01/2026 |
| 62947Q-AZ-1 | NXP BV/NXP FUNDING LLC CO.GUARNT | | D | 2 | 2FE | 5,898,289 | 100.4390 | 5,925,901 | 5,900,000 | 5,898,416 | | 127 | | | 4.875 | 4.883 | MS | 19,175 | | 12/03/2018 | 03/01/2024 |
| 62983P-AA-3 | NAKILAT INC SR SEC | | D | 1 | 1FE | 10,000,000 | 108.5780 | 10,857,800 | 10,000,000 | 10,000,000 | | | | | 6.067 | 6.067 | JD | 1,685 | 606,700 | 12/07/2006 | 12/31/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 62983P-AB-1 | NAKILAT INC SECURED | | D | 1 | 1FE | 7,883,700 | 109.0000 | 8,593,233 | 7,883,700 | 7,883,700 | | | | | 6.267 | 6.266 | JD | 1,372 | 494,071 | 12/07/2006 | 12/31/2033 |
| 6325C0-DJ-7 | NATIONAL AUSTRALIA BANK SR UNSEC | | D | | 1FE | 26,973,000 | 97.3720 | 26,290,440 | 27,000,000 | 26,977,617 | | 2,376 | | | 3.500 | 3.512 | JJ | 448,875 | 945,000 | 01/04/2017 | 01/10/2027 |
| 636203-AA-9 | NATIONAL GAS CO SR UNSEC | | D | 1 | 3FE | 23,001,070 | 95.5010 | 21,678,727 | 22,700,000 | 22,961,329 | | (9,029) | | | 6.050 | 5.940 | JJ | 633,267 | 1,373,350 | 03/13/2014 | 01/15/2036 |
| 64045D-AA-2 | NEMAK SAB DE CV SR UNSEC | | D | 2 | 3FE | 14,925,000 | 93.2500 | 13,917,563 | 14,925,000 | 14,925,000 | | | | | 4.750 | 4.750 | JJ | 311,145 | 354,469 | 01/11/2018 | 01/23/2025 |
| 65410C-AA-8 | NIELSEN CO LUX SARL/THE CO.GUARNT | | D | 1 | 4FE | 7,000,000 | 99.0000 | 6,930,000 | 7,000,000 | 7,000,000 | | | | | 5.500 | 5.500 | AO | 96,250 | 385,000 | 09/20/2013 | 10/01/2021 |
| 65410C-AC-4 | NIELSEN CO LUX SARL/THE CO.GUARNT | LS | D | 1 | 4FE | 8,500,000 | 93.5000 | 7,947,500 | 8,500,000 | 8,500,000 | | | | | 5.000 | 5.000 | FA | 177,083 | 425,000 | 01/25/2017 | 02/01/2025 |
| 656531-AC-4 | EQUINOR ASA CO.GUARNT | | D | | 1FE | 31,584,608 | 118.2500 | 37,095,025 | 31,370,000 | 31,428,650 | | (10,951) | | | 7.750 | 7.699 | JD | 108,052 | 2,431,175 | 10/09/2001 | 06/15/2023 |
| 656531-AG-5 | EQUINOR ASA CO.GUARNT | | D | 1 | 1FE | 46,303,992 | 121.1820 | 56,955,540 | 47,000,000 | 46,619,629 | | 28,904 | | | 6.800 | 6.921 | JJ | 1,473,711 | 3,196,000 | 08/05/2002 | 01/15/2028 |
| 656531-AM-2 | EQUINOR ASA CO.GUARNT | | D | | 1FE | 20,275,023 | 123.8640 | 25,082,460 | 20,250,000 | 20,251,684 | | (2,805) | | | 7.250 | 7.237 | MS | 399,656 | 1,468,125 | 05/07/2009 | 09/23/2027 |
| 66989G-AA-8 | NOVARTIS SECS INVEST LTD CO.GUARNT | | D | 1 | 1FE | 67,878,960 | 100.2010 | 68,136,680 | 68,000,000 | 67,998,343 | | 14,972 | | | 5.125 | 5.148 | FA | 1,364,958 | 3,485,000 | 02/04/2009 | 02/10/2019 |
| 67091G-AA-1 | OCI NV SR SEC | | D | 1 | 3FE | 8,287,500 | 98.2500 | 7,860,000 | 8,000,000 | 8,263,363 | | (24,137) | | | 6.625 | 5.515 | AO | 111,889 | 248,806 | 09/05/2018 | 04/15/2023 |
| 67091T-AA-3 | OFFICE CHERIFIEN DES PHO SR UNSEC | | D | | 2FE | 21,792,980 | 102.2500 | 22,495,000 | 22,000,000 | 21,875,610 | | 19,512 | | | 5.625 | 5.750 | AO | 226,875 | 1,237,500 | 04/16/2014 | 04/25/2024 |
| 67091T-AB-1 | OFFICE CHERIFIEN DES PHO SR UNSEC | | D | | 2FE | 522,969 | 103.8000 | 519,000 | 500,000 | 522,111 | | (338) | | | 6.875 | 6.516 | AO | 6,302 | 34,375 | 04/21/2016 | 04/25/2044 |
| 67091T-AC-9 | OFFICE CHERIFIEN DES PHO SR UNSEC | | D | | 2FE | 23,318,374 | 95.7620 | 22,887,118 | 23,900,000 | 23,463,090 | | 51,766 | | | 4.500 | 4.813 | AO | 206,138 | 1,075,500 | 06/02/2017 | 10/22/2025 |
| 67576G-AC-1 | ODBRCHT OFFSHRE DRLL FIN SR SEC | | D | 1 | 5FE | 4,693,221 | 92.8750 | 5,064,928 | 5,453,489 | 4,797,554 | | 104,334 | | | 6.720 | 13.373 | MJSD | 30,540 | 659,685 | 01/08/2018 | 12/01/2022 |
| 67576G-AD-9 | ODBRCHT OFFSHRE DRLL FIN SR SEC | | D | 1 | 6* | 6,065,117 | 26.0000 | 5,273,776 | 20,283,752 | 5,273,776 | (791,342) | | | | 7.720 | 40.681 | MJSD | 130,492 | 2,427,039 | 12/04/2018 | 12/01/2026 |
| 67576J-AB-7 | ODEBRECHT OIL & FINANCE CO.GUARNT | | D | | 6* | 893 | 1.0300 | 31,400 | 3,048,589 | 893 | | | | | 0.000 | 0.000 | JD | | 3,365 | 01/08/2018 | 01/01/9999 |
| 680617-AB-3 | OLEODUCTO CENTRAL SA SR UNSEC | | D | 1 | 2FE | 9,150,865 | 98.2510 | 9,014,529 | 9,175,000 | 9,166,160 | | 3,520 | | | 4.000 | 4.043 | MN | 55,050 | 367,000 | 06/17/2014 | 05/07/2021 |
| 68217J-AA-2 | OMGRID FUNDING LTD CO.GUARNT | | D | | 2FE | 10,100,000 | 83.8620 | 8,470,062 | 10,100,000 | 10,100,000 | | | | | 5.196 | 5.198 | FA | 196,799 | 524,796 | 05/09/2017 | 05/16/2027 |
| 68341P-AA-7 | OOREDOO INTL FINANCE CO.GUARNT | | D | | 1FE | 4,948,200 | 95.7500 | 4,787,500 | 5,000,000 | 4,959,479 | | 4,593 | | | 3.750 | 3.876 | JD | 4,688 | 187,500 | 06/15/2016 | 06/22/2026 |
| 69033C-AC-3 | OVERSEA-CHINESE BANKING SUBORD | LS | D | | 1FE | 22,910,910 | 100.5310 | 23,122,107 | 23,000,000 | 22,948,458 | | 8,046 | | | 4.250 | 4.296 | JD | 32,583 | 977,500 | 12/19/2014 | 06/19/2024 |
| 692733-AA-6 | OZTEL HOLDINGS SPC LTD SR SEC | | D | | 2FE | 2,372,136 | 95.4100 | 2,289,840 | 2,400,000 | 2,375,170 | | 3,034 | | | 5.625 | 5.875 | AO | 25,125 | 67,500 | 04/17/2018 | 10/24/2023 |
| 692733-AB-4 | OZTEL HOLDINGS SPC LTD SR SEC | | D | | 2FE | 8,249,892 | 92.0000 | 7,728,000 | 8,400,000 | 8,257,329 | | 7,437 | | | 6.625 | 6.875 | AO | 103,571 | 278,250 | 04/17/2018 | 04/24/2028 |
| 69342N-AA-9 | PKO BNK POLSKI -PKO FIN SR UNSEC | | D | | 1FE | 44,597,868 | 101.9350 | 45,182,689 | 44,325,000 | 44,460,624 | | (33,017) | | | 4.630 | 4.539 | MS | 541,565 | 2,052,248 | 09/11/2014 | 09/26/2022 |
| 693483-AD-1 | POSCO SR UNSEC | | D | | 2FE | 6,640,357 | 100.8660 | 6,732,796 | 6,675,000 | 6,642,981 | | 2,624 | | | 4.000 | 4.116 | FA | 111,250 | | 07/25/2018 | 08/01/2023 |
| 69367C-AB-1 | PTT PCL SR UNSEC | | D | | 2FE | 11,488,990 | 113.0510 | 13,566,120 | 12,000,000 | 11,611,574 | | 13,075 | | | 5.875 | 6.189 | FA | 289,833 | 705,000 | 12/08/2005 | 08/03/2035 |
| 69367P-AA-4 | PERUSAHAAN GAS NEGARA SR UNSEC | | D | | 2FE | 37,713,700 | 99.9170 | 37,968,422 | 38,000,000 | 37,809,774 | | 29,610 | | | 5.125 | 5.232 | MN | 243,438 | 1,947,500 | 11/12/2015 | 05/16/2024 |
| 69369E-AE-9 | PERTAMINA PERSERO PT SR UNSEC | | D | | 2FE | 12,472,500 | 98.4360 | 12,402,961 | 12,600,000 | 12,527,251 | | 14,536 | | | 4.300 | 4.445 | MN | 61,705 | 541,800 | 12/12/2014 | 05/20/2023 |
| 69369E-AF-6 | PERTAMINA PERSERO PT SR UNSEC | LS | D | | 2FE | 26,091,250 | 94.5200 | 26,111,178 | 27,625,000 | 26,182,764 | | 23,471 | | | 5.625 | 6.029 | MN | 176,973 | 1,553,906 | 08/24/2015 | 05/20/2043 |
| 69370N-AA-4 | PT PELABUHAN INDO II SR UNSEC | | D | | 2FE | 14,411,150 | 88.8750 | 13,331,250 | 15,000,000 | 14,441,096 | | 8,831 | | | 5.375 | 5.647 | MN | 125,417 | 806,250 | 05/13/2015 | 05/05/2045 |
| 69370N-AB-2 | PT PELABUHAN INDO II SR UNSEC | | D | | 2FE | 9,622,500 | 94.2500 | 9,425,000 | 10,000,000 | 9,701,814 | | 39,363 | | | 4.250 | 4.801 | MN | 66,111 | 425,000 | 12/08/2016 | 05/05/2025 |
| 69370P-AA-9 | PERTAMINA PERSERO PT SR UNSEC | | D | | 2FE | 14,050,000 | 104.2660 | 15,639,900 | 15,000,000 | 14,086,354 | | 12,312 | | | 6.450 | 6.961 | MN | 83,313 | 967,500 | 11/09/2015 | 05/30/2044 |
| 69370T-AA-1 | PELABUHAN INDONESIA III SR UNSEC | | D | | 2FE | 7,415,495 | 98.1000 | 7,308,450 | 7,450,000 | 7,428,151 | | 3,215 | | | 4.875 | 4.934 | AO | 90,797 | 363,188 | 09/26/2014 | 10/01/2024 |
| 69370T-AB-9 | PELABUHAN INDONESIA III SR UNSEC | | D | | 2FE | 4,895,000 | 98.1820 | 4,909,090 | 5,000,000 | 4,895,791 | | 791 | | | 4.500 | 5.040 | MN | 36,875 | | 12/18/2018 | 05/02/2023 |
| 69371E-AA-3 | SAKA ENERGI INDONESIA PT SR UNSEC | | D | | 3FE | 13,250,000 | 91.3810 | 12,107,943 | 13,250,000 | 13,250,000 | | | | | 4.450 | 4.450 | MN | 91,719 | 589,625 | 04/26/2017 | 05/05/2024 |
| 70014L-AA-8 | PARK AEROSPACE HOLDINGS CO.GUARNT | | D | | 3FE | 8,208,750 | 96.7500 | 7,764,188 | 8,025,000 | 8,150,713 | | (31,097) | | | 5.250 | 4.774 | FA | 159,162 | 421,313 | 01/20/2017 | 08/15/2022 |
| 70014L-AB-6 | PARK AEROSPACE HOLDINGS CO.GUARNT | | D | | 3FE | 11,702,969 | 96.5000 | 11,218,125 | 11,625,000 | 11,661,580 | | (35,793) | | | 5.500 | 5.417 | FA | 241,542 | 336,875 | 12/21/2018 | 02/15/2024 |
| 70014L-AC-4 | PARK AEROSPACE HOLDINGS CO.GUARNT | | D | 2 | 3FE | 14,390,000 | 93.5000 | 13,557,500 | 14,500,000 | 14,390,397 | | 397 | | | 4.500 | 4.696 | MS | 192,125 | 546,875 | 12/21/2018 | 03/15/2023 |
| 706451-BG-5 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 40,393,666 | 87.3000 | 35,138,250 | 40,250,000 | 40,384,942 | | (6,270) | | | 6.625 | 6.587 | JD | 118,514 | 2,666,563 | 04/21/2016 | 06/15/2035 |
| 706451-BR-1 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 9,413,668 | 85.5000 | 8,101,125 | 9,475,000 | 9,422,364 | | 1,093 | | | 6.625 | 6.674 | JD | 27,899 | 627,719 | 11/20/2008 | 06/15/2038 |
| 714264-AA-6 | PERNOD RICARD SA SR UNSEC | | D | 1 | 2FE | 100,355,351 | 104.8050 | 99,428,504 | 94,870,000 | 96,383,920 | | (621,883) | | | 5.750 | 4.993 | AO | 1,272,839 | 5,455,025 | 10/05/2011 | 04/07/2021 |
| 714264-AD-0 | PERNOD RICARD SA SR UNSEC | | D | 1 | 2FE | 30,871,387 | 101.9910 | 31,566,215 | 30,950,000 | 30,922,175 | | 8,370 | | | 4.450 | 4.482 | JJ | 635,077 | 1,377,275 | 10/20/2011 | 01/15/2022 |
| 714264-AK-4 | PERNOD RICARD SA SR UNSEC | | D | 1 | 2FE | 12,330,000 | 109.2600 | 13,657,500 | 12,500,000 | 12,348,891 | | 3,163 | | | 5.500 | 5.594 | JJ | 317,014 | 687,500 | 01/05/2012 | 01/15/2042 |
| 714264-AM-0 | PERNOD RICARD SA SR UNSEC | | D | 1 | 2FE | 13,200,926 | 96.2510 | 12,777,320 | 13,275,000 | 13,217,678 | | 6,696 | | | 3.250 | 3.316 | JD | 27,564 | 431,438 | 06/01/2016 | 06/08/2026 |
| 714295-AC-6 | PERRIGO FINANCE UNLIMITD CO.GUARNT | | D | 1 | 2FE | 53,622,518 | 92.5310 | 49,397,439 | 53,385,000 | 53,560,528 | | (27,593) | | | 3.900 | 3.834 | JD | 92,534 | 2,082,015 | 11/10/2016 | 12/15/2024 |
| 71429M-AA-3 | PERRIGO FINANCE UNLIMITE CO.GUARNT | | D | 1 | 2FE | 4,167,163 | 98.2970 | 4,099,966 | 4,171,000 | 4,169,241 | | 756 | | | 3.500 | 3.520 | MS | 42,984 | 145,985 | 03/07/2016 | 03/15/2021 |
| 71429M-AB-1 | PERRIGO FINANCE UNLIMITE CO.GUARNT | | D | 1 | 2FE | 29,117,024 | 90.7960 | 25,590,944 | 28,185,000 | 28,926,691 | | (91,096) | | | 4.375 | 3.939 | MS | 363,078 | 1,233,094 | 11/10/2016 | 03/15/2026 |
| 715604-AA-2 | PERU LNG SRL SR UNSEC | | D | 4 | 2FE | 12,000,000 | 96.7550 | 11,610,600 | 12,000,000 | 12,000,000 | | | | | 5.375 | 5.375 | MS | 177,375 | 322,500 | 03/15/2018 | 03/22/2030 |
| 71568P-AA-7 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 8,315,969 | 103.1250 | 8,250,000 | 8,000,000 | 8,108,632 | | (34,403) | | | 5.500 | 4.987 | MN | 47,667 | 440,000 | 05/29/2012 | 11/22/2021 |
| 71568P-AB-5 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 52,326,967 | 90.3400 | 47,247,820 | 52,300,000 | 52,376,157 | | (2,006) | | | 5.250 | 5.236 | AO | 511,015 | 2,745,750 | 12/15/2017 | 10/24/2042 |
| 71568P-AC-3 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 5,964,148 | 92.5190 | 5,574,261 | 6,025,000 | 5,972,411 | | 5,134 | | | 4.125 | 4.250 | MN | 31,757 | 248,531 | 05/08/2017 | 05/15/2027 |
| 71568P-AD-1 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 18,323,604 | 89.8000 | 16,702,800 | 18,600,000 | 18,330,021 | | 3,999 | | | 5.250 | 5.350 | MN | 124,775 | 976,500 | 05/08/2017 | 05/15/2047 |
| 71568P-AE-9 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 5,952,235 | 101.1520 | 6,043,827 | 5,975,000 | 5,953,306 | | 1,071 | | | 5.450 | 5.500 | MN | 36,182 | 162,819 | 05/15/2018 | 05/21/2028 |
| 71568P-AF-6 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 9,932,300 | 100.5630 | 10,056,309 | 10,000,000 | 9,932,794 | | 494 | | | 6.150 | 6.200 | MN | 68,333 | 307,500 | 05/15/2018 | 05/21/2048 |
| 71568P-AG-4 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | LS | D | | 2FE | 9,900,400 | 100.1000 | 10,010,000 | 10,000,000 | 9,901,098 | | 698 | | | 5.375 | 5.500 | JJ | 98,542 | | 10/18/2018 | 01/25/2029 |
| 71645W-AQ-4 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | 1 | 3FE | 5,788,978 | 95.1510 | 5,594,879 | 5,880,000 | 5,799,676 | | 1,640 | | | 6.875 | 7.000 | JJ | 180,790 | 404,250 | 10/23/2009 | 01/20/2040 |
| 71645W-AS-0 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | 1 | 3FE | 4,964,400 | 94.2500 | 4,712,500 | 5,000,000 | 4,968,267 | | 608 | | | 6.750 | 6.806 | JJ | 144,375 | 337,500 | 01/20/2011 | 01/27/2041 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 71647N-AA-7 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | 1 | 3FE | 3,710,000 | 83.8010 | 4,190,050 | 5,000,000 | 3,742,793 | | 16,485 | | | 5.625 | 7.981 | MN | 32,031 | 281,250 | 12/09/2016 | 05/20/2043 |
| 71647N-AK-5 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | | 3FE | 1,802,378 | 98.5510 | 1,724,643 | 1,750,000 | 1,801,469 | | (720) | | | 7.250 | 7.000 | MS | 36,653 | 126,875 | 05/15/2017 | 03/17/2044 |
| 71647N-AM-1 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | 1 | 3FE | 9,039,040 | 101.4500 | 9,130,500 | 9,000,000 | 9,033,668 | | (5,428) | | | 6.250 | 6.164 | MS | 162,500 | 562,500 | 03/29/2017 | 03/17/2024 |
| 71647N-AQ-2 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | 1 | 3FE | 11,714,200 | 112.1500 | 13,458,000 | 12,000,000 | 11,765,898 | | 21,074 | | | 8.750 | 9.116 | MN | 110,833 | 1,050,000 | 07/07/2016 | 05/23/2026 |
| 71647N-AS-8 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | | 3FE | 19,600,000 | 102.7500 | 20,139,000 | 19,600,000 | 19,600,000 | | | | | 7.375 | 7.375 | JJ | 658,506 | 1,445,500 | 01/09/2017 | 01/17/2027 |
| 71647N-AY-5 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | | 3FE | 9,067,808 | 94.1510 | 9,415,100 | 10,000,000 | 9,088,364 | | 20,556 | | | 5.999 | 7.396 | JJ | 256,624 | | 09/21/2018 | 01/27/2028 |
| 71647N-AZ-2 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | | 3FE | 21,116,192 | 92.5000 | 20,442,500 | 22,100,000 | 21,155,797 | | 39,605 | | | 5.750 | 6.318 | FA | 529,479 | 635,375 | 06/28/2018 | 02/01/2029 |
| 71654Q-AW-2 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 3,175,968 | 101.8250 | 3,239,053 | 3,181,000 | 3,180,222 | | 618 | | | 6.000 | 6.022 | MS | 61,499 | 190,860 | 05/21/2010 | 03/05/2020 |
| 71654Q-AX-0 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 13,860,697 | 99.5760 | 13,841,064 | 13,900,000 | 13,890,633 | | 4,169 | | | 5.500 | 5.535 | JJ | 339,778 | 764,500 | 12/16/2010 | 01/21/2021 |
| 71654Q-AZ-5 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 17,058,765 | 82.8000 | 14,022,180 | 16,935,000 | 17,048,549 | | (2,276) | | | 6.500 | 6.443 | JD | 88,674 | 1,100,775 | 09/30/2013 | 06/02/2041 |
| 71654Q-BB-7 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 7,581,831 | 97.3500 | 7,442,408 | 7,645,000 | 7,621,246 | | 7,014 | | | 4.875 | 4.986 | JJ | 162,536 | 372,694 | 01/17/2012 | 01/24/2022 |
| 71654Q-BE-1 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 18,756,585 | 75.8180 | 13,749,594 | 18,135,000 | 18,708,910 | | (11,158) | | | 5.500 | 5.269 | JD | 11,083 | 997,425 | 03/28/2016 | 06/27/2044 |
| 71654Q-BR-2 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 5,806,590 | 80.5000 | 4,709,250 | 5,850,000 | 5,809,569 | | 590 | | | 6.375 | 6.430 | JJ | 163,678 | 372,938 | 01/15/2014 | 01/23/2045 |
| 71654Q-BV-3 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 2,924,866 | 87.4000 | 2,569,560 | 2,940,000 | 2,929,133 | | 1,544 | | | 4.250 | 4.320 | JJ | 57,616 | 124,950 | 03/28/2016 | 01/15/2025 |
| 71654Q-BW-1 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 9,434,440 | 86.2000 | 8,145,900 | 9,450,000 | 9,438,565 | | 1,347 | | | 4.500 | 4.520 | JJ | 186,638 | 425,250 | 03/28/2016 | 01/23/2026 |
| 71654Q-BX-9 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 4,964,231 | 75.6890 | 3,784,450 | 5,000,000 | 4,966,055 | | 521 | | | 5.625 | 5.674 | JJ | 123,438 | 281,250 | 03/28/2016 | 01/23/2046 |
| 71654Q-CB-6 | PETROLEOS MEXICANOS CO.GUARNT | | D | | 2FE | 14,974,073 | 97.2000 | 14,580,000 | 15,000,000 | 14,978,429 | | 2,101 | | | 6.875 | 6.900 | FA | 421,094 | 1,031,250 | 01/25/2017 | 08/04/2026 |
| 71654Q-CC-4 | PETROLEOS MEXICANOS CO.GUARNT | | D | | 2FE | 6,549,514 | 82.6890 | 5,519,491 | 6,675,000 | 6,550,619 | | 1,105 | | | 6.750 | 6.900 | MS | 125,156 | 225,281 | 03/23/2018 | 09/21/2047 |
| 71654Q-CG-5 | PETROLEOS MEXICANOS CO.GUARNT | | D | | 2FE | 8,889,422 | 94.0000 | 7,943,000 | 8,450,000 | 8,859,735 | | (29,687) | | | 6.500 | 5.750 | MS | 164,775 | 274,625 | 03/23/2018 | 03/13/2027 |
| 71654Q-CK-6 | PETROLEOS MEXICANOS CO.GUARNT | | C | | 2FE | 13,175,000 | 87.2500 | 11,495,188 | 13,175,000 | 13,175,000 | | | | | 5.350 | 5.350 | FA | 272,155 | | 12/21/2018 | 02/12/2028 |
| 71654Q-CL-4 | PETROLEOS MEXICANOS CO.GUARNT | | D | | 2FE | 13,025,000 | 79.6520 | 10,374,673 | 13,025,000 | 13,025,000 | | | | | 6.350 | 6.350 | FA | 319,348 | | 12/18/2018 | 02/12/2048 |
| 71654Q-CP-5 | PETROLEOS MEXICANOS CO.GUARNT | | D | | 2FE | 6,347,079 | 93.2500 | 5,921,375 | 6,350,000 | 6,347,079 | | | | | 6.500 | 6.507 | JJ | 77,964 | | 12/18/2018 | 01/23/2029 |
| 716564-AA-7 | PETROLEOS DEL PERU SA SR UNSEC | | D | | 2FE | 18,000,000 | 96.0000 | 17,280,000 | 18,000,000 | 18,000,000 | | | | | 4.750 | 4.750 | JD | 28,500 | 855,000 | 06/12/2017 | 06/19/2032 |
| 71657Y-AA-0 | PETRO CO TRIN/TOBAGO LTD SR UNSEC | | D | 1 | 4FE | 8,098,406 | 91.2500 | 7,414,823 | 8,125,833 | 8,115,064 | | 2,378 | | | 6.000 | 6.072 | MN | 71,778 | 487,550 | 08/27/2015 | 05/08/2022 |
| 716708-AF-9 | PETROLIAM NASIONAL BHD SR UNSEC | | D | | 1FE | 5,214,000 | 124.6100 | 6,230,500 | 5,000,000 | 5,112,149 | | (10,410) | | | 7.625 | 7.243 | AO | 80,486 | 381,250 | 03/07/2003 | 10/15/2026 |
| 716743-AB-5 | PETRONAS CAPITAL LTD CO.GUARNT | | D | | 1FE | 5,007,783 | 113.6660 | 5,399,135 | 4,750,000 | 4,824,166 | | (18,644) | | | 7.875 | 7.346 | MN | 40,523 | 374,063 | 12/03/2002 | 05/22/2022 |
| 716743-AJ-8 | PETRONAS CAPITAL LTD CO.GUARNT | | D | | 1FE | 14,670,350 | 98.2250 | 14,733,750 | 15,000,000 | 14,768,207 | | 32,479 | | | 3.500 | 3.781 | MS | 150,208 | 525,000 | 12/21/2015 | 03/18/2025 |
| 716743-AL-3 | PETRONAS CAPITAL LTD CO.GUARNT | | D | | 1FE | 9,876,700 | 100.3180 | 10,031,800 | 10,000,000 | 9,884,696 | | 2,244 | | | 4.500 | 4.576 | MS | 128,750 | 450,000 | 03/11/2015 | 03/18/2045 |
| 73050Q-AA-6 | POINSETTIA FINANCE LTD SR SEC | | D | 1 | 2FE | 6,350,000 | 105.5110 | 6,699,949 | 6,350,000 | 6,350,000 | | | | | 6.625 | 6.680 | FMAN | 53,755 | 420,688 | 06/10/2016 | 06/17/2031 |
| 73928Q-AA-6 | POWER FINANCE CORP LTD SR UNSEC | | D | | 2FE | 6,656,136 | 97.2990 | 6,484,945 | 6,665,000 | 6,656,182 | | 47 | | | 6.150 | 6.168 | JD | 28,465 | | 11/28/2018 | 12/06/2028 |
| 74445P-AC-6 | INDONESIA ASAHAN ALUMINI SR UNSEC | | D | | 2FE | 3,657,525 | 104.8880 | 3,933,300 | 3,750,000 | 3,658,380 | | 855 | | | 6.530 | 6.875 | MN | 31,290 | | 11/07/2018 | 11/15/2028 |
| 74733D-A@-9 | QIAGEN N.V. B-SR-UNSEC | | D | 1 | 2 | 70,000,000 | 97.3240 | 68,126,800 | 70,000,000 | 70,000,000 | | | | | 3.750 | 3.750 | AO | 546,875 | 2,625,000 | 10/16/2012 | 10/16/2022 |
| 74735K-2B-7 | OOREDOO INTL FINANCE CO.GUARNT | | D | | 1FE | 24,018,175 | 95.6250 | 24,384,375 | 25,500,000 | 24,375,027 | | 84,197 | | | 3.875 | 4.464 | JJ | 414,464 | 794,375 | 08/14/2018 | 01/31/2028 |
| 759470-AQ-0 | RELIANCE INDUSTRIES LTD SR UNSEC | | D | 1 | 2FE | 17,819,640 | 97.6980 | 17,585,640 | 18,000,000 | 17,881,597 | | 16,759 | | | 4.125 | 4.249 | JJ | 315,563 | 742,500 | 01/21/2015 | 01/28/2025 |
| 767201-AL-0 | RIO TINTO FIN USA LTD CO.GUARNT | | D | 1 | 1FE | 15,013,700 | 110.3460 | 16,551,900 | 15,000,000 | 15,011,751 | | (286) | | | 5.200 | 5.194 | MN | 127,833 | 780,000 | 10/28/2010 | 11/02/2040 |
| 77578J-AB-4 | ROLLS-ROYCE PLC CO.GUARNT | | D | 1 | 1FE | 48,311,075 | 95.8720 | 47,001,097 | 49,025,000 | 48,505,844 | | 65,662 | | | 3.625 | 3.803 | AO | 380,114 | 1,777,156 | 12/09/2015 | 10/14/2025 |
| 78406J-AB-0 | SBERBANK -SB CAP SA SR UNSEC | | D | | 3FE | 4,300,000 | 102.5200 | 4,100,800 | 4,000,000 | 4,135,296 | | (39,465) | | | 6.125 | 4.935 | FA | 98,000 | 245,000 | 06/10/2014 | 02/07/2022 |
| 78413H-AA-7 | SES SA CO.GUARNT | | D | 1 | 2FE | 69,173,936 | 98.0460 | 67,661,545 | 69,010,000 | 69,077,498 | | (16,088) | | | 3.600 | 3.573 | AO | 600,387 | 2,484,360 | 07/26/2013 | 04/04/2023 |
| 78440P-AC-2 | SK TELECOM CO LTD SR UNSEC | | D | | 1FE | 20,703,750 | 119.7560 | 25,148,760 | 21,000,000 | 20,822,616 | | 14,678 | | | 6.625 | 6.756 | JJ | 622,198 | 1,391,250 | 03/27/2008 | 07/20/2027 |
| 78440P-AE-8 | SK TELECOM CO LTD SR UNSEC | | D | | 1FE | 2,248,014 | 100.2250 | 2,255,066 | 2,250,000 | 2,248,275 | | 261 | | | 3.750 | 3.770 | AO | 17,578 | 42,188 | 04/10/2018 | 04/16/2023 |
| 78462Q-AD-1 | SP POWERASSETS LTD SR UNSEC | | D | | 1FE | 49,877,000 | 98.2750 | 49,137,500 | 50,000,000 | 49,911,012 | | 11,329 | | | 3.250 | 3.279 | MN | 167,014 | 1,625,000 | 11/17/2015 | 11/24/2025 |
| 78462Q-AE-9 | SP POWERASSETS LTD SR UNSEC | | D | | 1FE | 2,959,050 | 94.7200 | 2,841,600 | 3,000,000 | 2,962,728 | | 3,678 | | | 3.000 | 3.164 | MS | 23,750 | 90,000 | 01/05/2018 | 09/26/2027 |
| 78467K-A#-4 | SSE PLC C-SR | | D | 1 | 1 | 30,000,000 | 100.5010 | 30,150,300 | 30,000,000 | 30,000,000 | | | | | 3.890 | 3.890 | AO | 243,125 | 1,167,000 | 04/16/2012 | 04/16/2022 |
| 78467K-B*-7 | SSE PLC D-SR | | D | 1 | 1 | 30,000,000 | 100.4300 | 30,129,000 | 30,000,000 | 30,000,000 | | | | | 4.010 | 4.010 | AO | 250,625 | 1,203,000 | 04/16/2012 | 04/16/2024 |
| 78486L-AA-0 | SURA ASSET MANAGEMENT CO.GUARNT | | D | | 2FE | 9,944,900 | 92.8750 | 9,287,500 | 10,000,000 | 9,952,760 | | 4,625 | | | 4.375 | 4.444 | AO | 97,222 | 437,500 | 04/06/2017 | 04/11/2027 |
| 78520L-AB-6 | SABIC CAPITAL II BV CO.GUARNT | LS | D | | 1FE | 9,909,750 | 99.4400 | 9,919,140 | 9,975,000 | 9,910,938 | | 1,189 | | | 4.500 | 4.582 | AO | 100,997 | | 10/03/2018 | 10/10/2028 |
| 786584-A#-9 | SAFRAN C-SR-UNSEC | | D | 1 | 1 | 20,000,000 | 104.9670 | 20,993,400 | 20,000,000 | 20,000,000 | | | | | 4.430 | 4.430 | FA | 349,478 | 886,000 | 02/09/2012 | 02/09/2024 |
| 786584-A@-1 | SAFRAN B-SR-UNSEC | | D | 1 | 1 | 55,000,000 | 103.2580 | 56,791,900 | 55,000,000 | 55,000,000 | | | | | 4.280 | 4.280 | FA | 928,522 | 2,354,000 | 02/09/2012 | 02/09/2022 |
| 79586K-AA-9 | SAMARCO MINERACAO SA SR UNSEC | | D | 1 | 6FE | 3,027,750 | 75.5000 | 6,228,750 | 8,250,000 | 3,027,750 | | | | | 4.125 | 22.666 | MN | | | 11/30/2015 | 11/01/2022 |
| 79586K-AC-5 | SAMARCO MINERACAO SA SR UNSEC | | D | 1 | 6FE | 3,162,250 | 78.5000 | 7,143,500 | 9,100,000 | 3,162,250 | | | | | 5.750 | 25.123 | AO | | | 11/30/2015 | 10/24/2023 |
| 79586K-AD-3 | SAMARCO MINERACAO SA SR UNSEC | | D | 1 | 6FE | 1,998,000 | 78.2500 | 4,225,500 | 5,400,000 | 1,998,000 | | | | | 5.375 | 21.678 | MS | | | 11/30/2015 | 09/26/2024 |
| 80007R-AD-7 | SANDS CHINA LTD SR UNSEC | | D | 2 | 2FE | 16,375,520 | 96.5610 | 15,956,691 | 16,525,000 | 16,376,646 | | 1,126 | | | 5.400 | 5.520 | FA | 351,983 | | 12/07/2018 | 08/08/2028 |
| 80105N-AG-0 | SANOFI SR UNSEC | | D | 1 | 1FE | 69,283,200 | 102.2700 | 71,588,958 | 70,000,000 | 69,813,178 | | 78,076 | | | 4.000 | 4.126 | MS | 715,556 | 2,800,000 | 03/22/2011 | 03/29/2021 |
| 803865-AA-2 | SASOL FINANCING INT CO.GUARNT | | D | 1 | 2FE | 14,688,937 | 96.7960 | 14,519,400 | 15,000,000 | 14,788,704 | | 48,498 | | | 4.500 | 4.904 | MN | 88,125 | 675,000 | 11/21/2016 | 11/14/2022 |
| 806261-AM-5 | SCHAEFFLER FINANCE BV SR SEC | | D | 1 | 2FE | 26,625,000 | 95.7500 | 25,469,500 | 26,600,000 | 26,608,939 | | (6,100) | | | 4.750 | 4.726 | FA | 477,322 | 1,263,500 | 03/29/2016 | 05/15/2023 |
| 80627D-AA-4 | IHO VERWALTUNGS GMBH SR SEC | | D | 1 | 3FE | 3,250,000 | 95.0000 | 3,087,500 | 3,250,000 | 3,250,000 | | | | | 4.125 | 4.124 | MN | 17,130 | 134,063 | 09/08/2016 | 09/15/2021 |
| 80627D-AB-2 | IHO VERWALTUNGS GMBH SR SEC | | D | 1 | 3FE | 15,038,500 | 91.5000 | 14,136,750 | 15,450,000 | 15,070,430 | | 31,348 | | | 4.500 | 5.092 | MN | 88,838 | 470,250 | 08/01/2018 | 09/15/2023 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 80627D-AC-0 | IHO VERWALTUNGS GMBH SR SEC | | D | 1 | 3FE | 40,114,933 | 87.0570 | 34,684,379 | 39,841,000 | 40,022,514 | | (43,605) | | | 4.750 | 4.616 | MN | 241,813 | 1,892,448 | 10/25/2016 | 09/15/2026 |
| 806854-AD-7 | SCHLUMBERGER INVESTMENT CO.GUARNT | | D | 1 | 1FE | 32,370,526 | 96.0170 | 31,133,512 | 32,425,000 | 32,403,966 | | 5,553 | | | 2.400 | 2.419 | FA | 324,250 | 778,200 | 07/24/2012 | 08/01/2022 |
| 806854-AH-8 | SCHLUMBERGER INVESTMENT CO.GUARNT | | D | 1 | 1FE | 19,932,000 | 100.4700 | 20,093,968 | 20,000,000 | 19,963,445 | | 6,668 | | | 3.650 | 3.691 | JD | 60,833 | 730,000 | 11/25/2013 | 12/01/2023 |
| 80687P-AA-4 | SCHNEIDER ELECTRIC SE SR UNSEC | | D | 1 | 1FE | 57,425,128 | 98.2520 | 57,005,810 | 58,020,000 | 57,748,938 | | 66,704 | | | 2.950 | 3.082 | MS | 446,915 | 1,711,590 | 01/15/2014 | 09/27/2022 |
| 81013T-AC-5 | IBERDROLA INTL BV CO.GUARNT | | D | 1 | 2FE | 64,970,100 | 110.9200 | 72,098,014 | 65,000,000 | 64,986,513 | | 1,761 | | | 5.810 | 5.814 | MS | 1,111,969 | 3,776,500 | 03/15/2005 | 03/15/2025 |
| 81180W-AH-4 | SEAGATE HDD CAYMAN CO.GUARNT | | D | 1 | 2FE | 22,290,625 | 93.4980 | 21,036,978 | 22,500,000 | 22,390,273 | | 21,188 | | | 4.750 | 4.872 | JD | 89,063 | 1,068,750 | 09/11/2013 | 06/01/2023 |
| 81725W-AG-8 | SENSATA TECHNOLOGIES BV CO.GUARNT | | D | | 3FE | 32,696,835 | 97.2500 | 32,151,823 | 33,061,000 | 32,861,032 | | 35,526 | | | 4.875 | 5.017 | AO | 340,253 | 1,611,724 | 12/10/2013 | 10/15/2023 |
| 81725W-AH-6 | SENSATA TECHNOLOGIES BV CO.GUARNT | | D | 1 | 3FE | 7,546,250 | 98.5000 | 7,387,500 | 7,500,000 | 7,529,929 | | (4,252) | | | 5.625 | 5.544 | MN | 70,313 | 421,875 | 10/08/2014 | 11/01/2024 |
| 81725W-AJ-2 | SENSATA TECHNOLOGIES BV CO.GUARNT | | D | 1 | 3FE | 20,000,000 | 94.0000 | 18,800,000 | 20,000,000 | 20,000,000 | | | | | 5.000 | 5.000 | AO | 250,000 | 1,000,000 | 03/19/2015 | 10/01/2025 |
| 822582-AD-4 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 85,523,950 | 126.8710 | 107,840,350 | 85,000,000 | 85,437,499 | | (11,570) | | | 6.375 | 6.328 | JD | 240,833 | 5,418,750 | 02/05/2009 | 12/15/2038 |
| 822582-AJ-1 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 56,802,780 | 100.9260 | 57,527,820 | 57,000,000 | 56,982,807 | | 23,024 | | | 4.300 | 4.343 | MS | 674,025 | 2,451,000 | 09/15/2009 | 09/22/2019 |
| 822582-AM-4 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 39,811,200 | 101.7120 | 40,684,672 | 40,000,000 | 39,972,120 | | 21,621 | | | 4.375 | 4.434 | MS | 466,667 | 1,750,000 | 03/18/2010 | 03/25/2020 |
| 822582-AN-2 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 24,880,000 | 115.5930 | 28,898,250 | 25,000,000 | 24,897,794 | | 2,484 | | | 5.500 | 5.533 | MS | 366,667 | 1,375,000 | 03/18/2010 | 03/25/2040 |
| 822582-AX-0 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 14,968,500 | 100.8360 | 15,125,400 | 15,000,000 | 14,984,136 | | 3,123 | | | 3.400 | 3.425 | FA | 196,917 | 510,000 | 08/07/2013 | 08/12/2023 |
| 822582-AY-8 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 13,209,560 | 104.0810 | 13,842,753 | 13,300,000 | 13,218,189 | | 1,765 | | | 4.550 | 4.592 | FA | 233,655 | 605,150 | 08/07/2013 | 08/12/2043 |
| 822582-BD-3 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 15,477,649 | 98.6480 | 15,315,079 | 15,525,000 | 15,493,136 | | 4,437 | | | 3.250 | 3.286 | MN | 70,078 | 504,563 | 05/06/2015 | 05/11/2025 |
| 822582-BE-1 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 19,833,200 | 100.2310 | 20,046,175 | 20,000,000 | 19,854,255 | | 6,101 | | | 4.125 | 4.187 | MN | 114,583 | 825,000 | 05/06/2015 | 05/11/2035 |
| 822582-BF-8 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 19,461,195 | 102.9240 | 20,070,249 | 19,500,000 | 19,463,678 | | 721 | | | 4.375 | 4.387 | MN | 118,490 | 853,125 | 05/06/2015 | 05/11/2045 |
| 822582-BQ-4 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 42,102,393 | 96.7060 | 41,462,700 | 42,875,000 | 42,139,162 | | 14,369 | | | 4.000 | 4.105 | MN | 242,958 | 1,715,000 | 05/05/2016 | 05/10/2046 |
| 82460C-AJ-3 | SHINHAN BANK SUBORD | | D | | 2FE | 10,866,399 | 96.5780 | 10,527,002 | 10,900,000 | 10,874,776 | | 2,961 | | | 3.875 | 3.912 | MS | 113,807 | 422,375 | 11/15/2016 | 03/24/2026 |
| 82460C-AM-6 | SHINHAN BANK SR UNSEC | | D | | 1FE | 9,273,060 | 101.2780 | 9,444,174 | 9,325,000 | 9,274,554 | | 1,494 | | | 3.875 | 3.999 | MN | 56,209 | | 10/29/2018 | 11/05/2023 |
| 82481L-AD-1 | SHIRE ACQ INV IRELAND DA CO.GUARNT | | D | 1 | 2FE | 99,955,997 | 90.5400 | 90,539,605 | 100,000,000 | 99,964,356 | | 3,636 | | | 3.200 | 3.205 | MS | 871,111 | 3,200,000 | 10/14/2016 | 09/23/2026 |
| 826200-AD-9 | SIEMENS FINANCIERINGSMAT CO.GUARNT | | D | 1 | 1FE | 75,215,250 | 114.5710 | 85,927,875 | 75,000,000 | 75,107,783 | | (11,302) | | | 6.125 | 6.101 | FA | 1,709,896 | 4,593,750 | 06/27/2008 | 08/17/2026 |
| 82620K-AE-3 | SIEMENS FINANCIERINGSMAT CO.GUARNT | | D | 1 | 1FE | 19,949,200 | 98.0440 | 19,608,800 | 20,000,000 | 19,965,604 | | 4,754 | | | 3.250 | 3.280 | MN | 61,389 | 650,000 | 05/18/2015 | 05/27/2025 |
| 82620K-AF-0 | SIEMENS FINANCIERINGSMAT CO.GUARNT | | D | 1 | 1FE | 29,777,400 | 102.1250 | 30,637,500 | 30,000,000 | 29,791,324 | | 4,094 | | | 4.400 | 4.445 | MN | 124,667 | 1,320,000 | 05/18/2015 | 05/27/2045 |
| 82620K-AM-5 | SIEMENS FINANCIERINGSMAT CO.GUARNT | | D | 1 | 1FE | 69,572,600 | 84.6840 | 60,125,640 | 71,000,000 | 69,635,860 | | 28,792 | | | 3.300 | 3.407 | MS | 689,883 | 2,343,000 | 10/27/2016 | 09/15/2046 |
| 82655A-AC-7 | SIGMA ALIMENTOS SA SR UNSEC | | D | 1 | 2FE | 19,959,400 | 93.3750 | 18,675,000 | 20,000,000 | 19,968,653 | | 3,589 | | | 4.125 | 4.150 | MN | 135,208 | 825,000 | 04/25/2016 | 05/02/2026 |
| 8265QN-AA-0 | SIGMA FINANCE NL CO.GUARNT | | D | 1 | 2FE | 4,370,784 | 95.1300 | 4,185,720 | 4,400,000 | 4,372,553 | | 1,769 | | | 4.875 | 4.960 | MS | 56,008 | 107,250 | 03/22/2018 | 03/27/2028 |
| 82929R-AC-0 | SINGAPORE TELECOMMUNICAT SR UNSEC | | D | 1 | 1FE | 68,444,430 | 132.6530 | 88,877,510 | 67,000,000 | 67,978,993 | | (48,568) | | | 7.375 | 7.198 | JD | 411,771 | 4,941,250 | 01/23/2002 | 12/01/2031 |
| 83367T-BJ-7 | SOCIETE GENERALE SUBORD | | D | | 2FE | 12,304,875 | 95.7550 | 11,969,375 | 12,500,000 | 12,367,636 | | 17,899 | | | 4.250 | 4.445 | AO | 113,628 | 531,250 | 04/08/2015 | 04/14/2025 |
| 83367T-BR-9 | SOCIETE GENERALE SUBORD | | D | | 2FE | 29,886,600 | 98.8270 | 29,648,100 | 30,000,000 | 29,916,259 | | 10,030 | | | 4.750 | 4.798 | MN | 146,458 | 1,425,000 | 11/17/2015 | 11/24/2025 |
| 83368R-AJ-1 | SOCIETE GENERALE SR UNSEC | LS | D | | 2FE | 9,974,800 | 97.8990 | 9,789,900 | 10,000,000 | 9,984,241 | | 4,868 | | | 3.250 | 3.305 | JJ | 152,569 | 325,000 | 01/05/2017 | 01/12/2022 |
| 83368R-AK-8 | SOCIETE GENERALE SR UNSEC | | D | | 2FE | 19,864,800 | 95.5940 | 19,118,800 | 20,000,000 | 19,887,302 | | 11,644 | | | 4.000 | 4.083 | JJ | 375,556 | 800,000 | 01/05/2017 | 01/12/2027 |
| 83545*-AC-2 | SONIC HEALTHCARE INVS GP A-SR-SEC | | D | 1 | 2 | 25,000,000 | 102.6320 | 25,658,000 | 25,000,000 | 25,000,000 | | | | | 5.100 | 5.100 | JJ | 595,000 | 1,275,000 | 01/13/2011 | 01/13/2021 |
| 85511X-AC-4 | STAR ENERGY GEOTHERMAL SR SEC | LS | D | 1 | 3FE | 9,830,000 | 91.4820 | 8,992,690 | 9,830,000 | 9,830,000 | | | | | 6.750 | 6.750 | AO | 123,489 | 331,763 | 04/17/2018 | 04/24/2033 |
| 85628U-AF-3 | STATE BANK INDIA/LONDON SR UNSEC | | D | | 2FE | 12,917,310 | 102.5540 | 13,332,020 | 13,000,000 | 12,950,949 | | 7,870 | | | 4.875 | 4.957 | AO | 130,271 | 633,750 | 04/25/2014 | 04/17/2024 |
| 857004-AC-9 | STATE GRID OVERSEAS INV CO.GUARNT | | D | 1 | 1FE | 14,836,500 | 101.8700 | 15,280,500 | 15,000,000 | 14,904,077 | | 15,662 | | | 4.125 | 4.260 | MN | 92,813 | 618,750 | 04/28/2014 | 05/07/2024 |
| 857006-AG-5 | STATE GRID OVERSEAS INV CO.GUARNT | | D | | 1FE | 11,493,215 | 96.3820 | 11,083,930 | 11,500,000 | 11,494,185 | | 591 | | | 3.500 | 3.507 | MN | 63,729 | 402,500 | 04/26/2017 | 05/04/2027 |
| 857006-AM-2 | STATE GRID OVERSEAS INV CO.GUARNT | | D | | 1FE | 4,982,250 | 101.8530 | 5,092,650 | 5,000,000 | 4,983,214 | | 964 | | | 4.250 | 4.294 | MN | 34,826 | 106,250 | 04/24/2018 | 05/02/2028 |
| 85771P-AK-8 | EQUINOR ASA CO.GUARNT | | D | 1 | 1FE | 30,040,402 | 96.7170 | 29,111,861 | 30,100,000 | 30,070,337 | | 5,431 | | | 2.650 | 2.671 | JJ | 367,805 | 797,650 | 05/08/2013 | 01/15/2024 |
| 85771P-AL-6 | EQUINOR ASA CO.GUARNT | | D | 1 | 1FE | 41,762,150 | 95.5610 | 40,135,731 | 42,000,000 | 41,784,368 | | 5,059 | | | 3.950 | 3.983 | MN | 211,983 | 1,659,000 | 07/31/2014 | 05/15/2043 |
| 85771P-AN-2 | EQUINOR ASA CO.GUARNT | | D | 1 | 1FE | 9,992,700 | 101.8580 | 10,185,759 | 10,000,000 | 9,995,786 | | 728 | | | 3.700 | 3.709 | MS | 123,333 | 370,000 | 11/05/2013 | 03/01/2024 |
| 85812P-AC-7 | OJSC NOVO-STEEL FUNDING SR UNSEC | | D | | 2FE | 6,990,000 | 97.4070 | 6,818,490 | 7,000,000 | 6,992,847 | | 1,417 | | | 4.500 | 4.526 | JD | 14,000 | 315,000 | 12/09/2016 | 06/15/2023 |
| 85812R-AA-7 | OJSC NOVO-STEEL FUNDING SR UNSEC | | D | | 2FE | 9,000,000 | 92.7640 | 8,348,760 | 9,000,000 | 9,000,000 | | | | | 4.000 | 4.000 | MS | 100,000 | 360,000 | 09/14/2017 | 09/21/2024 |
| 86425Q-AA-6 | SURA ASSET MANAGEMENT CO.GUARNT | | D | 1 | 2FE | 14,840,424 | 99.0000 | 14,726,250 | 14,875,000 | 14,854,794 | | 3,267 | | | 4.875 | 4.904 | AO | 149,060 | 725,156 | 04/21/2016 | 04/17/2024 |
| 865622-BE-3 | SUMITOMO MITSUI BANKING CO.GUARNT | | D | | 1FE | 29,336,519 | 101.6850 | 29,869,969 | 29,375,000 | 29,355,618 | | 3,816 | | | 3.950 | 3.966 | JJ | 522,141 | 1,160,313 | 07/11/2013 | 07/19/2023 |
| 865622-BJ-2 | SUMITOMO MITSUI BANKING CO.GUARNT | | D | | 1FE | 14,952,150 | 102.1600 | 15,324,040 | 15,000,000 | 14,973,605 | | 4,657 | | | 3.950 | 3.989 | JJ | 281,438 | 592,500 | 01/07/2014 | 01/10/2024 |
| 865622-BW-3 | SUMITOMO MITSUI BANKING CO.GUARNT | | D | | 1FE | 14,770,889 | 99.5260 | 14,754,685 | 14,825,000 | 14,787,320 | | 4,991 | | | 3.650 | 3.694 | JJ | 237,488 | 541,113 | 07/14/2015 | 07/23/2025 |
| 86562M-AC-4 | SUMITOMO MITSUI FINL GRP SR UNSEC | | D | | 1FE | 3,000,000 | 99.0530 | 2,971,580 | 3,000,000 | 3,000,000 | | | | | 3.784 | 3.784 | MS | 35,317 | 113,520 | 03/02/2016 | 03/09/2026 |
| 86562M-AK-6 | SUMITOMO MITSUI FINL GRP SR UNSEC | | D | | 1FE | 20,000,000 | 93.8520 | 18,770,450 | 20,000,000 | 20,000,000 | | | | | 3.010 | 3.010 | AO | 120,400 | 602,000 | 10/11/2016 | 10/19/2026 |
| 86562M-BG-4 | SUMITOMO MITSUI FINL GRP SR UNSEC | LS | D | | 1FE | 25,000,000 | 102.8250 | 25,706,362 | 25,000,000 | 25,000,000 | | | | | 4.306 | 4.306 | AO | 224,271 | | 10/10/2018 | 10/16/2028 |
| 86964W-AB-8 | SUZANO AUSTRIA GMBH CO.GUARNT | | D | 2 | 2FE | 3,513,549 | 102.6000 | 3,539,700 | 3,450,000 | 3,513,549 | | | | | 7.000 | 6.850 | MS | 70,438 | | 11/06/2018 | 03/16/2047 |
| 87124V-AD-1 | SYDNEY AIRPORT FINANCE SR SEC | | D | 1 | 2FE | 61,084,576 | 99.4590 | 60,088,155 | 60,415,000 | 60,746,127 | | (71,446) | | | 3.900 | 3.758 | MS | 647,951 | 2,356,185 | 08/12/2014 | 03/22/2023 |
| 87124V-AE-9 | SYDNEY AIRPORT FINANCE SR SEC | | D | 1 | 2FE | 28,987,603 | 96.0180 | 28,088,146 | 29,253,000 | 29,073,466 | | 25,358 | | | 3.375 | 3.485 | AO | 167,291 | 987,289 | 05/28/2015 | 04/30/2025 |
| 874060-AU-0 | TAKEDA PHARMACEUTICAL SR UNSEC | | D | 2 | 2FE | 35,055,800 | 102.1970 | 35,768,912 | 35,000,000 | 35,055,991 | | 191 | | | 5.000 | 4.978 | MN | 170,139 | | 12/12/2018 | 11/26/2028 |
| 87938W-AC-7 | TELEFONICA EMISIONES SAU CO.GUARNT | | D | 1 | 2FE | 3,223,470 | 114.0560 | 3,421,677 | 3,000,000 | 3,177,314 | | (5,357) | | | 7.045 | 6.475 | JD | 6,458 | 211,350 | 01/05/2007 | 06/20/2036 |
| 87938W-AH-6 | TELEFONICA EMISIONES SAU CO.GUARNT | | D | 1 | 2FE | 3,000,000 | 101.1990 | 3,035,970 | 3,000,000 | 3,000,000 | | | | | 5.877 | 5.877 | JJ | 81,299 | 176,310 | 06/22/2009 | 07/15/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 87938W-AM-5 | TELEFONICA EMISIONES SAU CO.GUARNT | | D | 1 | 2FE | 42,000,000 | 102.0500 | 42,860,890 | 42,000,000 | 42,000,000 | | | | | 5.134 | 5.134 | AO | 383,339 | 2,156,280 | 04/12/2010 | 04/27/2020 |
| 87938W-AP-8 | TELEFONICA EMISIONES SAU CO.GUARNT | | D | 1 | 2FE | 4,250,000 | 103.6310 | 4,404,336 | 4,250,000 | 4,250,000 | | | | | 5.462 | 5.462 | FA | 87,051 | 232,135 | 02/07/2011 | 02/16/2021 |
| 87938W-AT-0 | TELEFONICA EMISIONES SAU CO.GUARNT | | D | | 2FE | 16,858,200 | 96.4240 | 15,885,857 | 16,475,000 | 16,808,667 | | (34,456) | | | 4.103 | 3.811 | MS | 212,179 | 675,969 | 07/12/2017 | 03/08/2027 |
| 87946F-A@-9 | TELEPERFORMANCE SA B-SR-UNSEC | | D | 1 | 2 | 50,000,000 | 97.2640 | 48,632,000 | 50,000,000 | 50,000,000 | | | | | 3.980 | 3.980 | JD | 121,611 | 1,990,000 | 12/09/2014 | 12/09/2024 |
| 880277-AB-4 | TENAGA NASIONAL BERHAD SR UNSEC | | D | | 1FE | 14,621,250 | 119.1290 | 16,678,004 | 14,000,000 | 14,299,831 | | (33,198) | | | 7.500 | 7.098 | MN | 175,000 | 1,050,000 | 11/25/2003 | 11/01/2025 |
| 88034Q-AA-5 | TENGIZCHEVROIL FIN CO IN SR SEC | | D | 4 | 2FE | 38,537,086 | 92.2280 | 35,968,920 | 39,000,000 | 38,629,092 | | 41,495 | | | 4.000 | 4.149 | FA | 589,333 | 1,560,000 | 11/15/2016 | 08/15/2026 |
| 88167A-AF-8 | TEVA PHARMACEUTICALS NE CO.GUARNT | | D | 1 | 3FE | 13,192,300 | 66.1780 | 9,926,700 | 15,000,000 | 13,239,833 | | 28,686 | | | 4.100 | 4.875 | AO | 153,750 | 615,000 | 08/04/2017 | 10/01/2046 |
| 88167A-AK-7 | TEVA PHARMACEUTICALS NE CO.GUARNT | | D | 1 | 3FE | 12,494,331 | 96.9450 | 12,069,644 | 12,450,000 | 12,492,921 | | (1,410) | | | 6.750 | 6.699 | MS | 280,125 | 389,841 | 05/17/2018 | 03/01/2028 |
| 88556L-AC-0 | THREE GORGES FIN I KY CO.GUARNT | LS | D | 1 | 1FE | 4,990,200 | 94.4930 | 4,724,650 | 5,000,000 | 4,992,444 | | 890 | | | 3.150 | 3.173 | JD | 12,688 | 157,500 | 05/24/2016 | 06/02/2026 |
| 89152U-AB-8 | TOTAL CAPITAL SA CO.GUARNT | | D | 1 | 1FE | 49,449,000 | 103.0610 | 51,530,500 | 50,000,000 | 49,836,862 | | 50,694 | | | 4.250 | 4.369 | JD | 94,444 | 2,125,000 | 12/08/2009 | 12/15/2021 |
| 89152U-AF-9 | TOTAL CAPITAL SA CO.GUARNT | | D | 1 | 1FE | 7,443,600 | 102.1090 | 7,658,160 | 7,500,000 | 7,486,302 | | 6,197 | | | 4.125 | 4.218 | JJ | 131,484 | 309,375 | 01/21/2011 | 01/28/2021 |
| 89153V-AB-5 | TOTAL CAPITAL INTL SA CO.GUARNT | | D | 1 | 1FE | 35,125,350 | 98.8070 | 34,582,377 | 35,000,000 | 35,043,293 | | (13,079) | | | 2.875 | 2.833 | FA | 374,549 | 1,006,250 | 03/07/2012 | 02/17/2022 |
| 89153V-AE-9 | TOTAL CAPITAL INTL SA CO.GUARNT | | D | 1 | 1FE | 14,968,050 | 97.6820 | 14,652,242 | 15,000,000 | 14,986,228 | | 3,162 | | | 2.700 | 2.724 | JJ | 175,500 | 405,000 | 09/18/2012 | 01/25/2023 |
| 89153V-AG-4 | TOTAL CAPITAL INTL SA CO.GUARNT | | D | 1 | 1FE | 19,949,000 | 101.9790 | 20,395,783 | 20,000,000 | 19,972,676 | | 4,845 | | | 3.700 | 3.730 | JJ | 341,222 | 740,000 | 08/05/2013 | 01/15/2024 |
| 89153V-AL-3 | TOTAL CAPITAL INTL SA CO.GUARNT | | D | 1 | 1FE | 34,141,656 | 101.1160 | 34,783,743 | 34,400,000 | 34,253,622 | | 20,864 | | | 3.750 | 3.838 | AO | 290,250 | 1,290,000 | 01/08/2014 | 04/10/2024 |
| 89366L-AE-4 | TRANSELEC SA SR UNSEC | | D | 1 | 2FE | 9,885,700 | 90.6250 | 9,062,500 | 10,000,000 | 9,904,048 | | 7,643 | | | 3.875 | 3.992 | JJ | 181,910 | 387,500 | 07/07/2016 | 01/12/2029 |
| 89378T-AC-7 | TRANSNET SOC LTD SR UNSEC | | D | | 3FE | 30,808,173 | 93.5630 | 30,183,488 | 32,260,000 | 31,559,661 | | 173,861 | | | 4.000 | 4.662 | JJ | 555,589 | 1,290,400 | 08/21/2015 | 07/26/2022 |
| 89387Y-AC-5 | TRANSPRTDRA DE GAS INTL SR UNSEC | LS | D | | 2FE | 17,250,000 | 101.1250 | 17,444,063 | 17,250,000 | 17,250,000 | | | | | 5.550 | 5.550 | MN | 159,563 | | 10/17/2018 | 11/01/2028 |
| 89388A-AA-0 | TRANSPORT DE GAS PERU SR UNSEC | | D | 1 | 2FE | 40,820,525 | 96.3750 | 40,549,781 | 42,075,000 | 41,226,513 | | 93,224 | | | 4.250 | 4.572 | AO | 302,998 | 1,788,188 | 04/21/2016 | 04/30/2028 |
| 89400P-AE-3 | TRANSURBAN FINANCE CO SR SEC | | D | 1 | 2FE | 28,965,183 | 97.5730 | 28,498,146 | 29,207,000 | 29,027,821 | | 21,266 | | | 4.125 | 4.226 | FA | 498,649 | 1,204,789 | 12/02/2015 | 02/02/2026 |
| 89400P-AG-8 | TRANSURBAN FINANCE CO SR SEC | | D | 1 | 2FE | 26,853,229 | 91.7790 | 24,670,195 | 26,880,000 | 26,858,059 | | 2,087 | | | 3.375 | 3.386 | MS | 249,480 | 907,200 | 10/06/2016 | 03/22/2027 |
| 89636D-AA-4 | TRINIDAD GEN UNLTD SR UNSEC | | D | 4 | 2FE | 5,407,600 | 94.3750 | 5,190,625 | 5,500,000 | 5,423,703 | | 7,896 | | | 5.250 | 5.475 | MN | 45,719 | 288,750 | 10/27/2016 | 11/04/2027 |
| 89641U-AA-9 | TRINITY ACQUISITION PLC CO.GUARNT | | D | 1 | 2FE | 29,744,461 | 102.8400 | 30,749,160 | 29,900,000 | 29,818,653 | | 15,380 | | | 4.625 | 4.691 | FA | 522,419 | 1,382,875 | 09/23/2013 | 08/15/2023 |
| 89668Q-AE-8 | TRINSEO OP / TRINSEO FIN CO.GUARNT | | D | 1 | 4FE | 10,000,000 | 87.4000 | 8,740,000 | 10,000,000 | 10,000,000 | | | | | 5.375 | 5.373 | MN | 86,597 | 633,056 | 08/15/2017 | 09/01/2025 |
| 898324-AA-6 | TRUST F/1401 SR UNSEC | LS | D | 1 | 2FE | 14,912,924 | 95.8750 | 14,333,313 | 14,950,000 | 14,926,561 | | 3,272 | | | 5.250 | 5.281 | JD | 34,883 | 784,875 | 01/23/2014 | 12/15/2024 |
| 900111-AB-1 | TURKCELL ILETISIM HIZMET SR UNSEC | | D | 1 | 3FE | 3,764,492 | 86.0870 | 3,314,357 | 3,850,000 | 3,769,128 | | 4,636 | | | 5.800 | 6.100 | AO | 49,622 | 111,650 | 04/05/2018 | 04/11/2028 |
| 90011Q-AB-6 | TURK TELEKOMUNIKASYON AS SR UNSEC | | D | | 3FE | 24,359,146 | 86.2080 | 21,982,938 | 25,500,000 | 24,718,444 | | 119,087 | | | 4.875 | 5.531 | JD | 41,438 | 1,243,125 | 04/21/2016 | 06/19/2024 |
| 900148-AA-5 | TURKIYE GARANTI BANKASI SR UNSEC | | D | | 4FE | 9,908,600 | 99.0820 | 9,908,200 | 10,000,000 | 9,973,670 | | 10,326 | | | 6.250 | 6.375 | AO | 123,264 | 625,000 | 04/14/2011 | 04/20/2021 |
| 900148-AD-9 | TURKIYE GARANTI BANKASI SR UNSEC | LS | D | | 4FE | 8,846,513 | 94.0420 | 8,604,880 | 9,150,000 | 8,940,182 | | 49,398 | | | 5.250 | 5.951 | MS | 144,113 | 480,375 | 01/26/2017 | 09/13/2022 |
| 900140-AA-5 | TURKIYE GARANTI BANKASI SR UNSEC | | D | | 4FE | 6,267,219 | 98.6400 | 6,189,660 | 6,275,000 | 6,273,755 | | 1,512 | | | 4.750 | 4.776 | AO | 61,268 | 298,063 | 04/10/2014 | 10/17/2019 |
| 90014T-AC-5 | TC ZIRAAT BANKASI AS SR UNSEC | | D | | 4FE | 6,975,000 | 88.2040 | 6,152,229 | 6,975,000 | 6,975,000 | | | | | 5.125 | 5.125 | MS | 91,353 | 357,469 | 09/25/2017 | 09/29/2023 |
| 900150-AB-9 | TURKIYE HALK BANKASI AS SR UNSEC | | D | | 4FE | 12,985,828 | 89.8000 | 11,920,950 | 13,275,000 | 13,222,163 | | 46,043 | | | 3.875 | 4.251 | FA | 208,620 | 514,406 | 06/06/2013 | 02/05/2020 |
| 900150-AE-3 | TURKIYE HALK BANKASI AS SR UNSEC | LS | D | | 4FE | 4,989,050 | 84.5750 | 4,228,750 | 5,000,000 | 4,994,114 | | 2,127 | | | 5.000 | 5.050 | JJ | 116,667 | 250,000 | 06/30/2016 | 07/13/2021 |
| 900151-AE-1 | TURKIYE IS BANKASI A.S SR UNSEC | LS | D | | 4FE | 5,246,884 | 99.6200 | 5,254,955 | 5,275,000 | 5,273,233 | | 5,673 | | | 5.500 | 5.614 | AO | 56,413 | 290,125 | 10/10/2013 | 04/21/2019 |
| 900151-AG-6 | TURKIYE IS BANKASI A.S SR UNSEC | | D | | 4FE | 9,868,900 | 91.1150 | 9,111,500 | 10,000,000 | 9,948,046 | | 19,135 | | | 5.000 | 5.226 | JD | 8,333 | 500,000 | 06/18/2014 | 06/25/2021 |
| 900151-AH-4 | TURKIYE IS BANKASI A.S SR UNSEC | | D | | 4FE | 10,949,400 | 91.3320 | 10,046,520 | 11,000,000 | 10,972,740 | | 8,919 | | | 5.375 | 5.473 | AO | 139,601 | 591,250 | 03/30/2016 | 10/06/2021 |
| 900151-AJ-0 | TURKIYE IS BANKASI A.S SR UNSEC | LS | D | | 4FE | 7,450,000 | 90.4080 | 6,735,396 | 7,450,000 | 7,450,000 | | | | | 5.500 | 5.500 | AO | 79,674 | 409,750 | 10/17/2016 | 04/21/2022 |
| 90015L-AA-5 | EXPORT CREDIT BANK OF TU SR UNSEC | LS | D | | 4FE | 7,965,440 | 96.4700 | 7,717,600 | 8,000,000 | 7,984,326 | | 6,854 | | | 5.375 | 5.475 | FA | 170,806 | 430,000 | 02/01/2016 | 02/08/2021 |
| 90015L-AB-3 | EXPORT CREDIT BANK OF TU SR UNSEC | | D | | 4FE | 14,972,400 | 90.8940 | 13,634,070 | 15,000,000 | 14,979,960 | | 3,560 | | | 5.375 | 5.407 | AO | 150,052 | 806,250 | 10/18/2016 | 10/24/2023 |
| 90015L-AC-1 | EXPORT CREDIT BANK OF TU SR UNSEC | LS | D | | 4FE | 5,711,648 | 90.3230 | 5,193,584 | 5,750,000 | 5,720,768 | | 7,107 | | | 4.250 | 4.400 | MS | 69,918 | 244,375 | 09/11/2017 | 09/18/2022 |
| 90015L-AD-9 | EXPORT CREDIT BANK OF TU SR UNSEC | | D | | 4FE | 2,756,768 | 91.4500 | 2,537,743 | 2,775,000 | 2,758,472 | | 1,704 | | | 6.125 | 6.258 | MN | 27,384 | 84,984 | 04/26/2018 | 05/03/2024 |
| 90016A-AA-8 | TURK SISE VE CAM FABRIKA CO.GUARNT | | D | | 3FE | 22,504,993 | 96.8770 | 22,717,657 | 23,450,000 | 23,222,588 | | 156,538 | | | 4.250 | 4.997 | MN | 143,957 | 996,625 | 12/20/2013 | 05/09/2020 |
| 90016B-AA-6 | TURKIYE IS BANKASI A.S SR UNSEC | | D | | 4FE | 4,966,850 | 97.0000 | 4,850,000 | 5,000,000 | 4,991,146 | | 6,297 | | | 5.000 | 5.140 | AO | 42,361 | 250,000 | 10/23/2014 | 04/30/2020 |
| 90016B-AE-8 | TURKIYE IS BANKASI A.S SR UNSEC | | D | | 4FE | 21,767,278 | 84.3450 | 18,281,822 | 21,675,000 | 21,752,580 | | (12,169) | | | 6.125 | 6.045 | AO | 243,392 | 1,327,594 | 10/04/2017 | 04/25/2024 |
| 902133-AM-9 | TYCO ELECTRONICS GROUP S CO.GUARNT | | D | 1 | 1FE | 53,527,421 | 100.0870 | 53,596,495 | 53,550,000 | 53,541,546 | | 2,264 | | | 3.500 | 3.505 | FA | 770,525 | 1,874,250 | 02/01/2012 | 02/03/2022 |
| 902133-AR-8 | TYCO ELECTRONICS GROUP S CO.GUARNT | | D | 1 | 1FE | 11,752,132 | 97.3270 | 11,484,534 | 11,800,000 | 11,771,254 | | 4,586 | | | 3.450 | 3.498 | FA | 169,625 | 407,100 | 07/31/2014 | 08/01/2024 |
| 902133-AT-4 | TYCO ELECTRONICS GROUP S CO.GUARNT | | D | 1 | 1FE | 6,309,630 | 97.2640 | 6,151,938 | 6,325,000 | 6,313,616 | | 1,372 | | | 3.700 | 3.729 | FA | 88,409 | 234,025 | 01/25/2016 | 02/15/2026 |
| 902133-AU-1 | TYCO ELECTRONICS GROUP S CO.GUARNT | | D | 1 | 1FE | 6,447,935 | 92.5530 | 6,015,942 | 6,500,000 | 6,454,342 | | 4,554 | | | 3.125 | 3.219 | FA | 76,736 | 209,896 | 07/31/2017 | 08/15/2027 |
| 90261X-GD-8 | UBS AG STAMFORD CT SR UNSEC | | D | | 1FE | 49,890,500 | 102.3200 | 51,160,000 | 50,000,000 | 49,978,839 | | 12,485 | | | 4.875 | 4.903 | FA | 995,313 | 2,437,500 | 07/28/2010 | 08/04/2020 |
| 902674-XN-5 | UBS AG LONDON SR UNSEC | | D | | 1FE | 5,700,726 | 103.4550 | 5,922,815 | 5,725,000 | 5,700,927 | | 201 | | | 4.500 | 4.526 | JD | 3,578 | 128,813 | 06/20/2018 | 06/26/2048 |
| 90351D-AB-3 | UBS GROUP FUNDING SWITZE CO.GUARNT | | D | | 1FE | 19,962,600 | 99.3600 | 19,872,000 | 20,000,000 | 19,973,202 | | 3,390 | | | 4.125 | 4.148 | MS | 222,292 | 825,000 | 09/21/2015 | 09/24/2025 |
| 90351D-AF-4 | UBS GROUP FUNDING SWITZE CO.GUARNT | | D | | 1FE | 29,559,529 | 99.4040 | 29,448,435 | 29,625,000 | 29,574,598 | | 5,225 | | | 4.125 | 4.152 | AO | 257,984 | 1,222,031 | 03/29/2016 | 04/15/2026 |
| 90401C-AA-7 | ULTRAPAR INTERNATIONL SA CO.GUARNT | | D | 1 | 3FE | 9,809,700 | 97.1260 | 9,712,600 | 10,000,000 | 9,843,848 | | 15,754 | | | 5.250 | 5.500 | AO | 123,958 | 525,000 | 09/29/2016 | 10/06/2026 |
| 904845-AA-2 | UNION ANDINA DE CEMENTOS SR UNSEC | | D | 1 | 3FE | 6,316,983 | 101.6250 | 6,402,375 | 6,300,000 | 6,306,068 | | (3,072) | | | 5.875 | 5.817 | AO | 62,716 | 370,125 | 08/27/2015 | 10/30/2021 |
| 91127K-AA-0 | UNITED OVERSEAS BANK LTD SR UNSEC | | D | | 1FE | 6,991,670 | 100.0530 | 7,003,710 | 7,000,000 | 6,993,524 | | 1,854 | | | 3.200 | 3.242 | AO | 42,311 | 112,000 | 04/16/2018 | 04/23/2021 |
| 91311Q-AE-5 | UNITED UTILITIES PLC SR UNSEC | | D | 1 | 2FE | 37,582,920 | 100.1390 | 43,059,770 | 43,000,000 | 42,937,051 | | 730,039 | | | 5.375 | 7.175 | FA | 963,021 | 2,311,250 | 03/11/2009 | 02/01/2019 |
| 91911T-AE-3 | VALE OVERSEAS LIMITED CO.GUARNT | | D | | 2FE | 3,251,400 | 123.6250 | 3,708,750 | 3,000,000 | 3,194,153 | | (6,784) | | | 8.250 | 7.524 | JJ | 112,750 | 247,500 | 05/23/2006 | 01/17/2034 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 91911T-AH-6 | VALE OVERSEAS LIMITED CO.GUARNT | | D | 1 | 2FE | 9,597,460 | 114.3500 | 11,435,000 | 10,000,000 | 9,666,474 | | 8,294 | | | 6.875 | 7.203 | MN | 76,389 | 687,500 | 09/29/2009 | 11/21/2036 |
| 91911T-AK-9 | VALE OVERSEAS LIMITED CO.GUARNT | | D | 1 | 2FE | 16,164,496 | 115.5000 | 18,942,000 | 16,400,000 | 16,194,538 | | 4,276 | | | 6.875 | 6.990 | MN | 159,729 | 1,127,500 | 11/03/2009 | 11/10/2039 |
| 92718W-AG-4 | VEON HOLDINGS BV SR UNSEC | | D | 1 | 3FE | 8,775,000 | 95.7500 | 8,402,063 | 8,775,000 | 8,775,000 | | | | | 4.950 | 4.950 | JD | 18,098 | 434,363 | 06/13/2017 | 06/16/2024 |
| 92769V-AF-6 | VIRGIN MEDIA FINANCE PLC CO.GUARNT | | D | 1 | 4FE | 4,550,000 | 96.0500 | 4,370,275 | 4,550,000 | 4,550,000 | | | | | 6.000 | 6.000 | AO | 57,633 | 273,000 | 09/23/2014 | 10/15/2024 |
| 92769V-AG-4 | VIRGIN MEDIA FINANCE PLC CO.GUARNT | | D | 1 | 4FE | 7,000,000 | 94.0030 | 6,580,210 | 7,000,000 | 7,000,000 | | | | | 5.750 | 5.750 | JJ | 185,597 | 402,500 | 01/13/2015 | 01/15/2025 |
| 92769X-AJ-4 | VIRGIN MEDIA SECURED FIN SR SEC | | D | 1 | 3FE | 2,010,000 | 98.5640 | 1,971,274 | 2,000,000 | 2,003,842 | | (1,738) | | | 5.500 | 5.399 | JJ | 50,722 | 110,000 | 08/07/2014 | 01/15/2025 |
| 92769X-AL-9 | VIRGIN MEDIA SECURED FIN SR SEC | | D | 1 | 3FE | 22,086,250 | 91.6250 | 20,157,500 | 22,000,000 | 22,086,336 | | (25,323) | | | 5.250 | 5.100 | JJ | 532,583 | 892,500 | 01/22/2018 | 01/15/2026 |
| 92857W-AB-6 | VODAFONE GROUP PLC SR UNSEC | | D | 1 | 2FE | 44,974,436 | 110.4640 | 47,665,216 | 43,150,000 | 44,393,113 | | (58,504) | | | 6.250 | 5.938 | MN | 232,231 | 2,696,875 | 11/20/2008 | 11/30/2032 |
| 92857W-AQ-3 | VODAFONE GROUP PLC SR UNSEC | | D | 1 | 2FE | 1,987,800 | 104.9140 | 2,098,290 | 2,000,000 | 1,990,270 | | 284 | | | 6.150 | 6.195 | FA | 42,367 | 123,000 | 02/20/2007 | 02/27/2037 |
| 92857W-AS-9 | VODAFONE GROUP PLC SR UNSEC | | D | 1 | 2FE | | 0.0000 | | | | | | | | 5.450 | 0.000 | JD | | 2,271 | 06/03/2009 | 06/10/2019 |
| 92857W-AV-2 | VODAFONE GROUP PLC SR UNSEC | | D | 1 | 2FE | 9,928,800 | 102.3380 | 10,233,827 | 10,000,000 | 9,981,511 | | 7,817 | | | 4.375 | 4.464 | MS | 127,604 | 437,500 | 03/09/2011 | 03/16/2021 |
| 92857W-BK-5 | VODAFONE GROUP PLC SR UNSEC | | D | | 2FE | 13,818,140 | 97.0650 | 13,589,044 | 14,000,000 | 13,826,744 | | 8,604 | | | 4.375 | 4.538 | MN | 52,743 | 306,250 | 05/23/2018 | 05/30/2028 |
| 92857W-BL-3 | VODAFONE GROUP PLC SR UNSEC | | D | | 2FE | 6,867,280 | 93.8010 | 6,566,093 | 7,000,000 | 6,869,567 | | 2,287 | | | 5.000 | 5.153 | MN | 30,139 | 175,000 | 05/23/2018 | 05/30/2038 |
| 928670-AB-4 | VOLKSWAGEN INTL FIN NV CO.GUARNT | | D | 1 | 2FE | 24,776,250 | 100.6280 | 25,157,000 | 25,000,000 | 24,957,475 | | 24,992 | | | 4.000 | 4.110 | FA | 386,111 | 1,000,000 | 08/05/2010 | 08/12/2020 |
| 92928W-AH-8 | WMC FINANCE USA LTD CO.GUARNT | | D | 1 | 1FE | 9,981,242 | 124.1930 | 12,419,300 | 10,000,000 | 9,987,844 | | 510 | | | 6.250 | 6.263 | MN | 79,861 | 625,000 | 08/19/2003 | 05/15/2033 |
| 92931D-AE-2 | PL UK DISTR/WESTERN PWR SR UNSEC | | D | 1 | 2FE | 24,650,270 | 119.7420 | 31,132,920 | 26,000,000 | 25,178,920 | | 52,864 | | | 7.375 | 7.838 | JD | 85,222 | 1,917,500 | 10/23/2001 | 12/15/2028 |
| 92936M-AB-3 | WPP FINANCE 2010 CO.GUARNT | | D | 1 | 2FE | 80,043,662 | 101.8350 | 84,249,875 | 82,732,000 | 81,769,717 | | 301,516 | | | 4.750 | 5.189 | MN | 436,641 | 3,929,770 | 12/02/2011 | 11/21/2021 |
| 92936M-AF-4 | WPP FINANCE 2010 CO.GUARNT | | D | 1 | 2FE | 47,045,299 | 93.4460 | 44,428,883 | 47,545,000 | 47,287,814 | | 38,597 | | | 3.750 | 3.855 | MS | 505,166 | 1,782,938 | 09/13/2017 | 09/19/2024 |
| 961214-DF-7 | WESTPAC BANKING CORP SUBORD | | D | 1 | 2FE | 69,868,444 | 94.4690 | 66,463,856 | 70,355,000 | 69,876,995 | | 7,857 | | | 4.322 | 4.387 | MN | 320,967 | 2,774,832 | 09/20/2018 | 11/23/2031 |
| 97063P-AB-0 | WILLIS TOWERS WATSON PLC CO.GUARNT | | D | 1 | 2FE | 19,819,000 | 104.5770 | 20,915,376 | 20,000,000 | 19,950,712 | | 20,412 | | | 5.750 | 5.871 | MS | 338,611 | 1,150,000 | 03/14/2011 | 03/15/2021 |
| 980236-AM-5 | WOODSIDE FINANCE LTD CO.GUARNT | | D | 1 | 2FE | 33,134,023 | 95.0240 | 31,500,456 | 33,150,000 | 33,139,465 | | 1,496 | | | 3.650 | 3.656 | MS | 389,881 | 1,209,975 | 03/02/2015 | 03/05/2025 |
| 980236-AN-3 | WOODSIDE FINANCE LTD CO.GUARNT | | D | 1 | 2FE | 35,084,500 | 92.1960 | 32,268,600 | 35,000,000 | 35,067,547 | | (7,800) | | | 3.700 | 3.670 | MS | 381,306 | 1,295,000 | 09/28/2016 | 09/15/2026 |
| 984245-AQ-3 | YPF SOCIEDAD ANONIMA SR UNSEC | | D | | 4FE | 3,725,000 | 81.5000 | 3,035,875 | 3,725,000 | 3,725,000 | | | | | 6.950 | 6.950 | JJ | 115,061 | 258,888 | 07/18/2017 | 07/21/2027 |
| 984245-AR-1 | YPF SOCIEDAD ANONIMA SR UNSEC | | D | 1 | 4FE | 5,450,000 | 71.5000 | 3,896,750 | 5,450,000 | 5,450,000 | | | | | 7.000 | 7.000 | JD | 16,956 | 381,500 | 12/07/2017 | 12/15/2047 |
| 984848-AJ-0 | YAPI VE KREDI BANKASI AS SR UNSEC | LS | D | | 4FE | 7,200,000 | 86.4200 | 6,222,240 | 7,200,000 | 7,200,000 | | | | | 5.850 | 5.850 | JD | 11,700 | 421,200 | 06/14/2017 | 06/21/2024 |
| 984848-AK-7 | YAPI VE KREDI BANKASI AS SR UNSEC | | D | | 4FE | 10,000,000 | 89.0300 | 8,903,000 | 10,000,000 | 10,000,000 | | | | | 6.100 | 6.100 | MS | 177,917 | 305,000 | 03/12/2018 | 03/16/2023 |
| 984851-AD-7 | YARA INTERNATIONAL ASA SR UNSEC | | D | 1 | 2FE | 29,688,389 | 94.2050 | 27,851,708 | 29,565,000 | 29,660,041 | | (11,724) | | | 3.800 | 3.747 | JD | 78,019 | 1,123,470 | 06/21/2016 | 06/06/2026 |
| AM7711-B6-5 | LIBERTY MUTUAL FIN EU CO.GUARNT | | B | | 2FE | 10,848,491 | 100.0750 | 11,466,092 | 11,457,510 | 11,443,860 | | 2,342 | | (540,066) | 1.750 | 1.766 | MAR | 153,813 | 216,965 | 03/20/2017 | 03/27/2024 |
| AS6777-63-3 | ISRAEL CHEMICALS LIMITED SR UNSEC | | D | 1 | 2FE | 8,000,000 | 99.9300 | 7,994,400 | 8,000,000 | 8,000,000 | | | | | 6.375 | 6.375 | MN | 43,917 | 255,000 | 05/23/2018 | 05/31/2038 |
| AT8014-32-2 | OI SA CO.GUARNT | | D | | 4FE | 16,428,132 | 98.8750 | 14,498,041 | 14,663,000 | 16,346,730 | | (81,402) | | | 10.000 | 7.706 | FA | 594,666 | | 07/31/2018 | 07/27/2025 |
| B9550@-AA-9 | UMICORE SA/NV SR-UNSEC | | B | | 2 | 47,102,047 | 91.0470 | 41,726,876 | 45,830,039 | 45,830,039 | | | | (2,163,817) | 1.840 | 1.840 | JD | 56,218 | 854,128 | 12/07/2017 | 12/07/2027 |
| B9550@-AB-7 | UMICORE SA/NV SR-UNSEC | | B | | 2 | 76,540,826 | 87.5000 | 65,164,587 | 74,473,814 | 74,473,814 | | | | (3,516,203) | 2.050 | 2.050 | JD | 101,781 | 1,546,366 | 12/07/2017 | 12/07/2029 |
| C2617@-AC-0 | COMPUTERSHARE INVESTOR SERVICE C-SR-UNSEC | | D | 1 | 2 | 23,000,000 | 100.2860 | 23,065,780 | 23,000,000 | 23,000,000 | | | | | 4.270 | 4.270 | FA | 387,384 | 982,100 | 02/09/2012 | 02/09/2022 |
| D5472#-AF-7 | MOLKEREI ALOIS MULLER GMBH & C F-SR-UNSEC | | D | 1 | 2 | 31,500,000 | 99.4120 | 31,314,780 | 31,500,000 | 31,500,000 | | | | | 3.720 | 3.720 | JJ | 533,820 | 1,171,800 | 07/17/2012 | 07/18/2022 |
| EC0125-69-9 | PARMALAT CAPITAL FINANCE CO. GUARNT | | D | | 6* | | 0.0000 | | 86,000,000 | | | | | | 6.625 | 0.000 | AUG | | | 01/13/2012 | 08/13/2049 |
| EJ4615-04-7 | AMBER CIRCLE FUNDING LTD CO.GUARNT | | D | | 1FE | 9,651,700 | 98.2960 | 9,829,600 | 10,000,000 | 9,841,387 | | 36,929 | | | 3.250 | 3.688 | JD | 24,375 | 325,000 | 05/31/2013 | 12/04/2022 |
| EJ5777-03-6 | STATE OIL CO OF THE AZER SR UNSEC | | D | | 3FE | 2,874,000 | 99.5260 | 2,985,780 | 3,000,000 | 2,915,669 | | 17,423 | | | 4.750 | 5.510 | MS | 42,750 | 142,500 | 07/08/2016 | 03/13/2023 |
| EJ5802-91-7 | PCCW-HKT CAPITAL NO5 LTD CO.GUARNT | | D | | 2FE | 21,907,490 | 99.0080 | 22,771,886 | 23,000,000 | 22,459,043 | | 113,811 | | | 3.750 | 4.366 | MS | 270,729 | 862,500 | 10/02/2013 | 03/08/2023 |
| EJ6045-71-4 | 1MDB GLOBAL INVESTMENTS SR UNSEC | | D | | 1FE | 18,582,810 | 89.5250 | 17,009,750 | 19,000,000 | 18,754,100 | | 50,294 | | | 4.400 | 4.738 | MS | 260,089 | 836,000 | 04/14/2015 | 03/09/2023 |
| EK6174-83-4 | ISRAEL CHEMICALS LIMITED SR UNSEC | | D | 1 | 2FE | 17,719,538 | 98.7360 | 17,525,640 | 17,750,000 | 17,730,775 | | 2,669 | | | 4.500 | 4.521 | JD | 64,344 | 798,750 | 01/30/2015 | 12/02/2024 |
| EK7906-77-0 | STATE OIL CO OF THE AZER SR UNSEC | | D | | 3FE | 7,842,750 | 107.2520 | 8,580,160 | 8,000,000 | 7,867,598 | | 5,842 | | | 6.950 | 7.148 | MS | 159,078 | 556,000 | 12/09/2016 | 03/18/2030 |
| EK8352-11-5 | HKT CAPITAL NO 2 LTD CO.GUARNT | | D | | 2FE | 14,936,260 | 96.0660 | 14,890,215 | 15,500,000 | 15,116,106 | | 52,923 | | | 3.625 | 4.078 | AO | 138,908 | 561,875 | 06/10/2015 | 04/02/2025 |
| F0933*-AA-4 | BELLON S.A. A-SR-SEC | | D | 1 | 2 | 30,749,865 | 100.2240 | 30,818,745 | 30,749,865 | 30,749,865 | | | | | 5.200 | 5.201 | FA | 604,064 | 1,598,993 | 06/26/2012 | 02/15/2022 |
| F1840#-AB-8 | CHANEL SAS PRIN AT MAT | | B | | 1 | 81,589,200 | 103.1370 | 88,626,989 | 85,931,324 | 85,931,324 | | | | (4,057,158) | 2.044 | 2.044 | MS | 443,988 | 1,833,085 | 02/29/2016 | 03/30/2028 |
| F4113N-CE-7 | ORANGE SA SR UNSEC | | B | | 2FE | 23,879,679 | 169.4440 | 38,828,034 | 22,915,020 | 24,292,988 | | (52,681) | | (1,151,633) | 8.125 | 7.289 | JAN | 1,724,120 | 2,018,157 | 03/12/2003 | 01/28/2033 |
| F5309#-AC-1 | IPSOS SA B-SR-UNSEC | | D | 1 | 2PL | 40,000,000 | 101.3400 | 40,536,000 | 40,000,000 | 40,000,000 | | | | | 5.180 | 5.180 | MS | 535,267 | 2,072,000 | 09/28/2010 | 09/28/2020 |
| F8493@-AE-9 | SODEXO B-SR | | D | 1 | 1 | 35,400,000 | 102.4910 | 36,281,814 | 35,400,000 | 35,400,000 | | | | | 4.850 | 4.850 | MS | 438,763 | 1,716,900 | 03/29/2011 | 03/29/2021 |
| F8493@-AF-6 | SODEXO C-SR | | D | 1 | 1 | 8,260,000 | 103.0370 | 8,510,856 | 8,260,000 | 8,260,000 | | | | | 4.950 | 4.950 | MS | 104,489 | 408,870 | 03/29/2011 | 03/29/2023 |
| F9120#-AA-4 | TELEPERFORMANCE SA | | D | | 2 | 21,000,000 | 97.4920 | 20,473,320 | 21,000,000 | 21,000,000 | | | | | 3.920 | 3.920 | JD | 38,873 | 823,200 | 12/14/2016 | 12/14/2023 |
| F9120#-AB-2 | TELEPERFORMANCE SA | | D | | 2 | 49,000,000 | 96.4500 | 47,260,500 | 49,000,000 | 49,000,000 | | | | | 4.220 | 4.220 | JD | 97,646 | 2,067,800 | 12/14/2016 | 12/14/2026 |
| F9686M-AC-1 | VEOLIA ENVIRONNEMENT SA SR UNSEC | | B | | 2FE | 12,663,000 | 152.8970 | 17,518,166 | 11,457,510 | 11,500,424 | | (1,919) | | (542,889) | 6.125 | 5.996 | NOV | 71,139 | 693,964 | 02/05/2004 | 11/25/2033 |
| G0566*-AA-7 | ARQIVA PP FINANCING PLC 2-SR-SEC | | D | 1 | 2FE | 19,300,000 | 100.6470 | 19,424,871 | 19,300,000 | 19,300,000 | | | | | 4.420 | 4.419 | JD | 2,370 | 853,060 | 06/27/2013 | 06/30/2025 |
| G0566*-AB-5 | ARQIVA PP FINANCING PLC 2-SR-SEC | | B | 1 | 2FE | 41,239,316 | 104.8430 | 36,107,600 | 34,439,686 | 34,439,686 | | | | (2,041,290) | 4.101 | 4.101 | JD | 3,923 | 1,434,785 | 06/27/2013 | 06/30/2025 |
| G0566*-AD-1 | ARQIVA PP FINANCING PLC | | B | 4 | 2FE | 48,435,343 | 100.1470 | 49,864,252 | 49,791,059 | 49,791,059 | | | | (2,951,189) | 3.235 | 3.097 | JD | 4,090 | 1,467,703 | 11/23/2016 | 12/31/2029 |
| G0805#-AF-3 | AGGREKO PLC | | D | | 1 | 30,000,000 | 96.0140 | 28,804,200 | 30,000,000 | 30,000,000 | | | | | 3.640 | 3.640 | JD | 6,067 | 1,092,000 | 06/29/2017 | 06/29/2027 |
| G0805#-AG-1 | AGGREKO PLC | | D | | 1 | 40,000,000 | 95.1320 | 38,052,800 | 40,000,000 | 40,000,000 | | | | | 3.740 | 3.740 | JD | 8,311 | 1,496,000 | 06/29/2017 | 06/29/2029 |
| G1591#-AE-2 | BRITVIC PLC E-SR | | D | 1 | 2 | 22,000,000 | 100.2590 | 22,056,980 | 22,000,000 | 22,000,000 | | | | | 6.000 | 6.000 | FA | 480,333 | 1,320,000 | 02/20/2007 | 02/20/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| G1591#-AN-2 | BRITVIC PLC C-SR | | D | 1 | 2 | 9,000,000 | 100.1700 | 9,015,300 | 9,000,000 | 9,000,000 | | | | | 4.040 | 4.040 | JD | 14,140 | 363,600 | 12/17/2010 | 12/17/2020 |
| G1696#-BC-9 | BUNZL FINANCE PLC B-SR-UNSEC | | D | 1 | 2 | 21,000,000 | 98.1150 | 20,604,150 | 21,000,000 | 21,000,000 | | | | | 4.150 | 4.150 | MN | 111,358 | 871,500 | 09/10/2014 | 05/15/2025 |
| G1696#-BE-5 | BUNZL FINANCE PLC D-SR-UNSEC | | D | 1 | 2 | 20,000,000 | 97.0430 | 19,408,600 | 20,000,000 | 20,000,000 | | | | | 4.190 | 4.190 | MN | 107,078 | 838,000 | 09/10/2014 | 05/15/2026 |
| G1696#-BL-9 | BUNZL FINANCE PLC SR-UNSEC | | D | | 2 | 21,000,000 | 95.4850 | 20,051,850 | 21,000,000 | 21,000,000 | | | | | 3.930 | 3.930 | MN | 96,285 | 825,300 | 09/16/2015 | 11/19/2027 |
| G1696#-BM-7 | BUNZL FINANCE PLC SR-UNSEC | | D | | 2 | 15,000,000 | 93.0230 | 13,953,450 | 15,000,000 | 15,000,000 | | | | | 3.980 | 3.980 | MN | 69,650 | 597,000 | 09/16/2015 | 11/19/2028 |
| G1710#-AB-4 | CHRISTIE'S INTL PLC 2021-SR | | D | 1 | 3 | 22,000,000 | 102.2320 | 22,491,040 | 22,000,000 | 22,000,000 | | | | | 5.220 | 5.220 | MS | 290,290 | 1,148,400 | 03/31/2011 | 03/28/2021 |
| G1737@-AB-5 | BUUK INFRAST ISSUER PLC SR-UNSEC | | B | | 2FE | 30,729,690 | 96.6540 | 27,102,937 | 28,041,195 | 28,041,195 | | | | (2,688,495) | 2.830 | 2.830 | MS | 235,865 | 406,588 | 03/14/2018 | 03/14/2032 |
| G1745*-AA-9 | BROOKFIELD UTILITIES ISSUER UK A-SR-SEC | | D | 1 | 2FE | 43,000,000 | 101.2070 | 43,519,010 | 43,000,000 | 43,000,000 | | | | | 4.290 | 4.290 | AO | 379,188 | 1,844,700 | 04/17/2013 | 04/17/2023 |
| G1745*-AC-5 | BROOKFIELD UTILITIES ISSUER UK C-SR-SEC | | B | 1 | 2FE | 53,338,210 | 109.5690 | 48,879,818 | 44,610,992 | 44,610,992 | | | | (2,644,159) | 4.260 | 4.260 | AO | 390,644 | 2,043,764 | 04/17/2013 | 04/17/2025 |
| G1745*-AM-3 | BROOKFIELD UTILITIES ISSUER UK B-SR-SEC | | B | | 2FE | 11,872,657 | 112.4140 | 10,029,800 | 8,922,198 | 8,922,198 | | | | (528,832) | 4.510 | 4.510 | JD | 17,884 | 408,231 | 06/17/2014 | 06/15/2029 |
| G1745*-AR-2 | BROOKFIELD UTILITIES ISSUER UK | | B | | 2FE | 12,544,533 | 98.8750 | 12,602,605 | 12,745,998 | 12,745,998 | | | | (755,474) | 2.620 | 2.620 | MN | 47,309 | 347,012 | 11/10/2016 | 11/10/2026 |
| G1910#-AP-1 | COBHAM PLC C-SR-UNSEC | | D | 1 | 3 | 9,900,000 | 98.3730 | 9,738,927 | 9,900,000 | 9,900,000 | | | | | 3.900 | 3.900 | AO | 67,568 | 386,100 | 10/28/2014 | 10/28/2021 |
| G1910#-AQ-9 | COBHAM PLC D-SR-UNSEC | | D | 1 | 3 | 12,540,000 | 95.8170 | 12,015,452 | 12,540,000 | 12,540,000 | | | | | 4.260 | 4.260 | AO | 93,486 | 534,204 | 10/28/2014 | 10/28/2024 |
| G2044@-AY-1 | COMPASS GROUP PLC K-SR-UNSEC | | D | 1 | 1 | 50,000,000 | 100.8120 | 50,406,000 | 50,000,000 | 50,000,000 | | | | | 4.120 | 4.120 | AO | 515,000 | 2,060,000 | 09/14/2011 | 10/01/2023 |
| G2044@-BA-2 | COMPASS GROUP PLC M-SR-UNSEC | | D | 1 | 1 | 85,000,000 | 97.7360 | 83,075,600 | 85,000,000 | 85,000,000 | | | | | 3.810 | 3.810 | AO | 809,625 | 3,238,500 | 09/18/2013 | 09/18/2025 |
| G2730#-AC-6 | DERWENT LONDON PLC SR-UNSEC | | B | | 2 | 21,641,274 | 98.5600 | 18,843,683 | 19,118,997 | 19,118,997 | | | | (1,133,211) | 3.460 | 3.460 | MN | 104,740 | 687,843 | 05/06/2016 | 05/04/2028 |
| G2730#-AD-4 | DERWENT LONDON PLC SR-UNSEC | | B | | 2 | 64,923,823 | 97.5940 | 55,976,981 | 57,356,990 | 57,356,990 | | | | (3,399,633) | 3.570 | 3.570 | MN | 324,210 | 2,129,132 | 05/06/2016 | 05/04/2031 |
| G2765*-AC-8 | DIONYSUS AVIATION DESIGNATED A | | D | | 2FE | 50,000,000 | 95.2200 | 47,610,000 | 50,000,000 | 50,000,000 | | | | | 4.220 | 4.220 | JJ | 949,500 | 2,110,000 | 07/19/2017 | 07/19/2026 |
| G2765@-AB-8 | DIONYSUS AVIATION LTD | | D | | 2FE | 50,000,000 | 100.1410 | 50,070,500 | 50,000,000 | 50,000,000 | | | | | 4.710 | 4.710 | FA | 974,708 | 2,355,000 | 08/02/2016 | 08/02/2023 |
| G2854#-AA-0 | DUDGEON OFFSHORE WIND LTD SR-UNSEC | | B | | 1Z | 42,880,565 | 100.0000 | 43,336,392 | 43,336,392 | 43,336,392 | | | | 455,827 | 2.740 | 2.737 | JD | 45,545 | | 12/17/2018 | 06/15/2032 |
| G2956@-AE-1 | ABP ACQUISITIONS UK LTD SR-SEC | | D | 1 | 2 | 10,000,000 | 101.1780 | 10,117,800 | 10,000,000 | 10,000,000 | | | | | 4.350 | 4.350 | FA | 159,500 | 435,000 | 02/19/2014 | 02/19/2023 |
| G2956@-AF-8 | ABP ACQUISITIONS UK LTD 2014-SR-SEC | | D | 1 | 2 | 65,000,000 | 101.7720 | 66,151,800 | 65,000,000 | 65,000,000 | | | | | 4.620 | 4.620 | FA | 1,101,100 | 3,003,000 | 02/19/2014 | 02/19/2024 |
| G3430*-AB-3 | ESSENTRA PLC B-SR | | D | 1 | 2 | 15,000,000 | 102.0270 | 15,304,050 | 15,000,000 | 15,000,000 | | | | | 5.910 | 5.913 | AO | 152,675 | 886,500 | 04/29/2010 | 04/29/2020 |
| G3651@-AA-5 | QUINN GROUP HOLDO LTD SR | | D | | 6* | | 0.0000 | | 38,510,220 | | | | | | 8.500 | 8.888.000 | MJSD | | | 12/02/2011 | 12/02/2016 |
| G4273*-AJ-4 | HAMMERSON PLC | | D | | 2 | 37,000,000 | 96.5000 | 35,705,000 | 37,000,000 | 37,000,000 | | | | | 3.200 | 3.200 | JJ | 559,111 | 1,184,000 | 01/11/2017 | 01/11/2024 |
| G4273*-AM-7 | HAMMERSON PLC | | B | | 2 | 34,892,573 | 91.2670 | 34,507,854 | 37,809,782 | 37,809,782 | | | | (1,785,149) | 1.790 | 1.790 | JJ | 319,598 | 700,068 | 01/11/2017 | 01/11/2028 |
| G4588#-BB-6 | INTERMEDIATE CAPITAL GROUP-INC B-SR | | D | 1 | 2 | 30,000,000 | 105.9030 | 31,770,900 | 30,000,000 | 30,000,000 | | | | | 6.250 | 6.250 | MN | 276,042 | 1,875,000 | 05/08/2013 | 05/08/2023 |
| G4588#-BC-4 | INTERMEDIATE CAPITAL GROUP PLC A-SR-UNSEC | | D | 1 | 2 | 25,000,000 | 100.3150 | 25,078,750 | 25,000,000 | 25,000,000 | | | | | 4.520 | 4.520 | MN | 156,944 | 1,130,000 | 05/11/2015 | 05/11/2020 |
| G4588#-BD-2 | INTERMEDIATE CAPITAL GROUP PLC B-SR-UNSEC | | D | 1 | 2 | 25,000,000 | 101.4790 | 25,369,750 | 25,000,000 | 25,000,000 | | | | | 4.950 | 4.950 | MN | 171,875 | 1,237,500 | 05/11/2015 | 05/11/2022 |
| G4588#-BE-0 | INTERMEDIATE CAPITAL GROUP PLC C-SR-UNSEC | | D | 1 | 2 | 25,000,000 | 101.8660 | 25,466,500 | 25,000,000 | 25,000,000 | | | | | 5.210 | 5.210 | MN | 180,903 | 1,302,500 | 05/11/2015 | 05/11/2025 |
| G4588#-BJ-9 | INTERMEDIATE CAPITAL GROUP PLC SERIES A | | D | | 2 | 6,000,000 | 99.3540 | 5,961,240 | 6,000,000 | 6,000,000 | | | | | 4.190 | 4.190 | MS | 64,247 | 251,400 | 09/29/2016 | 09/29/2021 |
| G4588#-BK-6 | INTERMEDIATE CAPITAL GROUP PLC SERIES B | | D | | 2 | 10,000,000 | 99.1220 | 9,912,200 | 10,000,000 | 10,000,000 | | | | | 4.660 | 4.660 | MS | 119,089 | 466,000 | 09/29/2016 | 09/29/2024 |
| G4691#-AC-9 | IMI GROUP LTD B-SR | | D | 1 | 2 | 13,000,000 | 102.0890 | 13,271,570 | 13,000,000 | 13,000,000 | | | | | 7.610 | 7.610 | JJ | 420,453 | 989,300 | 07/28/2009 | 07/28/2019 |
| G4691#-AJ-4 | IMI GROUP LTD SR-UNSEC | | D | | 2 | 25,000,000 | 96.2520 | 24,063,000 | 25,000,000 | 25,000,000 | | | | | 3.920 | 3.920 | AO | 236,833 | 490,000 | 04/04/2018 | 04/05/2027 |
| G5147*-AD-8 | JOHNSON MATTHEY PLC D-SR-UNSEC | | D | 1 | 1 | 60,000,000 | 93.6960 | 56,217,600 | 60,000,000 | 60,000,000 | | | | | 3.390 | 3.390 | JD | 146,900 | 2,034,000 | 06/05/2013 | 06/05/2028 |
| G5963#-AH-6 | MEGGITT PLC | | D | | 2 | 40,000,000 | 92.5840 | 37,033,600 | 40,000,000 | 40,000,000 | | | | | 3.600 | 3.600 | JJ | 700,000 | 1,440,000 | 07/06/2016 | 07/06/2026 |
| G6031#-AB-5 | MERSEY LINK LTD Mezzanine Note | | B | | 3Z | 42,673,687 | 116.2930 | 40,597,988 | 34,910,087 | 40,480,492 | | (78,496) | | (2,399,911) | 8.000 | 6.671 | MS | 705,960 | 1,951,284 | 10/31/2017 | 03/31/2043 |
| G6031#-AC-3 | MERSEY LINK LTD Mezzanine Note | | B | | 3Z | 34,613,738 | 116.2930 | 32,966,999 | 28,348,223 | 32,875,282 | | (51,932) | | (1,949,014) | 8.300 | 6.941 | MS | 594,761 | 2,395,373 | 10/31/2017 | 03/31/2043 |
| G6363#-AB-3 | NAC AVIATION 29 DESIGNATED ACT | | D | | 2FE | 50,000,000 | 98.7050 | 49,352,500 | 50,000,000 | 50,000,000 | | | | | 4.530 | 4.530 | JD | 12,583 | 2,265,000 | 06/29/2017 | 06/29/2024 |
| G6363#-AC-1 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC | | D | | 2FE | 15,000,000 | 98.9420 | 14,841,300 | 15,000,000 | 15,000,000 | | | | | 4.610 | 4.610 | FA | 247,788 | 345,750 | 02/22/2018 | 02/22/2023 |
| G6363#-AD-9 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC | | D | | 2FE | 35,000,000 | 98.0570 | 34,319,950 | 35,000,000 | 35,000,000 | | | | | 4.840 | 4.840 | FA | 607,017 | 847,000 | 02/22/2018 | 02/22/2025 |
| G6596#-AA-4 | NORTH WEST ELECTRICITY NETWORK 1-SR-SEC | | B | 1 | 2 | 18,805,830 | 108.7670 | 16,636,127 | 15,295,197 | 15,295,197 | | | | (906,569) | 4.070 | 4.070 | JD | 19,021 | 631,184 | 12/18/2014 | 12/20/2029 |
| G6750*-AD-4 | THE 1887 CO LTD D-SR-SEC | | B | | 2 | 30,808,001 | 98.8970 | 25,210,819 | 25,491,996 | 25,491,996 | | | | (1,510,948) | 2.910 | 2.910 | AO | 127,757 | 773,652 | 04/29/2015 | 04/29/2027 |
| G7332#-AB-9 | RRPF ENGINE LEASING LIMITED Se B-SR-SEC | | D | 1 | 1FE | 40,000,000 | 100.4700 | 40,188,000 | 40,000,000 | 40,000,000 | | | | | 3.990 | 3.991 | FA | 620,667 | 1,596,000 | 10/30/2013 | 10/30/2023 |
| G7332#-AE-3 | RRPF ENGINE LEASING LIMITED Se E-SR-SEC | | D | 1 | 1FE | 55,000,000 | 102.2160 | 56,218,800 | 55,000,000 | 55,000,000 | | | | | 3.059 | 1.384 | FA | 668,269 | 1,552,803 | 10/30/2013 | 10/30/2025 |
| G7333#-AD-4 | RPC GROUP PLC D-SR-UNSEC | | D | 1 | 2 | 20,000,000 | 101.2390 | 20,247,800 | 20,000,000 | 20,000,000 | | | | | 4.810 | 4.810 | JD | 42,756 | 962,000 | 12/15/2011 | 12/15/2021 |
| G7334@-AA-1 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 1FE | 5,000,000 | 100.3730 | 5,018,650 | 5,000,000 | 5,000,000 | | | | | 4.030 | 4.031 | FA | 78,361 | 32,464 | 06/13/2018 | 06/13/2028 |
| G7334@-AB-9 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 1FE | 11,000,000 | 100.4400 | 11,048,400 | 11,000,000 | 11,000,000 | | | | | 4.130 | 4.131 | FA | 176,672 | 73,193 | 06/13/2018 | 06/13/2030 |
| G7334@-AC-7 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 1FE | 23,000,000 | 100.1290 | 23,029,670 | 23,000,000 | 23,000,000 | | | | | 4.230 | 4.231 | FA | 378,350 | 156,745 | 06/13/2018 | 06/13/2033 |
| G7334@-AF-0 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 1FE | 31,000,000 | 100.5660 | 31,175,460 | 31,000,000 | 31,000,000 | | | | | 4.230 | 4.231 | FA | 509,950 | 164,464 | 06/13/2018 | 06/13/2030 |
| G7334@-AG-8 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 1FE | 30,000,000 | 92.2960 | 27,688,800 | 30,000,000 | 30,000,000 | | | | | 3.582 | 3.109 | FA | 417,915 | 162,717 | 06/13/2018 | 06/13/2033 |
| G7605#-AA-1 | TANK & RAST GRUPPE GMBH CO KG | | B | | 2FE | 23,600,000 | 91.5440 | 20,977,326 | 22,915,020 | 22,915,020 | | | | (1,081,909) | 2.290 | 2.290 | AO | 106,408 | 547,283 | 10/17/2017 | 10/18/2032 |
| G7605#-AB-9 | TANK & RAST GRUPPE GMBH CO KG | | B | | 2FE | 47,200,000 | 92.4500 | 42,369,871 | 45,830,039 | 45,830,039 | | | | (2,163,817) | 2.760 | 2.760 | AO | 256,495 | 1,319,216 | 10/17/2017 | 10/18/2036 |
| G7737#-AC-8 | SCOTIA GAS NETWORKS LTD 3-SR-UNSEC | | B | | 2PL | 15,364,845 | 97.6980 | 13,697,843 | 14,020,598 | 14,020,598 | | | | (1,344,248) | 2.900 | 2.900 | MS | 120,850 | 208,322 | 03/14/2018 | 03/14/2030 |
| G7737#-AD-6 | SCOTIA GAS NETWORKS LTD 4-SR-UNSEC | | B | | 2PL | 26,539,278 | 96.3730 | 23,339,031 | 24,217,396 | 24,217,396 | | | | (2,321,882) | 3.020 | 3.020 | MS | 217,378 | 374,719 | 03/14/2018 | 03/14/2033 |
| G7996#-AD-2 | SEGRO PLC SR-UNSEC | | B | | 1FE | 36,270,000 | 111.8510 | 39,727,552 | 35,518,280 | 35,518,280 | | | | (751,720) | 4.280 | 4.280 | AO | 333,596 | | 10/12/2018 | 10/12/2028 |
| G8030*-AD-2 | SENIOR PLC B-SR-UNSEC | | D | 1 | 2 | | 0.0000 | | | | | | | | 6.840 | 0.000 | AO | | 5,320 | 10/08/2008 | 10/08/2018 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| G8401*-AE-1 | SSP FINANCING LTD SR-UNSEC | | D | | 2PL | 9,000,000 | 98.9520 | 8,905,680 | 9,000,000 | 9,000,000 | | | | | 4.350 | 4.350 | AO | 82,650 | | 10/15/2018 | 10/15/2025 |
| G8401*-AF-8 | SSP FINANCING LTD SR-UNSEC | | D | | 2PL | 9,000,000 | 96.8130 | 8,713,170 | 9,000,000 | 9,000,000 | | | | | 4.500 | 4.500 | AO | 85,500 | | 10/15/2018 | 10/15/2028 |
| G8967#-AJ-2 | TRITON CONTAINER INTL LTD A-2-SR-SEC | | D | 1 | 2 | 45,000,000 | 101.6700 | 45,751,500 | 45,000,000 | 45,000,000 | | | | | 5.150 | 5.150 | JD | 6,438 | 2,317,500 | 06/27/2011 | 06/30/2023 |
| G8967#-AN-3 | TRITON CONTAINER INTL LTD A-2-SR-SEC | | D | 1 | 2PL | 40,000,000 | 102.8110 | 41,124,400 | 40,000,000 | 40,000,000 | | | | | 4.890 | 4.892 | AO | 331,433 | 1,956,000 | 10/23/2012 | 10/31/2024 |
| G8967#-AQ-6 | TRITON CONTAINER INTL LTD A-2-SR-SEC | | D | 1 | 2FE | 20,000,000 | 98.1710 | 19,634,200 | 20,000,000 | 20,000,000 | | | | | 4.260 | 4.260 | JD | 2,367 | 852,000 | 06/12/2014 | 06/30/2026 |
| G9006@-AK-2 | TRANSMISSION FINANCE DAC Corporate Bond | | B | 1 | 2FE | 74,116,306 | 101.0380 | 75,246,852 | 74,473,814 | 74,473,814 | | | | (3,516,203) | 1.930 | 1.930 | MN | 227,580 | 1,464,780 | 05/05/2016 | 05/04/2029 |
| G9523#-AF-5 | WEIR GROUP PLC-THE B-SR | | D | 1 | 2 | 40,000,000 | 99.3220 | 39,728,800 | 40,000,000 | 40,000,000 | | | | | 4.270 | 4.270 | FA | 640,500 | 1,708,000 | 02/16/2012 | 02/16/2022 |
| JK2023-94-9 | NTPC LTD SR UNSEC | | D | | 2FE | 10,299,563 | 95.4600 | 9,546,040 | 10,000,000 | 10,228,357 | | (27,218) | | | 4.250 | 3.881 | FA | 147,569 | 425,000 | 04/12/2016 | 02/26/2026 |
| K3752#-AG-3 | COPENHAGEN AIRPORTS A/S SR-UNSEC | | D | 1 | 2 | 18,000,000 | 100.1220 | 18,021,960 | 18,000,000 | 18,000,000 | | | | | 4.010 | 4.010 | FA | 258,645 | 721,800 | 08/22/2013 | 08/22/2023 |
| K3752@-AD-2 | COPENHAGEN AIRPORTS DENMARK AP D-SR-SEC | | D | 1 | 2FE | 20,000,000 | 103.4140 | 20,682,800 | 20,000,000 | 20,000,000 | | | | | 5.060 | 5.060 | JD | 2,811 | 1,012,000 | 02/18/2014 | 12/30/2022 |
| K3752@-AE-0 | COPENHAGEN AIRPORTS DENMARK AP E-SR-SEC | | D | 1 | 2FE | 25,000,000 | 103.9130 | 25,978,250 | 25,000,000 | 25,000,000 | | | | | 5.260 | 5.260 | JD | 7,306 | 1,315,000 | 02/18/2014 | 12/29/2023 |
| K7802#-AQ-2 | ROYAL GREENLAND A/S D-SR-UNSEC | | D | 1 | 1 | 12,500,000 | 107.8030 | 13,475,375 | 12,500,000 | 12,500,000 | | | | | 7.250 | 7.250 | FA | 314,670 | 906,190 | 08/26/2009 | 08/26/2021 |
| L4191B-AJ-2 | GAZPROM -GAZ CAPITAL SA SR UNSEC | | D | | 2FE | 2,655,000 | 104.4250 | 3,132,750 | 3,000,000 | 2,884,536 | | 30,838 | | | 6.510 | 7.903 | MS | 61,845 | 195,300 | 07/24/2008 | 03/07/2022 |
| LW0042-62-9 | TRINITY ACQUISITION PLC CO.GUARNT | | B | 1 | 2FE | 23,507,597 | 102.9840 | 23,598,896 | 22,915,020 | 23,616,715 | | (213,376) | | (1,129,478) | 2.125 | 1.127 | MAY | 293,501 | 495,592 | 05/18/2017 | 05/26/2022 |
| LW9258-40-8 | TEVA PHARMACEUTICALS NE CO.GUARNT | | D | 1 | 3FE | 44,427,776 | 76.3610 | 34,438,629 | 45,100,000 | 44,550,003 | | 59,485 | | | 3.150 | 3.326 | AO | 355,163 | 1,420,650 | 02/14/2017 | 10/01/2026 |
| M2512*-AC-7 | COCA-COLA ICECEK A.S. C-SR-UNSEC | | D | 1 | 3 | 20,000,000 | 94.0520 | 18,810,400 | 20,000,000 | 20,000,000 | | | | | 4.440 | 4.440 | MN | 76,467 | 888,000 | 05/30/2013 | 05/30/2023 |
| N2557F-DK-7 | DEUTSCHE TELEKOM INT FIN CO.GUARNT | | B | | 3FE | 23,349,500 | 165.2650 | 37,870,416 | 22,915,020 | 23,880,393 | | (38,173) | | (1,130,868) | 7.500 | 6.900 | JAN | 1,610,329 | 1,859,935 | 03/12/2003 | 01/24/2033 |
| N2962#-AC-7 | ENECO C-SR-UNSEC | | B | 1 | 1 | 33,280,085 | 101.1080 | 28,961,148 | 28,643,775 | 28,643,775 | | | | (1,352,386) | 4.820 | 4.820 | MS | 356,663 | 1,439,773 | 03/28/2007 | 03/28/2019 |
| N3166#-AE-5 | FERRING BV B-SR | | D | 1 | 2 | 20,000,000 | 102.0160 | 20,403,200 | 20,000,000 | 20,000,000 | | | | | 5.540 | 5.540 | JD | 3,078 | 1,108,000 | 06/30/2011 | 06/30/2021 |
| N4281@-BG-9 | KONINKLIJKE VOPAK N.V. S-SR-UNSEC | | D | 1 | 2 | 30,000,000 | 102.0980 | 30,629,400 | 30,000,000 | 30,000,000 | | | | | 5.320 | 5.320 | JD | 53,200 | 1,596,000 | 12/18/2009 | 06/19/2020 |
| N4281@-BS-3 | KONINKLIJKE VOPAK N.V. AA-SR-UNSEC | | D | 1 | 2 | 40,000,000 | 99.2040 | 39,681,600 | 40,000,000 | 40,000,000 | | | | | 3.740 | 3.740 | JD | 49,867 | 1,496,000 | 12/19/2012 | 06/19/2023 |
| N4445#-AR-7 | IMTECH CAPITAL B.V. SUB | | D | | 6* | 5,047,785 | 10.1510 | 5,569,627 | 54,867,224 | 5,047,785 | 1,122,256 | | | | 7.250 | 185.062 | JD | | | 08/31/2015 | 02/28/2018 |
| N4445#-AV-8 | IMTECH CAPITAL B.V. SUB | | D | | 6* | 779,319 | 10.1510 | 859,885 | 8,470,857 | 779,319 | 173,263 | | | | 7.250 | 185.062 | JD | | | 08/31/2015 | 07/15/2017 |
| N6704@-AK-5 | OILTANKING FINANCE B.V. A-SR-UNSEC | | D | 1 | 2 | 40,000,000 | 97.5780 | 39,031,200 | 40,000,000 | 40,000,000 | | | | | 3.970 | 3.970 | AO | 299,956 | 1,588,000 | 10/23/2012 | 10/23/2022 |
| N6777#-AG-4 | OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC | | D | 1 | 3PL | 22,916,667 | 95.8660 | 21,969,292 | 22,916,667 | 22,916,667 | | | | | 5.000 | 5.002 | JD | 3,183 | 1,192,882 | 03/30/2012 | 03/30/2024 |
| N7338@-AB-7 | RED ELECTRICA DE ESPANA B.V. B-SR-UNSEC | | D | 1 | 1 | 23,500,000 | 101.9840 | 25,496,000 | 25,000,000 | 24,639,295 | | 185,142 | | | 5.070 | 5.929 | AO | 253,500 | 1,267,500 | 08/31/2011 | 10/19/2020 |
| N7338@-AC-5 | RED ELECTRICA DE ESPANA B.V. C-SR-UNSEC | | D | 1 | 1 | 13,703,696 | 104.6710 | 15,700,650 | 15,000,000 | 14,235,216 | | 87,950 | | | 5.310 | 6.242 | AO | 159,300 | 796,500 | 09/30/2011 | 10/19/2025 |
| N7591#-AA-9 | ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC | | B | 4 | 2FE | 83,197,729 | 101.6580 | 79,202,832 | 77,911,067 | 77,911,067 | | | | (5,286,662) | 2.470 | 2.470 | JD | 5,346 | 1,424,229 | 04/05/2018 | 03/31/2036 |
| N8502#-AB-3 | TELEDYNE NETHERLANDS B.V. | | B | | 2 | 34,348,769 | 98.1090 | 35,970,715 | 36,664,031 | 36,664,031 | | | | (1,731,054) | 1.090 | 1.090 | AO | 81,038 | 415,597 | 04/18/2017 | 04/18/2024 |
| N9061@-AF-7 | VTTI B.V. SR-UNSEC | | D | | 2 | 12,000,000 | 96.1450 | 11,537,400 | 12,000,000 | 12,000,000 | | | | | 3.800 | 3.800 | JD | 20,267 | 458,533 | 12/13/2017 | 12/15/2024 |
| N9061@-AG-5 | VTTI B.V. SR-UNSEC | | D | | 2 | 24,000,000 | 93.4620 | 22,430,880 | 24,000,000 | 24,000,000 | | | | | 4.050 | 4.050 | JD | 43,200 | 977,400 | 12/13/2017 | 12/15/2027 |
| N9146#-AB-3 | VAN OORD FINANCE B.V. F-SR-UNSEC | | D | 1 | 2 | 35,000,000 | 103.3340 | 36,166,900 | 35,000,000 | 35,000,000 | | | | | 5.410 | 5.410 | AO | 373,440 | 1,893,500 | 04/20/2011 | 04/20/2021 |
| P3143N-AG-9 | CODELCO INC SR UNSEC | | D | | 1FE | 2,345,060 | 108.9470 | 2,723,678 | 2,500,000 | 2,376,794 | | 4,140 | | | 5.625 | 6.099 | MS | 39,063 | 140,625 | 10/16/2009 | 09/21/2035 |
| P3596@-AA-3 | EVM ENERGAA DEL VALLE DE MEXIC SR-UNSEC | | D | | 2FE | 28,909,806 | 99.8460 | 28,865,285 | 28,909,806 | 28,909,806 | | | | | 6.020 | 6.020 | JD | 4,834 | 483,436 | 09/24/2018 | 12/31/2040 |
| P4000@-AA-1 | ELETRANS SA SR-SEC | | D | 4 | 1FE | 27,281,204 | 97.9660 | 26,726,304 | 27,281,204 | 27,281,204 | | | | | 4.060 | 4.060 | JD | 9,230 | 1,070,696 | 01/10/2018 | 12/28/2037 |
| P8334#-AA-7 | TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC | | D | | 2Z | 27,500,000 | 100.0000 | 27,500,000 | 27,500,000 | 27,500,000 | | | | | 10.000 | 10.123 | FMAN | 351,389 | | 11/16/2018 | 11/16/2023 |
| P9798*-AB-6 | VIRUTEX ILKO S.A. SR-UNSEC | | D | | 3FE | 30,000,000 | 95.8170 | 28,745,100 | 30,000,000 | 30,000,000 | | | | | 6.250 | 6.250 | MS | 593,750 | 546,875 | 09/06/2018 | 03/07/2025 |
| Q0455#-AK-4 | APT PIPELINES LTD F-SR | | D | 1 | 2 | 100,000,000 | 105.7070 | 105,707,000 | 100,000,000 | 100,000,000 | | | | | 6.140 | 6.140 | MN | 784,556 | 6,140,000 | 05/15/2007 | 05/15/2022 |
| Q0455#-AP-3 | APT PIPELINES LTD B-SR-UNSEC | | D | 1 | 2 | 25,000,000 | 102.2140 | 25,553,500 | 25,000,000 | 25,000,000 | | | | | 8.860 | 8.860 | JJ | 1,107,500 | 2,215,000 | 07/01/2009 | 07/01/2019 |
| Q0697#-AC-0 | AUSGRID FINANCE PTY LTD | | D | | 2FE | 75,000,000 | 90.1280 | 67,596,000 | 75,000,000 | 75,000,000 | | | | | 3.750 | 3.750 | AO | 703,125 | 2,812,500 | 09/06/2017 | 10/01/2032 |
| Q0832*-AC-0 | AUSTRALIA PACIFIC-MELBOURNE PT B-SR-SEC | | D | 1 | 1FE | 65,000,000 | 102.5040 | 66,627,600 | 65,000,000 | 65,000,000 | | | | | 4.570 | 4.570 | MS | 874,647 | 2,970,500 | 09/15/2011 | 09/15/2023 |
| Q1297#-AF-5 | CSL FINANCE PTY LTD B-SR | | B | 1 | 1 | 24,862,943 | 102.5360 | 23,496,145 | 22,915,020 | 22,915,020 | | | | (1,081,909) | 1.930 | 1.930 | NOV | 60,584 | 433,649 | 11/12/2014 | 11/12/2024 |
| Q1297#-AG-3 | CSL FINANCE PTY LTD C-SR | | B | 1 | 1 | 24,862,943 | 101.5910 | 23,279,598 | 22,915,020 | 22,915,020 | | | | (1,081,909) | 2.100 | 2.100 | NOV | 65,920 | 471,846 | 11/12/2014 | 11/12/2026 |
| Q1297#-AJ-7 | CSL FINANCE PTY LTD SR | | B | | 1 | 51,366,345 | 101.8860 | 51,829,281 | 50,869,875 | 50,869,875 | | | | (441,121) | 0.955 | 0.955 | OCT | 113,133 | 481,254 | 10/07/2015 | 10/08/2025 |
| Q1629#-AA-5 | BRISBANE AIRPORT CORP PTY LTD A-SR-SEC | | D | 1 | 2 | 16,000,000 | 102.5350 | 16,405,600 | 16,000,000 | 16,000,000 | | | | | 5.240 | 5.240 | JJ | 388,924 | 838,400 | 04/20/2011 | 07/14/2021 |
| Q1629#-AB-3 | BRISBANE AIRPORT CORP PTY LTD B-SR-SEC | | D | 1 | 2 | 39,000,000 | 104.1870 | 40,632,930 | 39,000,000 | 39,000,000 | | | | | 5.340 | 5.340 | JJ | 966,095 | 2,082,600 | 04/20/2011 | 07/14/2023 |
| Q1629#-AN-7 | BRISBANE AIRPORT CORP PTY LTD | | D | | 2 | 10,000,000 | 93.3080 | 9,330,800 | 10,000,000 | 10,000,000 | | | | | 3.820 | 3.820 | JD | 16,978 | 382,000 | 06/15/2017 | 06/15/2027 |
| Q1629#-AP-2 | BRISBANE AIRPORT CORP PTY LTD | | D | | 2 | 15,000,000 | 91.3420 | 13,701,300 | 15,000,000 | 15,000,000 | | | | | 3.920 | 3.920 | JD | 26,133 | 588,000 | 06/15/2017 | 06/15/2029 |
| Q1629#-AQ-0 | BRISBANE AIRPORT CORP PTY LTD | | D | | 2 | 10,000,000 | 88.6390 | 8,863,900 | 10,000,000 | 10,000,000 | | | | | 4.070 | 4.070 | JD | 18,089 | 407,000 | 06/15/2017 | 06/15/2032 |
| Q1842#-AB-4 | BROOKFIELD WA RAIL PTY LTD B-SR-SEC | | D | 1 | 2 | 39,000,000 | 98.2690 | 38,324,910 | 39,000,000 | 39,000,000 | | | | | 4.030 | 4.030 | MS | 410,388 | 1,571,700 | 03/27/2013 | 03/27/2022 |
| Q1842#-AC-2 | BROOKFIELD WA RAIL PTY LTD C-SR-SEC | | D | 1 | 2 | 15,000,000 | 97.5240 | 14,628,600 | 15,000,000 | 15,000,000 | | | | | 4.230 | 4.230 | MS | 165,675 | 634,500 | 03/27/2013 | 03/27/2023 |
| Q1842#-AE-8 | BROOKFIELD WA RAIL PTY LTD D-SR-SEC | | D | 1 | 2 | 17,000,000 | 95.4430 | 16,225,310 | 17,000,000 | 17,000,000 | | | | | 4.380 | 4.380 | MS | 194,423 | 744,600 | 03/27/2013 | 03/27/2025 |
| Q1842#-AG-3 | BROOKFIELD WA RAIL PTY LTD B-SR-SEC | | D | 1 | 2 | 6,500,000 | 96.7880 | 6,291,220 | 6,500,000 | 6,500,000 | | | | | 4.640 | 4.640 | JJ | 138,233 | 301,600 | 07/16/2014 | 07/16/2024 |
| Q1842#-AH-1 | BROOKFIELD WA RAIL PTY LTD C-SR-SEC | | D | 1 | 2 | 33,000,000 | 95.4820 | 31,509,060 | 33,000,000 | 33,000,000 | | | | | 4.790 | 4.790 | JJ | 724,488 | 1,580,700 | 07/16/2014 | 07/16/2026 |
| Q2308#-AA-1 | CHARTER HALL INV MGMT LTD | | D | | 2FE | 15,000,000 | 96.3180 | 14,447,700 | 15,000,000 | 15,000,000 | | | | | 3.940 | 3.940 | MN | 62,383 | 591,000 | 05/23/2017 | 05/23/2027 |
| Q2308#-AC-7 | CHARTER HALL INV MGMT LTD | | D | | 2FE | 18,000,000 | 95.2340 | 17,142,120 | 18,000,000 | 18,000,000 | | | | | 4.040 | 4.040 | MN | 76,760 | 727,200 | 05/23/2017 | 05/23/2029 |
| Q2308*-AA-5 | CHARTER HALL RETAIL MGMT LTD A-SR-UNSEC | | D | 1 | 2FE | 17,000,000 | 91.1830 | 15,501,110 | 17,000,000 | 17,000,000 | | | | | 3.550 | 3.550 | JJ | 266,546 | 603,500 | 07/22/2015 | 07/22/2027 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| Q2308*-AB-3 | CHARTER HALL RETAIL MGMT LTD SR-UNSEC | | D | | 2 | 32,000,000 | 95.9750 | 30,712,000 | 32,000,000 | 32,000,000 | | | | | 3.760 | 3.760 | MN | 163,769 | 1,203,200 | 02/12/2016 | 05/12/2026 |
| Q2759@-AA-7 | CONSOLIDATED PRESS FINANCE LTD P-SR-UNSEC | | D | 1 | 2FE | 35,000,000 | 98.4240 | 34,448,400 | 35,000,000 | 35,000,000 | | | | | 4.210 | 4.210 | JD | 53,210 | 1,473,500 | 06/18/2015 | 06/18/2022 |
| Q2759@-AB-5 | CONSOLIDATED PRESS FINANCE LTD SR-UNSEC | | D | | 2FE | 20,000,000 | 96.8910 | 19,378,200 | 20,000,000 | 20,000,000 | | | | | 4.540 | 4.540 | JD | 32,789 | 908,000 | 06/18/2015 | 06/18/2025 |
| Q2759@-AC-3 | CONSOLIDATED PRESS FINANCE LTD SR-UNSEC | | D | 1 | 2PL | 20,000,000 | 92.7550 | 18,551,000 | 20,000,000 | 20,000,000 | | | | | 4.640 | 4.640 | JD | 33,511 | 928,000 | 06/18/2015 | 06/18/2027 |
| Q3079#-AC-2 | DBCT FINANCE PTY LTD. A-SR-SEC | | D | 1 | 2 | 60,000,000 | 91.6530 | 54,991,800 | 60,000,000 | 60,000,000 | | | | | 3.840 | 3.840 | MS | 697,600 | 2,304,000 | 09/12/2012 | 09/12/2024 |
| Q3189*-AB-5 | DEXUS DIVERSIFIED TRUST B-SR-UNSEC | | D | 1 | 1 | 19,000,000 | 95.3550 | 18,117,450 | 19,000,000 | 19,000,000 | | | | | 3.560 | 3.560 | JJ | 323,169 | 676,400 | 07/09/2013 | 07/09/2025 |
| Q3189*-AC-3 | DEXUS DIVERSIFIED TRUST C-SR-UNSEC | | D | 1 | 1 | 26,000,000 | 95.9980 | 24,959,480 | 26,000,000 | 26,000,000 | | | | | 3.760 | 3.760 | JJ | 467,076 | 977,600 | 07/09/2013 | 07/09/2028 |
| Q3189*-AE-9 | DEXUS FUNDS MGMT LTD B-SR-UNSEC | | D | 1 | 1 | 20,000,000 | 102.5370 | 20,507,400 | 20,000,000 | 20,000,000 | | | | | 4.630 | 4.630 | FA | 339,533 | 926,000 | 02/19/2014 | 02/19/2025 |
| Q3189*-AF-6 | DEXUS FUNDS MGMT LTD C-SR-UNSEC | | D | 1 | 1 | 40,000,000 | 103.7320 | 41,492,800 | 40,000,000 | 40,000,000 | | | | | 4.790 | 4.790 | FA | 702,533 | 1,916,000 | 02/19/2014 | 02/19/2027 |
| Q3393*-AH-4 | ELECTRANET PTY LTD. B-SR-SEC | | D | 1 | 2 | 20,000,000 | 96.4870 | 19,297,400 | 20,000,000 | 20,000,000 | | | | | 3.710 | 3.710 | MN | 94,811 | 742,000 | 05/15/2013 | 05/15/2025 |
| Q3393*-AJ-0 | ELECTRANET PTY LTD. C-SR-SEC | | D | 1 | 2 | 10,000,000 | 94.6890 | 9,468,900 | 10,000,000 | 10,000,000 | | | | | 3.910 | 3.910 | MN | 49,961 | 391,000 | 05/15/2013 | 05/15/2028 |
| Q3629#-AH-6 | ETSA UTILITIES FINANCE PTY LTD SR-UNSEC | | D | 1 | 1 | 53,000,000 | 98.6190 | 52,268,070 | 53,000,000 | 53,000,000 | | | | | 3.740 | 3.740 | MS | 611,178 | 1,982,200 | 09/10/2014 | 09/10/2026 |
| Q3946*-AE-3 | FOXTEL MGMT PTY LTD E-SR | | D | 1 | 2FE | 75,000,000 | 100.3270 | 75,245,250 | 75,000,000 | 75,000,000 | | | | | 4.270 | 4.270 | JJ | 1,387,750 | 3,202,500 | 07/25/2012 | 07/25/2022 |
| Q3946*-AF-0 | FOXTEL MGMT PTY LTD F-SR | | D | 1 | 2FE | 50,000,000 | 98.8030 | 49,401,500 | 50,000,000 | 50,000,000 | | | | | 4.420 | 4.420 | JJ | 957,667 | 2,210,000 | 07/25/2012 | 07/25/2024 |
| Q3971@-AD-1 | GPT RE LTD D-SR-UNSEC | | D | 1 | 1FE | 85,000,000 | 101.7240 | 86,465,400 | 85,000,000 | 85,000,000 | | | | | 4.360 | 4.360 | JJ | 1,780,939 | 3,706,000 | 07/08/2014 | 07/08/2029 |
| Q3972#-AB-2 | GFN ASIA PACIFIC HLDGS PTY LTD | | D | | 5GI | 21,180,834 | 100.0000 | 21,180,834 | 21,180,834 | 21,180,834 | | | | | 11.900 | 12.076 | JAJO | 628,403 | 2,264,167 | 10/02/2018 | 09/25/2022 |
| Q4352#-AA-2 | GROWTHPOINT PROP AUSTRALIA LTD | | D | | 2Z | 33,000,000 | 96.8680 | 31,966,440 | 33,000,000 | 33,000,000 | | | | | 4.230 | 4.230 | JD | 62,040 | 1,395,900 | 06/15/2017 | 06/15/2027 |
| Q4436#-AA-2 | HALLETT HILL NO. 2 PTY LTD SR-SEC | | D | 1 | 2FE | 13,833,090 | 94.9450 | 13,133,827 | 13,833,090 | 13,833,090 | | | | | 3.780 | 3.798 | MJSD | 5,810 | 522,891 | 05/27/2015 | 06/27/2027 |
| Q4436#-AB-0 | HALLETT HILL NO. 2 PTY LTD SR-SEC | | B | 1 | 2FE | 7,719,789 | 104.8850 | 7,494,145 | 7,145,107 | 7,145,107 | | | | (769,959) | 4.876 | 4.906 | MJSD | 3,871 | 361,751 | 05/27/2015 | 06/27/2027 |
| Q4557*-AB-7 | HEALTHSCOPE FINANCE PTY LTD HEALTHSCOPE FINANCE PTY LIMITE | | D | | 2FE | 43,520,220 | 97.7710 | 43,019,240 | 44,000,000 | 43,558,833 | | 38,613 | | | 4.050 | 4.208 | MN | 188,100 | 1,782,000 | 03/26/2018 | 05/23/2026 |
| Q5664#-AA-2 | LONSDALE FINANCE PTY LTD SR-UNSEC | | D | | 2Z | 23,000,000 | 95.7780 | 22,028,940 | 23,000,000 | 23,000,000 | | | | | 4.190 | 4.190 | AO | 238,248 | | 10/02/2018 | 10/01/2028 |
| Q5664#-AB-0 | LONSDALE FINANCE PTY LTD SR-SEC | | D | | 2Z | 22,000,000 | 98.7320 | 21,721,040 | 22,000,000 | 22,000,000 | | | | | 4.270 | 4.270 | AO | 232,241 | | 10/02/2018 | 10/01/2030 |
| Q6235#-AM-4 | MIRVAC GROUP FINANCE LTD L-SR-UNSEC | | D | 1 | 2 | 40,000,000 | 95.1270 | 38,050,800 | 40,000,000 | 40,000,000 | | | | | 4.040 | 4.040 | MS | 462,356 | 1,616,000 | 08/18/2015 | 09/18/2027 |
| Q6235#-AN-2 | MIRVAC GROUP FINANCE LTD | | D | 1 | 2 | 50,000,000 | 93.0810 | 46,540,500 | 50,000,000 | 50,000,000 | | | | | 3.630 | 3.630 | MS | 519,292 | 1,815,000 | 09/20/2016 | 09/18/2028 |
| Q6518#-AA-8 | NSW PORTS FINANCE CO PTY LTD SR-SEC | | D | | 2 | 13,000,000 | 92.1950 | 11,985,350 | 13,000,000 | 13,000,000 | | | | | 3.340 | 3.342 | AO | 74,779 | 434,200 | 04/29/2015 | 04/29/2025 |
| Q6518#-AB-6 | NSW PORTS FINANCE CO PTY LTD SR-SEC | | D | | 2 | 17,000,000 | 89.3980 | 15,197,660 | 17,000,000 | 17,000,000 | | | | | 3.440 | 3.442 | AO | 100,716 | 584,800 | 04/29/2015 | 04/29/2027 |
| Q6568#-AA-7 | NETFLOW OSARS-WESTERN FINANCE SR-SEC | | B | 4 | 2FE | 91,992,089 | 107.7140 | 91,041,944 | 84,521,923 | 84,521,923 | | | | (9,108,114) | 4.870 | 4.900 | JAJO | 1,029,054 | 3,423,734 | 12/19/2017 | 09/30/2039 |
| Q6568@-AE-1 | NETWORK FINANCE CO PTY LTD | | B | | 2FE | 59,482,266 | 98.5490 | 52,059,694 | 52,826,202 | 52,826,202 | | | | (6,656,065) | 3.640 | 3.657 | JAJO | 474,133 | 1,237,033 | 02/14/2018 | 02/14/2030 |
| Q6568@-AH-4 | NETWORK FINANCE CO PTY LTD SR-SEC | | B | | 2FE | 49,322,000 | 103.5240 | 47,396,091 | 45,782,708 | 45,782,708 | | | | (3,539,292) | 4.360 | 4.361 | AO | 99,806 | | 12/13/2018 | 12/13/2028 |
| Q6646*-AA-7 | NEW TERMINAL FINANCING CO PTY A-SR-SEC | | D | 1 | 2 | 3,000,000 | 94.0540 | 2,821,620 | 3,000,000 | 3,000,000 | | | | | 3.730 | 3.730 | MS | 33,259 | 111,900 | 05/05/2015 | 09/14/2025 |
| Q6646*-AB-5 | NEW TERMINAL FINANCING CO PTY B-SR-SEC | | D | 1 | 2 | 17,000,000 | 92.1300 | 15,662,100 | 17,000,000 | 17,000,000 | | | | | 3.830 | 3.830 | MS | 193,521 | 651,100 | 05/05/2015 | 09/14/2027 |
| Q6993#-AB-0 | NOVION RE LTD B-SR-UNSEC | | D | 1 | 1FE | 15,000,000 | 96.6950 | 14,504,250 | 15,000,000 | 15,000,000 | | | | | 3.790 | 3.790 | JD | 18,950 | 568,500 | 12/19/2014 | 12/19/2027 |
| Q6993#-AC-8 | NOVION RE LTD C-SR-UNSEC | | D | 1 | 1FE | 15,000,000 | 96.3950 | 14,459,250 | 15,000,000 | 15,000,000 | | | | | 3.860 | 3.860 | JD | 19,300 | 579,000 | 12/19/2014 | 12/19/2029 |
| Q7160#-AL-3 | ORICA LTD | | D | | 2FE | 19,000,000 | 98.6190 | 18,737,610 | 19,000,000 | 19,000,000 | | | | | 4.330 | 4.330 | MN | 132,546 | 822,700 | 05/03/2017 | 05/03/2027 |
| Q7397#-AM-6 | PRATT FINANCE PROPRIETARY LTD F-SR | | D | 1 | 2PL | 12,000,000 | 105.5290 | 12,663,480 | 12,000,000 | 12,000,000 | | | | | 5.320 | 5.320 | JJ | 297,920 | 638,400 | 07/13/2011 | 07/13/2023 |
| Q7397#-AN-4 | PRATT FINANCE PROPRIETARY LTD G-SR | | D | 1 | 2PL | 16,000,000 | 105.9180 | 16,946,880 | 16,000,000 | 16,000,000 | | | | | 5.420 | 5.420 | JJ | 404,693 | 867,200 | 10/13/2011 | 07/13/2023 |
| Q7397#-AS-3 | PRATT FINANCE PROPRIETARY LTD SR | | D | | 2FE | 5,000,000 | 92.8330 | 4,641,650 | 5,000,000 | 5,000,000 | | | | | 3.790 | 3.790 | JJ | 88,433 | 189,500 | 07/13/2015 | 07/13/2027 |
| Q7450@-AA-8 | PERTH AIRPORT PTY LTD A-SR-SEC | | D | 1 | 2FE | 5,000,000 | 100.1220 | 5,006,100 | 5,000,000 | 5,000,000 | | | | | 4.470 | 4.470 | JJ | 96,229 | 223,500 | 07/26/2012 | 07/26/2022 |
| Q7450@-AB-6 | PERTH AIRPORT PTY LTD B-SR-SEC | | D | 1 | 2FE | 45,432,300 | 99.5960 | 44,818,200 | 45,000,000 | 45,236,822 | | (37,166) | | | 4.570 | 4.461 | JJ | 885,438 | 2,056,500 | 03/06/2013 | 07/26/2024 |
| Q7450@-AF-7 | PERTH AIRPORT PTY LTD F-SR-SEC | | D | | 2FE | 23,000,000 | 90.2130 | 20,748,990 | 23,000,000 | 23,000,000 | | | | | 3.600 | 3.600 | JJ | 395,600 | 828,000 | 07/09/2015 | 07/09/2027 |
| Q7677@-AA-5 | PLENARY HEALTH FINANCE CO PTY SERIES A | | B | 4 | 1FE | 148,277,170 | 104.1450 | 141,901,895 | 136,254,160 | 136,254,160 | | | | (14,682,799) | 4.558 | 3.968 | JAJO | 1,531,431 | 5,893,660 | 10/19/2016 | 07/02/2040 |
| Q7724#-AE-8 | POWERCO LTD B-SR-SEC | | D | 1 | 2 | 40,000,000 | 101.5450 | 40,618,000 | 40,000,000 | 40,000,000 | | | | | 4.560 | 4.560 | JD | 121,600 | 1,824,000 | 06/07/2011 | 06/07/2023 |
| Q7724#-AF-5 | POWERCO LTD C-SR-SEC | | D | 1 | 2 | 15,000,000 | 102.6490 | 15,397,350 | 15,000,000 | 15,000,000 | | | | | 4.860 | 4.860 | JD | 48,600 | 729,000 | 06/07/2011 | 06/07/2026 |
| Q7724#-AJ-7 | POWERCO LTD SR-SEC | | B | 1 | 2 | 39,935,145 | 115.9130 | 38,900,374 | 33,559,975 | 33,559,975 | | | | (1,875,133) | 6.620 | 6.620 | AO | 469,019 | 2,300,447 | 10/15/2014 | 04/15/2027 |
| Q7795#-AA-0 | QIC FINANCE-SHOPPING CENTRE FU | | D | | 1 | 35,000,000 | 97.6840 | 34,189,400 | 35,000,000 | 35,000,000 | | | | | 3.860 | 3.860 | JJ | 637,972 | 1,351,000 | 07/11/2017 | 07/12/2027 |
| Q7795#-AB-8 | QIC FINANCE-SHOPPING CENTRE FU | | D | | 1 | 15,000,000 | 97.1250 | 14,568,750 | 15,000,000 | 15,000,000 | | | | | 3.960 | 3.960 | JJ | 280,500 | 594,000 | 07/11/2017 | 07/11/2029 |
| Q8501*-AE-9 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC | | D | | 2FE | 20,000,000 | 98.5540 | 19,710,800 | 20,000,000 | 20,000,000 | | | | | 4.610 | 4.610 | MS | 279,161 | | 09/12/2018 | 09/12/2031 |
| Q8501*-AF-6 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC | | D | | 2FE | 30,000,000 | 98.1010 | 29,430,300 | 30,000,000 | 30,000,000 | | | | | 4.710 | 4.710 | MS | 427,825 | | 09/12/2018 | 09/12/2033 |
| Q8773#-AM-8 | STOCKLAND FINANCE PTY LTD F-SR | | D | 1 | 1FE | 10,000,000 | 100.7030 | 10,070,300 | 10,000,000 | 10,000,000 | | | | | 5.190 | 5.190 | JJ | 240,758 | 519,000 | 09/14/2005 | 07/14/2019 |
| Q8773#-AN-6 | STOCKLAND FINANCE PTY LTD G-SR | | D | 1 | 1FE | 10,000,000 | 102.1020 | 10,210,200 | 10,000,000 | 10,000,000 | | | | | 5.240 | 5.240 | JJ | 243,078 | 524,000 | 09/14/2005 | 07/14/2020 |
| Q8773@-AA-6 | STOCKLAND TRUST MGMT LTD A-SR-UNSEC | | D | 1 | 1 | 30,000,000 | 100.0730 | 30,021,900 | 30,000,000 | 30,000,000 | | | | | 3.990 | 3.990 | FA | 498,750 | 1,197,025 | 08/01/2012 | 08/01/2022 |
| Q8773@-AB-4 | STOCKLAND TRUST MGMT LTD B-SR-UNSEC | | D | 1 | 1 | 30,000,000 | 99.8220 | 29,946,600 | 30,000,000 | 30,000,000 | | | | | 4.140 | 4.140 | FA | 517,500 | 1,242,025 | 08/01/2012 | 08/01/2024 |
| Q8773@-AP-3 | STOCKLAND TRUST MGMT LTD SR-UNSEC | | D | | 1FE | 30,000,000 | 95.0480 | 28,514,400 | 30,000,000 | 30,000,000 | | | | | 3.730 | 3.730 | JJ | 512,875 | 559,500 | 01/16/2018 | 01/16/2030 |
| Q8806#-AB-3 | TABCORP FINANCE PTY LTD SR-UNSEC | | D | | 2FE | 75,000,000 | 94.5270 | 70,895,250 | 75,000,000 | 75,000,000 | | | | | 4.720 | 4.720 | JD | 186,833 | 1,770,000 | 06/12/2018 | 06/12/2028 |
| Q8806#-AC-1 | TABCORP FINANCE PTY LTD SR-UNSEC | | D | | 2FE | 89,338,200 | 93.6510 | 84,285,900 | 90,000,000 | 89,347,076 | | 8,876 | | | 4.820 | 4.902 | JD | 228,950 | 2,169,000 | 10/23/2018 | 06/12/2030 |
| Q8852#-AA-8 | TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE | | B | | 6* | 30,092,856 | 170.8210 | 75,248,783 | 44,051,256 | 28,931,334 | | | | (1,616,512) | 6.720 | 10.944 | MJSD | 40,551 | 2,101,269 | 03/31/2013 | 12/24/2034 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 08852@-AB-8 | TATTS GROUP LTD B-SR | | D | 1 | 2Z | 50,000,000 | 101.3060 | 50,653,000 | 50,000,000 | 50,000,000 | | | | | 5.140 | 5.140 | JD | 71,389 | 2,570,000 | 12/21/2010 | 12/21/2020 |
| Q9194#-AK-1 | TRANSURBAN FINANCE CO PTY LTD C-SR-SEC | | D | 1 | 2 | 49,094,341 | 105.4340 | 50,886,337 | 48,263,688 | 48,542,476 | | (86,882) | | | 6.100 | 5.878 | MN | 384,367 | 2,944,085 | 05/10/2011 | 11/14/2021 |
| Q9194#-AL-9 | TRANSURBAN FINANCE CO PTY LTD D-SR-SEC | | D | 1 | 2FE | 18,525,414 | 113.2180 | 20,600,906 | 18,195,787 | 18,400,274 | | (19,801) | | | 6.210 | 6.028 | MN | 147,522 | 1,129,958 | 05/10/2011 | 11/14/2026 |
| Q9194*-AA-7 | TRANSURBAN QUEENSLAND FINANCE A-SR-SEC | | D | 1 | 2FE | 5,000,000 | 97.2640 | 4,863,200 | 5,000,000 | 5,000,000 | | | | | 4.160 | 4.160 | MS | 57,200 | 208,000 | 09/22/2015 | 09/22/2025 |
| Q9194*-AB-5 | TRANSURBAN QUEENSLAND FINANCE B-SR-SEC | | D | 1 | 2FE | 30,000,000 | 96.6450 | 28,993,500 | 30,000,000 | 30,000,000 | | | | | 4.260 | 4.260 | MS | 351,450 | 1,278,000 | 09/22/2015 | 09/22/2027 |
| Q9194*-AE-9 | TRANSURBAN QUEENSLAND FINANCE | | D | 1 | 2FE | 10,000,000 | 91.0720 | 9,107,200 | 10,000,000 | 10,000,000 | | | | | 3.450 | 3.450 | JD | 10,542 | 345,000 | 12/20/2016 | 12/20/2026 |
| Q9194*-AF-6 | TRANSURBAN QUEENSLAND FINANCE | | D | 1 | 2FE | 15,000,000 | 89.9740 | 13,496,100 | 15,000,000 | 15,000,000 | | | | | 3.550 | 3.550 | JD | 16,271 | 532,500 | 12/20/2016 | 12/20/2028 |
| Q9389#-AC-4 | VECTOR LTD 2004-SR-UNSEC | | D | 1 | 2 | 8,383,360 | 101.2900 | 8,103,200 | 8,000,000 | 8,026,708 | | (36,358) | | | 5.750 | 5.260 | MS | 134,167 | 460,000 | 09/21/2005 | 09/16/2019 |
| Q9396#-AE-1 | VICTORIA POWER NETWORKS PTY LT SR-UNSEC | | D | | 1 | 85,056,000 | 101.2150 | 80,972,000 | 80,000,000 | 81,639,945 | | (1,114,317) | | | 4.470 | 2.985 | JD | 278,133 | 3,576,000 | 11/02/2015 | 06/03/2020 |
| Q9857@-AB-1 | WORLEYPARSONS FINANCIAL SERVIC B-SR | | D | 1 | 2PL | 41,000,000 | 98.6870 | 40,461,670 | 41,000,000 | 41,000,000 | | | | | 4.000 | 4.000 | MS | 492,000 | 1,897,958 | 09/13/2012 | 09/13/2022 |
| R17207-AR-3 | STATOIL-DEN NORSK STATS OLJESE SR | | D | 1 | 1 | 24,346,274 | 117.3020 | 28,152,480 | 24,000,000 | 24,101,260 | | (21,253) | | | 7.875 | 7.749 | JD | 115,500 | 1,890,000 | 03/10/1993 | 12/09/2022 |
| W2710@-AB-6 | ELLEVIO AB | | B | 1 | 2FE | 71,091,244 | 101.2010 | 72,364,319 | 71,505,537 | 71,505,537 | | | | (5,751,841) | 2.780 | 2.780 | FA | 679,183 | 2,026,935 | 10/26/2016 | 10/26/2028 |
| W2710@-AF-7 | ELLEVIO AB | | D | 1 | 2FE | 25,000,000 | 88.4320 | 22,108,000 | 25,000,000 | 25,000,000 | | | | | 3.440 | 3.440 | FA | 293,833 | 860,000 | 10/25/2016 | 10/27/2031 |
| X0940#-AC-7 | CARGOTEC CORP C-SR-UNSEC | | D | 1 | 3 | 10,000,000 | 100.1340 | 10,013,400 | 10,000,000 | 10,000,000 | | | | | 5.680 | 5.680 | FA | 205,111 | 568,000 | 02/21/2007 | 02/21/2019 |
| X5151*-AD-2 | LANDSVIRKJUN SR-UNSEC | | D | | 2FE | 12,000,000 | 98.8490 | 11,861,880 | 12,000,000 | 12,000,000 | | | | | 4.010 | 4.010 | MS | 151,043 | 240,600 | 03/08/2018 | 03/08/2022 |
| X5151*-AE-0 | LANDSVIRKJUN SR-UNSEC | | D | | 2FE | 16,000,000 | 99.1390 | 15,862,240 | 16,000,000 | 16,000,000 | | | | | 4.120 | 4.120 | MS | 206,916 | 329,600 | 03/08/2018 | 03/08/2023 |
| X5151*-AF-7 | LANDSVIRKJUN SR-UNSEC | | D | | 2FE | 3,000,000 | 97.7070 | 2,931,210 | 3,000,000 | 3,000,000 | | | | | 4.300 | 4.300 | MS | 40,492 | 64,500 | 03/08/2018 | 03/08/2025 |
| Y68851-AK-3 | PETROLIAM NASIONAL BHD SR UNSEC | | D | | 1FE | 5,092,300 | 124.6100 | 6,230,520 | 5,000,000 | 5,048,937 | | (4,498) | | | 7.625 | 7.457 | AO | 80,486 | 381,250 | 03/27/2003 | 10/15/2026 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 94,223,351,614 | XXX | 94,337,980,476 | 95,261,689,882 | 94,247,749,022 | (4,193,076) | 27,046,012 | 60,401,311 | (140,165,857) | XXX | XXX | XXX | 1,014,619,492 | 4,002,063,061 | XXX | XXX |
| 00077B-3U-5 | AMAC 2002-9 A4 RTL NAS | | | 4 | 1FM | 1,094,574 | 103.9130 | 1,113,741 | 1,071,798 | 1,076,213 | | (186) | | | 5.750 | 5.558 | MON | 5,136 | 61,032 | 11/08/2002 | 12/25/2032 |
| 000780-AD-8 | AMAC 2003-3 A4 RTL SSNR NAS | | | 4 | 1FM | 1,040,277 | 101.5620 | 1,035,330 | 1,019,410 | 1,028,559 | | (305) | | | 5.750 | 5.064 | MON | 4,885 | 58,380 | 02/21/2003 | 02/25/2033 |
| 000780-HD-1 | AMAC 2003-6 1A27 PAC-11 RTL SSNR AS | | | 4 | 1FM | 2,295,939 | 101.1420 | 2,341,455 | 2,315,019 | 2,297,132 | | 365 | | | 5.500 | 5.683 | MON | 10,611 | 127,326 | 05/02/2003 | 05/25/2033 |
| 00253C-HK-6 | AMT 2001-4 M1 MEZ STEP AFC NAS | | | 4 | 1FM | 819,308 | 97.4540 | 1,121,612 | 1,150,910 | 976,415 | | 86,571 | | | 7.150 | 6.513 | MON | 6,858 | 66,447 | 03/31/2010 | 01/25/2032 |
| 00253C-HX-8 | AMT 2002-2 M1 MEZ STEP AFC NAS | | | 4 | 1FM | 378,305 | 103.2090 | 390,581 | 378,437 | 377,483 | | (184) | | | 6.150 | 6.126 | MON | 1,939 | 23,274 | 12/06/2002 | 03/25/2033 |
| 004313-AP-7 | ACCFC 1996-1 B2 SUB | | | 4 | 6FE | | 0.0000 | | 9,573,000 | | | | | | 10.025 | 0.000 | MON | | | 03/31/2006 | 11/15/2026 |
| 004421-CN-1 | ACE 2003-NC1 A1 FLT STEP | | | 4 | 1FM | 8,394,716 | 96.0740 | 8,373,916 | 8,716,123 | 8,486,507 | | 18,196 | | | 3.186 | 3.608 | MON | 4,629 | 233,250 | 06/18/2014 | 07/25/2033 |
| 004421-EX-7 | ACE 2004-OP1 M2 MEZ FLT STEP | | | 4 | 1FM | 599,117 | 96.1630 | 637,200 | 662,623 | 616,625 | | 5,930 | | | 4.081 | 7.070 | MON | 451 | 23,748 | 12/16/2013 | 04/25/2034 |
| 004421-MW-0 | ACE 2005-SN1W A2 STEP AFC | | | 4 | 1FM | 6,061,980 | 101.2050 | 6,617,118 | 6,538,304 | 6,291,221 | | 186,076 | | | 5.230 | 6.236 | MON | 28,496 | 291,053 | 12/31/2011 | 11/25/2039 |
| 007036-HA-7 | ARMT 2005-2 6M2 MEZ FLT STEP AFC IR | | | 4 | 1FM | 5,911,298 | 97.1660 | 6,301,351 | 6,485,122 | 6,269,350 | | 39,192 | | | 3.486 | 5.679 | MON | 3,768 | 174,733 | 09/03/2015 | 06/25/2035 |
| 00760F-AA-4 | AEGIS SECURITIZED ASSETS INC ASSET BACKED I/O | | | 4,6 | 6* | | 0.0000 | | | | | | | | 2.900 | 0.000 | MON | | 119 | 06/30/1993 | 05/20/2049 |
| 00760F-AB-2 | AEGIS SECURITIZED ASSETS INC ASSET BACKED CLASS | | | 4 | 6* | | 0.0000 | | 4,495 | | | | | | 7.125 | 0.000 | MON | 10 | 320 | 06/30/1993 | 07/30/2049 |
| 02147Q-AE-2 | CWALT 2006-19CB A5 SSNR NAS | | | 4 | 1FM | 6,113,461 | 81.2650 | 11,776,685 | 14,491,635 | 5,899,340 | | (634,953) | | | 6.000 | 32.079 | MON | 72,458 | 869,498 | 12/31/2011 | 08/25/2036 |
| 02148F-AW-5 | CWALT 2007-4CB 1A10 SEQ AS | | | 4 | 1FM | 3,002,771 | 91.6680 | 7,046,857 | 7,687,381 | 2,952,646 | | (88,497) | | | 5.750 | 46.731 | MON | 36,835 | 441,149 | 11/30/2010 | 04/25/2037 |
| 02148Y-AD-6 | CWALT 2006-42 1A4 SSNR NAS | | | 4 | 1FM | 2,092,434 | 81.3210 | 7,495,510 | 9,217,220 | 1,834,433 | | (253,973) | | | 6.000 | 84.947 | MON | 46,086 | 552,999 | 02/28/2011 | 01/25/2047 |
| 02149F-AH-7 | CWALT 2006-43CB 1A8 FLT AS | | | 4 | 1FM | 1,766,728 | 62.6130 | 2,969,929 | 4,743,339 | 1,682,333 | | (106,583) | | | 2.956 | 25.994 | MON | 1,948 | 114,122 | 02/28/2015 | 02/25/2037 |
| 02149H-AK-6 | CWALT 2007-2CB 1A10 SSNR NAS | | | 4 | 1FM | 1,804,818 | 84.3990 | 6,918,850 | 8,197,810 | 1,791,821 | | (14,464) | | | 5.750 | 102.275 | MON | 39,281 | 469,790 | 11/30/2010 | 03/25/2037 |
| 02151C-BD-7 | CWALT 2007-15CB A19 EXCH SSNR AS | | | 4 | 1FM | 4,689,263 | 83.9390 | 7,853,529 | 9,356,260 | 4,789,554 | | 41,288 | | | 5.750 | 20.144 | MON | 44,832 | 537,985 | 11/30/2010 | 07/25/2037 |
| 02151F-AD-1 | CWALT 2007-21CB 1A4 SSNR NAS | | | 4 | 1FM | 6,181,953 | 97.5530 | 10,316,796 | 10,575,547 | 6,166,695 | | (28,525) | | | 6.000 | 22.121 | MON | 52,878 | 634,043 | 12/31/2011 | 09/25/2037 |
| 02151N-BA-9 | CWALT 2007-18CB 2A18 EXCH SSNR NAS | | | 4 | 1FM | 1,130,546 | 90.2040 | 4,672,512 | 5,179,964 | 1,202,080 | | 62,384 | | | 6.000 | 99.192 | MON | 25,900 | 310,487 | 11/30/2010 | 08/25/2037 |
| 02639M-AK-2 | AGFMT 2006-1 A4 AFC AS | | | 4 | 1FM | 10,317,825 | 102.5350 | 12,446,386 | 12,138,618 | 11,426,710 | | 47,465 | | | 5.750 | 6.935 | MON | 58,164 | 695,279 | 02/29/2008 | 12/25/2035 |
| 02660T-BN-2 | AHM 2004-3 4A XRESET FLT DLY AFC A | | | 4 | 1FM | 6,396,805 | 98.2820 | 6,489,726 | 6,603,154 | 6,428,707 | | 3,530 | | | 4.101 | 5.002 | MON | 13,920 | 252,215 | 12/10/2013 | 10/25/2034 |
| 02660T-CF-8 | AHM 2004-4 2A2 FLT STEP AFC IRC SS | | | 4 | 1FM | 2,245,330 | 97.6300 | 2,560,429 | 2,622,581 | 2,622,581 | | | | | 3.226 | 3.248 | MON | 1,410 | 71,409 | 05/25/2018 | 02/25/2045 |
| 02660T-FG-3 | AHM 2005-2 4A2 XRESET FLT DLY AFC | | | 4 | 1FM | 4,202,895 | 99.1700 | 4,431,919 | 4,469,021 | 4,198,690 | | (31,336) | | | 4.385 | 4.968 | MON | 15,243 | 171,209 | 09/09/2013 | 09/25/2045 |
| 028909-AC-3 | .AMRES 1994-1 .AMRES 1994-1 | | | 4 | 6* | | 0.0000 | | 53,085 | | | | | | 7.085 | 0.000 | MON | 313 | 3,752 | 12/31/2008 | 02/18/2024 |
| 02928#-AN-1 | AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B | | | 4 | 6* | 86,397 | 92.5000 | 79,919 | 86,399 | 79,919 | | | | | 7.095 | 7.065 | MON | 511 | 5,955 | 05/25/1993 | 05/18/2023 |
| 02928#-AQ-4 | AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3-2Z | | | 4 | 6* | 111,798 | 92.5000 | 104,843 | 113,343 | 104,843 | | | | | 6.500 | 6.339 | MON | 614 | 7,367 | 11/04/1993 | 12/18/2023 |
| 03072S-GQ-2 | AMSI 2003-6 M2 MEZ FLT STEP NAS | | | 4 | 1FM | 3,148,483 | 99.3910 | 3,355,812 | 3,376,390 | 3,217,173 | | 14,227 | | | 5.281 | 6.477 | MON | 2,972 | 162,032 | 07/25/2011 | 05/25/2033 |
| 03072S-JC-0 | AMSI 2003-8 AF4 STEP AFC SEQ | | | 4 | 1FM | 5,785,850 | 101.4170 | 5,868,363 | 5,786,394 | 5,781,768 | | (1,333) | | | 5.820 | 5.837 | MON | 28,064 | 336,768 | 07/25/2003 | 10/25/2033 |
| 03072S-KZ-7 | AMSI 2003-10I AF5 STEP AFC SEQ | | | 4 | 1FM | 4,894,441 | 104.4200 | 5,112,720 | 4,896,316 | 4,892,452 | | (747) | | | 5.179 | 5.194 | MON | 21,132 | 280,171 | 10/24/2003 | 12/25/2033 |
| 03072S-QP-3 | AMSI 2004-FR1 A6 STEP AFC AS | | | 4 | 1FM | 9,989,437 | 101.6370 | 10,152,975 | 9,989,437 | 9,989,437 | | | | | 4.468 | 4.407 | MON | 37,193 | 450,262 | 04/02/2004 | 05/25/2034 |
| 03072S-UQ-6 | AMSI 2004-R9 M3 MEZ FLT STEP | | | 4 | 1FM | 1,698,719 | 100.4590 | 1,908,722 | 1,900,000 | 1,781,954 | | 30,782 | | | 3.526 | 5.515 | MON | 1,117 | 57,404 | 05/24/2016 | 10/25/2034 |
| 040104-FG-1 | ARSI 2004-W1 AV1 FLT STEP PT AS | | | 4 | 1FM | 9,822,718 | 94.6720 | 10,053,344 | 10,619,154 | 10,039,834 | | 42,457 | | | 3.006 | 3.847 | MON | 5,321 | 264,847 | 07/01/2014 | 03/25/2034 |
| 040104-JB-8 | ARSI 2004-W7 M1 MEZ FLT STEP NAS | | | 4 | 1FM | 6,398,200 | 99.5040 | 8,684,002 | 8,727,298 | 7,605,822 | | 80,254 | | | 3.331 | 5.301 | MON | 4,845 | 246,421 | 02/03/2012 | 05/25/2034 |
| 040104-LH-2 | ARSI 2004-W9 A1 FLT STEP PT AS | | | 4 | 1FM | 4,726,294 | 95.8000 | 4,839,312 | 5,051,483 | 4,824,906 | | 21,033 | | | 2.986 | 3.725 | MON | 2,514 | 124,962 | 06/18/2014 | 06/26/2034 |
| 04541G-EL-2 | ABSHE 2003-HE3 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 3,091,388 | 99.8400 | 3,261,749 | 3,266,989 | 3,266,989 | | | | | 3.700 | 3.729 | MON | 5,037 | 105,818 | 10/28/2015 | 06/15/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 04542B-BN-1 | ABFC 2002-OPT1 M3 MEZ FLT STEP IRC | | | 4 | 1FM | 43,641 | 98.7260 | 138,411 | 140,197 | 40,801 | | 2,024 | | | 4.606 | 67.750 | MON | 108 | 5,255 | 12/16/2013 | 03/25/2032 |
| 05490Q-AJ-7 | BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D | | | 4 | 6* | 13,115,344 | 99.3000 | 14,884,024 | 14,988,965 | 13,752,564 | | 143,139 | | | 3.272 | 6.279 | MON | 34,887 | 369,685 | 07/20/2016 | 05/26/2046 |
| 05530V-AA-7 | BCAP 2007-AA3 1A1A FLT STEP IRC SSN | | | 4 | 1FM | 1,273,207 | 97.1690 | 1,390,068 | 1,430,570 | 1,313,729 | | 1,610 | | | 2.716 | 5.150 | MON | 648 | 31,473 | 07/17/2015 | 04/25/2037 |
| 05530V-AB-5 | BCAP 2007-AA3 1A1B FLT STEP IRC SSN | | | 4 | 1FM | 3,507,700 | 96.4980 | 3,803,229 | 3,941,236 | 3,619,458 | | 4,451 | | | 2.646 | 5.072 | MON | 1,738 | 83,911 | 07/17/2015 | 04/25/2037 |
| 05946X-BH-5 | BAFC 2002-2 A3 Z SSNR AS | | | 4 | 1FM | 1,173,105 | 105.0810 | 1,315,334 | 1,251,729 | 1,186,868 | | 1,715 | | | 6.000 | 6.966 | MON | 6,259 | 75,104 | 11/04/2002 | 11/25/2032 |
| 05946X-BJ-1 | BAFC 2002-2 A4 SSNR NAS | | | 4 | 1FM | 2,683,053 | 105.0810 | 2,779,968 | 2,645,540 | 2,679,672 | | (1,397) | | | 6.000 | 5.776 | MON | 13,228 | 158,732 | 11/04/2002 | 11/25/2032 |
| 05946X-KR-3 | BAFC 2004-4 1A3 SEQ AS | | | 4 | 1FM | 3,575,583 | 103.7840 | 3,793,687 | 3,655,373 | 3,577,135 | | 1,426 | | | 5.500 | 5.900 | MON | 16,754 | 201,045 | 11/09/2004 | 11/25/2034 |
| 05946X-L9-2 | BAFC 2005-6 1A1 SSNR NAS | | | 4 | 2FM | 2,362,619 | 93.0810 | 2,466,008 | 2,649,306 | 2,451,661 | | 74,407 | | | 5.500 | 8.459 | MON | 12,143 | 145,700 | 11/30/2010 | 10/25/2035 |
| 05946X-SG-9 | BAFC 2005-B 3M1 MEZ FLT STEP AFC IR | | | 4 | 1FM | 8,906,085 | 97.1580 | 10,394,006 | 10,698,000 | 9,781,882 | | 393,280 | | | 3.145 | 7.739 | MON | 11,216 | 264,654 | 10/18/2016 | 04/20/2035 |
| 05948K-B6-5 | BOAA 2005-5 5CB1 NAS | | | 4 | 1FM | 2,133,968 | 97.5970 | 2,776,875 | 2,845,251 | 2,259,812 | | 100,980 | | | 5.500 | 9.272 | MON | 13,041 | 156,489 | 05/31/2013 | 06/25/2035 |
| 05948K-C9-8 | BOAA 2005-6 CB1 NAS | | | 4 | 1FM | 5,095,521 | 99.1620 | 4,959,647 | 5,001,583 | 4,818,421 | | (221,250) | | | 5.500 | 4.107 | MON | 22,924 | 274,223 | 11/30/2014 | 07/25/2035 |
| 05948K-F2-0 | BOAA 2005-6 5A1 NAS | | | 4 | 2FM | 4,215,325 | 89.8420 | 4,136,236 | 4,603,915 | 4,220,890 | | 3,979 | | | 5.500 | 7.703 | MON | 21,101 | 253,215 | 11/30/2010 | 07/25/2035 |
| 05948K-F3-8 | BOAA 2005-6 5A2 SEQ AS | | | 4 | 1FM | 399,516 | 89.8420 | 514,036 | 572,157 | 442,171 | | 33,994 | | | 5.500 | 11.969 | MON | 2,622 | 31,469 | 08/31/2010 | 07/25/2035 |
| 05948K-P3-7 | BOAA 2005-9 4A1 SSNR NAS | | | 4 | 1FM | 1,759,368 | 89.7010 | 2,502,936 | 2,790,313 | 1,856,539 | | 77,426 | | | 5.500 | 12.223 | MON | 12,789 | 153,484 | 02/29/2012 | 10/25/2035 |
| 05948X-YR-6 | BOAMS 2003-J B1 SUB CSTR NAS | | | 4 | 1FM | 3,853,282 | 93.6120 | 3,883,862 | 4,148,890 | 3,881,242 | | 9,497 | | | 4.688 | 6.685 | MON | 16,208 | 164,155 | 11/18/2016 | 11/25/2033 |
| 05949A-LK-4 | BOAMS 2004-G 3A1 CSTR PT SSNR AS | | | 4 | 1FM | 10,668,640 | 82.2330 | 10,619,515 | 12,913,951 | 9,659,077 | | (333,755) | | | 4.605 | 8.129 | MON | 49,555 | 541,517 | 11/05/2015 | 08/25/2034 |
| 05949A-VN-7 | BOAMS 2004-9 1A3 SEQ SSNR AS | | | 4 | 1FM | 3,584,577 | 101.7580 | 3,732,098 | 3,667,620 | 3,586,213 | | 1,491 | | | 5.500 | 6.057 | MON | 16,810 | 201,719 | 10/14/2004 | 11/25/2034 |
| 05949A-XG-0 | BOAMS 2004-K 2A1 CSTR PT AS | | | 4 | 1FM | 3,016,288 | 99.3300 | 3,065,042 | 3,085,716 | 3,023,332 | | 1,747 | | | 4.489 | 5.211 | MON | 11,542 | 114,538 | 06/10/2013 | 12/25/2034 |
| 05949C-GN-0 | BOAMS 2005-8 A1 SSNR NAS | | | 4 | 4FM | 2,580,628 | 94.5360 | 2,650,425 | 2,803,605 | 2,768,818 | | 168,471 | | | 5.500 | 3.635 | MON | 12,850 | 154,123 | 08/31/2014 | 09/25/2035 |
| 05949Q-BB-0 | BAFC 2006-2 2A2O SEQ AS | | | 4 | 1FM | 3,080,377 | 95.4930 | 4,282,885 | 4,485,012 | 2,515,725 | | 3,553 | | | 5.750 | 21.505 | MON | 21,491 | 257,821 | 07/06/2011 | 03/25/2036 |
| 05949T-BF-5 | BAFC 2006-1 3A1 PT SSNR AS | | | 4 | 1FM | 971,945 | 95.6150 | 1,442,195 | 1,508,336 | 878,047 | | (106,587) | | | 5.500 | 20.586 | MON | 6,913 | 82,934 | 11/30/2012 | 01/25/2036 |
| 05949Y-AC-2 | BOAMS 2006-1 A3 Z SEQ SSNR AS | | | 4 | 1FM | 1,717,115 | 97.8150 | 2,430,944 | 2,485,245 | 1,771,927 | | 28,437 | | | 6.000 | 12.854 | MON | 12,426 | 149,014 | 02/29/2012 | 05/25/2036 |
| 05949Y-AF-5 | BOAMS 2006-1 A6 SSNR NAS | | | 4 | 1FM | 1,542,143 | 97.8150 | 3,046,156 | 3,114,199 | 1,533,964 | | (188,373) | | | 6.000 | 28.294 | MON | 15,571 | 186,726 | 01/11/2013 | 05/25/2036 |
| 05950M-AF-7 | BAFC 2006-G 2A5 FLT STEP AFC IRC PT | | | 4 | 1FM | 4,100,306 | 98.7590 | 4,354,223 | 4,408,932 | 4,197,615 | | 38,255 | | | 2.759 | 6.609 | MON | 4,033 | 99,356 | 10/27/2015 | 07/20/2036 |
| 05950N-BK-3 | BAFC 2006-5 4A2 SSNR NAS | | | 4 | 2FM | 6,845,366 | 103.6080 | 7,141,711 | 6,893,025 | 6,846,336 | | 228 | | | 6.000 | 6.156 | MON | 34,465 | 413,581 | 10/10/2006 | 09/25/2036 |
| 05950R-AK-5 | BAFC 2006-6 1A1O SSNR NAS | | | 4 | 3FM | 5,880,905 | 96.0610 | 6,001,726 | 6,247,857 | 6,074,621 | | 155,406 | | | 6.000 | 7.080 | MON | 31,239 | 374,812 | 02/28/2013 | 08/25/2036 |
| 05951K-AK-9 | BAFC 2006-7 1A9 PAC-11 AS | | | 4 | 1FM | 537,076 | 93.3300 | 1,848,368 | 1,980,470 | 205,029 | | 71,028 | | | 6.000 | 308.814 | MON | 9,902 | 118,829 | 09/13/2011 | 09/25/2036 |
| 05951V-AA-7 | BAFC 2006-I 1A1 CSTR SSNR AS | | | 4 | 1FM | 8,877,950 | 102.4510 | 9,515,130 | 9,287,474 | 8,884,282 | | 10,299 | | | 4.281 | 5.668 | MON | 33,133 | 355,453 | 10/16/2013 | 12/20/2036 |
| 06051G-AA-7 | BAFC 2002-1 A1 NAS | | | 4 | 1FM | 14,607 | 103.7990 | 14,783 | 14,242 | 14,242 | | | | | 7.000 | 7.038 | MON | 83 | 997 | 05/16/2002 | 04/20/2032 |
| 06051G-BR-9 | BAFC 2004-2 2A1 PT AS | | | 4 | 1FM | 718,625 | 103.6430 | 773,825 | 746,623 | 720,414 | | 881 | | | 6.500 | 7.503 | MON | 4,044 | 48,530 | 01/28/2009 | 07/20/2032 |
| 06051G-BZ-1 | BAFC 2004-2 3A6 SEQ AS | | | 4 | 1FM | 1,800,221 | 101.3280 | 1,882,877 | 1,858,196 | 1,803,606 | | 1,306 | | | 5.500 | 6.221 | MON | 8,517 | 102,131 | 08/26/2004 | 09/20/2034 |
| 06051G-DQ-9 | BAFC 2005-D B1 SUB CSTR NAS | | | 4 | 1FM | 2,098,057 | 98.9130 | 2,187,352 | 2,211,391 | 2,105,208 | | 1,602 | | | 4.356 | 6.359 | MON | 8,027 | 87,292 | 11/01/2016 | 05/25/2035 |
| 065910-AJ-0 | BAMH 1996-1 B2 SUB | | | 4 | 6FE | | 0.0000 | | 8,604,417 | | | | | | 8.500 | 0.000 | MON | | | 06/30/2001 | 10/10/2026 |
| 06606B-AM-2 | BAMH 1997-1 B2 SUB AFC | | | 4 | 6FE | | 0.0010 | 79 | 7,860,275 | | | | | | 7.700 | 0.000 | MON | | | 06/30/2001 | 01/10/2028 |
| 07325N-DA-7 | BAYV 2006-A M3 MEZ FLT STEP IRC NAS | | | 4 | 1FM | 1,968,750 | 97.3960 | 2,434,906 | 2,500,000 | 2,146,469 | | 79,379 | | | 3.156 | 7.394 | MON | 877 | 70,554 | 05/17/2016 | 02/28/2041 |
| 07325N-DB-5 | BAYV 2006-A M4 MEZ FLT STEP IRC NAS | | | 4 | 1FM | 6,068,160 | 96.9180 | 8,168,281 | 8,428,000 | 6,639,424 | | 255,925 | | | 3.256 | 8.027 | MON | 3,049 | 247,099 | 05/25/2016 | 02/28/2041 |
| 07384M-K2-7 | BSARM 2004-1 21A1 CSTR AS | | | 4 | 1FM | 1,377,941 | 100.0440 | 1,383,305 | 1,382,694 | 1,378,098 | | 39 | | | 4.113 | 4.163 | MON | 4,739 | 53,033 | 02/19/2015 | 04/25/2034 |
| 07384M-Q8-8 | BSARM 2004-3 2A CSTR AS | | | 4 | 1FM | 8,562,685 | 100.1310 | 8,568,553 | 8,557,337 | 8,556,283 | | (307) | | | 3.994 | 3.944 | MON | 28,484 | 325,996 | 02/05/2014 | 07/25/2034 |
| 07386H-KU-4 | BALTA 2004-8 M1 MEZ FLT STEP AFC | | | 4 | 1FM | 6,451,345 | 97.9820 | 7,502,890 | 7,657,383 | 6,884,189 | | 107,605 | | | 3.421 | 9.716 | MON | 4,366 | 223,087 | 02/03/2015 | 09/25/2034 |
| 07386H-ME-8 | BALTA 2004-10 M1 MEZ FLT STEP AFC IR | | | 4 | 1FM | 3,589,062 | 98.6530 | 4,090,372 | 4,146,208 | 3,695,112 | | 58,454 | | | 3.406 | 10.252 | MON | 2,703 | 120,243 | 12/01/2016 | 09/25/2034 |
| 073879-KC-1 | BSABS 2004-HE9 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 18,737,667 | 99.6860 | 21,319,687 | 21,386,852 | 19,805,578 | | 106,812 | | | 3.481 | 5.104 | MON | 12,409 | 636,398 | 11/01/2013 | 11/25/2034 |
| 073879-QE-1 | BSABS 2005-AC1 A CSTR STEP AFC | | | 4 | 1FM | 12,722,722 | 100.1700 | 16,248,443 | 16,220,920 | 11,806,513 | | (211,024) | | | 6.000 | 14.747 | MON | 81,105 | 989,082 | 09/16/2010 | 02/25/2035 |
| 073879-SL-3 | BSABS 2005-AC2 1A STEP AFC | | | 4 | 1FM | 5,722,768 | 96.2770 | 6,834,261 | 7,098,560 | 5,123,632 | | (194,974) | | | 5.250 | 12.871 | MON | 31,056 | 345,722 | 01/12/2011 | 04/25/2035 |
| 07387A-GZ-2 | BSARM 2006-1 A1 XRESET FLT DLY AFC S | | | 4 | 1FM | 4,089,071 | 100.5450 | 4,288,373 | 4,265,143 | 4,166,826 | | 14,804 | | | 4.330 | 5.857 | MON | 16,421 | 165,629 | 02/16/2010 | 02/25/2036 |
| 07387V-AA-7 | BSABS 2007-HE7 1A1 FLT IRC SSNR | | | 4 | 1FM | 3,099,576 | 100.0780 | 3,368,520 | 3,365,899 | 3,195,109 | | 34,489 | | | 3.506 | 5.920 | MON | 1,967 | 101,020 | 05/03/2016 | 10/25/2037 |
| 07400N-AA-8 | BSMF 2007-AR5 1A1A FLT STEP AFC SSN | | | 4 | 1FM | 3,645,786 | 93.1180 | 4,084,073 | 4,385,909 | 3,691,120 | | 16,984 | | | 2.676 | 7.142 | MON | 2,259 | 92,158 | 11/04/2016 | 06/25/2047 |
| 07400N-AS-9 | BSMF 2007-AR5 2A1 FLT STEP AFC IRC | | | 4 | 1FM | 13,426,767 | 93.3150 | 14,139,333 | 15,152,291 | 13,609,015 | | 67,407 | | | 2.686 | 5.355 | MON | 6,784 | 328,582 | 10/28/2014 | 06/25/2037 |
| 07402L-AC-6 | BSSP 2007-EMX1 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 2,615,963 | 98.0070 | 3,043,110 | 3,105,000 | 2,825,657 | | 56,176 | | | 4.506 | 6.695 | MON | 2,332 | | 03/29/2016 | 03/25/2037 |
| 07402L-AD-4 | BSSP 2007-EMX1 M2 MEZ FLT STEP IRC | | | 4 | 4FM | 5,950,000 | 89.1830 | 6,242,814 | 7,000,000 | 6,226,832 | | 92,269 | | | 4.506 | 6.395 | MON | 5,257 | | 09/23/2016 | 03/25/2037 |
| 12489W-PK-4 | CBASS 2005-CB7 AF4 STEP AFC SEQ | | | 4 | 1FM | 2 | 99.8540 | 2 | 2 | 2 | | | | | 3.752 | 3.146 | MON | | | 12/06/2005 | 11/25/2035 |
| 1248MP-AB-0 | CBASS 2007-MX1 A2 STEP AFC AS | | | 4 | 3AM | 2,755 | 99.8850 | 2,796 | 2,800 | 2,786 | | 1 | | | 5.763 | 5.844 | MON | 13 | 175 | 08/31/2007 | 12/25/2036 |
| 1248RH-AA-5 | CBASS 2007-CB6 A1 FLT STEP IRC | | | 4 | 1FM | 1,002,608 | 64.0670 | 1,256,532 | 1,961,292 | 981,144 | | (33,508) | | | 2.626 | 9.932 | MON | 858 | 41,124 | 03/31/2014 | 07/25/2037 |
| 12498N-AC-7 | CBASS 2006-CB2 AF3 STEP AFC SEQ | | | 4 | 1FM | 3,960,869 | 89.7640 | 4,154,240 | 4,627,975 | 4,036,695 | | 60,918 | | | 3.459 | 5.920 | MON | 13,342 | 158,087 | 03/31/2015 | 12/25/2036 |
| 125433-AD-4 | CWHL 2006-J3 A4 SEQ NAS | | | 4 | 1FM | 1,842,109 | 99.5020 | 2,821,979 | 2,836,096 | 1,242,460 | | (148,629) | | | 5.500 | 29.262 | MON | 12,999 | 155,985 | 09/28/2011 | 05/25/2036 |
| 12543T-AD-7 | CWHL 2006-13 1A4 SSNR NAS | | | 4 | 1FM | 1,359,565 | 76.5170 | 2,027,823 | 2,650,170 | 1,331,902 | | (44,375) | | | 6.250 | 14.715 | MON | 13,803 | 165,267 | 05/31/2011 | 09/25/2036 |
| 12543U-AD-4 | CWHL 2006-15 A4 SEQ AS | | | 4 | 1FM | 6,133,678 | 80.4130 | 8,985,271 | 11,173,911 | 6,294,082 | | 77,769 | | | 6.250 | 13.637 | MON | 58,197 | 640,241 | 05/31/2012 | 10/25/2036 |
| 12543U-AE-2 | CWHL 2006-15 A5 NAS | | | 4 | 1FM | 3,230,281 | 80.4130 | 4,507,085 | 5,604,924 | 3,299,408 | | 29,672 | | | 6.250 | 12.362 | MON | 29,192 | 321,150 | 05/31/2012 | 10/25/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12543X-AD-8 | CWHL 2006-19 1A4 SSNR NAS | | | 4 | 1FM | 3,984,503 | 86.4860 | 6,867,730 | 7,940,856 | 3,797,711 | | (454,270) | | | 6.000 | 31.416 | MON | 39,704 | 476,091 | 11/30/2012 | 01/25/2037 |
| 12544A-AC-9 | CWHL 2006-20 1A3 SSNR AS | | | 4 | 1FM | 6,643,087 | 80.8690 | 8,545,593 | 10,567,152 | 6,585,939 | | (35,818) | | | 6.000 | 12.168 | MON | 52,836 | 633,554 | 02/29/2012 | 02/25/2037 |
| 12544A-BB-0 | CWHL 2006-20 1A26 EXCH NAS | | | 4 | 1FM | 1,850,304 | 80.8690 | 3,629,592 | 4,488,214 | 1,144,821 | | 185,330 | | | 6.000 | 72.515 | MON | 22,441 | 269,091 | 08/02/2011 | 02/25/2037 |
| 12544A-BJ-3 | CWHL 2006-20 1A33 EXCH AS | | | 4 | 1FM | | 80.8690 | 687,684 | 850,364 | | | | | | 6.000 | 0.000 | MON | 4,252 | 50,984 | 03/31/2010 | 02/25/2037 |
| 12544D-AK-5 | CWHL 2007-14 A10 SSNR NAS | | | 4 | 1FM | 3,457,185 | 79.0830 | 4,410,734 | 5,577,370 | 3,442,297 | | (22,353) | | | 6.000 | 14.475 | MON | 27,887 | 334,501 | 12/31/2011 | 09/25/2037 |
| 12544D-AQ-2 | CWHL 2007-14 A15 SSNR AS | | | 4 | 1FM | 2,674,205 | 81.6440 | 3,269,500 | 4,004,599 | 2,673,643 | | (10,291) | | | 6.500 | 12.832 | MON | 21,692 | 260,189 | 12/31/2011 | 09/25/2037 |
| 12544L-AK-7 | CWHL 2007-11 A10 SSNR NAS | | | 4 | 1FM | 5,787,943 | 79.0610 | 6,742,335 | 8,528,017 | 5,680,025 | | (123,704) | | | 6.000 | 9.541 | MON | 42,640 | 511,498 | 02/28/2013 | 08/25/2037 |
| 12544R-AL-2 | CWHL 2007-4 1A11 NAS | | | 4 | 1FM | 875,559 | 75.1920 | 1,986,100 | 2,641,381 | 947,611 | | 59,664 | | | 5.750 | 33.189 | MON | 12,657 | 151,829 | 12/31/2011 | 05/25/2037 |
| 12545C-AU-4 | CWHL 2007-10 A19 SSNR NAS | | | 4 | 1FM | 4,136,585 | 80.6690 | 7,227,427 | 8,959,409 | 4,278,147 | | 7,051 | | | 6.000 | 20.469 | MON | 44,797 | 540,580 | 11/30/2012 | 07/25/2037 |
| 12558M-BD-3 | CITHE 2002-2 MV2 MEZ FLT STEP | | | 4 | 1FM | 67,411 | 103.9030 | 708,064 | 681,468 | 42,488 | | 42,488 | | | 4.396 | 264.666 | MON | 499 | 26,600 | 12/16/2013 | 11/25/2031 |
| 12558M-BN-1 | CITHE 2003-1 M2 MEZ STEP AFC | | | 4 | 1FM | 12,990,896 | 95.1840 | 13,033,691 | 13,693,122 | 13,417,831 | | 343,773 | | | 5.560 | 6.028 | MON | 63,445 | 761,338 | 12/31/2009 | 09/20/2032 |
| 12566R-AG-6 | CMALT 2006-A6 1A7 SSNR NAS | | | 4 | 1FM | 8,274,983 | 98.4000 | 11,602,161 | 11,790,770 | 8,686,899 | | 344,448 | | | 6.000 | 9.765 | MON | 58,954 | 707,188 | 11/30/2013 | 11/25/2036 |
| 12566X-AE-8 | CMALT 2007-A7 1A5 SSNR NAS | | | 4 | 1FM | 6,752,125 | 89.8170 | 9,781,467 | 10,890,497 | 7,095,434 | | 263,408 | | | 6.250 | 19.279 | MON | 56,721 | 680,656 | 08/31/2011 | 07/25/2037 |
| 12566X-AG-3 | CMALT 2007-A7 1A7 SSNR AS | | | 4 | 1FM | 3,175,725 | 89.8170 | 4,720,823 | 5,256,073 | 3,424,756 | | 209,545 | | | 6.250 | 16.373 | MON | 27,375 | 328,505 | 08/31/2011 | 07/25/2037 |
| 125925-ER-4 | CMC4 1997-2 IA1 PZ W CPT AS | | | 4 | 1FM | | 0.0000 | | 685 | | | 1 | 685 | | 266.516 | 0.000 | MON | 152 | 1,784 | 07/20/2011 | 11/25/2027 |
| 126378-AH-1 | CSMC 2007-1 1A4 AFC SSNR AS | | | 4 | 1FM | 4,234,239 | 46.1040 | 5,205,520 | 11,290,891 | 4,142,501 | | (104,616) | | | 6.131 | 10.922 | MON | 57,684 | 335,038 | 06/30/2014 | 02/25/2037 |
| 126384-AR-7 | CSMC 2007-2 3A5 SEQ AS | | | 4 | 1FM | 1,097,931 | 82.6570 | 1,328,981 | 1,607,826 | 848,450 | | (35,642) | | | 5.500 | 18.985 | MON | 7,369 | 88,430 | 02/10/2012 | 03/25/2037 |
| 12648F-AK-5 | CSMC 2014-SAF1 A8 AFC | | | 4 | 1FM | 16,688,416 | 100.4510 | 16,869,121 | 16,793,375 | 16,688,584 | | 168 | | | 4.000 | 4.068 | MON | 55,978 | 111,956 | 10/26/2018 | 03/25/2044 |
| 126670-CL-0 | CWL 2005-11 AF6 AFC NAS | | | 4 | 1FM | | 101.9620 | 1,276,722 | 1,252,150 | | | | | | 5.050 | 8,888.000 | MON | 5,269 | 56,037 | 09/30/2011 | 02/25/2036 |
| 126670-GR-3 | CWL 2005-13 AF4 AFC AS | | | 4 | 1FM | 4,237,609 | 89.6100 | 5,953,553 | 6,643,824 | 4,409,584 | | 154,267 | | | 5.805 | 36.531 | MON | 32,140 | 305,469 | 09/30/2011 | 04/25/2036 |
| 126670-QT-8 | CWL 2005-17 1AF3 AFC | | | 4 | 1FM | 544,051 | 99.2040 | 2,277,383 | 2,295,649 | 512,804 | | (24,201) | | | 5.711 | 100.706 | MON | 10,925 | 101,598 | 09/30/2011 | 05/25/2036 |
| 126670-QU-5 | CWL 2005-17 1AF4 STEP AFC | | | 4 | 1FM | 3,256,837 | 97.6160 | 12,759,307 | 13,070,871 | 3,305,078 | | 11,000 | | | 6.047 | 19.817 | MON | 65,866 | 578,371 | 09/30/2011 | 05/25/2036 |
| 126671-2V-7 | CWL 2004-BC1 M2 MEZ FLT STEP IRC | | | 4 | 1FM | 358,859 | 98.9010 | 442,754 | 447,673 | 425,764 | | 26,970 | | | 4.111 | 18.949 | MON | 307 | 16,181 | 12/16/2013 | 01/25/2034 |
| 126671-3T-1 | CWL 2004-2 1A FLT STEP | | | 4 | 1FM | 20,336,818 | 96.3060 | 21,537,476 | 22,363,510 | 21,041,613 | | 113,014 | | | 2.946 | 4.129 | MON | 10,981 | 544,153 | 01/16/2014 | 07/25/2034 |
| 126671-3X-2 | CWL 2004-2 3A3 FLT STEP | | | 4 | 1FM | 8,091,040 | 95.4110 | 8,448,389 | 8,854,764 | 8,364,803 | | 41,357 | | | 3.206 | 4.329 | MON | 4,732 | 238,798 | 11/13/2013 | 07/25/2034 |
| 126671-4B-9 | CWL 2004-2 M3 MEZ FLT STEP | | | 4 | 1FM | 222,845 | 99.9030 | 325,556 | 325,871 | 236,165 | | 19,584 | | | 3.856 | 47.993 | MON | 209 | 10,936 | 12/16/2013 | 04/25/2034 |
| 126671-R2-4 | CWL 2003-5 AF5 STEP AFC AS | | | 4 | 1FM | 13,000,472 | 102.6410 | 13,391,959 | 13,047,323 | 13,009,942 | | 2,042 | | | 5.138 | 5.187 | MON | 55,861 | 677,519 | 04/12/2011 | 02/25/2034 |
| 126671-R6-5 | CWL 2003-5 MF3 MEZ AFC NAS | | | 4 | 1FM | | 94.8800 | 902,381 | 951,075 | | | | | | 5.138 | 0.000 | MON | 4,072 | 49,387 | 12/31/2014 | 09/25/2033 |
| 126671-R7-3 | CWL 2003-5 MF4 MEZ AFC NAS | | | 4 | 1FM | | 65.8930 | 1,893,358 | 2,873,397 | | | | | | 5.138 | 0.000 | MON | 12,302 | 125,336 | 12/31/2014 | 08/25/2033 |
| 126671-TV-8 | CWL 2002-5 MF2 MEZ NAS | | | 4 | 1FM | | 86.0500 | 54,156 | 62,936 | | | | | | 5.887 | 0.000 | MON | 309 | | 12/31/2010 | 01/25/2033 |
| 126671-TW-6 | CWL 2002-5 BF SUB NAS | | | 4 | 1FM | | 38.0160 | 229,741 | 604,322 | | | | | | 6.829 | 0.000 | MON | 3,439 | | 12/31/2010 | 10/25/2032 |
| 126671-UP-9 | CWL 2002-6 AF5 STEP AFC AS | | | 4 | 1FM | 3,059,653 | 98.5240 | 3,014,519 | 3,059,686 | 3,057,836 | | (683) | | | 3.586 | 3.554 | MON | 9,144 | 112,987 | 12/13/2002 | 05/25/2033 |
| 126671-Z2-5 | CWL 2004-1 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 2,218,980 | 100.1470 | 2,895,419 | 2,891,179 | 2,439,154 | | 43,992 | | | 3.256 | 8.691 | MON | 1,569 | 79,436 | 03/02/2012 | 03/25/2034 |
| 126673-AW-2 | CWL 2004-6 1A1 FLT STEP IRC | | | 4 | 1FM | 2,882,316 | 99.1870 | 3,025,285 | 3,050,069 | 2,946,000 | | 8,516 | | | 3.046 | 3.658 | MON | 1,549 | 77,307 | 06/17/2014 | 12/25/2034 |
| 126673-CB-6 | CWL 2004-BC3 M2 MEZ FLT STEP IRC | | | 4 | 1FM | 864,888 | 98.9020 | 924,697 | 934,967 | 885,120 | | 5,541 | | | 3.406 | 5.886 | MON | 531 | 26,021 | 12/16/2013 | 06/25/2034 |
| 126673-DN-9 | CWL 2004-7 AF5 STEP AFC AS | | | 4 | 1FM | 1,512,641 | 100.3060 | 1,517,343 | 1,512,716 | 1,508,271 | | (1,069) | | | 4.783 | 4.759 | MON | 6,029 | 73,339 | 08/30/2004 | 01/25/2035 |
| 126673-FZ-0 | CWL 2004-9 AF5 STEP AFC AS | | | 4 | 1FM | 3,025,679 | 100.0130 | 3,026,203 | 3,025,821 | 3,019,558 | | (1,925) | | | 5.797 | 5.627 | MON | 14,617 | 164,662 | 09/14/2004 | 02/25/2035 |
| 126673-JA-1 | CWL 2004-10 AF5A STEP AFC AS | | | 4 | 1FM | 2,484,203 | 99.4300 | 2,470,094 | 2,484,266 | 2,480,451 | | (1,006) | | | 5.664 | 5.542 | MON | 11,726 | 118,421 | 09/22/2004 | 02/25/2035 |
| 126673-N9-9 | CWL 2005-4 AF6 AFC NAS | | | 4 | 1FM | 946,340 | 101.3950 | 1,136,552 | 1,120,915 | 966,307 | | (8,488) | | | 4.740 | 11.315 | MON | 4,428 | 51,742 | 06/18/2013 | 10/25/2035 |
| 126673-ND-0 | CWL 2004-12 AF5 STEP AFC AS | | | 4 | 1FM | 5,934,086 | 99.7650 | 6,019,304 | 6,033,464 | 6,001,050 | | 11,073 | | | 5.676 | 5.836 | MON | 28,538 | 300,420 | 07/14/2010 | 04/25/2035 |
| 126673-NE-8 | CWL 2004-12 AF6 AFC NAS | | | 4 | 1FM | 73,577 | 101.8480 | 79,522 | 78,080 | 75,995 | | 772 | | | 4.634 | 6.359 | MON | 302 | 3,618 | 06/29/2010 | 03/25/2035 |
| 126673-QX-3 | CWL 2004-13 AF6 AFC NAS | | | 4 | 1FM | 70,072 | 101.2030 | 86,713 | 85,682 | 77,034 | | 2,741 | | | 4.581 | 13.292 | MON | 327 | 3,925 | 09/22/2009 | 04/25/2035 |
| 126673-SN-3 | CWL 2004-13 AF5B STEP AFC AS | | | 4 | 1FM | 4,022,639 | 101.0410 | 4,283,192 | 4,239,083 | 4,075,262 | | 48,291 | | | 5.103 | 7.942 | MON | 18,027 | 202,479 | 05/28/2008 | 05/25/2035 |
| 126673-TW-2 | CWL 2004-15 AF6 AFC | | | 4 | 1FM | 22,705 | 100.2680 | 24,479 | 24,414 | 23,608 | | 318 | | | 4.613 | 6.997 | MON | 94 | 1,126 | 04/22/2010 | 04/25/2035 |
| 126673-Y7-1 | CWL 2005-7 AF4 AFC AS | | | 4 | 1FM | 5,299,226 | 100.5700 | 6,624,960 | 6,587,435 | 6,352,421 | | 200,491 | | | 4.867 | 12.082 | MON | 26,718 | 320,610 | 02/23/2010 | 09/25/2034 |
| 126673-Y9-7 | CWL 2005-7 AF6 AFC NAS | | | 4 | 1FM | 417,624 | 101.8370 | 483,291 | 474,573 | 440,778 | | 7,699 | | | 4.693 | 8.761 | MON | 1,856 | 22,272 | 01/20/2010 | 10/25/2035 |
| 126673-ZF-2 | CWL 2005-2 M4 MEZ FLT STEP IRC | | | 4 | 1FM | 12,056,300 | 100.7540 | 13,473,541 | 13,372,673 | 12,636,027 | | 168,101 | | | 3.571 | 5.504 | MON | 7,960 | 410,127 | 02/03/2016 | 08/25/2035 |
| 126673-ZU-9 | CWL 2005-3 AF6 AFC NAS | | | 4 | 1FM | 316,912 | 99.8590 | 346,811 | 347,301 | 327,882 | | 3,651 | | | 5.219 | 7.198 | MON | 1,510 | 16,033 | 06/11/2008 | 08/25/2035 |
| 12667F-2J-3 | CWALT 2005-1CB 1A3 Z SSNR AS | | | 4 | 1FM | 18,991,758 | 98.7390 | 21,418,845 | 21,692,367 | 19,560,963 | | 445,040 | | | 5.500 | 8.489 | MON | 99,423 | 1,193,080 | 11/30/2012 | 03/25/2035 |
| 12667F-4N-2 | CWALT 2005-7CB 2A3 NAS | | | 4 | 1FM | 2,611,488 | 97.3360 | 3,142,096 | 3,228,101 | 2,715,599 | | 93,494 | | | 5.500 | 11.667 | MON | 14,795 | 177,109 | 11/30/2012 | 04/25/2035 |
| 12667F-5J-0 | CWALT 2005-6CB 1A7 SSNR NAS | | | 4 | 2FM | 6,368,248 | 99.1480 | 6,607,901 | 6,664,657 | 6,558,326 | | 158,597 | | | 5.500 | 6.928 | MON | 30,546 | 366,556 | 11/30/2012 | 04/25/2035 |
| 12667F-5Z-4 | CWALT 2005-J2 1A4 SSNR NAS | | | 4 | 1FM | 6,260,458 | 99.5770 | 7,190,774 | 7,221,347 | 6,247,209 | | (86,433) | | | 5.500 | 8.730 | MON | 33,098 | 397,153 | 12/31/2011 | 04/25/2035 |
| 12667F-7D-1 | CWALT 2005-4 1A6 SSNR NAS | | | 4 | 1FM | 6,647,670 | 84.1400 | 6,914,587 | 8,217,922 | 6,686,345 | | 9,750 | | | 5.500 | 6.129 | MON | 37,665 | 451,985 | 11/30/2014 | 04/25/2035 |
| 12667F-AQ-8 | CWALT 2004-2CB 1A9 Z AS | | | 4 | 1FM | 42,750,105 | 103.7950 | 48,929,090 | 47,140,295 | 45,648,459 | | 30,105 | | | 5.750 | 6.642 | MON | 225,881 | 2,710,567 | 05/29/2008 | 03/25/2034 |
| 12667F-CG-8 | CWALT 2004-4CB 1A6 Z AS | | | 4 | 1FM | 22,610,442 | 102.5640 | 24,134,231 | 23,530,917 | 23,264,923 | | 5,173 | | | 5.500 | 5.681 | MON | 107,850 | 1,294,200 | 10/28/2004 | 04/25/2034 |
| 12667F-E6-8 | CWALT 2004-J12 A4 NAS | | | 4 | 1FM | 3,142,451 | 98.8310 | 4,526,301 | 4,579,859 | 2,576,756 | | (141,451) | | | 5.500 | 30.256 | MON | 20,991 | 251,892 | 09/17/2010 | 01/25/2035 |
| 12667F-G4-1 | CWALT 2004-30CB 1A6 Z AS | | | 4 | 1FM | 63,729,706 | 98.0640 | 64,780,915 | 66,059,726 | 65,170,998 | | 28,345 | | | 5.500 | 5.708 | MON | 302,774 | 3,633,285 | 11/19/2004 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12667F-HU-2 | CWALT 2004-9T1 A11 SSNR NAS | | | 4 | 1FM | 2,811,950 | 103.0730 | 2,947,179 | 2,859,307 | 2,813,670 | | 543 | | | 5.500 | 5.885 | MON | 13,105 | 157,262 | 04/27/2004 | 07/25/2034 |
| 12667F-KJ-3 | CWALT 2004-13CB A3 SEQ AS | | | 4 | 1FM | 17,247,222 | 103.4340 | 17,251,910 | 16,679,090 | 16,854,117 | | (5,147) | | | 6.000 | 5.851 | MON | 83,395 | 1,000,745 | 01/19/2005 | 07/25/2034 |
| 12667F-LM-5 | CWALT 2004-J5 M2 MEZ FLT STEP AFC NA | | | 4 | 1FM | 2,959,224 | 95.6110 | 3,318,874 | 3,471,230 | 3,017,154 | | 10,893 | | | 4.156 | 8.572 | MON | 2,405 | 126,042 | 08/01/2016 | 08/25/2034 |
| 12667F-MU-6 | CWALT 2004-14T2 A8 SEQ SSNR AS | | | 4 | 1FM | 4,535,501 | 100.5960 | 4,809,242 | 4,780,771 | 4,540,399 | | 4,486 | | | 5.500 | 6.288 | MON | 21,912 | 262,942 | 06/04/2004 | 08/25/2034 |
| 12667F-N8-4 | CWALT 2004-34T1 A4 SSNR NAS | | | 4 | 2FM | 3,747,977 | 97.7760 | 3,644,672 | 3,727,591 | 3,729,114 | | (203) | | | 5.500 | 5.481 | MON | 17,085 | 205,017 | 12/20/2004 | 02/25/2035 |
| 12667F-QQ-1 | CWALT 2004-18CB 2A8 Z AS | | | 4 | 1FM | 30,675,923 | 99.8880 | 31,138,209 | 31,173,079 | 30,866,897 | | 3,884 | | | 6.000 | 6.165 | MON | 155,865 | 1,870,166 | 08/18/2004 | 09/25/2034 |
| 12667F-RY-3 | CWALT 2004-22CB 1A1 SEQ AS | | | 4 | 1FM | 1,296,884 | 103.4510 | 1,654,207 | 1,599,030 | 1,299,259 | | (30,476) | | | 6.000 | 11.902 | MON | 7,995 | 95,942 | 04/18/2012 | 10/25/2034 |
| 12667F-VN-2 | CWALT 2004-24CB 1A1 SEQ AS | | | 4 | 1FM | 2,265,576 | 100.0730 | 2,724,373 | 2,722,379 | 2,296,736 | | 1,882 | | | 6.000 | 11.208 | MON | 13,612 | 163,343 | 12/13/2011 | 11/25/2034 |
| 12667F-W9-2 | CWALT 2005-3CB 1A3 SEQ AS | | | 4 | 1FM | 113,512 | 94.5970 | 364,421 | 385,234 | 29,412 | | (74,752) | | | 5.500 | 446.557 | MON | 1,766 | 21,188 | 05/31/2011 | 03/25/2035 |
| 12667F-X9-1 | CWALT 2005-3CB 1A11 SEQ AS | | | 4 | 1FM | 21,666 | 94.5970 | 51,731 | 54,685 | 7,436 | | 7,436 | | | 5.500 | 188.639 | MON | 251 | 3,008 | 05/21/2012 | 03/25/2035 |
| 12667F-YZ-2 | CWALT 2004-28CB M SUB CSTR NAS | | | 4 | 6FM | | 5.5150 | 235,284 | 4,266,259 | | | | | | 5.477 | 0.000 | MON | 19,470 | 220,800 | 08/31/2013 | 01/25/2035 |
| 12667F-ZH-1 | CWALT 2004-29CB A3 SSNR NAS | | | 4 | 1FM | 22,331,750 | 101.6710 | 23,099,195 | 22,719,616 | 22,467,997 | | 82,752 | | | 5.500 | 5.750 | MON | 104,132 | 1,249,579 | 11/30/2012 | 01/25/2035 |
| 12667F-ZK-4 | CWALT 2004-29CB A5 Z AS | | | 4 | 1FM | 18,537,362 | 98.8070 | 19,169,419 | 19,400,785 | 19,246,337 | | 6,418 | | | 5.500 | 5.627 | MON | 88,920 | 1,064,617 | 03/01/2018 | 01/25/2035 |
| 12667G-AC-7 | CWALT 2005-13CB A3 SEQ AS | | | 4 | 1FM | 810,642 | 98.3840 | 1,696,892 | 1,724,770 | 515,587 | | 591 | | | 5.500 | 47.244 | MON | 7,905 | 94,859 | 10/26/2011 | 05/25/2035 |
| 12667G-BA-0 | CWALT 2005-10CB 1A5 SSNR NAS | | | 4 | 1FM | 20,729,393 | 96.1750 | 21,564,745 | 22,422,383 | 20,539,218 | | (239,247) | | | 5.500 | 5.895 | MON | 102,769 | 1,233,231 | 11/30/2015 | 05/25/2035 |
| 12667G-EK-5 | CWALT 2005-9CB 1A1 FLT IRC AS | | | 4 | 1FM | 2,974,201 | 91.7210 | 3,615,809 | 3,942,199 | 2,890,609 | | (4,274) | | | 3.006 | 8.552 | MON | 1,646 | 96,876 | 03/14/2011 | 05/25/2035 |
| 12667G-EP-4 | CWALT 2005-9CB 1A5 FLT IRC AS | | | 4 | 1FM | 1,411,964 | 91.7210 | 1,790,203 | 1,951,800 | 1,414,803 | | (18,675) | | | 3.006 | 10.607 | MON | 815 | 47,964 | 03/16/2011 | 05/25/2035 |
| 12667G-FB-4 | CWALT 2005-18CB A5 SSNR NAS | | | 4 | 1FM | 18,985,944 | 97.9060 | 20,502,760 | 20,941,202 | 18,954,035 | | (159,585) | | | 5.500 | 7.578 | MON | 95,981 | 1,151,766 | 11/30/2012 | 05/25/2035 |
| 12667G-FT-5 | CWALT 2005-9CB 1A7 SEQ AS | | | 4 | 1FM | 5,214,739 | 98.7090 | 7,073,638 | 7,166,152 | 5,379,552 | | 128,034 | | | 5.500 | 14.729 | MON | 32,845 | 394,054 | 11/30/2012 | 05/25/2035 |
| 12667G-JF-1 | CWALT 2005-11CB 2A3 SSNR NAS | | | 4 | 1FM | 1,034,628 | 99.1840 | 1,611,433 | 1,624,696 | 869,544 | | 26,609 | | | 5.500 | 26.718 | MON | 7,447 | 89,358 | 08/31/2011 | 06/25/2035 |
| 12667G-JG-9 | CWALT 2005-11CB 2A4 SSNR NAS | | | 4 | 1FM | 4,406,551 | 99.1840 | 4,704,574 | 4,743,294 | 4,547,828 | | 118,147 | | | 5.500 | 7.694 | MON | 21,740 | 260,881 | 05/31/2012 | 06/25/2035 |
| 12667G-JJ-3 | CWALT 2005-11CB 2A6 AD AS | | | 4 | 1FM | 2,788,660 | 99.3210 | 5,511,984 | 5,549,684 | 2,120,912 | | 157,899 | | | 5.500 | 46.677 | MON | 25,436 | 305,223 | 07/27/2010 | 06/25/2035 |
| 12667G-JR-5 | CWALT 2005-11CB 3A1 Z SSNR NAS | | | 4 | 1FM | 18,146,185 | 93.9850 | 19,378,450 | 20,618,608 | 18,494,821 | | 226,303 | | | 5.500 | 6.499 | MON | 94,502 | 1,134,023 | 12/31/2011 | 06/25/2035 |
| 12667G-KE-2 | CWALT 2005-21CB A5 NAS | | | 4 | 1FM | 3,526,206 | 92.1410 | 4,444,856 | 4,823,952 | 3,605,042 | | 62,679 | | | 5.500 | 10.734 | MON | 22,110 | 265,280 | 11/30/2012 | 06/25/2035 |
| 12667G-LE-1 | CWALT 2005-23CB A4 SSNR NAS | | | 4 | 1FM | 8,215,237 | 100.5060 | 9,026,189 | 8,980,753 | 8,517,858 | | 257,120 | | | 5.500 | 8.552 | MON | 41,162 | 493,942 | 11/30/2012 | 07/25/2035 |
| 12667G-PT-4 | CWALT 2005-20CB 1A1 SEQ AS | | | 4 | 1FM | 738,965 | 92.5950 | 1,590,866 | 1,718,087 | 440,459 | | 27,215 | | | 5.500 | 67.394 | MON | 7,875 | 94,435 | 07/15/2010 | 07/25/2035 |
| 12667G-QA-4 | CWALT 2005-20CB 2A4 SSNR NAS | | | 4 | 1FM | 4,933,548 | 89.1490 | 6,044,703 | 6,780,418 | 5,006,318 | | 36,515 | | | 5.500 | 12.140 | MON | 31,077 | 372,923 | 02/29/2012 | 07/25/2035 |
| 12667G-TM-5 | CWALT 2005-26CB A1 FLT IRC AS | | | 4 | 1FM | 1,717,110 | 82.3740 | 2,908,273 | 3,530,591 | 1,689,470 | | (98,225) | | | 3.006 | 21.845 | MON | 1,474 | 86,765 | 05/24/2011 | 07/25/2035 |
| 12667G-TS-2 | CWALT 2005-26CB A6 NAS | | | 4 | 1FM | 1,272,235 | 92.2980 | 2,310,789 | 2,503,614 | 961,847 | | 43,744 | | | 5.500 | 36.567 | MON | 11,475 | 137,680 | 06/23/2011 | 07/25/2035 |
| 12667G-UG-6 | CWALT 2005-29CB A4 AD AS | | | 4 | 1FM | 536,242 | 84.8940 | 1,153,677 | 1,358,955 | 521,725 | | (4,742) | | | 5.000 | 41.586 | MON | 5,662 | 67,567 | 11/30/2012 | 07/25/2035 |
| 12667G-W7-4 | CWALT 2005-34CB 1A4 SSNR NAS | | | 4 | 2FM | 5,129,083 | 92.6740 | 5,199,395 | 5,610,434 | 5,181,587 | | 26,944 | | | 5.500 | 4.444 | MON | 25,714 | 308,574 | 11/30/2012 | 09/25/2035 |
| 12667G-WF-6 | CWALT 2005-36 2A1A FLT STEP AFC SSNR | | | 4 | 1FM | 1,437,237 | 86.4280 | 3,344,534 | 3,869,713 | 1,058,767 | | 112,729 | | | 2.816 | 50.470 | MON | 1,816 | 88,514 | 11/30/2012 | 08/25/2035 |
| 12667G-WY-5 | CWALT 2005-28CB 1A9 FLT AS | | | 4 | 1FM | 2,951,489 | 82.5510 | 3,536,422 | 4,283,904 | 2,827,692 | | (6,864) | | | 3.056 | 10.998 | MON | 1,818 | 107,429 | 03/30/2011 | 08/25/2035 |
| 12668A-AG-0 | CWALT 2005-47CB A7 SEQ SSNR AS | | | 4 | 1FM | 2,165,968 | 82.7290 | 3,585,600 | 4,334,160 | 2,214,283 | | 24,996 | | | 5.500 | 22.044 | MON | 19,865 | 238,379 | 11/30/2012 | 10/25/2035 |
| 12668A-BN-4 | CWALT 2005-J10 1A16 PAC-11 AS | | | 4 | 1FM | 2,389,665 | 88.6790 | 11,078,297 | 12,492,574 | 2,341,849 | | (835,060) | | | 5.500 | 108.935 | MON | 57,258 | 687,092 | 05/04/2011 | 10/25/2035 |
| 12668A-MH-5 | CWALT 2005-49CB A3 SSNR NAS | | | 4 | 1FM | 6,092,225 | 95.2970 | 6,474,125 | 6,793,657 | 6,226,431 | | 97,245 | | | 5.500 | 5.428 | MON | 31,138 | 373,651 | 02/28/2015 | 11/25/2035 |
| 12668A-SQ-9 | CWALT 2005-J12 1A2 STEP AFC AS | | | 4 | 1FM | 3,999,963 | 76.7730 | 5,256,227 | 6,846,492 | 3,945,563 | | (116,607) | | | 5.765 | 12.986 | MON | 32,892 | 429,528 | 12/31/2011 | 11/25/2035 |
| 12668A-SR-7 | CWALT 2005-J12 1A3 STEP AFC AS | | | 4 | 1FM | 1,964,634 | 76.9960 | 2,734,358 | 3,551,279 | 1,865,001 | | (57,708) | | | 6.074 | 14.761 | MON | 17,975 | 226,737 | 12/31/2012 | 11/25/2035 |
| 126694-AG-3 | CWHL 2005-19 1A7 Z AS | | | 4 | 1FM | 6,273,868 | 91.9490 | 7,951,345 | 8,647,587 | 6,629,324 | | 364,698 | | | 5.500 | 10.475 | MON | 39,635 | 475,409 | 11/30/2014 | 08/25/2035 |
| 126694-AJ-7 | CWHL 2005-19 1A9 SSNR NAS | | | 4 | 1FM | 2,583,822 | 91.9490 | 2,794,446 | 3,039,135 | 2,618,504 | | 39,553 | | | 5.500 | 7.004 | MON | 13,929 | 167,077 | 05/31/2012 | 08/25/2035 |
| 126694-CE-6 | CWHL 2005-21 A2 SSNR AS | | | 4 | 1FM | 2,951,829 | 91.2110 | 5,309,077 | 5,820,654 | 2,842,707 | | (109,121) | | | 5.500 | 30.044 | MON | 26,678 | 320,136 | 11/02/2011 | 10/25/2035 |
| 126694-HK-7 | CWHL 2005-25 A6 SSNR NAS | | | 4 | 2FM | 3,128,705 | 85.3140 | 3,093,111 | 3,625,569 | 3,173,492 | | 21,435 | | | 5.500 | 4.673 | MON | 16,617 | 199,406 | 08/31/2012 | 11/25/2035 |
| 126694-JS-8 | CWHL 2005-24 A2 SEQ AS | | | 4 | 1FM | 5,476,753 | 86.3050 | 6,808,601 | 7,889,010 | 5,556,743 | | 65,344 | | | 5.500 | 10.929 | MON | 36,158 | 433,699 | 05/31/2014 | 11/25/2035 |
| 126694-RG-5 | CWHL 2005-27 1A7 AD SSNR AS | | | 4 | 1FM | 1,785,585 | 96.4290 | 2,722,631 | 2,823,452 | 1,754,483 | | (13,005) | | | 5.500 | 19.684 | MON | 12,941 | 155,290 | 02/28/2013 | 12/25/2035 |
| 126694-RP-5 | CWHL 2005-J4 A6 SEQ AS | | | 4 | 1FM | 3,402,469 | 93.6720 | 3,776,809 | 4,031,942 | 3,423,555 | | 76,633 | | | 5.500 | 9.284 | MON | 18,480 | 208,324 | 09/22/2011 | 11/25/2035 |
| 126694-TU-2 | CWHL 2005-30 A5 SSNR AS | | | 4 | 1FM | 1,483,091 | 90.2350 | 1,660,539 | 1,840,238 | 1,332,394 | | (18,732) | | | 5.500 | 11.466 | MON | 8,434 | 101,213 | 08/23/2011 | 01/25/2036 |
| 126694-TW-8 | CWHL 2005-30 A7 SSNR AS | | | 4 | 1FM | 4,938,202 | 90.2350 | 5,598,662 | 6,204,534 | 5,116,887 | | 121,086 | | | 5.500 | 7.079 | MON | 28,437 | 341,249 | 11/30/2014 | 01/25/2036 |
| 126694-W6-1 | CWHL 2006-9 A5 Z PAC-11 AS | | | 4 | 1FM | 4,940,042 | 80.9890 | 6,616,771 | 8,169,933 | 5,100,167 | | 144,139 | | | 6.000 | 10.256 | MON | 40,850 | 490,540 | 11/30/2014 | 05/25/2036 |
| 126694-XQ-6 | CWHL 2006-J1 1A2 SEQ AS | | | 4 | 1FM | 1,957,161 | 81.1990 | 5,636,513 | 6,941,579 | 1,874,701 | | (124,059) | | | 5.750 | 83.110 | MON | 33,262 | 399,134 | 02/29/2012 | 02/25/2036 |
| 12669C-7T-1 | CWHL 2002-18 A8 SSNR NAS | | | 4 | 1FM | 2,626,652 | 103.1130 | 2,642,456 | 2,562,685 | 2,570,495 | | (1,151) | | | 6.000 | 5.891 | MON | 12,813 | 153,651 | 09/18/2002 | 11/25/2032 |
| 12669D-BA-5 | CWHL 2002-19 1A1 NAS | | | 4 | 1FM | 894,510 | 99.6290 | 891,190 | 894,510 | 894,510 | | | | | 6.250 | 6.217 | MON | 4,659 | 55,907 | 06/25/2008 | 11/25/2032 |
| 12669D-PA-0 | CWHL 2002-34 A4 AD SSNR PZ AS PAC W | | | 4 | 1FM | 1,939,666 | 102.2380 | 1,934,997 | 1,892,645 | 1,892,645 | | | | | 5.750 | 5.670 | MON | 9,069 | 108,827 | 11/13/2002 | 01/25/2033 |
| 12669E-P8-3 | CWHL 2003-44 A10 SSNR NAS | | | 4 | 1FM | 5,362,837 | 100.9860 | 5,677,985 | 5,622,519 | 5,369,544 | | 6,060 | | | 5.000 | 6.152 | MON | 23,427 | 281,126 | 08/19/2003 | 10/25/2033 |
| 12669F-K2-8 | CWHL 2004-13 2A3 PAC-11 SSNR AS | | | 4 | 1FM | 1,900,957 | 99.9510 | 1,922,168 | 1,923,110 | 1,901,198 | | 205 | | | 5.750 | 6.013 | MON | 9,215 | 110,579 | 07/09/2004 | 08/25/2034 |
| 12669F-S2-0 | CWHL 2004-13 2A18 SEQ SSNR AS | | | 4 | 1FM | 1,970,842 | 100.6590 | 1,989,656 | 1,976,628 | 1,970,748 | | (29) | | | 6.000 | 6.049 | MON | 9,883 | 118,598 | 08/16/2004 | 08/25/2034 |
| 12669F-WP-4 | CWHL 2004-5 2A19 PAC-11 AS | | | 4 | 1FM | 1,762,376 | 100.7140 | 1,822,378 | 1,809,457 | 1,763,453 | | 1,002 | | | 5.250 | 5.870 | MON | 7,916 | 94,997 | 04/30/2004 | 05/25/2034 |
| 12669F-ZL-0 | CWHL 2004-8 1A4 NAS | | | 4 | 1FM | 3,382,778 | 103.5250 | 3,779,568 | 3,650,890 | 3,393,946 | | 4,451 | | | 5.250 | 7.115 | MON | 15,973 | 191,672 | 05/19/2008 | 07/25/2034 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12669G-3M-1 | CWHL 2005-16 A19 SEQ AS | | | 4 | 1FM | | 94.8160 | 568,175 | 599,237 | | | | | | 5.500 | 0.000 | MON | | 32,537 | 02/12/2010 | 09/25/2035 |
| 12669G-4K-4 | CWHL 2005-J3 1A2 PAC-11 AS | | | 4 | 1FM | 654,173 | 91.4540 | 1,142,389 | 1,249,140 | 438,025 | | 45,113 | | | 5.500 | 58.323 | MON | 5,725 | 68,882 | 11/16/2011 | 09/25/2035 |
| 12669G-5U-1 | CWHL 2005-17 1A8 SSNR NAS | | | 4 | 1FM | 831,086 | 98.0790 | 1,310,292 | 1,335,950 | 907,755 | | 57,464 | | | 5.500 | 26.239 | MON | 6,123 | 73,477 | 08/31/2010 | 09/25/2035 |
| 12669G-BA-8 | CWHL 2004-HYB6 A2 CSTR PT SSNR AS | | | 4 | 1FM | 2,765,558 | 101.5480 | 3,193,258 | 3,144,582 | 2,590,392 | | (39,436) | | | 4.274 | 13.221 | MON | 11,201 | 118,225 | 09/21/2012 | 11/20/2034 |
| 12669G-CP-4 | CWHL 2004-24 A1 SEQ AS | | | 4 | 1FM | 6,326,161 | 99.4180 | 7,176,711 | 7,218,743 | 6,497,191 | | 188,506 | | | 5.500 | 10.955 | MON | 33,086 | 397,031 | 02/28/2013 | 12/25/2034 |
| 12669G-FJ-5 | CWHL 2004-J9 2A4 SEQ SSNR AS | | | 4 | 1FM | 7,400,054 | 99.8650 | 7,482,082 | 7,492,213 | 7,401,502 | | 1,312 | | | 5.500 | 5.764 | MON | 34,339 | 412,072 | 11/18/2004 | 01/25/2035 |
| 12669G-U2-5 | CWHL 2005-J2 2A1 FLT PAC-11 AS | | | 4 | 1FM | 778,701 | 85.0230 | 921,932 | 1,084,334 | 740,195 | | (39,839) | | | 2.906 | 7.443 | MON | 438 | 25,549 | 11/30/2014 | 08/25/2035 |
| 12669G-W4-9 | CWHL 2005-J2 3A13 SEQ AS | | | 4 | 1FM | 1,835,450 | 87.5250 | 2,265,792 | 2,588,745 | 1,565,841 | | 3,255 | | | 6.000 | 16.797 | MON | 12,944 | 155,320 | 08/16/2012 | 08/25/2035 |
| 12669G-WU-1 | CWHL 2005-HYB2 2A CSTR PT AS | | | 4 | 1FM | 9,001,430 | 100.4330 | 9,627,368 | 9,585,826 | 9,021,164 | | (6,050) | | | 3.822 | 6.680 | MON | 30,531 | 351,383 | 01/16/2014 | 05/20/2035 |
| 12669G-XM-8 | CWHL 2005-12 1A4 SSNR NAS | | | 4 | 1FM | 3,010,628 | 97.5250 | 4,120,445 | 4,225,027 | 2,444,754 | | (121,496) | | | 5.250 | 24.759 | MON | 18,484 | 221,814 | 01/26/2011 | 05/25/2035 |
| 12669G-YM-7 | CWHL 2005-10 A2 SEQ AS | | | 4 | 1FM | 3,486,098 | 91.2870 | 4,558,184 | 4,993,222 | 3,070,089 | | 45,689 | | | 5.500 | 18.275 | MON | 22,886 | 273,710 | 01/05/2011 | 05/25/2035 |
| 12669Y-AC-6 | CWHL 2006-J4 A3 SEQ AS | | | 4 | 1FM | 384,581 | 75.8960 | 641,801 | 845,635 | 214,420 | | 22,490 | | | 6.250 | 80.730 | MON | 4,404 | 51,475 | 04/08/2011 | 09/25/2036 |
| 12669Y-AE-2 | CWHL 2006-J4 A5 NAS | | | 4 | 1FM | | 75.8960 | 2,321,241 | 3,058,462 | | | | | | 6.250 | 0.000 | MON | 15,929 | 186,174 | 07/20/2010 | 09/25/2036 |
| 12669Y-AF-9 | CWHL 2006-J4 A6 SEQ SSNR AS | | | 4 | 1FM | 1,200,489 | 74.5450 | 3,343,056 | 4,484,616 | 1,030,151 | | (108,593) | | | 6.000 | 82.485 | MON | 22,423 | 262,067 | 02/29/2012 | 09/25/2036 |
| 12669Y-AH-5 | CWHL 2006-J4 A8 SEQ AS | | | 4 | 1FM | 713,943 | 77.2460 | 2,536,293 | 3,283,380 | 572,579 | | (88,169) | | | 6.500 | 135.693 | MON | 17,785 | 207,859 | 08/31/2011 | 09/25/2036 |
| 12669Y-AX-0 | CWHL 2006-J4 A12 NAS | | | 4 | 1FM | 707,709 | 75.8960 | 2,396,606 | 3,157,763 | 574,524 | | (83,256) | | | 6.250 | 124.346 | MON | 16,447 | 192,218 | 12/31/2011 | 09/25/2036 |
| 12670A-AF-8 | CWHL 2006-14 A6 SEQ AS | | | 4 | 1FM | 6,546,385 | 81.8680 | 10,540,042 | 12,874,359 | 6,389,502 | | (193,630) | | | 6.250 | 20.199 | MON | 67,054 | 804,648 | 08/31/2012 | 09/25/2036 |
| 15132E-DD-7 | CDMC 2003-4 1A5 SEQ RTL AS | | | 4 | 1FM | 3,721,653 | 99.7150 | 3,806,193 | 3,817,080 | 3,783,616 | | 848 | | | 5.500 | 5.707 | MON | 17,495 | 209,939 | 04/24/2003 | 05/25/2033 |
| 15132E-EA-2 | CDMC 2003-6 A4 RTL NAS | | | 4 | 1FM | 1,201,939 | 99.3620 | 1,157,030 | 1,164,458 | 1,186,527 | | (294) | | | 5.500 | 4.751 | MON | 5,337 | 64,045 | 05/27/2003 | 07/25/2033 |
| 152314-EL-0 | CXHE 2002-A AF6 NAS | | | 4 | 1FM | 6,546 | 100.8020 | 6,947 | 6,891 | 6,617 | | 22 | | | 5.540 | 6.386 | MON | 32 | 374 | 11/20/2008 | 01/25/2032 |
| 152314-JP-6 | CXHE 2004-B AF5 STEP AFC AS | | | 4 | 1FM | 6,351,888 | 101.2430 | 6,430,819 | 6,351,888 | 6,351,888 | | | | | 5.409 | 5.406 | MON | 28,631 | 343,574 | 02/24/2004 | 03/25/2034 |
| 152314-JV-3 | CXHE 2004-B M1 MEZ FLT STEP IRC NAS | | | 4 | 1FM | 387,723 | 98.1270 | 414,710 | 422,625 | 396,687 | | 2,760 | | | 3.151 | 5.118 | MON | 222 | 11,162 | 12/16/2013 | 03/25/2034 |
| 152314-KJ-8 | CXHE 2004-C AF5 STEP AFC IRC AS | | | 4 | 1FM | 9,999,150 | 97.0990 | 9,709,852 | 10,000,000 | 9,990,915 | | (2,701) | | | 5.248 | 5.267 | MON | 43,735 | 532,355 | 06/03/2004 | 06/25/2034 |
| 152314-LE-8 | CXHE 2004-D AF5 STEP AFC IRC AS | | | 4 | 1FM | 3,812,105 | 100.8180 | 3,844,536 | 3,813,329 | 3,806,164 | | (1,956) | | | 5.850 | 5.793 | MON | 18,590 | 199,494 | 09/08/2004 | 09/25/2034 |
| 152314-LQ-1 | CXHE 2004-D MV1 MEZ FLT STEP IRC NA | | | 4 | 1FM | 3,179,756 | 99.0200 | 3,490,313 | 3,524,853 | 3,253,965 | | 22,604 | | | 3.126 | 4.661 | MON | 1,837 | 103,278 | 09/21/2015 | 09/25/2034 |
| 152314-MC-1 | CXHE 2005-A AF5 STEP AFC IRC AS | | | 4 | 1FM | 2,389,768 | 99.2740 | 2,373,595 | 2,390,959 | 2,385,708 | | (2,965) | | | 5.780 | 5.650 | MON | 11,516 | 138,197 | 01/05/2005 | 01/25/2035 |
| 160762-AC-4 | CHMAC 2004-1 A3 Z AS | | | 4 | 1FM | 634,043 | 103.3010 | 825,487 | 799,109 | 733,058 | | 2,375 | | | 5.250 | 8.320 | MON | 3,496 | 41,953 | 06/10/2004 | 08/25/2034 |
| 160762-AD-2 | CHMAC 2004-1 A4 NAS | | | 4 | 1FM | 408,431 | 103.3110 | 421,953 | 408,431 | 408,431 | | | | | 5.250 | 5.200 | MON | 1,787 | 21,443 | 06/28/2004 | 08/25/2034 |
| 160762-AF-7 | CHMAC 2004-1 A6 Z AS | | | 4 | 1FM | 599,869 | 104.3490 | 748,806 | 717,600 | 663,922 | | 1,926 | | | 5.500 | 8.250 | MON | 3,289 | 39,468 | 06/10/2004 | 08/25/2034 |
| 160762-AG-5 | CHMAC 2004-1 A7 NAS | | | 4 | 1FM | 994,698 | 104.3380 | 1,037,853 | 994,698 | 994,698 | | | | | 5.500 | 5.451 | MON | 4,559 | 54,708 | 06/28/2004 | 08/25/2034 |
| 161546-DZ-6 | CFAB 2003-1 1A5 STEP AS | | | 4 | 1FM | 2,206,528 | 101.8730 | 2,248,001 | 2,206,676 | 2,204,634 | | (581) | | | 5.914 | 5.907 | MON | 10,875 | 129,781 | 01/23/2003 | 10/25/2032 |
| 161546-EG-7 | CFAB 2003-1 2M1 MEZ FLT STEP NAS | | | 4 | 1FM | 40,147 | 99.9360 | 44,902 | 44,930 | 44,771 | | 882 | | | 3.481 | 4.813 | MON | 26 | 1,328 | 12/16/2013 | 09/25/2032 |
| 161546-ES-1 | CFAB 2003-2 1M1 MEZ NAS | | | 4 | 3FM | 1,745,184 | 94.6430 | 1,651,757 | 1,745,256 | 1,741,648 | | (1,466) | | | 5.239 | 5.191 | MON | 7,620 | 51,175 | 04/08/2003 | 07/25/2032 |
| 161546-FF-8 | CFAB 2003-3 1A5 STEP AFC AS | | | 4 | 1FM | 2,946,427 | 101.6300 | 2,994,549 | 2,946,531 | 2,944,272 | | (657) | | | 5.160 | 5.166 | MON | 12,670 | 151,666 | 05/20/2003 | 03/25/2033 |
| 161546-FJ-0 | CFAB 2003-3 1M2 MEZ NAS | | | 4 | 5FM | 570,345 | 62.0090 | 575,031 | 927,336 | 570,511 | 276,155 | 22,392 | 350,298 | | 4.885 | 19.205 | MON | 3,775 | | 12/31/2011 | 05/25/2032 |
| 161546-FV-3 | CFAB 2003-4 1A5 STEP AFC SEQ AS | | | 4 | 1FM | 7,681,974 | 101.0550 | 7,763,348 | 7,682,336 | 7,677,278 | | (1,524) | | | 5.205 | 5.213 | MON | 33,324 | 397,702 | 07/23/2003 | 05/25/2033 |
| 161546-FY-7 | CFAB 2003-4 1M2 MEZ AFC NAS | | | 4 | 1FM | | 71.3720 | 1,048,912 | 1,469,649 | | | | | | 5.205 | 0.000 | MON | 6,375 | 26,089 | 03/31/2010 | 06/25/2032 |
| 161546-GK-6 | CFAB 2003-5 1A5 STEP AFC AS | | | 4 | 1FM | 11,464,859 | 101.3360 | 11,618,228 | 11,465,070 | 11,457,778 | | (2,226) | | | 5.645 | 5.660 | MON | 53,934 | 560,432 | 09/12/2003 | 06/25/2033 |
| 161546-GN-0 | CFAB 2003-5 1M2 MEZ AFC NAS | | | 4 | 1FM | 153,499 | 96.3100 | 804,400 | 835,221 | 16 | | | | | 5.641 | 8,259.301 | MON | 3,926 | 62,942 | 06/30/2010 | 09/25/2032 |
| 161546-HA-7 | CFAB 2003-6 1A5 STEP AFC SEQ AS | | | 4 | 1FM | 15,293,799 | 103.1810 | 15,952,368 | 15,460,584 | 15,302,540 | | 8,115 | | | 5.046 | 5.218 | MON | 65,018 | 770,695 | 11/20/2003 | 11/25/2034 |
| 161546-HS-8 | CFAB 2004-1 1A5 STEP AFC AS | | | 4 | 1FM | 9,636,624 | 102.0920 | 9,838,773 | 9,637,154 | 9,629,332 | | (3,884) | | | 5.638 | 5.628 | MON | 45,279 | 473,506 | 02/12/2004 | 11/25/2033 |
| 161546-HW-9 | CFAB 2004-1 1M2 MEZ AFC NAS | | | 4 | 5FM | 233,388 | 81.2180 | 915,969 | 1,127,794 | 261,755 | | 24,916 | | | 5.023 | 41.937 | MON | 4,721 | | 06/30/2012 | 01/25/2033 |
| 161546-JH-0 | CFAB 2004-2 1A5 STEP AFC SEQ | | | 4 | 1FM | 9,358,967 | 100.2470 | 9,492,841 | 9,469,411 | 9,365,153 | | 5,849 | | | 5.700 | 6.011 | MON | 44,980 | 429,576 | 06/18/2004 | 02/26/2035 |
| 161546-JL-1 | CFAB 2004-2 1M2 MEZ AFC NAS | | | 4 | 1FM | 517,863 | 94.3110 | 519,217 | 550,536 | 535,938 | 824 | 11,601 | | | 5.700 | 4.461 | MON | 2,615 | 18,121 | 03/31/2011 | 02/26/2035 |
| 161546-JP-2 | CFAB 2004-2 2M1 MEZ FLT STEP IRC NA | | | 4 | 1FM | 1,616,353 | 92.8660 | 1,680,238 | 1,809,322 | 1,686,045 | | 22,856 | | | 3.331 | 6.318 | MON | 1,005 | 43,607 | 12/16/2013 | 02/26/2035 |
| 161629-AH-3 | CHASE 2007-S4 A8 SSNR NAS | | | 4 | 1FM | 2,068,756 | 70.3960 | 2,812,527 | 3,995,284 | 1,607,780 | | (55,549) | | | 6.000 | 22.918 | MON | 19,976 | 231,950 | 09/13/2011 | 06/25/2037 |
| 16162W-GJ-2 | CHASE 2004-S2 1A4 NAS | | | 4 | 2FM | 657,888 | 99.5050 | 656,065 | 659,330 | 657,846 | | (19) | | | 5.250 | 5.275 | MON | 2,885 | 34,615 | 01/14/2004 | 02/25/2034 |
| 16162W-GN-3 | CHASE 2004-S2 2A3 Z AS | | | 4 | 1FM | 3,417,598 | 97.5590 | 3,680,346 | 3,772,443 | 3,594,995 | | 3,396 | | | 5.500 | 6.740 | MON | 17,290 | 269,934 | 01/05/2004 | 02/25/2034 |
| 16162W-PB-9 | CHASE 2005-A1 1A1 CSTR SSNR AS | | | 4 | 1FM | 469,542 | 96.5770 | 1,352,633 | 1,400,581 | 64,326 | | (34,263) | | | 4.224 | 6,980.938 | MON | 4,930 | 48,816 | 05/18/2010 | 12/25/2035 |
| 16162W-PG-8 | CHASE 2005-A1 2A4 CSTR SEQ SSNR AS | | | 4 | 1FM | 5,686,002 | 97.0610 | 7,413,356 | 7,637,839 | 4,785,396 | | (324,709) | | | 4.281 | 16.343 | MON | 27,251 | 272,335 | 07/29/2011 | 12/25/2035 |
| 16162Y-AH-8 | CHASE 2006-S4 A8 NAS | | | 4 | 1FM | 2,191,208 | 78.2810 | 4,302,707 | 5,496,514 | 2,058,676 | | (308,249) | | | 6.000 | 26.560 | MON | 27,483 | 329,449 | 09/13/2011 | 12/25/2036 |
| 16162Y-AQ-8 | CHASE 2006-S4 A15 SEQ AS | | | 4 | 1FM | 2,155,393 | 78.2810 | 3,590,136 | 4,586,236 | 1,616,639 | | (16,281) | | | 6.000 | 31.269 | MON | 22,931 | 272,820 | 09/08/2011 | 12/25/2036 |
| 161630-AC-2 | CHASE 2007-A1 1A3 CSTR SSNR AS | | | 4 | 1FM | 772,891 | 101.1290 | 788,024 | 779,222 | 773,311 | | 117 | | | 4.369 | 4.561 | MON | 2,837 | 30,801 | 10/28/2015 | 02/25/2037 |
| 161630-AL-2 | CHASE 2007-A1 3A1 CSTR SSNR AS | | | 4 | 1FM | 2,414,221 | 99.8510 | 2,421,265 | 2,424,880 | 2,414,275 | | (29,617) | | | 4.137 | 4.221 | MON | 8,360 | 94,021 | 01/30/2015 | 02/25/2037 |
| 161631-AV-8 | CHASE 2007-S5 1A20 SSNR NAS | | | 4 | 1FM | 7,354,357 | 79.9710 | 9,639,947 | 12,054,301 | 7,360,017 | | (60,253) | | | 6.000 | 9.755 | MON | 60,272 | 722,860 | 05/31/2012 | 07/25/2037 |
| 16163B-AP-9 | CHASE 2006-S2 1A14 SSNR AS | | | 4 | 3FM | 8,853,889 | 75.9750 | 9,050,671 | 11,912,657 | 9,008,939 | | 64,941 | | | 6.250 | 5.423 | MON | 62,045 | 720,584 | 08/31/2015 | 10/25/2036 |
| 16163B-BC-7 | CHASE 2006-S2 2A7 AS | | | 4 | 1FM | 6,802,456 | 71.9490 | 9,007,845 | 12,519,752 | 7,258,027 | | 1,435,388 | | | 6.000 | 48.056 | MON | 62,599 | 729,552 | 09/08/2011 | 10/25/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 16163L-AA-0 | CHASE 2007-A2 1A1 CSTR SSNR AS | | | 4 | 1FM | 5,616,026 | 100.0340 | 5,645,304 | 5,643,384 | 5,713,047 | | 4,207 | | | 4.256 | 3.788 | MON | 20,013 | 229,164 | 09/24/2013 | 07/25/2037 |
| 16163L-AQ-5 | CHASE 2007-A2 7A1 CSTR SEQ SSNR AS | | | 4 | 1FM | 82,816 | 88.4540 | 905,598 | 1,023,813 | 13,088 | | 13,088 | | | 3.614 | 6.268 | MON | 3,083 | 33,677 | 04/22/2010 | 07/25/2037 |
| 16163Y-AC-8 | CHASE 2016-1 M2 SUB W | | | 4 | 1FE | 3,221,169 | 100.1610 | 3,270,697 | 3,265,452 | 3,223,933 | | 1,006 | | | 3.750 | 3.874 | MON | 10,205 | 122,281 | 03/24/2016 | 04/25/2045 |
| 16163Y-AD-6 | CHASE 2016-1 M3 SUB W | | | 4 | 1AM | 3,135,252 | 99.1430 | 3,237,467 | 3,265,452 | 3,144,609 | | 3,341 | | | 3.750 | 4.105 | MON | 10,205 | 122,281 | 03/24/2016 | 04/25/2045 |
| 16165L-AG-5 | CFLX 2006-1 A5 AFC SSNR NAS | | | 4 | 1FM | 997,366 | 92.9500 | 1,091,464 | 1,174,247 | 1,006,159 | | 2,566 | | | 6.160 | 7.629 | MON | 6,028 | 47,347 | 06/30/2011 | 06/25/2036 |
| 16165T-BJ-1 | CFLX 2005-2 5A1 NAS | | | 4 | 1FM | 2,046,419 | 84.8290 | 3,107,858 | 3,663,692 | 2,182,825 | | 73,465 | | | 5.500 | 14.081 | MON | 16,792 | 197,524 | 11/30/2014 | 06/25/2035 |
| 16678R-DL-8 | CCMFC 2005-2A A2 FLT STEP AS | | | 4 | 1FM | 6,341,201 | 97.9210 | 7,031,981 | 7,181,256 | 6,265,190 | | (4,829) | | | 2.736 | 7.005 | MON | 3,330 | 215,261 | 09/01/2015 | 05/25/2036 |
| 170255-AS-2 | CWHL 2007-1 A8 SSNR NAS | | | 4 | 1FM | 2,286,832 | 80.8830 | 2,999,940 | 3,708,965 | 2,303,778 | | (7,617) | | | 6.000 | 12.367 | MON | 18,545 | 222,455 | 11/30/2012 | 03/25/2037 |
| 17025A-AB-8 | CWHL 2006-17 A2 SSNR NAS | | | 4 | 1FM | 360,250 | 77.9230 | 3,416,658 | 4,384,636 | 39,589 | | (221,982) | | | 6.000 | 9.115 | MON | 21,923 | 262,434 | 12/31/2011 | 12/25/2036 |
| 17025T-AV-3 | CWHL 2007-15 1A20 EXCH SSNR AS | | | 4 | 1FM | 4,297,729 | 90.1310 | 6,396,033 | 7,096,356 | 4,235,224 | | (102,338) | | | 6.250 | 16.763 | MON | 36,960 | 442,458 | 11/30/2012 | 09/25/2037 |
| 172973-2W-8 | CMSI 2005-6 1A10 SEQ AS | | | 4 | 1FM | 5,138,975 | 101.2250 | 5,541,029 | 5,473,971 | 5,330,164 | | 147,526 | | | 5.500 | 6.314 | MON | 25,089 | 300,839 | 11/30/2010 | 09/25/2035 |
| 172973-W6-2 | CMSI 2005-4 1A7 SSUP NAS | | | 4 | 1FM | 87,469 | 97.7160 | 94,333 | 96,538 | 90,463 | | 2,296 | | | 5.500 | 7.218 | MON | 442 | 5,309 | 12/31/2009 | 07/25/2035 |
| 172973-WX-3 | CMSI 2004-3 A3 Z AS | | | 4 | 1FM | 5,484,976 | 100.6360 | 6,765,041 | 6,722,299 | 6,243,576 | | 12,869 | | | 5.250 | 7.285 | MON | 29,410 | 352,921 | 07/07/2004 | 05/25/2034 |
| 17307G-4H-8 | CMLTI 2006-WF1 A2C STEP AFC AS | | | 4 | 1FM | 448,507 | 65.3160 | 747,950 | 1,145,134 | 484,005 | | 26,662 | | | 4.955 | 16.372 | MON | 4,728 | 41,142 | 03/31/2014 | 03/25/2036 |
| 17307G-NS-3 | CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC | | | 4 | 1FM | 596,610 | 97.5400 | 650,203 | 666,603 | 613,594 | | 5,223 | | | 3.166 | 4.929 | MON | 352 | 17,707 | 03/13/2015 | 02/25/2035 |
| 17307G-VK-1 | CMLTI 2005-WF2 AF5 STEP AFC AS | | | 4 | 1FM | 756,022 | 98.1100 | 984,629 | 1,003,596 | 671,738 | | (55,947) | | | 5.350 | 11.438 | MON | 4,474 | 49,612 | 09/25/2017 | 08/25/2035 |
| 17307G-WE-4 | CMLTI 2005-4 A CSTR AS | | | 4 | 1FM | 1,613,883 | 100.8670 | 1,827,798 | 1,812,079 | 1,641,047 | | 10,665 | | | 4.471 | 9.795 | MON | 6,752 | 72,188 | 09/08/2008 | 08/25/2035 |
| 17308F-AE-9 | CMALT 2005-A1 1A5 IRC SSNR NAS | | | 4 | 1FM | 2,295,303 | 93.3890 | 2,498,660 | 2,675,542 | 2,184,444 | | 1,068 | | | 5.500 | 9.729 | MON | 12,263 | 147,155 | 02/10/2011 | 07/25/2035 |
| 17309A-AA-7 | CMALT 2006-A1 1A1 SEQ SSNR AS | | | 4 | 1FM | 2,029,765 | 94.1500 | 3,680,166 | 3,908,830 | 1,735,678 | | 88,641 | | | 5.750 | 30.405 | MON | 18,730 | 224,547 | 06/08/2011 | 04/25/2036 |
| 173100-AD-0 | CMSI 2006-6 A4 SSNR NAS | | | 4 | 1FM | 2,976,767 | 105.5280 | 4,326,431 | 4,099,806 | 3,145,073 | | 144,563 | | | 6.000 | 24.152 | MON | 20,499 | 245,465 | 09/09/2008 | 11/25/2036 |
| 173105-AA-5 | CMSI 2007-1 1A1 SSNR NAS | | | 4 | 1FM | 10,305,281 | 96.2100 | 12,503,247 | 12,995,755 | 10,284,109 | | (135,816) | | | 6.000 | 11.330 | MON | 64,979 | 778,557 | 05/31/2012 | 01/25/2037 |
| 17310A-AR-7 | CMSI 2006-2 1A16 SEQ AS | | | 4 | 3FM | 8,916,699 | 97.9790 | 9,199,785 | 9,389,570 | 9,345,825 | | 339,563 | | | 5.750 | 5.837 | MON | 44,992 | 539,793 | 05/31/2011 | 04/25/2036 |
| 17310E-AE-8 | CRMSI 2006-2 A5 STEP AFC AS | | | 4 | 1FM | 27,295,333 | 102.4760 | 33,772,538 | 32,956,431 | 28,103,615 | | 803,622 | | | 5.428 | 12.439 | MON | 149,064 | 1,805,196 | 07/17/2012 | 09/25/2036 |
| 17312D-AA-6 | CMSI 2007-8 1A1 AS | | | 4 | 1FM | | 103.2970 | 696,754 | 674,512 | | | | | | 6.000 | 0.000 | MON | 3,373 | 40,471 | 04/12/2010 | 09/25/2037 |
| 17312F-AD-5 | CMSI 2007-3 1A4 SSNR NAS | | | 4 | 1FM | 2,283,828 | 96.7680 | 2,434,562 | 2,515,888 | 2,321,507 | | 41,732 | | | 6.000 | 6.931 | MON | 12,579 | 150,745 | 05/31/2015 | 04/25/2037 |
| 17312K-AB-8 | CMSI 2007-5 1A2 PAC-11 AS | | | 4 | 1FM | | 98.1650 | 157,196 | 160,136 | | | | | | 6.000 | 0.000 | MON | 801 | 9,540 | 10/25/2011 | 06/25/2037 |
| 17321H-AA-6 | CMLTI 2013-6 1A1 SC FLT SEQ PT SSNR | | | 4 | 1FM | 340,839 | 100.0360 | 332,872 | 332,754 | 334,592 | | (2,219) | | | 2.756 | 2.540 | MON | 214 | 13,154 | 07/09/2013 | 11/25/2035 |
| 17321P-AA-8 | CMLTI 2013-8 1A1 SC CSTR SEQ PT SSNR | | | 4 | 1FM | 3,105,154 | 100.2290 | 3,096,790 | 3,089,705 | 3,088,443 | | (7,201) | | | 4.376 | 3.855 | MON | 11,266 | 128,346 | 07/25/2013 | 05/25/2035 |
| 204012-AE-8 | CPLT 1987-A A5 SEQ | | | 4 | 6* | 6,215,406 | 98.6610 | 9,828,095 | 9,961,431 | 8,484,001 | | 59,807 | | | 4.500 | 12.555 | AO | 112,066 | 448,264 | 01/26/1993 | 04/01/2029 |
| 204012-AF-5 | CPLT 1987-A B SUB | | | 4 | 6* | 378,587 | 94.6940 | 573,200 | 605,321 | 498,252 | | 4,060 | | | 4.500 | 14.440 | AO | 6,810 | 27,239 | 06/30/1996 | 10/01/2029 |
| 20846Q-KN-7 | CNFHE 2002-C MV2 MEZ FLT AFC | | | 4 | 1FM | 170,463 | 97.6470 | 184,319 | 188,760 | 178,210 | | 1,561 | | | 4.605 | 6.013 | MON | 362 | 7,856 | 12/16/2013 | 05/15/2032 |
| 21075W-BA-2 | CONHE 1995-1 A5 SEQ | | | 4 | 1FM | 32,617 | 0.0000 | | 1,214,336 | 32,617 | | (49,678) | | | 4.710 | 10.000 | MON | 4,860 | 70,910 | 09/30/2013 | 06/15/2025 |
| 21075W-CJ-2 | CONHE 1996-1 A7 SEQ | | | 4 | 1FM | 121,606 | 64.2930 | 270,147 | 420,181 | 117,972 | | (4,133) | | | 7.000 | 55.603 | MON | 2,451 | 29,194 | 03/31/2015 | 03/15/2027 |
| 22540A-LG-1 | CSFB 1999-1R B SC CSTR | | | 4 | 1FM | | 0.0000 | | 1,795 | | | | | | 6.730 | 0.000 | MON | 10 | 110 | 06/30/1999 | 11/30/2027 |
| 22540V-HN-5 | CSFB 2001-MH29 M2 MEZ AFC | | | 4 | 1FE | 1,190,568 | 101.4350 | 1,225,062 | 1,207,731 | 1,205,362 | | 6,685 | | | 7.110 | 6.878 | MON | 7,156 | 85,870 | 12/31/2009 | 09/25/2031 |
| 22540V-VE-9 | CSFB 2002-MH3 M1 MEZ AFC | | | 4 | 1FE | 3,754,681 | 102.5760 | 3,851,576 | 3,754,868 | 3,739,600 | | (3,631) | | | 7.617 | 7.585 | MON | 23,834 | 287,624 | 04/01/2002 | 12/25/2031 |
| 22541Q-4L-3 | CSFB 2003-29 DB1 SUB CSTR NAS | | | 4 | 1FM | 8,310,838 | 98.7580 | 8,005,891 | 8,106,590 | 8,106,590 | | | | | 6.050 | 5.989 | MON | 40,867 | 490,198 | 02/10/2004 | 12/25/2033 |
| 22541S-5T-1 | CSFB 2005-FIX1 A4 STEP AFC AS | | | 4 | 1FM | 4,191,234 | 101.7150 | 4,626,614 | 4,548,608 | 4,314,110 | | 102,830 | | | 5.510 | 6.744 | MON | 20,886 | 226,673 | 12/31/2011 | 05/25/2035 |
| 22541S-D5-4 | CSFB 2004-CF2 1M1 MEZ STEP AFC NAS | | | 4 | 1FM | 3,885,732 | 102.7660 | 3,785,021 | 3,683,158 | 3,819,695 | 82,525 | (62,394) | | | 5.250 | 2.857 | MON | 16,114 | 193,366 | 12/15/2017 | 01/25/2043 |
| 22541S-EH-7 | CSFB 2004-AR3 CB1 SUB CSTR NAS | | | 4 | 1FM | 8,629,029 | 97.1670 | 8,697,134 | 8,950,695 | 8,655,322 | | 7,998 | | | 4.074 | 4.980 | MON | 30,390 | 340,529 | 03/17/2015 | 04/25/2034 |
| 22541S-JV-1 | CSFB 2004-AR5 CB1 SUB CSTR NAS | | | 4 | 1FM | 4,955,938 | 98.2560 | 5,118,196 | 5,209,066 | 4,980,702 | | 4,347 | | | 4.087 | 5.531 | MON | 17,741 | 200,534 | 07/27/2015 | 06/25/2034 |
| 22541S-UX-4 | CSFB 2004-4 3A11 SEQ SSNR AS | | | 4 | 1FM | 2,489,689 | 104.0580 | 2,646,736 | 2,543,527 | 2,490,765 | | 972 | | | 5.500 | 6.058 | MON | 11,658 | 139,894 | 09/24/2004 | 08/25/2034 |
| 22541S-VA-3 | CSFB 2004-4 5A2 SEQ AS | | | 4 | 1FM | 8,709,953 | 100.8350 | 8,709,212 | 8,637,077 | 8,637,077 | | | | | 6.000 | 5.962 | MON | 43,185 | 518,209 | 10/08/2004 | 08/25/2034 |
| 22541S-X4-5 | CSFB 2004-8 8A1 SEQ AS | | | 4 | 1FM | 1,509,000 | 105.2830 | 1,594,946 | 1,514,917 | 1,509,005 | | 2 | | | 5.750 | 5.821 | MON | 7,259 | 88,801 | 11/17/2004 | 12/25/2034 |
| 225458-AX-6 | CSFB 2005-1 1A22 SSNR NAS | | | 4 | 1FM | 1,934,638 | 100.0970 | 1,971,318 | 1,969,411 | 1,941,522 | | 909 | | | 5.500 | 5.926 | MON | 9,026 | 108,318 | 01/13/2006 | 02/25/2035 |
| 225458-BV-9 | CSFB 2005-1 3A5 Z SSNR AS | | | 4 | 1FM | 4,317,254 | 99.7490 | 4,564,901 | 4,576,371 | 4,483,217 | | 5,387 | | | 5.250 | 5.996 | MON | 20,022 | 239,755 | 01/14/2005 | 02/25/2035 |
| 2254W0-GV-1 | CSFB 2004-6 1A2 SEQ SSNR AS | | | 4 | 1FM | 8,282,598 | 102.7220 | 8,724,529 | 8,493,321 | 8,287,035 | | 3,915 | | | 5.500 | 6.232 | MON | 38,928 | 466,707 | 09/09/2004 | 10/25/2034 |
| 2254W0-JS-5 | CSFB 2004-7 1A2 SEQ SSNR AS | | | 4 | 1FM | 4,404,790 | 98.8270 | 4,484,026 | 4,537,251 | 4,407,295 | | 2,227 | | | 5.250 | 5.934 | MON | 19,850 | 238,205 | 10/22/2004 | 11/25/2034 |
| 2254W0-KY-0 | CSFB 2004-7 1A4 SSNR NAS | | | 4 | 1FM | 2,035,669 | 102.4740 | 2,113,429 | 2,062,415 | 2,040,123 | | 302 | | | 5.250 | 5.487 | MON | 9,023 | 108,276 | 11/24/2004 | 11/25/2034 |
| 24763L-BM-1 | DELHE 1997-2 A5 SEQ AS | | | 4 | 1FM | 145,774 | 92.7890 | 849,232 | 915,232 | 294,401 | | 135,703 | | | 7.370 | 99.510 | MON | 5,621 | 66,687 | 09/30/2014 | 06/25/2027 |
| 251510-CV-3 | DBALT 2005-1 1A1 FLT AS | | | 4 | 1FM | 1,391,772 | 98.4760 | 1,972,149 | 2,002,664 | 1,222,339 | | (38,475) | | | 3.006 | 17.131 | MON | 836 | 49,223 | 07/19/2012 | 02/25/2035 |
| 251510-ET-6 | DBALT 2005-3 M MEZ CSTR NAS | | | 4 | 1FM | | 0.0010 | 37 | 3,676,681 | | | | | | 4.921 | 0.000 | MON | 15,078 | 5 | 12/31/2011 | 06/25/2035 |
| 251511-AC-5 | DBALT 2006-AB2 A3 AFC SEQ SSNR AS | | | 4 | 1FM | 3,290,179 | 93.1840 | 5,749,524 | 6,170,086 | 3,507,796 | | 197,932 | | | 5.307 | 16.489 | MON | 27,287 | 281,024 | 12/31/2011 | 06/25/2036 |
| 251513-AY-3 | DBALT 2006-AB4 A4A STEP AFC SEQ AS | | | 4 | 1FM | 9,449,096 | 100.7640 | 9,504,718 | 9,432,632 | 9,432,632 | | | | | 6.000 | 5.968 | MON | 47,163 | 540,349 | 09/27/2006 | 10/25/2036 |
| 251563-BM-3 | DMSI 2003-1 1A8 SEQ SSUP NAS | | | 4 | 1FM | 70,606 | 99.3430 | 70,230 | 70,694 | 70,594 | | (6) | | | 5.500 | 5.526 | MON | 324 | 3,888 | 04/29/2003 | 04/25/2033 |
| 251563-BS-0 | DMSI 2003-1 M MEZ CSTR NAS | | | 4 | 1FM | 284,214 | 96.8000 | 276,839 | 285,990 | 284,517 | | 15 | | | 5.500 | 5.588 | MON | 1,311 | 15,730 | 04/02/2003 | 04/25/2033 |
| 251563-BT-8 | DMSI 2003-1 B1 SUB CSTR NAS | | | 4 | 2FM | 127,756 | 93.2360 | 121,521 | 130,337 | 129,027 | | 30 | | | 5.500 | 5.670 | MON | 597 | 7,168 | 04/02/2003 | 04/25/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 251563-BU-5 | DMSI 2003-1 B2 SUB CSTR NAS | | | 4 | 4FM | 66,392 | 90.9300 | 64,160 | 70,560 | 68,834 | | 52 | | | 5.500 | 5.914 | MON | 323 | 3,382 | 04/02/2003 | 04/25/2033 |
| 251563-CX-8 | DMSI 2003-1 B3 SUB CSTR NAS | | | 4 | 6* | 35,808 | 70.9600 | 30,988 | 43,670 | 30,988 | (1,092) | 208 | | | 5.500 | 8.708 | MON | 200 | | 04/02/2003 | 04/25/2033 |
| 25157T-AA-2 | DMSI 2007-WM1 A1 SC CSTR SSNR | | | 4 | 1FM | 21,555,237 | 100.7980 | 21,653,491 | 21,482,154 | 21,716,377 | | 51,325 | | | 3.655 | 3.327 | MON | 65,437 | 740,737 | 03/09/2016 | 06/27/2037 |
| 288547-AC-6 | ELAT 2007-2 A2B FLT STEP IRC | | | 4 | 1FM | 540,069 | 100.0390 | 621,849 | 621,605 | 620,226 | | 4,904 | | | 3.456 | 4.298 | MON | 358 | 18,339 | 12/16/2013 | 05/25/2037 |
| 291701-CN-8 | EFLOT 1998-2 A5 STEP AS | | | 4 | 1FM | | 28.1930 | 177,890 | 630,976 | | | | | | 7.460 | 0.000 | MON | 3,923 | 47,125 | 09/30/2010 | 06/25/2024 |
| 291701-CS-7 | EFLOT 1998-2 M2 MEZ STEP NAS | | | 4 | 1FM | | 0.0000 | | 357,395 | | | | | | 7.930 | 0.000 | MON | | 2,204 | 04/01/2018 | 06/25/2024 |
| 294751-AW-2 | EQABS 2002-3 M2 MEZ AFC | | | 4 | 4FM | 943,157 | 99.3330 | 970,032 | 976,548 | 979,006 | | 28,864 | | | 6.460 | 2.825 | MON | 5,257 | 24,003 | 12/31/2014 | 11/25/2032 |
| 294751-BQ-4 | EQABS 2002-5 M2 MEZ AFC | | | 4 | 1FM | 306,736 | 74.0160 | 618,977 | 836,277 | 327,623 | | 16,973 | | | 6.337 | 14.569 | MON | 4,416 | 39,091 | 03/31/2014 | 11/25/2032 |
| 294751-BY-7 | EQABS 2003-1 M2 MEZ CSTR | | | 4 | 1FM | 933,987 | 52.6530 | 1,229,248 | 2,334,610 | 1,059,926 | | 140,744 | | | 5.789 | 6.282 | MON | 11,263 | 37,326 | 03/31/2014 | 08/25/2033 |
| 294751-CJ-9 | EQABS 2003-2 M2 MEZ AFC | | | 4 | 1FM | 794,234 | 96.8150 | 768,939 | 794,235 | 792,530 | | (267) | | | 5.252 | 5.285 | MON | 3,476 | 36,002 | 04/11/2003 | 09/25/2033 |
| 294751-DG-4 | EQABS 2003-4 M2 MEZ STEP AFC NAS | | | 4 | 1FM | 2,002,003 | 97.6970 | 1,955,899 | 2,002,005 | 2,002,005 | | | | | 6.531 | 6.498 | MON | 10,896 | 90,728 | 10/17/2003 | 10/25/2034 |
| 294751-DH-2 | EQABS 2003-4 M3 MEZ STEP AFC NAS | | | 4 | 1FM | 658,482 | 89.5310 | 1,075,928 | 1,201,742 | 707,734 | | 41,446 | | | 6.779 | 19.588 | MON | 6,789 | 54,461 | 03/31/2010 | 10/25/2034 |
| 294751-DR-0 | EQABS 2004-1 AF5 STEP AFC IRC AS | | | 4 | 1FM | 6,888,752 | 100.1260 | 6,897,451 | 6,888,752 | 6,888,752 | | | | | 5.610 | 5.615 | MON | 32,205 | 338,135 | 01/14/2004 | 04/25/2034 |
| 294751-DX-7 | EQABS 2004-1 M3 MEZ STEP AFC IRC NAS | | | 4 | 1FM | 1,177,875 | 95.6630 | 1,700,649 | 1,777,748 | 1,250,878 | | 62,935 | | | 5.760 | 16.475 | MON | 8,533 | 80,913 | 12/31/2014 | 04/25/2034 |
| 294751-DY-5 | EQABS 2004-1 M4 MEZ STEP AFC IRC NAS | | | 4 | 1FM | 35,250 | 35.5870 | 577,744 | 1,623,469 | 60,082 | | 24,003 | | | 5.910 | 140.310 | MON | 7,996 | 58,806 | 12/31/2014 | 04/25/2034 |
| 294751-EL-2 | EQABS 2004-2 M2 MEZ STEP AFC NAS | | | 4 | 2FM | 1,919,849 | 97.1390 | 1,913,323 | 1,969,667 | 1,968,488 | | 37,154 | | | 6.060 | 6.061 | MON | 9,947 | 92,712 | 12/31/2014 | 07/25/2034 |
| 294751-EM-0 | EQABS 2004-2 M3 MEZ STEP AFC NAS | | | 4 | 1FM | 53,391 | 48.5200 | 723,238 | 1,490,595 | 59,872 | | (51) | | | 6.181 | 91.919 | MON | 7,678 | 51,065 | 12/31/2014 | 07/25/2034 |
| 294751-EV-0 | EQABS 2004-3 AF5 STEP AFC AS | | | 4 | 1FM | 7,391,903 | 100.3050 | 7,449,346 | 7,426,716 | 7,398,286 | | 904 | | | 4.577 | 4.646 | MON | 28,324 | 343,044 | 07/15/2004 | 07/25/2034 |
| 294751-FB-3 | EQABS 2004-3 M3 MEZ STEP AFC NAS | | | 4 | 1FM | 1,063,655 | 84.7350 | 4,061,670 | 4,793,387 | 1,133,071 | | 62,338 | | | 4.570 | 22.021 | MON | 18,254 | 165,752 | 03/31/2010 | 07/25/2034 |
| 294751-FC-1 | EQABS 2004-3 M4 MEZ STEP AFC NAS | | | 4 | 1FM | | 8.3770 | 139,333 | 1,663,346 | | | | | | 4.570 | 0.000 | MON | 6,334 | 47,919 | 12/31/2011 | 07/25/2034 |
| 30246Q-CN-1 | FBRSI 2005-5 AV24 FLT STEP AFC IRC | | | 4 | 1FM | 151,609 | 100.0080 | 198,413 | 198,398 | 198,051 | | 1,493 | | | 3.246 | 3.910 | MON | 107 | 5,431 | 09/15/2011 | 11/25/2035 |
| 30711X-AT-1 | CAS 2015-C01 1M2 MEZ FLT | | | 4 | 1 | | 107.9940 | | | | | | | | 6.806 | 6.903 | MON | | | 01/25/2017 | 02/25/2025 |
| 30711X-C3-6 | CAS 2018-C02 2M2 EXCH MEZ FLT | | | 4 | 4AM | 14,500,000 | 97.2950 | 14,107,713 | 14,500,000 | 14,500,000 | | | | | 4.706 | 4.752 | MON | 13,190 | 493,822 | 03/06/2018 | 08/25/2030 |
| 30711X-GP-3 | CAS 2017-C02 2M2 MEZ FLT | | | 4 | 4AM | 15,000,000 | 106.1670 | 15,925,020 | 15,000,000 | 15,000,000 | | | | | 6.156 | 6.235 | MON | 17,956 | 853,171 | 03/27/2017 | 09/25/2029 |
| 30711X-QX-5 | CAS 2017-C06 1M2 EXCH MEZ FLT | | | 4 | 4AM | 4,000,000 | 101.4670 | 4,058,668 | 4,000,000 | 4,000,000 | | | | | 5.156 | 5.212 | MON | 4,010 | 186,952 | 08/15/2017 | 02/25/2030 |
| 30711X-UX-0 | CAS 2017-C07 1M2 EXCH MEZ FLT | | | 4 | 5AM | 16,902,125 | 100.7150 | 16,784,090 | 16,665,000 | 16,888,941 | | (13,184) | | | 4.906 | 4.691 | MON | 15,808 | 663,992 | 03/15/2018 | 05/25/2030 |
| 30711X-YX-6 | CAS 2018-C01 1M2 EXCH SUB FLT | | | 4 | 4AM | 20,000,000 | 97.6480 | 19,529,528 | 20,000,000 | 20,000,000 | | | | | 4.756 | 4.803 | MON | 18,388 | 748,133 | 02/06/2018 | 07/25/2030 |
| 31359U-PG-4 | FNW 1998-W2 B1 SUB | | | 4 | 1AM | 2,896,906 | 106.4840 | 3,193,605 | 2,999,145 | 2,910,431 | | 7,010 | | | 6.500 | 7.488 | MON | 16,245 | 194,944 | 01/01/1999 | 06/25/2028 |
| 31359U-PH-2 | FNW 1998-W2 B2 SUB | | | 4 | 4AM | 2,542,219 | 104.5640 | 2,785,821 | 2,664,238 | 2,559,651 | | 8,534 | | | 6.500 | 7.844 | MON | 14,431 | 173,175 | 01/01/1999 | 06/25/2028 |
| 31359U-PJ-8 | FNW 1998-W2 B3 SUB | | | 4 | 5AM | 1,372,690 | 103.0720 | 1,553,399 | 1,507,100 | 1,383,885 | | 10,259 | | | 6.500 | 9.480 | MON | 8,163 | 97,961 | 06/05/1998 | 06/25/2028 |
| 3137G0-MD-8 | STACR 2017-DNA1 M2 EXCH MEZ FLT | | | 4 | 3AM | 30,430,742 | 105.1780 | 32,079,260 | 30,500,000 | 30,445,497 | | 8,066 | | | 5.756 | 5.862 | MON | 33,823 | 1,611,086 | 03/28/2017 | 07/25/2029 |
| 3137G0-NX-3 | STACR 2017-DNA2 M2 EXCH MEZ FLT | | | 4 | 3AM | 14,000,000 | 105.8190 | 14,814,706 | 14,000,000 | 14,000,000 | | | | | 5.956 | 6.030 | MON | 16,214 | 767,904 | 04/04/2017 | 10/25/2029 |
| 3137G0-QQ-5 | STACR 2017-DNA3 M2 EXCH MEZ FLT | | | 4 | 4AM | 13,000,000 | 100.0000 | 13,000,033 | 13,000,000 | 13,000,000 | | | | | 5.006 | 5.059 | MON | 12,655 | 587,838 | 09/26/2017 | 03/25/2030 |
| 3137G0-RL-5 | STACR 2017-HQA3 M2 EXCH MEZ FLT | | | 4 | 4AM | 13,500,000 | 99.2540 | 13,399,312 | 13,500,000 | 13,500,000 | | | | | 4.856 | 4.905 | MON | 12,608 | 589,916 | 10/10/2017 | 04/25/2030 |
| 3137G0-TH-2 | STACR 2018-DNA1 M2 EXCH MEZ FLT | | | 4 | 4AM | 22,245,957 | 96.0440 | 21,369,759 | 22,250,000 | 22,246,428 | | 471 | | | 4.306 | 4.347 | MON | 18,510 | 775,657 | 01/30/2018 | 07/25/2030 |
| 31393Y-Y4-1 | FNW 2004-W6 M MEZ CSTR NAS | | | 4 | 6* | 1,616,471 | 32.4980 | 1,481,441 | 4,558,576 | 1,481,441 | 418,441 | (142,946) | 457,197 | | 5.515 | 17.518 | MON | 20,951 | 250,945 | 11/30/2014 | 07/25/2034 |
| 31659T-DV-4 | FMIC 2005-2 M2 MEZ FLT STEP AFC | | | 4 | 1FM | 5,285,000 | 91.1830 | 6,382,792 | 7,000,000 | 6,313,520 | | 221,879 | | | 3.241 | 7.770 | MON | 3,781 | 181,063 | 08/28/2015 | 12/25/2035 |
| 32027N-ED-9 | FFML 2003-FFH1 M1 MEZ FLT STEP | | | 4 | 1FM | 7,758,582 | 98.5190 | 8,218,993 | 8,342,561 | 7,869,177 | | 35,581 | | | 3.556 | 4.502 | MON | 4,901 | 229,339 | 05/27/2016 | 09/25/2033 |
| 32027N-KJ-9 | FFML 2004-FF6 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,254,097 | 99.6400 | 2,093,510 | 2,101,082 | 1,004,238 | | (12,692) | | | 3.436 | 43.583 | MON | 1,203 | 60,778 | 09/16/2011 | 07/25/2034 |
| 32027N-VV-0 | FFML 2005-FF9 A4 FLT STEP | | | 4 | 1FM | 8,922,992 | 99.6230 | 9,507,292 | 9,543,307 | 9,176,165 | | 93,403 | | | 2.866 | 4.531 | MON | 4,559 | 259,302 | 09/30/2014 | 10/25/2035 |
| 32027N-YR-6 | FFML 2006-FF1 M1 MEZ FLT STEP | | | 4 | 1FM | 7,104,000 | 98.1050 | 9,418,072 | 9,600,000 | 8,110,916 | | 313,581 | | | 2.946 | 6.030 | MON | 4,664 | 242,094 | 02/26/2016 | 01/25/2036 |
| 32051G-2H-7 | FHASI 2006-1 1A10 AD SSNR AS | | | 4 | 1FM | 1,433,937 | 79.9510 | 1,465,573 | 1,833,094 | 1,395,255 | | (56,911) | | | 6.000 | 7.696 | MON | 9,165 | 109,983 | 12/31/2011 | 05/25/2036 |
| 32051G-2J-3 | FHASI 2006-1 1A11 Z SSNR AS | | | 4 | 1FM | 5,722,387 | 79.9510 | 5,940,116 | 7,429,712 | 5,566,020 | | (232,635) | | | 6.000 | 8.360 | MON | 37,149 | 445,774 | 11/30/2015 | 05/25/2036 |
| 32051G-AA-3 | FHAMS 2004-AA4 A1 CSTR AS | | | 4 | 1FM | 6,167,225 | 98.7150 | 6,446,988 | 6,530,919 | 6,188,775 | | (46,220) | | | 4.214 | 7.443 | MON | 22,935 | 247,812 | 01/16/2014 | 10/25/2034 |
| 32051G-CQ-6 | FHASI 2004-7 1A4 NAS | | | 4 | 1FM | 1,645,708 | 102.7990 | 1,684,528 | 1,638,667 | 1,640,502 | | (129) | | | 5.500 | 5.326 | MON | 7,511 | 89,967 | 11/24/2004 | 01/25/2035 |
| 32051G-FL-4 | FHAMS 2005-FA1 1A1 NAS | | | 4 | 1FM | 3,566,667 | 93.9710 | 4,419,999 | 4,703,574 | 3,548,764 | | (95,926) | | | 5.500 | 11.301 | MON | 21,558 | 256,685 | 02/28/2015 | 03/25/2035 |
| 32051G-N3-5 | FHASI 2005-8 1A1 NAS | | | 4 | 1FM | 3,888,824 | 83.9230 | 4,396,081 | 5,238,220 | 3,947,846 | | 33,282 | | | 5.750 | 7.723 | MON | 25,100 | 300,718 | 11/30/2014 | 02/25/2036 |
| 32051G-P4-1 | FHASI 2005-8 1A10 AD AS | | | 4 | 1FM | 4,010,956 | 83.9230 | 4,527,737 | 5,395,096 | 4,071,784 | | 34,429 | | | 5.750 | 7.679 | MON | 25,852 | 309,724 | 11/30/2014 | 02/25/2036 |
| 32051G-RU-1 | FHAMS 2005-FA5 1A4 SSNR NAS | | | 4 | 1FM | 2,121,401 | 90.8030 | 2,761,375 | 3,041,070 | 1,871,264 | | 60,375 | | | 5.500 | 15.754 | MON | 13,938 | 167,212 | 12/15/2011 | 08/25/2035 |
| 32051G-VL-6 | FHAMS 2005-FA7 1A4A SSNR NAS | | | 4 | 1FM | 4,543,838 | 83.8350 | 6,199,141 | 7,394,467 | 4,509,658 | | (52,131) | | | 5.500 | 12.536 | MON | 33,891 | 406,579 | 02/28/2015 | 10/25/2035 |
| 32052U-AB-9 | FHASI 2006-4 1A2 NAS | | | 4 | 1FM | 7,516,595 | 81.2130 | 8,580,400 | 10,565,361 | 6,448,589 | | (313,489) | | | 5.750 | 10.956 | MON | 50,626 | 607,459 | 11/15/2010 | 02/25/2037 |
| 337925-CA-7 | FPLUS 1997-3 M1 MEZ | | | 4 | 6FE | | 17.8490 | 76,564 | 428,944 | | | | | | 7.320 | 0.000 | MON | 2,617 | 63,815 | 09/30/2010 | 11/10/2023 |
| 337925-CP-4 | FPLUS 1997-4 M2 MEZ STEP | | | 4 | 1FM | | 39.8850 | 156,542 | 392,484 | | | | | | 7.830 | 0.000 | MON | 2,561 | 30,731 | 09/30/2010 | 09/11/2023 |
| 337925-EG-2 | FPLUS 1998-4 M2 MEZ STEP | | | 4 | 6FE | | 0.0000 | | 1,045,103 | | | | | | 7.690 | 0.000 | MON | | | 09/30/2010 | 09/10/2024 |
| 337925-EH-0 | FPLUS 1998-4 B1 SUB STEP | | | 4 | 6FE | | 0.0000 | | 475,183 | | | | | | 8.710 | 0.000 | MON | | | 09/30/2010 | 09/10/2024 |
| 337925-EU-1 | FPLUS 1998-5 M2 MEZ STEP | | | 4 | 1FM | | 1.9430 | 23,584 | 1,213,930 | | | | | | 7.810 | 0.000 | MON | 7,901 | 92,655 | 09/30/2010 | 12/10/2024 |
| 337937-AK-2 | FPLUS 1998-3 B1 SUB STEP | | | 4 | 6* | | 0.0000 | | 555,930 | | | | | | 8.600 | 0.000 | MON | | 31,061 | 09/30/2010 | 05/10/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 33851L-AE-4 | FSMT 2018-4 A5 AFC SEQ SSNR AS | | | 4 | 1FM | 45,069,032 | 100.2000 | 45,370,560 | 45,280,000 | 45,076,230 | | 7,198 | | | 4.000 | 4.073 | MON | 150,933 | 905,600 | 06/21/2018 | 07/25/2048 |
| 35563T-AB-7 | STACR 2018-DNA2 M2 EXCH MEZ FLT | | | 4 | 4AM | 9,427,428 | 97.0810 | 9,344,934 | 9,625,964 | 9,428,956 | | 1,527 | | | 4.656 | 5.030 | MON | 8,715 | 35,818 | 12/04/2018 | 12/25/2030 |
| 35563W-AH-7 | STACR 2018-DNA3 M2 EXCH MEZ FLT | | | 4 | 4AM | 40,485,194 | 96.0280 | 39,861,306 | 41,510,000 | 40,496,015 | | 10,820 | | | 4.606 | 5.091 | MON | 37,179 | 152,727 | 12/06/2018 | 09/25/2048 |
| 35563X-AH-5 | STACR 2018-HQA2 M2 EXCH MEZ FLT | | | 4 | 4AM | 32,327,051 | 96.4570 | 32,071,833 | 33,250,000 | 32,332,329 | | 5,278 | | | 4.806 | 5.368 | MON | 30,894 | 127,878 | 12/20/2018 | 10/25/2048 |
| 35564A-BF-7 | STACR 2018-HRP2 M3 EXCH MEZ FLT | | | 4 | 2AM | 20,000,000 | 99.4260 | 19,885,112 | 20,000,000 | 20,000,000 | | | | | 4.906 | 4.956 | MON | 18,971 | 94,208 | 11/14/2018 | 02/25/2047 |
| 35729P-DB-3 | FHLT 2004-1 M3 MEZ FLT STEP | | | 4 | 1FM | 112,192 | 98.2810 | 132,611 | 134,930 | 121,639 | | 2,820 | | | 3.331 | 6.449 | MON | 75 | 3,810 | 12/16/2013 | 02/25/2034 |
| 36157L-C*-7 | GECMSI GECMSI 1994-02 | | | 4 | 6* | | 0.0000 | | 79,749 | | | | | | 6.446 | 0.000 | MON | 428 | 4,596 | 11/30/2013 | 06/25/2024 |
| 36157T-JG-7 | GECMSI GECMSI 1995-01A | | | 4 | 6* | | 0.0000 | | 153,128 | | | | | | 8.014 | 0.000 | MON | 1,023 | 7,887 | 09/30/2011 | 12/25/2024 |
| 361856-DX-2 | GMACM 2004-HE5 A5 CSTR STEP AFC AS | | | 4 | 1FM | 1,675,726 | 101.1460 | 1,694,927 | 1,675,726 | 1,675,726 | | | | | 5.865 | 5.776 | MON | 8,190 | 98,281 | 11/18/2004 | 09/25/2034 |
| 36185M-AJ-1 | GMACM 2005-AF1 A2 FLT AFC AD AS | | | 4 | 1FM | 7,636,747 | 82.0300 | 7,534,451 | 9,184,994 | 7,540,062 | | (64,094) | | | 3.106 | 3.891 | MON | 3,963 | 234,939 | 11/30/2014 | 07/25/2035 |
| 36185M-CL-4 | GMACM 2005-J1 A14 NAS | | | 4 | 1FM | 3,725,162 | 95.7160 | 4,226,025 | 4,415,172 | 3,821,574 | | 66,385 | | | 5.500 | 6.978 | MON | 20,236 | 242,672 | 11/30/2012 | 12/25/2035 |
| 36185M-EG-3 | GMACM 2006-J1 A6 SSNR NAS | | | 4 | 1FM | 3,321,972 | 97.3450 | 3,669,335 | 3,769,409 | 3,401,629 | | 65,460 | | | 5.750 | 6.566 | MON | 18,062 | 216,740 | 02/28/2013 | 04/25/2036 |
| 36185N-J4-3 | GMACM 2003-J8 M1 MEZ NAS | | | 4 | 1FM | 380,924 | 26.0810 | 160,471 | 615,287 | 160,471 | 15,845 | (32,987) | 217,735 | | 5.250 | 5.213 | MON | 2,692 | 32,331 | 11/13/2003 | 12/25/2033 |
| 36185N-J5-0 | GMACM 2003-J8 M2 MEZ NAS | | | 4 | 6 | | 0.0000 | | | | | | | | 5.250 | 0.000 | MON | | (1,142) | 12/31/2014 | 12/25/2033 |
| 36185N-S4-3 | GMACM 2004-JR1 A10 SC Z AS | | | 4 | 1FM | 6,875,870 | 99.9660 | 7,862,447 | 7,865,159 | 7,775,786 | | 3,464 | | | 5.250 | 5.431 | MON | 34,410 | 412,921 | 01/21/2004 | 12/25/2033 |
| 36185N-X5-4 | GMACM 2004-AR1 14A CSTR AS | | | 4 | 1FM | 2,347,613 | 101.5180 | 2,376,564 | 2,341,029 | 2,346,775 | | (186) | | | 4.352 | 4.196 | MON | 8,490 | 95,220 | 01/11/2010 | 06/25/2034 |
| 36228F-3P-9 | GSAA 2004-3 AF4 STEP AFC AS | | | 4 | 1FM | 6,880,651 | 98.8470 | 6,915,172 | 6,995,855 | 6,885,524 | | 4,263 | | | 6.220 | 6.485 | MON | 36,262 | 362,669 | 05/25/2004 | 04/25/2034 |
| 36228F-6P-6 | GSAMP 2004-AR1 M1 MEZ FLT STEP | | | 4 | 1FM | 1,380,474 | 99.7080 | 1,446,982 | 1,451,221 | 1,398,998 | | 4,991 | | | 3.481 | 4.408 | MON | 842 | 43,180 | 07/14/2015 | 06/25/2034 |
| 36228F-H6-6 | GSR 2004-3F 2A11 NAS | | | 4 | 1FM | 1,647,238 | 101.9400 | 1,641,241 | 1,610,007 | 1,633,564 | | (780) | | | 5.500 | 4.920 | MON | 7,379 | 88,550 | 03/25/2004 | 02/25/2034 |
| 36228F-TX-4 | GSR 2003-7F 1A5 NAS | | | 4 | 1FM | 889,540 | 102.1720 | 938,271 | 918,329 | 890,106 | | 516 | | | 5.250 | 6.078 | MON | 4,018 | 48,212 | 08/22/2003 | 06/25/2033 |
| 36228F-UC-8 | GSR 2003-7F 2A5 NAS | | | 4 | 1FM | 550,283 | 103.2660 | 592,566 | 573,826 | 550,760 | | 435 | | | 5.250 | 6.355 | MON | 2,510 | 30,126 | 08/22/2003 | 06/25/2033 |
| 36228F-VA-1 | GSR 2003-7F B1 SUB CSTR NAS | | | 4 | 1FM | 2,298,538 | 99.5830 | 2,312,074 | 2,321,762 | 2,298,852 | | 287 | | | 5.870 | 6.110 | MON | 11,357 | 135,820 | 08/26/2003 | 06/25/2033 |
| 36228F-VB-9 | GSR 2003-7F B2 SUB CSTR NAS | | | 4 | 5FM | 734,368 | 96.8740 | 722,910 | 746,240 | 734,565 | | 180 | | | 5.870 | 6.274 | MON | 3,650 | 43,643 | 08/26/2003 | 06/25/2033 |
| 3622EC-AK-2 | GSAA 2007-5 1F4A CSTR STEP AFC AS | | | 4 | 1FM | 6,264,580 | 62.6590 | 6,981,771 | 11,142,569 | 6,294,798 | | (29,881) | | | 6.032 | 8.261 | MON | 56,006 | 346,476 | 03/31/2010 | 03/25/2047 |
| 3622EL-AD-8 | GSAA 2006-18 AF4A STEP AFC AS | | | 4 | 1FM | 14,731,594 | 48.7430 | 14,031,825 | 28,787,529 | 14,613,276 | | (116,977) | | | 5.923 | 5.058 | MON | 142,087 | 728,629 | 12/31/2011 | 11/25/2036 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 EXCH SEQ AS | | | 4 | 1FM | 665,072 | 89.3180 | 1,092,631 | 1,223,311 | 459,402 | | 23,356 | | | 6.000 | 49.994 | MON | 6,117 | 73,126 | 06/20/2011 | 01/25/2037 |
| 3622MP-BE-7 | GSR 2007-1F 3A15 EXCH SEQ AS | | | 4 | 3FM | 9,953,453 | 89.1200 | 9,957,210 | 11,172,804 | 10,097,643 | | 108,643 | | | 6.000 | 5.298 | MON | 55,864 | 667,874 | 02/28/2013 | 01/25/2037 |
| 3622MW-AR-4 | GSR 2007-3F 3A5 EXCH SEQ AS | | | 4 | 1FM | 1,010,044 | 90.6100 | 2,482,832 | 2,740,139 | 984,484 | | (184,648) | | | 6.000 | 55.987 | MON | 13,701 | 164,408 | 03/14/2012 | 05/25/2037 |
| 3622N6-AC-3 | GSR 2007-AR2 2A1 CSTR SSNR AS | | | 4 | 1FM | 1,254,663 | 88.0560 | 2,443,086 | 2,774,483 | 752,836 | | 53,088 | | | 4.285 | 70.639 | MON | 9,907 | 104,851 | 07/19/2012 | 05/25/2037 |
| 362334-AA-2 | GSAA 2006-2 2A4 FLT STEP | | | 4 | 1FM | 13,446,431 | 96.3480 | 14,732,424 | 15,290,895 | 14,179,457 | | 178,371 | | | 2.816 | 6.125 | MON | 7,177 | 399,964 | 10/09/2015 | 12/25/2035 |
| 362334-JU-9 | GSR 2006-3F 2A6 SEQ AS | | | 4 | 1FM | 563,381 | 100.3020 | 949,599 | 946,736 | 484,969 | | 13,726 | | | 5.750 | 26.105 | MON | 4,536 | 54,401 | 08/10/2012 | 03/25/2036 |
| 362334-ME-1 | GSAA 2006-6 AF3 AFC AS | | | 4 | 1FM | 7,568,216 | 46.3400 | 7,962,095 | 17,182,051 | 7,489,654 | | (158,052) | | | 5.734 | 5.562 | MON | 82,106 | 370,350 | 06/30/2012 | 03/25/2036 |
| 362334-NC-4 | GSAA 2006-7 AF3 STEP AFC AS | | | 4 | 1FM | 4,213,623 | 66.5730 | 5,284,586 | 7,938,078 | 4,157,647 | | (96,725) | | | 6.220 | 9.557 | MON | 41,146 | 301,107 | 06/30/2012 | 03/25/2046 |
| 362334-QC-1 | GSAA 2006-7 AF5A STEP AFC NAS | | | 4 | 1FM | 1,260,666 | 97.8300 | 1,468,351 | 1,500,929 | 1,340,955 | | 69,033 | | | 6.205 | 7.428 | MON | 7,761 | 57,865 | 06/30/2012 | 03/25/2046 |
| 362341-B9-9 | GSAMP 2005-AHL2 A1B FLT STEP | | | 4 | 1FM | 5,887,474 | 96.7460 | 7,602,664 | 7,858,369 | 6,545,063 | | 245,023 | | | 2.816 | 10.567 | MON | 3,689 | 180,854 | 06/20/2017 | 12/25/2035 |
| 362341-MQ-9 | GSR 2005-7F 2A5 Z AS | | | 4 | 1FM | 1,699,229 | 103.2790 | 1,870,380 | 1,811,002 | 1,748,164 | | 4,230 | | | 5.500 | 6.609 | MON | 8,300 | 99,605 | 01/05/2007 | 09/25/2035 |
| 362341-MX-4 | GSR 2005-7F 3A5 SSNR NAS | | | 4 | 1FM | 1,516,570 | 104.9040 | 1,596,616 | 1,521,980 | 1,516,467 | | (38) | | | 6.000 | 6.063 | MON | 7,610 | 91,319 | 10/26/2005 | 09/25/2035 |
| 362341-Q3-6 | GSR 2005-9F 1A1 EXCH PT | | | 4 | 1FM | 737,654 | 94.9030 | 3,222,978 | 3,396,090 | 97,676 | | 97,676 | | | 5.500 | 6,332.775 | MON | 15,565 | 186,785 | 05/20/2010 | 12/25/2035 |
| 362341-Q8-5 | GSR 2005-9F 1A6 EXCH SEQ AS | | | 4 | 1FM | 2,526,551 | 97.5070 | 4,240,858 | 4,349,265 | 2,482,990 | | (311,699) | | | 5.500 | 24.809 | MON | 19,934 | 239,209 | 04/12/2011 | 12/25/2035 |
| 362341-QK-8 | GSAA 2005-11 3A5 FLT STEP | | | 4 | 1FM | 5,961,780 | 96.9780 | 6,288,684 | 6,484,674 | 6,141,673 | | 58,427 | | | 2.876 | 6.239 | MON | 3,109 | 153,184 | 02/01/2016 | 10/25/2035 |
| 362341-S7-5 | GSR 2005-9F 2A6 SSNR NAS | | | 4 | 1FM | 1,612,689 | 80.1900 | 2,302,088 | 2,870,809 | 1,181,369 | | (47,807) | | | 6.000 | 33.244 | MON | 14,354 | 172,249 | 08/06/2010 | 01/25/2036 |
| 362341-SS-9 | GSAA 2005-12 AF4 AFC | | | 4 | 1FM | 2,565,249 | 85.1930 | 2,693,341 | 3,161,453 | 2,351,372 | | (40,023) | | | 5.344 | 8.555 | MON | 14,079 | 148,278 | 01/09/2014 | 09/25/2035 |
| 362341-UD-9 | GSAA 2005-MTR1 A5 FLT STEP | | | 4 | 1FM | 3,150,000 | 96.3210 | 3,852,821 | 4,000,000 | 3,439,424 | | 96,227 | | | 2.926 | 5.299 | MON | 1,951 | 96,518 | 06/01/2016 | 10/25/2035 |
| 362375-AD-9 | GSAA 2006-10 AF4 STEP AFC AS | | | 4 | 1FM | 4,827,844 | 45.8510 | 5,174,336 | 11,285,130 | 4,718,656 | | (140,515) | | | 6.295 | 6.170 | MON | 59,204 | 292,472 | 12/31/2014 | 06/25/2036 |
| 36242D-4T-7 | GSR 2005-AR3 3A1 CSTR SSNR AS | | | 4 | 1FM | 4,358,253 | 92.3380 | 4,412,738 | 4,778,883 | 4,295,284 | | (22,941) | | | 4.162 | 5.062 | MON | 16,576 | 189,342 | 03/04/2016 | 05/25/2035 |
| 36242D-4W-0 | GSR 2005-AR3 6A1 CSTR SSNR AS | | | 4 | 1FM | 6,222,285 | 96.5830 | 6,881,535 | 7,125,013 | 6,176,009 | | (71,901) | | | 3.903 | 6.160 | MON | 23,177 | 269,949 | 05/29/2013 | 05/25/2035 |
| 36242D-BU-6 | GSR 2004-9 5A7 CSTR SSNR AS | | | 4 | 1FM | 876,940 | 99.5940 | 1,069,991 | 1,074,352 | 971,512 | | 11,236 | | | 4.047 | 8.687 | MON | 3,623 | 41,042 | 11/04/2009 | 08/25/2034 |
| 36242D-EM-1 | GSR 2004-10F 1A5 PT AS | | | 4 | 1FM | 31,129 | 99.0790 | 31,694 | 31,988 | 31,747 | | 236 | | | 4.500 | 6.308 | MON | 120 | 1,439 | 01/26/2009 | 08/25/2019 |
| 36242D-FT-5 | GSR 2004-11 2A2 CSTR AFC AS | | | 4 | 1FM | 1,697,954 | 99.9700 | 1,765,661 | 1,766,190 | 1,694,858 | | (978) | | | 4.427 | 7.296 | MON | 6,516 | 71,856 | 10/09/2013 | 09/25/2034 |
| 36242D-KK-8 | GSAMP 2004-WF M1 MEZ FLT STEP | | | 4 | 1FM | 1,188,816 | 98.2560 | 1,310,510 | 1,333,768 | 1,233,815 | | 10,494 | | | 3.376 | 5.036 | MON | 751 | 38,268 | 09/28/2015 | 10/25/2034 |
| 36242D-LF-8 | GSR 2004-12 3A6 CSTR AS | | | 4 | 1FM | 2,715,494 | 100.1900 | 2,765,597 | 2,760,349 | 2,760,349 | | | | | 4.447 | 4.317 | MON | 10,230 | 107,056 | 02/08/2016 | 12/25/2034 |
| 36242D-NC-3 | GSAA 2004-10 AF4 STEP AFC AS | | | 4 | 1FM | 3,881,406 | 100.1840 | 3,888,650 | 3,881,505 | 3,879,334 | | (550) | | | 4.562 | 4.570 | MON | 14,755 | 184,600 | 11/04/2004 | 08/25/2034 |
| 36242D-QV-8 | GSR 2004-15F 1A3 NAS | | | 4 | 1FM | 2,627,033 | 104.3430 | 2,738,554 | 2,624,572 | 2,624,572 | | | | | 5.500 | 5.482 | MON | 12,029 | 144,352 | 12/06/2004 | 12/25/2034 |
| 36242D-SS-3 | GSAA 2005-1 AF4 STEP AFC AS | | | 4 | 1FM | 4,481,535 | 100.2780 | 4,494,007 | 4,481,535 | 4,481,535 | | 13,819 | | | 5.619 | 5.631 | MON | 20,985 | 228,092 | 09/30/2010 | 11/25/2034 |
| 36242D-VJ-9 | GSR 2005-1F 3A3 Z SUP AS | | | 4 | 1FM | 3,586,163 | 100.8590 | 4,642,476 | 4,602,936 | 3,544,532 | | (117,109) | | | 6.000 | 12.507 | MON | 23,015 | 276,176 | 04/28/2011 | 01/25/2035 |
| 36242D-W7-4 | GSR 2005-4F 4A4 PAC-1-11 AS | | | 4 | 1FM | 5,090,481 | 99.9840 | 5,231,291 | 5,232,116 | 5,188,503 | | 1,744 | | | 5.500 | 5.738 | MON | 23,981 | 287,766 | 09/20/2005 | 05/25/2035 |
| 36242D-YG-2 | GSR 2005-2F 2A3 Z SUP AS | | | 4 | 1FM | 8,128,593 | 92.8810 | 9,508,801 | 10,237,623 | 8,615,063 | | 321,294 | | | 6.000 | 7.091 | MON | 51,188 | 665,960 | 08/31/2014 | 03/25/2035 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 36249B-AB-6 | GSAA 2007-7 1A2 FLT STEP IRC | | | 4 | 1FM | 1,576,454 | 94.2330 | 1,768,497 | 1,876,731 | 1,673,639 | | 33,681 | | | 2.686 | 9.572 | MON | 840 | 40,718 | 02/23/2016 | 07/25/2037 |
| 362669-AK-9 | GSR 2007-4F 3A1 SSNR AS | | | 4 | 1FM | 1,457,270 | 87.7970 | 2,909,022 | 3,313,350 | 681,597 | | (123,543) | | | 6.000 | 117.464 | MON | 16,567 | 198,647 | 04/18/2012 | 07/25/2037 |
| 362669-AQ-6 | GSR 2007-4F 3A6 SSNR NAS | | | 4 | 1FM | 1,664,197 | 87.7970 | 1,821,127 | 2,074,248 | 1,633,842 | | (33,946) | | | 6.000 | 9.226 | MON | 10,371 | 124,358 | 05/31/2012 | 07/25/2037 |
| 41161P-LD-3 | HVMLT 2005-1 2A1A FLT STEP AFC SSNR | | | 4 | 1FM | 3,773,776 | 96.1310 | 4,222,286 | 4,392,214 | 3,800,501 | | (5,649) | | | 3.019 | 8.535 | MON | 4,745 | 110,520 | 09/21/2015 | 03/19/2035 |
| 41161P-NP-4 | HVMLT 2005-5 2A1A FLT STEP AFC SSNR | | | 4 | 1FM | 12,188,527 | 95.4390 | 12,424,241 | 13,017,975 | 12,472,844 | | 55,992 | | | 3.010 | 4.654 | MON | 14,148 | 327,532 | 09/17/2014 | 07/19/2045 |
| 41161P-SX-2 | HVMLT 2005-9 B3 SUB FLT STEP NAS | | | 4 | 4FM | 3,453,506 | 98.2540 | 3,540,338 | 3,603,256 | 3,459,853 | | 4,431 | | | 3.170 | 4.134 | MON | 3,808 | 96,544 | 08/22/2017 | 06/20/2035 |
| 41161P-XH-1 | HVMLT 2005-15 2A11 FLT STEP AFC IRC | | | 4 | 1FM | 2,466,815 | 97.9130 | 2,843,656 | 2,904,271 | 2,499,854 | | 16,830 | | | 2.749 | 7.845 | MON | 2,647 | 66,953 | 06/03/2016 | 10/20/2045 |
| 43739E-BS-5 | HMBT 2005-4 A1 FLT STEP AFC IRC SSN | | | 4 | 1FM | 1,105,737 | 99.6210 | 1,192,067 | 1,196,604 | 1,135,139 | | 10,719 | | | 2.776 | 6.572 | MON | 554 | 28,402 | 09/21/2015 | 10/25/2035 |
| 43739E-BT-3 | HMBT 2005-4 A2 FLT STEP AFC IRC SSU | | | 4 | 1FM | 466,074 | 99.8820 | 503,779 | 504,375 | 478,456 | | 4,516 | | | 2.836 | 6.638 | MON | 238 | 12,535 | 09/21/2015 | 10/25/2035 |
| 449670-EP-9 | IMCHE 1998-3 A7 STEP AFC AS | | | 4 | 1FM | 1,067,398 | 100.5890 | 1,100,034 | 1,093,593 | 1,069,485 | | 1,921 | | | 6.720 | 7.251 | MON | 6,124 | 62,288 | 09/28/1999 | 08/20/2029 |
| 449670-FA-1 | IMCHE 1998-5 M1 MEZ STEP AFC NAS | | | 4 | 1FM | 900,913 | 97.2270 | 875,933 | 900,913 | 900,913 | 639,139 | (621,063) | | | 7.180 | 7.141 | MON | 5,390 | 49,101 | 06/30/2010 | 12/20/2029 |
| 45071K-AU-8 | IXIS 2005-HE1 M4 MEZ FLT STEP | | | 4 | 1FM | 2,758,125 | 95.4150 | 2,874,166 | 3,012,287 | 2,840,475 | | 30,648 | | | 3.556 | 5.546 | MON | 1,785 | 91,926 | 09/09/2016 | 06/25/2035 |
| 45073D-AA-6 | IXIS 2007-HE1 A1 FLT STEP IRC | | | 4 | 1FM | 71,413 | 32.8410 | 92,480 | 281,598 | 55,720 | | (3,485) | | | 2.566 | 14.592 | MON | 120 | 3,821 | 12/16/2013 | 05/25/2037 |
| 45254N-LL-9 | IMM 2004-10 2A FLT STEP AFC | | | 4 | 1FM | 8,065,453 | 91.3320 | 8,983,294 | 9,835,918 | 8,182,772 | | 31,802 | | | 3.146 | 8.015 | MON | 5,158 | 257,998 | 11/09/2012 | 03/25/2035 |
| 45254N-MB-0 | IMM 2004-11 2A1 FLT STEP AFC SSNR | | | 4 | 1FM | 3,429,371 | 97.1770 | 3,405,780 | 3,504,723 | 3,433,113 | | 15,034 | | | 3.166 | 3.976 | MON | 1,849 | 93,132 | 09/13/2013 | 03/25/2035 |
| 45254N-NP-8 | IMM 2005-3 A1 FLT STEP AFC SSNR | | | 4 | 1FM | 5,288,802 | 94.6200 | 5,796,447 | 6,126,035 | 5,243,320 | | (26,413) | | | 2.986 | 5.984 | MON | 3,049 | 151,561 | 11/15/2013 | 08/25/2035 |
| 45254N-PA-9 | IMM 2005-4 1A1A FLT STEP AFC IRC S | | | 4 | 1FM | 16,036,031 | 97.4860 | 25,759,326 | 26,423,605 | 16,404,388 | | (147,353) | | | 3.046 | 21.336 | MON | 13,416 | 669,735 | 05/30/2012 | 05/25/2035 |
| 45254N-PU-5 | IMM 2005-5 A1 FLT STEP AFC IRC SSN | | | 4 | 1FM | 9,661,696 | 97.3280 | 15,614,406 | 16,043,057 | 9,801,001 | | (88,892) | | | 3.146 | 18.845 | MON | 8,413 | 422,895 | 05/30/2012 | 08/25/2035 |
| 45254N-PW-1 | IMM 2005-5 A3W FLT STEP AFC IRC AS | | | 4 | 1FM | 1,874,875 | 96.6840 | 2,115,056 | 2,187,593 | 1,943,143 | | (129) | | | 3.006 | 6.068 | MON | 1,096 | 54,560 | 03/03/2016 | 08/25/2035 |
| 45254N-RG-4 | IMM 2005-8 1A FLT STEP AFC IRC SSN | | | 4 | 1FM | 12,044,780 | 95.6380 | 14,560,079 | 15,224,213 | 13,201,152 | | 14,944 | | | 3.026 | 6.213 | MON | 7,679 | 382,787 | 11/22/2013 | 02/25/2036 |
| 45254T-QV-9 | IMSA 2004-4 M4 MEZ FLT STEP AFC IRC | | | 4 | 1FM | 2,595,000 | 97.0460 | 2,911,387 | 3,000,000 | 2,720,304 | | 58,254 | | | 3.931 | 6.547 | MON | 1,966 | 95,405 | 08/26/2016 | 02/25/2035 |
| 45660L-PD-5 | RAST 2005-A6CB A3 SEQ SSNR AS | | | 4 | 1FM | 5,330,171 | 87.9440 | 6,083,857 | 6,917,903 | 5,425,865 | | 52,926 | | | 5.500 | 7.211 | MON | 31,707 | 380,479 | 11/30/2012 | 06/25/2035 |
| 45660L-RE-1 | INDX 2005-AR13 4A1 CSTR SSNR AS | | | 4 | 1FM | 2,882,868 | 89.2730 | 6,858,007 | 7,682,084 | 2,786,759 | | (486,529) | | | 3.973 | 44.040 | MON | 25,433 | 280,225 | 05/17/2012 | 08/25/2035 |
| 45667W-AA-6 | INDX 2006-FLX1 A1 FLT STEP AFC IRC | | | 4 | 1FM | 6,653,983 | 96.2400 | 7,368,592 | 7,656,507 | 6,737,059 | | 26,130 | | | 2.716 | 5.731 | MON | 3,466 | 168,445 | 01/30/2015 | 11/25/2036 |
| 456687-AC-6 | INDX 2007-FLX4 2A1 FLT STEP IRC SSN | | | 4 | 1FM | 5,773,780 | 95.9490 | 6,321,527 | 6,588,394 | 5,846,414 | | 23,914 | | | 2.686 | 6.376 | MON | 2,950 | 142,942 | 02/04/2015 | 07/25/2037 |
| 45670A-AA-9 | INDX 2007-FLX3 A1 FLT STEP IRC SSNR | | | 4 | 1FM | 27,677,629 | 98.3170 | 28,661,363 | 29,152,077 | 27,777,271 | | 150,455 | | | 2.746 | 4.275 | MON | 13,343 | 650,220 | 03/11/2015 | 06/25/2037 |
| 46412Q-AD-9 | IRWHE 2006-2 2A3 STEP AFC AS | | | 4 | 1FM | 2,023,011 | 86.3650 | 5,010,541 | 5,801,608 | 1,747,219 | | (289,651) | | | 6.900 | 41.883 | MON | 33,359 | 393,059 | 03/31/2010 | 02/25/2036 |
| 465964-AN-4 | JPMMT 2018-LTV1 A13 EXCH AFC SSUP | | | 4 | 1FE | 32,588,634 | 102.6480 | 33,373,326 | 32,512,433 | 32,587,062 | | (1,572) | | | 4.500 | 4.479 | MON | 243,843 | 121,922 | 11/28/2018 | 01/25/2039 |
| 466247-A3-7 | JPMMT 2005-S3 1A14 NAS | | | 4 | 1FM | 1,448,429 | 84.3730 | 2,512,225 | 2,977,534 | 1,093,125 | | 115,741 | | | 5.500 | 43.974 | MON | 13,647 | 162,482 | 05/18/2010 | 01/25/2036 |
| 466247-HT-3 | JPMMT 2004-S2 1A7 SEQ AS | | | 4 | 1FM | 196,843 | 99.9850 | 198,461 | 198,491 | 197,394 | | 509 | | | 4.750 | 5.426 | MON | 786 | 9,428 | 10/19/2004 | 11/25/2019 |
| 466247-J9-5 | JPMMT 2006-A2 3A1 CSTR SSNR AS | | | 4 | 1FM | 11,808 | 90.8470 | 391,947 | 431,434 | 11,339 | | 7,532 | | | 3.899 | 8,888.000 | MON | 1,402 | 15,447 | 08/01/2008 | 04/25/2036 |
| 466247-JJ-3 | JPMMT 2004-S2 2A12 SEQ AS | | | 4 | 1FM | 4,597,991 | 105.1830 | 4,886,927 | 4,646,131 | 4,598,736 | | 671 | | | 5.750 | 5.994 | MON | 22,263 | 267,152 | 10/27/2004 | 11/25/2034 |
| 466247-QM-8 | JPMMT 2005-A3 6A5 CSTR SSNR AS | | | 4 | 1FM | 3,881,103 | 100.3640 | 4,614,461 | 4,597,728 | 3,751,765 | | (19,313) | | | 3.887 | 11.618 | MON | 14,894 | 173,895 | 07/06/2011 | 06/25/2035 |
| 466247-VH-3 | JPMMT 2005-S2 2A15 SEQ AS | | | 4 | 1FM | 1,172,945 | 95.0210 | 1,968,507 | 2,071,664 | 894,114 | | 30,997 | | | 6.000 | 35.286 | MON | 10,358 | 124,300 | 07/19/2010 | 09/25/2035 |
| 466247-WK-5 | JPMMT 2005-A7 1A3 CSTR SSNR AS | | | 4 | 1FM | 3,961,266 | 100.5860 | 6,530,357 | 6,492,309 | 3,977,962 | | (185,207) | | | 4.425 | 21.777 | MON | 23,940 | 255,507 | 08/03/2012 | 10/25/2035 |
| 466247-ZQ-9 | JPMMT 2005-S3 1A3 PAC-1-11 AS | | | 4 | 1FM | 3,184,578 | 76.3130 | 4,059,080 | 5,318,984 | 2,464,170 | | (37,781) | | | 5.750 | 24.526 | MON | 25,487 | 303,537 | 04/18/2012 | 01/25/2036 |
| 46628S-AG-8 | JPMAC 2006-WF1 A4 STEP AFC AS | | | 4 | 1FM | 5,859,222 | 49.0300 | 8,135,958 | 16,593,935 | 5,817,958 | | (69,179) | | | 6.130 | 11.890 | MON | 84,767 | 430,654 | 09/30/2011 | 07/25/2036 |
| 46628Y-BK-5 | JPMMT 2006-S2 3A8 SEQ SSNR AS | | | 4 | 1FM | 7,183,806 | 75.3780 | 8,558,746 | 11,354,447 | 7,128,832 | | (109,987) | | | 6.250 | 9.388 | MON | 59,138 | 704,999 | 11/30/2012 | 07/25/2036 |
| 46628Y-BP-4 | JPMMT 2006-S2 3A12 SEQ SSNR AS | | | 4 | 3FM | 5,106,075 | 71.7620 | 5,303,203 | 7,390,008 | 5,350,631 | | 204,915 | | | 6.500 | 5.790 | MON | 40,029 | 477,963 | 02/28/2013 | 07/25/2036 |
| 46630W-AL-4 | JPMMT 2007-S2 1A11 PAC-11 SSNR AS | | | 4 | 1FM | 1,301,181 | 76.7160 | 1,596,584 | 2,081,163 | 1,054,960 | | (59,883) | | | 6.000 | 17.237 | MON | 10,406 | 124,851 | 02/23/2011 | 06/25/2037 |
| 46648U-AZ-7 | JPMMT 2017-4 B2 SUB CSTR | | | 4 | 1FM | 2,521,554 | 97.9600 | 2,447,352 | 2,498,328 | 2,517,869 | | (3,675) | | | 3.966 | 3.532 | MON | 8,256 | 99,289 | 10/18/2017 | 11/25/2048 |
| 46648U-BA-1 | JPMMT 2017-4 B3 SUB CSTR | | | 4 | 1FM | 8,058,412 | 91.2660 | 7,485,560 | 8,201,946 | 8,075,197 | | 14,552 | | | 3.966 | 4.580 | MON | 27,105 | 325,942 | 10/18/2017 | 11/25/2048 |
| 46649H-AZ-5 | JPMMT 2017-6 B2 SUB CSTR | | | 4 | 1FM | 7,040,086 | 94.9360 | 6,648,808 | 7,003,428 | 7,038,119 | | (1,948) | | | 3.849 | 3.674 | MON | 22,465 | 269,902 | 12/14/2017 | 12/25/2048 |
| 46649H-BA-9 | JPMMT 2017-6 B3 SUB CSTR | | | 4 | 1FM | 6,655,281 | 91.3430 | 6,208,155 | 6,796,521 | 6,659,642 | | 4,322 | | | 3.849 | 4.374 | MON | 21,802 | 261,924 | 12/14/2017 | 12/25/2048 |
| 52521R-AS-0 | LMT 2007-5 2A3 FLT SSNR AS | | | 4 | 1FM | 179,871 | 31.5420 | 299,003 | 947,943 | 155,624 | | (43,820) | | | 2.836 | 36.920 | MON | 299 | 21,176 | 11/30/2012 | 06/25/2037 |
| 525221-QM-7 | LXS 2005-4 2A4 STEP AS | | | 4 | 1FM | 14,882,651 | 96.6060 | 22,226,148 | 23,006,925 | 15,349,091 | | 379,061 | | | 5.310 | 8.725 | MON | 101,806 | 1,268,008 | 06/30/2013 | 10/25/2035 |
| 525221-DF-1 | LXS 2005-6 3A2A STEP AFC AS | | | 4 | 1FM | 960,004 | 99.6230 | 1,145,177 | 1,149,507 | 1,070,155 | | 106,479 | | | 5.440 | 32.720 | MON | 5,211 | 89,632 | 09/30/2013 | 11/25/2035 |
| 525221-EB-9 | LXS 2005-8 2A1B STEP AFC AS | | | 4 | 1FM | | 145.2080 | 1,577,579 | 1,086,428 | | | | | | 5.560 | 91.565 | MON | 5,034 | 82,696 | 06/30/2011 | 12/25/2035 |
| 52522H-AL-6 | LXS 2006-8 3A3 STEP AFC AS | | | 4 | 1FM | 4,256,144 | 96.5490 | 9,740,225 | 10,088,364 | 4,218,069 | | (22,620) | | | 5.012 | 56.887 | MON | 42,132 | 435,750 | 09/30/2010 | 06/25/2036 |
| 52523K-AH-7 | LXS 2006-17 WF42 STEP AFC AS | | | 4 | 1FM | 6,212,055 | 87.8170 | 8,542,054 | 9,727,117 | 6,774,877 | | 483,053 | | | 5.790 | 15.470 | MON | 46,933 | 547,108 | 09/30/2011 | 11/25/2036 |
| 542514-FX-7 | LBMLT 2004-2 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,997,698 | 98.3010 | 2,458,547 | 2,501,031 | 2,086,479 | | 29,340 | | | 3.301 | 6.192 | MON | 1,376 | 69,858 | 08/19/2010 | 06/25/2034 |
| 542514-GM-0 | LBMLT 2004-3 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 971,502 | 99.2080 | 1,280,804 | 1,291,033 | 1,062,114 | | 18,731 | | | 3.361 | 6.333 | MON | 723 | 36,846 | 07/30/2010 | 07/25/2034 |
| 542514-HT-4 | LBMLT 2004-4 M1 MEZ FLT STEP | | | 4 | 1FM | 4,927,277 | 99.5310 | 6,495,579 | 6,526,195 | 5,860,858 | | 50,758 | | | 3.406 | 5.199 | MON | 3,705 | 189,234 | 07/23/2010 | 10/25/2034 |
| 542514-HU-1 | LBMLT 2004-4 M2 MEZ FLT STEP | | | 4 | 1FM | 2,697,218 | 98.0980 | 2,801,923 | 2,856,241 | 2,742,252 | | 17,275 | | | 3.481 | 4.704 | MON | 1,657 | 84,992 | 09/13/2016 | 10/25/2034 |
| 55265K-3V-9 | MASTR 2003-12 3A9 Z SEQ SSNR AS | | | 4 | 1FM | 3,125,931 | 101.3230 | 3,630,767 | 3,583,371 | 3,394,709 | | 219 | | | 5.250 | 6.935 | MON | 15,677 | 187,685 | 12/23/2003 | 12/25/2033 |
| 55265K-6P-9 | MASTR 2004-1 5A13 SSNR NAS | | | 4 | 1FM | 2,360,976 | 100.7160 | 2,369,746 | 2,352,888 | 2,352,760 | | (193) | | | 5.250 | 5.201 | MON | 10,294 | 122,960 | 01/23/2004 | 02/25/2034 |
| 55291K-AC-1 | MABS 2006-WMC3 A3 FLT STEP IRC | | | 4 | 1FM | 1,201,132 | 48.6010 | 1,235,123 | 2,541,356 | 1,104,644 | | (30,790) | | | 2.606 | 5.773 | MON | 1,104 | 49,771 | 12/16/2013 | 08/25/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 576433-D4-5 | MARM 2005-7 2A1 CSTR PT SSNR AS | | | 4 | 1FM | 1,362,644 | 93.6840 | 1,866,193 | 1,992,019 | 1,158,864 | | 85,406 | | | 3.985 | 28.510 | MON | 6,615 | 74,387 | 10/10/2012 | 09/25/2035 |
| 576433-XB-7 | MARM 2005-1 4A1 CSTR PT AS | | | 4 | 1FM | 8,067,909 | 93.2270 | 8,186,628 | 8,781,397 | 8,110,948 | | 11,410 | | | 3.862 | 6.376 | MON | 28,260 | 355,164 | 06/21/2016 | 02/25/2035 |
| 576433-XE-1 | MARM 2005-1 7A1 CSTR PT AS | | | 4 | 1FM | 1,926,486 | 98.5710 | 1,989,847 | 2,018,688 | 1,925,414 | | 546 | | | 2.720 | 5.552 | MON | 6,240 | 74,389 | 10/24/2013 | 02/25/2035 |
| 576434-E8-3 | MALT 2005-1 6A5 Z AS | | | 4 | 1FM | 5,208,341 | 104.1430 | 6,613,677 | 6,350,599 | 5,208,341 | | | | | 5.500 | 8.706 | MON | 29,107 | 349,148 | 09/16/2011 | 02/25/2035 |
| 576434-GR-9 | MALT 2003-6 B2 SUB CSTR NAS | | | 4 | 1FM | | 19.8620 | 79,483 | 400,186 | | | | | | 5.664 | 0.000 | MON | 1,889 | 22,967 | 03/31/2010 | 09/25/2033 |
| 576434-JM-7 | MALT 2003-7 B2 SUB CSTR NAS | | | 4 | 6FM | | 0.0010 | 19 | 1,903,235 | | | | | | 5.897 | 0.000 | MON | 9,353 | 65,828 | 11/30/2014 | 12/25/2033 |
| 576434-L9-3 | MALT 2005-3 1A1 PT AS | | | 4 | 1FM | 15,517 | 101.0570 | 16,103 | 15,935 | 15,537 | | 7 | | | 5.500 | 6.060 | MON | 73 | 876 | 08/31/2007 | 04/25/2035 |
| 576434-N4-2 | MALT 2005-3 6A3 SEQ AS | | | 4 | 1FM | 883,477 | 99.9630 | 1,439,323 | 1,439,862 | 803,528 | | 72,741 | | | 5.500 | 22.741 | MON | 6,599 | 79,192 | 07/14/2010 | 04/25/2035 |
| 576438-AA-3 | MARM 2006-2 1A1 CSTR PT SSNR AS | | | 4 | 1FM | 781,454 | 99.3640 | 1,793,969 | 1,805,443 | 45,982 | | (315,493) | | | 4.361 | 5.296 | MON | 6,562 | 72,723 | 03/29/2012 | 04/25/2036 |
| 57643L-CJ-3 | MABS 2004-OPT1 M2 MEZ FLT STEP | | | 4 | 1FM | 722,620 | 99.5710 | 902,527 | 906,416 | 772,836 | | 15,590 | | | 4.156 | 11.925 | MON | 628 | 33,175 | 12/16/2013 | 02/25/2034 |
| 57643L-LC-8 | MABS 2005-AB1 A4 STEP AS | | | 4 | 1FM | 11,766,882 | 98.3840 | 12,583,374 | 12,790,048 | 11,898,155 | | 138,501 | | | 5.648 | 8.010 | MON | 60,198 | 491,834 | 09/30/2014 | 11/25/2035 |
| 57643M-BK-9 | MASTR 2004-5 1A3 SEQ SSNR AS | | | 4 | 1FM | 1,931,371 | 101.1500 | 2,083,448 | 2,059,752 | 1,934,551 | | 2,989 | | | 5.500 | 7.285 | MON | 9,441 | 112,904 | 05/26/2004 | 05/25/2034 |
| 57643M-CY-8 | MASTR 2004-6 2A11 SC Z SSNR AS | | | 4 | 1FM | 754,734 | 98.4450 | 974,626 | 990,019 | 891,920 | | 955 | | | 5.250 | 7.646 | MON | 4,331 | 51,933 | 06/25/2004 | 06/26/2034 |
| 57643M-FM-1 | MASTR 2004-9 3A5 SC Z SSNR AS | | | 4 | 1FM | 1,435,552 | 100.9530 | 1,649,201 | 1,633,632 | 1,545,946 | | 1,054 | | | 5.250 | 6.661 | MON | 7,147 | 85,766 | 11/03/2004 | 07/25/2034 |
| 57643M-MH-4 | MASTR 2006-1 1A11 SEQ SSNR AS | | | 4 | 1FM | 3,309,071 | 93.1110 | 3,566,519 | 3,830,404 | 3,388,397 | | 70,280 | | | 5.750 | 6.138 | MON | 18,354 | 220,248 | 02/28/2015 | 05/25/2036 |
| 58550P-AA-4 | MELLON CRA MELLON CRA 1998-A | | | 4 | 1FM | | 1.1260 | 715 | 63,489 | | | 22,735 | 42,452 | | 6.500 | 0.000 | MON | 344 | 4,191 | 04/30/1998 | 05/25/2028 |
| 585525-BM-9 | MRFC 1998-2 A11 PZ CPT | | | 4 | 1FM | | 2.1870 | 4 | 199 | | | | | | 6.750 | 0.000 | MON | 1 | 10 | 06/29/1998 | 06/25/2028 |
| 59020U-L3-7 | MLCC 2005-3 1A CSTR FLT | | | 4 | 1FM | 3,266,890 | 101.0970 | 3,484,491 | 3,446,688 | 3,235,400 | | (12,839) | | | 4.674 | 7.226 | MON | 2,685 | 136,248 | 09/18/2013 | 11/25/2035 |
| 59020U-UK-9 | MLCC 2005-1 2A1 CSTR | | | 4 | 1FM | 699,418 | 97.1850 | 703,474 | 723,848 | 701,009 | | 159 | | | 4.121 | 5.240 | MON | 2,486 | 26,777 | 02/10/2016 | 04/25/2035 |
| 61744C-DH-6 | MSAC 2004-HE3 M1 MEZ FLT STEP | | | 4 | 1FM | 5,233,475 | 97.2820 | 5,373,342 | 5,523,456 | 5,304,223 | | 23,925 | | | 3.361 | 4.211 | MON | 3,094 | 157,639 | 08/20/2014 | 03/25/2034 |
| 61744C-FB-7 | MSAC 2004-HE6 M1 MEZ FLT STEP | | | 4 | 1FM | 5,185,139 | 100.3300 | 7,111,154 | 7,087,759 | 6,275,317 | | 86,053 | | | 3.331 | 6.484 | MON | 3,935 | 200,128 | 03/30/2012 | 08/25/2034 |
| 61744C-HP-4 | MSAC 2004-NC8 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 2,400,306 | 99.5170 | 3,163,846 | 3,179,213 | 2,777,799 | | 26,465 | | | 3.421 | 5.561 | MON | 1,813 | 92,668 | 03/07/2012 | 09/25/2034 |
| 61744W-AA-0 | .MS MTGE CAP 97-P .MS MTGE CAP 97-P | | | 4 | 6* | | 0.0000 | | 35,546 | | | | | | 7.823 | 0.000 | MON | 232 | 2,000 | 05/28/1997 | 04/25/2027 |
| 61746R-DX-6 | MSAC 2003-NC10 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,644,076 | 98.7600 | 1,731,930 | 1,753,681 | 1,674,697 | | 9,748 | | | 3.526 | 5.101 | MON | 1,031 | 52,983 | 12/16/2013 | 10/25/2033 |
| 61748H-DM-0 | MSM 2004-4 1A15 SEQ SSNR AS | | | 4 | 1FM | 11,372,845 | 99.8270 | 11,556,915 | 11,576,903 | 11,376,868 | | 3,613 | | | 5.500 | 5.770 | MON | 53,061 | 636,562 | 10/15/2004 | 08/25/2034 |
| 61748H-FD-8 | MSM 2004-10AR 2A1 CSTR PT AS | | | 4 | 1FM | 2,479,655 | 99.2020 | 2,468,139 | 2,487,991 | 2,479,715 | | (30,391) | | | 4.333 | 4.389 | MON | 8,984 | 97,177 | 10/29/2013 | 11/25/2034 |
| 61748H-FV-8 | MSM 2004-9 3A1 SSNR NAS | | | 4 | 1FM | 2,259,747 | 98.6840 | 2,242,270 | 2,272,173 | 2,259,987 | | 94 | | | 5.500 | 5.598 | MON | 10,414 | 124,969 | 11/29/2004 | 11/25/2034 |
| 61748H-GA-3 | MSM 2004-9 3A6 SEQ SSNR AS | | | 4 | 1FM | 5,353,906 | 100.9180 | 5,550,503 | 5,500,000 | 5,426,602 | | 9,544 | | | 5.500 | 5.793 | MON | 25,208 | 302,500 | 11/04/2004 | 11/25/2034 |
| 61749E-AE-7 | MSM 2006-12XS A4 STEP AFC AS | | | 4 | 1FM | 6,747,507 | 43.5570 | 6,554,060 | 15,047,004 | 6,865,178 | | 67,445 | | | 6.012 | 4.177 | MON | 75,384 | 356,752 | 06/30/2012 | 10/25/2036 |
| 61749W-AH-0 | MSM 2006-11 1A2 AFC SEQ AS | | | 4 | 1FM | 1,523,689 | 37.2300 | 1,482,975 | 3,983,294 | 1,460,499 | | (79,484) | | | 6.354 | 6.288 | MON | 21,092 | 79,684 | 06/30/2011 | 08/25/2036 |
| 61749W-AJ-6 | MSM 2006-11 1A3 STEP AFC SEQ AS | | | 4 | 1FM | 1,049,872 | 37.2240 | 1,036,517 | 2,784,539 | 1,006,653 | | (54,720) | | | 6.424 | 6.574 | MON | 14,907 | 55,704 | 06/30/2011 | 08/25/2036 |
| 61750Y-AF-6 | MSM 2006-15XS A4B STEP AFC AS | | | 4 | 1FM | 11,585,647 | 48.6320 | 12,797,596 | 26,315,293 | 11,227,027 | | (475,945) | | | 6.120 | 6.013 | MON | 134,208 | 1,359,082 | 09/30/2011 | 11/25/2036 |
| 61752J-AF-7 | MSM 2007-1XS 2A4A STEP AFC AS | | | 4 | 1FM | 3,289,080 | 48.3450 | 3,772,931 | 7,804,106 | 3,063,641 | | (213,757) | | | 6.084 | 9.246 | MON | 39,568 | 233,187 | 03/31/2015 | 09/25/2046 |
| 61753N-AC-4 | MSAC 2007-NC2 A2A FLT STEP IRC | | | 4 | 1FM | 90,131 | 61.7740 | 124,926 | 202,231 | 80,947 | | 770 | | | 2.616 | 11.106 | MON | 88 | 3,964 | 12/16/2013 | 02/25/2037 |
| 61913P-AZ-5 | MHL 2005-4 A1 FLT STEP AFC | | | 4 | 1FM | 14,373,161 | 98.0860 | 14,813,946 | 15,102,965 | 14,474,566 | | 111,502 | | | 2.786 | 4.974 | MON | 6,933 | 380,271 | 03/07/2016 | 10/25/2035 |
| 61915R-AL-0 | MHL 2005-3 A2 FLT STEP AFC IRC SSU | | | 4 | 1FM | 3,443,171 | 94.7920 | 3,547,669 | 3,742,577 | 3,487,887 | | 16,566 | | | 3.206 | 6.525 | MON | 1,667 | 99,472 | 11/02/2015 | 08/25/2035 |
| 61915R-AM-8 | MHL 2005-3 M1 MEZ FLT STEP AFC IRC | | | 4 | 1FM | 2,089,885 | 94.8650 | 2,249,724 | 2,371,501 | 2,130,151 | | 15,018 | | | 3.211 | 8.339 | MON | 1,058 | 63,152 | 11/05/2015 | 08/25/2035 |
| 61915R-AU-0 | MHL 2005-5 A1 FLT STEP AFC IRC SSN | | | 4 | 1FM | 10,922,689 | 99.0110 | 10,990,079 | 11,099,898 | 10,946,823 | | 11,444 | | | 2.766 | 3.278 | MON | 5,118 | 279,088 | 02/23/2016 | 12/26/2035 |
| 61915R-AW-6 | MHL 2005-5 M1 MEZ FLT STEP AFC IRC | | | 4 | 1FM | 3,995,272 | 96.1490 | 4,459,680 | 4,638,310 | 4,079,556 | | 32,118 | | | 2.956 | 7.853 | MON | 2,285 | 123,912 | 03/08/2016 | 12/25/2035 |
| 643529-AD-2 | NCAMT 2006-ALT2 AF4 STEP AFC AS | | | 4 | 1FM | 2,049,467 | 43.8960 | 2,871,965 | 6,542,624 | 2,011,243 | | (64,374) | | | 6.094 | 13.115 | MON | 33,223 | 165,908 | 06/30/2010 | 10/25/2036 |
| 64352V-EE-7 | NCHET 2003-5 A16A STEP AFC SEQ AS | | | 4 | 1FM | 17,830,652 | 100.8990 | 18,389,017 | 18,225,178 | 17,858,997 | | 26,230 | | | 5.078 | 5.466 | MON | 77,119 | 930,223 | 10/07/2003 | 11/25/2033 |
| 64352V-KX-8 | NCHET 2005-2 M5 MEZ FLT STEP | | | 4 | 6FM | 1,506,522 | 90.5640 | 1,537,320 | 1,697,489 | 1,526,075 | | 18,703 | | | 3.481 | 7.318 | MON | 1,149 | 50,507 | 11/17/2017 | 06/25/2035 |
| 64352V-LY-5 | NCHET 2005-A A4 STEP AFC AS | | | 4 | 1FM | 9,603,585 | 100.6050 | 10,821,209 | 10,756,186 | 9,818,453 | | 195,739 | | | 4.682 | 10.615 | MON | 41,968 | 495,777 | 09/30/2014 | 08/25/2035 |
| 64352V-MP-3 | NCHET 2005-A A5W STEP AFC AS | | | 4 | 1FM | 14,999,004 | 98.8930 | 14,833,901 | 15,000,000 | 14,988,998 | | (2,806) | | | 4.682 | 4.698 | MON | 58,526 | 689,819 | 06/16/2005 | 08/25/2035 |
| 64352V-NZ-0 | NCHET 2005-C M1 MEZ FLT STEP IRC | | | 4 | 1FM | 9,239,730 | 87.1910 | 11,427,271 | 13,106,000 | 10,412,779 | | 425,246 | | | 2.936 | 8.153 | MON | 6,414 | 317,569 | 08/31/2016 | 12/25/2035 |
| 64829G-AJ-8 | NRZT 2016-2A B1 SUB AFC | | | 4 | 1FE | 2,627,794 | 102.6360 | 2,577,531 | 2,511,338 | 2,596,082 | | (8,263) | | | 4.500 | 3.393 | MON | 9,418 | 113,010 | 05/25/2016 | 11/26/2035 |
| 655356-DF-7 | NASC 1994-3 A6 PZ W CPT AS | | | 4 | 1FM | 135,341 | 102.5830 | 143,881 | 140,259 | 138,992 | | 94 | | | 1.463 | 1.856 | MON | 171 | 10,296 | 07/28/1994 | 07/25/2024 |
| 674092-AA-9 | OAKWOOD MTGE INVESTORS INC OAKWOOD MTGE INV INC. | | | 4 | 6* | | 0.0000 | | 5,956,683 | | | | | | 8.900 | 0.000 | MON | | | 03/31/2006 | 06/15/2020 |
| 68383N-BA-0 | OPMAC 2005-2 M5 MEZ FLT STEP IRC | | | 4 | 1FM | 2,674,791 | 98.2220 | 3,256,073 | 3,315,000 | 2,915,943 | | 73,038 | | | 3.481 | 6.556 | MON | 1,923 | 98,643 | 05/10/2016 | 04/25/2035 |
| 68383N-BR-3 | OPMAC 2005-3 M3 MEZ FLT STEP IRC | | | 4 | 1FM | 6,929,550 | 89.3240 | 7,114,684 | 7,965,000 | 7,203,427 | | 85,617 | | | 3.006 | 4.539 | MON | 4,656 | 195,066 | 11/17/2016 | 07/25/2035 |
| 68383N-BS-1 | OPMAC 2005-3 M4 MEZ FLT STEP IRC | | | 4 | 1FM | 4,393,134 | 85.7190 | 5,221,149 | 6,091,000 | 5,512,664 | | 51,940 | | | 3.156 | 4.453 | MON | 3,204 | 161,137 | 01/14/2016 | 07/25/2035 |
| 68389F-ES-9 | OOMLT 2004-1 M1 MEZ FLT STEP | | | 4 | 1FM | 2,642,534 | 98.7630 | 2,809,781 | 2,844,964 | 2,679,504 | | 13,181 | | | 3.406 | 4.249 | MON | 1,615 | 79,636 | 12/16/2013 | 01/25/2034 |
| 69121P-DE-0 | OWNIT 2006-2 A2B STEP | | | 4 | 1FM | 1,276,143 | 99.5050 | 1,269,827 | 1,276,143 | 1,276,143 | | | | | 5.633 | 5.428 | MON | 5,990 | 48,857 | 03/01/2006 | 01/25/2037 |
| 69336Q-AF-9 | PHHMC 2007-4 A6 CSTR AD AS | | | 4 | 1FM | 255,880 | 99.9590 | 265,817 | 265,927 | 258,125 | | 2,084 | | | 5.862 | 8.767 | MON | 1,299 | 15,580 | 06/05/2007 | 07/18/2037 |
| 69336Q-AG-7 | PHHMC 2007-4 A7 CSTR Z NAS | | | 4 | 1FM | 1,806,328 | 99.9590 | 1,862,897 | 1,863,665 | 1,836,742 | | 6,505 | | | 5.862 | 7.161 | MON | 9,104 | 109,160 | 06/05/2007 | 07/18/2037 |
| 69337N-AC-2 | PHHMC 2007-3 A3 CSTR SUP AD AS | | | 4 | 1FM | 636,368 | 100.0390 | 704,048 | 703,774 | 640,294 | | 3,816 | | | 5.003 | 9.365 | MON | 2,934 | 35,503 | 02/01/2018 | 06/18/2037 |
| 70069F-AE-7 | PPSI 2004-WCW1 M3 MEZ FLT STEP | | | 4 | 1FM | 13,962,757 | 100.0240 | 14,655,427 | 14,651,921 | 13,851,028 | | (8,314) | | | 4.381 | 5.900 | MON | 10,623 | 569,686 | 03/10/2016 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 73316P-AE-0 | POPLR 2004-4 AF5 STEP AFC AS | | | 4 | 1FM | 8,775,989 | 99.2080 | 8,706,728 | 8,776,200 | 8,758,351 | | (3,980) | | | 4.332 | 4.295 | MON | 31,682 | 385,343 | 09/15/2004 | 09/25/2034 |
| 73316P-GH-7 | POPLR 2005-5 AF4 STEP AFC AS | | | 4 | 1FM | 9,144,044 | 99.5060 | 9,135,947 | 9,181,325 | 9,170,883 | | 17,859 | | | 4.022 | 4.001 | MON | 30,770 | 376,817 | 03/03/2016 | 11/25/2035 |
| 73316P-GJ-3 | POPLR 2005-5 AF5 STEP AFC AS | | | 4 | 1FM | 14,828,431 | 93.2590 | 16,758,552 | 17,970,000 | 14,972,442 | | 225,233 | | | 4.022 | 6.365 | MON | 60,224 | 737,519 | 04/19/2016 | 11/25/2035 |
| 74160M-KV-3 | PRIME 2005-4 2A10 SSNR NAS | | | 4 | 2FM | 4,584,347 | 100.0170 | 4,636,579 | 4,635,775 | 4,592,524 | | 1,037 | | | 5.500 | 5.716 | MON | 21,247 | 254,940 | 09/27/2005 | 10/25/2035 |
| 743947-AA-1 | PHMS 1992-C 1B1 SC SUB | | | 4 | 1FM | | 0.0000 | | 542 | | | | | | 7.400 | 0.000 | MON | 3 | 40 | 11/24/1992 | 08/28/2022 |
| 743947-AB-9 | PHMS 1992-C 2B1 SC SUB | | | 4 | 1FM | 983 | 100.7610 | 1,016 | 1,009 | 1,009 | | | | | 7.400 | 7.229 | MON | 6 | 75 | 06/02/1993 | 08/28/2022 |
| 743947-AC-7 | PHMS 1992-C 3B1 SC SUB | | | 4 | 1FM | 1,424 | 97.6990 | 1,440 | 1,474 | 1,474 | | | | | 7.400 | 7.229 | MON | 9 | 109 | 06/02/1993 | 08/28/2022 |
| 743947-AD-5 | PHMS 1992-C 4B SC SUB | | | 4 | 1FM | | 0.0000 | | 246 | | | | | | 7.400 | 0.000 | MON | 2 | 18 | 11/24/1992 | 08/28/2022 |
| 743947-AE-3 | PHMS 1992-C 5B SC SUB | | | 4 | 1FM | | 0.0000 | | 663 | | | | | | 7.400 | 0.000 | MON | 4 | 49 | 11/30/2012 | 08/28/2022 |
| 74919P-AD-1 | RAAC 2006-SP2 M1 MEZ FLT STEP AFC I | | | 4 | 1FM | 2,536,081 | 99.3700 | 2,857,661 | 2,875,783 | 2,761,378 | | 36,826 | | | 2.846 | 4.199 | MON | 1,364 | 67,058 | 10/28/2015 | 02/25/2036 |
| 74924P-AE-2 | RASC 2004-KS1 AI5 STEP AFC AS | | | 4 | 1FM | 3,032,824 | 101.5400 | 3,079,612 | 3,032,910 | 3,028,529 | | (1,519) | | | 5.721 | 5.697 | MON | 14,459 | 163,103 | 01/14/2004 | 02/25/2034 |
| 74924P-AJ-1 | RASC 2004-KS1 MI3 MEZ AFC NAS | | | 4 | 1FM | | 7.9360 | 32,434 | 408,708 | | | | | | 5.517 | 0.000 | MON | 1,879 | 21,972 | 06/30/2011 | 02/25/2034 |
| 74924P-AM-4 | RASC 2004-KS1 MI11 MEZ FLT STEP IRC | | | 4 | 1FM | 2,901,357 | 99.2970 | 3,103,684 | 3,125,650 | 2,965,687 | | 23,011 | | | 3.331 | 4.724 | MON | 1,735 | 88,255 | 12/16/2013 | 02/25/2034 |
| 74924P-AP-7 | RASC 2004-KS1 MI13 MEZ FLT STEP IRC | | | 4 | 1FM | | 76.3550 | 64,028 | 83,856 | | | | | | 5.131 | 0.000 | MON | 72 | 3,898 | 09/30/2008 | 02/25/2034 |
| 74928X-CN-9 | RBSSP 2009-6 12A1 SC PT | | | 4 | 1FM | 2,727,750 | 102.2840 | 3,321,474 | 3,247,322 | 3,174,671 | | 24,160 | | | 5.500 | 7.531 | MON | 14,884 | 178,603 | 05/12/2009 | 05/26/2035 |
| 749577-AL-6 | RFMSI 2006-S9 A11 RTL AS | | | 4 | 1FM | 3,073,338 | 95.3290 | 4,564,030 | 4,787,652 | 3,087,651 | | (8,146) | | | 6.250 | 15.036 | MON | 24,936 | 298,056 | 12/31/2011 | 09/25/2036 |
| 74957E-AE-7 | RFMSI 2006-S5 A5 SEQ SSNR AS | | | 4 | 1FM | 3,291,166 | 95.1540 | 4,459,989 | 4,687,113 | 3,408,439 | | 78,581 | | | 6.000 | 11.898 | MON | 23,436 | 281,071 | 02/29/2012 | 06/25/2036 |
| 74957E-AF-4 | RFMSI 2006-S5 A6 SSNR NAS | | | 4 | 1FM | 6,889,046 | 95.1540 | 8,954,101 | 9,410,086 | 7,110,714 | | 147,848 | | | 6.000 | 10.740 | MON | 47,050 | 564,291 | 02/29/2012 | 06/25/2036 |
| 74957V-AQ-2 | RFMSI 2006-S6 A15 SSNR NAS | | | 4 | 1FM | 3,384,616 | 94.6650 | 4,493,158 | 4,746,399 | 3,487,353 | | 93,070 | | | 6.000 | 10.089 | MON | 23,732 | 284,761 | 02/29/2012 | 07/25/2036 |
| 74957X-AF-2 | RFMSI 2006-S8 A6 SSNR NAS | | | 4 | 1FM | 6,073,052 | 92.0190 | 7,627,115 | 8,288,610 | 6,292,842 | | 172,134 | | | 6.000 | 8.707 | MON | 41,443 | 497,273 | 11/30/2012 | 09/25/2036 |
| 749583-AH-3 | RFMSI 2007-S2 A8 SEQ AS | | | 4 | 1FM | 1,562,651 | 91.9350 | 2,492,406 | 2,711,038 | 1,645,649 | | 71,095 | | | 6.000 | 15.633 | MON | 13,555 | 161,994 | 12/31/2011 | 02/25/2037 |
| 74958A-AD-6 | RFMSI 2006-S7 A4 SSNR NAS | | | 4 | 1FM | 5,038,328 | 93.3350 | 7,461,049 | 7,993,849 | 4,985,271 | | (213,720) | | | 6.250 | 17.189 | MON | 41,635 | 499,616 | 11/30/2012 | 08/25/2036 |
| 74958A-AH-7 | RFMSI 2006-S7 A8 SSNR AS | | | 4 | 1FM | 4,561,211 | 92.3300 | 6,709,787 | 7,267,177 | 4,781,203 | | 182,856 | | | 6.000 | 14.790 | MON | 36,336 | 436,031 | 12/31/2011 | 08/25/2036 |
| 74958B-AH-5 | RFMSI 2007-S3 1A2 SEQ AS | | | 4 | 1FM | 3,459,014 | 88.8190 | 5,520,063 | 6,214,936 | 3,552,561 | | 113,631 | | | 6.000 | 19.481 | MON | 31,075 | 372,792 | 11/30/2010 | 03/25/2037 |
| 74958E-AD-8 | RFMSI 2006-S12 2A3 SSNR AS | | | 4 | 1FM | 9,371,564 | 94.5470 | 11,842,303 | 12,525,316 | 9,640,105 | | 212,641 | | | 6.000 | 11.513 | MON | 62,627 | 749,893 | 08/31/2011 | 12/25/2036 |
| 74958E-AF-3 | RFMSI 2006-S12 2A5 SEQ AS | | | 4 | 1FM | 1,547,663 | 94.5470 | 3,430,950 | 3,628,833 | 975,832 | | 229,804 | | | 6.000 | 93.515 | MON | 18,144 | 217,259 | 08/31/2011 | 12/25/2036 |
| 75971E-AF-3 | RAMC 2006-3 AF3 STEP IRC AS | | | 4 | 1FM | 207,839 | 53.6670 | 239,599 | 446,453 | 207,839 | | (5,403) | | | 5.586 | 6.913 | MON | 2,078 | 24,931 | 12/31/2014 | 11/25/2036 |
| 759950-AV-0 | RAMC 2003-1 BF SUB STEP AFC | | | 4 | 1FM | | 20.4510 | 53,482 | 261,514 | | | | | | 7.846 | 0.000 | MON | 1,710 | 11,944 | 09/30/2007 | 06/25/2033 |
| 759950-CA-4 | RAMC 2004-1 AV1 FLT STEP IRC | | | 4 | 1FM | 1,660,567 | 96.8580 | 2,008,928 | 2,074,088 | 1,737,220 | | 19,828 | | | 3.266 | 5.699 | MON | 1,129 | 57,196 | 02/01/2012 | 05/25/2034 |
| 759950-CU-0 | RAMC 2004-2 AF5 STEP AFC AS | | | 4 | 1FM | 22,888,778 | 96.8020 | 22,156,811 | 22,888,778 | 22,888,778 | | | | | 6.058 | 6.075 | MON | 115,550 | 1,008,290 | 06/18/2004 | 07/25/2034 |
| 759950-DM-7 | RAMC 2004-3 AF5 STEP AFC IRC AS | | | 4 | 1FM | 12,634,987 | 90.4350 | 11,426,450 | 12,635,000 | 12,626,871 | | (2,811) | | | 5.472 | 5.494 | MON | 57,616 | 576,877 | 09/10/2004 | 11/25/2034 |
| 759950-GA-0 | RAMC 2005-4 A6 STEP AFC NAS | | | 4 | 1FM | 1,079,114 | 100.0140 | 3,575,307 | 3,574,811 | 1,103,906 | | (233,210) | | | 5.749 | 29.764 | MON | 17,126 | 141,038 | 06/30/2010 | 02/25/2036 |
| 759950-GW-2 | RAMC 2006-1 AF4 STEP AFC AS | | | 4 | 1FM | 6,054,507 | 70.8320 | 6,824,145 | 9,634,313 | 6,072,924 | | (16,653) | | | 6.011 | 6.708 | MON | 48,260 | 579,119 | 12/31/2014 | 05/25/2036 |
| 760985-4A-6 | RAMP 2004-RS5 AI5 CSTR AFC SEQ AS | | | 4 | 1FM | | 0.0000 | | | | | | | | 5.750 | 0.000 | MON | | 238,237 | 12/31/2015 | 05/25/2034 |
| 760985-6L-0 | RAMP 2004-SL2 M1 MEZ CSTR NAS | | | 4 | 1FM | 267,339 | 45.8440 | 551,967 | 1,204,016 | 183,173 | | (79,586) | | | 6.853 | 68.524 | MON | 6,876 | 69,892 | 05/31/2013 | 10/25/2031 |
| 760985-Q3-8 | RAMP 2004-RS2 AI4 STEP AFC AS | | | 4 | 1FM | 7,548,319 | 100.7600 | 7,605,702 | 7,548,319 | 7,548,319 | | | | | 5.630 | 5.585 | MON | 35,414 | 425,012 | 02/25/2004 | 02/25/2034 |
| 76110H-2Z-1 | RALI 2005-QS5 A3 SEQ AS | | | 4 | 1FM | 357,883 | 98.3420 | 1,322,234 | 1,344,521 | 40,189 | | (10,607) | | | 5.700 | 2,220.311 | MON | 6,386 | 76,638 | 06/10/2010 | 04/25/2035 |
| 76110H-J9-1 | RALI 2004-QS16 1A5 NAS | | | 4 | 1FM | 3,739,616 | 98.5910 | 3,862,249 | 3,917,428 | 3,758,956 | | 9,374 | | | 5.500 | 5.004 | MON | 17,955 | 215,458 | 02/28/2013 | 12/25/2034 |
| 76110H-TG-4 | RALI 2004-QS6 A1 SEQ AS | | | 4 | 1FM | 10,576 | 99.4350 | 11,457 | 11,523 | 11,523 | | | | | 5.000 | 4.279 | MON | 48 | 575 | 11/20/2008 | 05/25/2019 |
| 76110H-VH-9 | RALI 2004-QS9 A1 PT AS | | | 4 | 1FM | 204,728 | 99.4190 | 217,971 | 219,243 | 213,053 | | 7,702 | | | 5.000 | 14.984 | MON | 914 | 10,962 | 11/30/2012 | 06/25/2019 |
| 76110H-X5-3 | RALI 2005-QS3 1A13 NAS | | | 4 | 2FM | 2,751,230 | 96.1650 | 2,919,487 | 3,035,913 | 2,802,056 | | 33,946 | | | 5.500 | 1.167 | MON | 13,915 | 166,961 | 12/31/2011 | 03/25/2035 |
| 76110H-X8-7 | RALI 2005-QS3 1A23 NAS | | | 4 | 1FM | 6,742,133 | 89.9960 | 7,483,419 | 8,315,269 | 6,740,466 | | (2,774) | | | 5.500 | 7.276 | MON | 38,112 | 457,298 | 08/31/2012 | 03/25/2035 |
| 76110W-FW-1 | RASC 1999-RS1 AI3 AFC SEQ | | | 4 | 1FM | 315,682 | 99.5540 | 315,756 | 317,169 | 315,707 | | 9 | | | 6.846 | 6.951 | MON | 1,809 | 21,613 | 03/19/1999 | 10/25/2029 |
| 76110W-RP-3 | RASC 2003-KS4 AI5 STEP AFC AS | | | 4 | 1FM | 4,053,957 | 101.7680 | 4,127,481 | 4,055,759 | 4,048,495 | | (1,560) | | | 5.170 | 5.127 | MON | 17,474 | 209,683 | 05/14/2003 | 06/25/2033 |
| 76110W-RW-8 | RASC 2003-KS4 MI2 MEZ STEP AFC NAS | | | 4 | 1FM | 1,610,431 | 84.0100 | 2,041,982 | 2,430,637 | 1,695,163 | | 69,441 | | | 5.510 | 8.697 | MON | 11,161 | 130,829 | 12/31/2014 | 06/25/2033 |
| 76110W-RX-6 | RASC 2003-KS4 MI3 MEZ STEP AFC NAS | | | 4 | 1FM | 1,857 | 22.7180 | 685,856 | 3,018,931 | 14,107 | | 14,107 | | | 6.530 | 8,808.936 | MON | 16,428 | 323,850 | 06/30/2010 | 06/25/2033 |
| 76110W-SZ-0 | RASC 2003-KS7 AI5 STEP AFC AS | | | 4 | 1FM | 10,111,986 | 101.2250 | 10,298,945 | 10,174,325 | 10,123,320 | | 2,080 | | | 5.750 | 5.862 | MON | 48,752 | 496,246 | 08/13/2003 | 09/25/2033 |
| 76110W-TB-2 | RASC 2003-KS7 MI1 MEZ AFC NAS | | | 4 | 1FM | 3,206,910 | 99.4660 | 3,907,060 | 3,928,039 | 3,309,556 | | 85,157 | | | 5.574 | 6.517 | MON | 18,246 | 191,588 | 03/31/2011 | 09/25/2033 |
| 76110W-VV-5 | RASC 2003-KS11 MI11 MEZ FLT STEP IR | | | 4 | 1FM | 1,440,648 | 99.1310 | 1,620,459 | 1,634,665 | 1,496,027 | | 15,123 | | | 3.391 | 5.905 | MON | 924 | 47,427 | 12/16/2013 | 01/25/2034 |
| 76110W-WF-9 | RASC 2004-KS2 AI5 STEP AFC AS | | | 4 | 1FM | 4,199,521 | 101.6330 | 4,268,906 | 4,200,334 | 4,194,398 | | (1,745) | | | 5.320 | 5.301 | MON | 18,621 | 226,140 | 02/11/2004 | 03/25/2034 |
| 76110W-WJ-1 | RASC 2004-KS2 MI2 MEZ AFC NAS | | | 4 | 1FM | 1,583,403 | 95.6950 | 1,539,633 | 1,608,901 | 1,594,743 | | 907 | | | 5.010 | 5.182 | MON | 6,717 | 80,590 | 10/11/2006 | 03/25/2034 |
| 76110W-WK-8 | RASC 2004-KS2 MI3 MEZ AFC NAS | | | 4 | 1FM | | 37.4740 | 618,970 | 1,651,724 | | | | | | 5.320 | 0.000 | MON | 7,322 | 88,927 | 03/31/2011 | 03/25/2034 |
| 76110W-WN-2 | RASC 2004-KS2 M21 MEZ FLT STEP IRC | | | 4 | 1FM | 1,340,567 | 99.5270 | 1,608,141 | 1,615,778 | 1,407,411 | | 23,639 | | | 3.271 | 6.454 | MON | 881 | 44,640 | 12/16/2013 | 03/25/2034 |
| 76110W-YD-2 | RASC 2004-KS5 AI5 STEP AFC AS | | | 4 | 1FM | 4,456,949 | 101.0580 | 4,549,796 | 4,502,170 | 4,461,039 | | 3,754 | | | 4.844 | 5.109 | MON | 18,175 | 220,182 | 05/14/2004 | 06/25/2034 |
| 76110W-ZN-9 | RASC 2004-KS6 AI5 CSTR STEP AFC AS | | | 4 | 1FM | 4,236,823 | 102.1660 | 4,368,728 | 4,276,101 | 4,255,562 | | 981 | | | 5.154 | 5.258 | MON | 18,364 | 222,176 | 06/09/2004 | 07/25/2034 |
| 761118-AE-8 | RALI 2005-QS7 A5 SSNR NAS | | | 4 | 1FM | 3,919,333 | 91.4260 | 6,343,836 | 6,938,777 | 3,894,558 | | (176,349) | | | 5.500 | 20.440 | MON | 31,803 | 381,625 | 04/08/2011 | 06/25/2035 |
| 761118-DN-5 | RALI 2005-QS12 A1 FLT IRC AD SSNR A | | | 4 | 1FM | 1,573,191 | 85.6190 | 2,352,871 | 2,748,079 | 1,504,118 | | 25,327 | | | 3.006 | 12.844 | MON | 1,147 | 67,544 | 04/06/2010 | 08/25/2035 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 761118-DR-6 | RALI 2005-QS12 A4 SSNR NAS | | | 4 | 1FM | 1,871,620 | 94.5350 | 3,140,370 | 3,321,922 | 1,620,488 | | 60,051 | | | 5.500 | 24.376 | MON | 15,225 | 182,706 | 09/23/2010 | 08/25/2035 |
| 761118-PQ-5 | RALI 2005-QS17 A1 SSNR NAS | | | 4 | 1FM | 2,520,484 | 95.3760 | 3,816,695 | 4,001,730 | 2,595,540 | | 74,016 | | | 6.000 | 13.749 | MON | 20,009 | 240,103 | 11/30/2012 | 12/25/2035 |
| 76111X-C7-6 | RFMSI 2005-S8 A3 NAS | | | 4 | 1FM | 4,817,686 | 95.4910 | 7,191,094 | 7,530,618 | 4,089,148 | | (55,854) | | | 5.500 | 15.295 | MON | 34,515 | 412,203 | 11/30/2011 | 11/25/2035 |
| 76111X-E9-0 | RFMSI 2005-S9 A9 Z SSNR AS | | | 4 | 1FM | 3,005,851 | 92.8400 | 3,715,080 | 4,001,602 | 2,729,368 | | 21,938 | | | 5.500 | 13.838 | MON | 18,341 | 220,066 | 03/19/2012 | 12/25/2035 |
| 76111X-N9-0 | RFMSI 2006-S3 A3 Z SSNR AS | | | 4 | 1FM | 1,243,135 | 92.0740 | 2,065,363 | 2,243,164 | 1,296,438 | | 38,345 | | | 5.500 | 17.018 | MON | 10,281 | 123,374 | 11/30/2014 | 03/25/2036 |
| 76111X-RD-7 | RFMSI 2004-S9 1A25 SSNR NAS | | | 4 | 1FM | 2,857,925 | 101.8950 | 2,895,793 | 2,841,939 | 2,849,729 | | (82) | | | 5.500 | 5.365 | MON | 13,026 | 154,367 | 12/20/2004 | 12/25/2034 |
| 76111X-YH-0 | RFMSI 2005-SA4 2A1 CSTR AS | | | 4 | 1FM | 856,973 | 89.6230 | 1,022,623 | 1,141,032 | 762,356 | | (14,373) | | | 4.575 | 12.177 | MON | 4,350 | 47,754 | 11/09/2010 | 09/25/2035 |
| 76112B-HX-1 | RAMP 2005-RS1 AI5 CSTR STEP AFC AS | | | 4 | 1FM | 4,415,973 | 100.3840 | 4,432,911 | 4,415,973 | 4,415,973 | | | | | 5.412 | 5.334 | MON | 19,916 | 238,992 | 01/20/2005 | 01/25/2035 |
| 76112B-QL-7 | RAAC 2005-SP1 3A1 SSNR NAS | | | 4 | 1FM | 7,165,079 | 106.4210 | 7,596,676 | 7,138,310 | 7,141,883 | | (667) | | | 6.000 | 5.946 | MON | 33,312 | 428,299 | 10/17/2005 | 09/25/2034 |
| 76112B-YD-6 | GMACM 2005-AR5 4A1 CSTR SSNR AS | | | 4 | 1FM | 1,411,458 | 96.4770 | 2,300,747 | 2,384,764 | 998,182 | | 154,534 | | | 4.108 | 19.130 | MON | 8,164 | 92,824 | 03/27/2012 | 09/19/2035 |
| 762010-AE-6 | RFMSI 2006-S4 A5 PAC-11 AS | | | 4 | 1FM | 1,521,101 | 97.2220 | 2,253,437 | 2,317,837 | 1,277,682 | | 89,452 | | | 6.000 | 16.039 | MON | 11,589 | 137,585 | 03/02/2011 | 04/25/2036 |
| 78473W-AF-0 | STARM 2007-4 3A1 CSTR SSNR AS | | | 4 | 1FM | 7,151,399 | 93.1140 | 7,238,011 | 7,773,251 | 7,080,316 | | 95,774 | | | 4.304 | 5.401 | MON | 27,883 | 306,500 | 10/01/2013 | 10/25/2037 |
| 79548K-XX-1 | SBM7 1997-LB6 A5 SEQ AS | | | 4 | 1FM | 91,261 | 101.1840 | 97,975 | 96,829 | 96,353 | | 6 | | | 7.240 | 7.354 | MON | 584 | 7,010 | 07/17/2000 | 12/25/2027 |
| 79548K-YA-0 | SBM7 1997-LB6 B1 SUB NAS | | | 4 | 1FM | 1,102,860 | 98.6200 | 1,111,325 | 1,126,874 | 1,104,672 | | 1,668 | | | 7.000 | 7.478 | MON | 6,573 | 78,881 | 12/14/2000 | 12/25/2027 |
| 79548K-ZH-4 | SBM7 1998-AQ1 A5 SEQ AS | | | 4 | 4FM | 794,995 | 89.1690 | 708,985 | 795,104 | 794,202 | | (270) | | | 7.150 | 7.172 | MON | 4,738 | 61,588 | 05/22/1998 | 06/25/2028 |
| 79550D-AD-1 | SBM7 2001-1 MF1 MEZ STEP | | | 4 | 1FM | 2,524,370 | 101.5580 | 2,601,955 | 2,562,037 | 2,546,150 | | 7,765 | | | 5.671 | 5.930 | MON | 6,457 | 106,759 | 06/30/2011 | 08/25/2031 |
| 805564-FK-2 | SAST 2000-1 MF2 MEZ STEP AFC NAS | | | 4 | 1FM | 367,280 | 102.3390 | 375,872 | 367,280 | 367,280 | | | | | 9.230 | 9.209 | MON | 2,825 | 21,480 | 02/18/2000 | 02/25/2030 |
| 805564-LV-1 | SAST 2002-2 AF6 STEP AFC NAS | | | 4 | 1FM | 89,134 | 103.3720 | 93,785 | 90,726 | 89,761 | | 75 | | | 6.120 | 6.410 | MON | 463 | 3,282 | 08/31/2007 | 11/25/2030 |
| 805564-NE-7 | SAST 2003-1 BF SUB STEP AFC IRC NAS | | | 4 | 1FM | | 49.2680 | 589,604 | 1,196,733 | | | | | | 4.772 | 0.000 | MON | 4,759 | 41,905 | 09/30/2010 | 06/25/2033 |
| 805564-PA-3 | SAST 2003-3 AF5 STEP AFC AS | | | 4 | 1FM | 5,044,707 | 99.4740 | 5,018,171 | 5,044,707 | 5,044,707 | | | | | 4.785 | 4.775 | MON | 20,115 | 242,340 | 09/05/2003 | 12/25/2033 |
| 81375W-BN-5 | SABR 2004-OP2 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,755,132 | 98.4320 | 2,000,611 | 2,032,475 | 1,813,086 | | 18,492 | | | 3.481 | 6.038 | MON | 1,179 | 57,667 | 12/16/2013 | 08/25/2034 |
| 81375W-EF-9 | SABR 2005-FR2 M2 MEZ FLT STEP | | | 4 | 1FM | 1,245,186 | 99.9570 | 1,594,423 | 1,595,114 | 1,513,379 | | 62,437 | | | 3.481 | 13.134 | MON | 926 | 43,716 | 02/03/2012 | 03/25/2035 |
| 81375W-HJ-8 | CBASS 2006-CB1 AF3 STEP AFC AS | | | 4 | 1FM | 7,166,652 | 86.0010 | 8,350,378 | 9,709,624 | 7,408,043 | | 204,541 | | | 3.371 | 11.308 | MON | 27,280 | 333,919 | 03/31/2011 | 01/25/2036 |
| 81375W-HK-5 | CBASS 2006-CB1 AF4 STEP AFC NAS | | | 4 | 1FM | 1,993,452 | 86.0160 | 2,225,514 | 2,587,319 | 2,056,502 | | 53,395 | | | 3.371 | 10.184 | MON | 7,269 | 88,979 | 03/31/2011 | 01/25/2036 |
| 81744F-DB-0 | SEMT 2004-7 B1 SUB FLT STEP AFC NAS | | | 4 | 1FM | 2,350,158 | 95.3380 | 2,355,417 | 2,470,600 | 2,352,068 | | 2,121 | | | 3.295 | 4.724 | MON | 2,488 | 68,318 | 09/13/2017 | 08/20/2034 |
| 81744F-DW-4 | SEMT 2004-9 A2 FLT STEP AFC | | | 4 | 1FM | | 98.7970 | | | | | | | | 3.414 | 20.311 | MON | | | 01/31/2012 | 10/20/2034 |
| 81744N-AA-8 | SEMT 2012-6 A1 CSTR AFC | | | 4 | 1FM | 67,364 | 95.0640 | 62,683 | 65,937 | 67,251 | | (34) | | | 2.500 | 2.077 | MON | 137 | 1,648 | 07/05/2013 | 12/25/2042 |
| 81747E-AQ-0 | SEMT 2018-CH2 A15 AFC SEQ SSNR | | | 4 | 1FE | 11,332,963 | 99.5080 | 11,319,029 | 11,375,000 | 11,333,431 | | 469 | | | 4.000 | 4.045 | MON | 37,917 | 265,417 | 05/11/2018 | 06/25/2048 |
| 843590-BL-3 | SPSAC 1997-2 A4 SEQ AS | | | 4 | 1FM | 284,265 | 102.8750 | 292,436 | 284,265 | 284,265 | | | | | 7.450 | 6.992 | MON | 1,765 | 20,027 | 06/09/1997 | 05/25/2027 |
| 844738-AB-6 | SOUTHTRUST CORP SOUTHTRUST MOBILE SERVICES FUN | | | 4 | 1FE | 171,660 | 100.0290 | 172,590 | 172,540 | 172,380 | | 17 | | | 7.590 | 7.738 | MON | 218 | 13,096 | 11/06/1996 | 12/31/2026 |
| 84604C-AE-7 | SBHEL 2000-1 A5 SEQ AS | | | 4 | 4FM | 1,011,127 | 67.3700 | 1,289,054 | 1,913,408 | 1,081,582 | | 81,992 | | | 7.710 | 20.198 | MON | 12,294 | 147,524 | 09/30/2011 | 12/25/2030 |
| 84751P-AX-7 | SURF 2003-BC3 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,524,608 | 96.8740 | 1,547,546 | 1,597,475 | 1,541,319 | | 4,717 | | | 3.481 | 4.152 | MON | 927 | 47,531 | 12/16/2013 | 08/25/2034 |
| 855541-AD-0 | STARM 2007-S1 4A1 CSTR SSNR AS | | | 4 | 1FM | 3,372,250 | 96.5670 | 3,616,044 | 3,744,599 | 3,445,344 | | 57,351 | | | 4.513 | 6.299 | MON | 14,083 | 148,884 | 02/24/2010 | 01/25/2037 |
| 863579-DQ-8 | SARM 2004-17 A1 CSTR AS | | | 4 | 1FM | 2,316,707 | 92.7540 | 2,411,037 | 2,599,391 | 2,332,099 | | 2,918 | | | 2.917 | 6.896 | MON | 6,318 | 66,763 | 05/26/2016 | 11/25/2034 |
| 863579-Q4-3 | SARM 2006-1 6A1 CSTR PT SSNR AS | | | 4 | 1FM | 3,845,620 | 91.2480 | 7,030,308 | 7,704,579 | 2,868,445 | | (267,798) | | | 4.022 | 32.622 | MON | 25,825 | 273,140 | 10/04/2012 | 02/25/2036 |
| 86358E-GW-0 | SAIL 2004-2 A4 FLT STEP | | | 4 | 1FM | 7,459,756 | 98.3830 | 8,009,710 | 8,141,316 | 7,674,244 | | 41,312 | | | 3.211 | 4.274 | MON | 4,357 | 212,342 | 10/29/2015 | 03/25/2034 |
| 86358E-JF-4 | SAIL 2004-5 M2 MEZ FLT STEP | | | 4 | 1FM | 2,464,150 | 97.1280 | 2,832,410 | 2,916,154 | 2,916,154 | | | | | 3.331 | 3.354 | MON | 1,619 | 82,340 | 03/30/2016 | 05/25/2034 |
| 86358E-KJ-4 | SAIL 2004-7 A8 FLT STEP SSUP | | | 4 | 1FM | 17,165,142 | 98.7550 | 20,303,040 | 20,559,000 | 18,741,757 | | 187,218 | | | 3.706 | 5.325 | MON | 12,699 | 658,664 | 04/13/2011 | 08/25/2034 |
| 86358E-LS-3 | SAIL 2004-8 A8 FLT STEP IRC | | | 4 | 1FM | 47,037 | 99.7760 | 47,871 | 47,979 | 47,934 | | 5 | | | 3.506 | 3.550 | MON | 28 | 1,440 | 07/05/2013 | 09/25/2034 |
| 86358E-PQ-3 | SAIL 2004-11 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 9,309,909 | 99.7670 | 10,759,150 | 10,784,329 | 10,016,625 | | 145,523 | | | 3.436 | 5.918 | MON | 6,176 | 316,111 | 03/12/2015 | 01/25/2035 |
| 86358E-WX-0 | SAIL 2005-HE3 M1 MEZ FLT STEP | | | 4 | 1FM | 8,696,400 | 99.5620 | 9,895,216 | 9,938,742 | 9,195,534 | | 138,955 | | | 3.226 | 7.011 | MON | 5,344 | 270,028 | 09/08/2015 | 09/25/2035 |
| 86358H-NF-2 | SAMI 2002-3 CC CPT | | | 4 | 1FM | | 0.0000 | | 937 | | | | | | 9.211 | 0.000 | MON | 7 | 86 | 04/24/2002 | 07/28/2028 |
| 86358R-XZ-5 | SASC 2002-AL1 A3 AS CPT SEQ | | | 4 | 5AM | 225,562 | 97.5440 | 235,304 | 241,228 | 226,582 | | 938 | | | 3.450 | 4.483 | MON | 694 | 8,322 | 04/25/2002 | 02/25/2032 |
| 86359B-2E-0 | SASC 2005-2XS 1A4 STEP AFC AS | | | 4 | 1FM | 13,573,318 | 102.3650 | 13,900,824 | 13,579,684 | 13,579,684 | | | | | 5.860 | 5.656 | MON | 66,314 | 721,981 | 01/19/2005 | 02/25/2035 |
| 86359B-2H-3 | SASC 2005-2XS 2A1 XRESET FTV FLT DL | | | 4 | 1FM | 595,116 | 94.6590 | 563,332 | 595,116 | 595,116 | | | | | 2.849 | 2.770 | MON | 1,319 | 14,627 | 01/20/2005 | 02/25/2035 |
| 86359B-4V-0 | SASC 2005-4XS 1A4B STEP AFC AS | | | 4 | 1FM | 10,925,293 | 100.5440 | 12,147,869 | 12,082,191 | 11,210,853 | | 233,141 | | | 5.750 | 8.466 | MON | 57,894 | 639,030 | 06/30/2010 | 03/25/2035 |
| 86359B-5H-0 | SASC 2005-4XS 3A5 STEP AFC AS | | | 4 | 1FM | 14,950,016 | 100.2140 | 14,991,331 | 14,959,366 | 14,933,712 | | (5,161) | | | 5.340 | 5.336 | MON | 66,569 | 725,097 | 02/22/2005 | 03/25/2035 |
| 86359B-7H-8 | SASC 2005-7XS 1A3 STEP AFC AS | | | 4 | 1FM | 18,529,052 | 103.0430 | 19,095,872 | 18,531,948 | 18,497,968 | | (9,473) | | | 5.540 | 5.514 | MON | 85,556 | 958,712 | 03/17/2005 | 04/25/2035 |
| 86359D-CR-6 | SASC 2005-NC2 M5 MEZ FLT STEP IRC | | | 4 | 1FM | 8,085,832 | 98.1400 | 9,347,810 | 9,525,000 | 8,577,478 | | 211,346 | | | 3.126 | 6.191 | MON | 4,913 | 279,064 | 06/01/2016 | 05/25/2035 |
| 86359D-EM-5 | SASC 2005-9XS 1A3A STEP AFC AS | | | 4 | 1FM | 5,916,627 | 100.8280 | 5,967,469 | 5,918,473 | 5,907,038 | | (3,419) | | | 5.750 | 5.681 | MON | 28,359 | 326,641 | 05/13/2005 | 06/25/2035 |
| 86359D-LP-0 | SASC 2005-WF3 M4 MEZ FLT STEP IRC | | | 4 | 1FM | 411,248 | 97.6450 | 2,085,895 | 2,136,207 | 378,127 | | 14,338 | | | 3.481 | 107.630 | MON | 1,239 | 63,566 | 12/16/2013 | 07/25/2035 |
| 86359D-MX-2 | LXS 2005-2 2A3A STEP AFC AS | | | 4 | 1FM | 18,850,995 | 96.4250 | 20,893,683 | 21,668,377 | 19,550,221 | | 600,201 | | | 5.290 | 4.057 | MON | 95,521 | 1,066,805 | 06/30/2010 | 08/25/2035 |
| 86359D-QL-4 | SASC 2005-16 1A2 SEQ SSNR AS | | | 4 | 1FM | 1,784,556 | 98.3940 | 1,965,743 | 1,997,832 | 1,652,304 | | (28,228) | | | 5.500 | 12.734 | MON | 9,157 | 108,438 | 10/24/2012 | 09/25/2035 |
| 86359L-GN-3 | SAMI 2004-AR8 M MEZ FLT STEP AFC | | | 4 | 1FM | 2,296,348 | 91.6660 | 2,398,832 | 2,616,921 | 2,318,252 | | 10,907 | | | 3.145 | 7.602 | MON | 2,743 | 68,456 | 09/27/2016 | 05/19/2035 |
| 86364M-AD-2 | SAMI 2007-AR4 A4A FLT STEP SSNR AS | | | 4 | 1FM | 4,172,326 | 96.2680 | 5,005,113 | 5,199,160 | 4,241,768 | | 25,009 | | | 2.686 | 8.135 | MON | 2,328 | 108,369 | 02/09/2016 | 09/25/2047 |
| 87222P-AE-3 | TBW 2006-6 A4 STEP AFC IRC AS | | | 4 | 1FM | 5,734,629 | 88.8830 | 17,905,089 | 20,144,503 | 5,712,653 | | (94,069) | | | 5.920 | 17.556 | MON | 99,380 | 1,015,399 | 09/30/2013 | 01/25/2037 |
| 881561-2F-0 | TMTS 2006-5 1A2B FLT STEP IRC | | | 4 | 1FM | 5,069,639 | 98.0800 | 5,725,050 | 5,837,146 | 5,363,720 | | 99,982 | | | 2.716 | 7.236 | MON | 2,643 | 117,602 | 04/20/2017 | 07/25/2037 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 885220-EE-9 | TMST 2003-5 4A CSTR PT AS | | | 4 | 1FM | 3,246,058 | 100.6290 | 3,288,449 | 3,267,882 | 3,246,277 | | (50,361) | | | 4.243 | 4.425 | MON | 11,555 | 117,461 | 03/21/2016 | 10/25/2043 |
| 88522E-AC-7 | TMST 2007-1 A2B MR FLT CMPLX AFC IR | | | 4 | 1FM | 12,639,007 | 88.5000 | 14,426,866 | 16,301,612 | 12,313,150 | | (636,875) | | | 4.373 | 10.178 | MON | 11,882 | 517,148 | 07/09/2013 | 03/25/2037 |
| 91741*-AV-5 | PHH MTGE SERVICES CORP PHH 1988-3 | | | 4 | 6* | | 0.0000 | | 33,545 | | | | | | 9.338 | 0.000 | MON | 139 | 135 | 09/30/1988 | 05/15/2034 |
| 92922F-3J-5 | WAMU 2005-AR12 1A4 CSTR SSNR AS | | | 4 | 1FM | 503,879 | 98.4130 | 1,020,329 | 1,036,779 | 236,992 | | (59,774) | | | 4.038 | 162.136 | MON | 3,489 | 36,586 | 06/21/2012 | 10/25/2035 |
| 92922F-5U-8 | WAMU 2005-AR15 A1A2 FLT STEP AFC IR | | | 4 | 1FM | 10,465,251 | 95.3520 | 10,661,368 | 11,181,121 | 10,470,775 | | 45,113 | | | 2.786 | 3.958 | MON | 5,192 | 253,794 | 07/27/2015 | 11/25/2045 |
| 92922F-5W-4 | WAMU 2005-AR15 A1B2 FLT STEP AFC IR | | | 4 | 1FM | 15,834,951 | 96.6410 | 16,830,423 | 17,415,423 | 16,034,814 | | 28,974 | | | 2.916 | 4.411 | MON | 9,783 | 418,256 | 02/24/2015 | 11/25/2045 |
| 92922F-5X-2 | WAMU 2005-AR15 A1B3 FLT STEP AFC IR | | | 4 | 1FM | 8,851,118 | 95.8910 | 9,392,438 | 9,794,920 | 8,956,322 | | 14,535 | | | 2.846 | 4.463 | MON | 4,646 | 228,288 | 02/24/2015 | 11/25/2045 |
| 92922F-6Z-6 | WAMU 2005-AR16 1A4A CSTR SSNR AS | | | 4 | 1FM | 12,217,315 | 101.4870 | 13,599,559 | 13,400,252 | 11,799,219 | | (129,589) | | | 2.720 | 8.232 | MON | 44,613 | 467,849 | 09/28/2012 | 12/25/2035 |
| 92922F-G7-7 | WAMU 2005-AR4 A5 CSTR AS | | | 4 | 1FM | 5,758,653 | 101.1720 | 7,815,281 | 7,724,727 | 4,697,994 | | (323,773) | | | 3.734 | 33.169 | MON | 24,039 | 276,093 | 06/13/2012 | 04/25/2035 |
| 92922F-GN-2 | WAMU 2003-S11 1A SEQ AS | | | 4 | 1FM | 1,048,071 | 99.6040 | 1,127,424 | 1,131,903 | 1,052,868 | | 2,016 | | | 5.000 | 7.305 | MON | 4,716 | 56,595 | 07/10/2008 | 11/25/2033 |
| 92922F-J4-1 | WAMU 2005-AR6 2AB2 FLT STEP AFC SSU | | | 4 | 1FM | 14,492,489 | 99.2920 | 15,389,898 | 15,499,609 | 15,323,313 | | 164,108 | | | 3.246 | 3.622 | MON | 8,386 | 423,955 | 04/22/2016 | 04/25/2045 |
| 92922F-JV-1 | WAMU 2003-S13 11A2 SEQ AS | | | 4 | 1FM | 459,185 | 100.1760 | 475,375 | 474,539 | 459,612 | | 403 | | | 5.250 | 6.038 | MON | 2,076 | 24,912 | 11/05/2003 | 01/25/2034 |
| 92922F-JZ-2 | WAMU 2003-S13 12A4 SEQ AS | | | 4 | 1FM | 2,689,612 | 97.9110 | 2,669,913 | 2,726,869 | 2,690,472 | | 813 | | | 5.500 | 5.812 | MON | 12,498 | 149,962 | 02/09/2004 | 01/25/2034 |
| 92922F-Q5-0 | WAMU 2005-AR7 A4 CSTR AS | | | 4 | 1FM | 9,773,883 | 100.6810 | 10,036,547 | 9,968,689 | 9,777,781 | | (193,432) | | | 4.087 | 4.787 | MON | 33,949 | 368,356 | 02/24/2015 | 08/25/2035 |
| 92922F-U8-9 | WAMU 2005-AR9 A1C3 FLT STEP AFC SSU | | | 4 | 1FM | 1,579,419 | 99.6230 | 1,724,344 | 1,730,871 | 1,590,753 | | 1,821 | | | 3.466 | 5.653 | MON | 1,000 | 51,221 | 05/24/2016 | 07/25/2045 |
| 92922F-VB-1 | WAMU 2004-S3 2A6 Z SSNR AS | | | 4 | 1FM | 7,453,478 | 101.6360 | 8,102,073 | 7,971,634 | 7,723,977 | | 3,918 | | | 5.500 | 6.344 | MON | 36,537 | 438,156 | 12/07/2004 | 07/25/2034 |
| 92922F-VC-9 | WAMU 2004-S3 2A7 SSNR NAS | | | 4 | 1FM | 3,162,773 | 101.6480 | 3,327,564 | 3,273,612 | 3,164,715 | | 1,732 | | | 5.500 | 6.408 | MON | 15,004 | 179,963 | 06/23/2004 | 07/25/2034 |
| 92925C-BH-4 | WAMU 2005-AR19 A1C3 FLT STEP AFC IR | | | 4 | 1FM | 5,943,234 | 100.0420 | 6,588,431 | 6,585,662 | 5,997,164 | | 22,141 | | | 3.006 | 6.513 | MON | 3,639 | 183,748 | 10/06/2016 | 12/25/2045 |
| 92925C-CC-4 | WAMU 2006-AR1 1A1A FLT DLY AFC SSNR | | | 4 | 1FM | 11,234,779 | 95.7970 | 12,419,901 | 12,964,764 | 11,347,464 | | 13,438 | | | 3.322 | 6.000 | MON | 31,486 | 336,621 | 08/08/2014 | 01/25/2046 |
| 92925V-AA-8 | WAMU 2007-HY1 1A1 CSTR SSNR AS | | | 4 | 1FM | 2,434,181 | 91.0260 | 3,910,814 | 4,296,380 | 2,091,980 | | 159,701 | | | 1.890 | 27.419 | MON | 11,048 | 141,466 | 11/05/2012 | 02/25/2037 |
| 929755-AA-4 | WACHN 2006-N1 N1 SC | | | 4 | 1FM | 167,110 | 98.8390 | 174,382 | 176,431 | 172,322 | | 1,183 | | | 5.683 | 7.308 | MON | 529 | 10,026 | 11/20/2008 | 08/12/2047 |
| 92977Y-BQ-3 | WMLT 2005-B 3A1 CSTR SSNR AS | | | 4 | 1FM | 715,289 | 101.9930 | 2,131,537 | 2,089,878 | 726,209 | | (178,944) | | | 4.690 | 314.540 | MON | 8,167 | 85,361 | 12/31/2011 | 10/20/2035 |
| 933634-AA-5 | WAMU 2007-HY3 1A1 CSTR SSNR AS | | | 4 | 1FM | 1,134,397 | 91.6070 | 2,002,492 | 2,185,955 | 786,219 | | (117,250) | | | 4.119 | 34.044 | MON | 5,335 | 67,267 | 09/06/2012 | 03/25/2037 |
| 933634-AJ-6 | WAMU 2007-HY3 4A1 CSTR SSNR AS | | | 4 | 1FM | 3,368,337 | 99.2700 | 3,519,750 | 3,545,618 | 3,377,086 | | 2,340 | | | 3.849 | 5.148 | MON | 11,374 | 129,108 | 05/08/2014 | 03/25/2037 |
| 933638-AB-4 | WAMU 2006-AR19 1A1A FLT DLY SSNR AS | | | 4 | 1FM | 2,570,605 | 100.1670 | 2,857,020 | 2,852,266 | 2,580,900 | | 2,263 | | | 2.982 | 5.394 | MON | 6,173 | 64,359 | 10/13/2016 | 01/25/2047 |
| 933638-AD-0 | WAMU 2006-AR19 2A FLT DLY SSNR AS | | | 4 | 1FM | 4,993,206 | 97.2810 | 5,145,283 | 5,289,095 | 4,998,965 | | 2,679 | | | 2.329 | 3.719 | MON | 10,265 | 111,988 | 01/12/2017 | 01/25/2047 |
| 939336-QZ-9 | WAMMS 2003-MS2 4A5 SSNR NAS | | | 4 | 1FM | 1,794,567 | 100.2060 | 1,760,851 | 1,757,226 | 1,756,063 | | (2,361) | | | 5.750 | 5.736 | MON | 8,420 | 101,031 | 01/22/2003 | 02/25/2033 |
| 939336-RZ-8 | WAMMS 2003-MS3 1A4 SSNR NAS | | | 4 | 1FM | 1,199,719 | 101.4520 | 1,199,151 | 1,181,989 | 1,186,020 | | (40) | | | 5.750 | 5.641 | MON | 5,664 | 67,964 | 02/18/2003 | 03/25/2033 |
| 939336-Z3-0 | WAMU 2005-AR3 A1 CSTR AS | | | 4 | 1FM | 5,473,633 | 97.9700 | 5,502,757 | 5,616,800 | 5,498,505 | | (1,299) | | | 3.672 | 4.291 | MON | 17,186 | 201,265 | 06/11/2013 | 03/25/2035 |
| 939344-AN-7 | WMALT 2006-4 3A3 STEP AFC AS | | | 4 | 1FM | 334,681 | 85.5950 | 2,790,564 | 3,260,207 | 297,724 | | (46,753) | | | 5.967 | 230.590 | MON | 16,211 | 152,763 | 06/30/2010 | 05/25/2036 |
| 93936H-AL-0 | WMALT 2007-2 1A11 EXCH FLT SSNR AS | | | 4 | 1FM | 1,298,088 | 28.0700 | 1,288,098 | 4,588,825 | 1,133,128 | | (164,960) | | | 2.826 | 12.838 | MON | 1,801 | 94,915 | 02/28/2015 | 04/25/2037 |
| 949757-AF-5 | WFMBS 2004-6 A6 SEQ AS | | | 4 | 1FM | 1,172,476 | 104.1500 | 1,218,085 | 1,169,553 | 1,169,553 | | | | | 6.000 | 5.951 | MON | 5,848 | 70,165 | 09/07/2004 | 06/25/2034 |
| 949757-AG-3 | WFMBS 2004-6 A7 NAS | | | 4 | 1FM | 1,548,433 | 102.1590 | 1,636,915 | 1,602,324 | 1,553,250 | | 1,264 | | | 5.500 | 6.358 | MON | 7,344 | 88,117 | 05/04/2004 | 06/25/2034 |
| 949772-AD-9 | WFMBS 2005-18 2A1 SSNR NAS | | | 4 | 1FM | 4,303,324 | 102.0970 | 4,871,078 | 4,771,027 | 4,437,440 | | 101,159 | | | 5.500 | 9.777 | MON | 21,867 | 262,407 | 12/31/2011 | 01/25/2036 |
| 949789-AF-8 | WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS | | | 4 | 1FM | 4,074,943 | 93.8120 | 5,432,953 | 5,791,324 | 4,052,668 | | 28,897 | | | 4.863 | 10.526 | MON | 23,468 | 229,689 | 08/31/2010 | 12/25/2036 |
| 94980G-AJ-0 | WFHET 2004-2 A18 AFC SEQ AS | | | 4 | 1FM | 20,614,499 | 99.4600 | 23,452,783 | 23,580,213 | 22,537,013 | | 83,761 | | | 5.000 | 5.950 | MON | 98,251 | 1,180,496 | 08/27/2004 | 10/25/2034 |
| 94980K-AH-5 | WFMBS 2004-4 A8 SEQ AS | | | 4 | 1FM | 4,400,955 | 100.8130 | 4,569,519 | 4,532,686 | 4,482,206 | | 987 | | | 5.500 | 5.772 | MON | 20,775 | 249,298 | 11/18/2004 | 05/25/2034 |
| 94980K-AN-2 | WFMBS 2004-4 B1 SUB NAS | | | 4 | 4FM | 1,288,854 | 93.5430 | 1,207,530 | 1,290,877 | 1,288,690 | | (75) | | | 5.500 | 5.509 | MON | 5,917 | 70,998 | 08/17/2004 | 05/25/2034 |
| 94980K-AP-7 | WFMBS 2004-4 B2 SUB NAS | | | 4 | 1FM | | 36.4530 | 161,162 | 442,115 | | 70,262 | 68,154 | 267,604 | | 5.500 | 0.000 | MON | 2,026 | 26,317 | 08/17/2004 | 05/25/2034 |
| 94980S-AS-4 | WFMBS 2006-9 1A17 SEQ SSNR AS | | | 4 | 1FM | 6,820,262 | 98.0010 | 8,443,256 | 8,615,441 | 7,220,863 | | 338,928 | | | 6.000 | 10.461 | MON | 40,205 | 515,600 | 02/29/2012 | 08/25/2036 |
| 94980S-BJ-3 | WFMBS 2006-9 1A33 SEQ SSNR AS | | | 4 | 1FM | 4,563,484 | 98.0010 | 5,309,949 | 5,418,236 | 4,843,191 | | 241,647 | | | 6.000 | 8.286 | MON | 27,091 | 324,204 | 11/30/2012 | 08/25/2036 |
| 94981N-AA-3 | WFMBS 2005-AR4 1A1 CSTR PT SSNR AS | | | 4 | 1FM | 12,332,580 | 101.8190 | 12,549,119 | 12,324,877 | 12,327,192 | | (327) | | | 4.177 | 4.105 | MON | 42,900 | 486,673 | 03/23/2016 | 04/25/2035 |
| 94981Q-AV-0 | WFMBS 2005-AR16 7A1 CSTR PT SSNR AS | | | 4 | 1FM | 2,301,382 | 98.4380 | 2,496,347 | 2,535,958 | 2,310,454 | | 3,485 | | | 4.752 | 8.542 | MON | 10,042 | 101,457 | 07/28/2009 | 10/25/2035 |
| 94982C-AG-3 | WFMBS 2004-DD 2A6 CSTR AS | | | 4 | 1FM | 1,551,502 | 102.9810 | 1,795,975 | 1,743,989 | 1,440,730 | | (15,310) | | | 4.717 | 15.324 | MON | 6,856 | 67,479 | 06/28/2011 | 01/25/2035 |
| 94982N-AE-4 | WFMBS 2005-4 A5 PAC-11 AS | | | 4 | 1FM | 7,097,526 | 98.7330 | 7,882,254 | 7,983,400 | 7,322,159 | | 154,844 | | | 5.000 | 9.608 | MON | 33,264 | 399,192 | 01/26/2010 | 04/25/2035 |
| 94982S-AD-5 | WFMBS 2005-17 1A1 PT SSNR AS | | | 4 | 1FM | 685,059 | 97.0100 | 3,483,597 | 3,590,955 | 692,682 | | (237,805) | | | 5.500 | 142.543 | MON | 16,459 | 197,388 | 03/23/2010 | 01/25/2036 |
| 94982U-AA-6 | WFMBS 2005-AR5 1A1 CSTR PT AS | | | 4 | 1FM | 1,712,762 | 100.3450 | 1,803,634 | 1,797,428 | 1,711,910 | | (10,636) | | | 2.690 | 5.793 | MON | 5,711 | 71,732 | 09/11/2013 | 04/25/2035 |
| 94982W-AL-8 | WFMBS 2005-9 1A11 SSNR NAS | | | 4 | 1FM | 3,138,830 | 100.1760 | 3,184,140 | 3,178,562 | 3,143,471 | | 1,348 | | | 5.500 | 5.936 | MON | 14,568 | 174,821 | 10/06/2005 | 10/25/2035 |
| 949837-AF-5 | WFMBS 2007-10 1A6 PAC-11 SSNR AS | | | 4 | 1FM | 8,520,717 | 98.1630 | 10,496,815 | 10,693,281 | 8,856,541 | | 256,913 | | | 6.000 | 10.497 | MON | 53,466 | 612,171 | 05/31/2014 | 07/25/2037 |
| 949837-AK-4 | WFMBS 2007-10 1A10 AD PAC-11 AS | | | 4 | 1FM | 3,267,376 | 97.9030 | 5,413,589 | 5,529,566 | 2,173,597 | | 113,627 | | | 5.900 | 58.354 | MON | 27,187 | 311,300 | 08/31/2011 | 07/25/2037 |
| 949837-BE-7 | WFMBS 2007-10 1A29 SSNR NAS | | | 4 | 1FM | 2,436,767 | 98.1630 | 3,064,869 | 3,122,233 | 2,534,446 | | 74,242 | | | 6.000 | 11.204 | MON | 15,611 | 178,759 | 05/31/2014 | 07/25/2037 |
| 949837-BK-3 | WFMBS 2007-10 1A34 SSNR NAS | | | 4 | 1FM | 1,063,882 | 98.1630 | 1,300,885 | 1,325,233 | 1,105,534 | | 31,939 | | | 6.000 | 10.248 | MON | 6,626 | 75,874 | 12/31/2011 | 07/25/2037 |
| 94983B-AP-4 | WFMBS 2006-4 1A14 SEQ AS | | | 4 | 1FM | 3,030,524 | 97.8180 | 3,817,489 | 3,902,654 | 3,144,204 | | 84,898 | | | 5.750 | 12.162 | MON | 18,700 | 224,346 | 08/31/2011 | 04/25/2036 |
| 94983B-AT-6 | WFMBS 2006-4 2A2 PT SSNR AS | | | 4 | 1FM | 299,016 | 96.3210 | 606,157 | 629,307 | 262,876 | | (38,906) | | | 5.500 | 40.931 | MON | 2,884 | 34,612 | 09/04/2008 | 04/25/2036 |
| 94983K-AE-9 | WFMBS 2006-AR2 2A3 CSTR PT SSNR AS | | | 4 | 1FM | 7,996 | 100.9570 | 16,978 | 16,818 | 8,157 | | 49 | | | 2.080 | 50.122 | MON | 60 | 654 | 11/20/2008 | 03/25/2036 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 CSTR SSNR AS | | | 4 | 1FM | 3,068 | 100.0020 | 15,807 | 15,807 | 2,841 | | (205) | | | 4.222 | 120.662 | MON | 56 | 644 | 11/30/2013 | 04/25/2036 |
| 94983Y-AH-2 | WFMBS 2006-AR10 4A1 CSTR PT SSNR AS | | | 4 | 1FM | 4,746,447 | 99.6600 | 10,067,119 | 10,101,450 | 1,349,589 | | (558,006) | | | 4.138 | 394.337 | MON | 34,836 | 393,479 | 06/14/2012 | 07/25/2036 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 94984E-AT-9 | WFMBS 2006-10 A18 SEQ NAS | | | 4 | 1FM | 897,711 | 97.5550 | 2,047,233 | 2,098,550 | 521,686 | | 157,681 | | | 6.000 | 124.089 | MON | 10,493 | 125,913 | 07/20/2010 | 08/25/2036 |
| 94984F-AR-0 | WFMBS 2006-11 A16 SSNR NAS | | | 4 | 1FM | 3,751,897 | 93.9080 | 6,689,493 | 7,123,427 | 3,741,512 | | (389,886) | | | 6.000 | 34.392 | MON | 35,617 | 427,641 | 02/29/2012 | 09/25/2036 |
| 94984H-AC-9 | WFMBS 2006-12 A3 PAC-11 SSNR AS | | | 4 | 1FM | 2,352,444 | 99.0210 | 5,140,225 | 5,191,021 | 2,323,051 | | (324,847) | | | 6.000 | 39.542 | MON | 25,955 | 311,527 | 02/28/2013 | 10/25/2036 |
| 94984J-AE-1 | WFMBS 2006-13 A5 SSNR NAS | | | 4 | 3FM | 9,880,349 | 97.7240 | 9,950,195 | 10,181,905 | 10,127,464 | | 205,133 | | | 6.000 | 4.897 | MON | 50,910 | 610,746 | 02/28/2013 | 10/25/2036 |
| 94984V-AB-0 | WFMBS 2006-19 A2 SSNR AS | | | 4 | 1FM | 1,641,863 | 102.1820 | 1,744,843 | 1,707,587 | 1,642,981 | | 983 | | | 5.250 | 6.960 | MON | 7,471 | 89,618 | 12/06/2006 | 12/26/2036 |
| 94984X-AB-6 | WFMBS 2007-2 1A2 SEQ AS | | | 4 | 1FM | 642,301 | 96.1640 | 1,092,645 | 1,136,233 | 670,887 | | 18,962 | | | 6.000 | 23.136 | MON | 5,681 | 68,155 | 02/28/2011 | 03/25/2037 |
| 94984X-AD-2 | WFMBS 2007-2 1A4 SEQ AS | | | 4 | 1FM | 527,303 | 96.1640 | 903,368 | 939,405 | 550,860 | | 15,565 | | | 6.000 | 23.478 | MON | 4,697 | 56,357 | 02/28/2011 | 03/25/2037 |
| 94984X-AM-2 | WFMBS 2007-2 1A12 SEQ AS | | | 4 | 1FM | 812,166 | 96.1640 | 1,378,388 | 1,433,375 | 848,269 | | 23,980 | | | 6.000 | 23.023 | MON | 7,167 | 85,978 | 02/28/2011 | 03/25/2037 |
| 94985J-AB-6 | WFMBS 2007-7 A2 SSNR AS | | | 4 | 1FM | 4,592,954 | 98.6580 | 6,746,278 | 6,838,014 | 4,649,560 | | 38,196 | | | 6.000 | 20.040 | MON | 34,190 | 410,369 | 12/31/2011 | 06/25/2037 |
| 94985J-BR-0 | WFMBS 2007-7 A40 SEQ AS | | | 4 | 1FM | 2,120,429 | 98.6580 | 4,579,460 | 4,641,731 | 2,077,022 | | (347,701) | | | 6.000 | 52.544 | MON | 23,209 | 278,524 | 12/06/2017 | 06/25/2037 |
| 94985J-CA-6 | WFMBS 2007-7 A49 NAS | | | 4 | 1FM | 2,162,849 | 98.6580 | 4,203,280 | 4,260,436 | 2,121,803 | | (299,315) | | | 6.000 | 41.730 | MON | 19,882 | 255,281 | 12/06/2017 | 06/25/2037 |
| 94985L-AD-7 | WFMBS 2007-13 A4 SSNR NAS | | | 4 | 1FM | 1,408,438 | 98.6980 | 2,070,745 | 2,098,060 | 1,459,383 | | 36,526 | | | 6.000 | 19.537 | MON | 9,791 | 125,633 | 12/31/2011 | 09/25/2037 |
| 94985L-AF-2 | WFMBS 2007-13 A6 SSNR AS | | | 4 | 1FM | 3,072,417 | 98.6980 | 5,117,254 | 5,184,754 | 3,163,334 | | 52,669 | | | 6.000 | 26.908 | MON | 25,924 | 310,465 | 05/31/2012 | 09/25/2037 |
| 94985R-AP-7 | WFMBS 2007-4 A14 SEQ SSNR AS | | | 4 | 1FM | 3,245,962 | 99.1850 | 5,965,106 | 6,014,126 | 3,328,306 | | 38,085 | | | 6.000 | 30.097 | MON | 30,071 | 360,488 | 08/31/2012 | 04/25/2037 |
| 94985T-AE-8 | WFMBS 2007-3 1A5 EXCH NAS | | | 4 | 1FM | 2,145,240 | 97.8430 | 5,128,589 | 5,241,632 | 846,036 | | 325,664 | | | 6.000 | 256.513 | MON | 26,208 | 312,926 | 07/20/2010 | 04/25/2037 |
| 94985W-AP-6 | WFMBS 2007-11 A14 AD SEQ SSNR AS | | | 4 | 1FM | 2,306,440 | 96.9700 | 3,109,904 | 3,207,071 | 2,340,665 | | 19,591 | | | 6.000 | 15.619 | MON | 16,035 | 192,186 | 05/25/2017 | 08/25/2037 |
| 94985W-AQ-4 | WFMBS 2007-11 A15 Z SEQ SSNR AS | | | 4 | 1FM | 10,708,058 | 96.9700 | 13,947,595 | 14,383,379 | 10,960,548 | | 144,134 | | | 6.000 | 13.836 | MON | 71,917 | 861,948 | 12/31/2011 | 08/25/2037 |
| 94985W-AU-5 | WFMBS 2007-11 A19 SEQ SSNR AS | | | 4 | 1FM | | 96.9700 | 391,034 | 403,252 | | | | | | 6.000 | 0.000 | MON | 2,016 | 24,169 | 08/05/2008 | 08/25/2037 |
| 94985W-BL-4 | WFMBS 2007-11 A35 SEQ SSNR AS | | | 4 | 1FM | 4,615,094 | 96.9700 | 6,246,380 | 6,441,545 | 4,721,031 | | 57,398 | | | 6.000 | 15.431 | MON | 32,208 | 386,006 | 12/31/2011 | 08/25/2037 |
| 94985W-DT-5 | WFMBS 2007-11 A90 EXCH SUP AD SSNR A | | | 4 | 1FM | | 94.8680 | 28,496 | 30,038 | | | | | | 6.000 | 0.000 | MON | 150 | 1,802 | 04/14/2008 | 08/25/2037 |
| 94985W-DZ-1 | WFMBS 2007-11 A96 EXCH PT SSNR AS | | | 4 | 1FM | 413,414 | 96.9700 | 1,521,490 | 1,569,028 | 395,064 | | (12,297) | | | 6.000 | 126.830 | MON | 7,845 | 94,040 | 08/27/2008 | 08/25/2037 |
| 94986A-AC-2 | WFMBS 2007-8 1A3 SSNR NAS | | | 4 | 1FM | 8,843,173 | 98.1690 | 15,947,065 | 16,244,579 | 8,662,438 | | (820,483) | | | 6.000 | 41.411 | MON | 81,223 | 956,344 | 08/31/2012 | 07/25/2037 |
| 57643S-AA-9 | MNIM 2005-C10A N1 SC | | D | 4 | 1FM | | 0.0000 | | 159,150 | | | | | | 4.750 | 0.000 | MON | | | 05/31/2007 | 05/26/2035 |
| 700696-AC-1 | PPSIN 2005-WCW2 A SC | | D | 4 | 1FM | | 0.0000 | | 776,337 | | | | | | 5.500 | 0.000 | MON | | | 12/31/2007 | 07/25/2035 |
| 74951P-CY-2 | RESIF 2004-B B5 SUB FLT | | D | 4 | 1FM | 22,215 | 23.1990 | 26,215 | 113,000 | 13,382 | | (9,512) | | | 3.937 | 593.083 | MON | 272 | 3,967 | 11/30/2014 | 02/10/2036 |
| 74951P-DF-2 | RESIF 2004-C B3 SUB FLT | | D | 4 | 1FM | 274,170 | 48.2680 | 334,692 | 693,408 | 274,170 | | 1,002 | 298,881 | | 3.137 | 44.195 | MON | 1,329 | 18,733 | 12/16/2013 | 09/10/2036 |
| 74951P-DG-0 | RESIF 2004-C B4 SUB FLT | | D | 4 | 1FM | 138,058 | 21.0170 | 109,302 | 520,056 | 58,676 | | (76,298) | | | 3.337 | 47.272 | MON | 1,061 | 15,101 | 02/28/2015 | 09/10/2036 |
| 74951P-DQ-8 | RESIF 2005-A B3 SUB FLT | | D | 4 | 1FM | 274,868 | 57.0000 | 462,142 | 810,772 | 283,270 | | 2,677 | | | 2.967 | 54.246 | MON | 1,470 | 20,510 | 12/16/2013 | 03/10/2037 |
| 74951P-DR-6 | RESIF 2005-A B4 SUB FLT | | D | 4 | 1FM | | 0.7290 | 532 | 72,944 | | | | | | 3.067 | 0.000 | MON | 137 | 1,925 | 12/16/2013 | 03/10/2037 |
| 74951P-EA-2 | RESIF 2005-B B4 SUB FLT | | D | 4 | 1FM | | 0.0940 | 7 | 7,250 | | | | | | 3.057 | 0.000 | MON | 14 | 190 | 12/31/2011 | 06/10/2037 |
| 76113G-AA-6 | RESIF 2005-C B3 SUB FLT | | D | 4 | 1FM | | 24.1250 | 31,403 | 130,169 | | | | | | 2.987 | 0.000 | MON | 238 | 3,316 | 12/16/2013 | 09/10/2037 |
| 80382S-CX-4 | FRENT 2004-3 A SC | | D | 4 | 6FM | | 0.0010 | | 16,734 | | | | | | 4.500 | 0.000 | MON | | | 04/30/2007 | 11/27/2034 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 3,265,219,540 | XXX | 3,796,273,305 | 4,105,319,815 | 3,289,772,959 | 1,502,099 | 6,908,720 | 1,634,852 | | XXX | XXX | XXX | 14,381,442 | 178,130,045 | XXX | XXX |
| 03927N-AA-1 | ARCAP 2005 1A A SEQ CDO-CRE CDO | | | 4 | 1AM | 5,291,881 | 101.0400 | 8,412,828 | 8,326,230 | 6,110,767 | | 665,419 | | | 5.450 | 8.568 | MON | 37,815 | 453,779 | 12/31/2009 | 12/21/2042 |
| 03927P-AE-8 | ARCAP 2004 RR3 B MEZ CDO-CRE CDO | | | 4 | 6FE | 4,844,009 | 98.2790 | 4,713,594 | 4,796,158 | 4,713,594 | 76,739 | | | | 5.040 | 4.818 | MON | 20,144 | 241,726 | 09/21/2004 | 09/21/2045 |
| 03927P-AF-5 | ARCAP 2004 RR3 C MEZ CDO-CRE CDO | | | 4 | 6FE | 215,788 | 31.9370 | 287,648 | 900,672 | 215,788 | 427,868 | | 457,374 | | 5.160 | 125.736 | MON | 3,873 | 50,174 | 12/31/2014 | 09/21/2045 |
| 05490R-AU-0 | BAMLL 2015-ASTR E SUB CSTR | | | 4 | 1FM | 36,609,785 | 83.8890 | 33,136,013 | 39,500,000 | 37,265,130 | | 198,098 | | | 4.254 | 5.103 | MON | 140,031 | 1,703,714 | 07/24/2015 | 07/14/2037 |
| 05490V-AJ-6 | BBCMS 2015-MSQ E SUB CSTR | | | 4 | 1FM | 35,593,901 | 94.1010 | 35,609,591 | 37,842,000 | 35,930,423 | | 336,522 | | | 3.990 | 5.542 | MON | 92,267 | 985,596 | 04/01/2018 | 09/15/2032 |
| 05490V-AL-1 | BBCMS 2015-MSQ F SUB CSTR | | | 4 | 1FM | 17,423,363 | 91.5010 | 17,452,914 | 19,074,000 | 17,667,923 | | 244,561 | | | 3.990 | 6.282 | MON | 46,506 | 496,783 | 04/01/2018 | 09/15/2032 |
| 05491L-AJ-7 | BBCMS 2016-ETC E SUB CSTR | | | 4 | 1FM | 42,283,687 | 91.8880 | 43,910,533 | 47,787,000 | 43,315,801 | | 460,929 | | | 3.609 | 5.132 | MON | 124,553 | 1,748,538 | 07/28/2016 | 08/14/2036 |
| 05491L-AL-2 | BBCMS 2016-ETC F SUB CSTR | | | 4 | 1FM | 29,535,223 | 83.1560 | 29,050,458 | 34,935,000 | 30,527,078 | | 444,915 | | | 3.609 | 5.701 | MON | 91,056 | 1,278,280 | 07/28/2016 | 08/14/2036 |
| 05524V-AA-5 | BAMLL 2011-FSHN A SEQ | | | 4 | 1FM | 50,998,300 | 102.6710 | 51,335,320 | 50,000,000 | 50,234,639 | | (116,850) | | | 4.420 | 4.209 | MON | 184,167 | 2,210,000 | 06/24/2011 | 07/11/2033 |
| 05525M-AG-1 | BAMLL 2014-520M C SUB CSTR | | | 4 | 1FM | 19,058,740 | 90.9140 | 18,182,782 | 20,000,000 | 19,245,937 | | 31,834 | | | 4.214 | 4.591 | MON | 46,821 | 854,485 | 08/01/2014 | 08/15/2046 |
| 05526W-AN-3 | BAMLL 2015-HAUL D SUB CSTR | | | 4 | 1FM | 38,452,183 | 92.5800 | 35,643,300 | 38,500,000 | 38,455,897 | | 1,041 | | | 4.822 | 4.876 | MON | 154,690 | 1,882,105 | 07/28/2015 | 07/05/2043 |
| 05526W-AQ-6 | BAMLL 2015-HAUL E SUB CSTR | | | 4 | 1FM | 19,631,218 | 81.6440 | 17,434,729 | 21,354,575 | 19,826,889 | | 56,531 | | | 4.822 | 5.549 | MON | 85,801 | 1,043,936 | 07/28/2015 | 07/05/2043 |
| 055287-AJ-5 | BBSG 2016-MRP E SUB CSTR | | | 4 | 1FM | 30,889,320 | 89.3810 | 31,283,396 | 35,000,000 | 31,718,854 | | 344,620 | | | 4.026 | 5.627 | MON | 117,425 | 1,428,671 | 06/09/2016 | 06/05/2036 |
| 05538U-AE-3 | BBUBS 2012-SHOW C SUB CSTR | | | 4 | 1FM | 23,792,133 | 99.5940 | 23,305,073 | 23,400,000 | 23,698,473 | | (47,053) | | | 4.026 | 3.804 | MON | 78,507 | 955,168 | 12/12/2016 | 11/05/2036 |
| 05546J-AE-8 | BBCMS 2015-VFM A2 SEQ | | | 4 | 1FM | 15,151,706 | 97.6250 | 14,687,624 | 15,045,000 | 15,121,332 | | (11,988) | | | 3.375 | 3.311 | MON | 35,262 | 499,837 | 03/26/2018 | 03/12/2036 |
| 05546J-AL-2 | BBCMS 2015-VFM D SUB CSTR | | | 4 | 1FM | 14,116,408 | 86.3070 | 13,321,485 | 15,435,000 | 14,406,256 | | 116,694 | | | 3.483 | 4.606 | MON | 37,332 | 545,060 | 10/13/2016 | 03/12/2036 |
| 05546J-AN-8 | BBCMS 2015-VFM E SUB CSTR | | | 4 | 1FM | 34,754,225 | 91.4840 | 35,404,308 | 38,700,000 | 35,966,696 | | 310,652 | | | 3.483 | 4.678 | MON | 93,603 | 1,366,623 | 03/18/2015 | 03/12/2036 |
| 05547H-AC-5 | BBCMS 2015-SRCH A2 SEQ | | | 4 | 1FM | 2,913,891 | 101.2620 | 2,734,063 | 2,700,000 | 2,877,752 | | (18,102) | | | 4.197 | 3.334 | MON | 7,869 | 113,319 | 12/07/2016 | 08/10/2035 |
| 05607C-AG-4 | BXP 2017-CC B SUB CSTR | | | 4 | 1FM | 10,207,821 | 97.0100 | 9,701,010 | 10,000,000 | 10,181,742 | | (19,532) | | | 3.552 | 3.316 | MON | 29,596 | 360,083 | 08/15/2017 | 08/13/2037 |
| 05607C-AJ-8 | BXP 2017-CC C SUB CSTR | | | 4 | 1FM | 21,676,137 | 94.5120 | 20,320,033 | 21,500,000 | 21,652,846 | | (17,882) | | | 3.552 | 3.465 | MON | 63,631 | 774,177 | 08/15/2017 | 08/13/2037 |
| 05947U-WF-1 | BACM 2004-4 XC IO CSTR NTL | | | 4,6 | 6* | | 0.0010 | 5 | | | | | | | 0.326 | 0.000 | MON | 129 | 623 | 12/30/2015 | 07/10/2042 |
| 059500-AF-5 | BACM 2006-3 AM CSTR AFC SEQ | | | 4 | 4FM | 4,885,449 | 35.0790 | 4,143,143 | 11,810,963 | 4,885,449 | | (136,133) | 3,954,580 | | 5.665 | 1,163.340 | MON | 55,756 | 663,504 | 02/10/2015 | 07/10/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05952A-AH-7 | BACM 2008-1 AJ CSTR | | | 4 | 1FM | 1,170,849 | 100.0000 | 1,092,691 | 1,092,691 | 1,091,161 | | (3,527) | | | 6.790 | 6.553 | MON | 5,984 | 30,627 | 09/16/2015 | 02/10/2051 |
| 06035R-AU-0 | BANK 2018-BN14 AS SUB | | | 4 | 1FM | 15,449,864 | 104.0820 | 15,612,369 | 15,000,000 | 15,447,672 | | (2,192) | | | 4.481 | 4.120 | MON | 56,013 | 168,038 | 09/18/2018 | 09/15/2060 |
| 06054A-BB-4 | BACM 2015-UBS7 AS SUB AFC | | | 4 | 1FM | 11,329,195 | 101.5360 | 11,168,957 | 11,000,000 | 11,227,310 | | (31,638) | | | 3.989 | 3.643 | MON | 36,566 | 438,790 | 09/14/2015 | 09/15/2048 |
| 06427D-AS-2 | BACM 2017-BNK3 A4 SEQ | | | 4 | 1FM | 24,718,099 | 99.4620 | 23,870,794 | 24,000,000 | 24,592,374 | | (67,980) | | | 3.574 | 3.224 | MON | 71,480 | 857,760 | 02/02/2017 | 02/15/2050 |
| 06539L-BE-9 | BANK 2018-BN13 AS SUB AFC | | | 4 | 1FM | 15,449,070 | 104.0330 | 15,604,994 | 15,000,000 | 15,432,830 | | (16,240) | | | 4.467 | 4.114 | MON | 55,838 | 223,350 | 07/23/2018 | 08/15/2061 |
| 065404-BB-0 | BANK 2018-BN10 A5 SEQ | | | 4 | 1FM | 73,129,574 | 99.5040 | 70,647,868 | 71,000,000 | 72,958,347 | | (171,227) | | | 3.688 | 3.338 | MON | 218,207 | 2,182,067 | 01/26/2018 | 02/15/2061 |
| 06540R-AE-4 | BANK 2017-BNK9 A4 SEQ | | | 4 | 1FM | 61,799,700 | 99.3010 | 59,580,660 | 60,000,000 | 61,630,133 | | (164,594) | | | 3.538 | 3.189 | MON | 176,900 | 2,122,800 | 12/05/2017 | 11/15/2054 |
| 06540R-AH-7 | BANK 2017-BNK9 AS SUB AFC | | | 4 | 1FM | 13,389,011 | 99.6840 | 12,958,962 | 13,000,000 | 13,353,072 | | (34,886) | | | 3.829 | 3.482 | MON | 41,481 | 497,770 | 12/05/2017 | 11/15/2054 |
| 06541F-AZ-2 | BANK 2017-BNK4 A3 SEQ | | | 4 | 1FM | 50,496,250 | 98.0160 | 49,007,895 | 50,000,000 | 50,409,576 | | (51,544) | | | 3.362 | 3.248 | MON | 140,083 | 1,681,000 | 04/05/2017 | 05/15/2050 |
| 06541W-AW-2 | BANK 2017-BNK5 A4 SEQ | | | 4 | 1FM | 25,249,198 | 96.2090 | 24,052,300 | 25,000,000 | 25,212,513 | | (29,266) | | | 3.131 | 2.994 | MON | 65,229 | 782,750 | 06/16/2017 | 06/15/2060 |
| 06650A-AD-9 | BANK 2017-BNK8 A3 SEQ | | | 4 | 1FM | 37,368,971 | 97.2040 | 35,965,310 | 37,000,000 | 37,324,818 | | (39,469) | | | 3.229 | 3.117 | MON | 99,561 | 1,194,730 | 10/27/2017 | 11/15/2050 |
| 06650A-AH-0 | BANK 2017-BNK8 AS SUB | | | 4 | 1FM | 4,408,766 | 99.4910 | 4,377,597 | 4,400,000 | 4,407,590 | | (1,175) | | | 3.731 | 3.717 | MON | 13,680 | 136,803 | 02/08/2018 | 11/15/2050 |
| 06650A-AJ-6 | BANK 2017-BNK8 B SUB CSTR | | | 4 | 1FM | 8,588,984 | 99.3780 | 8,447,167 | 8,500,000 | 8,581,062 | | (7,923) | | | 3.931 | 3.814 | MON | 27,847 | 283,244 | 02/05/2018 | 11/15/2050 |
| 07332V-BD-6 | BBCMS 2017-C1 A4 SEQ | | | 4 | 1FM | 25,748,200 | 99.5870 | 24,896,628 | 25,000,000 | 25,620,604 | | (70,140) | | | 3.674 | 3.325 | MON | 76,542 | 918,500 | 02/16/2017 | 02/15/2050 |
| 07383F-4E-5 | BSCMS 2005-PWR7 D SUB AFC | | | 4 | 1FM | 5,027,462 | 98.5000 | 4,925,000 | 5,000,000 | 5,000,000 | | | | | 5.304 | 5.144 | MON | 22,100 | 198,900 | 03/10/2005 | 02/11/2041 |
| 07383F-4G-0 | BSCMS 2005-PWR7 E SUB AFC | | | 4 | 1FM | 8,681,163 | 85.0050 | 7,859,562 | 9,246,000 | 9,137,629 | | 175,645 | | | 5.541 | 7.526 | MON | 42,691 | 377,590 | 11/02/2017 | 02/11/2041 |
| 07383F-V5-4 | BSCMS 2004-T16 X1 IO CSTR NTL | | | 4,6 | 6* | 3,688 | 1.0060 | 22,827 | 2,140,798 | 3,688 | | | | | 1.295 | 1,607.503 | MON | 2,083 | 11,905 | 05/31/2014 | 02/13/2046 |
| 07387B-AQ-6 | BSCMS 2005-PWR9 E SUB AFC | | | 4 | 1FM | 5,027,154 | 100.9880 | 5,049,398 | 5,000,000 | 5,000,000 | | | | | 5.143 | 5.113 | MON | 21,429 | 257,150 | 09/14/2005 | 09/11/2042 |
| 07387B-FY-4 | BSCMS 2006-T22 D SUB CSTR | | | 4 | 1FM | 8,839,781 | 102.3290 | 10,232,882 | 10,000,000 | 9,401,199 | | 510,863 | | | 5.706 | 14.018 | MON | 47,560 | 580,072 | 02/28/2014 | 04/12/2038 |
| 073945-AL-1 | BSCMS 2007-T28 C SUB CSTR | | | 4 | 1FM | 2,799,222 | 92.5000 | 2,814,435 | 3,042,632 | 2,799,222 | | 99,869 | 194,576 | | 5.718 | 23.963 | MON | 14,031 | 144,391 | 02/28/2014 | 09/11/2042 |
| 08160B-AH-7 | BMARK 2018-B5 AS SUB AFC | | | 4 | 1FM | 12,628,804 | 102.9380 | 12,621,168 | 12,261,000 | 12,617,166 | | (11,638) | | | 4.419 | 4.064 | MON | 45,150 | 180,600 | 07/27/2018 | 07/15/2051 |
| 08161C-AE-1 | BMARK 2018-B2 A5 SEQ | | | 4 | 1FM | 37,955,316 | 102.1190 | 37,630,708 | 36,850,000 | 37,870,188 | | (85,128) | | | 3.882 | 3.527 | MON | 119,207 | 1,192,067 | 02/09/2018 | 02/15/2051 |
| 08161C-AJ-0 | BMARK 2018-B2 AS SUB SEQ | | | 4 | 1FM | 25,749,950 | 100.4640 | 25,116,025 | 25,000,000 | 25,692,493 | | (57,457) | | | 4.084 | 3.730 | MON | 85,073 | 850,729 | 02/09/2018 | 02/15/2051 |
| 08161C-AK-7 | BMARK 2018-B2 B SUB CSTR | | | 4 | 1FM | 11,084,807 | 100.6740 | 10,803,377 | 10,731,000 | 11,060,285 | | (24,521) | | | 4.203 | 3.812 | MON | 37,585 | 332,126 | 09/07/2018 | 02/15/2051 |
| 08161H-AH-3 | BMARK 2018-B4 AM SUB CSTR | | | 4 | 1FM | 11,844,963 | 102.1700 | 11,749,530 | 11,500,000 | 11,830,797 | | (14,166) | | | 4.311 | 3.957 | MON | 41,314 | 206,569 | 06/28/2018 | 07/15/2051 |
| 08161H-AJ-9 | BMARK 2018-B4 B SUB CSTR | | | 4 | 1FM | 13,403,991 | 101.4580 | 13,189,537 | 13,000,000 | 13,388,860 | | (15,131) | | | 4.430 | 4.063 | MON | 47,992 | 227,038 | 08/27/2018 | 07/15/2051 |
| 08162C-AD-2 | BMARK 2018-B6 A4 SEQ | | | 4 | 1FM | 10,299,360 | 104.6410 | 10,464,126 | 10,000,000 | 10,293,392 | | (5,968) | | | 4.261 | 3.912 | MON | 35,508 | 71,017 | 09/20/2018 | 10/10/2051 |
| 08162C-AF-7 | BMARK 2018-B6 AS SUB | | | 4 | 1FM | 11,587,268 | 103.1790 | 11,607,597 | 11,250,000 | 11,580,662 | | (6,606) | | | 4.441 | 4.093 | MON | 41,634 | 83,269 | 09/20/2018 | 10/10/2051 |
| 08162P-AZ-4 | BMARK 2018-B1 AM SUB AFC | | | 4 | 1FM | 21,042,413 | 99.0160 | 20,298,208 | 20,500,000 | 20,995,005 | | (47,408) | | | 3.878 | 3.569 | MON | 66,249 | 685,113 | 10/19/2018 | 01/15/2051 |
| 08162P-BA-8 | BMARK 2018-B1 B SUB AFC | | | 4 | 1FM | 12,098,795 | 98.8980 | 11,620,551 | 11,750,000 | 12,070,008 | | (28,788) | | | 4.059 | 3.709 | MON | 39,744 | 429,578 | 01/30/2018 | 01/15/2051 |
| 11777L-AC-5 | BSDB 2005-AFR1 X IO CSTR NTL | | | 4,6 | 1FE | 4,661,355 | 0.6440 | 322,905 | 50,147,606 | 194,480 | | (325,643) | | | 0.853 | (54.391) | MON | 19,022 | 469,810 | 05/23/2005 | 09/15/2027 |
| 125039-AF-4 | CD 2017-CD6 A5 SEQ | | | 4 | 1FM | 54,586,522 | 98.4060 | 52,155,302 | 53,000,000 | 54,427,215 | | (146,871) | | | 3.456 | 3.107 | MON | 152,640 | 1,831,680 | 11/13/2017 | 11/13/2050 |
| 12508G-AU-0 | CCUBS 2017-C1 A4 SEQ | | | 4 | 1FM | 56,103,363 | 99.0580 | 54,184,731 | 54,700,000 | 55,960,004 | | (131,776) | | | 3.544 | 3.247 | MON | 161,547 | 1,869,165 | 04/30/2018 | 11/15/2050 |
| 12512J-AW-4 | CD 2018-CD7 A4 SEQ | | | 4 | 1FM | 27,037,487 | 104.3920 | 27,402,997 | 26,250,000 | 27,013,003 | | (24,483) | | | 4.279 | 3.925 | MON | 93,603 | 374,413 | 08/02/2018 | 08/15/2051 |
| 12514M-BE-4 | CD 2016-CD1 AM SUB | | | 4 | 1FM | 36,341,741 | 94.1710 | 34,021,451 | 36,127,500 | 36,254,168 | | (19,255) | | | 2.926 | 2.878 | MON | 88,091 | 1,057,091 | 09/28/2017 | 08/10/2049 |
| 12515A-BE-9 | CD 2016-CD2 A4 AFC SEQ | | | 4 | 1FM | 29,869,201 | 99.5570 | 28,871,466 | 29,000,000 | 29,704,610 | | (81,073) | | | 3.526 | 3.183 | MON | 85,212 | 1,022,540 | 11/18/2016 | 11/10/2049 |
| 12515A-BG-4 | CD 2016-CD2 AM SUB AFC | | | 4 | 1FM | 14,719,081 | 97.5230 | 14,140,854 | 14,500,000 | 14,668,071 | | (22,485) | | | 3.668 | 3.509 | MON | 44,322 | 476,840 | 04/23/2018 | 11/10/2049 |
| 12515A-BH-2 | CD 2016-CD2 B SUB AFC | | | 4 | 1FM | 6,075,140 | 98.0210 | 6,048,856 | 6,171,000 | 6,078,371 | | 3,230 | | | 3.879 | 4.123 | MON | 19,948 | 89,948 | 10/25/2018 | 11/10/2049 |
| 12515A-BJ-8 | CD 2016-CD2 C SUB CSTR | | | 4 | 1FM | 8,237,363 | 96.0360 | 8,095,868 | 8,430,000 | 8,242,371 | | 5,009 | | | 4.029 | 4.389 | MON | 28,308 | 80,831 | 10/24/2018 | 11/10/2049 |
| 12515D-AQ-7 | CD 2017-CD4 A3 SEQ | | | 4 | 1FM | 5,049,996 | 97.6490 | 4,882,444 | 5,000,000 | 5,039,462 | | (6,902) | | | 3.248 | 3.101 | MON | 13,533 | 162,400 | 04/28/2017 | 05/10/2050 |
| 12515D-AT-1 | CD 2017-CD4 AM SUB | | | 4 | 1FM | 34,631,756 | 99.1790 | 33,297,497 | 33,573,000 | 34,492,059 | | (98,040) | | | 3.747 | 3.378 | MON | 104,821 | 1,257,645 | 09/28/2017 | 05/10/2050 |
| 12515G-AD-9 | CD 2017-CD3 A4 SEQ | | | 4 | 1FM | 51,560,693 | 100.1790 | 50,089,715 | 50,000,000 | 51,296,518 | | (145,880) | | | 3.631 | 3.269 | MON | 151,292 | 1,815,500 | 08/29/2017 | 02/10/2050 |
| 12515G-AF-4 | CD 2017-CD3 AS SUB | | | 4 | 1FM | 25,373,282 | 100.1230 | 24,666,408 | 24,636,000 | 25,248,127 | | (67,559) | | | 3.833 | 3.489 | MON | 78,691 | 944,298 | 01/27/2017 | 02/10/2050 |
| 12515H-AY-1 | CD 2017-CD5 A3 SEQ | | | 4 | 1FM | 35,347,792 | 96.7190 | 33,851,545 | 35,000,000 | 35,282,628 | | (48,547) | | | 3.171 | 3.021 | MON | 92,488 | 1,109,850 | 07/24/2017 | 08/15/2050 |
| 12515H-AZ-8 | CD 2017-CD5 A4 SEQ | | | 4 | 1FM | 25,882,813 | 98.4300 | 24,607,410 | 25,000,000 | 25,785,868 | | (83,430) | | | 3.431 | 3.012 | MON | 71,479 | 857,750 | 10/31/2017 | 08/15/2050 |
| 12515H-BB-0 | CD 2017-CD5 AS SUB AFC | | | 4 | 1FM | 10,518,819 | 98.9540 | 10,172,457 | 10,280,000 | 10,488,453 | | (22,225) | | | 3.684 | 3.414 | MON | 31,560 | 364,716 | 02/08/2018 | 08/15/2050 |
| 12532A-AZ-2 | CFCRE 2016-C6 A3 AFC SEQ | | | 4 | 1FM | 47,515,853 | 97.0930 | 45,633,893 | 47,000,000 | 47,407,289 | | (50,883) | | | 3.217 | 3.098 | MON | 125,999 | 1,511,990 | 02/02/2017 | 11/10/2049 |
| 12532A-BA-6 | CFCRE 2016-C6 AM SUB AFC | | | 4 | 1FM | 20,957,133 | 97.7190 | 20,032,334 | 20,500,000 | 20,859,174 | | (44,413) | | | 3.502 | 3.255 | MON | 59,826 | 688,727 | 04/19/2018 | 11/10/2049 |
| 12532A-BB-4 | CFCRE 2016-C6 B SUB | | | 4 | 1FM | 4,278,518 | 97.5210 | 4,268,476 | 4,377,000 | 4,282,355 | | 3,837 | | | 3.804 | 4.148 | MON | 13,875 | 55,500 | 08/06/2018 | 11/10/2049 |
| 12532B-AC-1 | CFCRE 2016-C7 A2 SEQ | | | 4 | 1FM | 35,349,790 | 99.2910 | 34,751,906 | 35,000,000 | 35,279,578 | | (35,325) | | | 3.585 | 3.419 | MON | 104,571 | 1,254,855 | 12/09/2016 | 12/10/2054 |
| 12532C-AZ-8 | CFCRE 2017-C8 A3 SEQ | | | 4 | 1FM | 50,499,740 | 97.0790 | 48,539,265 | 50,000,000 | 50,417,350 | | (53,035) | | | 3.305 | 3.187 | MON | 137,700 | 1,652,400 | 05/18/2017 | 06/15/2050 |
| 125333-AE-4 | CGCMT 2017-MDRA B SUB W | | | 4 | 1FM | 15,664,901 | 96.5360 | 15,445,760 | 16,000,000 | 15,751,102 | | 60,046 | | | 3.877 | 4.363 | MON | 51,700 | 608,716 | 07/24/2017 | 07/10/2030 |
| 125354-AG-5 | CGRBS 2013-VN05 C SUB CSTR | | | 4 | 1FM | 9,970,950 | 100.0680 | 10,006,761 | 10,000,000 | 9,980,140 | | 1,670 | | | 3.584 | 3.631 | MON | 29,867 | 363,378 | 03/15/2013 | 03/13/2035 |
| 125354-AJ-9 | CGRBS 2013-VN05 D SUB CSTR | | | 4 | 1FM | 9,610,162 | 98.5070 | 9,850,668 | 10,000,000 | 9,813,812 | | 37,227 | | | 3.584 | 4.070 | MON | 29,867 | 363,378 | 03/15/2013 | 03/13/2035 |
| 12592L-BJ-0 | COMM 2014-CR20 A4 SEQ | | | 4 | 1FM | 128,740,398 | 100.7600 | 125,950,313 | 125,000,000 | 127,213,895 | | (363,422) | | | 3.590 | 3.256 | MON | 373,958 | 4,487,500 | 10/22/2014 | 11/10/2047 |
| 12592T-AQ-8 | COMM 2015-3BP F SUB CSTR | | | 4 | 1FM | 88,984,722 | 91.6810 | 91,680,980 | 100,000,000 | 92,746,152 | | 992,886 | | | 3.238 | 4.631 | MON | 269,867 | 3,283,378 | 02/06/2015 | 02/10/2035 |
| 12592X-BD-7 | COMM 2015-CR22 A5 SEQ | | | 4 | 1FM | 49,436,172 | 99.2440 | 47,637,139 | 48,000,000 | 48,907,320 | | (140,474) | | | 3.309 | 2.972 | MON | 132,360 | 1,588,320 | 03/18/2015 | 03/10/2048 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12593A-BD-6 | COMM 2015-CR23 B SUB W | | | 4 | 1FM | 3,872,683 | 100.4250 | 3,860,057 | 3,843,705 | 3,870,434 | | (2,249) | | | 4.183 | 4.073 | MON | 13,399 | 80,391 | 06/19/2018 | 05/10/2048 |
| 12593F-BF-0 | COMM 2015-LC21 AM SUB AFC | | | 4 | 1FM | 20,927,164 | 100.8570 | 20,492,192 | 20,318,000 | 20,723,883 | | (57,984) | | | 4.043 | 3.703 | MON | 68,455 | 821,457 | 06/12/2015 | 07/10/2048 |
| 12593J-BH-8 | COMM 2015-CR24 AM SUB AFC | | | 4 | 1FM | 25,748,335 | 101.2850 | 25,321,130 | 25,000,000 | 25,509,800 | | (71,298) | | | 4.028 | 3.687 | MON | 83,917 | 1,007,000 | 07/24/2015 | 08/10/2048 |
| 12593P-AW-2 | COMM 2015-CR25 A4 SEQ | | | 4 | 1FM | 51,498,922 | 101.4030 | 50,701,305 | 50,000,000 | 51,024,433 | | (143,238) | | | 3.759 | 3.419 | MON | 156,625 | 1,879,500 | 08/13/2015 | 08/10/2048 |
| 12593P-AY-8 | COMM 2015-CR25 AM SUB AFC | | | 4 | 1FM | 35,017,488 | 102.0730 | 34,704,878 | 34,000,000 | 34,699,238 | | (96,168) | | | 4.103 | 3.763 | MON | 116,252 | 1,395,020 | 08/13/2015 | 08/10/2048 |
| 12593Y-BK-8 | COMM 2016-CR28 AM SUB | | | 4 | 1FM | 23,471,653 | 102.6880 | 23,401,600 | 22,789,000 | 23,288,887 | | (64,922) | | | 4.066 | 3.719 | MON | 77,217 | 926,601 | 01/27/2016 | 02/10/2049 |
| 12593Y-BL-6 | COMM 2016-CR28 B SUB CSTR | | | 4 | 1FM | 1,920,026 | 103.3100 | 1,908,897 | 1,847,738 | 1,916,055 | | (3,971) | | | 4.646 | 4.050 | MON | 7,155 | 33,508 | 10/30/2018 | 02/10/2049 |
| 12594M-BC-1 | COMM 2016-COR1 A4 SEQ | | | 4 | 1FM | 29,534,375 | 96.0400 | 28,811,853 | 30,000,000 | 29,618,548 | | 41,064 | | | 3.091 | 3.292 | MON | 77,275 | 927,300 | 11/25/2016 | 10/10/2049 |
| 12594M-BE-7 | COMM 2016-COR1 B SUB | | | 4 | 1FM | 2,458,984 | 98.0890 | 2,452,233 | 2,500,000 | 2,461,233 | | 2,249 | | | 3.897 | 4.154 | MON | 8,119 | 48,713 | 06/06/2018 | 10/10/2049 |
| 12595B-AC-5 | CSAIL 2017-C8 A3 SEQ | | | 4 | 1FM | 28,619,346 | 96.2390 | 27,270,246 | 28,336,000 | 28,561,306 | | (40,608) | | | 3.127 | 2.972 | MON | 73,829 | 885,948 | 06/21/2017 | 06/15/2050 |
| 12595B-BF-7 | CSAIL 2017-C8 AS SUB | | | 4 | 1FM | 12,928,368 | 97.6450 | 12,303,235 | 12,600,000 | 12,881,109 | | (31,192) | | | 3.615 | 3.315 | MON | 37,960 | 443,473 | 05/21/2018 | 06/15/2050 |
| 12595E-AC-9 | COMM 2017-COR2 A2 SEQ | | | 4 | 1FM | 10,099,568 | 96.6570 | 9,665,683 | 10,000,000 | 10,086,792 | | (10,194) | | | 3.239 | 3.126 | MON | 26,992 | 323,900 | 09/21/2017 | 09/10/2050 |
| 12595E-AD-7 | COMM 2017-COR2 A3 SEQ | | | 4 | 1FM | 27,808,053 | 98.2740 | 26,533,850 | 27,000,000 | 27,713,895 | | (75,132) | | | 3.510 | 3.162 | MON | 78,975 | 947,700 | 09/21/2017 | 09/10/2050 |
| 12595F-AD-4 | CSAIL 2017-CX9 A4 SEQ | | | 4 | 1FM | 16,843,653 | 96.6230 | 16,113,844 | 16,677,000 | 16,819,007 | | (20,163) | | | 3.176 | 3.039 | MON | 44,132 | 529,578 | 09/19/2017 | 09/15/2050 |
| 12595F-AJ-1 | CSAIL 2017-CX9 AS SUB | | | 4 | 1FM | 31,733,328 | 99.4870 | 30,696,831 | 30,855,000 | 31,630,598 | | (81,921) | | | 3.700 | 3.366 | MON | 95,131 | 1,128,393 | 04/30/2018 | 09/15/2050 |
| 12595F-AK-8 | CSAIL 2017-CX9 B SUB CSTR | | | 4 | 1FM | 15,441,225 | 99.5090 | 14,926,400 | 15,000,000 | 15,390,993 | | (40,177) | | | 3.968 | 3.622 | MON | 49,594 | 604,003 | 09/19/2017 | 09/15/2050 |
| 12595J-AS-3 | CSAIL 2017-CX10 AS SUB AFC | | | 4 | 1FM | 17,771,338 | 98.5900 | 17,459,390 | 17,709,000 | 17,742,809 | | (26,000) | | | 3.670 | 3.647 | MON | 54,157 | 424,195 | 10/30/2018 | 11/15/2050 |
| 12595J-AU-8 | CSAIL 2017-CX10 B SUB AFC | | | 4 | 1FM | 6,247,871 | 97.4060 | 6,331,387 | 6,500,000 | 6,251,490 | | 3,619 | | | 3.892 | 4.432 | MON | 21,080 | 21,080 | 10/30/2018 | 11/15/2050 |
| 12595V-AC-1 | COMM 2018-COR3 A2 SEQ | | | 4 | 1FM | 25,248,784 | 101.3290 | 25,332,140 | 25,000,000 | 25,231,179 | | (17,605) | | | 3.961 | 3.820 | MON | 82,521 | 577,646 | 05/04/2018 | 05/10/2051 |
| 12595V-AD-9 | COMM 2018-COR3 A3 SEQ | | | 4 | 1FM | 33,468,653 | 103.2200 | 33,391,266 | 32,349,671 | 33,435,559 | | (33,094) | | | 4.228 | 3.811 | MON | 113,979 | 399,143 | 09/18/2018 | 05/10/2051 |
| 12595V-AF-4 | COMM 2018-COR3 AM SUB | | | 4 | 1FM | 16,994,128 | 102.8260 | 16,966,221 | 16,500,000 | 16,968,220 | | (25,908) | | | 4.494 | 4.146 | MON | 61,793 | 426,293 | 05/04/2018 | 05/10/2051 |
| 12595V-AG-2 | COMM 2018-COR3 B SUB AFC | | | 4 | 1FM | 9,269,992 | 102.5250 | 9,227,240 | 9,000,000 | 9,255,922 | | (14,069) | | | 4.666 | 4.317 | MON | 34,992 | 241,513 | 05/04/2018 | 05/10/2051 |
| 12624B-AC-0 | COMM 2012-CR1 A3 SEQ | | | 4 | 1FM | 9,857,394 | 100.1310 | 9,406,243 | 9,393,935 | 9,497,787 | | (34,892) | | | 3.391 | 2.661 | MON | 26,546 | 320,393 | 08/22/2012 | 05/15/2045 |
| 12624Q-AT-0 | COMM 2012-CR4 AM SUB | | | 4 | 1FM | 28,842,178 | 98.4250 | 28,051,057 | 28,500,000 | 28,611,234 | | (36,580) | | | 3.251 | 3.125 | MON | 77,211 | 926,535 | 11/25/2013 | 10/15/2045 |
| 12624X-AM-0 | COMM 2013-CR6 AM SEQ | | | 4 | 1FM | 50,999,616 | 98.8060 | 49,403,235 | 50,000,000 | 50,417,491 | | (103,188) | | | 3.147 | 2.928 | MON | 131,125 | 1,573,500 | 02/26/2013 | 03/10/2046 |
| 12624X-AP-3 | COMM 2013-CR6 B SUB | | | 4 | 1FM | 8,126,868 | 99.2300 | 8,253,901 | 8,317,920 | 8,146,705 | | 19,837 | | | 3.397 | 3.950 | MON | 23,547 | 141,280 | 06/13/2018 | 03/10/2046 |
| 12626B-AD-6 | COMM 2013-CR10 A4 AFC SEQ | | | 4 | 1FM | 29,749,396 | 103.8600 | 29,319,788 | 28,230,000 | 29,012,118 | | (162,935) | | | 4.210 | 3.545 | MON | 99,040 | 1,188,483 | 10/22/2014 | 08/10/2046 |
| 12626B-AQ-7 | COMM 2013-CR10 B SUB CSTR | | | 4 | 1FM | 3,078,985 | 103.8810 | 3,064,181 | 2,949,705 | 3,066,399 | | (12,586) | | | 4.792 | 3.857 | MON | 11,780 | 71,986 | 06/15/2018 | 08/10/2046 |
| 12626L-AE-2 | COMM 2013-CR11 A4 SEQ | | | 4 | 1FM | 146,584,848 | 104.1140 | 146,157,975 | 140,382,000 | 143,515,741 | | (637,035) | | | 4.258 | 3.737 | MON | 498,122 | 5,977,466 | 10/22/2014 | 08/10/2050 |
| 12626L-BN-1 | COMM 2013-CR11 AM SUB AFC | | | 4 | 1FM | 57,263,066 | 105.1980 | 54,661,891 | 51,961,000 | 54,867,176 | | (574,001) | | | 4.715 | 3.420 | MON | 204,163 | 2,449,961 | 02/18/2015 | 08/10/2050 |
| 126281-AZ-7 | CSAIL 2015-C1 A4 SEQ | | | 4 | 1FM | 35,044,820 | 100.2710 | 34,092,031 | 34,000,000 | 34,647,846 | | (105,233) | | | 3.505 | 3.147 | MON | 99,308 | 1,191,700 | 03/09/2015 | 04/15/2050 |
| 126281-BD-5 | CSAIL 2015-C1 AS SUB AFC | | | 4 | 1FM | 48,504,373 | 99.0340 | 46,345,833 | 46,798,000 | 47,900,216 | | (172,466) | | | 3.791 | 3.356 | MON | 147,843 | 1,788,383 | 01/15/2016 | 04/15/2050 |
| 12636F-BM-4 | COMM 2015-LC23 AM SUB AFC | | | 4 | 1FM | 20,598,968 | 101.2380 | 20,247,666 | 20,000,000 | 20,426,003 | | (56,791) | | | 4.158 | 3.814 | MON | 69,300 | 831,600 | 11/06/2015 | 10/10/2048 |
| 12636L-AY-6 | CSAIL 2016-C5 A5 SEQ | | | 4 | 1FM | 7,530,766 | 101.1110 | 7,057,555 | 6,980,000 | 7,388,148 | | (54,830) | | | 3.757 | 2.808 | MON | 21,851 | 262,218 | 04/28/2016 | 11/15/2048 |
| 12636L-BC-3 | CSAIL 2016-C5 AS SUB | | | 4 | 1FM | 46,258,409 | 102.5840 | 46,162,800 | 45,000,000 | 45,953,909 | | (124,981) | | | 4.010 | 3.663 | MON | 150,379 | 1,731,027 | 02/15/2018 | 11/15/2048 |
| 12636L-BD-1 | CSAIL 2016-C5 B SUB AFC | | | 4 | 1FM | 10,394,333 | 101.9280 | 10,192,774 | 10,000,000 | 10,306,641 | | (40,386) | | | 4.463 | 3.956 | MON | 37,192 | 446,300 | 04/06/2017 | 11/15/2048 |
| 12650Y-AL-7 | CSMC 2015-GLPB D SUB CSTR | | | 4 | 1FM | 36,019,987 | 98.0750 | 36,091,578 | 36,800,000 | 36,313,394 | | 100,460 | | | 3.811 | 4.175 | MON | 116,865 | 1,421,856 | 12/04/2015 | 11/15/2034 |
| 17290M-AQ-7 | CGCMT 2015-101A E SUB CSTR | | | 4 | 1FM | 28,005,760 | 88.7950 | 27,526,450 | 31,000,000 | 28,418,761 | | 96,138 | | | 4.625 | 5.446 | MON | 119,466 | 1,453,506 | 01/20/2015 | 01/14/2043 |
| 17290X-AT-7 | CGCMT 2016-GC37 A4 SEQ | | | 4 | 1FM | 3,865,308 | 98.7310 | 3,781,389 | 3,830,000 | 3,857,415 | | (3,825) | | | 3.314 | 3.208 | MON | 10,577 | 126,926 | 11/21/2016 | 04/10/2049 |
| 17290X-AV-2 | CGCMT 2016-GC37 AS SUB | | | 4 | 1FM | 11,790,210 | 99.6790 | 11,410,284 | 11,447,000 | 11,703,734 | | (33,132) | | | 3.576 | 3.228 | MON | 34,112 | 409,345 | 04/13/2016 | 04/10/2049 |
| 17290X-AX-8 | CGCMT 2016-GC37 C SUB CSTR | | | 4 | 1FM | 3,155,984 | 102.6440 | 3,140,912 | 3,060,000 | 3,152,560 | | (3,424) | | | 4.922 | 4.446 | MON | 12,550 | 51,039 | 08/29/2018 | 04/10/2049 |
| 17291E-AW-1 | CGCMT 2016-P6 A5 AFC SEQ | | | 4 | 1FM | 67,482,356 | 101.3450 | 65,874,062 | 65,000,000 | 67,031,454 | | (230,244) | | | 3.720 | 3.277 | MON | 201,500 | 2,418,000 | 01/18/2017 | 12/10/2049 |
| 173067-EQ-8 | CGCMT 2004-C2 E AFC | | | 4 | 1FM | 2,965,046 | 100.7760 | 2,973,202 | 2,950,300 | 2,950,300 | | | | | 5.023 | 4.672 | MON | 12,349 | 148,194 | 12/15/2004 | 10/15/2041 |
| 173067-ES-4 | CGCMT 2004-C2 F AFC | | | 4 | 1FM | 4,019,972 | 100.6480 | 4,025,910 | 4,000,000 | 4,000,000 | | | | | 5.211 | 5.025 | MON | 17,369 | 208,428 | 12/15/2004 | 10/15/2041 |
| 17311Q-AE-0 | CGCMT 2007-C6 AJFX CSTR | | | 4 | 4FM | 2,303,550 | 66.5120 | 2,263,122 | 3,402,585 | 2,303,550 | | (59,348) | 358,511 | | 5.617 | 29.838 | MON | 15,857 | 162,748 | 08/28/2014 | 12/10/2049 |
| 17311Q-BN-9 | CGCMT 2007-C6 AJ CSTR | | | 4 | 4FM | 12,236,394 | 66.5120 | 12,151,816 | 18,270,182 | 12,236,393 | | | 3,310,430 | | 5.617 | 31.555 | MON | 85,143 | 906,003 | 08/05/2014 | 12/10/2049 |
| 17320D-AQ-1 | CGCMT 2013-GC11 B SUB AFC | | | 4 | 1FM | 2,990,859 | 99.2040 | 2,976,126 | 3,000,000 | 2,993,234 | | 839 | | | 3.732 | 3.795 | MON | 9,330 | 111,960 | 01/20/2016 | 04/10/2046 |
| 17321J-AD-6 | CGCMT 2013-GC15 A4 AFC SEQ | | | 4 | 1FM | 77,504,605 | 104.4070 | 78,305,153 | 75,000,000 | 76,238,011 | | (254,082) | | | 4.371 | 3.988 | MON | 273,188 | 3,278,250 | 09/24/2014 | 09/10/2046 |
| 17322V-AT-3 | CGCMT 2014-GC23 A4 SEQ | | | 4 | 1FM | 14,419,404 | 101.0600 | 14,148,427 | 14,000,000 | 14,238,756 | | (40,863) | | | 3.622 | 3.289 | MON | 42,257 | 507,080 | 07/17/2014 | 07/10/2047 |
| 17323V-BC-8 | CGCMT 2015-GC29 AS SUB | | | 4 | 1FM | 43,259,899 | 99.4720 | 41,778,198 | 42,000,000 | 42,813,337 | | (120,790) | | | 3.457 | 3.122 | MON | 120,995 | 1,451,940 | 04/01/2015 | 04/10/2048 |
| 17323Y-AF-6 | CGCMT 2015-GC31 AS SUB CSTR | | | 4 | 1FM | 42,106,493 | 103.3580 | 41,998,421 | 40,634,000 | 41,637,655 | | (141,433) | | | 4.058 | 3.637 | MON | 137,408 | 1,672,859 | 09/29/2015 | 06/10/2048 |
| 17324K-AP-3 | CGCMT 2015-GC35 A4 SEQ | | | 4 | 1FM | 36,048,933 | 101.5900 | 35,556,563 | 35,000,000 | 35,748,843 | | (100,777) | | | 3.818 | 3.472 | MON | 111,358 | 1,336,300 | 11/24/2015 | 11/10/2048 |
| 17324K-AR-9 | CGCMT 2015-GC35 AS SUB AFC | | | 4 | 1FM | 15,355,692 | 102.4040 | 15,360,653 | 15,000,000 | 15,266,723 | | (33,105) | | | 4.072 | 3.790 | MON | 50,900 | 542,933 | 04/26/2018 | 11/10/2048 |
| 17325G-AD-8 | CGCMT 2016-C3 A4 SEQ | | | 4 | 1FM | 29,816,983 | 97.0700 | 28,150,207 | 29,000,000 | 29,653,478 | | (78,161) | | | 3.154 | 2.830 | MON | 76,222 | 914,660 | 12/14/2016 | 11/15/2049 |
| 17325G-AF-3 | CGCMT 2016-C3 AS SUB AFC | | | 4 | 1FM | 18,539,289 | 96.2070 | 17,317,310 | 18,000,000 | 18,432,408 | | (51,204) | | | 3.366 | 3.020 | MON | 50,490 | 605,880 | 11/03/2016 | 11/15/2049 |
| 17325H-BN-3 | CGCMT 2017-P7 A3 SEQ | | | 4 | 1FM | 38,378,381 | 98.7450 | 37,523,020 | 38,000,000 | 38,308,626 | | (41,428) | | | 3.442 | 3.323 | MON | 108,997 | 1,307,960 | 03/31/2017 | 04/14/2050 |
| 17325H-BP-8 | CGCMT 2017-P7 A4 SEQ | | | 4 | 1FM | 22,182,485 | 100.4630 | 21,599,575 | 21,500,000 | 22,078,667 | | (64,204) | | | 3.712 | 3.337 | MON | 66,507 | 798,080 | 10/31/2017 | 04/14/2050 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 17326D-AC-6 | CGCMT 2017-P8 A3 SEQ | | | 4 | 1FM | 32,319,152 | 97.1120 | 31,075,869 | 32,000,000 | 32,277,908 | | (32,977) | | | 3.203 | 3.087 | MON | 85,413 | 1,024,960 | 09/18/2017 | 09/15/2050 |
| 17326F-AC-1 | CGCMT 2017-C4 A3 SEQ | | | 4 | 1FM | 30,299,265 | 96.9480 | 29,084,268 | 30,000,000 | 30,255,861 | | (40,964) | | | 3.209 | 3.061 | MON | 80,225 | 962,700 | 10/19/2017 | 10/12/2050 |
| 17326F-AH-0 | CGCMT 2017-C4 AS SUB | | | 4 | 1FM | 6,967,852 | 100.0320 | 6,767,143 | 6,765,000 | 6,947,038 | | (18,455) | | | 3.764 | 3.415 | MON | 21,220 | 254,635 | 10/19/2017 | 10/12/2050 |
| 20046P-AG-3 | COMM 2000-C1 X IO CSTR NTL | | | 4,6 | 6* | | 0.3070 | 7,608 | | | | 302 | 302 | | 0.516 | 0.000 | MON | 573 | 1,726 | 09/11/2000 | 08/15/2033 |
| 200474-BB-9 | COMM 2015-LC19 A3 SEQ | | | 4 | 1FM | 65,942,383 | 97.4620 | 64,325,052 | 66,000,000 | 65,957,035 | | 3,891 | | | 2.922 | 2.943 | MON | 160,710 | 1,928,520 | 03/10/2015 | 02/10/2048 |
| 200474-BC-7 | COMM 2015-LC19 A4 SEQ | | | 4 | 1FM | 118,368,511 | 98.6420 | 113,601,059 | 115,165,000 | 117,142,525 | | (315,209) | | | 3.183 | 2.871 | MON | 305,475 | 3,665,702 | 03/09/2015 | 02/10/2048 |
| 200474-BE-3 | COMM 2015-LC19 AM SUB | | | 4 | 1FM | 14,849,157 | 98.3620 | 14,262,558 | 14,500,000 | 14,716,129 | | (33,959) | | | 3.527 | 3.260 | MON | 42,618 | 511,415 | 11/06/2015 | 02/10/2048 |
| 20047N-AK-8 | COMM 2004-LB4A XC IO CSTR NTL | | | 4,6 | 6FE | | 0.0010 | 10 | | | | | 2,670 | | 1.369 | 0.000 | MON | 1,139 | 14,384 | 05/31/2014 | 10/15/2037 |
| 20048E-AY-7 | COMM 2013-LC6 A4 SEQ | | | 4 | 1FM | 1,829,688 | 98.9220 | 1,978,435 | 2,000,000 | 1,920,932 | | 18,017 | | | 2.941 | 4.051 | MON | 4,902 | 58,798 | 09/05/2013 | 01/10/2046 |
| 201730-AJ-7 | CMAT 1999-C1 X IO CSTR NTL | | | 4,6 | 6FE | | 0.6360 | 1,471 | | | | | | | 1.238 | 0.000 | MON | 159 | 1,504 | 12/30/2015 | 01/17/2032 |
| 20401@-AG-6 | COMMUNITY PRESERVATION CORP SE SERIES D | | | 4 | 6* | 28,167 | 100.2070 | 28,225 | 28,167 | 28,167 | | | | | 5.576 | 5.623 | MON | 131 | 1,137 | 10/27/2006 | 09/01/2037 |
| 20401@-AH-4 | COMMUNITY PRESERVATION CORP SE SERIES E | | | 4 | 6* | 21,873 | 100.2310 | 21,923 | 21,873 | 21,873 | | | | | 5.643 | 5.692 | MON | 103 | 1,238 | 01/30/2007 | 11/01/2037 |
| 20401@-AJ-0 | COMMUNITY PRESERVATION CORP SE COLLATERA; TRUST SERIES F | | | 4 | 6* | 62,246 | 100.1640 | 62,348 | 62,246 | 62,246 | | | | | 4.915 | 4.951 | MON | 255 | 3,072 | 05/30/2007 | 03/01/2038 |
| 20401@-AL-5 | COMMUNITY PRESERVATION CORP SE COLLATERAL TRUSR NOTE SER B | | | 4 | 6* | 84,222 | 92.4160 | 77,834 | 84,222 | 77,834 | (4,983) | | | | 3.120 | 3.131 | MON | 219 | 2,628 | 04/28/2006 | 02/01/2037 |
| 20401@-AM-3 | COMMUNITY PRESERVATION CORP SE SERIES C | | | 4 | 6* | 95,175 | 100.2000 | 95,365 | 95,175 | 95,175 | | | | | 5.790 | 5.841 | MON | 459 | 5,774 | 07/27/2006 | 06/01/2037 |
| 20401@-AN-1 | COMMUNITY PRESERVATION CORP SE SERES A COLLATERAL TRUST | | | 4 | 6* | 117,719 | 100.1710 | 117,921 | 117,719 | 117,719 | | | | | 4.780 | 4.812 | MON | 469 | 5,602 | 09/28/2006 | 01/01/2036 |
| 20401@-AR-2 | COMMUNITY PRESERVATION CORP SE SERIES G NOTES | | | 4 | 6* | 37,774 | 99.8200 | 37,706 | 37,774 | 37,706 | (68) | | | | 4.822 | 4.856 | MON | 152 | 1,889 | 10/31/2007 | 06/01/2038 |
| 20401@-AS-0 | COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE | | | 4 | 6* | 228,713 | 100.2300 | 229,239 | 228,713 | 228,713 | | | | | 6.177 | 6.238 | MON | 1,177 | 6,028 | 02/29/2008 | 12/01/2038 |
| 20401@-AT-8 | COMMUNITY PRESERVATION CORP SE SERIES I | | | 4 | 6* | 37,552 | 100.2570 | 37,648 | 37,552 | 37,552 | | | | | 6.138 | 6.198 | MON | 192 | 2,260 | 05/29/2008 | 04/01/2039 |
| 20401@-AV-3 | COMMUNITY PRESERVATION CORP SE SERIES J | | | 4 | 6* | 94,191 | 100.1940 | 94,373 | 94,191 | 94,191 | | | | | 5.428 | 5.474 | MON | 426 | 5,215 | 09/29/2008 | 08/01/2039 |
| 20401@-AW-1 | COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE SERIES K | | | 4 | 6* | 295,488 | 98.7190 | 291,702 | 295,488 | 291,702 | (3,785) | | | | 4.449 | 4.478 | MON | 1,096 | 13,276 | 11/26/2008 | 10/01/2039 |
| 20401@-AY-7 | COMMUNITY PRESERVATION CORP SE SERIES L COLLATERAL TRUST NOTE | | | 4 | 6* | 212,090 | 100.4370 | 213,017 | 212,090 | 212,090 | | | | | 5.567 | 5.616 | MON | 984 | 10,613 | 02/27/2009 | 12/01/2039 |
| 20401@-AZ-4 | COMMUNITY PRESERVATION CORP SE SERIES M | | | 4 | 6* | 139,363 | 100.9780 | 140,726 | 139,363 | 139,363 | | | | | 5.611 | 5.661 | MON | 652 | 8,007 | 04/30/2009 | 03/01/2040 |
| 20401@-BD-2 | COMMUNITY PRESERVATION CORP SE SERIES N | | | 4 | 6* | 101,390 | 101.2310 | 102,639 | 101,390 | 101,390 | | | | | 5.238 | 5.281 | MON | 443 | 3,865 | 06/29/2009 | 06/01/2040 |
| 20401@-BF-7 | COMMUNITY PRESERVATION CORP SE SERIES O | | | 4 | 6* | 112,409 | 100.6670 | 113,159 | 112,409 | 112,409 | | | | | 4.602 | 4.634 | MON | 431 | 5,294 | 10/30/2009 | 09/01/2040 |
| 20401@-BG-5 | COMMUNITY PRESERVATION CORP SE SERIES P | | | 4 | 6* | 130,342 | 102.4630 | 133,552 | 130,342 | 130,342 | | | | | 5.670 | 5.721 | MON | 616 | 7,354 | 02/03/2010 | 01/01/2041 |
| 20401@-BH-3 | COMMUNITY PRESERVATION CORP SE SERIES Q | | | 4 | 6* | 101,392 | 104.7370 | 106,195 | 101,392 | 101,392 | | | | | 6.167 | 6.229 | MON | 521 | 6,215 | 05/28/2010 | 04/01/2041 |
| 20401@-BK-6 | COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE SERIES R | | | 4 | 6* | 15,679 | 97.6090 | 15,305 | 15,679 | 15,305 | (375) | | | | 3.508 | 3.525 | MON | 46 | 2,066 | 11/30/2010 | 12/01/2041 |
| 21870L-AQ-9 | CORE 2015-CALW F SUB CSTR | | | 4 | 1FM | 64,239,584 | 98.1860 | 64,447,556 | 65,638,000 | 64,919,007 | | 192,729 | | | 3.850 | 4.230 | MON | 210,610 | 2,562,422 | 06/05/2015 | 02/10/2034 |
| 21870L-AS-5 | CORE 2015-CALW G SUB CSTR | | | 4 | 1FM | 23,651,680 | 97.7370 | 24,434,160 | 25,000,000 | 24,329,062 | | 188,326 | | | 3.850 | 4.795 | MON | 80,217 | 975,968 | 03/31/2015 | 02/10/2034 |
| 22541Q-EP-3 | CSFB 2003-C3 AX IO CSTR NTL | | | 4,6 | 6FE | | 0.7120 | 7,821 | | | | | | | 2.011 | 0.000 | MON | 1,842 | 15,482 | 12/30/2015 | 05/15/2038 |
| 22541S-M2-1 | CSFB 2004-C4 E SUB AFC | | | 4 | 1FM | 530,808 | 100.5740 | 683,228 | 679,330 | 559,036 | | 22,675 | | | 5.135 | 41.121 | MON | 2,907 | 38,734 | 02/28/2014 | 10/15/2039 |
| 22541S-N4-6 | CSFB 2004-C4 AX IO CSTR NTL | | | 4,6 | 6FE | 48,635 | 0.1600 | 3,332 | 2,083,774 | 1,401 | | (2,218) | | | 0.347 | 34.500 | MON | 603 | 10,187 | 10/27/2004 | 10/15/2039 |
| 225458-DT-2 | CSFB 2005-C1 F SUB | | | 4 | 1FM | 158,072 | 99.8040 | 248,608 | 249,097 | 249,097 | | 249,097 | | | 4.821 | 0.000 | MON | 1,001 | 12,009 | 03/31/2014 | 02/15/2038 |
| 22545L-BR-9 | CSMC 2006-C5 AX IO CSTR NTL | | | 4,6 | 6FE | | 0.0650 | 3,591 | | | | | | | 0.872 | 0.000 | MON | 4,021 | 42,595 | 06/30/2015 | 12/15/2039 |
| 225470-DP-5 | CSFB 2005-C5 F SUB AFC | | | 4 | 1FM | 1,260,596 | 100.8350 | 1,295,618 | 1,284,895 | 1,280,700 | | 2,798 | | | 5.100 | 5.611 | MON | 5,461 | 126,503 | 12/13/2016 | 08/15/2038 |
| 225470-TL-7 | CSMC 2006-OMA E SUB | | | 4 | 1FM | 13,318,088 | 101.7350 | 13,530,752 | 13,300,000 | 13,300,000 | | | | | 5.656 | 5.585 | MON | 62,687 | 752,248 | 01/27/2006 | 05/15/2023 |
| 225470-TN-3 | CSMC 2006-OMA F SUB | | | 4 | 1FM | 6,532,500 | 101.7460 | 6,613,466 | 6,500,000 | 6,491,679 | | (4,154) | | | 5.695 | 5.690 | MON | 30,848 | 370,175 | 01/27/2006 | 05/15/2023 |
| 225470-TW-3 | CSMC 2006-OMA K SUB CSTR | | | 4 | 1FM | 35,182,405 | 100.9440 | 36,491,647 | 36,150,330 | 35,949,646 | | 79,751 | | | 5.805 | 6.132 | MON | 174,877 | 2,127,802 | 01/27/2006 | 05/15/2023 |
| 233050-AC-7 | DBUBS 2011-LC1A A3 SEQ | | | 4 | 1FM | 2,356,185 | 102.8800 | 2,400,197 | 2,333,000 | 2,334,278 | | (3,100) | | | 5.002 | 4.906 | MON | 9,725 | 116,697 | 02/08/2011 | 11/10/2046 |
| 233050-AH-6 | DBUBS 2011-LC1A D SUB CSTR | | | 4 | 1FM | 11,327,344 | 103.4540 | 10,345,399 | 10,000,000 | 10,461,392 | | (223,398) | | | 5.698 | 3.290 | MON | 47,485 | 577,567 | 01/29/2015 | 11/10/2046 |
| 23305U-AB-3 | DBRR 2011 LC2 A4B SC CSTR SSNR SSUP | | | 4 | 1FM | 9,292,500 | 102.0520 | 9,184,724 | 9,000,000 | 9,087,410 | | (40,222) | | | 4.537 | 4.070 | MON | 34,028 | 408,330 | 09/09/2013 | 07/12/2044 |
| 23305U-AC-1 | DBRR 2011 LC2 A4C SC CSTR SSUP CDO- | | | 4 | 1FM | 3,520,204 | 101.7490 | 3,256,145 | 3,200,185 | 3,325,839 | | (52,534) | | | 4.537 | 2.775 | MON | 12,099 | 145,192 | 03/31/2015 | 07/12/2044 |
| 23305X-AJ-0 | DBUBS 2011-LC2A D SUB CSTR | | | 4 | 1FM | 36,574,901 | 102.8720 | 36,289,759 | 35,276,477 | 35,923,646 | | (273,026) | | | 5.534 | 4.708 | MON | 162,681 | 1,980,712 | 03/29/2017 | 07/10/2044 |
| 23307D-BA-0 | DBGS 2018-C1 A4 SEQ | | | 4 | 1FM | 25,748,122 | 105.8310 | 26,457,790 | 25,000,000 | 25,736,990 | | (11,131) | | | 4.466 | 4.109 | MON | 93,042 | 186,083 | 10/17/2018 | 10/15/2051 |
| 23312J-AE-3 | DBJPM 2017-C6 A4 SEQ | | | 4 | 1FM | 30,298,980 | 96.0920 | 28,827,582 | 30,000,000 | 30,248,140 | | (34,892) | | | 3.071 | 2.944 | MON | 76,775 | 921,300 | 06/14/2017 | 06/10/2050 |
| 23312J-AH-6 | DBJPM 2017-C6 AM SUB AFC | | | 4 | 1FM | 13,904,887 | 96.6890 | 13,053,020 | 13,500,000 | 13,849,970 | | (36,771) | | | 3.561 | 3.220 | MON | 40,061 | 480,735 | 06/14/2017 | 06/10/2050 |
| 23312L-AT-5 | DBJPM 2016-C1 AM SUB | | | 4 | 1FM | 19,569,811 | 97.3040 | 18,487,825 | 19,000,000 | 19,426,115 | | (54,622) | | | 3.539 | 3.195 | MON | 56,034 | 672,410 | 03/31/2016 | 05/10/2049 |
| 23312L-AU-2 | DBJPM 2016-C1 B SUB AFC | | | 4 | 1FM | 6,116,177 | 99.5060 | 5,646,977 | 5,675,000 | 6,024,709 | | (43,829) | | | 4.195 | 3.235 | MON | 19,839 | 238,066 | 04/25/2017 | 05/10/2049 |
| 23312V-AH-9 | DBJPM 2016-C3 AM SUB | | | 4 | 1FM | 29,706,095 | 93.7980 | 28,584,794 | 30,475,000 | 29,830,269 | | 71,154 | | | 3.041 | 3.370 | MON | 77,229 | 926,745 | 10/20/2017 | 08/10/2049 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 24500E-AJ-3 | DAFC 2017-AM0 C SUB CSTR | | | 4 | 1FE | 20,808,535 | 94.1300 | 19,720,241 | 20,950,000 | 20,825,873 | | 11,434 | | | 3.636 | 3.741 | MON | 63,482 | 772,360 | 06/02/2017 | 06/05/2035 |
| 29425A-AD-5 | CGCMT 2015-GC33 A4 SEQ | | | 4 | 1FM | 10,299,320 | 101.8720 | 10,187,151 | 10,000,000 | 10,207,495 | | (28,577) | | | 3.778 | 3.437 | MON | 31,483 | 377,800 | 09/14/2015 | 09/10/2058 |
| 29429C-AF-2 | CGCMT 2016-P3 AS SUB | | | 4 | 1FM | 15,448,946 | 97.3820 | 14,607,239 | 15,000,000 | 15,334,218 | | (43,392) | | | 3.585 | 3.236 | MON | 44,813 | 537,750 | 03/29/2016 | 04/15/2049 |
| 29429C-AG-0 | CGCMT 2016-P3 B SUB AFC | | | 4 | 1FM | 8,631,579 | 100.4620 | 8,261,965 | 8,224,000 | 8,555,011 | | (41,175) | | | 4.271 | 3.637 | MON | 29,271 | 366,374 | 04/06/2017 | 04/15/2049 |
| 30288L-AN-3 | FREMF 2016-K53 B SUB CSTR | | | 4 | 1FM | 20,813,458 | 101.2250 | 20,890,791 | 20,638,000 | 20,768,633 | | (22,767) | | | 4.019 | 3.904 | MON | 69,119 | 831,053 | 06/01/2018 | 03/25/2049 |
| 30292P-AE-8 | FREMF 2015-K45 B SUB CSTR | | | 4 | 1FM | 1,548,030 | 97.0630 | 1,533,592 | 1,580,000 | 1,554,047 | | 3,145 | | | 3.591 | 3.880 | MON | 4,728 | 57,542 | 01/13/2017 | 04/25/2048 |
| 30292R-AJ-3 | FREMF 2015-K46 B SUB CSTR | | | 4 | 1FM | 912,388 | 97.5210 | 936,197 | 960,000 | 922,015 | | 4,851 | | | 3.695 | 4.416 | MON | 2,956 | 35,963 | 12/15/2016 | 04/25/2048 |
| 30294D-AN-3 | FREMF 2016-K52 B SUB CSTR | | | 4 | 1FM | 18,158,750 | 99.4560 | 17,902,159 | 18,000,000 | 18,123,101 | | (21,245) | | | 3.923 | 3.797 | MON | 58,850 | 716,176 | 04/27/2017 | 01/25/2049 |
| 30300Y-AS-8 | FREMF 2017-K67 B SUB CSTR | | | 4 | 1FM | 7,417,860 | 97.3410 | 7,164,282 | 7,360,000 | 7,409,830 | | (6,636) | | | 3.944 | 3.847 | MON | 24,191 | 291,598 | 01/02/2018 | 09/25/2049 |
| 36170U-CQ-2 | GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD | | | 4 | 6* | | 98.9890 | 5,575,573 | 5,632,518 | | | | | | 5.336 | 0.000 | MON | 25,046 | 505,624 | 03/31/2013 | 12/25/2039 |
| 361849-CB-6 | GMACC 1997-C1 X IO CSTR NTL | | | 4,6 | 6FE | 318,868 | 1.3930 | 43,142 | | | | | | | 1.352 | (197,062) | MON | 3,489 | 44,938 | 10/28/1997 | 07/15/2029 |
| 361849-ER-9 | GMACC 1999-C1 X IO CSTR NTL | | | 4,6 | 6* | | 0.0020 | 4 | | | | | | | 0.199 | 0.000 | MON | | 553 | 12/31/2014 | 05/15/2033 |
| 36198E-AE-5 | GSMS 2013-GC13 A5 CSTR SEQ | | | 4 | 1FM | 88,630,507 | 103.6890 | 89,463,163 | 86,280,000 | 87,467,314 | | (243,263) | 83,867 | | 4.049 | 3.714 | MON | 291,120 | 3,544,493 | 11/19/2014 | 07/10/2046 |
| 36228C-VL-4 | GSMS 2005-ROCK C2 SUB | | | 4 | 1FM | 40,804,848 | 110.9830 | 44,393,104 | 40,000,000 | 40,297,845 | | (46,275) | | | 5.406 | 5.320 | MON | 180,200 | 2,162,400 | 05/17/2005 | 05/03/2032 |
| 36228C-YQ-0 | GSMS 2006 CC1 A SC CSTR CDO-CRE CDO | | | 4 | 6FE | 350,588 | 90.2010 | 3,276,793 | 3,632,774 | 419,361 | | 65,978 | | | 5.496 | 870.465 | MON | 16,637 | 224,786 | 06/30/2013 | 03/21/2046 |
| 362332-AH-1 | GSMS 2006-GG8 AJ SEQ | | | 4 | 1FM | 62,873,330 | 85.6200 | 62,873,330 | 73,432,994 | 62,873,330 | | 1,964 | 9,488,714 | | 5.622 | 23.021 | MON | 344,034 | 4,128,403 | 09/03/2014 | 11/10/2039 |
| 36248G-AC-4 | GSMS 2013-GC16 A3 SEQ | | | 4 | 1FM | 13,467,852 | 104.0280 | 13,603,151 | 13,076,372 | 13,201,842 | | (49,723) | | | 4.244 | 3.813 | MON | 46,247 | 554,961 | 11/08/2013 | 11/10/2046 |
| 36250G-AP-0 | GSMS 2015-GC30 A4 SEQ | | | 4 | 1FM | 11,804,977 | 99.2680 | 11,912,213 | 12,000,000 | 11,804,977 | | 5,504 | 137,235 | | 3.382 | 3.674 | MON | 33,820 | 405,840 | 12/30/2015 | 05/10/2050 |
| 36250G-AT-2 | GSMS 2015-GC30 AS SUB AFC | | | 4 | 1FM | 51,002,991 | 100.9850 | 50,603,478 | 50,110,000 | 50,716,398 | | (90,093) | | | 3.777 | 3.574 | MON | 157,721 | 1,892,655 | 02/29/2016 | 05/10/2050 |
| 36250H-AD-5 | GSMS 2014-GC26 A4 SEQ | | | 4 | 1FM | 141,390,830 | 100.2070 | 140,290,290 | 140,000,000 | 140,702,521 | | (171,684) | | | 3.364 | 3.242 | MON | 392,467 | 4,709,600 | 11/21/2014 | 11/10/2047 |
| 36250V-AH-5 | GSMS 2015-GC34 AS SUB | | | 4 | 1FM | 25,748,603 | 100.7780 | 25,194,430 | 25,000,000 | 25,526,216 | | (71,164) | | | 3.911 | 3.569 | MON | 81,479 | 977,750 | 10/14/2015 | 10/10/2048 |
| 36251P-AH-7 | GSMS 2016-GS3 AS SUB | | | 4 | 1FM | 15,449,028 | 95.4120 | 14,311,769 | 15,000,000 | 15,355,525 | | (42,231) | | | 3.143 | 2.805 | MON | 39,288 | 471,450 | 09/22/2016 | 10/10/2049 |
| 36251P-AL-8 | GSMS 2016-GS3 C SUB CSTR | | | 4 | 1FM | 10,657,250 | 98.2130 | 10,606,963 | 10,800,000 | 10,668,955 | | 11,705 | | | 3.996 | 4.202 | MON | 35,970 | 365,372 | 02/06/2018 | 10/10/2049 |
| 36251X-AQ-0 | GSMS 2016-GS4 A3 SEQ | | | 4 | 1FM | 9,481,816 | 97.1670 | 9,230,850 | 9,500,000 | 9,484,821 | | 1,298 | | | 3.178 | 3.216 | MON | 25,159 | 301,910 | 03/28/2017 | 11/10/2049 |
| 36251X-AR-8 | GSMS 2016-GS4 A4 AFC SEQ | | | 4 | 1FM | 17,509,968 | 98.7400 | 16,785,792 | 17,000,000 | 17,411,884 | | (47,823) | | | 3.442 | 3.099 | MON | 48,762 | 585,140 | 11/16/2016 | 11/10/2049 |
| 36251X-AV-9 | GSMS 2016-GS4 AS SUB AFC | | | 4 | 1FM | 44,042,188 | 97.1080 | 41,647,833 | 42,888,000 | 43,825,300 | | (107,068) | | | 3.645 | 3.338 | MON | 130,272 | 1,563,268 | 01/25/2017 | 11/10/2049 |
| 36251X-AW-7 | GSMS 2016-GS4 B SUB CSTR | | | 4 | 1FM | 17,251,561 | 97.2930 | 16,539,820 | 17,000,000 | 17,186,435 | | (31,121) | | | 3.701 | 3.551 | MON | 52,434 | 498,821 | 10/26/2018 | 11/10/2049 |
| 36252H-AD-3 | GSMS 2017-GS5 A4 SEQ | | | 4 | 1FM | 23,689,690 | 99.9120 | 22,979,703 | 23,000,000 | 23,577,804 | | (63,744) | | | 3.674 | 3.329 | MON | 70,418 | 845,020 | 03/07/2017 | 03/10/2050 |
| 36252H-AH-4 | GSMS 2017-GS5 AS SUB CSTR | | | 4 | 1FM | 43,272,571 | 99.2380 | 41,679,918 | 42,000,000 | 43,070,434 | | (116,709) | | | 3.826 | 3.477 | MON | 133,910 | 1,606,921 | 07/26/2017 | 03/10/2050 |
| 36252H-AJ-0 | GSMS 2017-GS5 B SUB CSTR | | | 4 | 1FM | 25,748,970 | 98.9330 | 24,733,233 | 25,000,000 | 25,629,683 | | (68,109) | | | 4.047 | 3.701 | MON | 84,313 | 1,011,750 | 03/07/2017 | 03/10/2050 |
| 36253P-AB-8 | GSMS 2017-GS6 A2 SEQ | | | 4 | 1FM | 50,497,225 | 96.5560 | 48,278,055 | 50,000,000 | 50,399,891 | | (68,243) | | | 3.164 | 3.018 | MON | 131,833 | 1,582,000 | 05/19/2017 | 05/10/2050 |
| 36254C-AV-2 | GSMS 2017-GS7 A4 SEQ | | | 4 | 1FM | 3,083,320 | 97.7030 | 2,931,093 | 3,000,000 | 3,074,501 | | (7,873) | | | 3.430 | 3.104 | MON | 8,575 | 102,900 | 11/15/2017 | 08/10/2050 |
| 36254K-AL-6 | GSMS 2017-GS8 A4 SEQ | | | 4 | 1FM | 77,245,013 | 98.8740 | 74,155,643 | 75,000,000 | 77,022,708 | | (204,955) | | | 3.469 | 3.125 | MON | 216,813 | 2,601,750 | 11/14/2017 | 11/10/2050 |
| 36254K-AS-1 | GSMS 2017-GS8 AS SUB AFC | | | 4 | 1FM | 31,056,023 | 99.7030 | 30,062,575 | 30,152,000 | 30,968,764 | | (80,459) | | | 3.752 | 3.409 | MON | 94,275 | 1,131,303 | 11/14/2017 | 11/10/2050 |
| 36254K-AT-9 | GSMS 2017-GS8 B SUB AFC | | | 4 | 1FM | 15,871,318 | 99.0740 | 15,356,411 | 15,500,000 | 15,835,629 | | (33,007) | | | 3.953 | 3.681 | MON | 51,060 | 561,655 | 08/27/2018 | 11/10/2050 |
| 36254K-AU-6 | GSMS 2017-GS8 C SUB CSTR | | | 4 | 1FM | 9,686,197 | 98.1850 | 9,447,336 | 9,622,000 | 9,679,858 | | (6,339) | | | 4.337 | 4.278 | MON | 34,778 | 353,965 | 04/23/2018 | 11/10/2050 |
| 36255N-AT-2 | GSMS 2018-GS9 A4 AFC SEQ | | | 4 | 1FM | 41,198,964 | 101.9420 | 40,776,644 | 40,000,000 | 41,118,067 | | (80,897) | | | 3.992 | 3.643 | MON | 133,067 | 1,197,600 | 03/15/2018 | 03/10/2051 |
| 36255N-AY-1 | GSMS 2018-GS9 B SUB AFC | | | 4 | 1FM | 15,449,148 | 100.9450 | 15,141,771 | 15,000,000 | 15,419,839 | | (29,309) | | | 4.321 | 3.976 | MON | 54,013 | 486,113 | 03/15/2018 | 03/10/2051 |
| 36298J-AA-1 | GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD | | | 4 | 6FE | 265,109 | 83.7790 | 5,470,000 | 6,529,082 | 265,109 | | (565,616) | | | 5.530 | 0.000 | MON | 30,086 | 471,005 | 03/31/2015 | 06/23/2046 |
| 36828Q-KX-3 | GECMC 2005-C1 D SUB CSTR AFC | | | 4 | 2FM | 8,844,247 | 83.7730 | 7,391,890 | 8,823,753 | 8,819,467 | | 36 | | | 4.416 | 4.280 | MON | 32,462 | 394,926 | 12/06/2007 | 06/10/2048 |
| 36828Q-KZ-8 | GECMC 2005-C1 XC IO CSTR NTL | | | 4,6 | 6* | | 0.0010 | 157 | | | | | | | 0.011 | 0.000 | MON | 144 | 1,675 | 05/31/2014 | 06/10/2048 |
| 396789-FY-0 | GCCFC 2004-GG1 F SUB CSTR AFC | | | 4 | 1FM | 7,373,813 | 100.1940 | 7,374,981 | 7,360,704 | 7,360,704 | | | | | 6.435 | 6.016 | MON | 39,202 | 476,691 | 04/29/2004 | 06/10/2036 |
| 396789-FZ-7 | GCCFC 2004-GG1 G SUB CSTR AFC | | | 4 | 1FM | 14,935,624 | 99.8750 | 15,003,173 | 15,022,000 | 14,997,716 | | (409) | | | 6.435 | 6.481 | MON | 80,006 | 972,849 | 04/29/2004 | 06/10/2036 |
| 396789-GK-9 | GCCFC 2004-GG1 XC IO CSTR NTL | | | 4,6 | 6FE | | 0.0010 | 149 | | | | | | | 0.227 | 0.000 | MON | 2,692 | 35,028 | 04/29/2004 | 06/10/2036 |
| 396789-KA-6 | GCCFC 2005-GG3 E SUB CSTR AFC | | | 4 | 1FM | 1,816,572 | 99.7290 | 1,802,678 | 1,807,580 | 1,807,580 | | | | | 5.087 | 4.777 | MON | 7,663 | 91,951 | 01/26/2005 | 08/10/2042 |
| 43300L-AA-8 | HILT 2016-HHV A SEQ | | | 4 | 1FM | 9,258,578 | 99.3060 | 8,937,542 | 9,000,000 | 9,211,566 | | (24,073) | | | 3.719 | 3.395 | MON | 27,893 | 331,611 | 01/18/2018 | 11/05/2038 |
| 43300L-AG-5 | HILT 2016-HHV B SUB CSTR | | | 4 | 1FM | 28,796,496 | 101.2570 | 27,339,293 | 27,000,000 | 28,461,307 | | (165,161) | | | 4.194 | 3.423 | MON | 94,354 | 1,147,971 | 11/22/2016 | 11/05/2038 |
| 43300L-AJ-9 | HILT 2016-HHV C SUB CSTR | | | 4 | 1FM | 5,907,152 | 100.0690 | 5,964,086 | 5,960,000 | 5,908,724 | | 1,572 | | | 4.194 | 4.355 | MON | 20,828 | 42,350 | 10/29/2018 | 11/05/2038 |
| 44217N-AC-0 | HGMT 2015-HGLR A1A2 SEQ | | | 4 | 1FM | 17,008,200 | 96.8990 | 16,647,283 | 17,180,000 | 17,046,359 | | 18,395 | | | 3.087 | 3.241 | MON | 44,189 | 530,272 | 11/16/2016 | 03/05/2037 |
| 44217N-AJ-5 | HGMT 2015-HGLR B SUB | | | 4 | 1FM | 5,973,489 | 96.5400 | 5,869,603 | 6,080,000 | 5,997,106 | | 11,513 | | | 3.186 | 3.449 | MON | 16,142 | 193,710 | 12/15/2016 | 03/05/2037 |
| 44217N-AN-6 | HGMT 2015-HGLR D SUB | | | 4 | 1FM | 15,000,000 | 98.3880 | 14,758,154 | 15,000,000 | 15,000,000 | | | | | 3.982 | 4.008 | MON | 49,779 | 597,347 | 03/19/2015 | 03/05/2037 |
| 45256#-AA-0 | IMPACT C.I.L. PARENT LLC. MBS COMM PASS-THROUGH CERT REVOLVI | | | 4 | 2AM | 22,580,506 | 107.8700 | 24,356,174 | 22,579,192 | 22,579,192 | | | | | 5.820 | 5.862 | MJSD | 10,951 | 1,718,610 | 09/21/2017 | 08/22/2056 |
| 45256H-AD-0 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C | | | 4 | 1FE | 892,809 | 99.5170 | 859,216 | 863,389 | 866,309 | | (2,362) | | | 5.338 | 4.849 | MON | 3,840 | 45,056 | 01/02/2003 | 12/01/2023 |
| 45256H-AE-8 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D | | | 4 | 1FE | 289,888 | 99.2330 | 287,665 | 289,888 | 289,888 | | | | | 5.798 | 5.705 | MON | 1,401 | 16,461 | 11/16/2001 | 01/01/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 45256H-AF-5 | IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL | | | 4 | 6* | 2,087,123 | 83.3710 | 1,935,852 | 2,321,979 | 1,935,852 | (32,206) | 15,927 | | | 8.813 | 10.711 | MON | 17,053 | 162,734 | 01/02/2003 | 07/01/2031 |
| 45257H-AA-5 | IFUND 2010-1 A1 SEQ | | | 4 | 1FM | 12,247,085 | 107.1480 | 13,123,099 | 12,247,647 | 12,236,558 | | (3,777) | | | 5.314 | 5.300 | MON | 54,237 | 653,952 | 06/17/2010 | 01/25/2051 |
| 45257H-AC-1 | IFUND 2010-1 C SUB CSTR | | | 4 | 1FM | 1,101,357 | 99.9040 | 1,123,920 | 1,125,000 | 1,103,948 | | 1,504 | | | 6.352 | 6.657 | MON | 5,955 | 71,822 | 03/21/2017 | 01/25/2051 |
| 45257H-AN-7 | IFUND 2010-1 A2 SEQ | | | 4 | 1FM | 4,387,182 | 109.4010 | 4,812,296 | 4,398,751 | 4,387,525 | | (546) | | | 5.876 | 5.927 | MON | 21,539 | 259,603 | 06/17/2010 | 01/25/2051 |
| 46590K-AE-4 | JPMCC 2015-JP1 A5 SEQ | | | 4 | 1FM | 10,299,940 | 102.2480 | 10,224,834 | 10,000,000 | 10,214,973 | | (29,054) | | | 3.914 | 3.562 | MON | 32,617 | 391,400 | 12/15/2015 | 01/15/2049 |
| 46590K-AG-9 | JPMCC 2015-JP1 AS SUB CSTR | | | 4 | 1FM | 10,300,000 | 100.8270 | 10,082,725 | 10,000,000 | 10,215,660 | | (28,977) | | | 4.119 | 3.765 | MON | 34,323 | 411,870 | 12/15/2015 | 01/15/2049 |
| 46590L-AT-9 | JPMDB 2016-C2 A4 SEQ | | | 4 | 1FM | 15,449,880 | 97.5030 | 14,625,423 | 15,000,000 | 15,337,691 | | (44,019) | | | 3.144 | 2.796 | MON | 39,299 | 471,585 | 05/04/2016 | 06/15/2049 |
| 46590L-AX-0 | JPMDB 2016-C2 AS SUB | | | 4 | 1FM | 15,282,060 | 96.8000 | 14,278,035 | 14,750,000 | 15,158,227 | | (51,640) | | | 3.484 | 3.059 | MON | 42,819 | 513,831 | 07/26/2017 | 06/15/2049 |
| 46590R-AJ-8 | JPMCC 2016-JP3 AS SUB | | | 4 | 1FM | 39,157,377 | 94.3110 | 36,032,304 | 38,206,000 | 38,940,085 | | (94,041) | | | 3.144 | 2.862 | MON | 100,100 | 1,178,078 | 04/19/2018 | 08/15/2049 |
| 46590T-AE-5 | JPMDB 2017-C5 A5 SEQ | | | 4 | 1FM | 51,499,850 | 100.4860 | 50,243,215 | 50,000,000 | 51,256,438 | | (143,563) | | | 3.694 | 3.337 | MON | 153,913 | 1,846,950 | 03/17/2017 | 03/15/2050 |
| 46590T-AJ-4 | JPMDB 2017-C5 AS SUB AFC | | | 4 | 1FM | 52,469,618 | 98.8560 | 50,327,758 | 50,910,000 | 52,224,648 | | (146,644) | | | 3.858 | 3.494 | MON | 163,654 | 1,963,853 | 07/25/2017 | 03/15/2050 |
| 465968-AJ-4 | JPMCC 2017-JP7 AS SUB | | | 4 | 1FM | 10,767,557 | 97.5640 | 10,199,347 | 10,454,000 | 10,728,032 | | (28,801) | | | 3.697 | 3.348 | MON | 32,209 | 386,505 | 07/21/2017 | 09/15/2050 |
| 465968-AK-1 | JPMCC 2017-JP7 B SUB | | | 4 | 1FM | 5,025,069 | 98.2680 | 4,923,217 | 5,010,000 | 5,023,629 | | (1,440) | | | 4.050 | 4.024 | MON | 16,909 | 135,270 | 04/19/2018 | 09/15/2050 |
| 46625M-2G-3 | JPMCC 2004-CB8 X1 IO CSTR NTL | | | 4,6 | 6FE | 228,855 | 0.9470 | 81,017 | 8,553,730 | 32,014 | | (1,927) | | | 0.790 | 204.460 | MON | 4,807 | 55,110 | 03/25/2004 | 01/12/2039 |
| 46625M-AJ-8 | JPMCC 2001-CIBC X1 IO CSTR NTL | | | 4,6 | 6* | | 0.0010 | 2 | | | | | | | 2.374 | 0.000 | MON | 448 | 5,631 | 06/30/2015 | 03/15/2033 |
| 46625M-Q4-4 | JPMCC 2003-CB7 F SUB CSTR | | | 4 | 1FM | 4,315,368 | 101.0720 | 4,339,937 | 4,293,899 | 4,293,899 | | | | | 5.871 | 5.501 | MON | 20,365 | 247,689 | 11/25/2003 | 01/12/2038 |
| 46625M-Q5-1 | JPMCC 2003-CB7 G SUB CSTR | | | 4 | 1FM | 2,984,925 | 99.7950 | 2,993,843 | 3,000,000 | 2,993,878 | | 502 | | | 5.913 | 5.824 | MON | 14,334 | 174,312 | 11/25/2003 | 01/12/2038 |
| 46625M-Q7-7 | JPMCC 2003-CB7 J SUB AFC | | | 4 | 1FM | 87 | 42.8350 | 206,976 | 483,195 | 87 | | | | | 5.173 | 0.000 | MON | 2,083 | 25,036 | 03/01/2018 | 01/12/2038 |
| 46625M-UC-1 | JPMCC 2003-C1 X1 IO CSTR NTL | | | 4,6 | 6FE | 173,995 | 0.3450 | 17,541 | 5,084,018 | 12,463 | | (592) | | | 0.434 | 185.746 | MON | 1,842 | 22,516 | 06/05/2003 | 01/12/2037 |
| 46625Y-DG-5 | JPMCC 2004-CBX B SUB CSTR AFC | | | 4 | 1FM | 4,382,156 | 100.5980 | 4,386,439 | 4,360,376 | 4,360,376 | | | | | 5.021 | 4.817 | MON | 18,245 | 218,934 | 11/15/2004 | 01/12/2037 |
| 46625Y-DH-3 | JPMCC 2004-CBX C SUB CSTR AFC | | | 4 | 1FM | 5,054,492 | 100.7690 | 5,038,473 | 5,000,000 | 5,000,000 | | | | | 5.066 | 4.979 | MON | 21,108 | 253,300 | 12/08/2004 | 01/12/2037 |
| 46625Y-JL-8 | JPMCC 2005-CB11 B SUB CSTR | | | 4 | 1FM | 694,891 | 99.7430 | 680,111 | 681,866 | 681,866 | | | | | 5.529 | 5.342 | MON | 3,142 | 38,098 | 04/01/2005 | 08/12/2037 |
| 46625Y-JN-4 | JPMCC 2005-CB11 D SUB CSTR | | | 4 | 1FM | 9,744,922 | 102.3620 | 10,236,185 | 10,000,000 | 9,973,075 | | 12,249 | | | 5.566 | 5.757 | MON | 46,383 | 562,431 | 04/06/2006 | 08/12/2037 |
| 46634S-AC-9 | JPMCC 2012-C6 A3 SEQ | | | 4 | 1FM | 8,466,393 | 100.4370 | 8,486,347 | 8,449,451 | 8,466,393 | | (9,240) | 122,484 | | 3.507 | 3.341 | MON | 24,696 | 304,273 | 08/20/2012 | 05/15/2045 |
| 46635T-AU-6 | JPMCC 2011-C3 B SUB CSTR AFC | | | 4 | 1FM | 8,629,375 | 102.0590 | 8,164,706 | 8,000,000 | 8,260,847 | | (123,668) | | | 5.013 | 3.348 | MON | 33,421 | 400,962 | 12/09/2015 | 02/15/2046 |
| 46635T-AX-0 | JPMCC 2011-C3 C SUB CSTR AFC | | | 4 | 1FM | 6,966,642 | 102.0820 | 6,579,177 | 6,445,000 | 6,681,107 | | (111,387) | | | 5.360 | 3.490 | MON | 28,788 | 345,378 | 05/09/2016 | 02/15/2046 |
| 46635T-BA-9 | JPMCC 2011-C3 D SUB CSTR | | | 4 | 1FM | 12,003,596 | 101.1800 | 11,522,350 | 11,388,000 | 11,731,172 | | (162,953) | | | 5.660 | 4.101 | MON | 53,717 | 654,281 | 12/04/2017 | 02/15/2046 |
| 46636D-AU-0 | JPMCC 2011-C4 C CSTR | | | 4 | 1FM | 1,772,063 | 103.9630 | 1,663,408 | 1,600,000 | 1,660,738 | | (25,397) | | | 5.398 | 3.660 | MON | 7,197 | 87,886 | 08/05/2014 | 07/15/2046 |
| 46636D-AY-2 | JPMCC 2011-C4 E CSTR | | | 4 | 1FM | 26,488,063 | 102.9520 | 26,087,935 | 25,340,000 | 25,714,268 | | (167,198) | | | 5.536 | 4.827 | MON | 116,894 | 1,426,785 | 06/17/2014 | 07/15/2046 |
| 46637W-AD-5 | JPMCC 2012-CBX A4 SEQ | | | 4 | 1FM | 5,273,438 | 100.2060 | 5,010,308 | 5,000,000 | 5,062,774 | | (33,677) | | | 3.483 | 2.793 | MON | 14,514 | 174,170 | 08/22/2012 | 06/15/2045 |
| 46637Y-AL-3 | JPMCC 2012-HSBC D SUB CSTR | | | 4 | 1FM | 7,791,880 | 101.3460 | 8,107,706 | 8,000,000 | 7,914,845 | | 20,651 | | | 4.524 | 4.888 | MON | 30,161 | 366,961 | 07/13/2012 | 07/05/2032 |
| 46639N-AQ-4 | JPMBB 2013-C12 A5 SEQ | | | 4 | 1FM | 60,966,519 | 101.1790 | 61,213,035 | 60,500,000 | 60,697,063 | | (61,074) | 35,548 | | 3.664 | 3.574 | MON | 184,712 | 2,220,736 | 07/11/2013 | 07/15/2045 |
| 46639N-AU-5 | JPMBB 2013-C12 AS SUB CSTR | | | 4 | 1FM | 31,828,574 | 101.4480 | 31,436,616 | 30,988,000 | 31,364,202 | | (88,047) | | | 4.035 | 3.723 | MON | 104,184 | 1,267,138 | 06/18/2014 | 07/15/2045 |
| 46640L-AD-4 | JPMBB 2013-C14 A4 AFC SEQ | | | 4 | 1FM | 69,973,132 | 103.0720 | 70,630,838 | 68,526,000 | 69,193,525 | | (155,965) | | | 4.133 | 3.888 | MON | 235,998 | 2,831,995 | 09/29/2014 | 08/15/2046 |
| 46640N-AE-8 | JPMBB 2013-C15 A5 SEQ | | | 4 | 1FM | 13,165,297 | 103.2050 | 12,487,772 | 12,100,000 | 12,695,217 | | (119,940) | | | 4.131 | 2.991 | MON | 41,654 | 499,851 | 02/18/2015 | 11/15/2045 |
| 46640N-AJ-7 | JPMBB 2013-C15 AS SUB | | | 4 | 1FM | 37,812,661 | 102.9100 | 36,337,556 | 35,310,000 | 36,665,214 | | (269,459) | | | 4.420 | 3.527 | MON | 130,047 | 1,560,561 | 09/29/2014 | 11/15/2045 |
| 46640N-AK-4 | JPMBB 2013-C15 B SUB AFC | | | 4 | 1FM | 18,267,578 | 103.4170 | 16,815,672 | 16,260,000 | 17,660,573 | | (274,623) | | | 4.927 | 2.970 | MON | 66,757 | 801,081 | 02/14/2017 | 11/15/2045 |
| 46640N-AL-2 | JPMBB 2013-C15 C SUB CSTR | | | 4 | 1FM | 2,231,742 | 102.6120 | 2,154,850 | 2,100,000 | 2,211,286 | | (20,456) | | | 5.199 | 3.969 | MON | 9,099 | 99,785 | 01/17/2018 | 11/15/2045 |
| 46642N-AU-0 | JPMBB 2014-C22 UHP SUB RAKE | | | 4 | 1FM | 14,368,042 | 85.9660 | 12,980,006 | 15,099,000 | 14,508,909 | | 29,077 | | | 4.708 | 5.148 | MON | 61,218 | 720,795 | 08/06/2014 | 09/15/2047 |
| 46643A-AG-8 | JPMBB 2014-C23 D SUB CSTR | | | 4 | 1FM | 18,055,912 | 89.0620 | 18,594,114 | 20,877,658 | 18,384,194 | | 328,282 | | | 3.978 | 6.525 | MON | 69,214 | 770,505 | 01/12/2018 | 09/15/2047 |
| 46643A-BE-2 | JPMBB 2014-C23 A5 SEQ | | | 4 | 1FM | 104,894,551 | 102.3500 | 103,987,824 | 101,600,000 | 103,508,480 | | (323,559) | | | 3.934 | 3.564 | MON | 333,096 | 3,997,147 | 10/07/2014 | 09/15/2047 |
| 46643A-BJ-1 | JPMBB 2014-C23 AS SUB AFC | | | 4 | 1FM | 36,049,895 | 101.5360 | 35,537,597 | 35,000,000 | 35,611,638 | | (102,934) | | | 4.202 | 3.859 | MON | 122,547 | 1,470,560 | 09/17/2014 | 09/15/2047 |
| 46643A-BK-8 | JPMBB 2014-C23 B SUB CSTR | | | 4 | 1FM | 15,419,865 | 101.3070 | 15,196,032 | 15,000,000 | 15,243,417 | | (41,049) | | | 4.478 | 4.160 | MON | 55,978 | 678,056 | 09/17/2014 | 09/15/2047 |
| 46643A-BL-6 | JPMBB 2014-C23 C SUB CSTR | | | 4 | 1FM | 22,474,677 | 98.6410 | 21,749,393 | 22,048,930 | 22,370,907 | | (57,437) | | | 4.478 | 4.191 | MON | 82,284 | 871,618 | 11/15/2018 | 09/15/2047 |
| 46643G-AE-0 | JPMBB 2014-C24 A5 SEQ | | | 4 | 1FM | 128,750,000 | 100.8590 | 126,074,350 | 125,000,000 | 127,194,298 | | (368,954) | | | 3.639 | 3.298 | MON | 379,010 | 4,548,125 | 10/09/2014 | 11/15/2047 |
| 46644A-BF-8 | JPMBB 2015-C27 A4 SEQ | | | 4 | 1FM | 60,514,526 | 98.3490 | 61,222,035 | 62,250,000 | 60,514,526 | | | 358,037 | | 3.179 | 3.685 | MON | 164,931 | 1,979,177 | 12/30/2015 | 02/15/2048 |
| 46644A-BK-7 | JPMBB 2015-C27 AS SUB | | | 4 | 1FM | 38,955,851 | 98.3010 | 37,068,392 | 37,709,000 | 38,488,378 | | (123,002) | | | 3.634 | 3.252 | MON | 114,189 | 1,370,270 | 05/18/2015 | 02/15/2048 |
| 46644A-BL-5 | JPMBB 2015-C27 B SUB | | | 4 | 1FM | 1,490,625 | 97.9590 | 1,469,390 | 1,500,000 | 1,490,747 | | 286 | | | 3.898 | 4.017 | MON | 4,873 | 38,981 | 06/20/2018 | 02/15/2048 |
| 46644F-AH-4 | JPMBB 2015-C28 AS SUB | | | 4 | 1FM | 59,843,865 | 97.5270 | 56,630,782 | 58,067,000 | 59,241,013 | | (180,147) | | | 3.532 | 3.169 | MON | 170,925 | 2,051,101 | 05/16/2016 | 10/15/2048 |
| 46644F-AJ-0 | JPMBB 2015-C28 B SUB | | | 4 | 1FM | 3,809,531 | 98.3930 | 3,807,820 | 3,870,000 | 3,810,877 | | 1,346 | | | 3.986 | 4.276 | MON | 12,855 | 25,710 | 10/24/2018 | 10/15/2048 |
| 46644R-AZ-8 | JPMBB 2015-C29 A4 SEQ | | | 4 | 1FM | 5,901,615 | 100.6710 | 5,577,198 | 5,540,000 | 5,801,424 | | (38,615) | | | 3.611 | 2.789 | MON | 16,670 | 200,038 | 04/28/2016 | 05/15/2048 |
| 46644R-BD-6 | JPMBB 2015-C29 AS SUB AFC | | | 4 | 1FM | 37,450,918 | 99.5950 | 36,322,275 | 36,470,000 | 37,129,233 | | (98,818) | | | 3.917 | 3.599 | MON | 119,032 | 1,428,384 | 03/04/2016 | 05/15/2048 |
| 46645J-AD-4 | JPMBB 2015-C33 A4 SEQ | | | 4 | 1FM | 25,295,449 | 101.4310 | 23,836,318 | 23,500,000 | 24,830,838 | | (178,646) | | | 3.770 | 2.850 | MON | 73,823 | 885,879 | 04/29/2016 | 12/15/2048 |
| 46645J-AF-9 | JPMBB 2015-C33 AS SUB | | | 4 | 1FM | 10,299,930 | 100.0190 | 10,001,876 | 10,000,000 | 10,212,983 | | (28,755) | | | 4.023 | 3.674 | MON | 33,522 | 402,260 | 11/17/2015 | 12/15/2048 |
| 46645J-AG-7 | JPMBB 2015-C33 B SUB SEQ | | | 4 | 1FM | 18,614,973 | 99.7500 | 17,855,200 | 17,900,000 | 18,424,902 | | (69,912) | | | 4.274 | 3.789 | MON | 63,758 | 765,100 | 09/14/2016 | 12/15/2048 |
| 46645L-AY-3 | JPMBB 2016-C1 A5 SEQ | | | 4 | 1FM | 12,126,953 | 100.1220 | 11,514,067 | 11,500,000 | 11,966,631 | | (61,378) | | | 3.576 | 2.927 | MON | 34,271 | 411,252 | 04/26/2016 | 03/15/2049 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46645L-BD-8 | JPMBB 2016-C1 AS SUB SEQ | | | 4 | 1FM | 23,689,908 | 99.9200 | 22,981,490 | 23,000,000 | 23,509,020 | | (66,812) | | | 3.970 | 3.616 | MON | 76,099 | 913,192 | 02/23/2016 | 03/15/2049 |
| 46645U-AT-4 | JPMCC 2016-JP4 A4 AFC | | | 4 | 1FM | 59,425,594 | 100.1940 | 57,611,326 | 57,500,000 | 59,067,047 | | (182,216) | | | 3.648 | 3.255 | MON | 174,814 | 2,097,773 | 01/18/2017 | 12/15/2049 |
| 46645U-AX-5 | JPMCC 2016-JP4 AS SUB AFC | | | 4 | 1FM | 31,783,617 | 99.0190 | 30,555,243 | 30,858,000 | 31,611,053 | | (86,735) | | | 3.870 | 3.519 | MON | 99,525 | 1,194,297 | 12/05/2016 | 12/15/2049 |
| 46646R-AJ-2 | JPMDB 2016-C4 A3 SEQ | | | 4 | 1FM | 15,449,940 | 96.8710 | 14,530,679 | 15,000,000 | 15,360,270 | | (43,201) | | | 3.141 | 2.795 | MON | 39,266 | 471,195 | 10/31/2016 | 12/15/2049 |
| 46646R-AN-3 | JPMDB 2016-C4 AS SUB | | | 4 | 1FM | 27,005,985 | 95.8150 | 25,390,877 | 26,500,000 | 26,900,117 | | (50,951) | | | 3.385 | 3.166 | MON | 74,741 | 874,329 | 04/19/2018 | 12/15/2049 |
| 46646R-AP-8 | JPMDB 2016-C4 B SUB CSTR | | | 4 | 1FM | 13,849,442 | 96.0570 | 12,967,665 | 13,500,000 | 13,781,225 | | (33,110) | | | 3.638 | 3.337 | MON | 40,925 | 491,103 | 01/26/2017 | 12/15/2049 |
| 46647T-AS-7 | JPMCC 2017-JP5 A5 SEQ | | | 4 | 1FM | 39,419,727 | 100.6850 | 38,260,197 | 38,000,000 | 39,202,141 | | (136,781) | | | 3.723 | 3.272 | MON | 117,901 | 1,414,816 | 08/29/2017 | 03/15/2050 |
| 46648K-AT-3 | JPMDB 2017-C7 A4 SEQ | | | 4 | 1FM | 60,599,400 | 96.4710 | 57,882,432 | 60,000,000 | 60,519,772 | | (74,592) | | | 3.147 | 3.010 | MON | 157,335 | 1,888,020 | 10/13/2017 | 10/15/2050 |
| 46648K-AY-2 | JPMDB 2017-C7 AS SUB | | | 4 | 1FM | 42,808,198 | 97.6220 | 41,193,454 | 42,197,000 | 42,732,783 | | (66,476) | | | 3.713 | 3.547 | MON | 130,547 | 1,373,152 | 11/20/2018 | 10/15/2050 |
| 46648K-AZ-9 | JPMDB 2017-C7 B SUB | | | 4 | 1FM | 8,857,957 | 97.7370 | 8,405,415 | 8,600,000 | 8,831,485 | | (23,522) | | | 3.985 | 3.631 | MON | 28,562 | 342,744 | 10/13/2017 | 10/15/2050 |
| 48128K-AT-8 | JPMCC 2017-JP6 A4 SEQ | | | 4 | 1FM | 10,100,000 | 97.2460 | 9,724,577 | 10,000,000 | 10,084,051 | | (10,426) | | | 3.224 | 3.108 | MON | 26,865 | 322,380 | 05/25/2017 | 07/15/2050 |
| 48128K-AX-9 | JPMCC 2017-JP6 AS SUB | | | 4 | 1FM | 24,404,086 | 97.9850 | 23,335,104 | 23,815,000 | 24,323,167 | | (54,923) | | | 3.744 | 3.453 | MON | 74,299 | 859,514 | 02/02/2018 | 07/15/2050 |
| 501773-AY-1 | LBCMT 1998-C1 IO IO CSTR NTL | | | 4,6 | 6FE | | 0.0010 | 4 | | | | | | | 0.954 | 0.000 | MON | 279 | 3,599 | 02/27/1998 | 02/18/2030 |
| 50177A-AH-2 | LBCMT 2007-C3 AJ CSTR | | | 4 | 1FM | 4,648,630 | 101.4080 | 4,562,385 | 4,499,038 | 4,496,175 | | (1,053) | | | 6.094 | 6.153 | MON | 15,231 | 323,650 | 05/13/2014 | 07/15/2044 |
| 50184B-AL-2 | LCCM 2013-GCP C SUB | | | 4 | 1FM | 14,999,907 | 100.0520 | 15,007,739 | 15,000,000 | 15,000,000 | | | | | 4.407 | 4.425 | MON | 55,088 | 661,050 | 03/08/2013 | 02/15/2036 |
| 50184B-AN-8 | LCCM 2013-GCP D SUB | | | 4 | 1FM | 4,999,960 | 96.3280 | 4,816,378 | 5,000,000 | 5,000,000 | | | | | 4.604 | 4.625 | MON | 19,184 | 230,210 | 03/08/2013 | 02/15/2036 |
| 52108H-7E-8 | LBUBS 2005-C5 F SUB AFC | | | 4 | 1FM | 2,329,221 | 100.5680 | 2,312,778 | 2,299,722 | 2,299,207 | | (209) | | | 5.245 | 5.188 | MON | 6,701 | 120,620 | 02/09/2015 | 09/15/2040 |
| 52108H-7G-3 | LBUBS 2005-C5 G SUB AFC | | | 4 | 1FM | 16,447,155 | 101.9900 | 16,696,721 | 16,371,000 | 16,361,405 | | (238) | | | 5.350 | 5.408 | MON | 48,658 | 875,849 | 08/15/2005 | 09/15/2040 |
| 52108H-N6-7 | LBUBS 2004-C6 XCL IO CSTR NTL | | | 4,6 | 6* | | 0.0010 | 3 | | | | | | | 0.043 | 0.000 | MON | 7 | 135 | 12/30/2015 | 08/15/2036 |
| 52108H-W9-1 | LBUBS 2004-C8 XCL IO CSTR NTL | | | 4,6 | 6FE | | 0.0090 | 168 | | | | (263) | 1,881 | | 0.316 | 0.000 | MON | 338 | 6,285 | 11/23/2004 | 12/15/2039 |
| 52108M-BL-6 | LBUBS 2005-C7 SP1 SUB RAKE | | | 4 | 1FM | 4,246,556 | 99.2310 | 3,874,953 | 3,905,000 | 3,995,973 | | (69,876) | | | 5.518 | 5.103 | MON | 10,773 | 218,459 | 10/25/2005 | 11/15/2040 |
| 52108M-BM-4 | LBUBS 2005-C7 SP2 SUB RAKE | | | 4 | 1FM | 13,665,652 | 98.1030 | 12,477,672 | 12,719,000 | 12,972,140 | | (195,588) | | | 5.518 | 5.163 | MON | 35,090 | 711,543 | 10/25/2005 | 11/15/2040 |
| 52108M-BN-2 | LBUBS 2005-C7 SP3 SUB RAKE | | | 4 | 1FM | 13,140,529 | 96.0750 | 11,892,146 | 12,378,000 | 12,582,042 | | (159,156) | | | 5.518 | 5.223 | MON | 34,149 | 692,467 | 10/25/2005 | 11/15/2040 |
| 52108M-BP-7 | LBUBS 2005-C7 SP4 SUB RAKE | | | 4 | 1FM | 4,110,986 | 92.7160 | 3,633,531 | 3,919,000 | 3,970,067 | | (40,474) | | | 5.518 | 5.285 | MON | 10,812 | 219,242 | 10/25/2005 | 11/15/2040 |
| 52108M-BQ-5 | LBUBS 2005-C7 SP5 SUB RAKE | | | 4 | 1FM | 7,662,527 | 90.7490 | 7,113,853 | 7,839,000 | 7,770,547 | | 3,732 | | | 5.518 | 5.677 | MON | 21,627 | 438,540 | 10/25/2005 | 11/15/2040 |
| 52108M-BR-3 | LBUBS 2005-C7 SP6 SUB RAKE | | | 4 | 1FM | 8,422,646 | 89.5230 | 7,894,095 | 8,818,000 | 8,651,390 | | 14,761 | | | 5.518 | 5.863 | MON | 24,328 | 493,308 | 10/25/2005 | 11/15/2040 |
| 52108M-BS-1 | LBUBS 2005-C7 SP7 SUB RAKE | | | 4 | 1FM | 11,844,463 | 86.6690 | 11,632,673 | 13,422,000 | 12,721,584 | | 73,421 | | | 5.518 | 6.492 | MON | 37,029 | 750,872 | 10/25/2005 | 11/15/2040 |
| 52109P-AH-8 | LBUBS 2007-C6 AJ CSTR | | | 4 | 1FM | 8,064,183 | 100.9060 | 7,981,665 | 7,910,000 | 7,904,924 | | (2,941) | | | 6.281 | 6.339 | MON | 27,601 | 502,162 | 10/05/2015 | 07/15/2040 |
| 54910T-AJ-1 | LNSTR 2017-5 A5 SEQ | | | 4 | 1FM | 11,999,618 | 99.8150 | 11,977,850 | 12,000,000 | 11,998,913 | | (1,093) | | | 3.549 | 3.563 | MON | 35,490 | 425,880 | 03/24/2017 | 03/10/2050 |
| 54910T-AL-6 | LNSTR 2017-5 AS SUB | | | 4 | 1FM | 33,103,808 | 100.2030 | 33,171,241 | 33,104,000 | 33,101,862 | | (3,269) | | | 4.021 | 4.041 | MON | 110,926 | 1,331,112 | 03/24/2017 | 03/10/2050 |
| 54910T-AN-2 | LNSTR 2017-5 B SUB AFC | | | 4 | 1FM | 9,999,741 | 101.2760 | 10,127,643 | 10,000,000 | 9,999,173 | | (1,074) | | | 4.618 | 4.646 | MON | 38,483 | 461,800 | 03/24/2017 | 03/10/2050 |
| 55312T-AF-0 | MLCFC 2007-6 AM AFC | | | 4 | 1FM | 30,243,613 | 100.2160 | 28,799,346 | 28,737,322 | 28,689,646 | | (5,171) | | | 5.526 | 5.576 | MON | 132,335 | 1,587,032 | 10/07/2014 | 03/12/2051 |
| 55352N-AC-1 | MSCCG 2015-ALDR A2 CSTR | | | 4 | 1FM | 5,526,503 | 96.7850 | 5,536,119 | 5,720,000 | 5,541,179 | | 14,675 | | | 3.462 | 4.037 | MON | 16,501 | 117,707 | 05/15/2018 | 06/07/2035 |
| 55352N-AJ-6 | MSCCG 2015-ALDR B SUB CSTR | | | 4 | 1FM | 3,865,000 | 93.3090 | 3,732,358 | 4,000,000 | 3,883,756 | | 15,214 | | | 3.462 | 3.997 | MON | 11,539 | 140,395 | 10/03/2017 | 06/07/2035 |
| 55375K-AL-0 | MSSG 2017-237P E SUB | | | 4 | 1FM | 55,138,446 | 90.0360 | 54,021,336 | 60,000,000 | 55,660,724 | | 388,608 | | | 3.865 | 4.926 | MON | 193,240 | 2,275,247 | 08/11/2017 | 09/13/2039 |
| 55445R-AD-9 | MACH 2004 1A X SC IO CSTR NTL CDO-C | | | 4,6 | 6* | 134,935 | 0.8850 | 17,211 | | | | | | | 0.661 | (195,313) | MON | 1,071 | 11,377 | 07/12/2004 | 05/28/2040 |
| 55660C-AL-2 | MAD 2013-650M D SUB CSTR | | | 4 | 1FM | 24,182,815 | 100.2430 | 25,060,798 | 25,000,000 | 24,747,272 | | 116,611 | | | 4.034 | 4.598 | MON | 84,050 | 1,022,611 | 10/10/2013 | 10/12/2032 |
| 59022H-EL-2 | MLMT 2004-KEY2 XC IO CSTR NTL | | | 4,6 | 6FE | | 0.0010 | 38 | | | | | 1,718 | | 0.905 | 0.000 | MON | 2,859 | 35,405 | 05/31/2014 | 08/12/2039 |
| 59022H-FC-1 | MLMT 2004-BPC1 XC IO CSTR NTL | | | 4,6 | 6* | 2,353 | 0.5340 | 10,813 | 2,026,527 | 2,353 | | | | | 0.968 | 2,431.490 | MON | 1,637 | 21,268 | 09/30/2014 | 10/12/2041 |
| 59022H-GE-6 | MLMT 2005-MKB2 E SUB CSTR | | | 4 | 1FM | 9,838,606 | 102.2480 | 10,015,221 | 9,795,000 | 9,795,000 | | | | | 6.316 | 6.239 | MON | 51,556 | 627,277 | 03/21/2005 | 09/12/2042 |
| 61690F-AM-5 | MSBAM 2015-C22 A4 SEQ | | | 4 | 1FM | 7,390,458 | 98.8200 | 7,055,760 | 7,140,000 | 7,319,334 | | (27,320) | | | 3.306 | 2.858 | MON | 19,671 | 236,048 | 04/26/2016 | 04/15/2048 |
| 61690F-AP-8 | MSBAM 2015-C22 AS SUB | | | 4 | 1FM | 32,896,747 | 99.7250 | 31,912,102 | 32,000,000 | 32,574,311 | | (87,835) | | | 3.561 | 3.240 | MON | 94,960 | 1,139,520 | 08/31/2015 | 04/15/2048 |
| 61690G-AF-8 | MSBAM 2014-C14 A5 SEQ | | | 4 | 1FM | 51,499,180 | 103.0330 | 51,516,425 | 50,000,000 | 50,767,653 | | (151,501) | | | 4.064 | 3.721 | MON | 169,333 | 2,032,000 | 01/30/2014 | 02/15/2047 |
| 61690K-AG-7 | MSBAM 2013-C7 AS SUB | | | 4 | 1FM | 11,188,783 | 98.4020 | 11,184,420 | 11,366,000 | 11,272,816 | | 18,125 | | | 3.214 | 3.424 | MON | 30,442 | 365,303 | 05/13/2014 | 02/15/2046 |
| 61690Y-BU-5 | MSC 2016-BNK2 A4 SEQ | | | 4 | 1FM | 24,204,194 | 96.1640 | 22,598,533 | 23,500,000 | 24,064,131 | | (67,421) | | | 3.049 | 2.705 | MON | 59,710 | 716,515 | 11/04/2016 | 11/15/2049 |
| 61691J-AU-8 | MSC 2017-H1 A4 SEQ | | | 4 | 1FM | 50,498,560 | 97.2130 | 48,606,715 | 50,000,000 | 50,405,760 | | (61,015) | | | 3.259 | 3.126 | MON | 135,792 | 1,629,500 | 05/24/2017 | 06/15/2050 |
| 617453-AW-5 | MSC 2006-IQ11 B SUB CSTR | | | 4 | 1FM | 14,211,888 | 101.0490 | 14,278,269 | 14,130,000 | 14,097,628 | | (1,267) | | | 6.279 | 6.320 | MON | 73,647 | 890,092 | 12/09/2014 | 10/15/2042 |
| 617458-AS-3 | MSC 2011-C1 D SUB CSTR | | | 4 | 1FM | 2,094,375 | 103.4460 | 2,068,920 | 2,000,000 | 2,039,297 | | (19,571) | | | 5.375 | 4.319 | MON | 8,958 | 109,883 | 01/20/2016 | 09/15/2047 |
| 61745M-2K-8 | MSC 2005-IQ9 C SUB | | | 4 | 1FM | 2,961,041 | 99.5700 | 2,987,096 | 3,000,000 | 2,961,041 | | | | | 4.910 | 5.292 | MON | 12,275 | 147,300 | 02/15/2005 | 07/15/2056 |
| 61745M-2L-6 | MSC 2005-IQ9 D SUB | | | 4 | 1FM | 9,829,123 | 98.6640 | 9,866,429 | 10,000,000 | 9,829,123 | | | 147,623 | | 5.000 | 7.072 | MON | 41,667 | 500,000 | 02/15/2005 | 07/15/2056 |
| 61745M-2M-4 | MSC 2005-IQ9 E SUB AFC | | | 4 | 1FM | 1,000,000 | 20.0000 | 1,000,000 | 5,000,000 | 1,000,000 | | | 3,650,000 | | 5.110 | 631.039 | MON | 21,292 | 243,016 | 02/15/2005 | 07/15/2056 |
| 61745M-2N-2 | MSC 2005-IQ9 F SUB AFC | | | 4 | 1FM | 95,000 | 9.5000 | 95,000 | 1,000,000 | 95,000 | | | 177,500 | | 5.340 | 2,336.530 | MON | 4,450 | 44,500 | 02/28/2014 | 07/15/2056 |
| 61745M-5M-1 | MSC 2005-T19 D SUB AFC | | | 4 | 1FM | 3,373,211 | 102.2570 | 3,430,733 | 3,355,000 | 3,352,194 | | (1,913) | | | 5.289 | 5.285 | MON | 14,787 | 177,446 | 07/19/2005 | 06/12/2047 |
| 61745M-5Q-2 | MSC 2005-T19 E SUB CSTR | | | 4 | 1FM | 8,466,750 | 101.9000 | 8,950,919 | 8,784,000 | 8,728,067 | | 26,766 | | | 5.514 | 5.923 | MON | 40,357 | 490,424 | 04/20/2006 | 06/12/2047 |
| 61746W-HJ-2 | MSDWC 2001-TOP3 X1 IO CSTR NTL | | | 4,6 | 6FE | | 0.0990 | 1,545 | | | | | 2,460 | | 0.077 | 0.000 | MON | 101 | 1,274 | 06/30/2015 | 07/15/2033 |
| 61746W-WX-4 | MSDWC 2002-IQ3 X1 IO CSTR NTL | | | 4,6 | 6FE | | 0.0000 | | | | | | | | 0.440 | 0.000 | MON | | 2,439 | 12/05/2002 | 09/15/2037 |
| 61754J-AH-1 | MSC 2007-T27 AJ CSTR | | | 4 | 1FM | 27,719,158 | 106.6710 | 30,351,324 | 28,453,232 | 28,311,935 | | 27,602 | | | 5.946 | 6.240 | MON | 140,999 | 1,715,267 | 07/19/2007 | 06/11/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 61754J-AK-4 | MSC 2007-T27 B SUB CSTR | | | 4 | 1FM | 28,916,484 | 105.8090 | 31,742,553 | 30,000,000 | 29,703,563 | | 67,384 | | | 5.946 | 6.313 | MON | 148,664 | 1,808,512 | 07/19/2007 | 06/11/2042 |
| 61755Y-AK-0 | MSC 2007-IQ15 AJ CSTR | | | 4 | 1FM | 1,604,507 | 99.8630 | 1,719,437 | 1,721,798 | 1,695,426 | | 40,387 | | | 6.173 | 11.379 | MON | 8,783 | 106,010 | 01/27/2017 | 06/11/2049 |
| 61760R-AN-2 | MSC 2011-C3 E SUB CSTR | | | 4 | 1FM | 4,984,961 | 100.0060 | 5,000,323 | 5,000,000 | 4,987,924 | | 644 | | | 5.154 | 5.226 | MON | 21,475 | 261,306 | 01/29/2014 | 07/15/2049 |
| 61761D-AE-2 | MSBAM 2012-C6 AS SUB | | | 4 | 1FM | 14,414,843 | 100.4150 | 14,017,942 | 13,960,000 | 14,137,542 | | (49,359) | | | 3.476 | 3.093 | MON | 40,437 | 490,319 | 06/04/2013 | 11/15/2045 |
| 61761Q-AG-8 | MSBAM 2013-C8 AS SUB | | | 4 | 1FM | 25,748,155 | 99.6330 | 24,908,148 | 25,000,000 | 25,305,787 | | (78,205) | | | 3.376 | 3.035 | MON | 70,333 | 844,000 | 02/05/2013 | 12/15/2048 |
| 61762D-AW-1 | MSBAM 2013-C9 A4 SEQ | | | 4 | 1FM | 60,194,312 | 99.0540 | 61,586,638 | 62,175,000 | 61,017,550 | | 172,433 | 169,431 | | 3.102 | 3.563 | MON | 160,722 | 1,967,444 | 01/17/2014 | 05/15/2046 |
| 61762M-CC-3 | MSBAM 2013-C10 A5 CSTR SEQ | | | 4 | 1FM | 60,759,888 | 103.4950 | 62,097,264 | 60,000,000 | 60,316,933 | | (83,234) | | | 4.082 | 3.946 | MON | 204,103 | 2,484,720 | 06/24/2013 | 07/15/2046 |
| 61762X-AT-4 | MSBAM 2013-C12 A3 SEQ | | | 4 | 1FM | 45,828,629 | 102.6500 | 46,578,409 | 45,375,743 | 45,536,812 | | (75,679) | | | 3.973 | 3.775 | MON | 150,232 | 1,802,778 | 10/10/2013 | 10/15/2046 |
| 61763B-AW-4 | MSBAM 2013-C13 AS SUB | | | 4 | 1FM | 39,081,784 | 103.4670 | 39,261,595 | 37,946,000 | 38,512,102 | | (115,035) | | | 4.266 | 3.924 | MON | 134,898 | 1,618,776 | 11/26/2013 | 11/15/2046 |
| 61763B-AX-2 | MSBAM 2013-C13 B SUB CSTR | | | 4 | 1FM | 2,607,031 | 104.3810 | 2,609,524 | 2,500,000 | 2,596,968 | | (10,064) | | | 4.757 | 3.872 | MON | 9,911 | 60,533 | 06/14/2018 | 11/15/2046 |
| 61763B-AZ-7 | MSBAM 2013-C13 C SUB CSTR | | | 4 | 1FM | 827,105 | 102.7850 | 801,726 | 780,000 | 818,364 | | (7,308) | | | 4.909 | 3.789 | MON | 3,191 | 38,698 | 10/17/2017 | 11/15/2046 |
| 61763X-AE-6 | MSBAM 2014-C18 A4 SEQ | | | 4 | 1FM | 102,993,580 | 102.3430 | 102,342,940 | 100,000,000 | 101,731,624 | | (296,019) | | | 3.923 | 3.577 | MON | 326,917 | 3,923,000 | 09/18/2014 | 10/15/2047 |
| 61763X-BM-7 | MSBAM 2014-C18 300D SEQ RAKE | | | 4 | 1FM | 18,981,445 | 103.2320 | 19,614,082 | 19,000,000 | 18,975,406 | | (2,149) | | | 5.279 | 5.321 | MON | 86,370 | 1,016,941 | 09/17/2014 | 08/15/2031 |
| 61763X-BP-0 | MSBAM 2014-C18 300E SEQ RAKE | | | 4 | 1FM | 23,090,625 | 98.3530 | 24,588,158 | 25,000,000 | 23,791,979 | | 170,195 | | | 4.690 | 5.711 | MON | 100,956 | 1,188,681 | 06/05/2015 | 08/15/2031 |
| 61764P-BT-8 | MSBAM 2014-C19 A3 SEQ | | | 4 | 1FM | 100,992,620 | 98.9140 | 98,914,430 | 100,000,000 | 100,409,686 | | (145,872) | | | 3.246 | 3.101 | MON | 270,500 | 3,246,000 | 12/09/2014 | 12/15/2047 |
| 61764P-BU-5 | MSBAM 2014-C19 A4 SEQ | | | 4 | 1FM | 30,899,505 | 100.2260 | 30,067,794 | 30,000,000 | 30,538,886 | | (89,189) | | | 3.526 | 3.183 | MON | 88,150 | 1,057,800 | 12/09/2014 | 12/15/2047 |
| 61764P-BX-9 | MSBAM 2014-C19 B SUB AFC | | | 4 | 1FM | 4,014,586 | 99.0100 | 3,861,396 | 3,900,000 | 3,987,970 | | (14,025) | | | 4.000 | 3.574 | MON | 13,000 | 156,000 | 01/25/2017 | 12/15/2047 |
| 61764P-BZ-4 | MSBAM 2014-C19 C SUB | | | 4 | 1FM | 11,540,000 | 95.8730 | 12,622,143 | 13,165,500 | 11,960,788 | | 160,883 | | | 4.000 | 5.853 | MON | 43,885 | 526,620 | 09/27/2016 | 12/15/2047 |
| 61764R-BE-7 | MSBAM 2015-C20 A3 SEQ | | | 4 | 1FM | 54,537,106 | 97.4140 | 52,603,333 | 54,000,000 | 54,231,367 | | (78,437) | | | 2.988 | 2.842 | MON | 134,460 | 1,613,520 | 01/23/2015 | 02/15/2048 |
| 61764R-BF-4 | MSBAM 2015-C20 A4 SEQ | | | 4 | 1FM | 36,047,417 | 98.5930 | 34,507,634 | 35,000,000 | 35,637,469 | | (104,202) | | | 3.249 | 2.908 | MON | 94,763 | 1,137,150 | 01/23/2015 | 02/15/2048 |
| 61764R-BH-0 | MSBAM 2015-C20 AS SUB | | | 4 | 1FM | 70,326,080 | 100.3770 | 68,521,144 | 68,264,000 | 69,538,567 | | (205,076) | | | 3.605 | 3.256 | MON | 205,076 | 2,460,917 | 04/27/2016 | 02/15/2048 |
| 61764R-BJ-6 | MSBAM 2015-C20 B SUB | | | 4 | 1FM | 908,096 | 100.2060 | 899,146 | 897,300 | 904,697 | | (1,280) | | | 4.160 | 4.008 | MON | 3,111 | 37,328 | 03/29/2016 | 02/15/2048 |
| 61764R-BL-1 | MSBAM 2015-C20 C SUB CSTR | | | 4 | 1FM | 9,400,092 | 100.3220 | 9,876,716 | 9,845,000 | 9,515,147 | | 42,713 | | | 4.462 | 5.125 | MON | 36,609 | 445,387 | 09/26/2017 | 02/15/2048 |
| 61764X-BJ-3 | MSBAM 2015-C21 A4 SEQ | | | 4 | 1FM | 39,302,000 | 99.0360 | 37,795,029 | 38,163,000 | 38,870,608 | | (111,927) | | | 3.338 | 2.999 | MON | 106,157 | 1,273,881 | 12/20/2016 | 03/15/2048 |
| 61764X-BL-8 | MSBAM 2015-C21 AS SUB | | | 4 | 1FM | 13,389,268 | 100.2470 | 13,032,096 | 13,000,000 | 13,243,054 | | (37,941) | | | 3.652 | 3.311 | MON | 39,563 | 474,760 | 02/13/2015 | 03/15/2048 |
| 61765B-AL-6 | MSC 2015-420 D SUB CSTR | | | 4 | 1FM | 30,181,585 | 95.8540 | 29,906,414 | 31,200,000 | 30,535,025 | | 94,305 | | | 3.756 | 4.185 | MON | 97,658 | 1,188,169 | 03/06/2015 | 10/12/2050 |
| 61765B-AN-2 | MSC 2015-420 E SUB CSTR | | | 4 | 1FM | 5,665,512 | 90.4480 | 5,607,771 | 6,200,000 | 5,851,028 | | 49,961 | | | 3.756 | 4.901 | MON | 19,406 | 236,111 | 03/06/2015 | 10/12/2050 |
| 61765D-AW-8 | MSC 2015-MS1 AS SUB CSTR | | | 4 | 1FM | 12,858,410 | 102.6800 | 12,835,026 | 12,500,000 | 12,738,312 | | (34,994) | | | 4.031 | 3.697 | MON | 41,986 | 510,796 | 06/25/2015 | 05/15/2048 |
| 61765D-AX-6 | MSC 2015-MS1 B SUB CSTR | | | 4 | 1FM | 14,514,909 | 100.5530 | 14,165,657 | 14,087,705 | 14,405,110 | | (46,387) | | | 4.031 | 3.636 | MON | 47,318 | 558,484 | 06/18/2018 | 05/15/2048 |
| 61766C-AG-4 | MSC 2016-UBS9 AS SUB | | | 4 | 1FM | 12,359,707 | 99.7350 | 11,968,194 | 12,000,000 | 12,265,233 | | (34,638) | | | 3.903 | 3.552 | MON | 39,030 | 468,360 | 02/19/2016 | 03/15/2049 |
| 61767C-AU-2 | MSBAM 2017-C33 A4 SEQ | | | 4 | 1FM | 18,179,341 | 97.7570 | 17,596,341 | 18,000,000 | 18,146,318 | | (20,338) | | | 3.337 | 3.213 | MON | 50,055 | 600,660 | 05/04/2017 | 05/15/2050 |
| 61767E-AD-6 | MSBAM 2017-C34 A3 SEQ | | | 4 | 1FM | 40,398,572 | 96.8890 | 38,755,436 | 40,000,000 | 40,330,365 | | (59,450) | | | 3.276 | 3.123 | MON | 109,200 | 1,310,400 | 10/06/2017 | 11/15/2052 |
| 61767F-BD-2 | MSC 2016-UB11 AS SUB | | | 4 | 1FM | 21,628,475 | 94.4990 | 19,844,819 | 21,000,000 | 21,487,243 | | (59,835) | | | 2.984 | 2.645 | MON | 52,220 | 626,640 | 08/12/2016 | 08/15/2049 |
| 67087M-AA-4 | OBP 2010-OBP A SEQ | | | 4 | 1FM | 42,999,742 | 101.6800 | 43,722,391 | 43,000,000 | 42,950,337 | | (17,230) | | | 4.646 | 4.646 | MON | 166,489 | 1,997,866 | 06/25/2010 | 07/15/2045 |
| 68162M-AN-2 | OT 2017-OT E SUB CSTR | | | 4 | 1FM | 48,902,102 | 89.2690 | 45,710,360 | 51,205,000 | 49,199,116 | | 187,963 | | | 3.945 | 4.536 | MON | 168,347 | 2,048,222 | 05/12/2017 | 05/10/2039 |
| 68241F-AB-8 | OLCMT 2004-C3 A2 CSTR SEQ | | | 4 | 1FM | 4,745,887 | 109.1270 | 5,456,372 | 5,000,000 | 4,935,846 | | 11,315 | | | 5.724 | 6.104 | MON | 16,695 | 290,175 | 05/19/2004 | 10/15/2030 |
| 68241F-AC-6 | OLCMT 2004-C3 B SUB CSTR | | | 4 | 1FM | 6,155,965 | 105.2830 | 6,843,395 | 6,500,000 | 6,410,834 | | 15,769 | | | 5.724 | 6.127 | MON | 21,704 | 377,228 | 05/19/2004 | 10/15/2030 |
| 68241F-AD-4 | OLCMT 2004-C3 C SUB CSTR | | | 4 | 1FM | 6,142,319 | 102.8370 | 6,684,405 | 6,500,000 | 6,406,066 | | 16,645 | | | 5.724 | 6.146 | MON | 21,704 | 377,228 | 05/19/2004 | 10/15/2030 |
| 68241F-AE-2 | OLCMT 2004-C3 D SUB CSTR | | | 4 | 1FM | 2,357,199 | 102.0370 | 2,550,925 | 2,500,000 | 2,462,120 | | 6,723 | | | 5.724 | 6.164 | MON | 8,348 | 145,088 | 05/19/2004 | 10/15/2030 |
| 682438-AB-2 | AACMT 2002-C5 X IO CSTR NTL | | | 4,6 | 1FE | 3,874,948 | 0.0100 | 13,990 | | | | (476,509) | | | 0.165 | (196.233) | MON | 12,389 | 355,479 | 10/04/2002 | 10/18/2032 |
| 682438-AC-0 | AACMT 2002-C5 B SUB CSTR | | | 4 | 1FM | 11,166,481 | 99.9990 | 11,059,894 | 11,060,000 | 11,064,567 | | (14,764) | | | 5.945 | 5.959 | MON | 36,529 | 657,517 | 10/01/2002 | 10/18/2032 |
| 682438-AD-8 | AACMT 2002-C5 C SUB CSTR | | | 4 | 1FM | 17,187,866 | 99.9970 | 17,023,414 | 17,024,000 | 17,030,971 | | (22,909) | | | 6.063 | 6.080 | MON | 57,343 | 1,032,165 | 10/01/2002 | 10/18/2032 |
| 682438-AE-6 | AACMT 2002-C5 D SUB CSTR | | | 4 | 1FM | 10,091,924 | 99.9990 | 9,999,855 | 10,000,000 | 10,003,517 | | (13,436) | | | 6.609 | 6.639 | MON | 36,717 | 660,900 | 10/01/2002 | 10/18/2032 |
| 682438-AF-3 | AACMT 2002-C5 E SUB CSTR | | | 4 | 1FM | 10,089,567 | 99.9570 | 9,995,549 | 9,999,850 | 10,003,216 | | (13,277) | | | 6.950 | 6.933 | MON | 38,611 | 695,574 | 10/01/2002 | 10/18/2032 |
| 68275C-AC-2 | FB 2005-1 A3 SEQ | | | 4 | 1FM | 50,496,500 | 107.7670 | 53,883,725 | 50,000,000 | 50,141,214 | | (33,425) | | | 5.278 | 5.251 | MON | 168,603 | 2,639,000 | 08/16/2005 | 08/10/2035 |
| 68275C-AF-5 | FB 2005-1 D SUB CSTR | | | 4 | 1FM | 5,035,396 | 106.1130 | 5,290,812 | 4,986,000 | 5,006,098 | | (2,743) | | | 5.313 | 5.293 | MON | 16,924 | 268,616 | 08/16/2005 | 08/10/2035 |
| 68275C-AG-3 | FB 2005-1 E SUB CSTR | | | 4 | 1FM | 8,583,938 | 105.1760 | 8,939,972 | 8,500,000 | 8,534,217 | | (4,664) | | | 5.362 | 5.343 | MON | 29,117 | 462,095 | 08/16/2005 | 08/10/2035 |
| 68275C-AH-1 | FB 2005-1 F SUB CSTR | | | 4 | 1FM | 6,509,640 | 93.7230 | 6,091,976 | 6,500,000 | 6,503,691 | | (718) | | | 5.362 | 5.406 | MON | 22,266 | 353,276 | 08/16/2005 | 08/10/2035 |
| 74432G-AE-7 | PCMT 2003-PWR1 X1 IO CSTR NTL | | | 4,6 | 6* | | 0.0000 | | | | | | | | 0.553 | 0.000 | MON | | 3,437 | 03/07/2003 | 02/11/2036 |
| 82510W-AA-8 | SHOPS 2016-CSTL A SEQ | | | 4 | 1FM | 26,091,804 | 95.8440 | 25,632,624 | 26,744,000 | 26,169,465 | | 57,127 | | | 3.126 | 3.469 | MON | 69,657 | 764,956 | 03/08/2018 | 07/05/2036 |
| 82510W-AN-0 | SHOPS 2016-CSTL E SUB CSTR | | | 4 | 1FM | 45,794,549 | 87.3070 | 46,097,864 | 52,800,000 | 47,173,841 | | 586,303 | | | 3.731 | 5.519 | MON | 164,168 | 1,997,382 | 06/24/2016 | 07/05/2036 |
| 87246A-AH-1 | TIAAS 2007-C4 D SUB CSTR | | | 4 | 1FM | 7,409,500 | 99.7450 | 7,281,390 | 7,300,000 | 7,387,617 | | (21,883) | | | 5.481 | 4.275 | MON | 23,342 | 200,033 | 06/28/2018 | 08/15/2039 |
| 87246A-AJ-7 | TIAAS 2007-C4 E SUB CSTR | | | 4 | 1FM | 4,913,601 | 99.0490 | 5,180,238 | 5,230,000 | 5,223,895 | | 16,114 | | | 5.481 | 5.712 | MON | 16,723 | 286,526 | 08/10/2007 | 08/15/2039 |
| 87246A-AN-8 | TIAAS 2007-C4 H SUB CSTR | | | 4 | 1FM | 6,223,270 | 70.3610 | 9,196,171 | 13,070,000 | 6,835,723 | | 493,568 | | | 5.481 | 34.224 | MON | 41,791 | 471,933 | 02/28/2014 | 08/15/2039 |
| 87246A-AP-3 | TIAAS 2007-C4 J SUB CSTR | | | 4 | 1FM | 1,836,750 | 44.4160 | 10,455,616 | 23,540,000 | 3,185,064 | | 1,289,227 | | | 5.481 | 156.076 | MON | 75,269 | | 09/30/2013 | 08/15/2039 |
| 878091-AN-7 | TIAA 2001-C1A X IO CSTR NTL | | | 4,6 | 6* | 351,779 | 10.8690 | 983,299 | 9,046,789 | 90,285 | | (8,128) | | | 4.109 | 517.231 | MON | 30,980 | 301,886 | 06/05/2001 | 06/19/2033 |
| 90270R-AA-2 | UBSBB 2012-C4 AS SEQ | | | 4 | 1FM | 52,486,877 | 99.5700 | 51,388,092 | 51,610,000 | 51,951,312 | | (91,462) | | | 3.317 | 3.134 | MON | 142,637 | 1,711,646 | 06/02/2014 | 12/10/2045 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 90276C-AD-3 | UBSCM 2017-C2 A3 SEQ | | | 4 | 1FM | 25,248,690 | 96.8170 | 24,204,210 | 25,000,000 | 25,202,475 | | (34,518) | | | 3.225 | 3.076 | MON | 67,188 | 806,250 | 07/31/2017 | 08/15/2050 |
| 90276E-AD-9 | UBSCM 2017-C1 A3 SEQ | | | 4 | 1FM | 50,496,445 | 96.7550 | 48,377,260 | 50,000,000 | 50,414,590 | | (53,068) | | | 3.196 | 3.078 | MON | 133,167 | 1,598,000 | 05/31/2017 | 06/15/2050 |
| 90276G-AR-3 | UBSCM 2017-C3 A3 SEQ | | | 4 | 1FM | 25,249,475 | 96.3530 | 24,088,228 | 25,000,000 | 25,206,111 | | (34,782) | | | 3.167 | 3.016 | MON | 65,979 | 791,750 | 08/17/2017 | 08/15/2050 |
| 90276R-BD-9 | UBSCM 2017-C4 A3 SEQ | | | 4 | 1FM | 40,399,912 | 97.1670 | 38,866,688 | 40,000,000 | 40,335,799 | | (55,719) | | | 3.301 | 3.150 | MON | 110,033 | 1,320,400 | 09/29/2017 | 10/15/2050 |
| 90276R-BE-7 | UBSCM 2017-C4 A4 SEQ | | | 4 | 1FM | 15,449,307 | 98.9650 | 14,844,741 | 15,000,000 | 15,399,586 | | (41,464) | | | 3.563 | 3.214 | MON | 44,538 | 534,450 | 09/29/2017 | 10/15/2050 |
| 90276R-BH-0 | UBSCM 2017-C4 AS SUB AFC | | | 4 | 1FM | 25,749,060 | 100.0180 | 25,004,463 | 25,000,000 | 25,667,309 | | (68,190) | | | 3.836 | 3.486 | MON | 79,917 | 959,000 | 09/29/2017 | 10/15/2050 |
| 90276U-AY-7 | UBSCM 2017-C6 ABP AFC SEQ | | | 4 | 1FM | 3,562,484 | 97.7580 | 3,482,637 | 3,562,500 | 3,561,998 | | (458) | | | 3.886 | 3.899 | MON | 11,536 | 138,432 | 12/01/2017 | 12/15/2050 |
| 90276W-AS-6 | UBSCM 2017-C7 A4 SEQ | | | 4 | 1FM | 39,517,675 | 99.7540 | 38,405,201 | 38,500,000 | 39,422,951 | | (93,682) | | | 3.679 | 3.372 | MON | 118,035 | 1,362,763 | 04/30/2018 | 12/15/2050 |
| 90278K-BF-7 | UBSCM 2018-C14 C SUB CSTR | | | 4 | 1FE | 2,465,626 | 100.9040 | 2,522,611 | 2,500,000 | 2,465,735 | | 109 | | | 5.273 | 5.487 | MON | 10,985 | | 11/28/2018 | 12/15/2051 |
| 90349G-AN-5 | UBSBB 2013-C6 B SUB AFC | | | 4 | 1FM | 3,092,109 | 100.0320 | 3,000,951 | 3,000,000 | 3,062,876 | | (14,238) | | | 3.875 | 3.342 | MON | 9,688 | 116,253 | 11/22/2016 | 04/10/2046 |
| 90349G-BF-1 | UBSBB 2013-C6 A4 SEQ | | | 4 | 1FM | 46,296,842 | 100.1640 | 47,317,474 | 47,240,000 | 46,784,028 | | 91,144 | | | 3.244 | 3.497 | MON | 127,717 | 1,532,607 | 10/21/2014 | 04/10/2046 |
| 90349G-BH-7 | UBSBB 2013-C6 AS SUB | | | 4 | 1FM | 40,926,442 | 99.4580 | 39,647,937 | 39,864,000 | 40,401,518 | | (125,981) | | | 3.469 | 3.123 | MON | 115,234 | 1,382,802 | 05/16/2014 | 04/10/2046 |
| 90353K-AY-5 | UBSCM 2018-C13 A4 SEQ | | | 4 | 1FM | 32,963,633 | 104.6150 | 33,476,944 | 32,000,000 | 32,944,768 | | (18,865) | | | 4.334 | 3.978 | MON | 115,584 | 231,168 | 09/26/2018 | 10/15/2051 |
| 90353K-BB-4 | UBSCM 2018-C13 AS SUB AFC | | | 4 | 1FM | 15,449,949 | 104.5940 | 15,689,156 | 15,000,000 | 15,441,263 | | (8,686) | | | 4.585 | 4.230 | MON | 57,316 | 114,633 | 09/21/2018 | 10/15/2051 |
| 92890P-AE-4 | WFRBS 2013-C14 A5 SEQ | | | 4 | 1FM | 21,856,024 | 100.1450 | 22,017,910 | 21,986,000 | 21,849,803 | | (16,717) | 458,900 | | 3.337 | 3.476 | MON | 61,139 | 758,933 | 06/07/2013 | 06/15/2046 |
| 92903P-AC-3 | VNO 2010-VNO A2FX SEQ | | | 4 | 1FM | 38,534,311 | 101.8880 | 38,717,470 | 38,000,000 | 38,084,746 | | (61,395) | | | 4.004 | 3.878 | MON | 88,744 | 1,521,330 | 10/27/2010 | 09/13/2028 |
| 92930R-BB-7 | WFRBS 2012-C9 A3 SEQ | | | 4 | 1FM | 10,191,895 | 99.1590 | 9,860,140 | 9,943,730 | 10,028,656 | | (25,530) | | | 2.870 | 2.377 | MON | 23,782 | 285,385 | 10/16/2012 | 11/15/2045 |
| 92936Y-AC-5 | WFRBS 2012-C8 A3 SEQ | | | 4 | 1FM | 10,098,828 | 99.3110 | 9,931,070 | 10,000,000 | 10,029,820 | | (11,404) | | | 3.001 | 2.891 | MON | 25,008 | 300,100 | 08/20/2012 | 08/15/2045 |
| 92937E-AF-1 | WFRBS 2013-C11 AS SUB | | | 4 | 1FM | 22,977,199 | 100.2470 | 23,162,062 | 23,105,000 | 23,016,821 | | 12,608 | | | 3.311 | 3.400 | MON | 63,751 | 765,007 | 01/10/2014 | 03/15/2045 |
| 92937E-AH-7 | WFRBS 2013-C11 C SUB CSTR | | | 4 | 1FM | 2,606,542 | 100.0320 | 2,570,811 | 2,570,000 | 2,599,489 | | (7,053) | | | 4.209 | 3.889 | MON | 9,015 | 100,793 | 01/24/2018 | 03/15/2045 |
| 92937F-AG-6 | WFRBS 2013-C12 B SUB AFC | | | 4 | 1FM | 3,418,046 | 99.5500 | 3,310,023 | 3,325,000 | 3,378,552 | | (12,748) | | | 3.863 | 3.437 | MON | 10,704 | 128,445 | 03/07/2016 | 03/15/2048 |
| 92937U-AF-5 | WFRBS 2013-C13 AS SUB | | | 4 | 1FM | 36,243,495 | 99.1100 | 36,085,973 | 36,410,000 | 36,289,713 | | 14,285 | | | 3.345 | 3.417 | MON | 101,493 | 1,217,915 | 07/30/2014 | 05/15/2045 |
| 92938C-AD-9 | WFRBS 2013-C15 A4 AFC SEQ | | | 4 | 1FM | 51,139,304 | 103.5640 | 51,305,507 | 49,540,000 | 50,304,762 | | (168,182) | | | 4.153 | 3.772 | MON | 171,450 | 2,057,396 | 11/19/2014 | 08/15/2046 |
| 92938C-AF-4 | WFRBS 2013-C15 AS SUB AFC | | | 4 | 1FM | 14,472,302 | 102.8700 | 14,401,841 | 14,000,000 | 14,229,766 | | (49,652) | | | 4.358 | 3.957 | MON | 50,843 | 610,120 | 07/06/2015 | 08/15/2046 |
| 92938E-AQ-6 | WFRBS 2013-C16 A5 SEQ | | | 4 | 1FM | 76,300,163 | 104.7120 | 77,486,858 | 74,000,000 | 75,117,446 | | (237,917) | | | 4.415 | 4.053 | MON | 272,258 | 3,267,100 | 10/04/2013 | 09/15/2046 |
| 92938E-AW-3 | WFRBS 2013-C16 AS SUB CSTR AFC | | | 4 | 1FM | 1,314,788 | 105.2530 | 1,305,141 | 1,240,000 | 1,277,726 | | (7,589) | | | 4.668 | 3.949 | MON | 4,824 | 57,883 | 01/21/2014 | 09/15/2046 |
| 92938G-AD-0 | WFRBS 2013-C17 A4 SEQ | | | 4 | 1FM | 87,423,370 | 103.0110 | 87,425,317 | 84,870,000 | 86,125,441 | | (260,566) | | | 4.023 | 3.678 | MON | 284,527 | 3,414,320 | 01/24/2014 | 12/15/2046 |
| 92938J-AE-2 | WFRBS 2013-UBS1 A4 AFC SEQ | | | 4 | 1FM | 44,041,258 | 103.3250 | 44,031,817 | 42,615,000 | 43,304,528 | | (177,109) | | | 4.079 | 3.698 | MON | 144,855 | 1,738,266 | 10/02/2014 | 03/15/2046 |
| 92938J-AG-7 | WFRBS 2013-UBS1 AS SUB AFC | | | 4 | 1FM | 18,777,757 | 103.8700 | 18,937,626 | 18,232,000 | 18,503,585 | | (55,182) | | | 4.306 | 3.964 | MON | 65,422 | 785,070 | 11/22/2013 | 03/15/2046 |
| 92939H-AY-1 | WFRBS 2014-C23 A5 SEQ | | | 4 | 1FM | 102,995,000 | 102.4380 | 102,438,220 | 100,000,000 | 101,729,812 | | (294,826) | | | 3.917 | 3.576 | MON | 326,417 | 3,917,000 | 09/18/2014 | 10/15/2057 |
| 92939K-BM-9 | WFRBS 2014-C24 SJC CSTR RAKE | | | 4 | 1FM | 29,523,021 | 94.6010 | 28,758,558 | 30,400,000 | 29,843,442 | | 79,168 | | | 3.792 | 4.173 | MON | 96,053 | 1,168,640 | 10/23/2014 | 11/15/2047 |
| 92939K-BP-2 | WFRBS 2014-C24 SJD CSTR RAKE | | | 4 | 1FM | 49,031,043 | 90.7030 | 48,344,667 | 53,300,000 | 50,614,988 | | 394,629 | | | 3.792 | 4.861 | MON | 168,408 | 2,048,964 | 10/23/2014 | 11/15/2047 |
| 929766-KS-1 | WBCMT 2003-C7 G SUB CSTR | | | 4 | 1FM | 3,096,997 | 101.2490 | 3,188,034 | 3,148,692 | 3,140,184 | | 310 | | | 6.107 | 6.194 | MON | 16,008 | 192,078 | 10/16/2003 | 10/15/2035 |
| 929766-SM-6 | WBCMT 2004-C12 G SUB CSTR | | | 4 | 1FM | 5,160,377 | 99.7070 | 5,369,485 | 5,385,253 | 5,373,503 | | 439 | | | 5.468 | 5.553 | MON | 24,540 | 298,477 | 07/12/2004 | 07/15/2041 |
| 92978Q-AR-8 | WBCMT 2007-C30 G SUB AFC | | | 4 | 1FM | | 0.7650 | 2,122 | 277,342 | | | | | | 5.682 | 0.000 | MON | | 1,955,060 | 03/31/2010 | 12/15/2043 |
| 92978T-AL-5 | WBCMT 2007-C31 C SUB CSTR | | | 4 | 1 | | 0.0000 | | | | | | | | 5.873 | 0.000 | MON | | 54 | 12/31/2015 | 04/15/2047 |
| 92978T-AM-3 | WBCMT 2007-C31 D SUB CSTR | | | 4 | 6 | | 0.0000 | | | | | | | | 5.723 | 0.000 | MON | | 161 | 12/31/2015 | 04/15/2047 |
| 94989A-AT-2 | WFCM 2014-LC18 A4 SEQ | | | 4 | 1FM | 60,599,820 | 98.9130 | 59,347,728 | 60,000,000 | 60,297,123 | | (76,172) | | | 3.147 | 3.018 | MON | 157,350 | 1,888,200 | 12/12/2014 | 12/15/2047 |
| 94989A-AU-9 | WFCM 2014-LC18 A5 SEQ | | | 4 | 1FM | 41,199,160 | 100.1080 | 40,043,000 | 40,000,000 | 40,726,223 | | (117,544) | | | 3.405 | 3.066 | MON | 113,500 | 1,362,000 | 12/12/2014 | 12/15/2047 |
| 94989E-AE-7 | WFCM 2015-LC20 A5 SEQ | | | 4 | 1FM | 41,198,200 | 98.4790 | 39,391,740 | 40,000,000 | 40,755,580 | | (117,907) | | | 3.184 | 2.844 | MON | 106,133 | 1,273,600 | 03/25/2015 | 04/15/2050 |
| 94989E-AG-2 | WFCM 2015-LC20 AS SUB | | | 4 | 1FM | 16,313,561 | 98.4050 | 15,743,779 | 15,999,000 | 16,192,525 | | (31,067) | | | 3.467 | 3.248 | MON | 46,224 | 554,685 | 12/15/2015 | 04/15/2050 |
| 94989H-AQ-3 | WFCM 2015-NXS1 A5 SEQ | | | 4 | 1FM | 5,149,700 | 98.2000 | 4,910,004 | 5,000,000 | 5,095,198 | | (14,858) | | | 3.148 | 2.806 | MON | 13,117 | 157,400 | 04/20/2015 | 05/15/2048 |
| 94989H-AW-0 | WFCM 2015-NXS1 AS SUB | | | 4 | 1FM | 20,691,220 | 99.2470 | 20,057,732 | 20,210,000 | 20,522,196 | | (48,263) | | | 3.406 | 3.131 | MON | 57,363 | 688,353 | 09/28/2016 | 05/15/2048 |
| 94989M-AG-4 | WFCM 2015-NXS2 AS SUB AFC | | | 4 | 1FM | 28,269,288 | 102.4390 | 28,101,127 | 27,432,000 | 28,094,213 | | (76,210) | | | 4.121 | 3.701 | MON | 94,206 | 1,130,473 | 12/04/2015 | 07/15/2058 |
| 94989M-AK-5 | WFCM 2015-NXS2 B SUB W | | | 4 | 1FM | 1,024,336 | 102.2040 | 1,022,041 | 1,000,000 | 1,021,519 | | (2,817) | | | 4.389 | 4.016 | MON | 3,657 | 35,990 | 01/31/2018 | 07/15/2058 |
| 94989T-BB-9 | WFCM 2015-LC22 AS SUB AFC | | | 4 | 1FM | 23,247,596 | 101.1150 | 22,750,886 | 22,500,000 | 23,022,643 | | (72,547) | | | 4.207 | 3.814 | MON | 78,881 | 946,575 | 02/29/2016 | 09/15/2058 |
| 94989Y-BB-8 | WFCM 2016-C32 AS SUB | | | 4 | 1FM | 41,198,320 | 100.8410 | 40,336,504 | 40,000,000 | 40,876,422 | | (115,929) | | | 3.952 | 3.599 | MON | 131,733 | 1,580,800 | 02/03/2016 | 01/15/2059 |
| 94989Y-BE-2 | WFCM 2016-C32 B SUB W | | | 4 | 1FM | 9,531,211 | 102.8730 | 9,515,768 | 9,250,000 | 9,513,852 | | (15,963) | | | 4.879 | 4.415 | MON | 37,609 | 150,992 | 11/06/2018 | 01/15/2059 |
| 95000A-AU-1 | WFCM 2015-P2 A4 SEQ | | | 4 | 1FM | 32,958,976 | 102.1590 | 32,691,030 | 32,000,000 | 32,686,396 | | (92,451) | | | 3.809 | 3.461 | MON | 101,573 | 1,218,880 | 12/08/2015 | 12/15/2048 |
| 95000A-AW-7 | WFCM 2015-P2 AS SUB | | | 4 | 1FM | 16,473,775 | 100.1900 | 16,030,334 | 16,000,000 | 16,340,426 | | (45,345) | | | 4.013 | 3.669 | MON | 53,507 | 642,080 | 01/05/2016 | 12/15/2048 |
| 95000G-BA-1 | WFCM 2016-BNK1 AS SUB | | | 4 | 1FM | 12,359,340 | 92.9520 | 11,154,242 | 12,000,000 | 12,271,681 | | (33,749) | | | 2.814 | 2.483 | MON | 28,140 | 337,680 | 08/04/2016 | 08/15/2049 |
| 95000G-BD-5 | WFCM 2016-BNK1 B SUB | | | 4 | 1FM | 2,858,086 | 91.3530 | 2,740,588 | 3,000,000 | 2,882,319 | | 12,830 | | | 2.967 | 3.564 | MON | 7,418 | 89,010 | 01/25/2017 | 08/15/2049 |
| 95000L-AZ-6 | WFCM 2016-C33 A4 SEQ | | | 4 | 1FM | 13,070,693 | 98.9230 | 12,118,085 | 12,250,000 | 12,870,522 | | (80,850) | | | 3.426 | 2.635 | MON | 34,974 | 419,685 | 06/28/2016 | 03/15/2059 |
| 95000L-BB-8 | WFCM 2016-C33 AS SUB | | | 4 | 1FM | 21,797,486 | 99.5160 | 20,898,272 | 21,000,000 | 21,598,717 | | (77,404) | | | 3.749 | 3.298 | MON | 65,608 | 787,290 | 06/21/2016 | 03/15/2059 |
| 95000L-BE-2 | WFCM 2016-C33 B SUB AFC | | | 4 | 1FM | 1,590,820 | 101.4200 | 1,521,295 | 1,500,000 | 1,581,488 | | (9,332) | | | 4.506 | 3.644 | MON | 5,633 | 61,958 | 01/25/2018 | 03/15/2059 |
| 95000P-AE-4 | WFCM 2016-C37 A5 SEQ | | | 4 | 1FM | 36,048,390 | 101.4560 | 35,509,653 | 35,000,000 | 35,852,502 | | (98,422) | | | 3.794 | 3.444 | MON | 110,658 | 1,327,900 | 12/09/2016 | 12/15/2049 |
| 95000T-BR-6 | WFCM 2017-RB1 A4 SEQ | | | 4 | 1FM | 50,499,050 | 97.9110 | 48,955,400 | 50,000,000 | 50,395,301 | | (61,323) | | | 3.374 | 3.241 | MON | 140,583 | 1,687,000 | 03/22/2017 | 03/15/2050 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 95000T-BU-9 | WFCM 2017-RB1 AS SUB | | | 4 | 1FM | 19,767,230 | 99.8480 | 19,225,709 | 19,255,000 | 19,681,664 | | (49,158) | | | 3.757 | 3.450 | MON | 60,284 | 688,048 | 09/21/2018 | 03/15/2050 |
| 95000T-BX-3 | WFCM 2017-RB1 B SUB | | | 4 | 1FM | 16,478,992 | 100.0880 | 16,014,016 | 16,000,000 | 16,403,022 | | (43,938) | | | 4.039 | 3.689 | MON | 53,853 | 646,240 | 03/22/2017 | 03/15/2050 |
| 95000T-BY-1 | WFCM 2017-RB1 C SUB AFC | | | 4 | 1FM | 10,004,609 | 98.3020 | 10,075,947 | 10,250,000 | 10,016,040 | | 11,431 | | | 4.311 | 4.666 | MON | 36,823 | 241,596 | 11/15/2018 | 03/15/2050 |
| 95000X-AE-7 | WFCM 2017-C39 A4 SEQ | | | 4 | 1FM | 34,339,694 | 96.0840 | 32,668,716 | 34,000,000 | 34,291,984 | | (35,308) | | | 3.157 | 3.041 | MON | 89,448 | 1,073,380 | 08/10/2017 | 09/15/2050 |
| 95001G-AE-3 | WFCM 2017-C42 A4 SEQ | | | 4 | 1FM | 61,799,220 | 99.3780 | 59,626,800 | 60,000,000 | 61,631,232 | | (163,500) | | | 3.589 | 3.241 | MON | 179,450 | 2,153,400 | 12/12/2017 | 12/15/2050 |
| 95001G-AF-0 | WFCM 2017-C42 ABP SEQ | | | 4 | 1FM | 2,499,988 | 97.4670 | 2,436,684 | 2,500,000 | 2,499,655 | | (322) | | | 3.885 | 3.898 | MON | 8,094 | 97,125 | 12/12/2017 | 12/15/2050 |
| 95001M-AE-0 | WFCM 2017-C38 A4 SEQ | | | 4 | 1FM | 31,588,500 | 96.4240 | 30,132,466 | 31,250,000 | 31,532,578 | | (41,095) | | | 3.190 | 3.044 | MON | 83,073 | 996,875 | 10/31/2017 | 07/15/2050 |
| 95001M-AG-5 | WFCM 2017-C38 AS SUB AFC | | | 4 | 1FM | 22,658,394 | 98.3510 | 21,637,183 | 22,000,000 | 22,570,031 | | (60,688) | | | 3.665 | 3.317 | MON | 67,192 | 806,300 | 06/27/2017 | 07/15/2050 |
| 96221Q-AE-3 | WFRBS 2013-C18 A5 AFC SEQ | | | 4 | 1FM | 40,538,904 | 103.6980 | 40,286,673 | 38,850,000 | 39,742,586 | | (173,663) | | | 4.162 | 3.645 | MON | 134,745 | 1,616,937 | 10/08/2014 | 12/15/2046 |
| 96221Q-AG-8 | WFRBS 2013-C18 AS SUB AFC | | | 4 | 1FM | 12,359,292 | 103.8240 | 12,458,908 | 12,000,000 | 12,182,011 | | (35,877) | | | 4.387 | 4.047 | MON | 43,870 | 526,440 | 12/17/2013 | 12/15/2046 |
| 96221Q-AJ-2 | WFRBS 2013-C18 B SUB CSTR | | | 4 | 1FM | 3,127,500 | 104.3560 | 3,130,667 | 3,000,000 | 3,115,904 | | (11,596) | | | 4.706 | 3.852 | MON | 11,765 | 71,643 | 06/14/2018 | 12/15/2046 |
| 03702Y-AC-4 | AHR 2004 HY1A C SUB CDO-CRE CDO | | D | 1 | 6FE | | 94.9530 | 181,442 | 191,086 | | | | | | 5.396 | 0.000 | MON | 859 | 10,311 | 12/31/2010 | 06/20/2041 |
| 226081-AC-1 | CREST 2002 1A C SEQ CDO-CRE CDO | | D | 4 | 6* | | 25.0000 | 2,702,130 | 10,808,519 | | | 47 | 205,562 | | 7.000 | 0.000 | FMAN | 71,456 | 358,427 | 08/27/2018 | 05/27/2036 |
| 22608S-AD-0 | CREST 2003 1A D2 MEZ CDO-CRE CDO | | D | 4 | 6FE | | 2.1680 | 22,773 | 1,050,395 | | | 112,951 | 386,734 | | 7.332 | 0.000 | FMAN | 7,060 | 41,450 | 09/30/2014 | 05/28/2038 |
| 46614K-AB-2 | JER 2005 1A B1 MEZ SEQ CDO-CRE CDO | | D | 4 | 6FE | | 6.9650 | 696,500 | 10,000,000 | | | | | | 5.452 | 0.000 | MON | | | 03/31/2011 | 11/20/2043 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 10,261,282,735 | XXX | 10,095,277,085 | 10,314,406,228 | 10,211,121,239 | 463,190 | (11,467,179) | 23,706,137 | | XXX | XXX | XXX | 32,619,551 | 386,609,298 | XXX | XXX |
| 000367-AC-6 | AASET 2018-1A C SUB | | | 4 | 3AM | 3,043,030 | 99.6240 | 3,031,603 | 3,043,060 | 3,043,018 | | (13) | | | 6.413 | 6.499 | MON | 8,131 | 171,300 | 01/23/2018 | 01/16/2038 |
| 000398-AA-1 | POWER PARTNERS I-LLC-ABB LTD SR-SEC | | | 1 | 1 | 24,688,462 | 99.5420 | 24,575,389 | 24,688,462 | 24,688,462 | | | | | 3.750 | 3.780 | MON | 2,572 | 925,817 | 08/28/2013 | 12/31/2024 |
| 00086Y-AU-6 | ACLB 1999-1 C SUB | | | 4 | 6* | | 0.0000 | | | | | | | | 8.095 | 0.000 | MON | | | 12/31/2004 | 08/15/2020 |
| 00104U-AC-2 | AEPTC 2012-1 A3 SEQ | | | 4 | 1FE | 69,999,636 | 99.6320 | 69,742,673 | 70,000,000 | 70,000,000 | | | | | 2.845 | 2.844 | JD | 165,953 | 1,991,430 | 03/07/2012 | 03/01/2026 |
| 00110A-AE-4 | AEP 5.3063 07/01/20 | | | 4 | 1FE | 20,671,168 | 101.6190 | 18,744,492 | 18,445,861 | 18,673,736 | | (212,508) | | | 5.306 | 3.596 | JJ | 489,396 | 978,793 | 03/21/2011 | 07/01/2020 |
| 00182@-AA-6 | AMZN-ROMULUS-MI CTL PT TRUST-A | | | 4 | 1 | 57,853,959 | 90.8760 | 52,575,364 | 57,853,959 | 57,853,959 | | | | | 3.497 | 3.522 | MON | 5,620 | 2,023,153 | 12/01/2017 | 10/31/2038 |
| 00184*-AA-6 | AMZN-NORTH RANDALL-OH CTL PT T | | | 4 | 1 | 73,557,858 | 92.0690 | 67,723,984 | 73,557,858 | 73,557,858 | | | | | 3.610 | 3.637 | MON | 7,376 | 2,655,439 | 01/02/2018 | 03/31/2039 |
| 00184@-AA-4 | AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC | | | 4 | 1 | 27,351,443 | 97.4130 | 26,643,861 | 27,351,443 | 27,351,443 | | | | | 4.095 | 4.130 | MON | 3,111 | 613,845 | 09/17/2018 | 06/30/2039 |
| 00191#-AA-3 | AMZN-TUCSON AZ CTL PT TR SR-SEC | | | 4 | 1 | 30,294,378 | 97.3970 | 29,505,815 | 30,294,378 | 30,294,378 | | | | | 4.095 | 4.130 | MON | 3,446 | 466,931 | 10/16/2018 | 08/31/2039 |
| 00191@-AA-5 | AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC | | | 4 | 1 | 69,220,544 | 96.2160 | 66,601,239 | 69,220,544 | 69,220,544 | | | | | 4.233 | 4.271 | MON | 8,139 | 997,050 | 11/01/2018 | 09/30/2039 |
| 00193*-AA-5 | AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC | | | 4 | 1 | 72,377,756 | 96.2320 | 69,650,562 | 72,377,756 | 72,377,756 | | | | | 4.233 | 4.270 | MON | 8,510 | 1,119,120 | 11/01/2018 | 09/30/2039 |
| 00225#-AA-3 | AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC | | | 4 | 1 | 28,300,543 | 95.5790 | 27,049,376 | 28,300,543 | 28,300,543 | | | | | 4.095 | 4.130 | MON | 3,219 | 386,302 | 11/16/2018 | 09/30/2039 |
| 00257#-AA-4 | HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC | | | 1 | 1 | 16,497,255 | 99.5350 | 16,420,542 | 16,497,255 | 16,497,255 | | | | | 3.750 | 3.779 | MON | 51,554 | 618,647 | 08/29/2012 | 08/01/2024 |
| 00436M-AA-3 | AALLC 2018-1 A SEQ | | | 4 | 1FE | 21,180,489 | 100.9020 | 21,376,852 | 21,185,840 | 21,180,729 | | 240 | | | 3.870 | 3.905 | MON | 66,047 | 366,674 | 06/13/2018 | 12/02/2033 |
| 006346-AS-9 | ADMSO 2018-1 A SEQ | | | 4 | 1FE | 28,764,775 | 102.8660 | 29,590,130 | 28,765,641 | 28,764,776 | | 1 | | | 4.810 | 4.859 | MON | 61,495 | 138,363 | 10/19/2018 | 11/15/2048 |
| 006346-AV-2 | ADMSO 2018-1 C SUB | | | 4 | 3AM | 9,999,773 | 103.0380 | 10,303,761 | 10,000,000 | 9,999,772 | | (1) | | | 7.356 | 7.470 | MON | 32,693 | 73,560 | 10/19/2018 | 11/15/2048 |
| 00707*-AA-4 | ADLER-TN-TX-NC SENIOR GROUND L SR-SEC | | | 4 | 1PL | 38,222,187 | 98.1980 | 37,533,424 | 38,222,187 | 38,222,187 | | | | | 4.610 | 4.655 | MON | 78,313 | 1,762,043 | 11/07/2017 | 10/15/2047 |
| 00790*-AA-2 | AERA ENERGY CTL PT TRUST 2011-SR-SEC | | | 1 | 1 | 8,748,958 | 100.6070 | 8,802,065 | 8,748,958 | 8,748,958 | | | | | 4.723 | 4.770 | MON | 18,365 | 413,213 | 02/03/2011 | 06/15/2019 |
| 00793#-AA-5 | ADVOCATE CTL PT TRUST | | | 4 | 1 | 15,202,175 | 96.1410 | 14,615,523 | 15,202,175 | 15,202,175 | | | | | 3.725 | 3.754 | MON | 25,168 | 566,281 | 06/16/2017 | 07/15/2036 |
| 009098-A*-5 | AIR CARGO LOGISTICS FT WORTH T SR-SEC | | | 4 | 1Z | 6,110,000 | 101.6620 | 6,211,548 | 6,110,000 | 6,110,000 | | | | | 4.494 | 4.536 | MON | 16,017 | 2,288 | 12/07/2018 | 11/10/2039 |
| 00938#-AA-1 | WALGREEN CO-BATON ROUGE SR-SEC | | | 1 | 2 | 2,006,232 | 105.2030 | 2,110,616 | 2,006,232 | 2,006,232 | | | | | 6.890 | 6.990 | MON | 6,144 | 138,229 | 08/13/2010 | 10/15/2032 |
| 01560#-AA-4 | ALGIERS R/E VENTURES LLC-WAG N SR-SEC | | | 1 | 2 | 2,350,810 | 105.4490 | 2,478,906 | 2,350,810 | 2,350,810 | | | | | 6.930 | 7.031 | MON | 7,240 | 162,911 | 08/09/2010 | 03/15/2034 |
| 03765@-AA-5 | APOLLON ONE CORP-WAG CHARLESTO SR-SEC | | | 1 | 2 | 3,730,185 | 103.4840 | 3,860,144 | 3,730,185 | 3,730,185 | | | | | 6.650 | 6.743 | MON | 11,025 | 248,057 | 07/28/2010 | 09/15/2034 |
| 03766E-AB-3 | AASET 2016-2 A SEQ | | | 4 | 1FE | 4,808,109 | 101.4790 | 4,879,363 | 4,808,257 | 4,808,109 | | 5 | | | 4.212 | 4.249 | MON | 9,001 | 202,524 | 10/28/2016 | 11/15/2041 |
| 03766K-AA-1 | AASET 2016-1A A ARB SEQ | | | 4 | 1FE | 4,490,407 | 102.0100 | 4,646,891 | 4,555,344 | 4,497,915 | | 2,750 | | | 4.875 | 5.100 | MON | 9,870 | 222,073 | 03/31/2016 | 03/17/2036 |
| 03768@-AB-1 | AEPWV 2013-1 A2 SEQ | | | 4 | 1FE | 41,905,258 | 103.2740 | 43,132,449 | 41,765,000 | 41,880,370 | | (13,226) | | | 3.772 | 3.733 | FA | 656,441 | 1,575,459 | 01/09/2017 | 08/01/2031 |
| 03785#-AA-9 | APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC | | | 4 | 1PL | 73,615,930 | 103.1570 | 75,562,174 | 73,249,682 | 73,584,980 | | (29,428) | | | 4.140 | 4.108 | MON | 134,779 | 3,032,537 | 12/05/2017 | 06/15/2028 |
| 03789X-AA-6 | DIN 2014-1 A2 SEQ | | | 4 | 3AM | 18,358,702 | 99.7460 | 18,001,780 | 18,047,550 | 18,238,703 | | (25,610) | | | 4.277 | 4.199 | MJSD | 55,748 | 771,894 | 06/11/2015 | 09/05/2044 |
| 05377R-CF-9 | AESOP 2016-1A B SUB | | | 4 | 1FE | 8,999,967 | 100.5340 | 9,048,057 | 9,000,000 | 8,999,966 | | 8 | | | 3.780 | 3.810 | MON | 10,395 | 340,200 | 03/22/2016 | 06/20/2022 |
| 05377R-CH-5 | AESOP 2016-1A C SUB | | | 4 | 2AM | 4,998,082 | 101.0800 | 5,053,991 | 5,000,000 | 4,998,942 | | 361 | | | 4.940 | 5.004 | MON | 7,547 | 247,000 | 03/22/2016 | 06/20/2022 |
| 05377R-CM-4 | AESOP 2016-2A B SUB | | | 4 | 1FE | 7,248,459 | 99.1130 | 7,185,700 | 7,250,000 | 7,249,170 | | 261 | | | 3.360 | 3.387 | MON | 7,443 | 243,600 | 05/24/2016 | 11/20/2022 |
| 05377R-CP-7 | AESOP 2016-2A C SUB | | | 4 | 2AM | 3,498,518 | 101.7330 | 3,560,667 | 3,500,000 | 3,499,188 | | 248 | | | 4.830 | 4.887 | MON | 5,165 | 169,050 | 05/24/2016 | 11/20/2022 |
| 05377R-CQ-5 | AESOP 2017-1A A SEQ | | | 4 | 1FE | 17,997,124 | 99.1310 | 17,843,495 | 18,000,000 | 17,997,984 | | 512 | | | 3.070 | 3.095 | MON | 16,885 | 552,600 | 03/08/2017 | 09/20/2023 |
| 05377R-CU-6 | AESOP 2017-2A A SEQ | | | 4 | 1FE | 21,245,487 | 97.8810 | 20,799,740 | 21,250,000 | 21,246,322 | | 810 | | | 2.970 | 2.993 | MON | 19,284 | 643,397 | 12/05/2017 | 03/20/2024 |
| 05377R-CY-8 | AESOP 2018-1A A SEQ | | | 4 | 1FE | 23,994,062 | 101.3130 | 24,315,046 | 24,000,000 | 23,994,718 | | 656 | | | 3.700 | 3.734 | MON | 27,133 | 567,333 | 04/24/2018 | 09/20/2024 |
| 05377R-DC-5 | AESOP 2018-2A A SEQ | | | 4 | 1FE | 19,994,934 | 102.0490 | 20,409,754 | 20,000,000 | 19,994,592 | | (342) | | | 4.000 | 3.976 | MON | 89,927 | 122,222 | 10/17/2018 | 03/20/2025 |
| 05566S-AA-1 | BURLINGTN NO SF 05-3 TR PT CERTS | | | 1 | 1FE | 1,720,862 | 102.0430 | 1,737,591 | 1,702,802 | 1,706,906 | | (1,595) | | | 4.830 | 4.628 | JJ | 37,924 | 82,305 | 08/04/2009 | 01/15/2023 |
| 05567Y-AA-7 | BURLINGTN NO SF 05-4 TR PT CERTS | | | 1 | 1FE | 274,376 | 103.4900 | 283,952 | 274,376 | 274,376 | | | | | 4.967 | 4.966 | AO | 3,407 | 13,628 | 08/06/2009 | 04/01/2023 |
| 05568Y-AA-6 | BNSF RAILWAY CO 2007-1 P PT CERTS | | | 1 | 1FE | 5,093,452 | 107.9120 | 5,463,870 | 5,063,281 | 5,076,287 | | (2,457) | | | 5.996 | 5.891 | AO | 75,899 | 303,594 | 06/18/2009 | 04/01/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05584@-AA-9 | BGS HUNTSVILLE 2016 CTL PT TRU | | | 4 | 1PL | 57,567,421 | 89.4840 | 51,513,631 | 57,567,421 | 57,567,421 | | | | | 3.470 | 3.495 | MON | 88,782 | 1,997,590 | 05/15/2017 | 08/15/2035 |
| 05584A-AA-8 | HGVGI 2017-1A A SEQ | | | 4 | 1FE | 5,602,384 | 98.7040 | 5,531,194 | 5,603,804 | 5,602,643 | | 139 | | | 2.940 | 2.962 | MON | 2,746 | 164,752 | 04/04/2017 | 05/25/2029 |
| 05584A-AB-6 | HGVGI 2017-1A B SUB | | | 4 | 2AM | 1,851,480 | 97.9890 | 1,814,501 | 1,851,746 | 1,851,530 | | 26 | | | 3.240 | 3.264 | MON | 1,000 | 59,997 | 04/04/2017 | 05/25/2029 |
| 05587*-AA-8 | FEDEX CTL PT TRUST-SER 2017A-F | | | 4 | 1PL | 24,829,707 | 92.2270 | 22,899,694 | 24,829,707 | 24,829,707 | | | | | 4.260 | 4.298 | MON | 47,011 | 1,057,746 | 09/15/2017 | 03/15/2037 |
| 05606*-AB-3 | BD DALLAS TX LANDLORD-LLC-BBA SR-SEC | | | 1 | 3 | 18,397,144 | 84.2330 | 16,106,439 | 19,121,293 | 18,507,656 | | 33,336 | | | 4.425 | 4.886 | MON | 2,350 | 846,117 | 08/31/2015 | 01/31/2036 |
| 05606*-AC-1 | BD DALLAS TX LANDLORD-LLC-BBA SR | | | 1 | 3 | 5,352,497 | 85.3730 | 4,569,588 | 5,352,497 | 5,352,497 | | | | | 4.600 | 4.644 | MON | 684 | 246,215 | 08/31/2015 | 01/31/2036 |
| 05607B-AA-9 | BXGNT 2017-A A SEQ | | | 4 | 1FE | 8,337,823 | 98.1250 | 8,181,720 | 8,338,020 | 8,337,850 | | 18 | | | 2.950 | 2.969 | MON | 19,814 | 245,972 | 05/24/2017 | 10/04/2032 |
| 05607B-AB-7 | BXGNT 2017-A B SUB | | | 4 | 2AM | 2,084,449 | 97.6680 | 2,035,954 | 2,084,572 | 2,084,466 | | 11 | | | 3.590 | 3.618 | MON | 6,028 | 74,836 | 05/24/2017 | 10/04/2032 |
| 05607U-AC-3 | BXGNT 2018-A C SUB | | | 4 | 2AM | 6,611,148 | 101.1600 | 6,689,204 | 6,612,481 | 6,611,171 | | 23 | | | 4.440 | 4.484 | MON | 23,651 | 32,622 | 10/16/2018 | 02/02/2034 |
| 08860@-AA-8 | WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC | | | 1 | 2 | 2,613,627 | 98.1210 | 2,564,517 | 2,613,627 | 2,613,627 | | | | | 5.697 | 5.765 | MON | 6,618 | 148,898 | 03/14/2007 | 12/15/2031 |
| 08862@-AA-6 | WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC | | | 1 | 2 | 3,256,825 | 101.4640 | 3,287,038 | 3,239,610 | 3,249,638 | | (732) | | | 6.210 | 6.229 | MON | 8,941 | 201,180 | 11/16/2007 | 09/15/2030 |
| 08864#-AA-2 | WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC | | | 1 | 2 | 2,897,184 | 101.2990 | 2,934,818 | 2,897,184 | 2,897,184 | | | | | 6.320 | 6.404 | MON | 8,138 | 183,149 | 11/19/2008 | 10/15/2033 |
| 08866#-AA-0 | WELLS FARGO BK NW-N.A. SR-SEC | | | 1 | 2 | 3,363,009 | 103.5240 | 3,481,521 | 3,363,009 | 3,363,009 | | | | | 6.660 | 6.753 | MON | 9,955 | 223,976 | 05/21/2009 | 01/15/2034 |
| 08866@-AA-2 | WELLS FARGO BK-N.A. SR-SEC | | | 1 | 2 | 3,573,114 | 103.9350 | 3,713,716 | 3,573,114 | 3,573,114 | | | | | 6.720 | 6.815 | MON | 10,672 | 240,113 | 06/05/2009 | 12/15/2033 |
| 08867@-AA-1 | WELLS FARGO BK NW-N.A. SR-SEC | | | 1 | 2 | 3,325,885 | 102.9040 | 3,422,469 | 3,325,885 | 3,325,885 | | | | | 6.570 | 6.661 | MON | 9,712 | 218,511 | 06/04/2009 | 03/15/2034 |
| 08868#-AA-8 | WELLS FARGO BK NW-FAYETTEVILLE SR-SEC | | | 1 | 2 | 4,248,451 | 104.8290 | 4,453,609 | 4,248,451 | 4,248,451 | | | | | 6.850 | 6.949 | MON | 12,934 | 291,019 | 07/09/2009 | 08/15/2033 |
| 08868*-AA-2 | BGS CTL PT TRUST-WAG BATESVILL SR-SEC | | | 1 | 2 | 5,579,436 | 104.8020 | 5,847,360 | 5,579,436 | 5,579,436 | | | | | 6.850 | 6.949 | MON | 16,986 | 382,191 | 08/11/2009 | 03/15/2034 |
| 08877@-AA-9 | BGS CTL PT TRUST SER 2010-DC SR-SEC | | | 1 | 1 | 22,847,030 | 115.8850 | 26,476,281 | 22,847,030 | 22,847,030 | | | | | 6.489 | 6.577 | MON | 65,888 | 1,482,475 | 05/14/2010 | 06/15/2032 |
| 08878@-AA-8 | BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC | | | 1 | 2 | 3,111,591 | 104.7360 | 3,258,955 | 3,111,591 | 3,111,591 | | | | | 6.820 | 6.918 | MON | 9,432 | 212,211 | 06/11/2010 | 07/15/2033 |
| 08882*-AA-4 | BGS CTL PT-CVS EVANSVILLE SR-SEC | | | 1 | 2 | 3,156,339 | 98.6920 | 3,115,054 | 3,156,339 | 3,156,339 | | | | | 6.043 | 6.120 | MON | 8,477 | 190,737 | 08/10/2011 | 01/15/2037 |
| 08886*-AA-0 | BGS CTL PT TR SER 2012-DC SR-SEC | | | 1 | 1 | 4,193,480 | 99.5710 | 4,175,490 | 4,193,480 | 4,193,480 | | | | | 3.983 | 4.016 | MON | 7,423 | 167,026 | 05/21/2012 | 06/15/2032 |
| 09056#-AA-8 | TERRA FDG-BIO MED-UW-LLC UNIVERSITY OF WASHINGTON | | | 4 | 1PL | 150,500,000 | 90.3800 | 136,021,900 | 150,500,000 | 150,500,000 | | | | | 3.875 | 3.906 | MON | 259,194 | 5,831,875 | 08/31/2016 | 09/15/2061 |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT PT CERTS | | | 4 | 1FE | 9,740,909 | 98.0420 | 9,550,182 | 9,740,909 | 9,740,909 | | | | | 3.800 | 3.818 | MJSD | 11,310 | 271,447 | 03/14/2018 | 09/20/2031 |
| 11126@-AA-2 | BROAD RIDGE PARTNERS-LP-STATE SR-SEC | | | 1 | 1 | 7,545,223 | 118.0840 | 8,909,702 | 7,545,223 | 7,545,223 | | | | | 7.550 | 7.670 | MON | 47,472 | 569,664 | 12/31/2003 | 01/01/2030 |
| 11700*-AA-8 | BRUNSWICK & GLYNN COUNTY DEV. SR-SEC | | | 1 | 1 | 22,965,566 | 99.3940 | 22,826,394 | 22,965,566 | 22,965,566 | | | | | 4.253 | 4.291 | MON | 56,976 | 979,163 | 05/08/2014 | 07/10/2035 |
| 12200B-AA-6 | BURLINGTN NO SF 04-1 TR PT CERTS | | | 4 | 1FE | 132,903 | 100.7620 | 134,351 | 133,335 | 133,272 | | 40 | | | 4.575 | 4.644 | JJ | 2,813 | 6,464 | 06/24/2009 | 01/15/2021 |
| 12479R-AB-3 | CAUTO 2014-1A A SEQ | | | 4 | 1FE | 29,981,965 | 99.6640 | 29,899,065 | 30,000,000 | 29,994,154 | | 2,803 | | | 3.660 | 3.698 | MON | 48,800 | 1,104,100 | 10/10/2014 | 10/15/2044 |
| 12479R-AD-9 | CAUTO 2017-1A A1 SEQ | | | 4 | 1FE | 34,406,690 | 99.9840 | 34,411,016 | 34,416,667 | 34,409,990 | | 1,936 | | | 3.870 | 3.913 | MON | 59,197 | 1,339,325 | 03/30/2017 | 04/15/2047 |
| 12479R-AE-7 | CAUTO 2017-1A A2 SEQ | | | 4 | 1FE | 44,243,830 | 100.6030 | 44,517,040 | 44,250,000 | 44,245,211 | | 846 | | | 4.180 | 4.221 | MON | 82,207 | 1,859,926 | 03/30/2017 | 04/15/2047 |
| 12495@-AA-3 | CCD-PR-NO 1-LLC-CVS DORADO SR-SEC | SD | | 1 | 2 | 10,568,115 | 108.9830 | 11,410,437 | 10,469,923 | 10,543,069 | | (3,323) | | | 6.650 | 6.640 | MON | 30,944 | 696,250 | 08/10/2010 | 01/15/2036 |
| 12496@-AA-2 | CBD GROUND LEASE TRUST-2013D-N SR-SEC | | | 1 | 1FE | 43,492,970 | 105.3750 | 45,830,717 | 43,492,970 | 43,492,970 | | | | | 4.990 | 5.042 | MON | 96,458 | 2,170,299 | 12/27/2013 | 05/15/2044 |
| 12498#-AA-8 | CBD GROUND LEASE TRUST-2014A-C SR-SEC | | | 1 | 1FE | 9,978,672 | 100.5230 | 10,030,861 | 9,978,672 | 9,978,672 | | | | | 4.640 | 4.685 | MON | 20,578 | 463,010 | 05/15/2014 | 01/15/2044 |
| 12498@-AA-0 | CBD GROUND LEASE TRUST 2014B-L SR-SEC | | | 1 | 1FE | 22,341,043 | 97.6380 | 21,813,347 | 22,341,043 | 22,341,043 | | | | | 4.310 | 4.349 | MON | 42,796 | 962,899 | 06/19/2014 | 08/15/2043 |
| 12502@-AA-4 | CC-WRIGHTSTOWN WI LLC-CCE SR-SEC | | | 1 | 2 | 2,316,384 | 102.6530 | 2,377,837 | 2,316,384 | 2,316,384 | | | | | 5.620 | 5.686 | MON | 7,594 | 130,181 | 06/05/2003 | 02/28/2022 |
| 12502Y-AP-8 | CCRIN 2012-CA C SEQ | | | 4 | 1FE | 14,845,238 | 99.0870 | 14,709,738 | 14,845,238 | 14,845,238 | | | | | 4.750 | 4.797 | MON | 41,134 | 705,149 | 04/21/2016 | 07/10/2022 |
| 12503#-AA-1 | CC-TAMPA FL-LLC-CCE SR-SEC | | | 1 | 2 | 4,035,639 | 101.8200 | 4,109,088 | 4,035,639 | 4,035,639 | | | | | 5.115 | 5.170 | MON | 12,041 | 206,422 | 10/31/2003 | 06/30/2023 |
| 12504@-AA-2 | CBD GROUND LEASE TRUST-WAKE FO SR-SEC | | | 1 | 1FE | 19,739,681 | 96.6610 | 19,080,573 | 19,739,681 | 19,739,681 | | | | | 4.280 | 4.318 | MON | 37,549 | 844,858 | 06/28/2013 | 06/15/2042 |
| 12536#-AA-2 | CGPC PT TRUST-WAG $30 RBS SR-SEC | | | 1 | 2 | 22,196,164 | 103.2610 | 22,919,981 | 22,196,164 | 22,196,164 | | | | | 6.590 | 6.681 | MON | 121,894 | 1,462,727 | 08/05/2009 | 11/01/2032 |
| 12537#-AA-1 | CGA SER 2009-CLT-4-GE 2009-SR-SEC | | | 4 | 1 | 47,954,819 | 105.0100 | 50,357,355 | 47,954,819 | 47,954,819 | | | | | 5.650 | 5.717 | MON | 158,051 | 2,709,447 | 12/11/2009 | 12/10/2023 |
| 12538#-AA-0 | CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC | | | 1 | 2 | 59,554,552 | 95.3980 | 56,813,851 | 59,554,552 | 59,554,552 | | | | | 4.300 | 4.339 | MON | 149,383 | 2,560,846 | 12/31/2012 | 01/31/2030 |
| 12538*-AA-4 | CGA CREDIT LEASE BKD TRUST-ELI SR-SEC | | | 1 | 1 | 35,120,901 | 95.7450 | 33,626,506 | 35,120,901 | 35,120,901 | | | | | 3.300 | 3.323 | MON | 67,608 | 1,158,990 | 01/11/2013 | 07/31/2027 |
| 12539#-AA-9 | CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC | | | 1 | 1 | 106,923,801 | 106.6190 | 114,001,087 | 106,923,801 | 106,923,801 | | | | | 4.823 | 4.872 | MON | 300,821 | 5,156,935 | 12/20/2013 | 04/10/2041 |
| 12539*-AA-3 | CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC | | | 1 | 2 | 40,474,466 | 91.0730 | 36,861,311 | 40,474,466 | 40,474,466 | | | | | 4.270 | 4.308 | MON | 124,819 | 1,728,260 | 08/15/2013 | 08/15/2033 |
| 12540#-AA-6 | CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC | | | 4 | 1 | 9,633,784 | 102.2790 | 9,853,338 | 9,633,784 | 9,633,784 | | | | | 4.738 | 4.785 | MON | 26,626 | 456,449 | 12/31/2013 | 12/10/2033 |
| 12540@-AA-8 | CGA CAP CR LEASE-BKD PT TRUST- SR-SEC | | | 1 | 2 | 96,276,550 | 98.5860 | 94,915,200 | 96,276,550 | 96,276,550 | | | | | 4.700 | 4.746 | MON | 263,958 | 4,524,998 | 10/15/2013 | 07/10/2040 |
| 12555#-AA-8 | STATE OF CALIFORNIA-CHP MOJAVE SR-SEC | | | 1 | 1 | 10,172,407 | 110.0040 | 11,190,055 | 10,172,407 | 10,172,407 | | | | | 5.600 | 5.666 | MON | 23,736 | 569,655 | 07/16/2014 | 08/16/2033 |
| 12555@-AA-0 | CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC | | | 1 | 2 | 19,973,191 | 104.5040 | 20,872,783 | 19,973,191 | 19,973,191 | | | | | 5.060 | 5.114 | MON | 58,954 | 1,010,643 | 09/25/2014 | 10/10/2038 |
| 12556*-AA-1 | STATE OF CALIFORNIA-CHP GRASS SR-SEC | | | 2 | 1 | 10,291,559 | 101.1490 | 10,409,809 | 10,291,559 | 10,291,559 | | | | | 4.270 | 4.308 | MON | 19,531 | 439,449 | 11/17/2014 | 03/15/2033 |
| 12557#-AA-6 | STATE OF CALIFORNIA-CHP STOCKT SR-SEC | | | 1 | 1 | 29,018,169 | 100.7710 | 29,241,899 | 29,018,169 | 29,018,169 | | | | | 4.310 | 4.349 | MON | 55,586 | 1,250,683 | 01/04/2016 | 03/15/2036 |
| 12558#-AA-5 | CHP LEASE-BKD PT TR-CHPS HQ SR-SEC | | | 4 | 1 | 54,301,153 | 99.3590 | 53,953,083 | 54,301,153 | 54,301,153 | | | | | 3.970 | 4.003 | MON | 95,811 | 2,128,601 | 12/14/2015 | 10/15/2029 |
| 12558@-AA-7 | CGA LEASE-BKD TRUST -NIH CTL 2015 - 14 REAL ESTATE AS P | | | 4 | 1 | 161,265,364 | 102.1810 | 164,782,562 | 161,265,364 | 161,265,364 | | | | | 3.605 | 3.632 | MON | 339,128 | 5,813,616 | 08/31/2015 | 09/10/2035 |
| 12563L-AE-7 | CLIF 2017-1A A SEQ | | | 4 | 1FE | 14,075,569 | 99.5220 | 14,009,854 | 14,077,152 | 14,075,610 | | 54 | | | 3.620 | 3.648 | MON | 18,402 | 509,593 | 05/24/2017 | 05/18/2042 |
| 12585#-AA-2 | CGA CAPITAL LEASE-BKD TRUST-BE | | | 4 | 1 | 23,713,080 | 96.1520 | 22,800,601 | 23,713,080 | 23,713,080 | | | | | 4.226 | 4.263 | MON | 58,457 | 1,002,115 | 11/01/2016 | 10/10/2041 |
| 12586*-AA-5 | CGA CAPITAL TRST LEASE BKD (SD | | | 4 | 1 | 76,161,062 | 93.4290 | 71,156,519 | 76,161,062 | 76,161,062 | | | | | 3.379 | 3.403 | MON | 150,120 | 2,573,482 | 01/03/2017 | 12/10/2036 |
| 12594*-AA-5 | CGA CAPITAL CREDIT LEASE-BKD P | | | 4 | 1 | 22,828,997 | 96.5940 | 22,051,441 | 22,828,997 | 22,828,997 | | | | | 3.577 | 3.604 | MON | 47,635 | 816,593 | 09/12/2017 | 08/10/2032 |
| 12595#-AA-0 | BNSF CGA CAPITAL CREDIT LEASE | | | 4 | 1 | 56,203,991 | 96.7060 | 54,352,631 | 56,203,991 | 56,203,991 | | | | | 4.400 | 4.441 | MON | 178,604 | 2,472,976 | 04/28/2017 | 04/05/2050 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12597*-AA-2 | CGA CAPITAL CREDIT LEASE-STATE SR-SEC | | | 4 | 1 | 20,567,334 | 100.8610 | 20,744,418 | 20,567,334 | 20,567,334 | | | | | 4.102 | 4.137 | MON | 49,214 | 843,672 | 12/01/2017 | 12/10/2026 |
| 12598*-AA-1 | CGA CAPITAL CREDIT LEASE-BKD P SR-SEC | | | 4 | 1PL | 182,203,649 | 103.4710 | 187,589,988 | 181,297,163 | 182,157,322 | | (46,327) | | | 4.476 | 4.457 | MON | 473,367 | 6,197,778 | 02/27/2018 | 08/10/2038 |
| 12601@-AA-4 | CGA CAP CR LEASE-BKD PT TR SER | | | | 2 | 28,458,028 | 87.2540 | 24,830,768 | 28,458,028 | 28,458,028 | | | | | 4.974 | 5.026 | MON | 82,571 | 459,280 | 12/10/2018 | 07/30/2040 |
| 12602*-AA-5 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC | | | | 1PL | 171,000,000 | 99.9160 | 170,856,360 | 171,000,000 | 171,000,000 | | | | | 3.829 | 3.829 | MON | 472,882 | 2,218,905 | 08/03/2018 | 08/05/2023 |
| 12603@-AA-2 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC | | | 4 | 1Z | 123,611,277 | 103.7170 | 128,205,908 | 123,611,277 | 123,611,277 | | | | | 4.476 | 4.518 | MON | 322,749 | 922,140 | 10/10/2018 | 10/10/2030 |
| 12636*-AA-5 | MD/CP-SEA TRAIL-LLC-WAG SUNSET SR-SEC | | | 1 | 2 | 1,678,990 | 103.0120 | 1,729,561 | 1,678,990 | 1,678,990 | | | | | 6.450 | 6.537 | MON | 4,813 | 108,295 | 09/12/2003 | 08/15/2028 |
| 126410-LM-9 | CSX TRANSPORTATION INC SR SEC | | | 1 | 1FE | 2,571,441 | 107.5550 | 2,765,713 | 2,571,441 | 2,571,441 | | | | | 6.251 | 6.252 | JJ | 74,119 | 160,741 | 12/10/2007 | 01/15/2023 |
| 12649#-AA-6 | CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC | | | 1 | 1 | 31,563,559 | 112.6210 | 35,547,196 | 31,563,559 | 31,563,559 | | | | | 6.275 | 6.358 | MON | 88,027 | 1,980,613 | 07/30/2009 | 07/15/2030 |
| 1264K#-AA-3 | CTL PT TRUST SER 2013-TD BK NA SR-SEC | | | 1 | 1 | 3,580,192 | 92.8950 | 3,325,819 | 3,580,192 | 3,580,192 | | | | | 4.090 | 4.125 | MON | 6,508 | 146,430 | 08/01/2013 | 01/15/2034 |
| 1264K@-AA-5 | CTL PT TR SER 2017-CUMMINS SR-SEC | | | 4 | 1 | 21,344,818 | 95.7930 | 20,446,842 | 21,344,818 | 21,344,818 | | | | | 3.808 | 3.838 | MON | 36,125 | 812,811 | 11/22/2017 | 08/15/2037 |
| 12652*-AA-4 | CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC | | | 1 | 1 | 18,205,212 | 111.5090 | 20,300,450 | 18,205,212 | 18,205,212 | | | | | 6.365 | 6.450 | MON | 51,501 | 1,158,762 | 03/18/2010 | 08/15/2029 |
| 12654@-AA-0 | WELLS FARGO BK NW NA-DEUTSCHE SR-SEC | | | 1 | 2 | 65,006,587 | 103.0170 | 66,967,836 | 65,006,587 | 65,006,587 | | | | | 4.910 | 4.961 | MON | 141,859 | 3,191,823 | 12/13/2010 | 03/15/2026 |
| 12655#-AA-7 | CTL PT TRUST-GSA ERIE 2011-SR-SEC | | | 1 | 1 | 3,282,206 | 104.2540 | 3,421,831 | 3,282,206 | 3,282,206 | | | | | 4.500 | 4.542 | MON | 6,564 | 147,699 | 02/04/2011 | 05/15/2025 |
| 12656@-AA-8 | CTL PT TRUST SER 2011-VA BEND SR-SEC | | | 1 | 1 | 9,904,661 | 109.5690 | 10,744,988 | 9,806,595 | 9,881,945 | | (3,396) | | | 4.320 | 4.271 | MON | 18,829 | 423,645 | 12/29/2011 | 10/15/2032 |
| 12657*-AA-9 | CTL PT TRUST-VA PARMA 2012-SR-SEC | | | 1 | 1 | 20,421,009 | 112.7720 | 23,029,180 | 20,421,009 | 20,421,009 | | | | | 5.000 | 5.052 | MON | 36,871 | 1,021,050 | 05/22/2012 | 01/18/2032 |
| 12665#-AA-5 | WELLS FARGO BK NW-NA-CVS SR-SEC | | | 1 | 2 | 5,471,903 | 101.0710 | 5,530,507 | 5,471,903 | 5,471,903 | | | | | 5.634 | 5.701 | MON | 17,983 | 305,725 | 12/06/2005 | 12/10/2027 |
| 12665@-AQ-3 | CVS CORP SR-SEC | | | 1 | 2FE | 7,908,754 | 103.4630 | 8,178,953 | 7,905,196 | 7,906,597 | | (185) | | | 5.789 | 5.854 | MON | 26,695 | 457,624 | 11/02/2005 | 01/10/2026 |
| 12665@-BA-7 | WELLS FARGO BK-CVS 2010 SECOND SR-SEC | | | 1 | 2 | 3,360,091 | 101.4510 | 3,539,599 | 3,488,974 | 3,415,420 | | 7,438 | | | 5.411 | 6.014 | MON | 11,013 | 188,788 | 11/23/2010 | 10/10/2027 |
| 12665@-BP-4 | CVS PASS-THROUGH TRUST PT CERTS | | | 1 | 2AM | 17,736,206 | 106.4530 | 18,911,772 | 17,765,373 | 17,748,400 | | 1,460 | | | 6.036 | 6.134 | MON | 62,552 | 1,072,318 | 03/27/2008 | 12/10/2028 |
| 12666*-AA-8 | CVS LEASE-BKD TRUST 2006 B SR-SEC | | | 1 | 2 | 39,535,211 | 105.2850 | 41,624,647 | 39,535,211 | 39,535,211 | | | | | 6.323 | 6.407 | MON | 145,822 | 2,499,811 | 12/20/2006 | 01/10/2029 |
| 12666@-AA-6 | CVS LEASE-BKD PT CERT SER 2007 SR-SEC | | | 1 | 2 | 3,479,460 | 104.5860 | 3,639,028 | 3,479,460 | 3,479,460 | | | | | 6.212 | 6.293 | MON | 12,608 | 216,144 | 03/30/2007 | 03/10/2028 |
| 12668*-AA-6 | CVS LEASE BKD PT CTF SER 2008B SR-SEC | | | 1 | 2 | 6,085,367 | 118.9020 | 7,235,623 | 6,085,367 | 6,085,367 | | | | | 8.235 | 8.378 | MON | 22,272 | 501,130 | 09/05/2008 | 01/15/2034 |
| 12669*-AA-5 | WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | | | 1 | 2 | 64,324,716 | 109.2910 | 70,301,126 | 64,324,716 | 64,324,716 | | | | | 6.830 | 6.928 | MON | 256,280 | 4,393,378 | 09/21/2010 | 10/10/2032 |
| 12671*-AA-1 | CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | | | 1 | 2 | 64,201,660 | 100.8280 | 64,733,250 | 64,201,660 | 64,201,660 | | | | | 5.500 | 5.563 | MON | 205,980 | 3,531,091 | 11/22/2011 | 12/10/2033 |
| 12682@-AA-6 | CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC | | | 1 | 1FE | 48,485,638 | 92.1750 | 44,691,637 | 48,485,638 | 48,485,638 | | | | | 3.854 | 3.885 | MON | 83,051 | 1,868,636 | 02/20/2015 | 09/15/2043 |
| 12695@-AA-1 | CTL PT TR SER 2016-UNM | | | 4 | 1 | 33,243,142 | 91.7990 | 30,214,725 | 32,914,002 | 33,222,411 | | (8,559) | | | 3.770 | 3.719 | MON | 37,915 | 1,240,857 | 12/20/2016 | 07/20/2047 |
| 12696#-AA-8 | CTL PT TRUST-HSS | | | 4 | 1FE | 35,648,187 | 95.2370 | 33,619,507 | 35,300,889 | 35,629,917 | | (9,828) | | | 4.210 | 4.173 | MON | 66,052 | 1,486,167 | 09/23/2016 | 09/15/2047 |
| 12696@-AA-0 | CTL PT TR SER 2016-HUMC/SHU | | | 4 | 1 | 51,500,000 | 94.9980 | 47,499,000 | 50,000,000 | 51,349,882 | | (68,091) | | | 4.065 | 3.853 | MON | 90,329 | 2,032,400 | 09/29/2016 | 12/15/2041 |
| 12698@-AA-8 | CTL PT TRUST-SER 2017-POST FAL | | | 4 | 2 | 17,834,620 | 94.4730 | 16,848,900 | 17,834,620 | 17,834,620 | | | | | 4.606 | 4.651 | MON | 2,282 | 821,462 | 08/11/2017 | 08/31/2037 |
| 12700#-AA-2 | CTL PT TRUST-SER 2017-HOSPITAL | | | 4 | 1 | 27,764,751 | 98.3890 | 27,317,461 | 27,764,751 | 27,764,751 | | | | | 4.050 | 4.084 | MON | 49,977 | 1,124,473 | 06/30/2017 | 07/15/2043 |
| 12700*-AA-6 | CTL PT TR SER 2016-SANDIA | | | 4 | 1 | 29,325,229 | 108.3490 | 31,773,593 | 29,325,229 | 29,325,229 | | | | | 4.500 | 4.542 | MON | 58,650 | 1,319,635 | 12/20/2016 | 08/15/2027 |
| 12700@-AA-4 | CTL PT TR SER 2017-GHS | | | 4 | 1 | 31,641,913 | 104.1730 | 32,635,970 | 31,328,626 | 31,629,285 | | (8,758) | | | 4.960 | 4.925 | MON | 69,062 | 1,495,301 | 04/16/2018 | 05/15/2048 |
| 12701*-AA-5 | CVS ROCHESTER 2017 LEASE-BKD P | | | 4 | 2 | 3,960,327 | 93.7490 | 3,712,767 | 3,960,327 | 3,960,327 | | | | | 4.800 | 4.848 | MON | 8,449 | 190,130 | 08/28/2017 | 01/15/2042 |
| 12702*-AA-4 | CVS LEASE-BKD PT CTF SER 2017 | | | 4 | 2 | 37,864,996 | 89.6380 | 33,941,425 | 37,864,996 | 37,864,996 | | | | | 3.901 | 3.933 | MON | 86,165 | 1,477,114 | 09/27/2017 | 10/10/2039 |
| 12703#-AA-9 | CTL PT TR SER 2017-COUNTY OF R SR-SEC | | | 4 | 1 | 195,298,677 | 100.1930 | 195,675,603 | 195,298,677 | 195,298,677 | | | | | 4.280 | 4.318 | MON | 371,501 | 8,358,781 | 11/22/2017 | 07/15/2045 |
| 12703*-AA-3 | CTL PT TR SER 2017-UPS CTL SR-SEC | | | 4 | 1 | 26,282,093 | 96.6180 | 25,393,232 | 26,282,093 | 26,282,093 | | | | | 4.050 | 4.084 | MON | 47,308 | 805,286 | 06/04/2018 | 05/15/2045 |
| 12705*-AA-1 | CTL PT TR SER 2017-WEST VA UNI SR-SEC | | | 4 | 1 | 42,000,000 | 96.7830 | 40,648,860 | 42,000,000 | 42,000,000 | | | | | 4.450 | 4.491 | MON | 109,025 | 1,806,700 | 12/22/2017 | 07/10/2056 |
| 12705@-AA-9 | CNMC CTL LEASE-BKD PT TRUST-CH SR-SEC | | | 4 | 1PL | 23,295,941 | 94.7970 | 22,083,853 | 23,295,941 | 23,295,941 | | | | | 3.720 | 3.749 | MON | 38,516 | 753,468 | 02/02/2018 | 07/15/2039 |
| 12706#-AA-6 | CTL PT TRUST-SER 2018-PERRIS-R SR-SEC | | | 4 | 1 | 10,264,960 | 103.9580 | 10,671,248 | 10,264,960 | 10,264,960 | | | | | 4.720 | 4.767 | MON | 21,534 | 179,317 | 12/17/2018 | 04/15/2049 |
| 12707#-AA-5 | CTL PT TR SER 2018-MARSHALL UN SR-SEC | | | 4 | 1 | 57,073,209 | 93.4510 | 52,727,676 | 56,422,806 | 57,066,131 | | (7,078) | | | 5.090 | 5.062 | MON | 127,641 | 1,388,095 | 06/22/2018 | 07/15/2054 |
| 12708#-AA-4 | CTL 2018-12 TR-CHARTER COMMUNI SR-SEC | | | 4 | 2PL | 39,000,000 | 86.4820 | 33,727,980 | 39,000,000 | 39,000,000 | | | | | 5.550 | 5.615 | MON | 96,200 | 447,931 | 12/17/2018 | 07/15/2035 |
| 12708*-AA-8 | CTL PHILADELPHIA LEASE FINANCE SR-SEC | | | 4 | 1 | 108,068,473 | 102.1920 | 110,437,334 | 108,068,473 | 108,068,473 | | | | | 4.008 | 4.028 | MJSD | 300,791 | 4,054,657 | 12/28/2017 | 12/28/2026 |
| 12709@-AA-5 | CTL PT TR SER 2018-INTL FLAVOR SR-SEC | | | 4 | 2 | 35,585,407 | 89.4260 | 31,822,606 | 35,585,407 | 35,585,407 | | | | | 4.430 | 4.470 | MON | 70,064 | 844,262 | 05/31/2018 | 05/15/2043 |
| 12710*-AA-4 | CTL PT TRUST SER 2018-WVU MORG SR-SEC | | | 4 | 1Z | 25,335,345 | 100.0000 | 25,335,345 | 25,335,345 | 25,335,345 | | | | | 4.484 | 4.526 | MON | 50,491 | 37,868 | 12/03/2018 | 11/15/2048 |
| 13219#-AA-4 | CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 | | | 4 | 1 | 60,611,481 | 94.5420 | 57,303,208 | 60,611,377 | 60,622,313 | | (623) | | | 3.642 | 3.654 | MON | 98,110 | 2,008,564 | 08/15/2018 | 08/15/2037 |
| 14421@-AA-8 | CAROLINAS HEALTHCARE PT TRUST- SR-SEC | | | 1 | 1 | 25,850,604 | 95.5000 | 24,687,327 | 25,850,604 | 25,850,604 | | | | | 3.835 | 3.866 | MON | 57,830 | 991,371 | 12/19/2012 | 08/10/2038 |
| 14575H-AA-6 | CAUTO 2016-1A A SEQ | | | 4 | 1FE | 23,986,893 | 102.3650 | 24,563,277 | 23,995,702 | 23,990,077 | | 1,301 | | | 4.550 | 4.605 | MON | 42,459 | 1,097,870 | 03/03/2016 | 02/15/2046 |
| 14841#-AA-8 | CASTLE & COOKE NCRC PROP 4-LLC SR-SEC | | | 1 | 1 | 22,617,087 | 109.2080 | 24,699,668 | 22,617,087 | 22,617,087 | | | | | 5.790 | 5.860 | MON | 76,389 | 1,309,529 | 10/10/2008 | 10/10/2028 |
| 14841@-AA-0 | CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC | | | 1 | 1 | 24,940,965 | 108.4510 | 27,048,726 | 24,940,965 | 24,940,965 | | | | | 5.675 | 5.743 | MON | 82,565 | 1,415,400 | 08/07/2008 | 07/10/2028 |
| 14855J-AB-1 | CLAST 2016-1 A SEQ | | | 4 | 1FE | 6,867,126 | 98.6720 | 6,777,912 | 6,869,137 | 6,867,270 | | 66 | | | 4.450 | 4.494 | MON | 13,586 | 305,677 | 08/01/2016 | 08/15/2041 |
| 14855T-AA-1 | CLAST 2015-1A A STEP SEQ | | | 4 | 1FE | 2,974,506 | 101.1510 | 3,008,824 | 2,974,574 | 2,974,511 | | 2 | | | 4.703 | 4.750 | MON | 6,218 | 139,894 | 12/10/2015 | 12/15/2040 |
| 14855T-AC-7 | CLAST 2015-1A C SUB STEP | | | 4 | 4AM | 849,537 | 98.8400 | 850,567 | 860,551 | 850,317 | | 271 | | | 9.000 | 9.335 | MON | 3,442 | 77,498 | 12/10/2015 | 12/15/2040 |
| 15200M-AB-3 | CNP 2008-A A2 SEQ | | | 4 | 1FE | 4,892,511 | 101.2600 | 5,087,709 | 5,024,402 | 5,013,409 | | 2,457 | | | 5.234 | 5.342 | FA | 109,574 | 262,977 | 03/03/2008 | 02/01/2023 |
| 15200N-AC-9 | CNP 2009-1 A3 SEQ | | | 4 | 1FE | 91,588,344 | 102.4360 | 93,627,836 | 91,401,140 | 91,441,284 | | (13,959) | | | 4.243 | 4.223 | FA | 1,465,079 | 3,878,150 | 06/23/2011 | 08/15/2023 |
| 15200W-AC-9 | CNP 2012-1 A3 SEQ | | | 4 | 1FE | 172,893,480 | 99.4290 | 167,471,939 | 168,434,000 | 170,129,657 | | (392,214) | | | 3.028 | 2.777 | AO | 1,076,776 | 5,100,518 | 09/27/2013 | 10/15/2025 |
| 15722#-AA-9 | CGA LEASE-BKD PASS-NAT OILWELL SR-SEC | | | 1 | 2 | 1,582,675 | 87.5340 | 1,385,378 | 1,582,675 | 1,582,675 | | | | | 4.468 | 4.510 | MON | 4,125 | 70,714 | 10/10/2014 | 01/10/2041 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 15722*-AA-3 | CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC | | | 1 | 2 | 28,482,762 | 94.2980 | 26,858,675 | 28,482,762 | 28,482,762 | | | | | 4.835 | 4.883 | MON | 80,333 | 1,377,142 | 03/31/2014 | 01/10/2041 |
| 15723#-AA-8 | CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC | | | 2 | 1 | 127,259,021 | 98.6370 | 125,524,481 | 127,259,021 | 127,259,021 | | | | | 4.470 | 4.512 | MON | 331,828 | 5,688,478 | 03/26/2015 | 03/10/2045 |
| 15723@-AA-0 | CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC | | | 4 | 1 | 53,061,802 | 93.9370 | 49,844,664 | 53,061,802 | 53,061,802 | | | | | 3.400 | 3.424 | MON | 105,239 | 1,791,364 | 06/01/2015 | 05/10/2035 |
| 16877#-AA-0 | VA CHARLOTTE-CHILDRESS KLIEN-C SR | | | 4 | 1 | 49,732,407 | 102.3260 | 50,889,183 | 49,732,407 | 49,732,407 | | | | | 3.652 | 3.680 | MON | 131,172 | 1,816,228 | 01/05/2016 | 01/05/2036 |
| 17208@-AA-0 | CINCINNATI ICE LEASE BKD TRUST SR-SEC | | | 1 | 1 | 8,515,511 | 102.5290 | 8,730,869 | 8,515,511 | 8,515,511 | | | | | 3.750 | 3.779 | MON | 14,193 | 319,332 | 11/20/2013 | 10/15/2033 |
| 17305E-DT-9 | CCCIT 2007-A3 A3 SB | | | 4 | 1FE | 112,042,325 | 127.9300 | 121,188,553 | 94,730,000 | 103,802,415 | | (247,036) | | | 6.150 | 5.365 | JD | 258,929 | 5,825,895 | 07/29/2015 | 06/15/2039 |
| 17305E-FH-3 | CCCIT 2013-A9 A9 SEQ SB | | | 4 | 1FE | 155,213,838 | 103.6520 | 160,660,662 | 155,000,000 | 155,110,884 | | (14,520) | | | 3.720 | 3.708 | MS | 1,825,900 | 5,766,000 | 01/17/2014 | 09/08/2025 |
| 18610R-AG-9 | CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC | | | 1 | 1 | 27,930,001 | 109.1760 | 30,492,858 | 27,930,001 | 27,930,001 | | | | | 5.740 | 5.809 | MON | 115,785 | 1,603,182 | 09/01/2010 | 12/05/2026 |
| 210717-AC-8 | CMRS 2014-A A3 SEQ | | | 4 | 1FE | 25,999,220 | 101.6590 | 26,431,215 | 26,000,000 | 26,000,000 | | | | | 3.528 | 3.528 | MN | 152,880 | 917,280 | 07/14/2014 | 05/01/2029 |
| 21687@-AA-2 | COOPER UNION PT TRUST SR-SEC | | | 1 | 1FE | 58,760,000 | 103.3740 | 60,742,562 | 58,760,000 | 58,760,000 | | | | | 4.600 | 4.600 | JJ | 1,246,365 | 2,702,960 | 08/27/2014 | 07/15/2034 |
| 22357@-AA-9 | COX TOWER II LEASE BKD TRUST-C SR-SEC | | | 1 | 2 | 48,170,761 | 97.8870 | 47,152,913 | 48,170,761 | 48,170,761 | | | | | 5.409 | 5.470 | MON | 217,130 | 2,605,556 | 10/02/2013 | 01/02/2040 |
| 22536#-AA-1 | CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC | | | 1 | 2 | 87,083,523 | 88.2770 | 76,874,721 | 87,083,523 | 87,083,523 | | | | | 3.967 | 4.000 | MON | 201,519 | 3,454,603 | 12/27/2012 | 12/10/2035 |
| 22545#-AA-0 | CREDIT WAREHOUSE REALTY LEASED SR-SEC | | | 1 | 2 | 18,646,998 | 103.2010 | 19,243,889 | 18,646,998 | 18,646,998 | | | | | 4.960 | 5.012 | MON | 53,952 | 924,891 | 11/01/2013 | 10/10/2033 |
| 22944#-AA-7 | THE BK OF NY SR-SEC | | | 1 | 1Z | 6,557,165 | 109.9860 | 7,211,963 | 6,557,165 | 6,557,165 | | | | | 6.063 | 6.140 | MON | 12,148 | 397,561 | 10/27/2005 | 06/20/2035 |
| 22945#-AA-6 | CTL 2009-10 TRUST-BOSTON UNIV SR-SEC | | | 1 | 1 | 18,530,602 | 111.9520 | 20,745,380 | 18,530,602 | 18,530,602 | | | | | 6.950 | 7.051 | MON | 57,239 | 1,287,877 | 07/15/2009 | 06/15/2027 |
| 22946#-AA-5 | CTL 2010-7 TR-OSF HEALTHCARE SR-SEC | | | 1 | 1 | 24,248,516 | 111.4280 | 27,019,636 | 24,248,516 | 24,248,516 | | | | | 6.200 | 6.281 | MON | 66,818 | 1,503,408 | 07/07/2011 | 03/15/2031 |
| 22951#-AA-7 | CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC | | | 1 | 2 | 44,636,335 | 102.1000 | 45,573,698 | 44,636,335 | 44,636,335 | | | | | 5.250 | 5.308 | MON | 104,151 | 2,343,302 | 12/23/2010 | 06/15/2032 |
| 22952#-AA-6 | GALAXY VENTURES LLC-STATE OF N SR-SEC | | | 1 | 1 | 4,211,171 | 101.3700 | 4,268,864 | 4,211,171 | 4,211,171 | | | | | 4.500 | 4.526 | JAJO | 40,006 | 189,503 | 08/31/2011 | 04/15/2023 |
| 22953*-AA-9 | CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC | | | 1 | 1 | 12,141,354 | 100.9630 | 12,258,275 | 12,141,354 | 12,141,354 | | | | | 4.250 | 4.288 | MON | 22,934 | 516,008 | 06/12/2012 | 06/15/2031 |
| 22954*-AA-8 | CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC | | | 1 | 2 | 32,188,076 | 97.2750 | 31,310,951 | 32,188,076 | 32,188,076 | | | | | 3.970 | 4.003 | MON | 85,191 | 1,277,867 | 11/19/2012 | 12/14/2023 |
| 22955#-AA-3 | CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC | | | 1 | 1 | 27,550,614 | 97.0320 | 26,732,912 | 27,550,614 | 27,550,614 | | | | | 4.110 | 4.145 | MON | 50,326 | 1,132,330 | 12/27/2012 | 06/15/2043 |
| 22956#-AA-2 | LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC | | | 1 | 2 | 6,815,027 | 95.9070 | 6,536,088 | 6,815,027 | 6,815,027 | | | | | 5.000 | 5.052 | MON | 15,145 | 340,751 | 04/05/2013 | 01/15/2039 |
| 22958#-AA-0 | CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC | | | 1 | 1 | 22,276,785 | 107.9620 | 24,050,463 | 22,276,785 | 22,276,785 | | | | | 4.500 | 4.542 | MON | 30,631 | 1,002,455 | 06/28/2013 | 04/20/2033 |
| 22959@-AA-1 | CTL PT TRUST CERTIFICATES-HOME SR-SEC | | | 1 | 1 | 5,589,397 | 103.3010 | 5,773,903 | 5,589,397 | 5,589,397 | | | | | 4.780 | 4.828 | MON | 11,874 | 267,173 | 11/04/2013 | 01/15/2034 |
| 22960@-AA-8 | CTL 2014-04 TRUST-TEXAS A&M SR-SEC | | | 1 | 1 | 9,125,291 | 104.1230 | 9,501,289 | 9,125,063 | 9,125,229 | | (10) | | | 4.615 | 4.659 | MON | 18,716 | 421,122 | 12/15/2014 | 11/15/2034 |
| 22961#-AA-5 | CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC | | | 1 | 1 | 155,535,456 | 109.9490 | 171,009,679 | 155,535,456 | 155,535,456 | | | | | 4.500 | 4.542 | MON | 311,071 | 6,999,095 | 02/28/2014 | 02/15/2034 |
| 22962@-AA-6 | CTL PT TR SER 2014-COSTCO SR-SEC | | | 1 | 1 | 8,965,209 | 97.1920 | 8,713,450 | 8,965,193 | 8,965,185 | | | | | 4.380 | 4.420 | MON | 17,452 | 392,675 | 06/20/2014 | 09/15/2045 |
| 22963@-AA-5 | CTL 2014-04A TRUST-TEXAS A&M A SR-SEC | | | 1 | 1 | 3,796,450 | 102.7870 | 3,902,257 | 3,796,450 | 3,796,450 | | | | | 4.470 | 4.512 | MON | 7,542 | 169,701 | 03/16/2015 | 11/15/2034 |
| 22966#-AA-0 | CTL PT TR-CIRI SR-SEC | | | 1 | 2 | 38,414,542 | 94.3550 | 35,190,779 | 37,296,147 | 38,296,883 | | (29,915) | | | 4.637 | 4.425 | MON | 76,863 | 1,729,422 | 12/19/2014 | 12/15/2044 |
| 22966*-AA-4 | CTL PT TR-COSTCO SR-SEC | | | 1 | 1 | 1,537,967 | 97.8590 | 1,505,038 | 1,537,966 | 1,537,964 | | | | | 4.410 | 4.451 | MON | 3,014 | 67,718 | 12/17/2014 | 09/15/2045 |
| 22972@-AA-4 | CTL PT TR SER 2015-LOWES DELAW SR-SEC | | | 4 | 1 | 8,094,709 | 94.0680 | 7,614,531 | 8,094,709 | 8,094,709 | | | | | 3.740 | 3.769 | MON | 9,250 | 302,742 | 12/18/2015 | 03/20/2035 |
| 22974@-AA-2 | CTL PT SER 2016-WESTCHESTER CO SR-SEC | | | 4 | 1 | 42,231,274 | 96.3410 | 40,686,032 | 42,231,274 | 42,231,274 | | | | | 3.850 | 3.881 | MON | 72,262 | 1,625,904 | 04/07/2016 | 03/15/2036 |
| 22977#-AA-7 | CTL PT TR SER 2016-CAREALLIANC | | | 4 | 2 | 20,303,499 | 97.5470 | 19,245,321 | 19,729,281 | 20,261,256 | | (26,783) | | | 4.310 | 4.047 | MON | 49,603 | 850,332 | 12/11/2017 | 12/10/2037 |
| 22977*-AA-1 | CTL PT TR SER 2016-CORONA RIVE | | | 4 | 1 | 26,444,780 | 97.4780 | 25,777,843 | 26,444,780 | 26,444,780 | | | | | 4.060 | 4.094 | MON | 47,718 | 1,073,657 | 12/15/2017 | 02/15/2038 |
| 22978*-AA-0 | CTL PT TRUST-SER 2016-VA HILLS | | | 4 | 1 | 31,145,803 | 100.7370 | 31,111,598 | 30,883,983 | 31,115,933 | | (22,243) | | | 3.470 | 3.386 | MON | 47,630 | 937,546 | 08/15/2018 | 10/15/2033 |
| 22978@-AA-8 | CTL PT TR SER 2017-LOWES SCOTT | | | 4 | 1 | 9,950,809 | 95.2910 | 9,366,112 | 9,828,958 | 9,936,244 | | (7,380) | | | 3.650 | 3.499 | MON | 10,962 | 358,757 | 01/04/2017 | 09/20/2031 |
| 22979@-AA-7 | CTL 2016-29 TRUST-SPIRIT AEROS | | | 4 | 2 | 26,175,757 | 98.7150 | 25,839,398 | 26,175,757 | 26,175,757 | | | | | 4.694 | 4.740 | MON | 54,608 | 1,228,690 | 03/20/2017 | 12/15/2037 |
| 22983*-AA-3 | STATE OF CALIFORNIA-CHP CHICO SR-SEC | | | 4 | 1 | 32,213,650 | 97.8070 | 30,589,519 | 31,275,388 | 32,045,452 | | (43,596) | | | 3.991 | 3.743 | MON | 55,476 | 1,248,201 | 06/15/2015 | 09/15/2036 |
| 22983@-AA-1 | KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC | | | 4 | 2 | 21,435,901 | 99.6130 | 21,352,944 | 21,435,901 | 21,435,901 | | | | | 5.355 | 5.415 | MON | 51,017 | 1,141,459 | 05/21/2015 | 12/15/2036 |
| 22984@-AA-0 | CTL PT TR SER 2015-GUARDIAN LI SR | | | 4 | 1 | 64,810,193 | 89.9720 | 57,765,764 | 64,204,157 | 64,729,894 | | (22,197) | | | 3.920 | 3.854 | MON | 111,858 | 2,516,803 | 07/25/2016 | 07/15/2036 |
| 233046-AD-3 | DNKN 2015-1A A2II SEQ | | | 4 | 3AM | 136,119,588 | 101.3940 | 137,814,154 | 135,919,438 | 136,070,639 | | (12,361) | | | 3.980 | 3.989 | FMAN | 616,093 | 5,409,594 | 08/28/2015 | 02/20/2045 |
| 233046-AF-8 | DNKN 2017-1A A2II SEQ | | | 4 | 2AM | 14,850,000 | 96.5880 | 14,343,318 | 14,850,000 | 14,850,000 | | | | | 4.030 | 4.050 | FMAN | 68,157 | 643,339 | 09/14/2017 | 11/20/2047 |
| 23311*-AA-4 | DCC BAY CITY 2013 CTL TRUST-DO SR-SEC | | | 1 | 2 | 24,652,412 | 89.5060 | 22,065,388 | 24,652,412 | 24,652,412 | | | | | 3.590 | 3.617 | MON | 27,042 | 885,021 | 03/20/2013 | 07/20/2034 |
| 23317*-AC-4 | DD4 SOUTH LC-CIA DD4 SOUTH LC | | | 4 | 1 | 12,972,567 | 101.9170 | 13,221,251 | 12,972,567 | 12,972,567 | | | | | 3.550 | 3.576 | MON | 33,260 | 407,275 | 09/05/2018 | 09/05/2033 |
| 23358*-AA-8 | D.P. FACILITIES DATA CENTER SE SR-SEC | | | 4 | 1 | 74,005,502 | 105.8760 | 78,354,065 | 74,005,502 | 74,005,502 | | | | | 4.500 | 4.542 | MON | 194,264 | 3,350,204 | 01/10/2018 | 01/10/2028 |
| 24721#-AA-2 | DELPRES NASHVILLE LLC-AMSOUTH A-SR-SEC | | | 4 | 2 | 11,968,002 | 105.7120 | 12,651,614 | 11,968,002 | 11,968,002 | | | | | 6.740 | 6.741 | JD | 35,851 | 806,643 | 05/11/2004 | 12/15/2020 |
| 24764@-AA-2 | DELTA ENGINES 2017 LEASE-BKD P SR-SEC | | | 4 | 2PL | 49,639,533 | 103.6830 | 51,467,757 | 49,639,533 | 49,639,533 | | | | | 6.750 | 6.846 | MON | 102,382 | 3,350,668 | 12/01/2017 | 11/20/2022 |
| 25248*-AA-7 | DHL GUARANTEED BY DEUTSCHE POS SR-SEC | | | 4 | 1 | 1,477,790 | 100.8010 | 1,367,760 | 1,356,891 | 1,383,978 | | 5,307 | | | 5.605 | 2.845 | JJ | 35,069 | 76,054 | 01/25/2013 | 12/29/2022 |
| 25272X-AA-3 | DROT 2017-1A A SEQ | | | 4 | 1FE | 10,406,604 | 99.3660 | 10,343,213 | 10,409,225 | 10,406,951 | | 275 | | | 3.270 | 3.297 | MON | 10,401 | 340,382 | 10/06/2017 | 10/22/2029 |
| 25471*-AA-5 | DISNEY LMA PT TRUST-DISNEY SR-SEC | | | 1 | 1 | 48,459,404 | 100.9520 | 48,920,738 | 48,459,404 | 48,459,404 | | | | | 4.100 | 4.135 | MON | 165,570 | 1,986,836 | 05/30/2012 | 08/01/2024 |
| 25755T-AE-0 | DPABS 2015-1A A2II SEQ | | | 4 | 2AM | 26,325,000 | 100.9290 | 26,569,559 | 26,325,000 | 26,325,000 | | | | | 4.474 | 4.499 | JAJO | 215,926 | 1,177,780 | 10/14/2015 | 10/25/2045 |
| 25755T-AG-5 | DPABS 2017-1A A2II SEQ | | | 4 | 2AM | 14,812,500 | 97.4300 | 14,431,819 | 14,812,500 | 14,812,500 | | | | | 3.082 | 3.094 | JAJO | 83,696 | 456,521 | 06/12/2017 | 07/25/2047 |
| 25755T-AH-3 | DPABS 2017-1A A23 SEQ | | | 4 | 2AM | 49,375,000 | 97.9770 | 48,376,144 | 49,375,000 | 49,375,000 | | | | | 4.118 | 4.139 | JAJO | 372,765 | 2,033,262 | 06/12/2017 | 07/25/2047 |
| 25755T-AJ-9 | DPABS 2018-1A A2I SEQ | | | 4 | 2AM | 6,392,875 | 98.6570 | 6,307,019 | 6,392,875 | 6,392,875 | | | | | 4.116 | 4.137 | JAJO | 48,241 | 132,296 | 04/18/2018 | 07/25/2048 |
| 25857@-AA-7 | DOUBLE DIAMOND FDG-V-LLC SR CLASS A | | | 4 | 1FE | 34,148,182 | 100.0000 | 34,148,182 | 34,148,182 | 34,148,182 | | | | | 3.900 | 3.932 | MON | 110,982 | 1,331,777 | 04/30/2015 | 08/01/2036 |
| 25857@-AB-5 | DOUBLE DIAMOND FDG-V-LLC SUB CLASS B | | | 4 | 2AM | 6,097,879 | 100.0000 | 6,097,879 | 6,097,879 | 6,097,879 | | | | | 4.850 | 4.899 | MON | 24,646 | 295,747 | 04/30/2015 | 08/01/2036 |
| 25858*-AA-8 | DOUBLE DIAMOND FDG-VI-LLC CLASS A | | | 4 | 1FE | 41,315,106 | 100.0000 | 41,315,106 | 41,315,106 | 41,315,106 | | | | | 4.000 | 4.033 | MON | 137,717 | 1,671,151 | 03/22/2017 | 03/22/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 25858*-AB-6 | DOUBLE DIAMOND FDG-VI-LLC CLASS B | | | 4 | 2AM | 12,714,043 | 100.0000 | 12,714,043 | 12,714,043 | 12,714,043 | | | | | 4.500 | 4.542 | MON | 47,678 | 580,077 | 03/22/2017 | 03/22/2038 |
| 25859@-AA-5 | DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC | | | | 1FE | 47,265,330 | 100.0000 | 47,265,330 | 47,265,330 | 47,265,330 | | | | | 4.500 | 4.542 | MON | 177,245 | 342,673 | 10/04/2018 | 12/15/2039 |
| 25859@-AB-3 | DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC | | | | 2AM | 16,612,083 | 100.0000 | 16,612,083 | 16,612,083 | 16,612,083 | | | | | 5.000 | 5.052 | MON | 69,217 | 133,819 | 10/04/2018 | 12/15/2039 |
| 25859@-AC-1 | DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC | | | 4 | 3AM | 2,561,222 | 100.0000 | 2,561,222 | 2,561,222 | 2,561,222 | | | | | 6.250 | 6.332 | MON | 13,340 | 25,517 | 10/04/2018 | 12/15/2039 |
| 26061#-AA-5 | DOW LOUISIANA LEASE-BKD PT TRU SR | | | 2 | 2 | 85,127,867 | 95.3300 | 81,152,396 | 85,127,867 | 85,127,867 | | | | | 4.968 | 5.020 | MON | 187,962 | 4,229,152 | 06/30/2015 | 12/15/2041 |
| 26061@-AA-7 | DOW MICHIGAN LEASE-BACKED PASS | | | 2 | 2 | 41,358,808 | 94.0470 | 38,896,718 | 41,358,808 | 41,358,808 | | | | | 4.860 | 4.909 | MON | 89,335 | 2,010,038 | 08/26/2015 | 05/15/2042 |
| 26208L-AA-6 | HONK 2015-1A A2 SEQ | | | 4 | 2AM | 25,211,513 | 103.8340 | 26,186,935 | 25,220,000 | 25,212,197 | | 210 | | | 5.216 | 5.253 | JAJO | 259,441 | 1,315,475 | 08/26/2015 | 07/20/2045 |
| 26885*-AA-3 | CTL PT TRUST-NEOMED 2012-SR-SEC | | | 1 | 2 | 36,650,603 | 101.2080 | 36,511,926 | 36,076,127 | 36,558,362 | | (13,460) | | | 5.390 | 5.314 | MON | 124,232 | 1,944,503 | 11/09/2012 | 11/08/2044 |
| 29365K-AC-7 | ETI 2009-A A3 SEQ | | | 4 | 1FE | 13,477,502 | 102.5420 | 13,591,403 | 13,254,431 | 13,297,666 | | (14,859) | | | 4.380 | 4.245 | FA | 241,893 | 580,544 | 01/26/2011 | 11/01/2023 |
| 29854*-AA-4 | EUREKA FEDERAL COURTHOUSE LEAS SR-SEC | | | 1 | 1 | 9,989,830 | 102.7480 | 10,264,351 | 9,989,830 | 9,989,830 | | | | | 3.750 | 3.779 | MON | 16,650 | 374,619 | 12/20/2013 | 02/15/2035 |
| 30284@-AE-2 | FNBM-LLC SR-SEC | | | 1 | 1FE | 50,046,300 | 102.7570 | 51,378,500 | 50,000,000 | 50,000,000 | | | | | 4.900 | 4.832 | MON | 210,972 | 2,484,028 | 12/20/2013 | 12/20/2020 |
| 30284@-AF-9 | FNBM-LLC SR | | | 4 | 1FE | 50,000,000 | 100.8700 | 50,435,000 | 50,000,000 | 50,000,000 | | | | | 3.890 | 3.823 | MON | 162,083 | 1,972,013 | 10/06/2015 | 10/09/2020 |
| 30284@-AG-7 | FNBM-LLC SR | | | 4 | 1FE | 50,115,000 | 102.5420 | 51,271,000 | 50,000,000 | 50,004,234 | | (35,117) | | | 4.270 | 4.223 | MON | 177,917 | 2,164,651 | 10/06/2015 | 10/09/2022 |
| 30284@-AH-5 | FNBM-LLC FNBM, LLC-SR-UNSEC | | | 4 | 1FE | 50,050,804 | 100.3640 | 50,182,000 | 50,000,000 | 49,966,672 | | (33,842) | | | 3.600 | 3.483 | MON | 150,000 | 1,825,000 | 06/29/2016 | 06/29/2021 |
| 30284@-AT-9 | FNBM-LLC SR-UNSEC | | | 4 | 1FE | 100,000,000 | 100.0000 | 100,000,000 | 100,000,000 | 100,000,000 | | | | | 4.790 | 4.708 | MON | 93,139 | | 12/20/2018 | 12/20/2023 |
| 30291*-AA-3 | FBI BOSTON LEASE-BKD PT TRUST- | | | 4 | 1 | 109,169,277 | 107.3190 | 117,159,376 | 109,169,277 | 109,169,277 | | | | | 4.220 | 4.257 | MON | 204,753 | 4,574,188 | 02/28/2017 | 10/13/2036 |
| 30292@-AA-0 | FNA 2018-1 LLC UNSEC | | | 4 | 1FE | 100,008,187 | 100.7890 | 100,797,252 | 100,008,187 | 100,008,187 | | | | | 0.000 | 0.000 | MON | | 2,864,901 | 04/11/2018 | 04/11/2030 |
| 31304*-AA-6 | FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC | | | 1 | 1 | 51,324,468 | 118.7490 | 60,947,292 | 51,324,468 | 51,324,468 | | | | | 5.600 | 5.666 | MON | 167,660 | 2,874,170 | 01/27/2012 | 01/10/2032 |
| 31305#-AA-1 | FBI CINCINNATI LEASE BKD TRUST SR-SEC | | | 1 | 1 | 34,057,800 | 118.4790 | 40,351,341 | 34,057,800 | 34,057,800 | | | | | 5.600 | 5.666 | MON | 111,255 | 1,907,237 | 03/15/2012 | 02/10/2032 |
| 31306#-AA-0 | FBI PORTLAND LEASE BKD TRUST-G SR-SEC | | | 1 | 1 | 40,123,341 | 118.9560 | 47,729,122 | 40,123,341 | 40,123,341 | | | | | 5.600 | 5.666 | MON | 131,070 | 2,246,907 | 04/26/2012 | 03/10/2032 |
| 31306@-AA-2 | FBI SAN DIEGO LEASE BKD TRUST- SR-SEC | | | 1 | 1 | 107,417,423 | 111.8780 | 120,176,464 | 107,417,423 | 107,417,423 | | | | | 4.750 | 4.797 | MON | 297,636 | 5,102,327 | 06/19/2013 | 04/26/2033 |
| 31331F-AX-9 | FEDEX CORP 1998 PASS TST PT CERTS | | | 4 | 2AM | 1,779,708 | 103.5780 | 1,985,228 | 1,916,653 | 1,893,803 | | 8,990 | | | 6.720 | 7.629 | JJ | 59,391 | 128,799 | 03/21/2000 | 01/15/2022 |
| 31331F-BA-8 | FEDERAL EXPRESS PT 991A-SR-SEC | | | 4 | 1FE | 4,282,115 | 104.0140 | 4,453,999 | 4,282,115 | 4,282,115 | | | | | 7.650 | 7.651 | JJ | 151,052 | 327,582 | 06/24/1999 | 01/15/2022 |
| 31331F-BB-6 | FEDERAL EXPRESS PT 991B-SR-SEC | | | 4 | 2FE | 1,481,294 | 100.2810 | 1,485,456 | 1,481,294 | 1,481,294 | | | | | 7.900 | 7.901 | JJ | 53,960 | 117,022 | 06/24/1999 | 01/15/2020 |
| 31562#-AA-9 | FF LANDLORD #1-LLC-FLOWERS SR-SEC | | | 1 | 2 | 4,317,676 | 103.2610 | 4,458,475 | 4,317,676 | 4,317,676 | | | | | 6.540 | 6.630 | MON | 12,550 | 282,376 | 09/12/2007 | 09/15/2030 |
| 31564#-AA-7 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC | | | 1 | 2 | 19,157,953 | 104.5290 | 20,025,616 | 19,157,953 | 19,157,953 | | | | | 6.750 | 6.845 | MON | 3,592 | 1,293,161 | 01/02/2009 | 03/31/2032 |
| 31565#-AA-6 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC | | | 1 | 2 | 13,712,764 | 107.7100 | 14,770,018 | 13,712,764 | 13,712,764 | | | | | 7.210 | 7.320 | MON | 2,746 | 988,690 | 08/01/2008 | 07/31/2031 |
| 31565@-AA-8 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC | | | 1 | 2Z | 22,125,291 | 110.6900 | 24,490,485 | 22,125,291 | 22,125,291 | | | | | 7.670 | 7.741 | MON | 4,714 | 1,697,010 | 03/02/2009 | 01/31/2033 |
| 31565@-AB-6 | WELLS FARGO BK-FLOWERS $780M SR-SEC | | | 4 | 2 | 116,004 | 101.5110 | 117,756 | 116,004 | 116,004 | | | | | 7.670 | 7.794 | MON | 25 | 8,897 | 03/05/2010 | 01/31/2020 |
| 33632*-UJ-4 | FIRST SECURITY BK NA-PHILLIPS SR-SEC | | | 1 | 1 | 6,533,028 | 106.3560 | 6,948,268 | 6,533,028 | 6,533,028 | | | | | 7.950 | 8.083 | MON | 30,297 | 519,376 | 12/28/2000 | 12/10/2020 |
| 33736*-AF-9 | FIRST UNION COMMERCIAL CORP.-B SR-SEC | | | 1 | 1 | 36,911,698 | 103.0590 | 38,040,827 | 36,911,698 | 36,911,698 | | | | | 5.800 | 5.801 | JJ | 1,064,492 | 2,140,878 | 05/07/2004 | 01/02/2024 |
| 33766Q-AC-1 | FEOH 2013-1 A3 SEQ | | | 4 | 1FE | 99,997,900 | 100.0260 | 100,026,180 | 100,000,000 | 100,000,000 | | | | | 3.450 | 3.450 | JJ | 1,590,833 | 3,450,000 | 06/12/2013 | 01/15/2036 |
| 33840*-AA-3 | 521-533 LLC-IFF SR-SEC | | | 1 | 2 | 31,476,621 | 97.8480 | 30,799,244 | 31,476,621 | 31,476,621 | | | | | 4.770 | 4.818 | MON | 66,730 | 1,501,435 | 11/09/2010 | 11/15/2030 |
| 34282*-RD-2 | FLORIDA LOTTERY SR-UNSEC | | | 4 | 1Z | 13,733,056 | 104.2350 | 19,332,349 | 18,546,888 | 13,708,722 | | (24,334) | | | 0.000 | 4.339 | N/A | | | 08/08/2018 | 04/01/2034 |
| 34417M-AA-5 | FOCUS 2017-1A A2I SEQ | | | 4 | 2AM | 4,432,500 | 100.7920 | 4,467,605 | 4,432,500 | 4,432,500 | | | | | 3.857 | 3.876 | JAJO | 28,968 | 170,962 | 03/21/2017 | 04/30/2047 |
| 34417M-AB-3 | FOCUS 2017-1A A2II SEQ | | | 4 | 2AM | 21,670,000 | 101.3420 | 21,960,811 | 21,670,000 | 21,670,000 | | | | | 5.093 | 5.125 | JAJO | 187,008 | 1,103,653 | 03/21/2017 | 04/30/2047 |
| 34417Q-AA-6 | FOCUS 2018-1 A2 SEQ | | | 4 | 2AM | 12,000,000 | 100.7810 | 12,093,756 | 12,000,000 | 12,000,000 | | | | | 5.184 | 5.217 | JAJO | 105,408 | | 10/19/2018 | 10/30/2048 |
| 34486*-AA-0 | FOOTBALL CLUB TERM NOTES 2024 SR-SEC | | | 1 | 1FE | 10,000,000 | 97.4500 | 9,745,000 | 10,000,000 | 10,000,000 | | | | | 3.410 | 3.410 | OCT | 81,461 | 345,736 | 08/30/2012 | 10/05/2024 |
| 34487#-AD-9 | FOOTBALL CLUB TERM NOTES 2029 2014-SR-SEC | | | 1 | 1FE | 30,000,000 | 98.9040 | 29,671,200 | 30,000,000 | 30,000,000 | | | | | 3.970 | 3.930 | OCT | 291,133 | 1,207,542 | 10/20/2014 | 10/20/2029 |
| 344880-AA-6 | FOOTBALL CLUB TERM NOTES 2024 A-SR-SEC | | | 1 | 1FE | 15,000,000 | 97.5470 | 14,632,050 | 15,000,000 | 15,000,000 | | | | | 3.560 | 3.560 | OCT | 127,567 | 541,417 | 10/25/2012 | 10/05/2024 |
| 34532R-AA-4 | FORDR 2018-1 A SEQ | | | 4 | 1FE | 64,977,179 | 99.2210 | 64,493,806 | 65,000,000 | 64,979,804 | | 2,625 | | | 3.190 | 3.217 | MON | 92,156 | 1,814,313 | 01/23/2018 | 07/15/2031 |
| 358770-AA-2 | FRISCO GROUND LEASE TR-SENIOR- | | | 4 | 1PL | 17,120,329 | 96.6700 | 16,550,222 | 17,120,329 | 17,120,329 | | | | | 4.819 | 4.868 | MON | 36,668 | 336,141 | 12/15/2018 | 07/15/2053 |
| 359757-AN-1 | FULLER ROAD MANG CO NYST UNIVE SR-SEC | | | 2 | 1FE | 46,285,000 | 112.4480 | 52,046,557 | 46,285,000 | 46,285,000 | | | | | 5.850 | 5.851 | MS | 902,558 | 2,707,673 | 11/16/2005 | 09/01/2035 |
| 361452-AA-3 | GATX RAIL CORP 00-1-SR-SEC | | | 1 | 2FE | | 104.1030 | | | | | | | | 8.100 | 0.000 | JJ | | 1,672 | 04/05/2000 | 01/13/2020 |
| 36164A-AA-1 | GFG 2014-1A A SEQ | | | 4 | 1FE | 85,348,216 | 100.0000 | 85,348,216 | 85,348,216 | 85,348,216 | | | | | 5.210 | 5.244 | JAJO | 938,736 | 4,446,642 | 11/19/2014 | 07/15/2040 |
| 36187*-AA-7 | WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC | | | 4 | 2 | 5,655,968 | 99.7390 | 5,604,542 | 5,619,208 | 5,640,430 | | (1,492) | | | 5.940 | 5.942 | MON | 27,815 | 333,781 | 01/26/2007 | 08/01/2031 |
| 36208#-AA-8 | GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC | | | 1 | 2 | 1,366,776 | 103.1330 | 1,409,597 | 1,366,776 | 1,366,776 | | | | | 6.450 | 6.537 | MON | 3,918 | 88,157 | 08/27/2003 | 07/15/2027 |
| 36235@-AA-7 | GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC | | | 1 | 1 | 66,053,726 | 112.8440 | 74,537,667 | 66,053,726 | 66,053,726 | | | | | 5.010 | 5.063 | MON | 147,080 | 3,309,292 | 12/12/2012 | 10/21/2032 |
| 36244@-AA-6 | GSA MCCLELLAN LEASE BKD TRUST- SR-SEC | | | 1 | 1 | 12,702,880 | 108.2380 | 13,749,344 | 12,702,880 | 12,702,880 | | | | | 4.460 | 4.502 | MON | 25,180 | 566,549 | 07/10/2013 | 07/15/2033 |
| 36245*-AA-7 | GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC | | | 1 | 1 | 17,678,133 | 107.9220 | 19,078,432 | 17,677,982 | 17,678,049 | | (6) | | | 4.500 | 4.542 | MON | 35,356 | 795,509 | 01/24/2014 | 09/15/2033 |
| 36247@-AA-3 | GSA-IRS 2016 LEASE TR SR-SEC | | | | 1PL | 100,000,000 | 101.6100 | 101,610,000 | 100,000,000 | 100,000,000 | | | | | 3.500 | 3.500 | MON | 155,556 | 3,500,000 | 02/04/2016 | 02/15/2021 |
| 37246#-AA-0 | WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC | | | 1 | 2 | 53,417,370 | 107.7320 | 57,547,601 | 53,417,370 | 53,417,370 | | | | | 6.010 | 6.086 | MON | 142,684 | 3,210,384 | 10/15/2007 | 10/15/2027 |
| 37653#-AA-6 | GLADSTONE FOREST SERVICE LEASE SR-SEC | | | 1 | 1 | 2,439,984 | 106.2900 | 2,593,459 | 2,439,984 | 2,439,984 | | | | | 4.700 | 4.732 | MON | 5,097 | 114,750 | 01/06/2012 | 01/15/2027 |
| 38642*-AA-2 | CTL GRAND RAPIDS VA SR-SEC | | | 4 | 1 | 14,422,293 | 101.7560 | 14,675,549 | 14,422,293 | 14,422,293 | | | | | 3.643 | 3.671 | MON | 23,351 | 524,428 | 08/05/2015 | 10/15/2034 |
| 39625#-AA-7 | GREENVILLE NC VA LEASE TRUST-V SR-SEC | | | 1 | 1 | 35,978,617 | 107.0070 | 38,499,638 | 35,978,617 | 35,978,617 | | | | | 4.230 | 4.267 | MON | 67,640 | 1,521,895 | 11/25/2013 | 11/15/2033 |
| 39843@-AA-5 | GRIFOLS | | | 1 | 1PL | 33,808,847 | 99.0740 | 33,495,777 | 33,808,847 | 33,808,847 | | | | | 4.500 | 4.542 | MON | 88,748 | 1,507,872 | 07/01/2016 | 07/10/2019 |
| 39949#-AA-6 | GROUND LEASE TR-2016B-LAS COLI | | | 4 | 1FE | 49,000,000 | 99.5490 | 48,779,010 | 49,000,000 | 49,000,000 | | | | | 4.715 | 4.762 | MON | 102,682 | 2,310,350 | 11/29/2016 | 05/15/2052 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 39950*-AA-6 | TR CTF ISSUED AUG 2017-11790 U | | | 4 | 1FE | 28,468,299 | 94.2420 | 26,829,094 | 28,468,299 | 28,468,299 | | | | | 4.210 | 4.247 | MON | 53,267 | 1,198,515 | 09/01/2017 | 08/15/2048 |
| 39952*-AA-4 | GROUND LEASE TRUST A 2018C-M SR-SEC | | | 4 | 1PL | 65,000,000 | 98.9430 | 64,312,950 | 65,000,000 | 65,000,000 | | | | | 4.640 | 4.685 | MON | 134,044 | 1,298,556 | 07/10/2018 | 06/15/2053 |
| 39952@-AA-2 | GROUND LEASE TRUST-2018E-TRIAN SR-SEC | | | 4 | 1FE | 25,000,000 | 100.0000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | 5.180 | 5.236 | MON | 57,556 | 57,556 | 11/29/2018 | 11/15/2054 |
| 40407@-AA-1 | HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC | | | 1 | 2 | 15,581,304 | 105.5190 | 16,441,026 | 15,581,105 | 15,581,147 | | (7) | | | 6.300 | 6.383 | MON | 57,261 | 981,610 | 12/15/2004 | 11/10/2029 |
| 40408L-AC-1 | HASI SYB TRUST 2017-1 | | | 4 | 1FE | 96,729,259 | 96.8960 | 93,737,656 | 96,740,481 | 96,728,324 | | 475 | | | 3.860 | 3.880 | MJSD | 114,100 | 3,734,183 | 10/18/2017 | 09/20/2037 |
| 40466#-AA-7 | HD-WEST MIFFLIN PA CTL PT TR- | | | 4 | 1 | 10,412,515 | 94.9910 | 9,890,952 | 10,412,515 | 10,412,515 | | | | | 3.952 | 3.985 | MON | 18,290 | 411,534 | 04/04/2017 | 01/15/2038 |
| 40833#-AA-3 | HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC | | | 1 | 1 | 45,845,604 | 117.6840 | 53,952,941 | 45,845,604 | 45,845,604 | | | | | 6.840 | 6.938 | MON | 139,371 | 3,135,839 | 07/07/2011 | 06/15/2036 |
| 40833@-AA-5 | HAMMES CO CAP LAND HLD-SWEDISH SR-SEC | | | 1 | 1 | 8,962,633 | 116.0800 | 10,403,825 | 8,962,633 | 8,962,633 | | | | | 6.400 | 6.486 | MON | 25,494 | 573,608 | 11/29/2010 | 06/15/2036 |
| 41810*-AA-2 | HASI SYB TRUST 2015-1 SR | | | 4 | 1FE | 44,363,033 | 98.3690 | 43,639,472 | 44,363,033 | 44,363,033 | | | | | 4.283 | 4.306 | JAJO | 374,736 | 1,900,069 | 09/10/2015 | 10/20/2045 |
| 42210#-AA-2 | HD CALIF DFDC LANDLORD-HOME DE SR-SEC | | | 1 | 1 | 20,414,047 | 90.5590 | 18,486,757 | 20,414,047 | 20,414,047 | | | | | 3.570 | 3.473 | MON | 2,024 | 728,781 | 09/03/2013 | 04/30/2034 |
| 42212#-AA-0 | HD TROY OH LANDLORD LLC-HOME D SR-SEC | | | 1 | 1 | 32,531,215 | 94.3120 | 30,680,840 | 32,531,215 | 32,531,215 | | | | | 3.550 | 3.576 | MON | 3,208 | 1,154,858 | 05/01/2014 | 11/30/2034 |
| 42251@-AA-4 | HEALTH FIRST PHYSICIANS-INC.-H SR-SEC | | | 1 | 1 | 62,185,504 | 99.3630 | 61,789,383 | 62,185,504 | 62,185,504 | | | | | 4.490 | 4.531 | MON | 232,677 | 2,792,129 | 02/20/2013 | 03/01/2038 |
| 42770L-AA-1 | HERO 2015-1A A SEQ | | | 4 | 1FE | 15,715,483 | 101.4870 | 15,956,339 | 15,722,591 | 15,718,928 | | 670 | | | 3.840 | 3.873 | MON | 18,448 | 632,580 | 04/22/2015 | 09/21/2040 |
| 42770Q-AA-0 | HERO 2014-2A A SEQ | | | 4 | 1FE | 4,056,610 | 101.5100 | 4,120,682 | 4,059,373 | 4,057,619 | | 63 | | | 3.990 | 3.994 | MS | 45,441 | 161,969 | 10/16/2014 | 09/21/2040 |
| 42770V-AA-9 | HERO 2016-1A A SEQ | | | 4 | 1FE | 5,047,933 | 103.7820 | 5,239,303 | 5,048,385 | 5,033,822 | | 627 | | | 4.050 | 4.115 | MON | 6,247 | 214,596 | 02/04/2016 | 09/20/2041 |
| 42770W-AA-7 | HERO 2016-2A A SEQ | | | 4 | 1FE | 4,752,063 | 101.2540 | 4,813,216 | 4,753,619 | 4,740,849 | | 466 | | | 3.750 | 3.807 | MON | 5,447 | 187,095 | 05/25/2016 | 09/20/2041 |
| 42770X-AA-5 | HERO 2016-3A A1 SEQ | | | 4 | 1FE | 5,866,598 | 97.8310 | 5,739,792 | 5,867,074 | 5,856,998 | | 427 | | | 3.080 | 3.117 | MON | 5,522 | 189,831 | 09/15/2016 | 09/20/2042 |
| 42771L-AB-8 | HERO 2017-2A A1 SEQ | | | 4 | 1FE | 2,351,285 | 100.0440 | 2,352,623 | 2,351,591 | 2,351,303 | | 4 | | | 3.280 | 3.303 | MON | 2,357 | 73,505 | 07/26/2017 | 09/20/2048 |
| 42771X-AA-4 | HERO 2017-1A A1 SEQ | | | 4 | 1FE | 6,947,872 | 100.8530 | 7,009,933 | 6,950,667 | 6,947,999 | | 73 | | | 3.710 | 3.742 | MON | 7,879 | 270,212 | 04/21/2017 | 09/20/2047 |
| 42784#-AA-8 | HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC | | | | 1 | 14,514,917 | 117.1290 | 17,001,177 | 14,514,917 | 14,514,917 | | | | | 5.820 | 5.891 | MON | 70,397 | 818,729 | 12/01/2018 | 05/01/2054 |
| 42784@-AA-0 | HERSHEY CAMPUS LEASE -BKD SR-SEC | | | 1 | 1 | 51,784,039 | 116.3300 | 60,240,373 | 51,784,039 | 51,784,039 | | | | | 5.820 | 5.891 | MON | 251,153 | 3,013,831 | 09/20/2011 | 08/01/2041 |
| 42806D-AR-0 | HERTZ 2016-1A B SUB | | | 4 | 1FE | 12,499,579 | 100.0150 | 12,501,885 | 12,500,000 | 12,499,886 | | 104 | | | 3.720 | 3.750 | MON | 7,750 | 465,000 | 02/04/2016 | 03/25/2020 |
| 42806D-AS-8 | HERTZ 2016-1A C SUB | | | 4 | 2AM | 2,999,750 | 100.0580 | 3,001,730 | 3,000,000 | 2,999,931 | | 64 | | | 4.750 | 4.801 | MON | 2,375 | 142,500 | 02/04/2016 | 03/25/2020 |
| 42806D-AV-1 | HERTZ 2016-2A B SUB | | | 4 | 1FE | 12,499,660 | 100.4090 | 12,551,151 | 12,500,000 | 12,499,840 | | 56 | | | 3.940 | 3.973 | MON | 8,208 | 492,500 | 02/04/2016 | 03/25/2022 |
| 42806D-AZ-2 | HERTZ 2016-3A B SUB | | | 4 | 1FE | 5,999,845 | 99.7180 | 5,983,066 | 6,000,000 | 5,999,964 | | 37 | | | 3.110 | 3.131 | MON | 3,110 | 186,600 | 06/01/2016 | 07/25/2020 |
| 42806D-BA-6 | HERTZ 2016-3A C SUB | | | 4 | 2AM | 1,999,420 | 100.1470 | 2,002,942 | 2,000,000 | 1,999,858 | | 154 | | | 4.430 | 4.478 | MON | 1,477 | 88,600 | 06/01/2016 | 07/25/2020 |
| 42806D-BC-2 | HERTZ 2016-4A A SEQ | | | 4 | 1FE | 4,933,398 | 97.8890 | 4,894,443 | 5,000,000 | 4,954,869 | | 16,660 | | | 2.650 | 3.035 | MON | 2,208 | 132,500 | 09/13/2017 | 07/25/2022 |
| 42806D-BD-0 | HERTZ 2016-4A B SUB | | | 4 | 1FE | 4,999,201 | 99.0510 | 4,952,546 | 5,000,000 | 4,999,578 | | 139 | | | 3.290 | 3.316 | MON | 2,742 | 164,500 | 06/01/2016 | 07/25/2022 |
| 42806D-BE-8 | HERTZ 2016-4A C SUB | | | 4 | 2AM | 3,999,552 | 101.4870 | 4,059,468 | 4,000,000 | 3,999,766 | | 73 | | | 5.060 | 5.116 | MON | 3,373 | 202,400 | 06/01/2016 | 07/25/2022 |
| 42806D-BG-3 | HERTZ 2017-2A A SEQ | | | 4 | 1FE | 42,981,351 | 98.6830 | 42,433,492 | 43,000,000 | 42,985,783 | | 3,529 | | | 3.290 | 3.327 | MON | 23,578 | 1,414,700 | 09/14/2017 | 10/25/2023 |
| 42806D-BQ-1 | HERTZ 2018-1A A SEQ | | | 4 | 1FE | 27,496,994 | 99.1240 | 27,259,188 | 27,500,000 | 27,497,497 | | 503 | | | 3.290 | 3.315 | MON | 15,079 | 831,867 | 01/17/2018 | 02/25/2024 |
| 43721#-AA-2 | HOME DEPOT LEASE-COLLATERALIZE SR-SEC | | | 1 | 1 | 4,696,810 | 99.2520 | 4,615,522 | 4,650,306 | 4,680,995 | | (3,165) | | | 3.880 | 3.755 | MON | 8,019 | 180,432 | 11/07/2013 | 01/15/2028 |
| 43721*-AA-6 | HOME DEPOT MOORPARK LEASE BACK SR-SEC | | | 1 | 1 | 18,741,342 | 101.5420 | 19,030,333 | 18,741,342 | 18,741,342 | | | | | 4.409 | 4.450 | MON | 68,864 | 826,362 | 11/30/2012 | 01/31/2029 |
| 44231#-AA-3 | HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC | | | 1 | 1 | 1,755,005 | 101.5050 | 1,781,418 | 1,755,005 | 1,755,005 | | | | | 4.000 | 4.034 | MON | 3,120 | 70,200 | 11/27/2013 | 08/15/2022 |
| 44301@-AA-0 | HOWE STREET LANDLORD LLC-YALE SR-SEC | | | 1 | 1 | 25,983,462 | 95.8510 | 24,905,408 | 25,983,462 | 25,983,462 | | | | | 3.750 | 3.779 | MON | 16,240 | 974,379 | 01/17/2013 | 01/25/2038 |
| 45031@-AA-4 | ISU LEASE-BKD PT TRUST-INDIANA SR-SEC | | | 1 | 1 | 22,328,238 | 104.5870 | 23,352,434 | 22,328,238 | 22,328,238 | | | | | 5.050 | 5.103 | MON | 50,114 | 1,127,576 | 05/02/2014 | 06/15/2045 |
| 45109@-AA-1 | ICONIC IP INTERESTS-LLC SR-UNSEC | | | 4 | 2AM | 27,000,000 | 100.0000 | 27,000,000 | 27,000,000 | 27,000,000 | | | | | 5.000 | 5.031 | MJSD | 97,500 | | 12/06/2018 | 06/30/2028 |
| 46616M-AA-8 | HENDR 2010-3A A SEQ | | | 4 | 1FE | 926,017 | 101.1780 | 892,244 | 881,855 | 920,498 | | (1,040) | | | 3.820 | 3.500 | MON | 1,497 | 33,687 | 10/03/2012 | 12/15/2048 |
| 46616M-AB-6 | HENDR 2010-3A B SUB | | | 4 | 1FE | 1,754,555 | 106.2970 | 1,674,558 | 1,575,358 | 1,738,228 | | (3,089) | | | 6.850 | 5.959 | MON | 4,796 | 107,912 | 10/03/2012 | 12/15/2050 |
| 46616Q-AA-9 | HENDR 2011-2A A SEQ | | | 4 | 1FE | 9,108,711 | 107.8530 | 8,652,000 | 8,022,064 | 9,017,890 | | (18,338) | | | 4.940 | 4.123 | MON | 17,613 | 396,290 | 12/17/2013 | 09/15/2056 |
| 46616V-AA-8 | HENDR 2012-1A A SEQ | | | 4 | 1FE | 12,890,634 | 104.6510 | 12,959,530 | 12,383,513 | 12,861,526 | | (6,547) | | | 4.210 | 4.009 | MON | 20,275 | 524,242 | 12/17/2013 | 02/16/2065 |
| 46616V-AB-6 | HENDR 2012-1A B SUB | | | 4 | 5AM | 4,330,198 | 115.9110 | 4,178,849 | 3,605,212 | 4,297,942 | | (5,912) | | | 7.140 | 5.881 | MON | 10,010 | 258,842 | 05/02/2013 | 02/15/2067 |
| 46616Y-AC-8 | HENDR 2012-2A B SUB | | | 4 | 3AM | 1,730,566 | 103.9190 | 1,737,564 | 1,672,044 | 1,727,278 | | (555) | | | 6.770 | 6.597 | MON | 5,031 | 113,198 | 10/25/2012 | 10/17/2061 |
| 46617A-AA-3 | HENDR 2012-3A A SEQ | | | 4 | 1FE | 16,864,879 | 97.9420 | 16,541,011 | 16,888,579 | 16,874,671 | | 210 | | | 3.220 | 3.246 | MON | 21,148 | 546,833 | 06/11/2013 | 09/15/2065 |
| 46617A-AB-1 | HENDR 2012-3A B SUB | | | 4 | 1FE | 7,231,525 | 104.2600 | 7,082,708 | 6,793,320 | 7,159,139 | | (3,507) | | | 6.170 | 5.859 | MON | 18,629 | 421,476 | 01/23/2015 | 09/15/2067 |
| 46617F-AA-2 | HENDR 2013-1A A SEQ | | | 4 | 1FE | 71,704,250 | 98.1580 | 70,432,258 | 71,754,040 | 71,738,844 | | 230 | | | 3.220 | 3.243 | MON | 96,270 | 2,323,316 | 03/13/2013 | 04/15/2067 |
| 46617J-AA-4 | HENDR 2013-2A A SEQ | | | 4 | 1FE | 25,060,658 | 103.9150 | 26,047,841 | 25,066,544 | 25,069,134 | | (32) | | | 4.210 | 4.246 | MON | 41,040 | 1,061,164 | 07/23/2013 | 03/15/2062 |
| 46617J-AB-2 | HENDR 2013-2A B SUB | | | 4 | 3AM | 10,824,186 | 106.9230 | 11,110,189 | 10,390,827 | 10,804,024 | | (4,959) | | | 5.680 | 5.459 | MON | 22,952 | 593,478 | 01/23/2015 | 03/17/2064 |
| 46617L-AA-9 | HENDR 2013-3A A SEQ | | | 4 | 1FE | 1,111,221 | 103.4630 | 1,110,324 | 1,073,158 | 1,109,785 | | (386) | | | 4.080 | 3.925 | MON | 1,703 | 44,028 | 09/12/2014 | 01/17/2073 |
| 46617L-AB-7 | HENDR 2013-3A B SUB | | | 4 | 4AM | 19,279,260 | 96.9580 | 16,372,556 | 16,886,172 | 18,872,099 | | (15,464) | | | 5.540 | 4.895 | MON | 41,578 | 940,691 | 01/23/2015 | 01/15/2075 |
| 46617T-AA-2 | HENDR 2014-1A A SEQ | | | 4 | 1FE | 2,241,570 | 102.6880 | 2,241,402 | 2,182,739 | 2,236,925 | | (808) | | | 3.960 | 3.837 | MON | 3,842 | 86,436 | 09/12/2014 | 03/15/2063 |
| 46617T-AB-0 | HENDR 2014-1A B SUB | | | 4 | 3AM | 12,066,466 | 102.0480 | 11,760,983 | 11,524,912 | 12,047,747 | | (4,964) | | | 4.940 | 4.691 | MON | 25,304 | 569,330 | 06/16/2016 | 03/16/2065 |
| 46618A-AA-2 | HENDR 2014-2A A SEQ | | | 4 | 1FE | 9,348,857 | 99.5760 | 9,322,905 | 9,362,576 | 9,349,524 | | 141 | | | 3.610 | 3.645 | MON | 15,022 | 337,989 | 12/15/2016 | 01/17/2073 |
| 46618A-AB-0 | HENDR 2014-2A B SUB | | | 4 | 3AM | 19,399,572 | 98.6640 | 18,595,598 | 18,847,387 | 19,356,084 | | (9,757) | | | 4.480 | 4.366 | MON | 37,527 | 844,363 | 06/14/2016 | 01/15/2075 |
| 46618H-AA-7 | HENDR 2014-3A A SEQ | | | 4 | 1FE | 19,507,188 | 99.3090 | 19,381,181 | 19,515,959 | 19,508,581 | | 73 | | | 3.500 | 3.528 | MON | 30,358 | 683,059 | 11/18/2014 | 06/15/2077 |
| 46618H-AB-5 | HENDR 2014-3A B SUB | | | 4 | 2AM | 7,968,450 | 97.9060 | 7,803,405 | 7,970,329 | 7,968,628 | | 32 | | | 4.400 | 4.442 | MON | 15,586 | 350,694 | 11/18/2014 | 06/15/2079 |
| 46618L-AA-8 | HENDR 2015-1A A SEQ | | | 4 | 1FE | 23,913,987 | 98.5150 | 24,105,047 | 24,468,348 | 23,934,541 | | 6,277 | | | 3.260 | 3.398 | MON | 35,452 | 797,668 | 06/03/2015 | 09/15/2072 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46618L-AB-6 | HENDR 2015-1A B SUB | | | 4 | 2AM | 10,490,910 | 96.6420 | 10,147,433 | 10,500,000 | 10,490,812 | | (36) | | | 4.250 | 4.292 | MON | 19,833 | 446,250 | 03/25/2015 | 09/17/2074 |
| 46665#-AA-3 | JGW IX LLC JGW IX LLC | | | 4 | 1Z | 3,033,498 | 64.1010 | 3,033,498 | 4,732,337 | 3,034,672 | | 1,175 | | | 0.000 | 4.702 | FA | | | 12/28/2018 | 08/31/2036 |
| 46975#-AA-8 | CTL PT TRUST-VA JACKSONVILLE SR-SEC | | | 4 | 1 | 53,128,107 | 102.4430 | 52,817,330 | 51,557,774 | 52,798,544 | | (67,534) | | | 3.745 | 3.462 | MON | 85,815 | 1,930,839 | 12/16/2013 | 11/15/2033 |
| 47009#-AC-2 | JACKSONVILLE JAGUARS-LTD. SR | | | | 1FE | 50,820,000 | 110.0340 | 55,017,000 | 50,000,000 | 50,268,260 | | (72,631) | | | 7.741 | 7.405 | OCT | 946,122 | 3,924,257 | 12/19/2008 | 12/11/2021 |
| 478045-AA-5 | JOHN SEVIER COMBINED CYCLE GEN SR-SEC | | | 1 | 1FE | 66,521,705 | 106.2680 | 70,438,770 | 66,284,014 | 66,487,204 | | (6,755) | | | 4.626 | 4.596 | JJ | 1,413,904 | 3,066,298 | 01/13/2014 | 01/15/2042 |
| 48129#-AA-9 | JSM AT MONMOUTH ROAD-LLC-WALGR SR-SEC | | | 1 | 2 | 1,603,947 | 102.9100 | 1,650,622 | 1,603,947 | 1,603,947 | | | | | 6.450 | 6.537 | MON | 4,598 | 103,446 | 12/05/2003 | 09/15/2023 |
| 48129@-AA-1 | JSM AT POOLE AVENUE-LLC-WALGRE SR-SEC | | | 1 | 2 | 2,642,954 | 103.1300 | 2,725,679 | 2,642,954 | 2,642,954 | | | | | 6.450 | 6.537 | MON | 7,576 | 170,471 | 12/05/2003 | 08/15/2027 |
| 49239@-AA-6 | TRUST KMG I-KERR-MCGEE CORP SR | | | 1 | 2 | 2,789,551 | 100.8870 | 2,814,294 | 2,789,551 | 2,789,551 | | | | | 6.720 | 6.721 | JJ | 78,628 | 187,458 | 12/30/2003 | 01/30/2020 |
| 49239@-AB-4 | TRUST KMG II-KERR-MCGEE CORP SR | | | 1 | 2 | 2,216,429 | 100.6250 | 2,230,281 | 2,216,429 | 2,216,429 | | | | | 6.720 | 6.721 | JJ | 62,474 | 148,944 | 01/14/2004 | 01/30/2020 |
| 50209A-AB-7 | LMRK ISSUER CO. 2 LLC SR-UNSEC | | | 4 | 1FE | 60,985,880 | 98.2700 | 59,952,815 | 61,008,258 | 60,986,705 | | 733 | | | 4.100 | 4.138 | MON | 111,171 | 2,620,712 | 11/30/2017 | 11/15/2047 |
| 50543L-AA-0 | LAFL 2016-1A A1 SEQ | | | 4 | 1FE | 4,315,650 | 101.8810 | 4,483,820 | 4,401,042 | 4,330,932 | | 2,411 | | | 4.300 | 4.509 | MON | 8,411 | 189,244 | 12/08/2016 | 01/15/2042 |
| 51703@-AA-9 | LAREDO TX VA CLINIC PT TRUST-V SR-SEC | | | 1 | 1 | 7,445,162 | 102.1250 | 7,603,372 | 7,445,162 | 7,445,162 | | | | | 3.700 | 3.729 | MON | 12,243 | 275,471 | 08/06/2013 | 05/15/2033 |
| 52204P-AW-9 | LIFT 1A D2 SUB | | | 4 | 6* | | 0.0000 | | 4,565,699 | | | | | | 8.000 | 0.000 | MON | | | 06/30/2006 | 07/15/2031 |
| 52314#-AA-6 | LEBANON TN STATUTORY TRUST-PFG SR-SEC | | | 1 | 2PL | 3,124,577 | 100.0080 | 3,124,827 | 3,124,577 | 3,124,577 | | | | | 5.500 | 5.564 | MON | 477 | 171,852 | 06/27/2003 | 06/30/2025 |
| 52465#-AD-7 | LMMCC-HUNTINGTON SR-SEC | | | 1 | 1 | 26,963,182 | 105.9130 | 28,557,514 | 26,963,182 | 26,963,182 | | | | | 7.240 | 7.350 | MON | 140,987 | 1,952,134 | 12/16/1998 | 12/05/2020 |
| 52465#-AG-0 | LMMCC 1998-WALGREEN SR-SEC | | | 4 | 2 | 4,622,896 | 103.5010 | 4,809,711 | 4,647,018 | 4,642,489 | | 1,786 | | | 6.817 | 6.974 | MON | 18,479 | 301,142 | 12/30/1998 | 01/10/2021 |
| 52465#-AZ-8 | LMMCC-FLUOR 2001-SR-SEC | | | 4 | 2 | 26,115,361 | 107.6530 | 26,418,494 | 24,540,416 | 24,873,959 | | (112,656) | | | 7.560 | 6.984 | MON | 118,530 | 1,751,644 | 07/15/2003 | 06/08/2021 |
| 52465#-BA-2 | LEGG MASON MTG CPTL-TYCO 2001-SR-SEC | | | 1 | 2 | 5,710,374 | 110.6080 | 5,734,082 | 5,184,147 | 5,350,678 | | (33,181) | | | 7.060 | 6.136 | MON | 21,350 | 366,001 | 08/02/2004 | 01/10/2023 |
| 52467@-AR-6 | LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC | | | 4 | 1 | 7,794,934 | 111.5490 | 8,695,170 | 7,794,934 | 7,794,934 | | | | | 7.190 | 7.299 | MON | 32,693 | 560,456 | 10/01/2002 | 12/10/2026 |
| 52467@-BA-2 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC | | | 4 | 2 | 7,236,467 | 102.7890 | 7,438,292 | 7,236,467 | 7,236,467 | | | | | 6.400 | 6.486 | MON | 38,594 | 463,134 | 03/31/2003 | 01/01/2028 |
| 52467@-BG-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC | | | 1 | 2 | 2,283,963 | 105.7950 | 2,257,000 | 2,133,371 | 2,152,247 | | (7,050) | | | 7.000 | 6.321 | MON | 6,637 | 149,291 | 07/02/2003 | 01/15/2022 |
| 52467@-BP-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC | | | 4 | 2 | 1,891,808 | 102.6340 | 1,941,638 | 1,891,808 | 1,891,808 | | | | | 6.370 | 6.455 | MON | 10,042 | 120,508 | 09/24/2003 | 10/01/2028 |
| 52706@-AA-4 | WELLS FARGO BK NW-WAG LAWTON SR-SEC | | | 1 | 2 | 2,880,461 | 104.8610 | 3,020,480 | 2,880,461 | 2,880,461 | | | | | 6.850 | 6.949 | MON | 8,769 | 197,312 | 04/07/2010 | 05/15/2034 |
| 52707#-AA-1 | WELLS FARGO NAT BK-WAG CRANBER SR-SEC | | | 1 | 2 | 4,056,625 | 106.2240 | 4,309,109 | 4,056,625 | 4,056,625 | | | | | 7.050 | 7.154 | MON | 12,711 | 285,992 | 04/07/2010 | 05/15/2034 |
| 54627R-AC-4 | LCDA 2010-ELL A3 SEQ | | | 4 | 1FE | 8,570,779 | 100.1200 | 8,373,365 | 8,363,329 | 8,425,435 | | (19,311) | | | 3.450 | 2.971 | FA | 120,223 | 288,535 | 11/10/2010 | 02/01/2022 |
| 54627R-AD-2 | LCDA 2010-ELL A4 SEQ | | | 4 | 1FE | 57,795,140 | 101.7360 | 59,006,880 | 58,000,000 | 57,916,127 | | 13,985 | | | 3.960 | 4.012 | FA | 957,000 | 2,296,800 | 04/27/2011 | 08/01/2024 |
| 54627R-AG-5 | LCDA 2010-EGSL A3 SEQ | | | 4 | 1FE | 27,872,854 | 101.5590 | 28,436,520 | 28,000,000 | 27,941,249 | | 9,721 | | | 3.990 | 4.067 | FA | 465,500 | 1,117,200 | 04/27/2011 | 08/01/2024 |
| 54709#-AA-5 | LOUISVILLE US ATTORNEYS LEASE SR-SEC | | | 1 | 1 | 11,307,621 | 110.1210 | 12,451,902 | 11,307,472 | 11,307,538 | | (8) | | | 4.970 | 5.022 | MON | 32,782 | 561,981 | 04/04/2012 | 12/10/2026 |
| 54868*-AA-6 | LOWE'S SALEM 2011 CTL TRUST SR-SEC | | | 1 | 1 | 19,933,374 | 95.0940 | 18,955,443 | 19,933,374 | 19,933,374 | | | | | 4.510 | 4.553 | MON | 14,983 | 898,995 | 10/04/2011 | 03/25/2035 |
| 55607*-AA-9 | MACQ-KENTUCKY I-LLC SR-UNSEC | | | 4 | 2FE | 54,666,403 | 96.5120 | 52,759,639 | 54,666,403 | 54,666,403 | | | | | 5.060 | 5.060 | JD | 122,939 | 2,766,120 | 04/28/2016 | 06/15/2047 |
| 55646@-AA-0 | MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC | | | 4 | 1 | 32,062,615 | 101.4470 | 32,209,423 | 31,750,000 | 32,057,659 | | (4,956) | | | 4.740 | 4.705 | MON | 66,887 | 618,702 | 07/17/2018 | 01/15/2050 |
| 56081#-AT-7 | MAJOR LEAGUE BASEBALL TRUST 13-SR-SEC | | | 1 | 1FE | 32,000,000 | 102.0290 | 32,649,280 | 32,000,000 | 32,000,000 | | | | | 4.190 | 4.190 | JD | 78,213 | 1,340,800 | 09/10/2013 | 12/10/2025 |
| 56081#-BD-1 | MAJOR LEAGUE BASEBALL TRUST SR | | | | 1FE | 15,000,000 | 93.8330 | 14,074,950 | 15,000,000 | 15,000,000 | | | | | 3.750 | 3.750 | JD | 32,813 | 562,500 | 08/25/2015 | 12/10/2030 |
| 56475#-AB-0 | GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC | | | 1 | 1 | 27,940,160 | 95.0830 | 26,566,342 | 27,940,160 | 27,940,160 | | | | | 7.003 | 7.106 | MON | 114,138 | 1,956,649 | 03/12/2008 | 12/10/2028 |
| 58610*-AA-8 | MEMPHIS NAMING RIGHTS LLC SR-SEC | | | 4 | 2FE | 13,630,945 | 104.6100 | 14,259,332 | 13,630,945 | 13,630,945 | | | | | 6.720 | 6.720 | JJ | 458,000 | 916,000 | 12/18/2003 | 07/01/2023 |
| 59010R-AA-2 | MRLN 2016-1 A STEP SEQ | | | 4 | 1FE | 15,205,477 | 100.7740 | 15,935,961 | 15,813,513 | 15,273,933 | | 32,897 | | | 4.500 | 5.112 | MON | 31,627 | 711,608 | 12/21/2016 | 12/15/2032 |
| 59333#-AA-8 | MIAMI DEA LEASE BKD TRUST-GSA SR-SEC | | | 1 | 1 | 27,958,007 | 107.4940 | 30,053,180 | 27,958,007 | 27,958,007 | | | | | 4.500 | 4.542 | MON | 55,916 | 1,258,110 | 08/30/2011 | 08/15/2031 |
| 60221*-AA-5 | MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC | | | 2 | 1 | 39,003,971 | 100.7570 | 39,299,231 | 39,003,971 | 39,003,971 | | | | | 3.500 | 3.526 | MON | 60,673 | 1,353,435 | 08/05/2016 | 04/15/2036 |
| 61171#-AA-9 | MONSANTO LEASE-BKD PT TR | | | 4 | 2 | 99,897,342 | 96.6630 | 96,563,768 | 99,897,342 | 99,897,342 | | | | | 4.609 | 4.653 | MON | 204,634 | 4,484,253 | 05/17/2017 | 10/15/2038 |
| 61421#-AA-7 | MONTGOMERY VA LEASE-BKD PT TR- SR | | | 4 | 1 | 13,855,476 | 104.1240 | 14,426,876 | 13,855,476 | 13,855,476 | | | | | 3.905 | 3.937 | MON | 24,047 | 540,074 | 08/05/2015 | 06/15/2035 |
| 61872#-AA-1 | MORRISTOWN TN STATUTORY TRUST- SR-SEC | | | 1 | 2PL | 2,458,807 | 99.9710 | 2,458,094 | 2,458,807 | 2,458,807 | | | | | 5.500 | 5.564 | MON | 376 | 135,234 | 06/27/2003 | 06/30/2025 |
| 61946G-AA-1 | MSAIC 2017-2A A SEQ | | | 4 | 1FE | 11,827,283 | 100.6090 | 11,900,868 | 11,828,811 | 11,827,325 | | 51 | | | 3.820 | 3.852 | MON | 13,807 | 451,860 | 10/17/2017 | 06/22/2043 |
| 62715*-AA-4 | MURRAY ORE SPE EQUITIES LLC-PR SR-SEC | | | 1 | 1 | 56,444,955 | 109.8440 | 62,001,397 | 56,444,955 | 56,444,955 | | | | | 5.610 | 5.676 | MON | 140,736 | 3,166,562 | 07/08/2010 | 10/15/2031 |
| 62879*-AA-6 | THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC | | | 4 | 1 | 91,046,382 | 97.2050 | 88,501,636 | 91,046,382 | 91,046,382 | | | | | 4.238 | 4.276 | MON | 21,436 | 3,538,372 | 05/01/2017 | 01/31/2038 |
| 62879*-AB-4 | NBCU-MIAMI FL CTL PT TR-NBCU A | | | 4 | 1 | 15,350,729 | 93.0670 | 14,286,463 | 15,350,729 | 15,350,729 | | | | | 3.821 | 3.852 | MON | 1,629 | 586,551 | 08/10/2017 | 01/31/2038 |
| 62897*-AA-4 | NCT-LOUISVILLE-KY GROUND LEASE SR-SEC | | | 4 | 1FE | 66,691,669 | 91.5870 | 61,080,899 | 66,691,669 | 66,691,669 | | | | | 3.770 | 3.800 | MON | 146,666 | 2,514,276 | 02/13/2015 | 03/10/2045 |
| 63080*-AA-9 | NARA LEASE-BKD TRUST-GSA NARA SR-SEC | | | 1 | 1 | 91,154,611 | 114.7840 | 104,630,908 | 91,154,611 | 91,154,611 | | | | | 5.110 | 5.165 | MON | 271,717 | 4,658,001 | 06/15/2011 | 06/01/2031 |
| 63615#-AD-3 | NAT FOOTBALL LEAGUE A-SR | | | 1 | 1FE | 17,900,434 | 104.8450 | 18,767,710 | 17,900,434 | 17,900,434 | | | | | 5.600 | 5.601 | AO | 211,623 | 1,002,424 | 02/25/2008 | 03/31/2024 |
| 63707#-AA-8 | NAT OILWELL VARCO LEASED PT TR SR-SEC | | | 1 | 2 | 23,740,475 | 91.0690 | 21,620,213 | 23,740,475 | 23,740,475 | | | | | 4.510 | 4.553 | MON | 47,586 | 1,070,695 | 08/16/2013 | 08/15/2038 |
| 637432-MQ-5 | NATIONAL RURAL UTIL COOP COLLAT TRST | | | 1 | 1FE | 38,425,641 | 99.6400 | 38,411,032 | 38,550,000 | 38,506,838 | | 12,836 | | | 3.050 | 3.088 | FA | 444,182 | 1,175,775 | 03/22/2012 | 02/15/2022 |
| 637432-MS-1 | NATIONAL RURAL UTIL COOP COLLAT TRST | | | 1 | 1FE | 8,572,453 | 103.2430 | 8,889,222 | 8,610,000 | 8,580,483 | | 1,529 | | | 4.023 | 4.055 | MN | 57,730 | 346,380 | 06/10/2013 | 11/01/2032 |
| 63860#-AA-1 | NATIONSBK TR CO NA-POTOMAC SR-SEC | | | 1 | 2 | 2,347,965 | 103.2130 | 2,423,405 | 2,347,965 | 2,347,965 | | | | | 8.880 | 8.879 | JD | 5,792 | 208,499 | 01/11/1995 | 12/21/2019 |
| 64325*-AA-2 | NEW CARROLLTON COMMERCIAL I-LL | | | 4 | 1 | 21,107,699 | 94.3860 | 19,922,713 | 21,107,699 | 21,107,699 | | | | | 3.750 | 3.779 | MON | 2,199 | 594,898 | 12/30/2018 | 02/05/2034 |
| 643783-AB-9 | NEW DOMINION TECH PRK-GSA CIA 2-SR-SEC | | | 1 | 1 | 16,799,748 | 108.0820 | 18,157,503 | 16,799,748 | 16,799,748 | | | | | 7.720 | 7.722 | JJ | 598,034 | 1,241,278 | 10/12/2000 | 01/15/2021 |
| 653240-AA-9 | NEWTOWN CREDIT LEASE TRUST 200 SR-SEC | | | 4 | 1 | 25,437,860 | 104.9970 | 26,120,900 | 24,877,759 | 25,012,801 | | (31,131) | | | 6.082 | 5.880 | MON | 67,247 | 1,513,065 | 03/30/2005 | 05/15/2023 |
| 65442*-AA-7 | 939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC | | | 1 | 1 | 13,995,494 | 109.4270 | 15,314,850 | 13,995,494 | 13,995,494 | | | | | 5.760 | 5.830 | MON | 6,718 | 806,140 | 06/28/2010 | 06/28/2030 |
| 662352-A*-4 | NORTH SHORE-LONG ISLAND JEWISH SR-SEC | | | 1 | 1 | 20,000,000 | 101.6520 | 20,330,400 | 20,000,000 | 20,000,000 | | | | | 4.200 | 4.200 | MN | 140,000 | 840,000 | 10/08/2014 | 05/01/2030 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 66881@-AA-1 | NORVIN PASADENA LP-ST. LUKES-P SR-SEC | | | 1 | 2 | 36,345,277 | 103.0810 | 37,465,075 | 36,345,277 | 36,345,277 | | | | | 4.930 | 4.981 | MON | 79,637 | 1,791,822 | 10/29/2010 | 10/15/2030 |
| 66881@-AB-9 | NORVIN PASADENA LP-ST. LUKES A SR-SEC | | | 1 | 2 | 4,199,892 | 101.9210 | 4,280,572 | 4,199,892 | 4,199,892 | | | | | 4.690 | 4.736 | MON | 8,754 | 196,975 | 12/31/2014 | 10/15/2030 |
| 67084*-AA-6 | OBK AURORA-LLC-WALGREEN SR-SEC | | | 1 | 2 | 1,953,235 | 105.3480 | 2,057,694 | 1,953,235 | 1,953,235 | | | | | 6.450 | 6.537 | MON | 5,599 | 125,984 | 10/08/2003 | 02/15/2028 |
| 670877-AA-7 | OMX TIMBER FIN INV LLC 1 SECURED | | | 1 | 1FE | 20,000,000 | 101.7310 | 20,346,220 | 20,000,000 | 20,000,000 | | | | | 5.420 | 5.423 | AO | 183,678 | 1,084,000 | 12/13/2004 | 10/31/2019 |
| 67088C-AA-5 | OMX TIMBER FIN INV LLC SECURED | | | 2 | 6 | | 2.9000 | 580,000 | 20,000,000 | | | | | | 5.540 | 1,536.514 | AO | 218,522 | 517,709 | 09/30/2008 | 01/29/2020 |
| 67090@-AA-6 | OG SIKESTON MO LANDLORD LLC SR-SEC | | | 1 | 2 | 19,805,076 | 114.1900 | 22,615,416 | 19,805,076 | 19,805,076 | | | | | 7.690 | 7.813 | MON | 4,231 | 1,523,010 | 09/17/2008 | 08/31/2031 |
| 67090U-AB-9 | THOR 2018 A SEQ | | | 4 | 1PL | 28,006,616 | 100.5300 | 28,161,773 | 28,013,188 | 28,007,284 | | 668 | | | 4.160 | 4.200 | MON | 71,216 | 611,808 | 05/23/2018 | 02/09/2030 |
| 67090U-AD-5 | THOR 2018 C SUB | | | 4 | 3PL | 5,244,898 | 93.9780 | 5,265,273 | 5,602,684 | 5,279,853 | | 34,955 | | | 4.250 | 5.485 | MON | 14,551 | 125,010 | 05/23/2018 | 02/09/2030 |
| 67624@-AA-1 | OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC | | | 1 | 1FE | 19,380,479 | 94.4290 | 18,300,793 | 19,380,479 | 19,380,479 | | | | | 4.000 | 4.033 | MON | 34,454 | 775,219 | 05/07/2013 | 02/15/2041 |
| 682550-AA-5 | 1998 BAMA GAS-AL GAS SR-SEC | | | 4 | 1 | 16,532,733 | 110.7510 | 18,310,168 | 16,532,733 | 16,532,733 | | | | | 6.950 | 7.051 | MON | 67,026 | 1,091,346 | 01/07/1999 | 01/10/2024 |
| 68279#-AA-5 | 1734 LLC-USPS SR-SEC | | | 1 | 1 | 3,001,429 | 112.6770 | 3,381,920 | 3,001,429 | 3,001,429 | | | | | 5.400 | 5.461 | MON | 7,203 | 162,077 | 07/23/2010 | 06/15/2030 |
| 68279@-AB-5 | 120 LONG RIDGE LLC-GEN RE A-2-SR-SEC | | | 1 | 1 | 85,081,956 | 103.2320 | 87,831,805 | 85,081,956 | 85,081,956 | | | | | 4.700 | 4.746 | MON | 177,727 | 3,998,852 | 10/08/2010 | 04/15/2030 |
| 68282#-AA-0 | 1223 16TH STREET PT TRUST-UCLA SR-SEC | | | 1 | 1 | 60,640,565 | 100.7290 | 60,019,930 | 59,585,552 | 60,459,435 | | (33,656) | | | 4.627 | 4.540 | MON | 122,534 | 2,757,072 | 06/21/2013 | 03/15/2042 |
| 68504W-AA-5 | ONGLT 2018-A A SEQ | | | 4 | 1FE | 5,957,856 | 99.4510 | 5,925,836 | 5,958,554 | 5,957,916 | | 60 | | | 3.100 | 3.122 | MON | 11,801 | 146,233 | 02/13/2018 | 11/08/2030 |
| 6934K#-AA-6 | PNC CTL PT TRUST-WAG OAKLAND SR-SEC | | | 1 | 2 | 7,806,679 | 104.9540 | 8,193,368 | 7,806,628 | 7,806,634 | | (2) | | | 6.870 | 6.969 | MON | 19,367 | 536,313 | 05/18/2010 | 12/18/2034 |
| 69363P-AC-4 | PSNH 2018-1 A3 SEQ | | | 4 | 1FE | 49,998,705 | 102.5790 | 51,289,490 | 50,000,000 | 50,001,794 | | 3,089 | | | 3.814 | 3.813 | FA | 1,234,253 | | 05/01/2018 | 02/01/2035 |
| 69379@-AA-4 | PT-EDISON DC-LLC-PEPCO SR-SEC | | | 4 | 2 | 25,357,254 | 116.5760 | 29,560,472 | 25,357,254 | 25,357,254 | | | | | 6.731 | 6.826 | MON | 75,858 | 1,706,797 | 10/30/2003 | 12/15/2028 |
| 69398#-AA-9 | PACEWELL 2-LLC | | | 4 | 1FE | 24,763,701 | 94.2000 | 23,327,406 | 24,763,701 | 24,763,701 | | | | | 4.040 | 4.040 | MN | 141,731 | 1,158,858 | 09/22/2017 | 09/22/2048 |
| 69398#-AB-7 | PACEWELL 2-LLC SR-UNSEC | | | 4 | 1FE | 19,810,961 | 94.3500 | 18,691,641 | 19,810,961 | 19,810,961 | | | | | 4.040 | 4.040 | MN | 113,385 | 740,336 | 12/15/2017 | 09/22/2048 |
| 69398#-AC-5 | PACEWELL 2-LLC SR-UNSEC | | | 4 | 1FE | 9,905,480 | 96.3000 | 9,538,978 | 9,905,480 | 9,905,480 | | | | | 4.220 | 4.220 | MN | 59,218 | 192,750 | 05/31/2018 | 09/22/2048 |
| 69398#-AD-3 | PACEWELL 2-LLC SR-UNSEC | | | 4 | 1FE | 19,810,960 | 97.0500 | 19,226,537 | 19,810,960 | 19,810,960 | | | | | 4.300 | 4.300 | MN | 120,682 | 295,789 | 07/11/2018 | 09/22/2048 |
| 69410*-AA-7 | PACEWELL 3-LLC SR-SEC | | | 4 | 1FE | 12,060,000 | 100.0000 | 12,060,000 | 12,060,000 | 12,060,000 | | | | | 4.690 | 4.653 | MN | 43,992 | | 12/03/2018 | 05/10/2050 |
| 70337U-10-0 | PATRNL 5.775 05/23/20 | | | 4 | 3AM | 11,535,829 | 97.9990 | 11,858,983 | 12,101,098 | 12,076,587 | | 50,053 | | | 5.775 | 6.827 | MON | 15,530 | 698,838 | 05/06/2011 | 05/23/2020 |
| 70337Y-10-2 | PATRNL 5.8594 01/10/20 | | | 4 | 1FE | 36,128,753 | 98.0750 | 35,205,008 | 35,896,033 | 35,901,033 | | (4,990) | | | 5.859 | 5.917 | MON | 122,692 | 2,103,292 | 10/13/2010 | 01/10/2020 |
| 70338A-10-3 | PATRNL 5.646 08/17/20 | | | 4 | 1FE | 15,018,666 | 97.7620 | 15,598,977 | 15,956,086 | 15,748,781 | | 59,099 | | | 5.646 | 6.577 | MON | 35,034 | 900,881 | 04/08/2011 | 08/17/2020 |
| 70556#-AA-5 | PEF ST. PETERSBURG FL-LLC-PROG SR-SEC | | | 1 | 2 | 10,610,163 | 102.4450 | 10,869,581 | 10,610,163 | 10,610,163 | | | | | 5.270 | 5.328 | MON | 24,851 | 559,467 | 03/15/2006 | 08/15/2027 |
| 70556J-AE-9 | PALS 1999-1A D1 SUB | | | 4 | 6* | | 0.0000 | | 5,000,000 | | | | | | 5.878 | 0.000 | MON | | | 12/31/2003 | 03/25/2029 |
| 70556M-AC-6 | PALS 2000-1 B1 SUB | | | 4 | 6* | | 0.0000 | | 19,569,223 | | | | | | 8.080 | 0.000 | MON | | | 12/31/2003 | 03/25/2030 |
| 70556M-AD-4 | PALS 2000-1 C1 SUB | | | 4 | 6* | | 0.0000 | | 41,095,368 | | | | | | 7.830 | 0.000 | MON | | | 03/31/2003 | 03/25/2030 |
| 70556M-AE-2 | PALS 2000-1 D1 SUB | | | 4 | 6* | | 0.0000 | | 19,569,223 | | | | | | 8.420 | 0.000 | MON | | | 03/31/2004 | 03/25/2030 |
| 71680#-AA-2 | PETROS PACE FINANCE 2018-2 SUB SR-UNSEC | | | 4 | 1FE | 15,949,006 | 98.1260 | 15,948,983 | 16,253,553 | 15,948,983 | | (23) | | | 5.279 | 5.442 | MN | | | 12/13/2018 | 11/15/2044 |
| 71681@-AA-3 | PETROS PACE FINANCE 2018-2 SUB SR-UNSEC | | | 4 | 1Z | 16,895,560 | 103.3920 | 16,894,287 | 16,340,000 | 16,894,287 | | (1,273) | | | 5.156 | 4.793 | JD | 25,743 | | 12/20/2018 | 12/20/2040 |
| 71904#-AA-2 | PHOENIX GARAGE PT TRUST-PHOENI SR-SEC | | | 2 | 1 | 18,635,394 | 101.4650 | 18,908,402 | 18,635,394 | 18,635,394 | | | | | 4.670 | 4.716 | MON | 38,679 | 870,273 | 08/17/2015 | 08/15/2040 |
| 72703P-AB-9 | PLNT 2018-1A A2II SEQ | | | 4 | 2AM | 24,937,500 | 101.2690 | 25,253,957 | 24,937,500 | 24,937,500 | | | | | 4.666 | 4.693 | MJSD | 84,037 | 400,790 | 07/19/2018 | 09/05/2048 |
| 74338*-AA-6 | PROJECT AXIS-GARNER-NC-SENIOR SR-SEC | | | 4 | 1 | 66,564,823 | 98.6160 | 65,643,566 | 66,564,823 | 66,564,823 | | | | | 4.034 | 4.068 | MON | 119,343 | 473,644 | 12/17/2018 | 11/15/2039 |
| 74351@-AA-6 | PROJECT ARROW-OAK CREEK WI-SR SR-SEC | | | 4 | 1Z | 39,500,000 | 101.0920 | 39,931,340 | 39,500,000 | 39,500,000 | | | | | 4.067 | 4.102 | MON | 93,710 | 156,184 | 11/05/2018 | 07/10/2040 |
| 74728*-AA-4 | QFI LITTLE ROCK AR-LLC SR-SEC | | | 1 | 2PL | 8,135,479 | 100.3270 | 8,162,082 | 8,135,479 | 8,135,479 | | | | | 5.655 | 5.722 | MON | 26,837 | 460,061 | 07/06/2004 | 04/10/2026 |
| 74955D-AA-9 | RGS AEGCO FUNDING CORP SECURED | | | 4 | 2AM | 1,621,362 | 103.4400 | 1,722,876 | 1,665,580 | 1,660,933 | | 1,958 | | | 9.810 | 10.121 | JD | 10,893 | 163,393 | 04/30/2004 | 12/07/2021 |
| 74955D-AB-7 | RGS AEGCO FUNDING CORP SECURED | | | 4 | 2AM | 24,774,478 | 113.4250 | 28,968,189 | 25,539,510 | 25,380,377 | | 64,039 | | | 9.820 | 10.152 | JD | 167,199 | 2,507,951 | 02/20/1991 | 12/07/2022 |
| 74955E-AA-7 | RGS I&M FUNDING CORP SECURED | | | 4 | 3AM | 8,810,693 | 103.4400 | 9,007,094 | 8,707,554 | 8,714,788 | | (3,783) | | | 9.810 | 9.697 | JD | 56,947 | 854,211 | 10/28/1991 | 12/07/2021 |
| 74955E-AB-5 | RGS I&M FUNDING CORP SECURED | | | 4 | 2AM | 14,272,758 | 113.4250 | 16,729,846 | 14,749,699 | 14,650,886 | | 40,018 | | | 9.820 | 10.179 | JD | 96,561 | 1,448,404 | 09/12/1990 | 06/07/2022 |
| 75216#-AA-6 | RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC | | | 1 | 2PL | 8,279,476 | 108.9560 | 9,020,986 | 8,279,476 | 8,279,476 | | | | | 7.600 | 7.721 | MON | 52,437 | 629,261 | 12/30/2002 | 10/01/2024 |
| 754427-AA-0 | RAVENSWOOD UNIT 40 2004 TRUST- SR-SEC | | | 1 | 2 | 1,960,788 | 100.0720 | 1,962,199 | 1,960,788 | 1,960,788 | | | | | 5.996 | 5.997 | JJ | 54,212 | 117,569 | 05/11/2004 | 01/15/2019 |
| 76201*-AA-5 | RFC LEASE TRUST SER 2009-1-HP SR-SEC | | | 1 | 2 | 23,672,420 | 105.3430 | 24,690,334 | 23,438,040 | 23,550,960 | | (14,995) | | | 6.305 | 6.258 | MON | 65,679 | 1,477,768 | 12/28/2009 | 11/15/2024 |
| 76541#-AA-0 | RICHMOND VA STATUTORY TRUST-PF SR-SEC | | | 1 | 2PL | 4,805,857 | 99.9370 | 4,802,829 | 4,805,857 | 4,805,857 | | | | | 5.500 | 5.564 | MON | 734 | 264,322 | 10/31/2003 | 06/30/2025 |
| 76716X-AA-0 | RIO OIL FINANCE TRUST SR SEC | | | 1 | 4AM | 10,836,223 | 106.6250 | 11,476,272 | 10,763,210 | 10,801,643 | | (6,939) | | | 9.250 | 9.219 | JAJO | 235,071 | 912,631 | 06/18/2014 | 07/06/2024 |
| 76716X-AC-6 | RIO OIL FINANCE TRUST SR SEC | | | 4 | 3AM | 8,850,000 | 104.7500 | 9,270,375 | 8,850,000 | 8,850,000 | | | | | 8.200 | 8.284 | JAJO | 171,346 | 336,644 | 04/12/2018 | 04/06/2028 |
| 77828#-AA-2 | ROSS JUPITER ASSOCIATES-LLC-PH SR-SEC | | | 1 | 1 | 3,056,586 | 102.7100 | 3,139,420 | 3,056,586 | 3,056,586 | | | | | 7.450 | 7.567 | MON | 14,549 | 227,716 | 08/30/1999 | 11/08/2019 |
| 77862U-AA-6 | ROSY 2018-1 A1 SEQ | | | 4 | 1FE | 22,000,000 | 100.0000 | 22,000,000 | 22,000,000 | 22,000,000 | | | | | 6.250 | 6.332 | MON | 68,750 | | 11/30/2018 | 12/15/2025 |
| 78404@-AA-4 | SCP 2001PE LLC-PERKINELMER INC SR-SEC | | | 1 | 2 | 14,343,368 | 110.1330 | 15,796,782 | 14,343,368 | 14,343,368 | | | | | 8.060 | 8.197 | MON | 3,211 | 1,098,006 | 11/30/2001 | 11/30/2022 |
| 78409@-AA-9 | SDALLAS TX REALTY LLC-ALLSTATE SR-SEC | | | 1 | 1 | 1,438,115 | 110.7480 | 1,592,660 | 1,438,093 | 1,438,095 | | (1) | | | 7.030 | 7.134 | MON | 5,897 | 101,098 | 01/02/2003 | 01/01/2025 |
| 78417#-AA-7 | SFORT WORTH TX REALTY LLC-ALLS SR-SEC | | | 1 | 1 | 1,369,275 | 111.2030 | 1,522,674 | 1,369,275 | 1,369,275 | | | | | 7.030 | 7.134 | MON | 5,615 | 96,260 | 01/02/2003 | 01/01/2025 |
| 78445G-AD-5 | SLMA 2008-8 A4 FLT | | | 4 | 2AM | 9,982,410 | 101.7550 | 10,157,590 | 9,982,410 | 9,982,410 | | | | | 3.990 | 4.009 | JAJO | 75,232 | 349,367 | 07/30/2008 | 04/25/2023 |
| 78448D-AE-7 | SLMA 2014-A B SUB | | | 4 | 1FE | 6,580,289 | 100.2170 | 7,015,201 | 7,000,000 | 6,625,408 | | 8,323 | | | 3.500 | 3.857 | MON | 10,889 | 245,000 | 02/25/2014 | 11/15/2044 |
| 78448P-AE-0 | SMB 2015-A B SUB | | | 4 | 1FE | 18,998,688 | 98.6310 | 19,726,194 | 20,000,000 | 19,078,863 | | 19,533 | | | 3.500 | 3.803 | MON | 31,111 | 700,000 | 04/15/2015 | 10/16/2045 |
| 78448Q-AE-8 | SMB 2015-B B SUB | | | 4 | 1FE | 10,884,218 | 97.2690 | 11,672,228 | 12,000,000 | 11,014,107 | | 43,028 | | | 3.500 | 4.452 | MON | 18,667 | 420,000 | 07/23/2015 | 12/17/2040 |
| 78449P-AB-5 | SMB 2018-A A2A SEQ | | | 4 | 1FE | 21,995,983 | 100.1270 | 22,027,885 | 22,000,000 | 21,996,260 | | 277 | | | 3.500 | 3.528 | MON | 34,222 | 564,667 | 03/14/2018 | 02/15/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 78475#-AA-6 | SPS AMARILLO TX LANDLORD LLC-X SR-SEC | | | 4 | 1 | 44,340,413 | 88.3790 | 39,187,614 | 44,340,413 | 44,340,413 | | | | | 3.593 | 3.620 | MON | 4,425 | 1,593,151 | 05/27/2015 | 03/31/2037 |
| 78480*-AA-3 | SSMC II BORROWER LLC-GSA NOAA | | | 4 | 1PL | 64,848,592 | 107.2770 | 69,567,624 | 64,848,592 | 64,848,592 | | | | | 4.020 | 4.054 | MON | 188,277 | 2,606,913 | 05/31/2017 | 01/05/2029 |
| 78482@-AA-9 | SNHU-MANCHESTER NH CTL PT TR-S SR-SEC | | | 4 | 1FE | 57,347,631 | 103.1730 | 58,872,907 | 57,062,319 | 57,337,044 | | (10,587) | | | 5.411 | 5.420 | MON | 137,229 | 2,255,694 | 03/26/2018 | 12/15/2039 |
| 78616@-AA-8 | SACRAMENTO FBI LEASE-BACKED | | | 4 | 1 | 25,317,355 | 110.8770 | 28,071,124 | 25,317,355 | 25,317,355 | | | | | 4.370 | 4.410 | MON | 49,172 | 1,106,368 | 10/20/2016 | 09/15/2036 |
| 78825#-AA-3 | ST CLAIR R/E-WALMART SR-SEC | | | 1 | 2 | 5,721,235 | 107.6930 | 6,161,370 | 5,721,235 | 5,721,235 | | | | | 7.660 | 7.783 | MON | 25,564 | 419,027 | 09/30/1999 | 04/10/2021 |
| 79622@-AA-8 | SAN ANTONIO SSA LEASE BKD PT T SR-SEC | | | 1 | 1 | 881,389 | 100.9530 | 889,789 | 881,389 | 881,389 | | | | | 4.650 | 4.695 | MON | 1,822 | 40,985 | 12/30/2011 | 12/15/2019 |
| 80483N-AA-5 | SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC | | | 1 | 1 | 29,075,358 | 95.9610 | 27,901,005 | 29,075,358 | 29,075,358 | | | | | 3.780 | 3.810 | MON | 48,847 | 1,099,048 | 10/21/2014 | 08/15/2035 |
| 80585#-AA-9 | SBLUE ISLAND IL REALTY LLC-ALL SR-SEC | | | 1 | 1 | 1,493,678 | 109.8300 | 1,640,506 | 1,493,678 | 1,493,678 | | | | | 7.170 | 7.278 | MON | 6,247 | 107,098 | 03/19/2003 | 04/01/2025 |
| 81309@-AA-8 | SECAUCUS COMM MTG P-T TRUST C1 SR-SEC | | | 1 | 2 | 10,792,569 | 108.5210 | 11,310,107 | 10,422,044 | 10,594,434 | | (14,477) | | | 5.843 | 5.564 | MON | 35,520 | 608,919 | 12/19/2003 | 07/10/2029 |
| 81519*-AA-2 | SED-GRAY-LLC-WALGREEN SR-SEC | | | 1 | 2 | 2,476,047 | 103.0330 | 2,551,146 | 2,476,047 | 2,476,047 | | | | | 6.450 | 6.537 | MON | 7,098 | 159,705 | 07/31/2003 | 06/15/2028 |
| 81783R-AA-1 | SFFIN 2013-1A A SEQ | | | 4 | 1FE | 10,369,208 | 97.2100 | 10,079,907 | 10,369,208 | 10,369,208 | | | | | 3.980 | 4.000 | JAJO | 75,661 | 412,694 | 11/15/2013 | 01/25/2044 |
| 82652X-AB-0 | SRFC 2017-1A B SUB | | | 4 | 2AM | 7,034,932 | 98.6710 | 6,943,222 | 7,036,707 | 7,035,603 | | 162 | | | 3.200 | 3.227 | MON | 6,880 | 225,175 | 03/13/2017 | 03/20/2034 |
| 82652X-AB-2 | SRFC 2016-1A B SUB | | | 4 | 2AM | 2,205,761 | 99.7800 | 2,201,397 | 2,206,262 | 2,205,940 | | 69 | | | 3.670 | 3.704 | MON | 2,474 | 80,970 | 03/15/2016 | 03/21/2033 |
| 82653G-AD-4 | SRFC 2018-3A D SUB | | | 4 | 3AM | 5,870,132 | 101.3850 | 5,951,493 | 5,870,195 | 5,870,117 | | (16) | | | 5.200 | 5.257 | MON | 9,327 | 54,267 | 10/10/2018 | 09/20/2035 |
| 82817*-AA-9 | SILVER SPRING METRO CENTER III A1-SR-SEC | | | 1 | 1 | 17,191,859 | 102.9910 | 17,706,067 | 17,191,859 | 17,191,859 | | | | | 3.810 | 3.840 | MON | 47,306 | 655,010 | 11/18/2013 | 12/05/2028 |
| 82817@-AA-7 | SILVER SPRING METRO CENTER IV- A1-SR-SEC | | | 1 | 1 | 7,953,604 | 103.6980 | 8,247,728 | 7,953,604 | 7,953,604 | | | | | 3.890 | 3.922 | MON | 22,345 | 309,395 | 11/18/2013 | 12/05/2028 |
| 83001@-AA-1 | 65 GREEN MOUNTAIN ROAD REALTY SR-SEC | | | 1 | 1 | 29,365,316 | 97.4800 | 28,625,310 | 29,365,316 | 29,365,316 | | | | | 4.310 | 4.349 | MON | 73,829 | 1,265,645 | 12/20/2011 | 12/31/2036 |
| 83133#-AA-0 | SLEWISVILLE TX REALTY LP-ALLST SR-SEC | | | 1 | 1 | 1,490,671 | 111.7140 | 1,665,288 | 1,490,671 | 1,490,671 | | | | | 7.220 | 7.330 | MON | 6,278 | 107,628 | 04/25/2003 | 04/01/2025 |
| 83416N-AA-1 | SOCTY 2016-A A SEQ | | | 4 | 1AM | 2,341,783 | 102.0070 | 2,508,815 | 2,459,444 | 2,342,225 | | | | | 4.800 | 5.136 | MS | 33,121 | 118,053 | 01/13/2016 | 09/20/2048 |
| 83417B-AA-6 | SOCTY 2013-1 A SEQ | | | 4 | 3AM | 9,246,747 | 102.3690 | 9,119,557 | 8,908,546 | 9,195,263 | | (12,673) | | | 4.800 | 4.464 | MON | 13,066 | 427,610 | 09/16/2014 | 11/20/2038 |
| 83417E-AA-0 | SOCTY 2014-1 A SEQ | | | 4 | 3AM | 15,031,454 | 101.2800 | 14,820,629 | 14,633,383 | 14,838,620 | | (7,451) | | | 4.590 | 4.491 | MON | 20,523 | 671,672 | 09/16/2014 | 04/20/2044 |
| 83417F-AA-7 | SOCTY 2014-2 A SEQ | | | 4 | 2AM | 31,169,512 | 99.4490 | 31,010,086 | 31,181,817 | 31,103,701 | | (3,088) | 66,188 | | 4.020 | 4.042 | JJ | 560,597 | 1,253,509 | 09/09/2014 | 07/20/2044 |
| 83546D-AD-0 | SONIC 2016-1A A2 SEQ | | | 4 | 2AM | 15,002,129 | 101.4610 | 15,221,310 | 15,002,129 | 15,002,129 | | | | | 4.472 | 4.514 | MON | 20,500 | 703,496 | 04/12/2016 | 05/20/2046 |
| 83546D-AF-5 | SONIC 2018-1A A2 SEQ | | | 4 | 2AM | 13,440,119 | 98.7660 | 13,322,299 | 13,488,750 | 13,443,856 | | 3,738 | | | 4.026 | 4.174 | MON | 16,593 | 438,580 | 06/06/2018 | 02/20/2048 |
| 841215-AA-4 | SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC | | | 1 | 1FE | 22,309,543 | 97.4300 | 21,736,188 | 22,309,543 | 22,309,543 | | | | | 3.846 | 3.846 | FA | 324,143 | 858,025 | 08/06/2013 | 08/15/2033 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST PT CERTS | | | 1 | 1FE | 2,550,485 | 105.0770 | 2,679,978 | 2,550,485 | 2,550,485 | | | | | 6.150 | 6.151 | FA | 65,356 | 156,855 | 09/19/2007 | 08/01/2022 |
| 84862#-AA-5 | SPLANO TX REALTY LTD PTNSP-ALL SR-SEC | | | 1 | 1 | 1,588,280 | 111.2860 | 1,767,533 | 1,588,280 | 1,588,280 | | | | | 7.130 | 7.237 | MON | 6,606 | 113,241 | 02/21/2003 | 03/01/2025 |
| 85022W-AA-2 | SCFT 2016-AA A SEQ | | | 4 | 1FE | 8,298,024 | 99.0350 | 8,218,254 | 8,298,342 | 8,298,072 | | 24 | | | 3.050 | 3.070 | MON | 4,218 | 253,099 | 09/16/2016 | 04/25/2029 |
| 85022W-AB-0 | SCFT 2016-AA B SUB | | | 4 | 1FE | 12,499,359 | 100.4330 | 12,554,170 | 12,500,000 | 12,499,429 | | 42 | | | 4.100 | 4.136 | MON | 8,542 | 512,500 | 09/16/2016 | 10/25/2033 |
| 85136#-AA-2 | SPRINGFIELD SSA LEASE-BKD PT T SR-SEC | | | 1 | 1 | 859,981 | 101.5940 | 873,689 | 859,981 | 859,981 | | | | | 4.000 | 4.034 | MON | 1,529 | 34,399 | 12/09/2013 | 06/15/2022 |
| 85234#-AB-1 | STADIUM FDG TRUST SR-SEC | | | 4 | 2PL | 34,056,013 | 92.0020 | 31,332,213 | 34,056,013 | 34,056,013 | | | | | 5.000 | 5.001 | AO | 425,700 | 1,702,801 | 06/19/2013 | 04/01/2039 |
| 85430L-BX-1 | STANFIELD VICTORIA FINANCE LTD 2005 21 CAPI CDO-MV-CORP | | | 4 | 6* | | 0.0000 | | 20,000,000 | | | | | | 6.447 | 0.000 | MON | | | 11/30/2007 | 01/15/2018 |
| 85572R-AA-7 | STARR 2018-1 A SEQ | | | 4 | 1FE | 9,494,782 | 99.0590 | 9,493,114 | 9,583,333 | 9,500,975 | | 6,193 | | | 4.089 | 4.210 | MON | 17,416 | 185,046 | 06/15/2018 | 05/15/2043 |
| 85939#-AA-1 | STERLING-MADISON HEIGHTS MI-LL SR-SEC | | | 1 | 1 | 1,309,928 | 105.1620 | 1,377,546 | 1,309,928 | 1,309,928 | | | | | 5.660 | 5.727 | MON | 3,295 | 74,142 | 12/17/2003 | 09/30/2025 |
| 85951@-AA-6 | STERLING-SARASOTA FL-LLC-ALLST SR-SEC | | | 1 | 1 | 1,666,543 | 112.3700 | 1,872,695 | 1,666,543 | 1,666,543 | | | | | 7.220 | 7.329 | MON | 7,019 | 120,324 | 07/10/2003 | 07/10/2025 |
| 85962#-AA-1 | STERLING-THORNTON CO-LLC-ALLST SR-SEC | | | 1 | 1 | 1,673,329 | 111.8950 | 1,872,371 | 1,673,329 | 1,673,329 | | | | | 7.220 | 7.330 | MON | 7,048 | 120,819 | 04/25/2003 | 04/01/2025 |
| 86336D-AA-3 | RROW 2004-1A A SEQ | | | 4 | 2AM | 5,210,448 | 103.3000 | 5,382,393 | 5,210,448 | 5,210,448 | | | | | 7.450 | 7.514 | JAJO | 76,557 | 174,846 | 04/13/2004 | 04/20/2024 |
| 863871-AM-1 | NAVIENT SOLUTIONS INC SR UNSEC | | | 4 | 1FE | 3,995,225 | 89.4830 | 4,797,184 | 5,361,000 | 4,710,567 | | 151,623 | | | 0.000 | 15.476 | AO | | | 01/17/2014 | 10/03/2022 |
| 87307*-AA-5 | TTI BOXCAR 2000-I TRUST-PEPSI SR-SEC | | | 1 | 1 | 925,924 | 102.3070 | 947,286 | 925,924 | 925,924 | | | | | 7.560 | 7.562 | MN | 6,028 | 70,000 | 07/10/2000 | 11/30/2019 |
| 87320*-AA-8 | TWAIN FDG I LLC A-1-SR-UNSEC | | | 4 | 1FE | 30,000,000 | 98.4740 | 29,542,200 | 30,000,000 | 30,000,000 | | | | | 4.521 | 4.501 | FA | 621,638 | | 07/16/2018 | 07/15/2044 |
| 87320*-AB-6 | TWAIN FDG I LLC A-2-SR-UNSEC | | | 4 | 1FE | 25,000,000 | 96.6350 | 24,158,750 | 25,000,000 | 25,000,000 | | | | | 4.571 | 4.571 | FA | 317,431 | | 11/20/2018 | 07/15/2044 |
| 87342R-AB-0 | BELL 2016-1A A2II SEQ | | | 4 | 2AM | 35,952,500 | 100.8340 | 36,252,344 | 35,952,500 | 35,952,500 | | | | | 4.377 | 4.401 | FMAN | 157,364 | 1,573,641 | 05/04/2016 | 05/25/2046 |
| 87342R-AD-6 | BELL 2018-1A A2I SEQ | | | 4 | 2AM | 29,100,000 | 101.2340 | 29,459,094 | 29,100,000 | 29,100,000 | | | | | 4.318 | 4.323 | FMAN | 114,703 | | 11/14/2018 | 11/25/2048 |
| 87342R-AE-4 | BELL 2018-1A A2II SEQ | | | 4 | 2AM | 49,000,000 | 101.5810 | 49,774,690 | 49,000,000 | 49,000,000 | | | | | 4.940 | 5.021 | FMAN | 224,134 | | 11/14/2018 | 11/25/2048 |
| 87612*-AA-5 | TARGET-WASH DC CTL PT TR SR-SEC | | | 4 | 1Z | 23,923,198 | 106.2010 | 25,155,831 | 23,687,000 | 23,922,521 | | (678) | | | 4.690 | 4.651 | MON | 49,374 | 24,687 | 12/07/2018 | 01/15/2041 |
| 87677Q-AA-9 | TXEZ 2016-1A A SEQ | | | 4 | 1FE | 6,268,094 | 99.7840 | 6,254,643 | 6,268,157 | 6,268,107 | | 4 | | | 3.131 | 3.152 | MON | 8,722 | 196,256 | 06/30/2016 | 06/15/2028 |
| 87677Q-AB-7 | TXEZ 2016-1A B SUB | | | 4 | 1FE | 4,163,752 | 100.4700 | 4,196,246 | 4,176,616 | 4,167,298 | | 896 | | | 4.575 | 4.671 | MON | 8,492 | 191,080 | 06/30/2016 | 06/15/2028 |
| 88017#-AA-0 | TEMPLE TX STATUTORY TRUST-PFG SR-SEC | | | 1 | 2PL | 4,866,457 | 100.0460 | 4,868,696 | 4,866,457 | 4,866,457 | | | | | 5.500 | 5.564 | MON | 743 | 267,655 | 06/27/2003 | 06/30/2025 |
| 88159T-AA-8 | TES 2017-2A A SEQ | | | 4 | 1FE | 15,381,129 | 97.2400 | 14,957,553 | 15,382,151 | 15,379,792 | | (1,082) | | | 4.120 | 4.121 | FA | 230,613 | 431,298 | 12/08/2017 | 02/20/2048 |
| 88576V-AA-8 | HENDR 2008-3A A1 SEQ | | | 4 | 1FE | 825,231 | 118.8270 | 747,835 | 629,347 | 802,449 | | (4,694) | | | 8.000 | 5.504 | MON | 2,238 | 50,348 | 02/07/2013 | 06/15/2045 |
| 88576X-AA-4 | HENDR 2010-1A A SEQ | | | 4 | 1FE | 1,864,111 | 107.1700 | 1,724,615 | 1,609,232 | 1,847,418 | | (3,654) | | | 5.560 | 4.602 | MON | 3,977 | 89,473 | 02/04/2013 | 07/15/2059 |
| 886313-AE-5 | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 | | | | 6* | 44,352,425 | 81.2380 | 32,852,809 | 40,440,000 | 32,852,809 | (11,499,616) | | | | 0.000 | 0.000 | JAJO | | | 10/22/2018 | 10/20/2028 |
| 886313-AJ-4 | TIAA CHURCHILL MIDDLE MARKET C F-R-SUB-UNSEC CLO 1 | | | | 4AM | 11,750,000 | 100.0000 | 11,750,000 | 11,750,000 | 11,750,000 | | | | | 12.469 | 12.663 | JAJO | 284,994 | | 10/22/2018 | 10/20/2030 |
| 886314-AA-1 | TIAA CHURCHILL MIDDLE MARKET C SUB-UNSEC CLASS E CLO II | | | 4 | 1AM | 2,304,872 | 96.7330 | 2,418,314 | 2,500,000 | 2,314,944 | | 9,492 | | | 9.808 | 11.121 | JAJO | 45,634 | 208,839 | 12/06/2017 | 01/24/2030 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 886314-AC-7 | TIAA CHURCHILL MIDDLE MARKET C SUB-UNSEC CLASS F CLO II | | | 4 | 4AM | 14,279,359 | 89.9000 | 14,249,186 | 15,850,000 | 14,355,792 | | 71,988 | | | 10.158 | 11.857 | JAJO | 299,647 | 1,373,659 | 12/06/2017 | 01/24/2030 |
| 886314-AE-3 | TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC | | | 4 | 6* | 32,965,000 | 78.6290 | 25,920,050 | 32,965,000 | 25,920,050 | (7,044,950) | | | | 13.553 | 0.000 | JAJO | | 2,653,246 | 12/06/2017 | 01/24/2030 |
| 89255#-AA-9 | TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC | | | 4 | 1PL | 245,000,000 | 99.2280 | 243,108,600 | 245,000,000 | 245,000,000 | | | | | 4.920 | 4.971 | MON | 1,004,500 | 4,955,534 | 07/03/2018 | 07/01/2048 |
| 89655#-AA-5 | TRINITY PT 1 LTD-WALMART SR-SEC | | | 1 | 2 | 1,677,297 | 102.0400 | 1,711,514 | 1,677,297 | 1,677,297 | | | | | 7.010 | 7.113 | MON | 5,226 | 117,579 | 08/03/1999 | 03/15/2020 |
| 89655@-AA-7 | TRINITY PT 2 LTD-WALMART SR-SEC | | | 1 | 2 | 1,275,596 | 102.4780 | 1,307,205 | 1,275,596 | 1,275,596 | | | | | 7.090 | 7.196 | MON | 4,020 | 90,440 | 09/01/1999 | 07/15/2020 |
| 89679H-AA-3 | TCF 2017-1A A SEQ | | | 4 | 1FE | 8,527,525 | 98.6190 | 8,411,285 | 8,529,082 | 8,527,657 | | 51 | | | 3.520 | 3.548 | MON | 9,174 | 300,224 | 06/07/2017 | 06/20/2042 |
| 89679H-AE-5 | TCF 2017-2A A SEQ | | | 4 | 1FE | 13,182,367 | 98.1370 | 12,938,328 | 13,183,893 | 13,182,451 | | 50 | | | 3.620 | 3.648 | MON | 14,583 | 477,257 | 08/16/2017 | 08/20/2042 |
| 89679H-AJ-4 | TCF 2018-1A A SEQ | | | 4 | 1FE | 13,872,369 | 100.4430 | 13,936,523 | 13,875,000 | 13,872,421 | | 51 | | | 3.950 | 3.984 | MON | 16,746 | 411,047 | 03/13/2018 | 03/20/2043 |
| 89854D-A*-2 | TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 | | | 4 | 2AM | 47,000,000 | 105.4600 | 49,566,200 | 47,000,000 | 47,000,000 | | | | | 6.250 | 6.332 | MON | 48,958 | 2,937,500 | 08/15/2017 | 09/22/2031 |
| 90184*-AA-7 | 209-215 DRYDEN CTL PASS THRU T | | | 4 | 1Z | 49,738,260 | 93.0280 | 46,270,509 | 49,738,260 | 49,738,260 | | | | | 3.900 | 3.932 | MON | 86,213 | 1,939,792 | 12/11/2015 | 07/15/2047 |
| 901857-AB-8 | 2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC | | | 1 | 1 | 36,456,207 | 121.9560 | 44,460,532 | 36,456,207 | 36,456,207 | | | | | 8.310 | 8.311 | MS | 892,023 | 3,029,482 | 08/19/1999 | 09/15/2029 |
| 90310#-AB-8 | UNLV STUDENT HOUSING PHASE I-L | | | 4 | 2FE | 91,163,739 | 94.0920 | 85,777,785 | 91,163,739 | 91,163,739 | | | | | 5.500 | 5.563 | MON | 194,989 | 3,897,273 | 12/17/2018 | 08/15/2054 |
| 90362*-AA-1 | UCONN LEASED BACK TRUST-UCONN SR-SEC | | | 1 | 1 | 185,742,986 | 102.7100 | 190,776,621 | 185,742,986 | 185,742,986 | | | | | 4.809 | 4.857 | MON | 396,995 | 8,932,380 | 01/02/2015 | 03/15/2040 |
| 907825-AA-1 | UNION PACIFIC RR 2014-1 PT CERTS | | | 1 | 1FE | 12,936,036 | 98.2150 | 12,705,063 | 12,936,036 | 12,936,036 | | | | | 3.227 | 3.227 | MN | 54,500 | 417,446 | 05/06/2014 | 05/14/2026 |
| 912877-X*-3 | U.S. TRUST CO OF NY TRST-1ST A SR-SEC | | | 1 | 2 | 4,719,830 | 103.3450 | 4,877,708 | 4,719,830 | 4,719,830 | | | | | 6.950 | 6.950 | JD | 14,579 | 328,028 | 12/02/1998 | 12/15/2020 |
| 91802R-AW-9 | UDSA 2013-T T4 SEQ | | | 4 | 1FE | 39,997,600 | 100.2350 | 40,094,000 | 40,000,000 | 39,998,775 | | 186 | | | 3.435 | 3.436 | JD | 61,067 | 1,374,000 | 12/12/2013 | 12/15/2025 |
| 91803*-AP-3 | UTILITIES-INC. A-SR-SEC | | | 1 | 2 | 54,000,000 | 114.6290 | 61,899,660 | 54,000,000 | 54,000,000 | | | | | 6.580 | 6.580 | JJ | 1,598,940 | 3,553,200 | 07/19/2006 | 07/19/2036 |
| 91826#-AA-5 | VA TAL CTL TR SER A-1-VA TALLA | | | 4 | 1 | 47,997,820 | 100.8230 | 48,392,842 | 47,997,820 | 47,997,820 | | | | | 3.500 | 3.526 | MON | 74,663 | 1,658,431 | 10/12/2016 | 07/15/2036 |
| 91845#-AA-2 | VZ-SENIOR NOTE CTL PT TRUST SR SECURED | | | 4 | 2 | 87,003,382 | 92.8430 | 80,776,550 | 87,003,382 | 87,003,382 | | | | | 3.810 | 3.840 | MON | 147,326 | 3,316,562 | 05/19/2015 | 05/15/2035 |
| 91851@-AA-5 | VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC | | | 2 | 1 | 29,653,384 | 107.0310 | 31,738,313 | 29,653,384 | 29,653,384 | | | | | 4.270 | 4.308 | MON | 56,276 | 1,254,078 | 11/13/2017 | 02/15/2037 |
| 91853*-AA-5 | VA BIRMINGHAM LEASE FINANCE TR | | | 4 | 1 | 36,524,260 | 112.7900 | 41,195,712 | 36,524,260 | 36,524,260 | | | | | 4.740 | 4.787 | MON | 76,944 | 1,731,250 | 02/11/2014 | 10/15/2035 |
| 91853@-AB-1 | VA EUGENE LEASE FINANCE TRUST- | | | 4 | 1 | 27,671,906 | 110.4750 | 30,570,538 | 27,671,906 | 27,671,906 | | | | | 4.490 | 4.531 | MON | 55,221 | 1,242,469 | 07/14/2016 | 12/15/2035 |
| 91854*-AA-4 | VZ-IRVING-TX-SENIOR NOTE CTL | | | 4 | 2 | 33,093,678 | 91.0710 | 30,138,744 | 33,093,678 | 33,093,678 | | | | | 3.620 | 3.647 | MON | 53,244 | 1,197,991 | 08/16/2016 | 08/15/2036 |
| 91912@-AA-2 | PERENNIAL FEE INVESTORS-L.L.C. SR-SEC | | | 4 | 1PL | 46,174,628 | 99.9320 | 46,143,229 | 46,174,628 | 46,174,628 | | | | | 4.535 | 4.578 | MON | 93,068 | 2,094,019 | 03/14/2016 | 04/15/2046 |
| 92207@-AA-4 | VANLAN HLDGS LLC-MT. SINAI VANLAN HLDGS LLC (MT. SINAI)- | | | | 1PL | 21,500,000 | 97.8540 | 21,038,610 | 21,500,000 | 21,500,000 | | | | | 3.760 | 3.760 | MON | 35,929 | 808,400 | 03/02/2016 | 05/15/2026 |
| 92550@-AA-7 | RONKONKOMA REALTY VENTURE I-LL SR-SEC | | | 1 | 1 | 17,614,338 | 107.8920 | 19,004,461 | 17,614,338 | 17,614,338 | | | | | 6.450 | 6.537 | MON | 50,494 | 1,136,125 | 03/05/2003 | 08/31/2023 |
| 92854V-AB-1 | VSLR 2018-1A B SUB | | | 4 | 3AM | 6,722,729 | 101.9840 | 6,856,704 | 6,723,300 | 6,720,972 | | (1,758) | | | 7.370 | 7.372 | AO | 83,961 | 194,074 | 06/04/2018 | 04/30/2048 |
| 92856P-A*-7 | MT STATUTORY-2003 TRUST-VNJ SR-SEC | | | 1 | 3 | 6,399,923 | 98.7600 | 10,468,875 | 10,600,319 | 6,399,923 | | | | | 6.628 | 25.428 | JD | 23,420 | 702,589 | 08/31/2007 | 12/19/2022 |
| 9292J@-AA-0 | CTL PASS THUR TR-WESTERN MICHI SR-SEC | | | 1 | 1 | 8,709,635 | 96.1190 | 8,371,615 | 8,709,635 | 8,709,635 | | | | | 3.590 | 3.617 | MON | 13,897 | 312,676 | 12/17/2014 | 03/15/2031 |
| 92971*-AA-0 | WCC-ORLANDO FL-SR NT GROUND L SR-SEC | | | 4 | 1FE | 25,212,747 | 101.5880 | 25,613,125 | 25,212,747 | 25,212,747 | | | | | 5.223 | 5.280 | MON | 58,527 | 171,918 | 10/29/2018 | 10/15/2053 |
| 93121@-AA-5 | WAL-MART ESCONDIDO PT TRUST-WA SR-SEC | | | 1 | 1 | 4,210,659 | 104.4770 | 4,399,170 | 4,210,659 | 4,210,659 | | | | | 5.000 | 5.052 | MON | 12,281 | 210,533 | 02/10/2012 | 12/10/2032 |
| 93143@-AA-9 | WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC | | | 1 | 2 | 6,694,712 | 97.6920 | 6,540,198 | 6,694,712 | 6,694,712 | | | | | 5.632 | 5.698 | MON | 16,756 | 393,228 | 10/24/2007 | 05/15/2032 |
| 93144#-AA-6 | WELLS FARGO BK NW-N.A.-INDIANA SR-SEC | | | 1 | 2 | 3,778,420 | 99.2780 | 3,672,530 | 3,699,238 | 3,746,512 | | (3,092) | | | 5.900 | 5.748 | MON | 9,700 | 218,255 | 03/02/2007 | 11/15/2031 |
| 93627#-AB-0 | WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC | | | 1 | 2PL | 7,319,888 | 107.4580 | 7,865,805 | 7,319,888 | 7,319,888 | | | | | 7.600 | 7.721 | MON | 46,359 | 556,312 | 02/08/2007 | 07/01/2026 |
| 94978#-AH-0 | WELLS FARGO BK NW-CVS SR-SEC | | | 1 | 2 | 17,201,701 | 109.2640 | 18,795,240 | 17,201,677 | 17,201,584 | | 3 | | | 7.530 | 7.649 | MON | 75,558 | 1,263,909 | 09/25/2001 | 01/10/2024 |
| 94978#-CQ-8 | WELLS FARGO BK-CVS 2010 SECOND SR-SEC | | | 1 | 2 | 15,992,435 | 102.5550 | 17,232,692 | 16,803,366 | 16,350,201 | | 48,634 | | | 5.610 | 6.420 | MON | 54,989 | 942,669 | 12/07/2010 | 08/10/2027 |
| 94978#-GK-7 | FURC TRUST 2007-1A A-SR-SEC | | | 1 | 1 | 2,294,667 | 103.3850 | 2,372,342 | 2,294,667 | 2,294,667 | | | | | 5.670 | 5.670 | JJ | 59,994 | 130,108 | 01/30/2007 | 01/30/2030 |
| 94978#-GL-5 | FURC TRUST 2007-1A B-SR-SEC | | | 1 | 1 | 201,702 | 102.9970 | 207,747 | 201,702 | 201,702 | | | | | 5.670 | 5.670 | JJ | 5,273 | 11,436 | 01/30/2007 | 01/30/2030 |
| 94978#-GM-3 | FURC TRUST 2007-1A C-SR-SEC | | | 1 | 1 | 1,559,352 | 103.2070 | 1,609,361 | 1,559,352 | 1,559,352 | | | | | 5.670 | 5.670 | JJ | 40,769 | 88,415 | 01/30/2007 | 01/30/2030 |
| 94978#-GN-1 | FURC TRUST 2007-1B A-SR-SEC | | | 1 | 1 | 1,086,409 | 103.6380 | 1,125,933 | 1,086,409 | 1,086,409 | | | | | 5.670 | 5.670 | JJ | 28,404 | 61,599 | 01/30/2007 | 01/30/2030 |
| 94978#-GP-6 | FURC TRUST 2007-1B B-SR-SEC | | | 1 | 1 | 3,014,885 | 104.4600 | 3,149,348 | 3,014,885 | 3,014,885 | | | | | 5.670 | 5.670 | JJ | 78,824 | 170,944 | 01/30/2007 | 01/30/2030 |
| 94978#-HG-5 | FURC TRUST NO. 2007-2A 1-SR-SEC | | | 1 | 1 | 2,401,213 | 106.1180 | 2,548,120 | 2,401,213 | 2,401,213 | | | | | 6.090 | 6.091 | JJ | 67,430 | 146,658 | 09/12/2007 | 06/12/2029 |
| 94978#-HH-3 | FURC TRUST NO. 2007-2A 5-SR-SEC | | | 1 | 1 | 3,756,198 | 103.6540 | 3,893,449 | 3,756,198 | 3,756,198 | | | | | 6.090 | 6.091 | JJ | 105,480 | 228,752 | 09/12/2007 | 09/12/2030 |
| 94978#-HJ-9 | FURC TRUST NO. 2007-2A 7-SR-SEC | | | 1 | 1 | 7,900,348 | 107.1600 | 8,466,013 | 7,900,348 | 7,900,348 | | | | | 6.090 | 6.091 | JJ | 221,855 | 481,131 | 09/12/2007 | 01/15/2029 |
| 94978#-HK-6 | FURC TRUST NO. 2007-2A 8-SR-SEC | | | 1 | 1 | 3,343,140 | 104.5910 | 3,496,623 | 3,343,140 | 3,343,140 | | | | | 6.090 | 6.091 | JJ | 93,881 | 203,597 | 09/12/2007 | 01/15/2029 |
| 94978#-HL-4 | FURC TRUST NO. 2007-2A 9-SR-SEC | | | 1 | 1 | 4,521,399 | 105.2190 | 4,757,371 | 4,521,399 | 4,521,399 | | | | | 6.090 | 6.091 | JJ | 126,968 | 275,353 | 09/12/2007 | 09/12/2030 |
| 94978#-HM-2 | FURC TRUST NO. 2007-2B 2-SR-SEC | | | 1 | 1 | 781,280 | 105.1960 | 821,876 | 781,280 | 781,280 | | | | | 6.090 | 6.091 | JJ | 21,940 | 47,580 | 09/12/2007 | 01/15/2029 |
| 94978#-HN-0 | FURC TRUST NO. 2007-2B 3-SR-SEC | | | 1 | 1 | 1,389,204 | 105.2390 | 1,461,984 | 1,389,204 | 1,389,204 | | | | | 6.090 | 6.091 | JJ | 39,011 | 84,602 | 09/12/2007 | 01/15/2029 |
| 94978#-HP-5 | FURC TRUST NO. 2007-2B 4-SR-SEC | | | 1 | 1 | 1,002,960 | 105.2040 | 1,055,154 | 1,002,960 | 1,002,960 | | | | | 6.090 | 6.091 | JJ | 28,165 | 61,080 | 09/12/2007 | 01/15/2029 |
| 94978#-HQ-3 | FURC TRUST NO. 2007-2B 6-SR-SEC | | | 1 | 1 | 1,097,804 | 106.5560 | 1,169,776 | 1,097,804 | 1,097,804 | | | | | 6.090 | 6.092 | JJ | 30,828 | 66,856 | 09/12/2007 | 01/15/2026 |
| 94978#-HR-1 | FURC TRUST NO. 2007-2B 10-SR-SEC | | | 1 | 1 | 2,000,774 | 105.0290 | 2,101,393 | 2,000,774 | 2,000,774 | | | | | 6.090 | 6.091 | JJ | 56,185 | 121,847 | 09/12/2007 | 01/15/2029 |
| 94978#-HS-9 | WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC | | | 1 | 1 | 1,937,206 | 109.5890 | 2,114,877 | 1,929,826 | 1,933,528 | | (374) | | | 6.640 | 6.683 | MON | 3,559 | 128,140 | 09/19/2007 | 09/21/2027 |
| 94978*-AL-5 | WAKE FOREST LEASEBACK PT TRUST SR-SEC | | | 1 | 1 | 69,662,578 | 110.1550 | 76,736,813 | 69,662,578 | 69,662,578 | | | | | 5.930 | 6.004 | MON | 195,075 | 4,130,990 | 04/01/2008 | 05/14/2027 |
| 95058X-AB-4 | WEN 2015-1A A2II SEQ | | | 4 | 3AM | 64,875,432 | 99.9340 | 64,816,458 | 64,859,265 | 64,872,190 | | (961) | | | 4.080 | 4.099 | MJSD | 117,611 | 2,646,258 | 09/01/2015 | 06/15/2045 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 95058X-AC-2 | WEN 2015-1A A23 SEQ | | | 4 | 1AM | 32,596,584 | 100.1370 | 33,908,892 | 33,862,500 | 32,596,584 | | | | | 4.497 | 4.863 | MJSD | 67,680 | 1,522,797 | 12/30/2015 | 06/15/2045 |
| 95058X-AE-8 | WEN 2018-1A A2II SEQ | | | 4 | 2AM | 30,684,973 | 94.2250 | 28,917,653 | 30,690,000 | 30,685,301 | | 329 | | | 3.884 | 3.904 | MJSD | 52,978 | 1,086,044 | 12/12/2017 | 03/15/2048 |
| 96033D-AA-8 | WESTR 2017-1A A SEQ | | | 4 | 1FE | 4,900,810 | 99.3160 | 4,873,200 | 4,906,751 | 4,900,182 | | (278) | | | 3.050 | 3.065 | MON | 12,471 | 149,656 | 03/30/2017 | 12/20/2030 |
| 96033D-AB-6 | WESTR 2017-1A B SUB | | | 4 | 2AM | 3,674,601 | 100.0570 | 3,682,157 | 3,680,064 | 3,673,834 | | (338) | | | 4.050 | 4.076 | MON | 12,420 | 149,042 | 03/30/2017 | 12/20/2030 |
| 96121#-AA-6 | WESTPAC REALTY FUND II-LLC 1-30-SR-SEC | | | 1 | 1 | 431,491 | 100.9040 | 435,391 | 431,491 | 431,491 | | | | | 6.630 | 6.722 | MON | 2,066 | 28,608 | 10/01/1999 | 09/05/2019 |
| 96121#-AB-4 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 820,503 | 102.5680 | 841,574 | 820,503 | 820,503 | | | | | 7.770 | 7.897 | MON | 4,604 | 63,753 | 05/08/2000 | 05/05/2020 |
| 96121#-AC-2 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 834,147 | 102.5740 | 855,618 | 834,147 | 834,147 | | | | | 7.780 | 7.907 | MON | 4,687 | 64,897 | 05/24/2000 | 05/05/2020 |
| 96121#-AD-0 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 1,308,249 | 103.4060 | 1,352,808 | 1,308,249 | 1,308,249 | | | | | 7.490 | 7.608 | MON | 7,077 | 97,988 | 12/06/2000 | 12/05/2020 |
| 96121#-AE-8 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 1,718,697 | 103.9360 | 1,786,345 | 1,718,697 | 1,718,697 | | | | | 8.140 | 8.279 | MON | 10,104 | 139,902 | 12/22/2000 | 12/05/2020 |
| 96121#-AF-5 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 1,794,105 | 104.6970 | 1,878,374 | 1,794,105 | 1,794,105 | | | | | 7.770 | 7.897 | MON | 10,068 | 139,402 | 08/22/2001 | 08/05/2021 |
| 96228#-AA-8 | TALISKER GROUND LEASE-BKD PT T | | | 4 | 1FE | 42,407,895 | 100.4990 | 42,619,511 | 42,407,895 | 42,407,895 | | | | | 4.700 | 4.746 | MON | 88,585 | 1,993,171 | 06/06/2017 | 05/15/2047 |
| 96928*-BS-5 | WELLS FARGO BK NW-NAT ASSN SR-SEC | | | 1 | 2 | 2,535,509 | 102.8310 | 2,607,290 | 2,535,509 | 2,535,509 | | | | | 6.410 | 6.496 | MON | 7,223 | 162,526 | 04/08/2009 | 07/15/2029 |
| 96928*-BT-3 | WELLS FARGO BK-N.A. SR-SEC | | | 1 | 2 | 2,630,568 | 103.8250 | 2,731,188 | 2,630,568 | 2,630,568 | | | | | 6.690 | 6.784 | MON | 7,822 | 175,985 | 06/10/2009 | 12/15/2032 |
| 96928*-BU-0 | WELLS FARGO BK NW-NAT ASSN SR-SEC | | | 1 | 2 | 3,225,148 | 103.3760 | 3,334,029 | 3,225,148 | 3,225,148 | | | | | 6.560 | 6.650 | MON | 9,403 | 211,570 | 06/19/2009 | 12/15/2030 |
| 96928*-CE-5 | WILLIAM BLAIR & CO PT TRUST SE SR-SEC | | | 1 | 2 | 3,022,705 | 103.8890 | 3,140,258 | 3,022,705 | 3,022,705 | | | | | 6.720 | 6.815 | MON | 9,028 | 203,126 | 09/03/2009 | 07/15/2034 |
| 96928*-CT-2 | HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC | | | 1 | 2 | 26,632,483 | 114.7480 | 30,560,241 | 26,632,483 | 26,632,483 | | | | | 6.610 | 6.702 | MON | 78,240 | 1,760,407 | 02/03/2010 | 01/15/2035 |
| 96928*-CW-5 | BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC | | | 1 | 1 | 36,474,968 | 121.5480 | 43,904,273 | 36,120,934 | 36,380,285 | | (11,752) | | | 6.600 | 6.599 | MON | 105,955 | 2,383,982 | 04/06/2010 | 06/15/2037 |
| 96928*-FB-8 | WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC | | | 1 | 2 | 15,220,516 | 93.3520 | 14,115,101 | 15,120,299 | 15,187,799 | | (3,949) | | | 3.900 | 3.850 | MON | 26,209 | 589,692 | 10/31/2012 | 07/15/2030 |
| 96928*-FC-6 | WILLIAM BLAIR PT TRUST-FED EX- SR-SEC | | | 1 | 2 | 38,338,808 | 95.7640 | 36,351,663 | 37,959,633 | 38,203,035 | | (22,464) | | | 3.950 | 3.853 | MON | 66,640 | 1,499,405 | 12/21/2012 | 09/30/2027 |
| 97181#-HF-3 | WILMINGTON TR CO-SOO LINE RR SR-SEC | | | 1 | 1 | 8,724,873 | 105.1060 | 9,170,365 | 8,724,873 | 8,724,873 | | | | | 7.490 | 7.491 | JJ | 301,333 | 653,493 | 12/21/2000 | 01/15/2021 |
| 98882*-AA-5 | ZSF/COLLIERVILLE TRUST-FEDEX SR-SEC | | | 1 | 2 | 23,885,167 | 100.0000 | 23,885,167 | 23,885,167 | 23,885,167 | | | | | 5.770 | 5.840 | MON | 111,020 | 1,378,174 | 08/26/2003 | 01/02/2019 |
| 98984*-AA-2 | ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC | | | 1 | 1 | 104,335,719 | 107.8960 | 112,013,998 | 103,816,636 | 104,238,556 | | (22,373) | | | 4.918 | 4.925 | MON | 226,920 | 5,105,702 | 09/02/2014 | 11/15/2037 |
| G84664-AA-2 | STDMA 2008 1X C MEZZ CDO-MV-CORP | | | 4 | 6* | | 0.0000 | | 3,703,160 | | | | | | 0.000 | 0.000 | JAJO | | | 04/01/2008 | 02/28/2018 |
| 136055-AA-8 | CANADIAN IMPERIAL BANK PT CERTS/CTL | | A | 1 | 1FE | 16,536,431 | 138.2420 | 22,860,293 | 16,536,431 | 16,536,431 | | | | | 7.262 | 7.262 | AO | 270,197 | 1,200,876 | 04/16/2002 | 04/10/2032 |
| 35100L-AB-4 | SHINY 2017-1A A2 SEQ | | A | 4 | 1FE | 50,000,000 | 95.9800 | 47,990,000 | 50,000,000 | 50,000,000 | | | | | 5.927 | 6.001 | MON | 24,696 | 2,980,231 | 08/10/2017 | 08/28/2027 |
| C1466#-AA-6 | CPR LEASING LTD. SR-SEC | | A | 1 | 1 | 5,709,574 | 104.1040 | 5,943,895 | 5,709,574 | 5,709,574 | | | | | 5.410 | 5.410 | MS | 101,247 | 308,888 | 03/03/2004 | 03/03/2024 |
| 03328T-AU-9 | ANCHC 2015 7A B2R MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 8,000,000 | 96.9770 | 7,758,124 | 8,000,000 | 8,000,000 | | | | | 3.300 | 3.313 | JAJO | 55,733 | 264,000 | 10/03/2017 | 10/15/2027 |
| 03759C-AL-4 | APID 2016 24A A2FR MEZ CDO-CF-CLO-H | | D | 4 | 1FE | 3,000,000 | 97.7070 | 2,931,196 | 3,000,000 | 3,000,000 | | | | | 4.460 | 4.485 | JAJO | 26,388 | 13,380 | 08/23/2018 | 10/20/2030 |
| 04965F-AE-1 | ATRM 2018 15A A2 SEQ CDO-CF-CLO-HY | | D | 4 | 1FE | 35,000,000 | 99.5360 | 34,837,667 | 35,000,000 | 35,000,000 | | | | | 4.489 | 4.513 | JAJO | 82,916 | | 11/16/2018 | 01/23/2031 |
| 058521-AD-7 | BLTN 2006-1A B1 SUB | | D | 4 | 6* | | 0.0000 | | 5,000,000 | | | | | | 7.512 | 0.000 | MON | 30,258 | | 12/31/2008 | 05/02/2036 |
| 08866T-AA-0 | BIB MERCHANT VOUCHER RECEIVABL | | D | 4 | 1FE | 90,000,000 | 100.0310 | 90,027,900 | 90,000,000 | 90,000,000 | | | | | 4.080 | 4.101 | JAJO | 856,800 | 3,672,000 | 02/22/2017 | 04/07/2027 |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC | | D | 4 | 1FE | 75,000,000 | 100.4940 | 75,370,500 | 75,000,000 | 75,000,000 | | | | | 4.180 | 4.202 | JAJO | 731,500 | 1,724,250 | 03/19/2018 | 04/07/2028 |
| 09626Y-AS-9 | BLUEM 2013 2A BR MEZ FLT CDO-CF-CLO- | | D | 4 | 1FE | 10,000,000 | 98.0470 | 9,804,687 | 10,000,000 | 10,000,000 | | | | | 4.069 | 4.089 | JAJO | 80,250 | 359,344 | 10/11/2017 | 10/22/2030 |
| 12545R-AB-3 | CIC CENTRAL AMERICAN CARD RECE SR-UNSEC | | D | 4 | 1FE | 50,000,000 | 95.8450 | 47,922,500 | 50,000,000 | 50,000,000 | | | | | 3.690 | 3.707 | FMAN | 287,000 | 1,845,000 | 04/20/2016 | 05/05/2026 |
| 125464-AA-5 | CIC RECEIVABLES MASTER TRUST A-SR | | D | 1 | 1FE | 30,984,030 | 101.5880 | 31,142,571 | 30,655,758 | 30,823,398 | | (59,379) | | | 4.890 | 4.512 | JAJO | 349,782 | 1,499,067 | 05/09/2016 | 10/07/2021 |
| 12805P-AE-6 | CAI 2018-1A A SEQ | | D | 4 | 1FE | 7,789,240 | 100.4510 | 7,826,773 | 7,791,667 | 7,789,415 | | 175 | | | 3.960 | 3.996 | MON | 5,143 | 255,411 | 02/21/2018 | 02/25/2043 |
| 36320U-AL-4 | GALXY 2018 27A B2 MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 15,000,000 | 96.3740 | 14,456,114 | 15,000,000 | 15,000,000 | | | | | 4.193 | 4.215 | FMAN | 78,619 | 365,140 | 04/03/2018 | 05/16/2031 |
| 40066N-AA-4 | GUANAY FINANCE LTD SR SEC | | D | 4 | 4AM | 9,627,393 | 100.6250 | 9,652,464 | 9,592,511 | 9,601,841 | | (3,831) | | | 6.000 | 5.960 | MJSD | 25,580 | 578,748 | 12/16/2013 | 12/15/2020 |
| 42771A-AA-4 | HERO 2017-3A A1 SEQ | | D | 4 | 1FE | 8,803,029 | 98.9700 | 8,715,341 | 8,806,010 | 8,803,128 | | 109 | | | 3.190 | 3.214 | MON | 8,583 | 226,382 | 11/30/2017 | 09/20/2048 |
| 42771R-AA-7 | HERO 2016-1R A1 SEQ | | D | 4 | 2AM | 4,632,525 | 99.5000 | 4,655,550 | 4,678,945 | 4,634,870 | | 1,430 | | | 4.500 | 4.596 | MS | 58,487 | 210,553 | 12/05/2016 | 09/21/2042 |
| 45605P-AM-0 | BIND 2016-1A 3 SEQ | | D | 4 | 2AM | 20,000,000 | 96.7720 | 19,354,400 | 20,000,000 | 20,000,000 | | | | | 5.235 | 5.269 | JAJO | 221,033 | 1,047,000 | 05/05/2016 | 04/15/2026 |
| 470170-AB-7 | JAMAICA MERCHANT VOUCHER RECEI SR | | D | 4 | 3AM | 13,591,194 | 102.0390 | 13,868,318 | 13,591,194 | 13,591,194 | | | | | 5.875 | 5.919 | JAJO | 184,095 | 798,483 | 05/18/2015 | 07/08/2022 |
| 470170-AD-3 | NAT COMMERCIAL BK JAMAICA LTD | | D | 4 | 3AM | 20,000,000 | 101.2100 | 20,242,000 | 20,000,000 | 20,000,000 | | | | | 5.625 | 5.665 | JAJO | 256,250 | 1,125,000 | 11/21/2016 | 01/08/2027 |
| 55382#-AA-6 | MT-2002 STATUTORY TRUST-VNU SR-SEC | | D | 1 | 3 | 9,715,304 | 101.0160 | 17,150,559 | 16,978,062 | 13,223,373 | | 6,152 | | | 7.740 | 18.383 | JD | 43,803 | 1,314,102 | 08/31/2007 | 06/19/2023 |
| 56564R-AA-8 | MAPSL 2018-1A A SEQ | | D | 4 | 1FE | 9,960,994 | 101.0240 | 10,063,336 | 9,961,350 | 9,960,987 | | (8) | | | 4.212 | 4.249 | MON | 18,648 | 244,750 | 04/26/2018 | 05/15/2043 |
| 56564R-AB-6 | MAPSL 2018-1A B SUB | | D | 4 | 2AM | 6,166,429 | 101.5600 | 6,262,738 | 6,166,550 | 6,166,417 | | (12) | | | 5.193 | 5.250 | MON | 14,232 | 186,800 | 04/26/2018 | 05/15/2043 |
| 62848F-AG-7 | MYERS 2018 1A B2 SEQ CDO-CF-CLO-HY | | D | 4 | 1FE | 2,500,000 | 97.7500 | 2,443,751 | 2,500,000 | 2,500,000 | | | | | 4.421 | 4.446 | JAJO | 21,800 | | 08/16/2018 | 10/20/2030 |
| 64132M-AL-2 | NEUB 2018 30A B2 MEZ SEQ CDO-CF-CLO | | D | 4 | 1FE | 20,000,000 | 100.0000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | 4.726 | 4.752 | JAJO | | | 12/07/2018 | 01/20/2031 |
| 67591Y-AG-4 | OCT38 2018 1A A3B MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 5,000,000 | 98.3810 | 4,919,037 | 5,000,000 | 5,000,000 | | | | | 4.500 | 4.525 | JAJO | 44,375 | | 07/12/2018 | 07/20/2030 |
| 70556R-AD-3 | PEGCAP 1997 5 A-3 CDO-CF-CBO-HY | | D | 4 | 6* | | 0.0000 | | 9,165 | | | | | | 4.866 | 0.000 | FMAN | 58 | | 12/31/2009 | 11/15/2027 |
| 723332-AB-8 | PINET 2005 1A A1J FLT CDO ABS-MBS | | D | 4 | 6* | | 0.0000 | | 6,000,000 | | | | | | 2.858 | 0.000 | JAJO | 41,921 | 101,846 | 06/30/2008 | 10/05/2045 |
| 75973F-AA-9 | RENEW 2018-1 A SEQ | | D | 4 | 1FE | 31,680,170 | 101.6340 | 32,209,946 | 31,692,184 | 31,680,254 | | 84 | | | 3.950 | 3.985 | MON | 38,251 | 310,690 | 06/12/2018 | 09/20/2053 |
| 75973L-AA-6 | RENEW 2017-1A A SEQ | | D | 4 | 1FE | 3,542,947 | 100.6110 | 3,565,544 | 3,543,882 | 3,550,176 | | (141) | | | 3.670 | 3.685 | MON | 3,974 | 135,989 | 04/21/2017 | 09/20/2052 |
| 784309-AA-4 | SJETS 2017-1 A SEQ | | D | 4 | 1FE | 4,555,547 | 100.8860 | 4,595,928 | 4,555,556 | 4,555,537 | | | | | 3.967 | 4.000 | MON | 8,032 | 180,719 | 08/14/2017 | 08/15/2042 |
| 846502-AA-0 | SPAEM 2015-1A A SEQ | | D | 4 | 1FE | 21,482,108 | 94.5000 | 20,300,592 | 21,482,108 | 21,482,108 | | | | | 4.000 | 4.019 | FMAN | 143,214 | 859,284 | 06/02/2015 | 08/01/2021 |
| 87245W-AE-1 | TIASF 2003 2A C2 SUB STEP CDO ABS-MB | | D | 4 | 6FE | | 0.0000 | | 4,206,389 | | | | | | 8.060 | 0.000 | FMAN | | | 11/30/2007 | 02/10/2038 |
| 87248D-AC-4 | TIA 2016 1A SUB SUB EXE CDO-CF-CLO | | D | 4 | 6* | 37,942,661 | 76.2410 | 31,674,199 | 41,545,000 | 31,674,199 | 1,663,691 | | | | 0.000 | 0.000 | JAJO | | 1,601,068 | 06/23/2016 | 07/20/2031 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 87248R-AC-3 | TIA 2018 1A SUB SUB EXE CDO-CF-CLO | | D | 4 | 6* | 43,594,954 | 84.0000 | 40,404,000 | 48,100,000 | 40,404,000 | (3,190,954) | | | | 0.000 | 0.000 | JAJO | | | 11/13/2018 | 01/20/2032 |
| 87271Q-AC-5 | TIA 2017 1A SUB SUB EXE CDO-CF-CLO | | D | 4 | 6* | 36,337,118 | 79.5030 | 32,230,435 | 40,540,000 | 32,230,435 | (819,681) | | | | 0.000 | 0.000 | JAJO | | 2,269,605 | 06/22/2018 | 04/20/2029 |
| 87271T-AC-9 | TIA 2017 2A SUB SUB EXE CDO-CF-CLO | | D | 4 | 6* | 38,510,504 | 77.4710 | 34,735,538 | 44,837,000 | 34,735,538 | (3,774,966) | | | | 0.000 | 0.000 | JAJO | | 4,005,501 | 12/15/2017 | 01/16/2031 |
| 88315F-AE-1 | TMCL 2017-2A A SEQ | | D | 4 | 1FE | 10,556,081 | 99.1810 | 10,471,498 | 10,557,960 | 10,556,158 | | 64 | | | 3.520 | 3.548 | MON | 11,356 | 371,640 | 06/22/2017 | 06/20/2042 |
| 88606W-AA-0 | TBOLT 2017-A A STEP SEQ | | D | 4 | 1FE | 7,912,118 | 101.5040 | 8,031,440 | 7,912,452 | 7,912,164 | | 18 | | | 4.212 | 4.250 | MON | 14,812 | 333,273 | 04/25/2017 | 05/17/2032 |
| 88606W-AC-6 | TBOLT 2017-A C SUB | | D | 4 | 1AM | 1,569,999 | 96.4760 | 1,665,050 | 1,725,870 | 1,584,792 | | 8,666 | | | 4.500 | 6.015 | MON | 3,452 | 77,664 | 04/25/2017 | 05/17/2032 |
| 915328-BC-1 | UPLND 2016 1A A1BR SEQ CDO-CF-CLO-HY | | D | 4 | 1FE | 25,000,000 | 98.3950 | 24,598,830 | 25,000,000 | 25,000,000 | | | | | 3.982 | 4.002 | JAJO | 196,335 | 459,036 | 04/25/2018 | 04/20/2031 |
| 92912V-AW-5 | VOYA 2014 2A A2BR MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 14,250,000 | 99.5810 | 14,190,291 | 14,250,000 | 14,250,000 | | | | | 3.860 | 3.878 | JAJO | 113,066 | 550,050 | 03/31/2017 | 04/17/2030 |
| 92915T-AE-7 | VOYA 2016 4A B2 MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 9,000,000 | 99.5920 | 8,963,317 | 9,000,000 | 9,000,000 | | | | | 3.740 | 3.754 | JAJO | 66,385 | 336,600 | 11/17/2016 | 07/20/2029 |
| G2130#-AC-2 | TIAA CHURCHILL MID MKT CLO IV Class D-SR-UNSEC | | D | | 6* | 10,000,000 | 83.9910 | 8,399,133 | 10,000,000 | 8,399,133 | (1,600,867) | | | | 7.627 | 7.699 | JAJO | 135,482 | 310,736 | 09/12/2018 | 04/20/2026 |
| G2130#-AD-0 | TIAA CHURCHILL MID MKT CLO IV SUB-SUB-UNSEC | | D | | 6* | 40,041,100 | 88.3390 | 30,911,639 | 34,992,222 | 30,911,639 | (8,654,851) | (474,610) | | | 0.000 | (1.690) | JAJO | | 732,265 | 09/12/2018 | 04/20/2026 |
| G93620-AA-3 | VINA 2008 1X D MEZZ CDO-CF-CLO-HY | | D | 4 | 6* | | 0.0000 | | 5,119,698 | | | | | | 0.000 | 0.000 | JAJO | | | 03/31/2008 | 02/28/2018 |
| Q1296#-AC-3 | COMMONWEALTH MANAGED INVS LTD C-SR-UNSEC | | D | 1 | 1 | 6,000,000 | 100.1590 | 6,009,540 | 6,000,000 | 6,000,000 | | | | | 5.480 | 5.480 | FA | 131,520 | 328,800 | 02/07/2007 | 02/07/2019 |
| Q7638#-AA-1 | PIRIE SILVER CO PTY LTD SR-SEC | | D | 1 | 6* | | 0.0000 | | 14,873,571 | | | | | | 8.250 | 0.000 | JAJO | | | 12/31/2004 | 07/15/2049 |
| ZD4108-31-6 | ATLAS 2014-1 SR-SEC | | D | 4 | 1FE | 31,878,959 | 93.5000 | 29,806,827 | 31,878,959 | 31,878,959 | | | | | 4.875 | 4.925 | MON | 69,071 | 1,543,632 | 12/22/2014 | 12/15/2039 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 15,660,521,310 | XXX | 15,773,518,771 | 15,818,260,664 | 15,601,408,451 | (34,922,194) | (1,741,535) | 66,188 | | XXX | XXX | XXX | 63,966,013 | 634,489,659 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 123,410,375,199 | XXX | 124,003,049,637 | 125,499,676,589 | 123,350,051,671 | (37,149,981) | 20,746,018 | 85,808,488 | (140,165,857) | XXX | XXX | XXX | 1,125,586,498 | 5,201,292,063 | XXX | XXX |
| 020002-AU-5 | ALLSTATE CORP JR SUBORDINATED | | | 1 | 2FE | 14,971,260 | 104.0000 | 15,600,000 | 15,000,000 | 14,970,351 | | (132) | | | 6.500 | 6.512 | MN | 124,583 | 975,000 | 05/04/2007 | 05/15/2057 |
| 020002-AV-3 | ALLSTATE CORP JR SUBORDINATED | | | 1 | 2FE | | 0.0000 | | | | | | | | 4.551 | 0.000 | FMAN | | 100,319 | 05/03/2007 | 05/15/2037 |
| 524ESC-XA-3 | LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 5.85 | | | | 6* | | 0.0000 | | 20,000,000 | | | | | | 5.750 | 0.000 | JJ | | | 06/30/2012 | 12/30/2049 |
| 05565A-AB-9 | BNP PARIBAS JR SUBORDINATED | | D | 1 | 2FE | 7,000,000 | 102.0000 | 7,140,000 | 7,000,000 | 7,000,000 | | | | | 7.195 | 7.195 | JD | 8,394 | 503,650 | 06/18/2007 | 01/01/9999 |
| 677879-CE-6 | OIL INSURANCE LTD JR SUBORDINATED | | D | 1 | 2FE | 40,477,200 | 96.0000 | 38,400,000 | 40,000,000 | 40,477,200 | | | | | 5.785 | 5.785 | MJSD | 12,392 | 2,105,828 | 01/24/2007 | 01/01/9999 |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 62,448,460 | XXX | 61,140,000 | 82,000,000 | 62,447,551 | | (132) | | | XXX | XXX | XXX | 145,369 | 3,684,797 | XXX | XXX |
| 037389-AK-9 | AON CORP CO.GUARNT | | | | 2AM | 10,000,000 | 117.0000 | 11,700,000 | 10,000,000 | 10,000,000 | | | | | 8.205 | 8.205 | JJ | 410,250 | 820,500 | 07/01/2009 | 01/01/2027 |
| 381427-AA-1 | GOLDMAN SACHS CAPITAL II LTD GUARNT | | | | 3AM | 15,000,000 | 68.0000 | 10,200,000 | 15,000,000 | 15,000,000 | | | | | 4.000 | 4.000 | MJSD | 48,333 | 611,667 | 05/08/2007 | 01/01/9999 |
| 38143V-AA-7 | GOLDMAN SACHS CAPITAL I LTD GUARNT | | | 1 | 3AM | 50,054,249 | 111.7070 | 55,853,500 | 50,000,000 | 50,038,835 | | (1,651) | | | 6.345 | 6.337 | FA | 1,198,500 | 3,172,500 | 03/01/2006 | 02/15/2034 |
| 903312-AA-4 | USB REALTY CORP JR SUBORDINATED | LS | | 1 | 2AM | 19,999,200 | 86.5000 | 17,300,000 | 20,000,000 | 19,999,200 | | | | | 3.583 | 3.486 | JAJO | 151,068 | 626,302 | 12/18/2006 | 01/01/9999 |
| 94978S-AA-7 | WELLS FARGO CAPITAL X LTD GUARNT | | | 1 | 2AM | 34,725,650 | 103.2500 | 36,137,500 | 35,000,000 | 34,785,976 | | 6,486 | | | 5.950 | 6.006 | JD | 92,556 | 2,082,500 | 01/25/2007 | 12/15/2036 |
| 054536-AA-5 | AXA SA SUBORD | | D | | 4AM | 109,860,765 | 123.7090 | 121,544,093 | 98,250,000 | 106,004,603 | | (388,453) | | | 8.600 | 7.584 | JD | 375,533 | 8,449,500 | 02/21/2003 | 12/15/2030 |
| 054536-AC-1 | AXA SA JR SUBORDINATED | | D | 1 | 1AM | 8,051,580 | 98.5000 | 17,730,000 | 18,000,000 | 8,051,580 | | | | | 6.379 | 14.261 | JD | 54,222 | 1,148,220 | 12/31/2008 | 01/01/9999 |
| 4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | 247,691,444 | XXX | 270,465,093 | 246,250,000 | 243,880,194 | | (383,618) | | | XXX | XXX | XXX | 2,330,462 | 16,911,189 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 310,139,904 | XXX | 331,605,093 | 328,250,000 | 306,327,745 | | (383,750) | | | XXX | XXX | XXX | 2,475,831 | 20,595,986 | XXX | XXX |
| 62890@-BE-0 | ND PROPERTIES ERLANGEN ARCADEN | | | | 3 | 24,657,370 | 100.0000 | 23,064,285 | 23,064,285 | 23,064,285 | | | | (1,088,956) | 5.850 | 4.913 | JD | 63,715 | 1,347,446 | 01/26/2006 | 04/16/2022 |
| 62890@-CD-1 | ND PROPERTIES PEP SHOPPING CENTER | | | | 3 | 139,463,476 | 97.3500 | 116,867,644 | 120,048,941 | 120,048,941 | | | | (5,667,985) | 4.480 | 4.480 | JD | 253,970 | 5,372,096 | 11/28/2011 | 12/14/2021 |
| 62890@-CF-6 | ND PROPERTIES GROPIUS | | | | 3 | 72,022,937 | 94.3900 | 58,476,638 | 61,952,153 | 61,952,153 | | | | (2,925,006) | 3.680 | 3.681 | JD | 101,326 | 2,279,303 | 03/28/2012 | 03/28/2022 |
| 62890@-CG-4 | ND PROPERTIES ERLANGEN ARCADEN | | | | 3 | 5,016,444 | 94.9000 | 4,195,031 | 4,420,476 | 4,420,476 | | | | (208,708) | 3.900 | 3.901 | JD | 7,662 | 172,390 | 08/16/2012 | 04/16/2022 |
| 62890@-CN-9 | ND PROPERTIES Cityhold office partnership | | | | 3 | 302,640,539 | 96.6200 | 246,303,661 | 254,919,955 | 254,919,955 | | | | (15,109,478) | 2.850 | 2.851 | JD | 322,899 | 7,370,662 | 10/01/2015 | 10/01/2020 |
| 62890@-CP-4 | ND PROPERTIES CITYHOLD OFFCIE PARTNERSHIP | | | | 3 | 234,970,293 | 94.5800 | 227,566,769 | 240,607,706 | 240,607,706 | | | | (11,360,042) | 1.750 | 1.750 | JD | 187,139 | 4,210,436 | 10/01/2015 | 10/01/2020 |
| 87287*-AA-9 | TC UK RE Holdings I LLC FIXED INTEREST LOAN A | | | | 5GI | 33,017,774 | 100.0000 | 29,656,910 | 29,656,910 | 29,656,910 | | | | (1,757,808) | 6.500 | 6.553 | MJSD | 5,355 | 2,040,353 | 06/15/2016 | 06/17/2023 |
| 87318#-AA-8 | T-C MT OMMANEY CENTRE HOLDING PRIN MAT/AFFIL HENDERSN/SH CNT | | | | 5 | 27,330,447 | 98.7900 | 21,722,841 | 21,988,907 | 21,988,907 | | | | (2,369,533) | 6.000 | 6.075 | MON | 109,945 | 1,406,373 | 10/13/2014 | 10/10/2024 |
| 4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | 839,119,280 | XXX | 727,853,779 | 756,659,333 | 756,659,333 | | | | (40,487,516) | XXX | XXX | XXX | 1,052,011 | 24,199,059 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 839,119,280 | XXX | 727,853,779 | 756,659,333 | 756,659,333 | | | | (40,487,516) | XXX | XXX | XXX | 1,052,011 | 24,199,059 | XXX | XXX |
| 464287-24-2 | LQD ISHARES IBOXX INVESTMENT GRA | | | | 2 | 400,132,408 | 112.8200 | 395,298,603 | | 395,298,603 | (4,833,805) | | | | 0.000 | 0.000 | N/A | | 5,850,560 | 12/27/2018 | |
| 464288-51-3 | HYG ISHARES IBOXX HIGH YLD CORP | | | | 4 | 225,004,343 | 81.1000 | 215,513,356 | | 215,513,356 | (9,490,987) | | | | 0.000 | 0.000 | N/A | | 4,542,793 | 12/27/2018 | |
| 67092P-11-0 | NUSA NUSHARES ENHANCED YLD 1-5 US | | | | 2 | 19,984,042 | 24.3180 | 19,539,433 | | 19,539,433 | (265,862) | | | | 0.000 | 0.000 | N/A | | 531,500 | 05/15/2018 | |
| 5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO | | | | | | 645,120,793 | XXX | 630,351,392 | | 630,351,392 | (14,590,654) | | | | XXX | XXX | XXX | | 10,924,853 | XXX | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 645,120,793 | XXX | 630,351,392 | | 630,351,392 | (14,590,654) | | | | XXX | XXX | XXX | | 10,924,853 | XXX | XXX |
| 00100U-AG-7 | ADS WASTE HOLDINGS ADS WASTE HOLDINGS | | | | 3FE | 16,802,661 | 95.9060 | 16,146,130 | 16,835,370 | 16,798,526 | | (3,779) | | | 0.000 | 4.775 | N/A | 23,391 | 510,964 | 11/28/2018 | 11/10/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 001021-AK-0 | AE EUROPE HLDGS INC SR-UNSEC | | | | 4 | 5,689,073 | 99.2500 | 5,703,439 | 5,746,538 | 5,702,804 | | 6,781 | | | 0.000 | 8.065 | N/A | 1,246 | 427,515 | 11/04/2016 | 10/21/2023 |
| 00164D-AP-8 | AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS | | | 1 | 3FE | 4,020,383 | 95.8500 | 3,837,534 | 4,003,688 | 4,016,594 | | (2,280) | | | 0.000 | 4.676 | N/A | 7,849 | 170,677 | 05/05/2017 | 12/15/2023 |
| 00167J-AB-3 | AM CONSERVATION GROUP INC SR-UNSEC | | | | 5GI | 9,064,380 | 99.5000 | 9,096,231 | 9,141,940 | 9,086,942 | | 11,888 | | | 0.000 | 7.455 | N/A | 39,569 | 613,906 | 10/16/2017 | 10/31/2022 |
| 00169@-AB-1 | AM CONSERVATION GROUP INC SUB-UNSEC | | | | 5GI | 20,000,000 | 96.2200 | 19,244,000 | 20,000,000 | 20,000,000 | | | | | 0.000 | 11.922 | N/A | 6,528 | 2,331,944 | 10/31/2016 | 03/29/2023 |
| 00186U-AB-5 | A PLACE FOR MOM-INC. SR-UNSEC | | | | 5 | 11,833,239 | 100.0000 | 11,883,234 | 11,883,234 | 11,840,777 | | 5,778 | | | 0.000 | 6.426 | N/A | 2,070 | 672,384 | 04/17/2018 | 08/10/2024 |
| 00190N-AH-2 | PODS LLC PODS LLC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 7,854 | 11/21/2017 | 11/21/2024 |
| 00190N-AJ-8 | PODS LLC PODS LLC | | | | 4FE | 7,072,467 | 95.5830 | 6,805,502 | 7,119,992 | 7,073,616 | | 1,148 | | | 0.000 | 5.325 | N/A | 19,350 | 109,252 | 11/28/2018 | 12/06/2024 |
| 00248*-AB-8 | AWP INC SR-UNSEC | | | | 4 | 12,096,563 | 99.6250 | 12,172,930 | 12,218,750 | 12,152,931 | | 25,749 | | | 0.000 | 7.713 | N/A | 231,017 | 855,134 | 06/28/2016 | 06/07/2021 |
| 00400Y-AH-4 | ACADEMY LTD ACADEMY LTD | | | 1 | 5FE | 47,623,662 | 66.1250 | 31,488,043 | 47,618,968 | 47,621,542 | | (478) | | | 0.000 | 6.432 | N/A | 243,580 | 2,735,426 | 11/20/2012 | 07/02/2022 |
| 00488P-AK-1 | ACRISURE LLC ACRISURE LLC | | | | 4FE | 4,173,776 | 94.2500 | 3,938,708 | 4,179,000 | 4,174,146 | | 370 | | | 0.000 | 6.383 | N/A | 728 | 117,565 | 06/07/2018 | 11/22/2023 |
| 00766W-AT-0 | AECOM TECHNOLOGY AECOM TECHNOLOGY | | | | 3FE | 4,841,313 | 95.1880 | 4,608,349 | 4,841,313 | 4,841,313 | | | | | 0.000 | 4.310 | N/A | 2,291 | 147,929 | 02/23/2018 | 03/13/2025 |
| 00866@-AB-7 | AHEAD, LLC SR-UNSEC | | | | 4 | 13,568,720 | 100.1140 | 13,652,394 | 13,636,905 | 13,574,630 | | 5,910 | | | 0.000 | 7.235 | N/A | 2,672 | 470,211 | 06/29/2018 | 06/29/2023 |
| 00866@-AC-5 | AHEAD, LLC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,215 | 06/29/2018 | 06/29/2023 |
| 01310T-AS-8 | ALBERTSON'S LLC ALBERTSON'S LLC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 14,311 | 06/28/2017 | 08/25/2021 |
| 01310T-AU-3 | ALBERTSON'S LLC ALBERTSON'S LLC | | | 1 | 3FE | 2,956,132 | 94.7500 | 2,837,194 | 2,994,400 | 2,964,604 | | 5,769 | | | 0.000 | 5.992 | N/A | 16,609 | 152,236 | 06/28/2017 | 06/22/2023 |
| 01310T-AV-1 | ALBERTSON'S LLC ALBERTSON'S LLC | | | | 3FE | 46,356,458 | 94.6250 | 44,002,854 | 46,502,356 | 46,358,412 | | 1,954 | | | 0.000 | 5.643 | N/A | 7,133 | 310,426 | 11/19/2018 | 11/17/2025 |
| 01642P-AW-6 | ALIXPARTNERS LLP ALIXPARTNERS LLP | | | | 4FE | 20,724,445 | 95.8570 | 19,820,722 | 20,677,386 | 20,713,031 | | (9,267) | | | 0.000 | 5.291 | N/A | 3,028 | 885,206 | 11/28/2018 | 04/04/2024 |
| 01973J-AH-2 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC | | | | 3FE | 29,947,845 | 98.4690 | 29,379,172 | 29,835,961 | 29,936,257 | | (11,588) | | | 0.000 | 4.192 | N/A | 28,203 | 592,957 | 07/10/2018 | 09/23/2022 |
| 02079#-AB-4 | ALPHA PACKAGING HLDGS INC SR-UNSEC | | | | 5 | 4,912,875 | 99.8990 | 4,907,902 | 4,912,875 | 4,912,875 | | | | | 0.000 | 7.117 | N/A | 963 | 322,101 | 11/02/2017 | 05/12/2020 |
| 02079#-AD-0 | ALPHA PACKAGING HLDGS INC SR-UNSEC | | | | 5 | 8,105,934 | 99.8990 | 8,118,025 | 8,126,250 | 8,116,247 | | 6,998 | | | 0.000 | 7.213 | N/A | 1,592 | 532,861 | 06/28/2017 | 05/12/2020 |
| 02376C-AX-3 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC | | | 1 | 3FE | 19,784,511 | 96.9530 | 19,190,697 | 19,793,814 | 19,785,020 | | 509 | | | 0.000 | 4.440 | N/A | 53,065 | 180,413 | 09/26/2018 | 10/10/2021 |
| 02474R-AF-0 | ABC SUPPLY CO INC ABC SUPPLY CO INC | | | | 4FE | 33,252,160 | 94.9290 | 31,551,745 | 33,237,203 | 33,250,310 | | (1,850) | | | 0.000 | 4.556 | N/A | 4,175 | 1,027,014 | 04/06/2018 | 10/31/2023 |
| 03217F-AC-3 | AMSPEC SERVICES INC SR-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 275,755 | 07/07/2016 | 07/01/2022 |
| 03217F-AJ-8 | AMSPEC SERVICES INC SR-UNSEC | | | | 4Z | 21,704,257 | 99.5000 | 21,758,928 | 21,868,269 | 21,713,972 | | 9,715 | | | 0.000 | 8.808 | N/A | 15,120 | 853,945 | 07/11/2018 | 07/02/2024 |
| 03765V-AH-3 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR | | | 1 | 3FE | 35,944,281 | 95.1000 | 34,183,011 | 35,944,281 | 35,944,281 | | | | | 0.000 | 5.331 | N/A | 5,264 | 1,732,874 | 06/20/2017 | 05/02/2022 |
| 03970J-AD-0 | CHILL MERGER SUB INC CHILL MERGER SUB INC | | | | 4FE | 12,583,777 | 95.5000 | 11,987,538 | 12,552,396 | 12,580,046 | | (3,730) | | | 0.000 | 6.047 | N/A | 2,100 | 579,413 | 03/09/2018 | 03/20/2024 |
| 04016Y-AB-5 | WW MEDICAL & HEALTH CO.ASSET | | | | 6 | | 0.0000 | | | | | 1,794 | | | 0.000 | 0.000 | N/A | | | 10/26/2017 | 11/02/2024 |
| 040448-A*-3 | NASCO HEALTHCARE INC SR-UNSEC | | | | 5 | 14,740,561 | 96.3470 | 14,273,455 | 14,814,634 | 14,779,399 | | 12,357 | | | 0.000 | 7.187 | N/A | 161,786 | 842,327 | 07/14/2015 | 06/30/2021 |
| 04262B-AC-4 | ARNOTT LLC SR-UNSEC | | | | 5GI | 9,016,920 | 99.3360 | 9,047,505 | 9,108,000 | 9,032,449 | | 9,955 | | | 0.000 | 7.137 | N/A | 160,565 | 481,551 | 06/21/2017 | 06/15/2024 |
| 04575X-AC-8 | ASSOCIATED PATHOLOGISTS LLC SR-UNSEC | | | | 4 | 2,293,666 | 99.0000 | 2,293,666 | 2,316,834 | 2,303,650 | | 4,352 | | | 0.000 | 7.710 | N/A | 13,892 | 176,637 | 08/18/2016 | 08/02/2021 |
| 04575X-AD-6 | ASSOCIATED PATHOLOGISTS LLC SR-UNSEC | | | | 4 | 4,759,863 | 99.2500 | 4,771,882 | 4,807,942 | 4,776,260 | | 7,425 | | | 0.000 | 8.195 | N/A | 31,211 | 387,947 | 08/18/2016 | 08/01/2022 |
| 04621H-AK-9 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC | | | | 4FE | 27,838,304 | 94.1880 | 26,220,823 | 27,838,815 | 27,835,717 | | (2,128) | | | 0.000 | 5.844 | N/A | 4,464 | 1,255,158 | 11/14/2018 | 10/22/2024 |
| 04649V-AT-7 | ASURION LLC ASURION LLC | | | 1 | 4FE | 37,857,418 | 95.8570 | 36,108,443 | 37,669,072 | 37,808,891 | | (34,858) | | | 0.000 | 5.469 | N/A | 5,778 | 1,860,716 | 08/08/2017 | 08/04/2022 |
| 04649V-AV-2 | ASURION LLC ASURION LLC | | | | 4FE | 1,440,652 | 95.6250 | 1,371,411 | 1,434,155 | 1,439,794 | | (858) | | | 0.000 | 5.490 | N/A | 220 | 60,378 | 03/01/2018 | 11/03/2023 |
| 05333#-AB-9 | AUTOMOTIVE REMARKETING GROUP I SR-UNSEC | | | | 4 | 12,945,990 | 100.3820 | 13,124,174 | 13,074,192 | 13,019,146 | | 41,587 | | | 0.000 | 8.505 | N/A | 2,925 | 991,453 | 02/23/2018 | 03/20/2020 |
| 05365@-AA-4 | AVETTA LLC SR-UNSEC | | | | 4 | 12,986,934 | 98.3620 | 12,890,203 | 13,104,878 | 12,996,937 | | 10,002 | | | 0.000 | 8.024 | N/A | 42,122 | 578,081 | 05/16/2018 | 04/10/2024 |
| 05377J-AP-7 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC | | | | 2FE | 9,167,313 | 96.1670 | 8,804,924 | 9,155,868 | 9,166,021 | | (1,292) | | | 0.000 | 4.541 | N/A | 1,150 | 345,031 | 02/16/2018 | 02/13/2025 |
| 05400K-AB-6 | AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 142,478 | 09/27/2017 | 04/03/2022 |
| 05400K-AE-0 | AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US | | | | 2FE | 39,368,020 | 95.9170 | 37,751,941 | 39,358,968 | 39,367,190 | | (830) | | | 0.000 | 4.542 | N/A | 44,687 | 974,636 | 05/14/2018 | 01/15/2025 |
| 05655F-AC-7 | BADGER SPORTSWEAR ACQUISITION SR-UNSEC | | | | 5 | 11,218,490 | 98.0000 | 11,103,230 | 11,329,827 | 11,244,989 | | 13,417 | | | 0.000 | 7.310 | N/A | 2,210 | 759,288 | 12/12/2017 | 09/09/2023 |
| 07014Q-AK-7 | BASS PRO GROUP LLC BASS PRO GROUP LLC | | | | 4FE | 38,127,375 | 95.4500 | 36,760,181 | 38,512,500 | 38,210,925 | | 35,270 | | | 0.000 | 7.801 | N/A | 8,029 | 2,741,597 | 11/15/2016 | 09/25/2024 |
| 07368R-AD-3 | BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC | | | 1 | 4FE | 12,893,815 | 94.9000 | 12,244,472 | 12,902,500 | 12,894,992 | | 552 | | | 0.000 | 4.707 | N/A | 31,742 | 504,378 | 11/15/2017 | 01/02/2025 |
| 08511L-AQ-1 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC | | | | 4FE | 19,950,823 | 93.9290 | 18,773,677 | 19,987,094 | 19,953,027 | | 2,204 | | | 0.000 | 5.512 | N/A | 65,050 | 433,831 | 11/14/2018 | 11/07/2025 |
| 08511L-AS-7 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC | | | | 4Z | 5,280,000 | 95.5000 | 5,252,500 | 5,500,000 | 5,281,285 | | 1,285 | | | 0.000 | 0.586 | N/A | 2 | | 12/06/2018 | 11/07/2025 |
| 08579J-AX-0 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC | | | | 3FE | 45,792,770 | 97.5000 | 44,519,734 | 45,661,265 | 45,769,732 | | (23,038) | | | 0.000 | 4.358 | N/A | 122,414 | 1,545,554 | 02/14/2018 | 10/03/2022 |
| 08579J-AY-8 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC | | | | 3FE | 1,231,539 | 97.2140 | 1,193,909 | 1,228,125 | 1,231,073 | | (466) | | | 0.000 | 4.373 | N/A | 3,292 | 41,372 | 02/14/2018 | 01/19/2024 |
| 09851*-AA-9 | BONOTEL LLC SR-UNSEC | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 244,641 | 06/05/2015 | 05/29/2020 |
| 10330J-AU-2 | BOYD GAMING CORP BOYD GAMING CORP | | | 1 | 3FE | 25,022,695 | 96.1250 | 24,003,118 | 24,970,733 | 25,009,827 | | (6,734) | | | 0.000 | 4.700 | N/A | 15,755 | 1,084,970 | 06/21/2017 | 09/15/2023 |
| 10378#-AB-5 | BRACKET INTERMEDIATE HLDG CORP SR-UNSEC | | | | 1 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 32,349 | 03/28/2017 | 03/14/2023 |
| 10801X-AG-2 | BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES | | | | 4FE | 17,325,219 | 95.2500 | 16,597,283 | 17,424,969 | 17,325,562 | | 343 | | | 0.000 | 5.143 | N/A | 18,590 | 203,550 | 12/17/2018 | 08/15/2025 |
| 11132V-AN-9 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC | | | | 4FE | 9,099,767 | 96.1670 | 8,777,143 | 9,126,980 | 9,100,210 | | 443 | | | 0.000 | 5.914 | N/A | 1,463 | 187,385 | 12/07/2018 | 11/08/2023 |
| 11244@-AA-9 | BROOK & WHITTLE HLDG CORP SR-UNSEC | | | | 5 | 6,502,788 | 99.5440 | 6,538,545 | 6,568,473 | 6,513,408 | | 8,954 | | | 0.000 | 7.985 | N/A | 107,442 | 540,041 | 10/18/2017 | 10/17/2023 |
| 12506K-AD-1 | CBS RADIO INC CBS RADIO INC | | | | 3FE | 4,594,609 | 94.0000 | 4,323,933 | 4,599,929 | 4,595,245 | | 689 | | | 0.000 | 5.334 | N/A | 3,358 | 239,700 | 11/22/2017 | 11/18/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12512K-AG-6 | CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD | | | 1 | 4FE | 6,889,560 | 92.9500 | 6,389,197 | 6,873,800 | 6,885,455 | | (2,864) | | | 0.000 | 6.551 | N/A | 1,251 | 405,556 | 12/01/2017 | 07/08/2022 |
| 12541H-AR-4 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC | | | | 4FE | 27,449,522 | 95.7500 | 26,097,879 | 27,256,271 | 27,418,152 | | (30,574) | | | 0.000 | 5.417 | N/A | 154,264 | 1,230,780 | 06/22/2018 | 06/07/2023 |
| 12543B-AH-7 | CH HOLD CORP CH HOLD CORP | | | | 4FE | 7,750,893 | 98.6670 | 7,613,525 | 7,716,385 | 7,743,153 | | (4,611) | | | 0.000 | 5.505 | N/A | 1,184 | 391,686 | 08/15/2017 | 02/01/2024 |
| 12543K-AN-4 | CHS/COMMUNITY HEALTH SYS IN CHS/COMMUNITY HEALTH SYS IN | | | 1 | 4FE | 1,561,429 | 95.9290 | 1,544,687 | 1,610,240 | 1,590,111 | | 8,038 | | | 0.000 | 6.651 | N/A | 8,526 | 87,064 | 01/22/2014 | 01/27/2021 |
| 12594E-AD-8 | CNT HOLDINGS III CORP CNT HOLDINGS III CORP | | | | 4FE | 20,382,476 | 95.9500 | 19,479,871 | 20,302,106 | 20,357,065 | | 30,916 | | | 0.000 | 5.761 | N/A | 3,255 | 935,111 | 08/15/2018 | 01/22/2023 |
| 14726@-AA-0 | CASCADE DRILLING LP SR-UNSEC | | | | 5 | 2,621,150 | 80.0000 | 2,118,101 | 2,647,626 | 2,635,057 | | 5,688 | | | 0.000 | 8.361 | N/A | 39,052 | 175,136 | 01/14/2016 | 02/22/2021 |
| 14727@-AA-9 | CASCADE DRILLING LP SR-UNSEC | | | | 5 | 2,417,978 | 80.0000 | 1,945,207 | 2,431,509 | 2,424,359 | | 2,886 | | | 0.000 | 8.327 | N/A | 28,859 | 142,381 | 04/06/2018 | 02/22/2021 |
| 14727@-AB-7 | CASCADE DRILLING LP SR-UNSEC | | | | 5 | 2,374,958 | 80.0000 | 1,908,482 | 2,385,603 | 2,379,665 | | 2,396 | | | 0.000 | 8.010 | N/A | 517 | 183,882 | 08/14/2017 | 02/19/2021 |
| 14727@-AC-5 | CASCADE DRILLING LP SR-UNSEC | | | | 5 | 4,123,348 | 80.0000 | 3,298,678 | 4,123,348 | 4,123,348 | | | | | 0.000 | 8.334 | N/A | 24,413 | 309,874 | 12/05/2016 | 02/22/2021 |
| 15911A-AC-7 | CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS | | | | 4FE | 49,105,955 | 94.6250 | 46,485,562 | 49,126,089 | 49,112,171 | | 2,995 | | | 0.000 | 5.337 | N/A | 7,195 | 2,205,662 | 09/11/2018 | 03/01/2024 |
| 161568-B#-6 | CHASE INDUSTRIES INC SR-UNSEC | | | | 5 | 23,006,295 | 99.5000 | 23,006,295 | 23,121,905 | 23,012,383 | | 6,087 | | | 0.000 | 6.758 | N/A | 208,298 | 662,303 | 06/04/2018 | 05/11/2025 |
| 16280U-AE-0 | CHECKERS HLDGS-INC. SR-SEC | | | | 5 | 29,100,000 | 85.0000 | 25,500,000 | 30,000,000 | 29,202,962 | | 62,401 | | | 0.000 | 11.491 | N/A | 9,003 | 2,585,574 | 04/25/2017 | 04/25/2026 |
| 16706E-AC-6 | CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS CORP | | | | 4FE | 20,661,935 | 96.5000 | 19,945,160 | 20,668,559 | 20,665,429 | | 2,195 | | | 0.000 | 5.854 | N/A | 3,314 | 1,106,900 | 03/10/2017 | 07/31/2022 |
| 18271*-AA-2 | CLARUS GLASSBOARDS LLC SR-UNSEC | | | | 5 | 12,527,455 | 99.3610 | 12,515,945 | 12,596,407 | 12,532,835 | | 5,379 | | | 0.000 | 6.982 | N/A | 2,370 | 467,388 | 06/06/2018 | 06/06/2024 |
| 18449E-AE-0 | CLEAN HARBORS INC CLEAN HARBORS INC | | | | 3FE | 13,227,271 | 96.6250 | 12,786,220 | 13,232,828 | 13,227,632 | | 362 | | | 0.000 | 4.319 | N/A | 1,570 | 231,263 | 07/27/2018 | 06/30/2024 |
| 18913E-AB-3 | ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC | | | 1 | 4FE | 28,739,953 | 89.5000 | 25,851,516 | 28,884,375 | 28,763,654 | | 17,282 | | | 0.000 | 6.188 | N/A | 4,832 | 1,613,495 | 08/15/2017 | 09/28/2024 |
| 19286#-AD-3 | COLD SPRING BREWING CO SR-UNSEC | | | | 4Z | 21,764,436 | 98.4700 | 21,647,875 | 21,984,279 | 21,782,820 | | 18,384 | | | 0.000 | 8.044 | N/A | 70,580 | 977,044 | 05/15/2018 | 05/15/2024 |
| 20007*-AA-9 | COMAR HLDG CO LLC SR-UNSEC | | | | 4 | 14,775,750 | 98.9480 | 14,767,949 | 14,925,000 | 14,786,176 | | 10,426 | | | 0.000 | 8.114 | N/A | 3,222 | 600,548 | 06/22/2018 | 06/18/2024 |
| 20007*-AC-5 | COMAR HLDG CO LLC SR-UNSEC | | | | 4 | 818,159 | 98.9480 | 809,550 | 818,159 | 818,159 | | | | | 0.000 | 7.899 | N/A | 791 | 22,179 | 09/21/2018 | 06/18/2024 |
| 20337E-AN-1 | COMMSCOPE INC COMMSCOPE INC | | | 1 | 3FE | 8,370,829 | 94.5000 | 7,875,937 | 8,334,325 | 8,361,291 | | (6,079) | | | 0.000 | 4.472 | N/A | 1,047 | 381,803 | 06/07/2017 | 12/29/2022 |
| 20589K-AD-4 | CONCENTRA INC CONCENTRA INC | | | | 4FE | 5,822,500 | 95.5000 | 5,730,000 | 6,000,000 | 5,822,700 | | 200 | | | 0.000 | 6.160 | N/A | 6,417 | 17,181 | 12/18/2018 | 06/01/2022 |
| 21718@-AA-5 | COP GNAP HLDGS-INC. SUB-UNSEC | | | | 4Z | 19,051,200 | 100.0000 | 19,051,200 | 19,051,200 | 19,051,200 | | | | | 0.000 | 0.001 | N/A | 14 | | 12/21/2018 | 05/01/2025 |
| 22235C-AC-8 | COUNTRY FRESH HLDGS LLC SR-UNSEC | | | | 4 | 11,767,818 | 85.0000 | 10,136,175 | 11,924,912 | 11,800,379 | | 20,192 | | | 0.000 | 8.208 | N/A | 2,585 | 875,278 | 11/20/2017 | 03/31/2023 |
| 22284M-AK-8 | COVENANT SURGICAL PARTNERS INC SR-UNSEC | | | | 4FE | 3,975,315 | 98.0000 | 3,903,309 | 3,982,969 | 3,976,303 | | 885 | | | 0.000 | 7.062 | N/A | 770 | 262,149 | 11/14/2018 | 10/04/2024 |
| 22284M-AL-6 | COVENANT SURGICAL PARTNERS INC SR-UNSEC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | 591 | 5,673 | 05/03/2018 | 10/04/2024 |
| 22526W-AH-1 | CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC | | | | 4FE | 39,566,744 | 96.2500 | 37,733,952 | 39,204,106 | 39,518,459 | | (48,284) | | | 0.000 | 5.387 | N/A | 47,848 | 1,723,735 | 02/07/2018 | 02/15/2024 |
| 22818R-AW-6 | CROWN AMERICAS LLC CROWN AMERICAS LLC | | | | 2FE | 10,317,649 | 99.3440 | 10,154,172 | 10,221,223 | 10,309,076 | | (8,573) | | | 0.000 | 4.332 | N/A | 17,647 | 294,486 | 01/19/2018 | 04/03/2025 |
| 23340D-AH-5 | DTZ US BORROWER LLC DTZ US BORROWER LLC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 31,380 | 10/28/2014 | 11/04/2021 |
| 23340D-AN-2 | DTZ US BORROWER LLC DTZ US BORROWER LLC | | | | 4FE | 77,713,729 | 95.5000 | 74,589,559 | 78,104,250 | 77,729,052 | | 15,324 | | | 0.000 | 5.933 | N/A | 12,524 | 1,488,616 | 08/16/2018 | 08/21/2025 |
| 23918Y-AC-2 | DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE PARTNE | | | 1 | 2FE | 22,930,385 | 99.0750 | 22,819,282 | 23,032,331 | 22,991,697 | | 13,660 | | | 0.000 | 5.407 | N/A | 3,373 | 993,086 | 11/30/2018 | 06/24/2021 |
| 24228H-AH-1 | DEALER TIRE LLC DEALER TIRE LLC | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 96,608 | 12/27/2017 | 12/22/2021 |
| 25403#-AB-2 | DILIGENT CORP SR-UNSEC | | | | 3PL | 22,992,098 | 98.4950 | 22,934,214 | 23,284,643 | 23,105,855 | | 45,887 | | | 0.000 | 8.662 | N/A | 5,370 | 1,925,382 | 01/24/2018 | 04/14/2022 |
| 25403#-AD-8 | DILIGENT CORP SR-UNSEC | | | | 3PL | 5,383,903 | 98.4950 | 5,363,121 | 5,445,068 | 5,401,337 | | 11,205 | | | 0.000 | 8.674 | N/A | 1,256 | 447,199 | 01/24/2018 | 04/14/2022 |
| 25403#-AE-6 | DILIGENT CORP SR-UNSEC | | | | 4 | 5,634,570 | 98.4950 | 5,620,021 | 5,705,894 | 5,648,059 | | 13,489 | | | 0.000 | 8.750 | N/A | 1,316 | 434,839 | 01/24/2018 | 04/14/2022 |
| 25403#-AF-3 | DILIGENT CORP SR-UNSEC | | | | 4 | 1,750,501 | 98.4950 | 1,724,157 | 1,750,501 | 1,750,501 | | | | | 0.000 | 8.390 | N/A | 404 | 136,354 | 01/24/2018 | 04/14/2022 |
| 25403#-AG-1 | DILIGENT CORP SR-UNSEC | | | | 4 | 1,277,571 | 98.4950 | 1,258,344 | 1,277,571 | 1,277,571 | | | | | 0.000 | 8.291 | N/A | 9,494 | 45,492 | 08/30/2018 | 04/14/2022 |
| 25674D-AF-0 | DOLLAR TREE INC DOLLAR TREE INC | | | 1 | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 634,985 | 06/09/2015 | 07/06/2022 |
| 26376M-AG-7 | DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC | | | | 4FE | 17,121,034 | 96.3750 | 16,505,389 | 17,126,214 | 17,120,823 | | (211) | | | 0.000 | 5.849 | N/A | 2,746 | 286,263 | 10/30/2018 | 03/15/2024 |
| 26658N-AC-3 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL | | | | 4FE | 21,791,983 | 96.3750 | 20,990,475 | 21,780,000 | 21,790,514 | | (1,367) | | | 0.000 | 6.088 | N/A | 3,662 | 1,164,543 | 04/18/2018 | 07/19/2024 |
| 26817H-AL-4 | VISTRA ENERGY CORP VISTRA ENERGY CORP | | | 1 | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 47,848 | 12/21/2017 | 02/07/2024 |
| 26828K-AB-6 | GOPHER RESOURCE LLC GOPHER RESOURCE LLC | | | | 4FE | 9,415,389 | 96.2500 | 9,055,608 | 9,408,424 | 9,415,755 | | 366 | | | 0.000 | 5.826 | N/A | 1,509 | 134,819 | 11/27/2018 | 03/06/2025 |
| 26928B-AH-2 | EW SCRIPPS CO EW SCRIPPS CO | | | 1 | 2 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 7,608 | 08/18/2017 | 10/02/2024 |
| 26928B-AJ-8 | EW SCRIPPS CO EW SCRIPPS CO | | | | 3FE | 9,067,833 | 96.7500 | 8,765,852 | 9,060,313 | 9,067,052 | | (781) | | | 0.000 | 4.550 | N/A | 1,138 | 281,227 | 04/06/2018 | 10/02/2024 |
| 28047H-AB-4 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC | | | | 4Z | 2,131,371 | 98.8180 | 2,106,167 | 2,131,371 | 2,131,371 | | | | | 0.000 | 6.866 | N/A | 401 | 46,929 | 08/24/2018 | 09/08/2024 |
| 28047H-AC-2 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC | | | | 5 | 17,532,574 | 98.0000 | 17,258,529 | 17,610,744 | 17,543,438 | | 8,688 | | | 0.000 | 6.948 | N/A | 3,313 | 1,169,683 | 02/20/2018 | 09/08/2024 |
| 28167@-AA-6 | EDWARD DON & CO | | | | 1 | | 0.0000 | | | | | | | | 11.022 | 0.000 | MON | | 10,465 | 03/31/2017 | 03/31/2023 |
| 28656L-AN-1 | ELIASSEN GROUP LLC SR-UNSEC | | | | 4Z | 5,472,500 | 99.5000 | 5,472,500 | 5,500,000 | 5,472,941 | | 441 | | | 0.000 | 7.231 | N/A | 1,073 | 46,990 | 11/16/2018 | 11/05/2024 |
| 29102E-AG-0 | PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC | | | | 4FE | 20,994,025 | 95.8750 | 20,012,947 | 20,874,000 | 20,980,519 | | (13,506) | | | 0.000 | 5.207 | N/A | 3,057 | 709,850 | 04/26/2018 | 10/23/2023 |
| 29273P-AB-9 | ENDO PARENT INC SR-UNSEC | | | | 4 | 3,008,362 | 98.1800 | 2,953,610 | 3,008,362 | 3,008,362 | | | | | 0.000 | 7.115 | N/A | 589 | 202,814 | 05/04/2017 | 08/18/2023 |
| 29273P-AC-7 | ENDO PARENT INC SR-UNSEC | | | | 4 | 5,037,777 | 99.0000 | 5,037,777 | 5,088,663 | 5,052,009 | | 6,702 | | | 0.000 | 7.301 | N/A | 997 | 342,896 | 08/30/2016 | 08/18/2023 |
| 29273P-AE-3 | PHYSICIANS ENDOSCOPY-L.L.C. SR-UNSEC | | | | 4 | 2,812,146 | 99.0000 | 2,784,025 | 2,812,146 | 2,812,146 | | | | | 0.000 | 7.116 | N/A | 551 | 189,476 | 11/20/2017 | 08/18/2023 |
| 29278J-AB-8 | ENDRIES ACQUISITION HLDGS INC SR-UNSEC | | | | 5GI | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 58,225 | 03/30/2018 | 06/01/2023 |
| 29278J-AC-6 | ENDRIES ACQUISITION HLDGS INC SR-UNSEC | | | | 1 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 147,956 | 06/01/2017 | 06/01/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 29373U-AC-5 | ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP | | | | 4FE | 46,882,500 | 92.9640 | 43,693,080 | 47,000,000 | 46,885,215 | | 2,715 | | | 0.000 | 6.401 | N/A | 8,189 | 609,809 | 09/28/2018 | 10/18/2025 |
| 29414U-AB-8 | ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP | | | | 4FE | | 92.9640 | | | | | | | | 0.000 | 0.000 | N/A | | 87,934 | 11/17/2016 | 12/01/2023 |
| 30152@-AF-8 | EXECUTIVE CONSULTING GROUP LLC SR-UNSEC | | | | 4 | 14,775,750 | 98.4710 | 14,696,859 | 14,925,000 | 14,786,302 | | 10,552 | | | 0.000 | 7.579 | N/A | 3,028 | 544,184 | 06/20/2018 | 06/20/2024 |
| 30233F-AF-9 | EYEMART EXPRESS LLC EYEMART EXPRESS LLC | | | | 4FE | 1,576,050 | 96.7500 | 1,528,650 | 1,580,000 | 1,576,742 | | 494 | | | 0.000 | 5.562 | N/A | 3,600 | 81,723 | 08/02/2017 | 08/05/2024 |
| 31560H-AC-3 | FETCH ACQUISITION LLC SR-UNSEC | | | | 4FE | 19,577,558 | 96.5000 | 18,987,280 | 19,675,938 | 19,595,153 | | 11,714 | | | 0.000 | 7.482 | N/A | 32,058 | 1,333,390 | 05/25/2017 | 05/22/2024 |
| 31732F-AM-8 | FILTRATION GROUP CORP FILTRATION GROUP CORP | | | | 4FE | 2,425,546 | 96.1670 | 2,338,421 | 2,431,625 | 2,426,079 | | 533 | | | 0.000 | 5.631 | N/A | 373 | 93,151 | 03/29/2018 | 03/29/2025 |
| 31740M-AC-5 | FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD | | | | 4FE | 63,341,250 | 95.0000 | 60,325,000 | 63,500,000 | 63,345,301 | | 4,051 | | | 0.000 | 6.401 | N/A | 11,064 | 931,704 | 09/18/2018 | 10/01/2025 |
| 32007U-BX-6 | FIRST DATA CORP FIRST DATA CORP | | | 1 | 3FE | 43,870,044 | 95.3000 | 41,758,273 | 43,817,705 | 43,862,555 | | (7,045) | | | 0.000 | 4.524 | N/A | 43,854 | 1,785,440 | 12/15/2017 | 04/26/2024 |
| 33936H-AB-8 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC | | | | 4FE | 24,500,747 | 94.0830 | 23,075,267 | 24,526,500 | 24,505,585 | | 3,880 | | | 0.000 | 5.429 | N/A | 135,098 | 1,446,416 | 08/25/2017 | 12/31/2023 |
| 33936H-AH-5 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC | | | | 4FE | 34,576,467 | 94.4500 | 32,739,322 | 34,663,125 | 34,581,534 | | 5,067 | | | 0.000 | 5.710 | N/A | 199,839 | 800,448 | 06/22/2018 | 06/30/2025 |
| 33941*-AA-1 | FLIGHT BUYER LLC SR-UNSEC | | | | 4 | 11,795,604 | 101.3510 | 12,071,623 | 11,910,681 | 11,849,421 | | 16,969 | | | 0.000 | 7.065 | N/A | 2,241 | 916,465 | 01/22/2018 | 10/02/2021 |
| 33941J-AC-5 | FLIGHT BUYER LLC SR-UNSEC | | | | 4 | 2,680,927 | 101.3510 | 2,717,152 | 2,680,927 | 2,680,927 | | | | | 0.000 | 6.862 | N/A | 504 | 206,140 | 01/31/2018 | 10/02/2021 |
| 33941J-AD-3 | FLIGHT BUYER LLC SR-UNSEC | | | | 4Z | 3,133,044 | 101.3510 | 3,175,379 | 3,133,044 | 3,133,044 | | | | | 0.000 | 6.857 | N/A | 589 | 52,014 | 09/27/2018 | 10/02/2021 |
| 35041@-AA-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC | | | | 5GI | 14,701,500 | 99.0350 | 14,706,693 | 14,850,000 | 14,724,887 | | 20,890 | | | 0.000 | 7.415 | N/A | 84,984 | 1,077,036 | 11/10/2017 | 11/10/2023 |
| 35041@-AB-1 | FOUNDATION RISK PARTNERS CORP SR-UNSEC | | | | 5GI | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 14,099 | 01/08/2018 | 11/10/2023 |
| 35645@-AA-3 | FREEDOM US ACQUISITION CORP SR-UNSEC | | | | 4 | 4,129,290 | 100.4320 | 4,189,004 | 4,171,000 | 4,153,696 | | 8,386 | | | 0.000 | 7.358 | N/A | 817 | 273,808 | 11/10/2015 | 11/10/2020 |
| 35645@-AC-9 | FREEDOM US ACQUISITION CORP SR-UNSEC | | | | 4 | 4,988,675 | 100.4050 | 5,058,800 | 5,038,372 | 5,010,702 | | 10,279 | | | 0.000 | 7.812 | N/A | 1,039 | 302,195 | 08/09/2018 | 11/10/2020 |
| 35645@-AD-7 | FREEDOM US ACQUISITION CORP SR-UNSEC | | | | 4 | 6,091,965 | 98.8220 | 6,081,013 | 6,153,500 | 6,111,301 | | 19,336 | | | 0.000 | 7.584 | N/A | 1,217 | 392,647 | 01/19/2018 | 11/10/2020 |
| 36174W-AB-9 | GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC | | | | 5FE | 9,600,000 | 91.0000 | 8,736,000 | 9,600,000 | 9,600,000 | | | | | 0.000 | 6.553 | N/A | 1,733 | 800,777 | 02/11/2015 | 01/30/2021 |
| 36740U-AP-7 | GATES GLOBAL LLC GATES GLOBAL LLC | | | 1 | 4FE | 34,654,078 | 94.7810 | 32,698,339 | 34,498,833 | 34,630,169 | | (21,197) | | | 0.000 | 5.245 | N/A | 5,053 | 1,733,905 | 11/27/2017 | 04/01/2024 |
| 37233#-AB-3 | PRECISION AVIATION GROUP INC SR-UNSEC | | | | 4Z | 225,000 | 99.0600 | 222,886 | 225,000 | 225,000 | | | | | 0.000 | 7.018 | N/A | 2,067 | 7,743 | 07/31/2018 | 07/24/2024 |
| 37233#-AC-1 | PRECISION AVIATION GROUP INC SR-UNSEC | | | | 4Z | 14,775,750 | 99.0600 | 14,784,745 | 14,925,000 | 14,784,056 | | 8,306 | | | 0.000 | 7.040 | N/A | 188,616 | 251,919 | 07/25/2018 | 07/24/2024 |
| 37244#-AA-2 | GENSERVE LLC SR-UNSEC | | | | 5 | 16,872,500 | 98.6390 | 16,642,813 | 16,872,500 | 16,872,500 | | | | | 0.000 | 8.644 | N/A | 4,009 | 1,000,865 | 04/12/2018 | 04/12/2024 |
| 37249U-AN-6 | GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES | | | | 4FE | 18,652,158 | 96.7500 | 18,228,245 | 18,840,563 | 18,661,659 | | 9,502 | | | 0.000 | 6.540 | N/A | 3,283 | 490,509 | 06/21/2018 | 07/02/2025 |
| 37943V-BH-5 | GLOBAL PAYMENTS INC GLOBAL PAYMENTS INC | | | | 3FE | 11,951,250 | 95.0830 | 11,409,960 | 12,000,000 | 11,951,974 | | 724 | | | 0.000 | 4.381 | N/A | 1,424 | 69,431 | 11/27/2018 | 10/18/2025 |
| 37958Y-AG-4 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC | | | | 4Z | 28,019,092 | 99.0000 | 27,851,490 | 28,132,818 | 28,024,721 | | 5,628 | | | 0.000 | 6.943 | N/A | 5,292 | 720,264 | 11/23/2018 | 06/30/2025 |
| 38268P-AB-7 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI | | | | 4FE | 18,264,989 | 94.5000 | 17,229,469 | 18,232,243 | 18,259,634 | | (5,355) | | | 0.000 | 5.556 | N/A | 2,797 | 501,319 | 11/16/2018 | 02/03/2025 |
| 38268P-AC-5 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI | | | | 4FE | | 94.5000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,082 | 05/31/2018 | 02/01/2025 |
| 38723B-AB-7 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC | | | | 4FE | 53,349,694 | 97.8750 | 51,613,681 | 52,734,285 | 53,242,718 | | (106,976) | | | 0.000 | 5.584 | N/A | 69,193 | 2,329,768 | 04/26/2018 | 12/17/2021 |
| 38723B-AC-5 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC | | | 1 | 4FE | 1,200,484 | 97.8750 | 1,186,842 | 1,212,610 | 1,200,940 | | 1,630 | | | 0.000 | 6.113 | N/A | 199 | 70,828 | 10/15/2014 | 12/17/2021 |
| 39154E-AF-8 | GREATBATCH LTD GREATBATCH LTD | | | | 4FE | 20,424,365 | 97.2340 | 19,717,657 | 20,278,562 | 20,395,053 | | (26,783) | | | 0.000 | 5.280 | N/A | 66,757 | 1,071,902 | 11/28/2017 | 10/27/2022 |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO | | | 1 | 3FE | 41,679,585 | 93.8500 | 39,012,517 | 41,569,012 | 41,669,408 | | (10,177) | | | 0.000 | 4.497 | N/A | 46,765 | 1,162,840 | 05/02/2018 | 10/21/2024 |
| 40462@-AA-3 | HA ROOFTOP I LLC SR-UNSEC | | | | 2FE | | 101.9900 | | | | | | | | 0.000 | 0.000 | N/A | 151,894 | | 08/19/2016 | 12/29/2020 |
| 42206J-AT-9 | HD SUPPLY INC HD SUPPLY INC | | | | 3FE | 1,935,399 | 95.7500 | 1,862,457 | 1,945,125 | 1,935,675 | | 276 | | | 0.000 | 4.426 | N/A | 231 | 12,302 | 10/16/2018 | 10/17/2023 |
| 42804V-AS-0 | HERTZ CORP HERTZ CORP | | | 1 | 3FE | 9,136,202 | 95.9290 | 8,797,368 | 9,170,707 | 9,146,873 | | 4,696 | | | 0.000 | 5.398 | N/A | 1,343 | 442,867 | 11/08/2016 | 06/30/2023 |
| 42980*-AA-4 | HIGH RIDGE BRANDS CO SR-UNSEC | | | | 5GI | 14,680,993 | 85.6670 | 12,703,804 | 14,829,286 | 14,730,450 | | 23,545 | | | 0.000 | 8.356 | N/A | 3,317 | 1,110,230 | 11/04/2016 | 06/30/2022 |
| 43129*-AA-4 | HILB GROUP LLC-THE FIRST LIEN NEW TERM LOAN | | | | 5 | 17,572,033 | 98.2020 | 17,510,937 | 17,831,517 | 17,693,299 | | 46,064 | | | 0.000 | 7.977 | N/A | 3,741 | 1,260,175 | 11/29/2017 | 06/24/2021 |
| 43129*-AB-2 | HILB GROUP LLC-THE SR-UNSEC | | | | 5 | 2,577,140 | 98.2020 | 2,530,808 | 2,577,140 | 2,577,140 | | | | | 0.000 | 7.249 | N/A | 596 | 25,537 | 12/03/2018 | 06/24/2021 |
| 43289D-AE-3 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE | | | | 2FE | 20,237,975 | 96.2500 | 19,325,414 | 20,078,352 | 20,220,083 | | (17,892) | | | 0.000 | 4.127 | N/A | 11,869 | 535,906 | 04/30/2018 | 10/25/2023 |
| 44043V-AJ-7 | HORIZON PHARMA INC HORIZON PHARMA INC | | | | 3FE | 15,816,650 | 95.1670 | 15,226,720 | 16,000,000 | 15,817,825 | | 1,175 | | | 0.000 | 5.829 | N/A | 9,788 | 74,429 | 12/18/2018 | 03/29/2024 |
| 44108H-AH-4 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC | | | 1 | 4FE | 9,925,282 | 95.0000 | 9,403,571 | 9,898,496 | 9,919,796 | | (5,405) | | | 0.000 | 4.744 | N/A | 48,146 | 372,337 | 01/08/2018 | 08/03/2022 |
| 44135W-AC-9 | INTERSTATE HOTELS & RESORTS IN SR-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,451 | 06/12/2018 | 05/03/2022 |
| 44332E-AP-1 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD | | | | 4FE | 14,650,178 | 94.2190 | 14,011,262 | 14,870,951 | 14,652,207 | | 2,028 | | | 0.000 | 5.599 | N/A | 6,928 | 181,938 | 12/21/2018 | 04/25/2025 |
| 44969C-BF-6 | IQVIA INC IQVIA INC | | | 1 | 3FE | 25,495,051 | 96.8250 | 24,433,672 | 25,234,879 | 25,435,885 | | (32,130) | | | 0.000 | 4.658 | N/A | 3,367 | 1,144,051 | 03/16/2017 | 03/07/2024 |
| 44969C-BJ-8 | IQVIA INC IQVIA INC | | | | 3FE | 29,874,626 | 96.3130 | 28,845,262 | 29,949,500 | 29,879,218 | | 4,592 | | | 0.000 | 4.354 | N/A | 3,554 | 673,351 | 06/08/2018 | 06/11/2025 |
| 44988E-AE-3 | SYNEOS HEALTH INC SYNEOS HEALTH INC | | | | 3FE | 30,815,668 | 96.3130 | 29,584,357 | 30,716,888 | 30,806,671 | | (8,997) | | | 0.000 | 4.505 | N/A | 3,859 | 830,317 | 08/07/2018 | 08/01/2024 |
| 45109#-AA-9 | ICONIC GROUP INC SR-UNSEC | | | | 5 | 3,095,791 | 99.0100 | 3,096,104 | 3,127,062 | 3,098,193 | | 2,402 | | | 0.000 | 7.856 | N/A | 653 | 132,294 | 06/07/2018 | 05/15/2024 |
| 45320*-AA-6 | IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC | | | | 1PL | 9,801,000 | 98.5400 | 9,755,428 | 9,900,000 | 9,815,331 | | 14,876 | | | 0.000 | 7.067 | N/A | 1,871 | 673,207 | 12/13/2017 | 12/13/2023 |
| 45320*-AB-4 | IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC | | | | 1PL | 18,660,563 | 98.5400 | 18,388,059 | 18,660,563 | 18,660,563 | | | | | 0.000 | 7.370 | N/A | 3,786 | 832,427 | 06/19/2018 | 12/13/2023 |
| 45672J-AK-6 | INEOS US FINANCE LLC INEOS US FINANCE LLC | | | | 3FE | 13,434,914 | 94.2500 | 12,596,513 | 13,365,000 | 13,426,522 | | (8,392) | | | 0.000 | 4.463 | N/A | 1,679 | 442,877 | 02/12/2018 | 03/31/2024 |
| 45672L-AE-5 | INFOR US INC INFOR US INC | | | 1 | 4FE | 39,848,664 | 95.6720 | 38,145,223 | 39,870,833 | 39,856,395 | | 4,595 | | | 0.000 | 5.343 | N/A | 5,839 | 1,942,479 | 02/08/2017 | 02/01/2022 |
| 45719@-AA-3 | INHANCE TECHNOLOGIES HLDGS LLC SR-UNSEC | | | | 4Z | 14,091,862 | 99.5350 | 14,096,847 | 14,162,675 | 14,095,026 | | 3,164 | | | 0.000 | 8.215 | N/A | 56,378 | 435,054 | 07/19/2018 | 07/16/2024 |
| 45781B-AE-5 | INOVALON HOLDINGS INC INOVALON HOLDINGS INC | | | | 4FE | 39,055,866 | 97.1250 | 38,510,670 | 39,650,625 | 39,107,297 | | 51,432 | | | 0.000 | 6.236 | N/A | 142,646 | 1,519,115 | 04/02/2018 | 04/02/2025 |
| 45873E-AC-2 | INTERFACE SECURITY SYSS LLC SR-UNSEC | | | | 5GI | 14,775,000 | 98.9260 | 14,838,906 | 15,000,000 | 14,828,981 | | 38,961 | | | 0.000 | 8.204 | N/A | 48,157 | 1,131,775 | 08/10/2017 | 08/02/2022 |
| 46322E-AB-9 | SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA | | | | 4FE | 8,153,289 | 95.8130 | 7,874,631 | 8,218,750 | 8,154,231 | | 942 | | | 0.000 | 5.542 | N/A | 1,143 | 155,111 | 12/21/2018 | 06/28/2025 |
| 46611N-AJ-2 | JC PENNEY CORP INC JC PENNEY CORP INC | | | 1 | 4FE | 5,935,078 | 85.0000 | 5,060,156 | 5,953,125 | 5,940,667 | | (7,294) | | | 0.000 | 7.074 | N/A | 38,209 | 379,310 | 06/15/2016 | 06/23/2023 |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II | | | | 4FE | 21,564,024 | 94.7500 | 20,510,209 | 21,646,658 | 21,557,250 | | (6,774) | | | 0.000 | 5.200 | N/A | 3,020 | 670,042 | 12/18/2018 | 08/18/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 47630*-AC-3 | JENSEN HUGHES INC SR-UNSEC | | | | 5GI | 8,120,217 | 99.0000 | 8,120,175 | 8,202,197 | 8,144,819 | | 2,032 | | | 0.000 | 7.199 | N/A | 103,805 | 536,356 | 04/06/2018 | 03/22/2024 |
| 47630*-AD-1 | JENSEN HUGHES INC SR-UNSEC | | | | 5GI | 1,503,944 | 99.0000 | 1,488,904 | 1,503,944 | 1,503,944 | | | | | 0.000 | 7.124 | N/A | 888 | 89,958 | 12/01/2017 | 12/06/2021 |
| 47630E-AE-8 | JENSEN HUGHES INC SR-UNSEC | | | | 5GI | 2,929,559 | 99.0000 | 2,927,268 | 2,956,836 | 2,932,265 | | 2,707 | | | 0.000 | 7.241 | N/A | 36,156 | 113,463 | 03/27/2018 | 03/22/2024 |
| 48244E-AJ-3 | KUEHG CORP KUEHG CORP | | | | 4FE | 18,273,063 | 95.8130 | 17,609,223 | 18,378,741 | 18,273,493 | | 430 | | | 0.000 | 6.721 | N/A | 3,345 | 295,206 | 12/07/2018 | 02/21/2025 |
| 48268J-AC-8 | KSLB HLDGS LLC SR-UNSEC | | | | 5GI | 14,850,000 | 97.7500 | 14,662,500 | 15,000,000 | 14,857,071 | | 7,071 | | | 0.000 | 7.311 | N/A | 2,926 | 430,470 | 07/30/2018 | 07/30/2025 |
| 48562R-AK-5 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC | | | 1 | 3FE | 16,078,942 | 97.1250 | 15,696,094 | 16,160,715 | 16,075,855 | | (1,768) | | | 0.000 | 5.481 | N/A | 2,381 | 410,636 | 12/17/2018 | 03/09/2023 |
| 48770T-AJ-2 | KELLERMEYER BERGENSONS SERVICE INCREMENTAL TERM LOAN | | | | 4FE | 18,202,496 | 98.0000 | 17,923,257 | 18,289,038 | 18,205,867 | | 3,370 | | | 0.000 | 0.159 | N/A | | 50,196 | 11/20/2018 | 10/31/2021 |
| 48853U-AY-6 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP | | | 1 | 4FE | 17,319,998 | 96.3130 | 16,715,220 | 17,355,103 | 17,332,760 | | 4,827 | | | 0.000 | 5.626 | N/A | 2,662 | 839,917 | 06/22/2018 | 08/01/2022 |
| 48853U-AZ-3 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP | | | 1 | 4FE | 4,133,010 | 96.3130 | 3,989,143 | 4,141,853 | 4,136,403 | | 1,369 | | | 0.000 | 5.628 | N/A | 635 | 200,484 | 06/22/2018 | 07/31/2022 |
| 49255#-AA-3 | KESTRA FINANCIAL INC SR-UNSEC | | | | 5 | 11,709,479 | 98.7500 | 11,718,845 | 11,867,185 | 11,759,786 | | 26,082 | | | 0.000 | 7.150 | N/A | 8,922 | 760,180 | 02/09/2018 | 06/24/2022 |
| 50082#-AA-0 | KRAMER LABORATORIES INC SR-UNSEC | | | | 5GI | 19,898,010 | 99.7580 | 20,050,383 | 20,099,000 | 19,910,999 | | 12,989 | | | 0.000 | 8.599 | N/A | 9,101 | 838,220 | 06/22/2018 | 06/22/2024 |
| 50217U-AS-6 | LTI HOLDINGS INC LTI HOLDINGS INC | | | | 4FE | 10,029,488 | 93.9170 | 9,438,482 | 10,049,813 | 10,030,242 | | 754 | | | 0.000 | 6.135 | N/A | 1,681 | 175,004 | 08/14/2018 | 09/08/2025 |
| 50218U-AC-0 | LTCG HLDGS CORP. SR-SEC | | | | 4PL | 7,060,946 | 97.5000 | 6,919,018 | 7,096,429 | 7,086,407 | | 6,650 | | | 0.000 | 7.766 | N/A | 1,483 | 504,688 | 06/19/2014 | 06/06/2020 |
| 50219N-AC-5 | LSCS HLDGS INC SR-UNSEC | | | | 4FE | 3,970,714 | 99.0000 | 3,950,761 | 3,990,668 | 3,972,337 | | 1,623 | | | 0.000 | 7.158 | N/A | 1,933 | 183,262 | 03/26/2018 | 03/12/2025 |
| 50219N-AE-1 | LSCS HLDGS INC SR-UNSEC | | | | 4FE | 1,115,977 | 99.0000 | 1,104,817 | 1,115,977 | 1,115,977 | | | | | 0.000 | 6.953 | N/A | 9,012 | 49,170 | 09/14/2018 | 03/12/2025 |
| 50419M-AB-7 | LA QUINTA INTERMEDIATE LA QUINTA INTERMEDIATE | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 172,284 | 12/10/2014 | 04/14/2021 |
| 513076-AZ-2 | LAMAR MEDIA CORP LAMAR MEDIA CORP | | | | 2FE | 5,575,834 | 97.0830 | 5,419,962 | 5,582,813 | 5,576,522 | | 688 | | | 0.000 | 4.154 | N/A | 17,159 | 168,096 | 02/16/2018 | 03/16/2025 |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC | | | | 2FE | 22,551,022 | 95.2640 | 21,687,564 | 22,765,750 | 22,557,151 | | 6,130 | | | 0.000 | 4.484 | N/A | 2,702 | 393,156 | 12/11/2018 | 03/27/2025 |
| 51808@-AA-3 | LASIK VISION INSTITUTE SR-UNSEC | | | | 5GI | 17,808,033 | 57.4800 | 17,808,033 | 30,981,268 | 17,808,033 | | 10,969 | 13,162,544 | | 0.000 | 97.093 | N/A | 7,980 | 3,266,120 | 10/02/2018 | 03/31/2020 |
| 53627M-AB-9 | LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD | | | | 3FE | 8,361,813 | 96.0630 | 8,032,608 | 8,361,813 | 8,361,813 | | | | | 0.000 | 4.820 | N/A | 1,108 | 266,352 | 03/20/2018 | 03/24/2025 |
| 53631U-AF-6 | LIQUI-BOX HLDGS INC SR-UNSEC | | | | 5 | 8,642,452 | 88.5000 | 7,679,392 | 8,677,280 | 8,658,153 | | 5,818 | | | 0.000 | 7.811 | N/A | 169,603 | 624,502 | 06/03/2016 | 10/01/2021 |
| 55280F-AG-6 | MA FINANCECO LLC MA FINANCECO LLC | | | | 4FE | 3,600,084 | 92.9170 | 3,353,474 | 3,609,107 | 3,601,983 | | 1,134 | | | 0.000 | 5.118 | N/A | 504 | 169,836 | 04/21/2017 | 06/21/2024 |
| 55282C-AB-2 | MAG DS CORP SR-UNSEC | | | | 4 | 10,545,964 | 99.2500 | 10,572,595 | 10,652,488 | 10,552,329 | | 6,365 | | | 0.000 | 7.571 | N/A | 2,152 | 401,869 | 06/18/2018 | 06/06/2025 |
| 55292S-AB-5 | MBS HLDGS INC SR-UNSEC | | | | 4Z | 14,887,688 | 99.0600 | 14,821,866 | 14,962,500 | 14,893,844 | | 6,156 | | | 0.000 | 6.989 | N/A | 2,815 | 487,352 | 07/02/2018 | 07/02/2023 |
| 55292S-AC-3 | MBS HLDGS INC SR-UNSEC | | | | 4Z | 3,432,109 | 99.0600 | 3,399,851 | 3,432,109 | 3,432,109 | | | | | 0.000 | 6.865 | N/A | 6,728 | 4,444 | 12/27/2018 | 07/02/2023 |
| 55303K-AC-7 | MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES | | | | 3FE | 52,275,303 | 95.5360 | 49,913,594 | 52,245,849 | 52,269,896 | | (5,407) | | | 0.000 | 4.555 | N/A | 6,563 | 957,999 | 11/07/2018 | 03/25/2025 |
| 55314N-AG-9 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC | | | 1 | 3FE | 1,347,362 | 94.5000 | 1,266,532 | 1,340,245 | 1,346,523 | | (839) | | | 0.000 | 4.188 | N/A | 159 | 35,374 | 04/30/2018 | 05/01/2023 |
| 55340#-AA-7 | MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC | | | | 5 | 25,000,000 | 94.8500 | 23,712,500 | 25,000,000 | 25,000,000 | | | | | 0.000 | 11.149 | N/A | 7,639 | 3,085,961 | 09/29/2017 | 03/29/2024 |
| 55357G-AF-4 | MSHC INC SR-UNSEC | | | | 5 | 4,403,434 | 99.7500 | 4,414,498 | 4,425,562 | 4,407,563 | | 3,040 | | | 0.000 | 7.219 | N/A | 34,622 | 257,430 | 08/11/2017 | 07/31/2023 |
| 55357G-AH-0 | MSHC INC SR-UNSEC | | | | 5 | 11,697,314 | 99.7500 | 11,688,443 | 11,717,737 | 11,698,631 | | 1,317 | | | 0.000 | 7.065 | N/A | 86,261 | 227,965 | 08/31/2018 | 07/31/2023 |
| 55377V-AK-6 | MTS SYSTEMS CORP MTS SYSTEMS CORP | | | | 4FE | 10,257,209 | 96.2500 | 9,799,070 | 10,180,852 | 10,240,301 | | (11,423) | | | 0.000 | 5.621 | N/A | 24,201 | 553,275 | 07/07/2017 | 07/05/2023 |
| 55385@-AA-5 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC | | | | 4 | 21,504,320 | 99.0950 | 21,523,548 | 21,720,115 | 21,557,136 | | 39,238 | | | 0.000 | 7.404 | N/A | 4,237 | 1,392,962 | 03/05/2018 | 02/08/2022 |
| 55385@-AB-3 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC | | | | 4Z | 2,835,934 | 99.5030 | 2,850,355 | 2,864,580 | 2,838,330 | | 2,396 | | | 0.000 | 7.394 | N/A | 559 | 69,428 | 07/19/2018 | 01/30/2023 |
| 55936#-AA-7 | TRUMP CARD HLDGS LLC SR-UNSEC | | | | 5GI | 12,961,080 | 98.5250 | 12,898,859 | 13,092,000 | 12,975,263 | | 14,183 | | | 0.000 | 7.941 | N/A | 2,731 | 712,192 | 11/01/2018 | 04/21/2022 |
| 55936#-AB-5 | TRUMP CARD HLDGS LLC SR-UNSEC | | | | 5GI | | 98.5250 | | | | | | | | 0.000 | 0.000 | N/A | 1,335 | 3,699 | 12/27/2018 | 04/21/2022 |
| 56032Y-AE-9 | MAILSOUTH INC SR-UNSEC | | | | 4 | 19,503,990 | 99.0000 | 19,503,990 | 19,701,000 | 19,521,419 | | 17,429 | | | 0.000 | 7.250 | N/A | 267,241 | 660,741 | 04/30/2018 | 04/23/2024 |
| 56032Y-AF-6 | MAILSOUTH INC SR-UNSEC | | | | 4 | | 98.1800 | | | | | | | | 0.000 | 0.000 | N/A | 1,575 | 1,564 | 12/17/2018 | 04/24/2023 |
| 56356X-AC-3 | WELBILT INC WELBILT INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 104,104 | 09/20/2017 | 03/03/2023 |
| 56377@-AA-3 | MANNA PRO PRODUCTS LLC SR-UNSEC | | | | 5GI | 26,410,312 | 98.3340 | 26,365,844 | 26,812,500 | 26,466,733 | | 53,938 | | | 0.000 | 8.936 | N/A | 94,682 | 2,209,307 | 12/08/2017 | 12/08/2023 |
| 56377@-AB-1 | MANNA PRO PRODUCTS LLC SR-UNSEC | | | | 5GI | 3,304,167 | 98.3340 | 3,249,125 | 3,304,167 | 3,304,167 | | | | | 0.000 | 8.675 | N/A | 782 | 164,591 | 05/25/2018 | 12/08/2023 |
| 58506P-AB-7 | MEDPLAST HLDGS INC SR-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 41,903 | 03/30/2017 | 01/03/2023 |
| 58711P-AP-7 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 184,000 | 06/12/2015 | 06/18/2021 |
| 58943P-AN-2 | MEREDITH CORP MEREDITH CORP | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 67,601 | 01/18/2018 | 01/31/2025 |
| 58943P-AP-7 | MEREDITH CORP MEREDITH CORP | | | | 3FE | 11,925,574 | 96.9170 | 11,590,129 | 11,958,819 | 11,926,257 | | 683 | | | 0.000 | 5.383 | N/A | 1,751 | 105,756 | 11/05/2018 | 01/31/2025 |
| 59828*-AB-2 | MIDWEST CAN COMPANY SR-UNSEC | | | | 4 | 19,701,000 | 98.2520 | 19,552,184 | 19,900,000 | 19,720,256 | | 19,256 | | | 0.000 | 7.835 | N/A | 33,256 | 1,018,173 | 04/11/2018 | 04/11/2024 |
| 59828*-AC-0 | MIDWEST CAN CO LLC SR-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 5,654 | 04/13/2018 | 04/11/2024 |
| 59870U-AG-1 | MILACRON LLC MILACRON LLC | | | | 4FE | 25,213,525 | 93.5000 | 23,538,065 | 25,174,401 | 25,207,116 | | (6,236) | | | 0.000 | 5.043 | N/A | 3,512 | 730,070 | 10/26/2018 | 09/28/2023 |
| 60315G-AD-0 | MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC | | | 1 | 3FE | 29,950,769 | 95.7500 | 28,749,735 | 30,025,833 | 29,995,708 | | 8,673 | | | 0.000 | 0.042 | N/A | | 1,649,470 | 06/22/2015 | 05/07/2021 |
| 60315G-AF-5 | MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC | | | 1 | 3FE | 23,397,745 | 96.7500 | 22,440,960 | 23,194,790 | 23,349,189 | | (26,383) | | | 0.000 | 4.716 | N/A | 28,798 | 1,007,606 | 02/23/2017 | 02/14/2024 |
| 605024-AN-8 | MISSION BROADCASTING INC MISSION BROADCASTING INC | | | | 1 | | 0.0000 | | | | | 60 | | | 0.000 | 0.000 | N/A | | 4,064 | 07/20/2017 | 01/17/2024 |
| 605024-AQ-1 | MISSION BROADCASTING INC MISSION BROADCASTING INC | | | | 3FE | 4,744,012 | 94.4500 | 4,480,720 | 4,744,012 | 4,744,012 | | | | | 0.000 | 4.643 | N/A | 3,032 | 22,843 | 10/18/2018 | 01/17/2024 |
| 60662W-AM-4 | MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL | | | 1 | 4FE | 32,682,122 | 96.1880 | 31,599,441 | 32,851,750 | 32,702,105 | | 19,592 | | | 0.000 | 5.935 | N/A | 5,268 | 1,696,597 | 07/06/2018 | 11/30/2024 |
| 60662W-AN-2 | MITCHELL INTERNATIONAL CO.ASSET | | | | 4FE | | 0.0000 | | | | | (68) | | | 0.000 | 0.000 | N/A | | (1) | 11/21/2017 | 12/01/2024 |
| 60848*-AA-8 | MOLD-RITE PLASTICS LLC SR-UNSEC | | | | 4 | 9,507,218 | 99.5960 | 9,516,349 | 9,554,993 | 9,542,300 | | 12,568 | | | 0.000 | 7.261 | N/A | 1,872 | 647,211 | 12/17/2015 | 12/18/2019 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 60848*-AB-6 | MOLD-RITE PLASTICS LLC SR-UNSEC | | | | 4 | 5,132,111 | 99.6160 | 5,138,105 | 5,157,900 | 5,138,047 | | 5,826 | | | 0.000 | 7.517 | N/A | 1,046 | 350,216 | 12/20/2017 | 12/14/2021 |
| 62475P-AC-4 | MUELLER WATER PRODUCTS MUELLER WATER PRODUCTS | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 4,094 | 02/23/2017 | 11/25/2021 |
| 62898@-AB-9 | NDC INTERMEDIATE HLDGS LLC SR-UNSEC | | | | 4 | 2,192,164 | 97.8350 | 2,144,711 | 2,192,164 | 2,192,164 | | | | | 0.000 | 7.113 | N/A | 8,556 | 137,216 | 01/19/2018 | 02/01/2022 |
| 62898@-AC-7 | NDC INTERMEDIATE HLDGS LLC SR-UNSEC | | | | 4 | 13,014,952 | 97.8350 | 12,733,222 | 13,014,952 | 13,014,952 | | | | | 0.000 | 7.113 | N/A | 50,808 | 682,418 | 06/18/2018 | 02/01/2022 |
| 62910P-AC-7 | NFP CORP NFP CORP | | | | 4FE | 15,944,855 | 94.3750 | 15,306,305 | 16,218,601 | 15,942,296 | | (2,559) | | | 0.000 | 5.988 | N/A | 2,488 | 244,192 | 12/18/2018 | 01/08/2024 |
| 62922E-AC-8 | NJEYE LLC SR-UNSEC | | | | 5GI | 9,875,250 | 99.0000 | 9,875,250 | 9,975,000 | 9,878,876 | | 3,626 | | | 0.000 | 7.574 | N/A | 2,024 | 390,045 | 09/14/2018 | 09/14/2024 |
| 63773#-AA-7 | NAT SPINE AND PAIN CENTERS LLC SR-UNSEC | | | | 4 | 10,906,444 | 98.0000 | 10,742,025 | 10,961,250 | 10,915,812 | | 6,461 | | | 0.000 | 7.217 | N/A | 2,138 | 737,213 | 06/26/2017 | 06/02/2024 |
| 638104-A*-0 | NAT TECHNICAL SYSS INC SR-SEC | | | | 5 | 22,938,605 | 95.3750 | 21,877,695 | 22,938,605 | 22,938,605 | | | | | 0.000 | 0.000 | N/A | | 1,937,401 | 02/26/2015 | 06/12/2021 |
| 63947L-AL-1 | NCI BUILDING SYSTEMS INC NCI BUILDING SYSTEMS INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 41,757 | 02/01/2018 | 02/08/2025 |
| 64029#-AA-7 | NELLSON NUTRACEUTICAL SUB-UNSEC | | | | 4 | 9,369,863 | 100.0000 | 9,369,863 | 9,369,863 | 9,369,863 | | | | | 0.000 | 10.999 | N/A | 2,837 | 990,885 | 12/23/2014 | 06/23/2022 |
| 64029B-AD-0 | LES ALIMENTS MULTIBAR INC. SR-UNSEC | | | | 4FE | 2,012,051 | 98.0000 | 1,974,278 | 2,014,569 | 2,012,616 | | 583 | | | 0.000 | 7.151 | N/A | 395 | 132,225 | 12/19/2017 | 12/23/2021 |
| 64029B-AE-8 | LES ALIMENTS MULTIBAR INC. SR-UNSEC | | | | 4FE | 4,894,155 | 98.0000 | 4,802,274 | 4,900,280 | 4,895,530 | | 1,418 | | | 0.000 | 7.151 | N/A | 960 | 322,266 | 12/19/2017 | 12/23/2021 |
| 64127U-AX-5 | NEUSTAR INC NEUSTAR INC | | | | 3FE | 2,720,160 | 95.8750 | 2,603,605 | 2,715,625 | 2,719,664 | | (496) | | | 0.000 | 6.066 | N/A | 454 | 125,722 | 03/12/2018 | 08/08/2024 |
| 64887R-AE-4 | TRIDENT HLDG CO-LLC SR-SEC | | | | 6FE | 428,815 | 6.0000 | 735,111 | 12,251,850 | 428,815 | | | 5,714,865 | | 0.000 | 405.242 | N/A | 55,423 | 1,195,499 | 10/31/2018 | 07/31/2020 |
| 65336R-AR-9 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC | | | 1 | 3FE | | 0.0000 | | | | | 479 | | | 0.000 | 0.000 | N/A | | 166,134 | 07/21/2017 | 01/17/2024 |
| 65336R-AU-2 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC | | | | 3FE | 27,372,490 | 94.4500 | 25,853,317 | 27,372,490 | 27,372,490 | | | | | 0.000 | 4.803 | N/A | 14,474 | 132,523 | 10/18/2018 | 01/17/2024 |
| 65340M-AN-3 | NIACET CORP SR-UNSEC | | | | 4 | 6,337,428 | 99.0000 | 6,337,428 | 6,401,442 | 6,351,425 | | 7,963 | | | 0.000 | 7.313 | N/A | 1,249 | 431,988 | 02/28/2017 | 02/01/2024 |
| 65538U-AC-1 | NONNI'S FOODS-LLC SR-UNSEC | | | | 4Z | 14,738,625 | 99.0000 | 14,738,625 | 14,887,500 | 14,760,573 | | 20,940 | | | 0.000 | 7.336 | N/A | 2,904 | 983,428 | 12/08/2017 | 12/01/2023 |
| 65958#-AA-9 | NORTH HAVEN CA HLDGS INC SR-UNSEC | | | | 5GI | 15,000,000 | 100.0000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | 0.000 | 10.433 | N/A | 51,504 | 1,487,095 | 10/07/2015 | 10/07/2022 |
| 65958#-AB-7 | NORTH HAVEN CA HLDGS INC REVOLVER | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 7,878 | 12/22/2017 | 10/01/2023 |
| 65958#-AC-5 | NORTH HAVEN CA HLDGS INC SR-UNSEC | | | | 5GI | 14,722,515 | 100.8500 | 14,997,633 | 14,871,227 | 14,747,822 | | 20,413 | | | 0.000 | 7.333 | N/A | 2,901 | 1,009,634 | 10/02/2017 | 10/01/2023 |
| 665730-A*-8 | NORTHERN STAR INDUSTRIES INC SR-UNSEC | | | | 4 | 3,900,773 | 99.5000 | 3,900,773 | 3,920,375 | 3,902,352 | | 1,579 | | | 0.000 | 7.717 | N/A | 823 | 208,052 | 04/06/2018 | 03/28/2025 |
| 67107V-AE-2 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 17,244 | 07/26/2017 | 10/01/2021 |
| 68162R-AD-3 | WEST CORP WEST CORP | | | | 3FE | 5,714,098 | 91.2080 | 5,218,238 | 5,721,250 | 5,714,577 | | 478 | | | 0.000 | 6.096 | N/A | 59,382 | 173,272 | 03/28/2018 | 10/10/2024 |
| 68216F-AW-3 | ON ASSIGNMENT INC ON ASSIGNMENT INC | | | | 3FE | 15,988,929 | 96.3750 | 15,409,331 | 15,988,929 | 15,988,929 | | | | | 0.000 | 4.565 | N/A | 2,009 | 483,775 | 02/21/2018 | 04/02/2025 |
| 68276Q-AB-2 | ONEX SCHUMACHER FINANCE ONEX SCHUMACHER FINANCE | | | | 4FE | 19,380,357 | 95.0000 | 18,523,686 | 19,498,617 | 19,403,558 | | 19,628 | | | 0.000 | 6.770 | N/A | 3,533 | 998,545 | 08/07/2018 | 07/31/2022 |
| 68558U-AD-8 | ORBIT PURCHASER LLC SR-UNSEC | | | | 4Z | 11,468,032 | 99.0000 | 11,468,032 | 11,583,871 | 11,469,915 | | 1,882 | | | 0.000 | 7.219 | N/A | 120,748 | | 11/08/2018 | 10/21/2024 |
| 69012@-AA-7 | OUTPUT SERVICES GROUP INC SR-UNSEC | | | | 4 | 8,273,817 | 96.7500 | 8,045,143 | 8,315,394 | 8,277,899 | | 4,082 | | | 0.000 | 6.973 | N/A | 1,564 | 374,027 | 04/17/2018 | 03/26/2024 |
| 69012@-AB-5 | OUTPUT SERVICES GROUP INC SR-UNSEC | | | | 4 | 3,448,192 | 99.5090 | 3,439,875 | 3,456,857 | 3,448,456 | | 264 | | | 0.000 | 6.925 | N/A | 650 | 70,557 | 10/18/2018 | 03/26/2024 |
| 69315J-AC-7 | PAI HOLDCO INC SR-UNSEC | | | | 5 | 20,655,200 | 100.5000 | 20,869,518 | 20,765,689 | 20,672,783 | | 5,546 | | | 0.000 | 6.958 | N/A | 3,906 | 1,128,458 | 06/11/2018 | 01/05/2025 |
| 69315J-AD-5 | PAI HOLDCO INC SR-UNSEC | | | | 5 | 5,482,420 | 95.2500 | 5,222,005 | 5,482,420 | 5,482,420 | | | | | 0.000 | 7.052 | N/A | 1,682 | 121,354 | 12/28/2018 | 01/05/2025 |
| 69353F-AX-2 | PQ CORP PQ CORP | | | | 4FE | 9,311,818 | 94.5000 | 8,838,123 | 9,352,511 | 9,311,215 | | (603) | | | 0.000 | 5.141 | N/A | 54,729 | 77,745 | 11/26/2018 | 02/08/2025 |
| 69396@-AB-1 | PPT MGMT HLDGS LLC SR-UNSEC | | | | 3PL | 16,455,424 | 98.0000 | 16,276,133 | 16,608,299 | 16,487,561 | | 11,491 | | | 0.000 | 10.283 | N/A | 131,772 | 1,360,601 | 12/03/2018 | 12/16/2022 |
| 69519U-AC-6 | PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC | | | | 4FE | 13,113,136 | 96.5000 | 12,683,655 | 13,143,684 | 13,113,518 | | 382 | | | 0.000 | 5.549 | N/A | 35,837 | 516,271 | 11/26/2018 | 12/04/2024 |
| 69946E-AT-8 | PAREXEL INTL CORP PAREXEL INTL CORP | | | 1 | 4FE | 5,207,581 | 90.1250 | 4,716,917 | 5,233,750 | 5,212,047 | | 3,209 | | | 0.000 | 5.418 | N/A | 767 | 252,678 | 08/11/2017 | 09/27/2024 |
| 70215E-AN-3 | PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC | | | | 3FE | 10,942,843 | 96.2920 | 10,517,310 | 10,922,309 | 10,939,164 | | (3,678) | | | 0.000 | 5.027 | N/A | 1,524 | 518,564 | 02/21/2018 | 08/19/2022 |
| 70285#-AB-1 | PASTERNACK ENTERPRISES-INC.-FA SR-UNSEC | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 134,037 | 05/05/2017 | 05/27/2022 |
| 70359M-AB-7 | PAULA'S CHOICE ACQUISITIONCO I SR-UNSEC | | | | 4Z | 10,566,259 | 99.5000 | 10,566,259 | 10,619,356 | 10,567,417 | | 1,157 | | | 0.000 | 6.218 | N/A | 1,776 | 96,403 | 11/15/2018 | 10/16/2023 |
| 707388-AS-3 | PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC | | | | 4FE | 12,752,180 | 96.3330 | 12,240,553 | 12,706,500 | 12,743,268 | | (5,890) | | | 0.000 | 5.267 | N/A | 1,861 | 612,201 | 06/20/2017 | 06/27/2024 |
| 70757D-AV-1 | PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC | | | | 3FE | 20,480,000 | 96.3130 | 19,744,165 | 20,500,000 | 20,480,514 | | 514 | | | 0.000 | 4.768 | N/A | 40,190 | 147,538 | 08/16/2018 | 10/15/2025 |
| 71645X-AC-3 | PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC | | | | 4FE | 12,129,460 | 97.5000 | 12,129,460 | 12,440,471 | 12,255,492 | | 15,028 | | | 0.000 | 8.077 | N/A | 161,273 | 855,051 | 09/02/2015 | 08/21/2022 |
| 71677H-AG-0 | PETSMART INC PETSMART INC | | | 1 | 5FE | 37,313,441 | 78.7500 | 29,333,588 | 37,249,000 | 37,288,994 | | (11,118) | | | 0.000 | 5.406 | N/A | 139,250 | 1,747,909 | 10/20/2016 | 03/11/2022 |
| 71712H-AB-8 | PHARM-OLAM INTL LLC SR-UNSEC | | | | 4 | 11,073,755 | 98.0000 | 11,073,755 | 11,299,750 | 11,131,772 | | 30,647 | | | 0.000 | 7.920 | N/A | 211,322 | 776,332 | 02/01/2017 | 02/01/2023 |
| 71714D-AE-9 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC | | | | 5 | 966,574 | 99.7030 | 966,115 | 968,997 | 966,780 | | 206 | | | 0.000 | 6.668 | N/A | 176 | 32,461 | 06/19/2018 | 06/11/2023 |
| 71714D-AJ-8 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC | | | | 5 | 3,366,453 | 99.7030 | 3,364,853 | 3,374,890 | 3,367,170 | | 717 | | | 0.000 | 6.668 | N/A | 611 | 113,077 | 06/19/2018 | 06/11/2023 |
| 72584D-AD-6 | KFC HOLDING CO KFC HOLDING CO | | | | 2FE | | 97.4380 | | | | | | | | 0.000 | 0.000 | N/A | | 12,054 | 03/30/2017 | 06/16/2023 |
| 72584D-AE-4 | KFC HOLDING CO KFC HOLDING CO | | | | 3FE | 7,914,358 | 97.4380 | 7,692,361 | 7,894,622 | 7,912,484 | | (1,874) | | | 0.000 | 4.214 | N/A | 12,050 | 207,160 | 04/05/2018 | 04/03/2025 |
| 72749D-AC-0 | PLANTRONICS INC PLANTRONICS INC | | | | 3FE | 26,660,182 | 96.0250 | 25,718,256 | 26,782,875 | 26,666,906 | | 6,724 | | | 0.000 | 5.157 | N/A | 3,737 | 543,755 | 08/24/2018 | 07/02/2025 |
| 72761J-AC-0 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC | | | 1 | 3FE | | 0.0000 | | | | | 582 | | | 0.000 | 0.000 | N/A | | 8,545 | 12/31/2015 | 10/14/2024 |
| 72761J-AD-8 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC | | | | 3FE | 15,943,591 | 95.5500 | 15,167,667 | 15,874,063 | 15,937,307 | | (6,284) | | | 0.000 | 4.993 | N/A | 2,215 | 494,856 | 05/08/2018 | 10/15/2024 |
| 72811H-AB-6 | RECESS HOLDINGS INC RECESS HOLDINGS INC | | | | 2 | | 0.0000 | | | | | (103) | | | 0.000 | 0.000 | N/A | | | 09/18/2017 | 09/29/2024 |
| 72811H-AC-4 | RECESS HOLDINGS INC RECESS HOLDINGS INC | | | | 4FE | 9,754,631 | 96.3330 | 9,412,092 | 9,770,372 | 9,757,718 | | 2,534 | | | 0.000 | 6.509 | N/A | 1,740 | 540,428 | 10/11/2018 | 09/30/2024 |
| 72813@-AA-2 | PLAYPOWER-INC. SR-UNSEC | | | | 4FE | 14,998,107 | 100.0000 | 15,133,207 | 15,133,207 | 15,069,702 | | 22,404 | | | 0.000 | 7.813 | N/A | 3,175 | 983,653 | 10/03/2018 | 06/23/2021 |
| 72819Q-AJ-1 | PLAZE INC PLAZE INC | | | 1 | 4FE | 29,547,810 | 99.2500 | 29,199,679 | 29,420,331 | 29,512,310 | | (21,781) | | | 0.000 | 5.988 | N/A | 48,219 | 1,711,135 | 11/09/2017 | 07/31/2022 |
| 73179Y-AH-0 | POLYONE CORP POLYONE CORP | | | | 3FE | 14,159,790 | 96.5000 | 13,596,216 | 14,089,343 | 14,150,846 | | (8,945) | | | 0.000 | 4.048 | N/A | 35,708 | 309,857 | 06/07/2018 | 01/30/2026 |
| 73182@-AA-3 | POMEROY GROUP-LLC SR-UNSEC | | | | 1 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 200,000 | 10/27/2015 | 11/30/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 73744G-AJ-1 | POST HOLDINGS INC POST HOLDINGS INC | | | 1 | 3FE | 2,992,934 | 96.1670 | 2,869,234 | 2,983,595 | 2,991,878 | | (1,056) | | | 0.000 | 4.487 | N/A | 2,986 | 109,032 | 03/22/2018 | 05/24/2024 |
| 74044T-AB-5 | PREGIS HOLDING I CORP PREGIS HOLDING I CORP | | | 1 | 4FE | 15,808,614 | 94.0000 | 14,939,017 | 15,892,571 | 15,849,902 | | 15,378 | | | 0.000 | 6.480 | N/A | 2,784 | 912,860 | 05/18/2016 | 05/20/2021 |
| 74274N-AC-7 | PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC | | | | 4FE | 8,501,987 | 95.2500 | 8,031,165 | 8,431,670 | 8,491,286 | | (10,583) | | | 0.000 | 5.943 | N/A | 52,130 | 450,476 | 01/09/2018 | 11/20/2023 |
| 74347C-AF-7 | PROQUEST LLC PROQUEST LLC | | | 1 | 4FE | 34,999,444 | 97.2500 | 33,595,846 | 34,545,857 | 34,856,030 | | (102,589) | | | 0.000 | 5.484 | N/A | 5,539 | 1,985,539 | 08/02/2017 | 10/24/2021 |
| 74839X-AF-6 | QUIKRETE HOLDINGS INC QUIKRETE HOLDINGS INC | | | | 4FE | 16,852,285 | 95.0630 | 16,007,667 | 16,839,009 | 16,849,282 | | (1,705) | | | 0.000 | 5.316 | N/A | 2,466 | 811,322 | 08/18/2017 | 11/15/2023 |
| 74929*-AA-1 | RAVN AIR GROUP INC SR-UNSEC | | | | 4Z | 6,957,776 | 86.0000 | 6,007,581 | 6,985,559 | 6,971,910 | | 4,581 | | | 0.000 | 7.965 | N/A | 1,514 | 502,573 | 01/01/2016 | 07/30/2021 |
| 74968E-AB-0 | PMAB LLC SR-UNSEC | | | | 3PL | 4,091,177 | 100.1720 | 4,118,815 | 4,111,736 | 4,097,733 | | 3,666 | | | 0.000 | 7.747 | N/A | 863 | 291,378 | 03/08/2017 | 03/02/2022 |
| 75000*-AA-0 | RSC ACQUISITION INC SR-UNSEC | | | | 5 | 22,104,871 | 99.0000 | 22,061,833 | 22,284,680 | 22,169,880 | | 23,589 | | | 0.000 | 7.275 | N/A | 13,269 | 1,385,822 | 07/16/2018 | 11/30/2022 |
| 75000E-AB-7 | RSC ACQUISITION INC SR-UNSEC | | | | 4Z | 4,209,075 | 98.8130 | 4,159,114 | 4,209,075 | 4,209,075 | | | | | 0.000 | 7.157 | N/A | 22,606 | 72,186 | 11/30/2018 | 11/30/2022 |
| 75041*-AB-9 | RADIOLOGY PARTNERS INC SR-UNSEC | | | | 4PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,698 | 12/07/2017 | 12/04/2023 |
| 75621#-AA-5 | RECIPE ACQUISITION CORP SR-UNSEC | | | | 5 | 20,204,047 | 98.9750 | 20,199,045 | 20,408,129 | 20,286,836 | | 1,317 | | | 0.000 | 7.042 | N/A | 3,857 | 1,360,514 | 06/29/2016 | 09/30/2022 |
| 75627@-AA-1 | UPSTREAM REHABILITATION INC SR-UNSEC | | | | 4PL | 17,041,365 | 99.8390 | 17,099,480 | 17,127,000 | 17,052,673 | | 11,308 | | | 0.000 | 7.474 | N/A | 3,474 | 1,120,090 | 01/09/2018 | 01/03/2024 |
| 75975#-AE-9 | RELADYNE INC. 2nd lien DDTL | | | | 4 | 1,930,500 | 100.0000 | 1,980,000 | 1,980,000 | 1,936,476 | | 5,976 | | | 0.000 | 13.211 | N/A | 677 | 179,266 | 03/23/2018 | 01/21/2023 |
| 76026@-AA-6 | REP WWEX ACQUISITION PARENT LL SR-UNSEC | | | | 4 | 9,244,857 | 97.6670 | 9,029,175 | 9,244,857 | 9,244,857 | | | | | 0.000 | 6.818 | N/A | 9,471 | 575,319 | 09/27/2017 | 02/05/2024 |
| 76121Q-AC-0 | RESOURCE LABEL GROUP LLC SR-UNSEC | | | | 4 | 14,574,375 | 98.0000 | 14,427,159 | 14,721,591 | 14,607,003 | | 20,388 | | | 0.000 | 7.166 | N/A | 259,526 | 746,752 | 06/06/2017 | 05/26/2023 |
| 761266-A#-2 | RESTAURANT TECHNOLOGIES-INC. SR-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 158,023 | 12/02/2016 | 11/23/2022 |
| 76970R-AC-0 | ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME | | | | 4FE | 14,366,098 | 98.5000 | 14,069,354 | 14,283,608 | 14,345,289 | | (11,863) | | | 0.000 | 5.984 | N/A | 2,389 | 805,377 | 11/28/2017 | 06/13/2023 |
| 77313D-AN-1 | BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB | | | | 4FE | 4,527,250 | 97.7500 | 4,447,625 | 4,550,000 | 4,527,371 | | 121 | | | 0.000 | 6.963 | N/A | 856 | 23,018 | 11/20/2018 | 11/28/2025 |
| 78409X-AF-7 | SCS HOLDINGS I INC SCS HOLDINGS I INC | | | | 4FE | 25,384,662 | 98.3750 | 24,887,742 | 25,298,848 | 25,357,571 | | (13,630) | | | 0.000 | 6.794 | N/A | 4,759 | 1,607,949 | 11/03/2017 | 10/30/2022 |
| 78466D-AZ-7 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC | | | 1 | 3FE | 34,582,001 | 97.0000 | 33,336,190 | 34,367,206 | 34,514,105 | | (37,740) | | | 0.000 | 4.685 | N/A | 4,556 | 1,426,151 | 03/13/2017 | 07/08/2022 |
| 78466D-BD-5 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC | | | | 3FE | 7,565,635 | 94.1430 | 7,140,367 | 7,584,597 | 7,567,301 | | 1,666 | | | 0.000 | 4.864 | N/A | 1,005 | 279,940 | 02/28/2018 | 04/16/2025 |
| 78466D-BF-0 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC | | | | 3FE | 12,124,569 | 94.1880 | 11,679,312 | 12,400,000 | 12,128,012 | | 3,443 | | | 0.000 | 5.244 | N/A | 1,644 | 69,809 | 11/30/2018 | 04/16/2025 |
| 784932-A*-6 | SABA SOFTWARE INC SR-UNSEC | | | | 3PL | 19,652,384 | 98.7160 | 19,597,310 | 19,852,154 | 19,699,367 | | 29,113 | | | 0.000 | 7.323 | N/A | 112,054 | 1,287,819 | 05/16/2018 | 05/01/2023 |
| 78571Y-BA-7 | SABRE GLBL INC SABRE GLBL INC | | | 1 | 3FE | | 96.5830 | | | | | | | | 0.000 | 0.000 | N/A | | 838 | 08/25/2017 | 02/22/2024 |
| 78571Y-BB-5 | SABRE GLBL INC SABRE GLBL INC | | | | 3FE | 2,182,588 | 96.5830 | 2,106,260 | 2,180,778 | 2,182,359 | | (229) | | | 0.000 | 4.549 | N/A | 274 | 74,027 | 03/06/2018 | 02/22/2024 |
| 78956#-AA-4 | ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED | | | | 5 | 31,889,704 | 90.0000 | 28,700,734 | 31,889,704 | 31,889,704 | | | | | 0.000 | 11.984 | N/A | 20,729 | 1,640,057 | 04/16/2018 | 04/28/2022 |
| 79546K-AE-0 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC | | | | 3FE | 7,791,140 | 95.2500 | 7,430,349 | 7,800,891 | 7,792,144 | | 1,005 | | | 0.000 | 4.844 | N/A | 1,034 | 248,943 | 03/23/2018 | 07/05/2024 |
| 79546K-AF-7 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC | | | 1 | 3FE | 14,474,875 | 91.0000 | 13,217,750 | 14,525,000 | 14,486,001 | | 5,429 | | | 0.000 | 4.517 | N/A | 96,228 | 497,481 | 07/18/2017 | 07/05/2024 |
| 80358T-AC-0 | PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC | | | | 4FE | 7,062,314 | 96.1250 | 6,816,740 | 7,091,537 | 7,063,602 | | 1,288 | | | 0.000 | 5.666 | N/A | 1,088 | 109,554 | 11/27/2018 | 01/29/2025 |
| 80862Q-AD-3 | SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN | | | | 3FE | 14,925,000 | 95.2500 | 14,287,500 | 15,000,000 | 14,926,374 | | 1,374 | | | 0.000 | 4.397 | N/A | 1,780 | 88,344 | 10/22/2018 | 10/31/2025 |
| 80875A-AN-1 | SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO | | | 1 | 4FE | | 93.6070 | | | | | | | | 0.000 | 0.000 | N/A | | 25,239 | 07/31/2017 | 08/14/2024 |
| 80875A-AP-6 | SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO | | | | 4FE | 62,735,681 | 93.6070 | 58,476,464 | 62,470,183 | 62,703,239 | | (32,442) | | | 0.000 | 5.223 | N/A | 237,509 | 2,464,058 | 02/20/2018 | 08/14/2024 |
| 81271E-AB-7 | SEATTLE SPINCO INC SEATTLE SPINCO INC | | | | 4FE | 24,312,257 | 92.9170 | 22,646,837 | 24,373,190 | 24,325,083 | | 7,534 | | | 0.000 | 5.118 | N/A | 3,400 | 1,146,569 | 04/21/2017 | 06/21/2024 |
| 81527C-AL-1 | SEDGWICK CMS INC SEDGWICK CMS INC | | | | 4FE | 19,950,000 | 95.2920 | 19,058,400 | 20,000,000 | 19,950,902 | | 902 | | | 0.000 | 0.036 | N/A | 16 | 9 | 11/06/2018 | 12/31/2025 |
| 82568Q-AF-1 | SHUTTERFLY INC SHUTTERFLY INC | | | 1 | 3FE | 18,516,678 | 96.1880 | 17,900,324 | 18,609,726 | 18,532,954 | | 12,024 | | | 0.000 | 5.093 | N/A | 35,860 | 834,731 | 08/11/2017 | 08/19/2024 |
| 82568Q-AH-7 | SHUTTERFLY INC SHUTTERFLY INC | | | | 3FE | 21,789,004 | 96.5630 | 21,092,848 | 21,843,613 | 21,794,212 | | 5,208 | | | 0.000 | 5.379 | N/A | 3,199 | 741,282 | 10/31/2018 | 08/19/2024 |
| 83174#-AA-0 | SMILE DOCTORS LLC SR-UNSEC | | | | 4 | 14,080,463 | 99.0550 | 14,022,931 | 14,156,676 | 14,095,789 | | 12,582 | | | 0.000 | 8.780 | N/A | 3,363 | 841,463 | 08/07/2018 | 10/06/2022 |
| 83174#-AB-8 | SMILE DOCTORS LLC SR-UNSEC | | | | 4 | 2,692,316 | 99.0550 | 2,666,881 | 2,692,316 | 2,692,316 | | | | | 0.000 | 8.758 | N/A | 18,531 | 66,114 | 12/21/2018 | 10/06/2022 |
| 83415Y-AA-8 | SOLARAY LLC SR-UNSEC | | | | 4 | 18,486,933 | 99.0000 | 18,449,305 | 18,635,661 | 18,520,759 | | 18,511 | | | 0.000 | 8.868 | N/A | 123,442 | 1,606,307 | 12/01/2017 | 09/08/2023 |
| 83415Y-AC-4 | SOLARAY LLC SR-UNSEC | | | | 4 | 5,017,800 | 99.0000 | 4,967,622 | 5,017,800 | 5,017,800 | | | | | 0.000 | 9.152 | N/A | 30,345 | 417,477 | 02/05/2018 | 09/08/2023 |
| 83415Y-AE-0 | SOLARAY LLC 1ST AMENED DELAY DRAW | | | | 4 | 4,016,449 | 98.0670 | 3,938,805 | 4,016,449 | 4,016,449 | | | | | 0.000 | 9.361 | N/A | 26,926 | 233,656 | 08/10/2018 | 09/08/2023 |
| 84611U-AC-2 | SOVOS BRANDS INTERMEDIATE INC SR-UNSEC | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 193,803 | 07/26/2017 | 07/18/2024 |
| 84763N-AB-6 | KPEX HOLDINGS INC KPEX HOLDINGS INC | | | | 4FE | 7,735,045 | 95.0000 | 7,357,489 | 7,744,726 | 7,736,083 | | 1,039 | | | 0.000 | 5.865 | N/A | 1,242 | 373,268 | 01/26/2018 | 01/31/2025 |
| 84850X-AG-7 | SPIN HOLDCO INC SPIN HOLDCO INC | | | 1 | 4FE | 41,258,313 | 95.2000 | 39,066,175 | 41,035,898 | 41,220,399 | | (37,914) | | | 0.000 | 5.594 | N/A | 499,612 | 1,487,783 | 02/23/2018 | 11/14/2022 |
| 84858L-AA-8 | SPIREON HLDGS-INC. SUB-UNSEC | | | | 4Z | 13,230,000 | 98.0120 | 13,231,560 | 13,500,000 | 13,213,472 | | (16,528) | | | 0.000 | 13.489 | N/A | 445,500 | | 10/05/2018 | 10/05/2025 |
| 855031-AP-5 | STAPLES INC STAPLES INC | | | 1 | 4FE | 49,376,250 | 95.6670 | 47,355,165 | 49,500,000 | 49,394,762 | | 12,825 | | | 0.000 | 6.640 | N/A | 548,626 | 2,698,340 | 08/15/2017 | 09/12/2024 |
| 85940X-AC-5 | STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC | | | | 4FE | 43,354,118 | 98.0830 | 42,410,951 | 43,239,860 | 43,336,690 | | (14,484) | | | 0.000 | 6.049 | N/A | 7,234 | 2,389,135 | 06/12/2018 | 06/19/2024 |
| 86276K-AC-5 | STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ | | | | 4FE | 6,443,480 | 99.0000 | 6,347,309 | 6,411,423 | 6,439,268 | | (4,212) | | | 0.000 | 6.240 | N/A | 1,117 | 316,487 | 03/22/2018 | 06/30/2023 |
| 86880N-AU-7 | SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC | | | | 4FE | 21,410,761 | 94.9380 | 20,332,573 | 21,416,686 | 21,411,565 | | 788 | | | 0.000 | 5.847 | N/A | 3,434 | 993,001 | 08/07/2018 | 09/03/2024 |
| 86980G-AC-1 | SWANSON HEALTH PRODUCTS INC SR-UNSEC | | | | 4 | 10,092,020 | 98.8500 | 10,076,744 | 10,193,960 | 10,146,748 | | 19,706 | | | 0.000 | 7.771 | N/A | 67,568 | 650,438 | 01/22/2016 | 01/22/2021 |
| 87239P-AC-8 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC | | | | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 104 | 01/09/2018 | 08/04/2023 |
| 87239P-AD-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC | | | | 2FE | 7,942,801 | 96.1940 | 7,617,469 | 7,918,861 | 7,938,826 | | (3,928) | | | 0.000 | 4.502 | N/A | 995 | 283,222 | 05/11/2018 | 08/04/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 87305V-AH-3 | TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC | | | | 3FE | 1,121,100 | 94.2500 | 1,059,284 | 1,123,908 | 1,121,332 | | 232 | | | 0.000 | 4.942 | N/A | 4,445 | 32,079 | 04/27/2018 | 09/28/2024 |
| 87305V-AJ-9 | TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | | 02/21/2018 | 09/28/2024 |
| 87422L-AK-6 | TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC | | | 1 | 3FE | 19,600,109 | 98.4580 | 19,419,246 | 19,723,380 | 19,629,298 | | 17,445 | | | 0.000 | 6.738 | N/A | 3,573 | 1,201,655 | 04/24/2017 | 07/14/2023 |
| 87817J-AE-8 | TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC | | | 1 | 4FE | 28,878,621 | 89.1250 | 25,841,643 | 28,994,831 | 28,901,691 | | 15,839 | | | 0.000 | 5.405 | N/A | 4,246 | 1,397,032 | 09/26/2017 | 02/06/2024 |
| 88023H-AC-4 | TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC | | | | 4FE | 19,644,594 | 95.5000 | 18,813,500 | 19,700,000 | 19,656,722 | | 6,965 | | | 0.000 | 5.636 | N/A | 3,022 | 999,481 | 06/30/2017 | 05/01/2024 |
| 88166U-AC-2 | XPERI CORP XPERI CORP | | | | 4FE | 16,898,098 | 92.7500 | 15,654,654 | 16,878,333 | 16,893,532 | | (4,567) | | | 0.000 | 5.054 | N/A | 2,355 | 656,914 | 09/18/2018 | 12/01/2023 |
| 88233F-AK-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC | | | | 2FE | 43,359,097 | 96.0140 | 41,682,907 | 43,413,364 | 43,362,399 | | 3,302 | | | 0.000 | 4.535 | N/A | 60,707 | 923,020 | 05/11/2018 | 12/31/2025 |
| 88751E-AC-9 | TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC | | | | 4 | 12,349,260 | 99.0500 | 12,355,455 | 12,474,000 | 12,364,647 | | 14,174 | | | 0.000 | 7.571 | N/A | 2,520 | 856,087 | 11/30/2017 | 11/22/2024 |
| 89334G-AU-8 | TRANS UNION LLC TRANS UNION LLC | | | 1 | 3FE | 42,346,456 | 96.0000 | 40,658,290 | 42,352,385 | 42,347,736 | | 985 | | | 0.000 | 4.568 | N/A | 5,320 | 1,716,945 | 08/18/2017 | 04/09/2023 |
| 89334G-AV-6 | TRANS UNION LLC TRANS UNION LLC | | | | 3FE | 5,855,824 | 96.2500 | 5,650,356 | 5,870,500 | 5,856,689 | | 866 | | | 0.000 | 4.607 | N/A | 737 | 122,375 | 06/12/2018 | 06/19/2025 |
| 89364M-BM-5 | TRANSDIGM INC TRANSDIGM INC | | | | 3FE | 6,964,824 | 94.1610 | 6,558,148 | 6,964,824 | 6,964,824 | | | | | 0.000 | 5.075 | N/A | 972 | 115,532 | 08/16/2018 | 08/22/2024 |
| 89364M-BN-3 | TRANSDIGM INC TRANSDIGM INC | | | | 4FE | 2,984,962 | 94.1410 | 2,810,073 | 2,984,962 | 2,984,962 | | | | | 0.000 | 5.075 | N/A | 416 | 49,515 | 08/16/2018 | 05/30/2025 |
| 89364M-BP-8 | TRANSDIGM INC TRANSDIGM INC | | | | 3FE | 27,667,683 | 94.1250 | 26,110,617 | 27,740,363 | 27,675,300 | | 7,617 | | | 0.000 | 5.136 | N/A | 3,870 | 772,107 | 05/31/2018 | 06/09/2023 |
| 89388H-AB-3 | TRANSPORTATION INSIGHT LLC SR-UNSEC | | | | 4Z | 13,536,735 | 98.5000 | 13,468,367 | 13,673,469 | 13,543,042 | | 6,308 | | | 0.000 | 7.338 | N/A | 2,667 | 312,538 | 08/31/2018 | 08/31/2024 |
| 89388H-AD-9 | TRANSPORTATION INSIGHT LLC SR-UNSEC | | | | 4Z | 510,204 | 98.5000 | 502,551 | 510,204 | 510,204 | | | | | 0.000 | 7.128 | N/A | 100 | 11,662 | 08/31/2018 | 08/31/2024 |
| 89612H-AC-9 | TRICORBRAUN INC TRICORBRAUN INC | | | | 4FE | 7,673,400 | 97.7500 | 7,576,514 | 7,750,909 | 7,693,166 | | 9,424 | | | 0.000 | 6.791 | N/A | 1,411 | 468,757 | 11/29/2016 | 11/30/2023 |
| 89612H-AD-7 | TRICORBRAUN INC TRICORBRAUN INC | | | | 4FE | 783,000 | 97.7500 | 765,383 | 783,000 | 783,000 | | | | | 0.000 | 6.593 | N/A | 1,565 | 46,763 | 11/21/2017 | 11/30/2023 |
| 89705D-AD-4 | TRONOX FINANCE LLC TRONOX FINANCE LLC | | | 1 | 3FE | 20,226,822 | 96.8570 | 19,618,104 | 20,254,709 | 20,231,273 | | 3,773 | | | 0.000 | 5.610 | N/A | 3,107 | 1,052,356 | 09/21/2017 | 09/23/2024 |
| 89705D-AE-2 | TRONOX BLOCKED BORROWER TRONOX BLOCKED BORROWER | | | | 3FE | 8,764,956 | 96.8570 | 8,501,178 | 8,777,041 | 8,766,849 | | 1,612 | | | 0.000 | 5.610 | N/A | 1,346 | 456,021 | 09/21/2017 | 09/23/2024 |
| 89823#-AA-2 | TRUROAD HLDGS INC SR-UNSEC | | | | 4Z | 16,914,442 | 99.0490 | 16,922,868 | 17,085,295 | 16,923,434 | | 8,993 | | | 0.000 | 7.973 | N/A | 79,928 | 441,926 | 08/07/2018 | 08/07/2024 |
| 89823#-AB-0 | TRUROAD HLDGS INC SR-UNSEC | | | | 4Z | 4,700,000 | 99.0490 | 4,655,318 | 4,700,000 | 4,700,000 | | | | | 0.000 | 7.907 | N/A | 27,783 | 48,972 | 12/05/2018 | 08/07/2024 |
| 90350V-AC-2 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC | | | | 4FE | 81,592,815 | 94.6500 | 77,115,012 | 81,473,863 | 81,558,666 | | (18,980) | | | 0.000 | 6.322 | N/A | 14,195 | 4,875,376 | 04/21/2017 | 07/28/2022 |
| 90351N-AE-5 | USI INC/NY USI INC/NY | | | 1 | 4FE | 57,911,410 | 94.1250 | 54,618,855 | 58,028,000 | 57,927,482 | | 16,068 | | | 0.000 | 5.884 | N/A | 9,354 | 3,026,954 | 02/09/2018 | 05/16/2024 |
| 90352Y-AB-6 | USRP HLDGS INC SR-UNSEC | | | | 5GI | 17,325,438 | 99.5000 | 17,325,438 | 17,412,500 | 17,332,389 | | 6,951 | | | 0.000 | 7.202 | N/A | 3,411 | 866,546 | 03/29/2018 | 03/29/2025 |
| 90352Y-AD-2 | USRP HLDGS INC SR-UNSEC | | | | 3PL | 625,000 | 100.0000 | 625,000 | 625,000 | 625,000 | | | | | 0.000 | 6.774 | N/A | 118 | 2,235 | 12/28/2018 | 03/29/2023 |
| 90370#-AA-7 | US IMAGING PARTNRS INC SR-UNSEC | | | | 5GI | 11,649,666 | 99.6610 | 11,697,944 | 11,737,699 | 11,661,730 | | 12,064 | | | 0.000 | 7.283 | N/A | 2,290 | 789,025 | 01/03/2018 | 01/01/2024 |
| 90388H-AB-1 | ULTRA RESOURCES INC ULTRA RESOURCES INC | | | | 4FE | 35,961,750 | 88.8750 | 32,283,844 | 36,325,000 | 36,039,738 | | 45,167 | | | 0.000 | 5.683 | N/A | 391,804 | 1,659,072 | 04/05/2017 | 04/12/2024 |
| 91335P-AE-9 | UNIVAR USA INC UNIVAR USA INC | | | 1 | 4FE | 30,452,722 | 95.4500 | 29,035,474 | 30,419,565 | 30,446,491 | | (5,857) | | | 0.000 | 4.869 | N/A | 4,033 | 1,364,918 | 11/29/2017 | 07/01/2024 |
| 91822N-AD-6 | VF HOLDING CORP VF HOLDING CORP | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,718 | 01/04/2017 | 06/30/2023 |
| 91865F-AF-6 | VACO HLDGS LLC SR-UNSEC | | | | 5GI | 1,480,000 | 100.0000 | 1,480,000 | 1,480,000 | 1,480,000 | | | | | 0.000 | 9.480 | N/A | 385 | 9,933 | 12/28/2018 | 11/09/2022 |
| 91865F-AG-4 | VACO HLDGS LLC SR-UNSEC | | | | 5GI | 14,551,875 | 99.5000 | 14,551,875 | 14,625,000 | 14,562,943 | | 9,914 | | | 0.000 | 7.572 | N/A | 270,502 | 800,971 | 11/09/2017 | 11/09/2023 |
| 92261#-AA-5 | VELOCITY TECHNOLOGY SOLUTIONS SR-UNSEC | | | | 5GI | 19,602,000 | 99.3090 | 19,663,277 | 19,800,000 | 19,629,220 | | 26,219 | | | 0.000 | 9.120 | N/A | 4,842 | 1,722,955 | 12/08/2017 | 12/07/2023 |
| 92346N-AB-5 | VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC | | | | 4FE | 5,293,400 | 96.3930 | 5,128,108 | 5,320,000 | 5,293,705 | | 305 | | | 0.000 | 6.795 | N/A | 31,436 | 31,611 | 11/27/2018 | 08/20/2025 |
| 92532Y-AB-5 | VERSUM MATERIALS INC VERSUM MATERIALS INC | | | | 3FE | 7,727,628 | 97.8130 | 7,511,986 | 7,679,947 | 7,720,261 | | (6,905) | | | 0.000 | 4.705 | N/A | 1,025 | 301,079 | 02/15/2018 | 09/29/2023 |
| 92556*-AA-3 | VETERINARY SPECIALISTS OF NORT SR-UNSEC | | | | 5GI | 8,543,529 | 99.8680 | 8,624,129 | 8,635,516 | 8,582,459 | | 18,295 | | | 0.000 | 8.373 | N/A | 19,804 | 750,086 | 02/01/2017 | 07/15/2021 |
| 92556*-AB-1 | VETERINARY SPECIALISTS OF NORT SR-UNSEC | | | | 5GI | 4,566,936 | 99.8680 | 4,560,914 | 4,566,936 | 4,566,936 | | | | | 0.000 | 8.115 | N/A | 1,013 | 344,467 | 04/02/2018 | 07/15/2021 |
| 92940J-AB-4 | WR GRACE & CO-CONN WR GRACE & CO-CONN | | | | 3FE | 4,373,901 | 96.5000 | 4,226,097 | 4,379,375 | 4,374,383 | | 482 | | | 0.000 | 4.600 | N/A | 554 | 131,511 | 02/23/2018 | 04/03/2025 |
| 92940J-AD-0 | WR GRACE & CO-CONN WR GRACE & CO-CONN | | | | 3FE | 7,498,116 | 96.5000 | 7,244,738 | 7,507,500 | 7,498,942 | | 827 | | | 0.000 | 4.600 | N/A | 949 | 225,641 | 02/23/2018 | 04/03/2025 |
| 93710H-AC-2 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS | | | 1 | 4FE | 28,675,065 | 96.7500 | 27,911,428 | 28,849,022 | 28,748,619 | | 26,889 | | | 0.000 | 5.959 | N/A | 4,626 | 1,537,028 | 05/08/2017 | 05/16/2022 |
| 93710H-AE-8 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS | | | 1 | 5FE | 2,622,097 | 96.0000 | 2,714,688 | 2,827,800 | 2,684,249 | | 22,988 | | | 0.000 | 11.228 | N/A | 748 | 258,765 | 03/03/2016 | 05/15/2023 |
| 93710H-AF-5 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS | | | 1 | 5FE | 459,249 | 96.0000 | 475,466 | 495,277 | 470,152 | | 4,033 | | | 0.000 | 11.229 | N/A | 131 | 45,315 | 03/03/2016 | 05/15/2023 |
| 93710H-AG-3 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS | | | 1 | 4FE | 3,992,371 | 96.7500 | 3,889,597 | 4,020,255 | 4,004,477 | | 4,202 | | | 0.000 | 5.974 | N/A | 645 | 214,197 | 06/24/2016 | 05/16/2022 |
| 93722@-AC-4 | WASHING SYSS LLC SR-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 79,286 | 12/03/2015 | 11/30/2021 |
| 94732Y-AS-2 | WEB.COM GROUP INC WEB.COM GROUP INC | | | | 4FE | 5,885,250 | 96.0000 | 5,664,000 | 5,900,000 | 5,885,393 | | 143 | | | 0.000 | 6.262 | N/A | 63,710 | | 09/17/2018 | 10/10/2025 |
| 95841#-AB-5 | WIRB CORPERNICUS GROUP INC SR-UNSEC | | | | 5 | 14,510,360 | 100.0000 | 14,605,797 | 14,605,797 | 14,528,137 | | 14,595 | | | 0.000 | 7.038 | N/A | 2,748 | 806,411 | 04/13/2018 | 08/15/2022 |
| 96208U-AM-3 | WEX INC WEX INC | | | | 3FE | 46,516,269 | 95.9640 | 44,377,429 | 46,243,829 | 46,471,561 | | (44,708) | | | 0.000 | 4.759 | N/A | 6,130 | 1,888,220 | 02/08/2018 | 07/01/2023 |
| 96925H-AF-9 | WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN | | | | 4FE | 5,501,627 | 91.6250 | 5,042,510 | 5,503,422 | 5,501,727 | | 99 | | | 0.000 | 5.317 | N/A | 51,887 | 87,747 | 05/17/2018 | 05/29/2025 |
| 98160U-AB-9 | WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC | | | | 5GI | 450,000 | 98.9580 | 445,313 | 450,000 | 450,000 | | | | | 0.000 | 8.721 | N/A | 109 | 25,162 | 10/23/2018 | 12/05/2023 |
| 98160U-AC-7 | WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC | | | | 5GI | 24,502,500 | 98.9580 | 24,492,204 | 24,750,000 | 24,532,964 | | 28,398 | | | 0.000 | 7.052 | N/A | 4,656 | 1,697,106 | 12/05/2017 | 12/05/2024 |
| 98310C-AC-6 | WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS | | | | 2FE | 6,708,188 | 96.0000 | 6,439,860 | 6,708,188 | 6,708,188 | | | | | 0.000 | 4.310 | N/A | 796 | 148,264 | 03/29/2018 | 05/30/2025 |
| 98379E-AE-6 | XPO LOGISTICS INC XPO LOGISTICS INC | | | | 2FE | 21,730,576 | 95.2780 | 20,732,041 | 21,759,526 | 21,728,446 | | (2,130) | | | 0.000 | 4.562 | N/A | 134,632 | 379,842 | 11/27/2018 | 02/24/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 98920U-AK-0 | ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP | | | | 3FE | 5,367,246 | 98.7500 | 5,290,579 | 5,357,548 | 5,365,690 | | (1,555) | | | 0.000 | 4.073 | N/A | 19,725 | 118,285 | 06/05/2018 | 10/27/2021 |
| 98975V-AG-1 | ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS | | | | 3FE | 12,345,490 | 96.6250 | 11,891,724 | 12,307,088 | 12,343,303 | | (2,186) | | | 0.000 | 4.765 | N/A | 1,632 | 248,902 | 05/23/2018 | 07/02/2025 |
| BL1411-96-8 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 4,609 | 10/15/2014 | 12/17/2021 |
| BL2252-30-4 | ROCKET SOFTWARE INC ROCKET SOFTWARE INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 46,301 | 10/11/2016 | 09/28/2023 |
| BL2358-35-8 | EXAMWORKS GROUP INC EXAMWORKS GROUP INC | | | 1 | 4FE | 10,453,868 | 97.0750 | 10,060,831 | 10,363,978 | 10,432,616 | | (12,371) | | | 0.000 | 5.672 | N/A | 1,662 | 523,341 | 04/11/2018 | 07/27/2023 |
| BL2379-38-8 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 5,075 | 03/17/2017 | 10/25/2023 |
| BL2561-11-8 | VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC | | | | 3FE | 18,104,625 | 94.4880 | 17,149,572 | 18,150,000 | 18,109,714 | | 4,604 | | | 0.000 | 5.044 | N/A | 37,473 | 820,146 | 11/10/2017 | 01/15/2026 |
| BL2567-81-8 | CONCENTRA INC CONCENTRA INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 404 | 01/25/2018 | 06/01/2022 |
| BL2576-56-1 | CSRA INC CO.ASSET | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | (2) | 12/06/2017 | 11/30/2023 |
| BL2589-72-1 | SEDGWICK CMS INC SEDGWICK CMS INC | | | | 4FE | | 99.6250 | | | | | (317) | | | 0.000 | 0.000 | N/A | | 10,559 | 12/15/2017 | 03/01/2021 |
| BL2646-36-4 | EXAMWORKS GROUP INC EXAMWORKS GROUP INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | | 03/08/2018 | 07/27/2023 |
| BL2650-13-5 | CHG PPC PARENT LLC CHG PPC PARENT LLC | | | | 4FE | 3,324,917 | 95.7500 | 3,191,587 | 3,333,250 | 3,325,664 | | 747 | | | 0.000 | 5.375 | N/A | 488 | 118,445 | 03/23/2018 | 03/31/2025 |
| BL2654-52-5 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | | 03/16/2018 | 07/19/2024 |
| BL2664-07-8 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC | | | | 4FE | | 94.1880 | | | | | | | | 0.000 | 0.000 | N/A | | | 03/29/2018 | 10/22/2024 |
| BL2698-05-0 | HAMILTON HOLDCO LLC HAMILTON HOLDCO LLC | | | | 3FE | 20,594,634 | 95.5000 | 19,717,169 | 20,646,250 | 20,596,897 | | 2,263 | | | 0.000 | 4.876 | N/A | 17,928 | 386,706 | 06/01/2018 | 07/03/2025 |
| BL2773-16-8 | FRONTDOOR INC FRONTDOOR INC | | | | 4FE | 7,860,549 | 96.0000 | 7,565,040 | 7,880,250 | 7,861,224 | | 675 | | | 0.000 | 5.115 | N/A | 1,099 | 122,431 | 08/14/2018 | 08/16/2025 |
| BL2790-56-8 | STARFRUIT US HOLDCO LLC STARFRUIT US HOLDCO LLC | | | | 4FE | 50,769,875 | 95.5000 | 48,728,875 | 51,025,000 | 50,777,305 | | 7,430 | | | 0.000 | 5.755 | N/A | 230,149 | 462,403 | 09/20/2018 | 10/01/2025 |
| BL2795-10-4 | KUEHG CORP KUEHG CORP | | | | 4FE | | 95.8130 | | | | | | | | 0.000 | 0.000 | N/A | | 25,372 | 09/14/2018 | 02/21/2025 |
| BL2827-40-2 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | | 10/17/2018 | 11/08/2023 |
| BL2832-27-9 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1 | 10/18/2018 | 10/22/2024 |
| BL2832-68-3 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC | | | | 3FE | | 94.1880 | | | | | | | | 0.000 | 0.000 | N/A | | 1 | 11/23/2018 | 04/16/2025 |
| BL2841-11-4 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI | | | | 1 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | | 11/02/2018 | 02/01/2025 |
| BL2868-70-3 | TRICORBRAUN INC TRICORBRAUN INC | | | | 4FE | 3,886,928 | 97.7500 | 3,836,688 | 3,925,000 | 3,887,054 | | 126 | | | 0.000 | 0.196 | N/A | 1 | | 12/14/2018 | 11/30/2023 |
| C51468-AA-7 | NELLSON NUTRACEUTICAL SUB-UNSEC | | | | 4 | 8,630,137 | 100.0000 | 8,630,137 | 8,630,137 | 8,630,137 | | | | | 0.000 | 11.049 | N/A | 2,613 | 913,895 | 12/23/2014 | 06/23/2022 |
| C9413P-AZ-6 | VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS | | | | 3FE | 7,093,125 | 95.3060 | 6,735,455 | 7,067,189 | 7,091,200 | | (1,926) | | | 0.000 | 5.369 | N/A | 26,653 | 189,250 | 06/06/2018 | 06/02/2025 |
| Z00050-78-3 | WASHING SYSS LLC SR-UNSEC | | | | 4Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 10,044 | 08/02/2017 | 11/30/2021 |
| Z00054-90-0 | SALIENT CRGT INC SR-UNSEC | | | | 4FE | 17,651,667 | 97.5000 | 17,561,607 | 18,011,905 | 17,763,145 | | 66,094 | | | 0.000 | 8.929 | N/A | 4,139 | 1,423,409 | 03/27/2017 | 02/28/2022 |
| Z00056-40-0 | LIGADO NETWORKS-INC. SR-SEC | | | | 5GI | 966,494 | 19.6000 | 966,494 | 4,931,093 | 966,494 | | 56,196 | 2,933,702 | | 0.000 | 161.946 | N/A | 52,276 | 665,095 | 12/07/2018 | 12/07/2020 |
| Z00057-48-1 | BROOK & WHITTLE HLDG CORP SR-UNSEC | | | | 4Z | 1,540,887 | 99.5440 | 1,533,866 | 1,540,887 | 1,540,887 | | | | | 0.000 | 7.916 | N/A | 16,106 | | 11/07/2018 | 10/17/2023 |
| Z00057-97-8 | FOUNDATION RISK PARTNERS CORP SR-UNSEC | | | | 5GI | 3,376,462 | 99.0350 | 3,343,878 | 3,376,462 | 3,376,462 | | | | | 0.000 | 7.205 | N/A | 26,125 | 147,227 | 06/29/2018 | 11/10/2023 |
| Z00058-34-9 | WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC | | | | 5GI | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 4,926 | 04/03/2018 | 12/05/2023 |
| Z00058-57-0 | IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC | | | | 5GI | 3,412,500 | 98.5400 | 3,362,667 | 3,412,500 | 3,412,500 | | | | | 0.000 | 8.971 | N/A | 841 | 48,070 | 12/27/2018 | 12/13/2023 |
| Z00058-84-4 | US IMAGING PARTNRS INC SR-UNSEC | | | | 4Z | 1,838,710 | 99.6610 | 1,832,482 | 1,838,710 | 1,838,710 | | | | | 0.000 | 10.224 | N/A | 6,713 | 11,221 | 12/04/2018 | 01/01/2023 |
| Z00059-73-5 | TRIDENT HLDG CO-LLC | | | | 6* | 92,373 | 3.1630 | 48,312 | 1,527,440 | | | (92,373) | | | 0.000 | 8,888.000 | N/A | 6,798 | 140,880 | 10/31/2018 | 07/31/2020 |
| Z00059-97-4 | SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC | | | | 4Z | 1,031,301 | 100.0000 | 1,031,301 | 1,031,301 | 1,031,301 | | | | | 0.000 | 10.210 | N/A | 8,308 | 89,413 | 09/04/2018 | 03/27/2026 |
| Z00060-07-1 | JENSEN HUGHES INC SR-UNSEC | | | | 5GI | 2,248,862 | 98.8220 | 2,222,371 | 2,248,862 | 2,248,862 | | | | | 0.000 | 7.005 | N/A | 28,972 | 30,696 | 08/13/2018 | 03/22/2024 |
| Z00060-10-5 | USRP HLDGS INC SR-UNSEC | | | | 5GI | 3,073,531 | 99.5000 | 3,058,164 | 3,073,531 | 3,073,531 | | | | | 0.000 | 7.110 | N/A | 6,534 | 83,206 | 12/03/2018 | 03/29/2025 |
| Z00060-16-2 | WIRB CORPERNICUS GROUP INC SR-UNSEC | | | | 4Z | 330,000 | 98.2020 | 324,068 | 330,000 | 330,000 | | | | | 0.000 | 7.116 | N/A | 65 | 1,156 | 12/11/2018 | 08/15/2022 |
| Z00060-29-5 | SW HLDGS-LLC INITIAL tl 2nd lien | | | | 5GI | 23,855,079 | 99.6500 | 24,256,720 | 24,341,917 | 23,879,620 | | 24,541 | | | 0.000 | 12.112 | N/A | 7,812 | 1,942,838 | 04/16/2018 | 07/03/2026 |
| Z00060-62-6 | COLD SPRING BREWING CO SR-UNSEC | | | | 4Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 261 | 10/16/2018 | 05/15/2024 |
| Z00060-83-2 | CHASE INDUSTRIES INC SR-UNSEC | | | | 4Z | 387,302 | 98.9020 | 383,048 | 387,302 | 387,302 | | | | | 0.000 | 6.855 | N/A | 367 | 6,247 | 09/27/2018 | 05/11/2025 |
| Z00061-79-8 | VETERINARY SPECIALISTS OF NORT SR-UNSEC | | | | 5GI | 3,162,569 | 99.8680 | 3,158,399 | 3,162,569 | 3,162,569 | | | | | 0.000 | 8.134 | N/A | 6,689 | 95,423 | 10/11/2018 | 07/15/2021 |
| Z00061-89-7 | AMSPEC SERVICES INC SR-UNSEC | | | | 4Z | 505,779 | 100.0000 | 505,779 | 505,779 | 505,779 | | | | | 0.000 | 8.416 | N/A | 116 | | 12/31/2018 | 07/02/2024 |
| Z00062-17-6 | KSLB HLDGS LLC SR-UNSEC | | | | 5GI | 833,333 | 99.0570 | 825,472 | 833,333 | 833,333 | | | | | 0.000 | 7.033 | N/A | 4,450 | 15,102 | 10/02/2018 | 07/30/2023 |
| Z00062-27-5 | FOUNDATION RISK PARTNERS CORP SR-UNSEC | | | | 5GI | 7,469,309 | 99.0350 | 7,471,948 | 7,544,757 | 7,473,650 | | 4,341 | | | 0.000 | 7.559 | N/A | 65,137 | 143,539 | 08/09/2018 | 11/10/2023 |
| Z00062-28-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC | | | | 5GI | 4,382,416 | 100.0000 | 4,392,573 | 4,392,573 | 4,382,886 | | 470 | | | 0.000 | 7.417 | N/A | 22,586 | 27,584 | 11/07/2018 | 11/10/2023 |
| Z00062-32-5 | TRUROAD HLDGS INC SR-UNSEC | | | | 4Z | 428,203 | 99.0490 | 424,132 | 428,203 | 428,203 | | | | | 0.000 | 7.755 | N/A | 2,360 | 2,700 | 11/06/2018 | 08/07/2024 |
| Z00062-44-0 | NJEYE LLC SR-UNSEC | | | | 4Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 740 | 09/14/2018 | 09/14/2024 |
| Z00062-48-1 | TRANSPORTATION INSIGHT LLC SR-UNSEC | | | | 3Z | 4,081,633 | 100.0000 | 4,081,633 | 4,081,633 | 4,081,633 | | | | | 0.000 | 7.059 | N/A | 11,040 | | 12/18/2018 | 08/31/2024 |
| Z00063-00-0 | DRESSER NATURAL GAS SOLUTIONS SR-UNSEC | | | | 4Z | 4,955,100 | 99.2500 | 4,942,650 | 4,980,000 | 4,955,639 | | 539 | | | 0.000 | 6.943 | N/A | 4,673 | 72,003 | 10/19/2018 | 10/01/2025 |
| Z00063-29-9 | SPI LLC SR-UNSEC | | | | 4Z | 9,999,000 | 99.0000 | 9,999,000 | 10,100,000 | 10,001,723 | | 2,723 | | | 0.000 | 8.408 | N/A | 2,251 | 131,683 | 11/01/2018 | 11/01/2023 |
| Z00063-32-3 | AMC BUYER LLC SR-UNSEC | | | | 4Z | 715,262 | 99.0000 | 708,109 | 715,262 | 715,262 | | | | | 0.000 | 6.875 | N/A | 1,649 | 176 | 12/03/2018 | 11/01/2023 |
| Z00063-33-1 | AMC BUYER LLC SR-UNSEC | | | | 4Z | 4,183,688 | 99.5000 | 4,183,688 | 4,204,712 | 4,183,763 | | 75 | | | 0.000 | 7.731 | N/A | 882 | 26,534 | 11/29/2018 | 11/01/2024 |
| Z00063-34-9 | AMC BUYER LLC SR-UNSEC | | | | 4Z | 11,567,825 | 99.0000 | 11,567,825 | 11,684,672 | 11,569,856 | | 2,030 | | | 0.000 | 7.836 | N/A | 2,452 | 136,852 | 11/02/2018 | 11/01/2024 |
| Z00063-44-8 | COP GNAP HLDGS-INC. SR-UNSEC | | | | 4Z | 935,000 | 99.0000 | 935,000 | 944,444 | 935,154 | | 154 | | | 0.000 | 7.311 | N/A | 8,866 | | 11/07/2018 | 11/01/2024 |
| Z00063-45-5 | COP GNAP HLDGS-INC. SR-UNSEC | | | | 4Z | 387,778 | 99.0000 | 383,900 | 387,778 | 387,778 | | | | | 0.000 | 7.356 | N/A | 393 | | 12/21/2018 | 11/01/2024 |
| Z00063-80-2 | GOOD2GROW LLC SR-UNSEC | | | | 4Z | 9,028,800 | 99.0000 | 9,028,800 | 9,120,000 | 9,029,882 | | 1,082 | | | 0.000 | 7.150 | N/A | 80,222 | | 11/16/2018 | 11/16/2024 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| Z00063-81-0 | GOOD2GROW LLC SR-SEC | | | | 4Z | 1,186,300 | 100.0000 | 1,186,300 | 1,186,300 | 1,186,300 | | | | | 0.000 | 6.789 | N/A | 6,306 | | 11/16/2018 | 11/16/2023 |
| Z00063-82-8 | CONVEY HEALTH SOLUTIONS INC SR-UNSEC | | | | 4Z | 9,900,000 | 99.0000 | 9,900,000 | 10,000,000 | 9,901,584 | | 1,584 | | | 0.000 | 6.743 | N/A | 26,896 | 54,339 | 11/16/2018 | 11/16/2024 |
| Z00063-83-6 | CONVEY HEALTH SOLUTIONS INC SR-UNSEC | | | | 4Z | 5,000,000 | 99.0000 | 4,950,000 | 5,000,000 | 5,000,000 | | | | | 0.000 | 6.594 | N/A | 4,518 | 27,190 | 11/26/2018 | 05/16/2024 |
| Z00063-88-5 | SAPPHIRE TELECOM INC SR-UNSEC | | | | 4Z | 19,800,000 | 99.0070 | 19,801,441 | 20,000,000 | 19,801,441 | | 1,441 | | | 0.000 | 8.161 | N/A | 184,205 | | 11/20/2018 | 11/20/2025 |
| Z00064-21-4 | PET SUPPLIES PLUS LLC SR-UNSEC | | | | 4Z | 9,900,000 | 99.0000 | 9,900,000 | 10,000,000 | 9,900,427 | | 427 | | | 0.000 | 7.551 | N/A | 40,422 | | 12/12/2018 | 12/12/2024 |
| Z00064-22-2 | PET SUPPLIES PLUS LLC SR-UNSEC | | | | 4Z | 1,395,349 | 99.0000 | 1,381,395 | 1,395,349 | 1,395,349 | | | | | 0.000 | 8.976 | N/A | 344 | 6,461 | 12/12/2018 | 12/12/2023 |
| Z00064-26-3 | LRN CORP SR-UNSEC | | | | 4Z | 21,087,000 | 99.0000 | 21,087,000 | 21,300,000 | 21,087,245 | | 245 | | | 0.000 | 8.578 | N/A | 70,971 | | 12/17/2018 | 12/17/2025 |
| Z00064-27-1 | LRN CORP SR-UNSEC | | | | 4Z | 750,000 | 99.0000 | 742,500 | 750,000 | 750,000 | | | | | 0.000 | 8.088 | N/A | 2,544 | | 12/17/2018 | 12/17/2024 |
| 68371Y-AJ-2 | OPEN TEXT CORP OPEN TEXT CORP | | A | | 2FE | 4,974,906 | 97.9500 | 4,860,769 | 4,962,500 | 4,974,047 | | (860) | | | 0.000 | 4.267 | N/A | 589 | 104,602 | 06/12/2018 | 05/30/2025 |
| BL2355-92-5 | ARRAY CANADA INC ARRAY CANADA INC | | A | | 4FE | 19,407,094 | 95.4170 | 18,704,714 | 19,603,125 | 19,461,267 | | 29,486 | | | 0.000 | 8.099 | N/A | 4,249 | 1,435,337 | 02/08/2017 | 02/10/2023 |
| BL2828-29-3 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC | | A | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 4 | 10/29/2018 | 05/31/2025 |
| C6901L-AE-7 | 1011778 BC ULC 1011778 BC ULC | | A | 1 | 4FE | 52,498,194 | 95.0830 | 49,959,510 | 52,543,052 | 52,508,017 | | 7,196 | | | 0.000 | 4.835 | N/A | 6,965 | 2,276,563 | 07/06/2017 | 02/17/2024 |
| C7052B-AF-1 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC | | A | | 4FE | 27,804,699 | 93.0500 | 26,508,476 | 28,488,421 | 27,813,500 | | 8,801 | | | 0.000 | 6.051 | N/A | 4,381 | 170,497 | 11/26/2018 | 05/31/2025 |
| C7236#-AA-2 | PET HLDGS ULC SR-UNSEC | | A | | 2PL | 17,322,781 | 98.0000 | 17,196,287 | 17,547,232 | 17,370,398 | | 31,566 | | | 0.000 | 8.311 | N/A | 354,182 | 916,596 | 04/30/2018 | 07/05/2022 |
| C7236#-AB-0 | PET HLDGS ULC SR-UNSEC | | A | | 2PL | 2,614,877 | 98.0000 | 2,578,808 | 2,631,437 | 2,617,128 | | 2,251 | | | 0.000 | 8.156 | N/A | 53,113 | 126,988 | 04/30/2018 | 07/05/2022 |
| C9413P-AU-7 | VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS | | A | 1 | 3FE | | 95.3060 | | | | | | | | 0.000 | 0.000 | N/A | | 16,036 | 11/29/2017 | 04/01/2022 |
| 78466D-BA-1 | SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL | | D | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 814 | 03/09/2017 | 07/08/2022 |
| 78466D-BE-3 | SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL | | D | | 3FE | 2,832,973 | 94.1430 | 2,673,730 | 2,840,073 | 2,833,595 | | 622 | | | 0.000 | 4.864 | N/A | 377 | 91,114 | 02/28/2018 | 04/16/2025 |
| 81726J-AE-1 | SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV | | D | | 2FE | 8,417,616 | 98.7080 | 8,285,000 | 8,393,443 | 8,410,890 | | (5,934) | | | 0.000 | 4.151 | N/A | 48,081 | 284,233 | 11/10/2017 | 10/14/2021 |
| BL2272-69-0 | ALPHA 3 BV ALPHA 3 BV | | D | | 4FE | 9,377,608 | 94.8500 | 8,916,953 | 9,401,110 | 9,383,193 | | 2,968 | | | 0.000 | 5.890 | N/A | 1,515 | 501,379 | 01/25/2017 | 01/31/2024 |
| BL2353-30-0 | VGROUP LTD VGROUP LTD | | D | | 4FE | 11,920,328 | 93.7500 | 11,156,893 | 11,900,686 | 11,915,405 | | (2,317) | | | 0.000 | 5.558 | N/A | 1,826 | 564,240 | 09/07/2018 | 03/11/2024 |
| BL2410-28-2 | ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC | | D | 1 | 3FE | 3,258,749 | 94.5000 | 3,094,993 | 3,275,125 | 3,262,132 | | 2,112 | | | 0.000 | 6.961 | N/A | 616 | 209,149 | 04/12/2017 | 04/29/2024 |
| BL2496-92-7 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING | | D | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 2,346 | 08/17/2017 | 08/19/2024 |
| BL2651-41-4 | TITAN ACQUISITION LTD TITAN ACQUISITION LTD | | D | | 4FE | 8,687,415 | 91.2080 | 7,943,476 | 8,709,188 | 8,689,406 | | 1,992 | | | 0.000 | 5.631 | N/A | 1,336 | 335,741 | 03/16/2018 | 03/28/2025 |
| BL2683-32-6 | SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS | | D | | 3FE | 2,842,143 | 95.3250 | 2,712,664 | 2,845,700 | 2,842,420 | | 277 | | | 0.000 | 4.331 | N/A | 338 | 73,959 | 04/19/2018 | 04/25/2025 |
| BL2756-29-6 | AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA | | D | | 4FE | 14,203,625 | 97.0630 | 13,855,743 | 14,275,000 | 14,207,873 | | 4,248 | | | 0.000 | 0.072 | N/A | 12 | | 07/24/2018 | 07/24/2025 |
| 58711P-AQ-5 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC | | | | 3FE | 18,755,413 | 96.1250 | 18,025,569 | 18,752,217 | 18,755,082 | | (331) | | | 0.000 | (0.001) | N/A | 84,582 | 685,332 | 04/11/2018 | 04/09/2025 |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING | | D | | 3FE | 7,053,945 | 95.1250 | 6,775,873 | 7,123,125 | 7,054,093 | | 147 | | | 0.000 | 4.766 | N/A | 895 | 52,611 | 11/27/2018 | 09/09/2024 |
| 6499999. Subtotal - Bonds -Bank Loans - Acquired | | | | | | 5,598,229,901 | XXX | 5,386,528,414 | 5,645,827,790 | 5,600,570,361 | | 1,114,646 | 21,811,111 | | XXX | XXX | XXX | 11,575,329 | 244,315,223 | XXX | XXX |
| 6599999. Subtotal -Bank Loans | | | | | | 5,598,229,901 | XXX | 5,386,528,414 | 5,645,827,790 | 5,600,570,361 | | 1,114,646 | 21,811,111 | | XXX | XXX | XXX | 11,575,329 | 244,315,223 | XXX | XXX |
| 7799999. Total - Issuer Obligations | | | | | | 123,014,596,980 | XXX | 124,638,685,146 | 123,399,895,013 | 122,704,060,928 | 25,099,373 | (8,536,391) | 65,782,159 | (182,881,763) | XXX | XXX | XXX | 1,352,400,114 | 5,172,407,807 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 29,300,413,644 | XXX | 30,925,693,225 | 30,985,685,261 | 29,468,137,340 | 1,502,099 | 21,274,584 | 1,634,852 | | XXX | XXX | XXX | 105,885,787 | 1,253,067,353 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 10,456,954,760 | XXX | 10,284,702,339 | 10,510,201,228 | 10,406,796,804 | 463,190 | (11,465,363) | 23,706,137 | | XXX | XXX | XXX | 35,794,683 | 394,324,348 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 18,604,987,213 | XXX | 18,836,411,619 | 18,744,287,044 | 18,541,186,609 | (34,922,194) | (2,812,478) | 66,188 | | XXX | XXX | XXX | 77,339,368 | 772,885,794 | XXX | XXX |
| 8199999. Total - SVO Identified Funds | | | | | | 645,120,793 | XXX | 630,351,392 | | 630,351,392 | (14,590,654) | | | | XXX | XXX | XXX | | 10,924,853 | XXX | XXX |
| 8299999. Total - Bank Loans | | | | | | 5,598,229,901 | XXX | 5,386,528,414 | 5,645,827,790 | 5,600,570,361 | | 1,114,646 | 21,811,111 | | XXX | XXX | XXX | 11,575,329 | 244,315,223 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 187,620,303,291 | XXX | 190,702,372,135 | 189,285,896,336 | 187,351,103,434 | (22,448,186) | (425,002) | 113,000,447 | (182,881,763) | XXX | XXX | XXX | 1,582,995,281 | 7,847,925,378 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation and Admini-strative Symbol/ Market Indi-cator | Date Acquired |
| 054777-93-3 | AZIMUTH CORP AZIMUTH CORPORATION CLASS X PR | | | 43.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | P6*L | 12/31/2002 |
| 054777-94-1 | AZIMUTH CORP AZIMUTH CORPORATION CLASS A PR | | | 263.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | P6*L | 12/31/2002 |
| 15670Y-20-1 | CEPTYR INC. CEPTYR INC. | | | 3,676,471.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | P6*L | 03/31/2006 |
| 29476L-81-8 | EQUITY RESIDENTIAL NEW MONEY EQUITY RESIDENTIAL PROPS 8.29 | | | 300,000.000 | 0.00 | 0.000 | 14,770,393 | 64.500 | 19,350,000 | 14,770,393 | | 1,243,500 | | | | | | | P2FEU | 03/28/2002 |
| 313400-62-4 | FEDERAL HOME LOAN MTGE CORP NEW MONEY | | | 1,216,854.000 | 0.00 | 0.390 | 474,219 | 7.000 | 8,517,978 | 474,219 | | | | | | | | | P6FEU | 12/31/2008 |
| 313586-75-2 | FEDERAL NATIONAL MTGE ASSOCIAT NEW MONEY | | | 2,759,409.000 | 0.00 | 0.435 | 1,200,343 | 6.950 | 19,177,893 | 1,200,343 | | | | | | | | | P6FEU | 09/30/2010 |
| 45874@-12-2 | INTERFACE SECURITY SYSS-LLC PFDS-UNSEC SERIES A | | | 10,000.000 | 1.00 | 1,000.000 | 10,000,000 | 1,173.853 | 11,738,525 | 10,000,000 | | | | | | | | | RP5GIA | 08/02/2017 |
| 47630@-11-5 | JENSEN HUGHES HLDGS CORP. PREFERRED STOCK | | | 50,000.000 | 0.00 | 95.000 | 4,362,224 | 87.244 | 4,362,224 | 4,750,000 | | 2,287,994 | | (387,776) | | | (387,776) | | RP5GIA | 08/28/2017 |
| 486606-5#-9 | KAYNE ANDERSON MLP INV CO | | | 440,000.000 | 0.00 | 0.000 | 11,000,000 | 25.066 | 11,029,040 | 11,000,000 | | 446,600 | | | | | | | RP1FEU | 04/30/2014 |
| 486606-6#-8 | KAYNE ANDERSON MLP INV CO REDEEMABLE PREFERRED STOCK SER | | | 160,000.000 | 0.00 | 0.000 | 4,000,000 | 24.921 | 3,987,360 | 4,000,000 | | 115,800 | | | | | | | RP1FEU | 10/29/2014 |
| 55372*-12-0 | MSM ACQUISITIONS SERIES A | | | 7,500.000 | 0.00 | 1,000.000 | 7,500,000 | 1,062.468 | 7,968,513 | 7,500,000 | | | | | | | | | P5A | 09/15/2017 |
| 57776#-10-8 | MAXOR NATIONAL PHARMACY SERVIC EQUITY CO-INVESTMENT 8% PIK | | | 10,000,000.000 | 0.00 | 1.000 | 10,000,000 | 2.909 | 29,090,023 | 10,000,000 | | | | | | | | | P5GIA | 01/30/2014 |
| 62970#-12-8 | NATIONAL TECHNICAL SYSTEMS Series a redeemable 18%pik | | | 142.000 | 1.00 | 10,000.000 | 1,421,200 | 13,701.180 | 1,947,212 | 1,421,200 | | | | | | | | | RP5V | 11/28/2016 |
| 62970#-13-6 | NATIONAL TECHNICAL SYSTEMS Series B redeemable | | | 284.000 | 1.00 | 10,000.018 | 2,840,005 | 12,479.190 | 3,544,090 | 2,840,005 | | | | | | | | | RP5A | 04/21/2017 |
| 67101*-12-3 | OAO ACQUISITIONS INC. SERIES A-1 | | | 17,500.000 | 1.00 | 1,000.000 | 17,500,000 | 1,000.000 | 17,500,000 | 17,500,000 | | | | | | | | | P5GIL | 07/06/2018 |
| 67105@-14-3 | OSI GROUP-LLC B-3 UNITS | | | 50,000.000 | 0.00 | 1,000.000 | 50,000,000 | 1,210.110 | 60,505,479 | 50,000,000 | | 2,936,683 | | | | | | | RP4A | 08/15/2016 |
| 88631F-20-7 | TIAA REAL ESTATE CDO LTD TIAA REAL ESTATE CDO 2003-1 LT | | | 750,000.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | P6*L | 04/30/2011 |
| 89147L-2#-6 | TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER | | | 500,000.000 | 0.00 | 0.000 | 5,000,000 | 10.010 | 5,005,000 | 5,000,000 | | 100,000 | | | | | | | RP1FEU | 12/17/2014 |
| 89147L-3#-5 | TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER | | | 900,000.000 | 0.00 | 0.000 | 9,000,000 | 10.156 | 9,140,400 | 9,000,000 | | 198,000 | | | | | | | RP1FEU | 12/17/2014 |
| Z00058-98-4 | TIAA CHURCHILL MIDDLE MARKET C PFDS CLO V | | | 70,200,000.000 | 1.00 | 1.000 | 70,200,000 | 1.000 | 70,200,000 | 70,200,000 | | 882,402 | | | | | | | P6*L | 12/18/2018 |
| ZD1717-17-6 | VIEW INC. | | | 33,051,586.000 | 1.00 | 0.440 | 14,542,688 | 0.440 | 14,542,688 | 14,542,688 | | | | | | | | | P5ZA | 11/19/2018 |
| ZD3573-57-7 | CONCRETE PUMPING HOLDINGS SERIES A ZERO DIVIDEND CONVERT | | | 1,102,941.000 | 1.00 | 10.200 | 11,250,000 | 10.200 | 11,250,000 | 11,250,000 | | | | | | | | | RP4ZL | 12/05/2018 |
| 22608N-20-8 | CREST LTD NEW MONEY | | D | 5,000,000.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | P6*L | 03/31/2012 |
| Q8852#-11-8 | TAUMATA PLANTATIONS LMT PFD L PREFERRED STOCK | | B | 5,357,143.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | RP6*V | 03/31/2013 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 245,061,072 | XXX | 308,856,425 | 245,448,848 | | 8,210,979 | | (387,776) | | | (387,776) | | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 245,061,072 | XXX | 308,856,425 | 245,448,848 | | 8,210,979 | | (387,776) | | | (387,776) | | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 001937-10-1 | APS HOLDING CORP APS HOLDING CORP-CL A | | | 49,403.000 | | 0.000 | | | | | | | | | | U | 06/30/2003 |
| 054777-95-8 | AZIMUTH CORP AZIMUTH CORPORATION CLASS B CO | | | 24,855.000 | | 0.000 | | | | | | | | | | V | 12/31/2002 |
| 054777-96-6 | AZIMUTH CORP AZIMUTH CORPORATION CLASS A CO | | | 24,855.000 | | 0.000 | | | | | | | | | | V | 12/31/2002 |
| 09227@-10-6 | BLACKBOARD INC. COMMON STOCK | | | 3,834,180.000 | 11,694,249 | 3.050 | 11,694,249 | 20,000,000 | | | | (10,313,944) | | (10,313,944) | | V | 10/03/2011 |
| 14152#-10-3 | ZYWAVE INSURANCE SOLUTIONS COMMON EQUITY COINVEST | | | 50,000.000 | 18,056,500 | 361.130 | 18,056,500 | 5,000,000 | | | | (511,500) | | (511,500) | | V | 11/25/2013 |
| 25456K-10-1 | DIPLOMAT PHARMACY | | | 25,320.000 | 340,807 | 13.460 | 340,807 | 370,000 | | | | (29,193) | | (29,193) | | L | 12/20/2017 |
| 36164Y-10-1 | GCP APPLIED TECHNOLOGIES INC GCP APPLIED TECHNOLOGIES | | | 211,063.000 | 5,181,597 | 24.550 | 5,181,597 | 3,725,344 | | | | (1,551,313) | | (1,551,313) | | L | 02/04/2016 |
| 370ESC-69-1 | GENERAL MOTORS CO GENERAL MOTORS CORP ESCROW | | | 110,634.000 | | 0.000 | | | | | | | | | | V | 07/12/2011 |
| 38388F-10-8 | WR GRACE & CO WR GRACE & CO | | | 211,063.000 | 13,700,099 | 64.910 | 13,700,099 | 16,231,734 | | 202,620 | | (1,101,749) | | (1,101,749) | | L | 10/01/2014 |
| 40410W-10-9 | HBW HLDGS-INC. CMNS | | | 1.000 | | 0.000 | | | | | | | | | | V | 06/30/2008 |
| 476308-10-7 | JENSEN HUGHES COMMON STK | | | 250,000.000 | 2,895,736 | 11.583 | 2,895,736 | 250,000 | | | | 1,194,611 | | 1,194,611 | | V | 08/28/2017 |
| 50224#-11-9 | LAKESHORE TOLTEST WARRANTS - | | | 1.000 | | 0.000 | | | | | | | | | | V | 06/10/2013 |
| 502439-40-9 | LVI GROUP-INC. LVI GROUP INC COMMON STOCK | | | 533,281.000 | | 0.000 | | | | | | | | | | V | 06/24/1993 |
| 590996-5S-9 | MILLER ENVIRONMENTAL CO-INVEST | | | 14,047,227.000 | 9,661,576 | 0.688 | 9,661,576 | 7,250,330 | | | | 9,030,026 | 5,334,951 | 3,695,075 | | V | 02/28/2018 |
| 62010U-10-1 | MOTORS LIQUIDATION CO GUC TRUS MOTORS LIQUIDATION CO GUC TR | | | 30,271.000 | 273,955 | 9.050 | 273,955 | | | | | (9,081) | | (9,081) | | U | 06/12/2012 |
| 62970#-10-2 | NATIONAL TECHNICAL SYSTEMS EQUITY COINVEST | | | 16,701.000 | 17,042,613 | 1,020.440 | 17,042,613 | 16,702,096 | | | | 1,450,503 | | 1,450,503 | | V | 03/07/2014 |
| 640992-54-1 | AQUA-CHEM INC EQUITY CO-INVEST | | | 2,500,000.000 | 1,926,784 | 0.771 | 1,926,784 | 1,308,991 | | | | (180,966) | | (180,966) | | V | 08/05/2014 |
| 64940*-10-9 | NY BUSINESS DEVELOPMENT CORP NEW YORK BUSINESS DEVELOPMENT | | | 6,555.000 | 823,211 | 125.585 | 823,211 | 237,953 | | | | 47,184 | | 47,184 | | V | 09/21/1989 |
| 67105@-13-5 | OSI GROUP LLC A-3 UNITS | | | 265.000 | | 0.000 | | | | | | | | | | V | 03/13/2014 |
| 69370C-10-0 | PTC INC PTC INC | | | 1,477.000 | 122,443 | 82.900 | 122,443 | | | | | 32,686 | | 32,686 | | L | 01/13/1998 |
| 729136-40-8 | PLIANT CORP PLIANT CORP | | | 34.000 | | 0.000 | | | | | | | | | | V | 06/10/2008 |
| 896047-50-3 | TRIBUNE MEDIA CO TRIBUNE MEDIA CO - A | | | 199,400.000 | 9,048,772 | 45.380 | 9,048,772 | 6,741,714 | | 199,400 | | 580,254 | | 580,254 | | L | 12/31/2015 |
| 92840M-10-2 | VISTRA ENERGY CORP VISTRA ENERGY CORP | | | 917,980.000 | 21,012,562 | 22.890 | 21,012,562 | 14,077,223 | | | | 4,805,625 | | 4,805,625 | | L | 12/01/2016 |
| AAL997-2Q-2 | KPEX HOLDINGS EQUITY CO-INVEST | | | 0.000 | | 0.000 | | | | 82,511 | | | | | | V | 05/08/2017 |
| AAM991-3Y-6 | INTERFACE SECURITY SYSS-LLC Interface bond and stock warra | | | 41,563.000 | 2,769,638 | 66.637 | 2,769,638 | | | | | 2,769,637 | | 2,769,637 | | V | 08/15/2017 |
| DDK099-10-7 | FLEETWOOD ENTERPRISES INC FLEETWOOD ENTERPRISES | | | 144,998.000 | | 0.000 | | | | | | | | | | V | 10/28/2004 |
| G3834D-11-8 | GEORGE TOWN RE LTD GEORGE TOWN RE LTD | | | 10.000 | | 0.000 | | | | | | | | | | V | 07/17/2002 |
| Q9235V-10-1 | TRONOX LTD TRONOX LTD-CL A | | | 248,690.000 | 1,934,808 | 7.780 | 1,934,808 | 972,378 | | 44,764 | | (3,165,824) | | (3,165,824) | | L | 12/31/2015 |
| Y1R999-65-8 | CLP FPG INC CMNS | | | 6,828.000 | | 0.000 | | | | | | | | | | V | 07/20/2012 |
| ZD4108-56-3 | INTERSTATE HOTELS & RESORTS-IN | | | 7,370,108.000 | 8,770,429 | 1.190 | 8,770,429 | 4,740,684 | | 3,007,678 | | 2,554,826 | | 2,554,826 | | V | 01/23/2018 |
| ZD5100-00-7 | FEDERAL HOME LOAN BANK MEMBERSHIP STOCK | RF | | 822,624.000 | 82,262,400 | 100.000 | 82,262,400 | 82,262,400 | | 5,475,274 | | | | | | V | 04/06/2018 |
| ZD5700-00-4 | HOFFMASTER WCP HOFF HLDGS Hoffmaster(co -invest) WCP HOF | | | 75,000.000 | 9,375,000 | 125.000 | 9,375,000 | 7,500,000 | | | | 1,875,000 | | 1,875,000 | | V | 02/28/2017 |
| ZD6262-62-4 | JP ACQUISITION | | | 2,813.000 | 2,812,500 | 1,000.000 | 2,812,500 | 2,812,500 | | | | | | | | V | 11/20/2018 |
| ZD7878-76-5 | SAYERS TECHNOLOGY HLDGS-INC WARRANT | | | 1.000 | | 0.000 | | | | | | | | | | V | 03/26/2018 |
| ZD8540-01-9 | KMCAST HOLDINGS INC COMMON STOCK | | | 1,570,000.000 | 1,570,000 | 1.000 | 1,570,000 | 1,570,000 | | | | | | | | V | 08/14/2017 |
| ZD8787-87-5 | HY CITE CORPORATION 1 WAARNT | | | 13.000 | 3,777,977 | 288,175.195 | 3,777,977 | | | | | 3,777,977 | | 3,777,977 | | V | 01/16/2018 |
| ZD9425-05-3 | MTI INTERMEDIATE-INC. MOBLIE TECH HOLDINGS | | | 52,040.000 | | 0.000 | | | | | | | 5,142,800 | (5,142,800) | | V | 05/02/2018 |
| ZD9595-97-0 | DECOPAC HOLDINGS | | | 12,000.000 | 16,463,511 | 1,371.959 | 16,463,511 | 12,000,000 | | | | 4,463,511 | | 4,463,511 | | V | 11/02/2017 |
| 517995-17-1 | LARICINA ENERGY LTD. COMMON STOCK | | A | 2,164,705.000 | | 0.000 | | | | | | | | | | V | 04/30/2015 |
| ZD6868-68-5 | MANITOBA -PROVINCE OF AMENITY CLASS B | | A | 5,250,000.000 | 4,074,614 | 0.776 | 4,074,614 | 4,061,896 | | | | 229,023 | | 229,023 | (216,305) | V | 03/28/2018 |
| ZD8988-65-5 | MANITOBA -PROVINCE OF AMENITY CLASS A | | A | 1,750,000.000 | 594,793 | 0.340 | 594,793 | 1,353,965 | | | | (687,070) | | (687,070) | (72,102) | V | 03/28/2018 |
| 369822-10-1 | GFN ASIA PACIFIC HLDGS PTY LTD GENERAL FINANCE CORP | | D | 911,765.000 | 9,217,944 | 10.110 | 9,217,944 | 7,750,000 | | | | 1,467,944 | | 1,467,944 | | L | 09/10/2018 |
| 64899K-41-0 | NEW POINT V LIMITED | | D | 155,667.000 | | 0.000 | | | | | | | | | | V | 01/18/2013 |
| 670851-50-0 | Oi SA OI SA-ADR | | D | 3,097,547.000 | 4,956,075 | 1.600 | 4,956,075 | 12,103,134 | | | | (7,147,059) | | (7,147,059) | | L | 10/19/2018 |
| B9510B-1X-5 | VICINITY CENTRES VICINITY CENTRES | | B | 9,553,001.000 | 17,494,490 | 1.831 | 17,494,490 | 6,317,522 | | 988,266 | | (2,303,679) | | (2,303,679) | (475,982) | U | 09/10/2012 |
| Q7062Q-12-0 | OCTAVIAR LTD OCTAVIAR LTD | | B | 17,793.000 | | 0.000 | | | | | | | | | | V | 04/30/2012 |
| Q8852#-10-0 | TAUMATA PLANTATIONS L TAUMATA PLANTATIONS L | | B | 23,169,107.000 | | 0.000 | | 1 | | | | | | | | V | 06/30/2016 |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| ZD4106-24-5 | NEW POINT VII LIMITED | | D | 23,202.000 | 660,829 | 28.482 | 660,829 | 33,643 | | | | 445,462 | | 445,462 | | V | 05/27/2015 |
| ZD8300-00-0 | PROCREDIT HOLDING AG & CO KGAA PROCREDIT HOLDING AG & CO KG | | B | 5,025,322.000 | 57,577,676 | 11.458 | 57,577,676 | 52,441,608 | | 1,152,562 | | 2,950,572 | 15,926,516 | (12,975,944) | (5,099,284) | U | 12/22/2016 |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 336,093,588 | XXX | 336,093,588 | 287,815,116 | | 11,153,075 | | 10,673,463 | 26,404,267 | (15,730,804) | (5,863,673) | XXX | XXX |
| 68062#-10-8 | OLEUM HOLDING COMPANY, INC. | | | 100.000 | 228,635,420 | 2,286,354.200 | 228,635,420 | 290,673,825 | | | | (41,811,580) | | (41,811,580) | | K | 04/09/2009 |
| 60407*-10-3 | ND Properties Inc | | | 68.000 | 658,431,808 | 12,087,436.660 | 821,945,693 | 667,028,895 | | 30,000,000 | | 59,467,385 | | 59,467,385 | | K | 08/28/1990 |
| 87256*-10-8 | TIAA-CREF Life Insurance Company | 0 | | 2,500,000.000 | 515,466,733 | 0.206 | 515,466,733 | 560,000,000 | | | | 18,104,260 | | 18,104,260 | | K | 11/20/1996 |
| 000000-00-0 | TIAA-CREF Tuition Financing | | | 1.000 | 13,332,703 | 13,332,703.000 | 13,332,703 | 50,000,000 | | | | | 44,241,097 | (44,241,097) | | K | 12/31/2018 |
| 81793*-10-1 | 730 TEXAS FOREST HOLDINGS, INC | | | 1.000 | 547,046 | 547,046.000 | 547,046 | 882,907 | | | | 5,905 | | 5,905 | | K | 01/29/2009 |
| 87226@-10-3 | T-C Europe Holding Inc | | | 1.000 | 4,202,103 | 5,711,857.270 | 5,711,857 | 4,413,956 | | | | (336,376) | | (336,376) | | K | 11/18/2014 |
| 000000-00-0 | MYVEST CORPORATION | | | 1,000.000 | 49,777,726 | 49,777.726 | 49,777,726 | 65,667,925 | | | | (7,958,351) | | (7,958,351) | | K | 07/01/2016 |
| 000000-00-0 | TIAA FSB HOLDINGS, INC. | | | 1,000.000 | 3,555,207,652 | 3,555,207.652 | 3,555,207,652 | 3,230,552,685 | | | | 224,376,679 | | 224,376,679 | | K | 06/08/2017 |
| 9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates | | | | | 5,025,601,191 | XXX | 5,190,624,830 | 4,869,220,193 | | 30,000,000 | | 251,847,922 | 44,241,097 | 207,606,825 | | XXX | XXX |
| 670693-55-5 | NUVEEN INVESTMENTS NUVVEN MID CAP R6 | | | 583.000 | 19,949 | 34.200 | 19,949 | 25,000 | | 951 | | (5,051) | | (5,051) | | L | 06/20/2018 |
| 670700-57-4 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT r6 | | | 1,246,250.000 | 25,037,163 | 20.090 | 25,037,163 | 24,925,000 | | 35,020 | | 112,163 | | 112,163 | | L | 10/01/2018 |
| 670700-58-2 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT I | | | 1,250.000 | 25,113 | 20.090 | 25,113 | 25,000 | | 35 | | 113 | | 113 | | L | 10/01/2018 |
| 670700-59-0 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT 2 | | | 1,250.000 | 25,088 | 20.070 | 25,088 | 25,000 | | | | 88 | | 88 | | L | 10/01/2018 |
| 670700-61-6 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT A | | | 1,250.000 | 25,138 | 20.110 | 25,138 | 25,000 | | | | 138 | | 138 | | L | 10/01/2018 |
| 670700-63-2 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -R6 | | | 1,246,250.000 | 23,778,450 | 19.080 | 23,778,450 | 24,925,000 | | 624,870 | | (1,146,550) | | (1,146,550) | | L | 03/20/2018 |
| 670700-64-0 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -I | | | 1,250.000 | 23,838 | 19.070 | 23,838 | 25,000 | | 627 | | (1,163) | | (1,163) | | L | 03/20/2018 |
| 670700-65-7 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -C | | | 1,250.000 | 23,838 | 19.070 | 23,838 | 25,000 | | 498 | | (1,163) | | (1,163) | | L | 03/20/2018 |
| 670700-66-5 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -A | | | 1,250.000 | 23,838 | 19.070 | 23,838 | 25,000 | | 594 | | (1,163) | | (1,163) | | L | 03/20/2018 |
| 670700-75-6 | NUVEEN INVESTMENTS NUV MULTI-ASSET INF FD CLR6 | | | 1,250.000 | 23,975 | 19.180 | 23,975 | 25,000 | | 1,313 | | (2,400) | | (2,400) | | L | 09/26/2016 |
| 670700-76-4 | NUVEEN INVESTMENTS NUV MULTI-ASSET INC FD CL I | | | 496,250.000 | 9,518,075 | 19.180 | 9,518,075 | 9,925,000 | 28,286 | 521,055 | | (952,800) | | (952,800) | | L | 09/26/2016 |
| 670700-77-2 | NUVEEN INVESTMENTS NUV MULTI-ASSET INC FD CL C | | | 1,250.000 | 23,950 | 19.160 | 23,950 | 25,000 | | 1,056 | | (2,388) | | (2,388) | | L | 09/26/2016 |
| 670700-78-0 | NUVEEN INVESTMENTS NUV MULTI-ASSET INC FD CL A | | | 1,250.000 | 23,963 | 19.170 | 23,963 | 25,000 | | 1,252 | | (2,400) | | (2,400) | | L | 09/26/2016 |
| 670713-50-2 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS A | | | 1,250.000 | 23,450 | 18.760 | 23,450 | 25,000 | | 64 | | (1,825) | | (1,825) | | L | 12/18/2017 |
| 670713-60-1 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS C | | | 1,250.000 | 22,013 | 17.610 | 22,013 | 25,000 | | | | (3,250) | | (3,250) | | L | 12/18/2017 |
| 670713-65-0 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL R6 | | | 246,250.000 | 4,925,000 | 20.000 | 4,925,000 | 4,925,000 | | | | | | | | L | 12/12/2018 |
| 670713-66-8 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL I | | | 1,250.000 | 25,000 | 20.000 | 25,000 | 25,000 | | | | | | | | L | 12/12/2018 |
| 670713-67-6 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL I | | | 1,250.000 | 25,000 | 20.000 | 25,000 | 25,000 | | | | | | | | L | 12/12/2018 |
| 670713-68-4 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL A | | | 1,250.000 | 25,000 | 20.000 | 25,000 | 25,000 | | | | | | | | L | 12/12/2018 |
| 670713-70-0 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS I | | | 1,250.000 | 22,125 | 17.700 | 22,125 | 25,000 | | 126 | | (3,150) | | (3,150) | | L | 12/18/2017 |
| 670713-80-9 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS R6 | | | 1,569,727.000 | 27,784,175 | 17.700 | 27,784,175 | 31,925,000 | | 158,229 | | (4,162,000) | | (4,162,000) | | L | 09/25/2018 |
| 670725-29-0 | NUVEEN INVESTMENTS NUVEEN SYMPH SMALL CAP CORE | | | 0.000 | | 0.000 | | | | 9,087,220 | | | | | | L | 12/18/2015 |
| 67092P-20-1 | NULG NUSHARES ESG LARGECAP GROWTH | | | 1,121,100.000 | 33,733,899 | 30.090 | 33,733,899 | 33,048,097 | | 1,259,444 | | (1,247,112) | | (1,247,112) | | L | 11/30/2017 |
| 67092P-30-0 | NULV NUSHARES ESG LARGECAP VALUE | | | 992,800.000 | 25,963,209 | 26.152 | 25,963,209 | 27,013,118 | | 967,881 | | (2,411,015) | | (2,411,015) | | L | 11/30/2017 |
| 67092P-40-9 | NUMG NUSHARES ESG MIDCAP GROWTH | | | 1,204,500.000 | 31,583,797 | 26.222 | 31,583,797 | 33,503,258 | | 1,622,462 | | (3,780,323) | | (3,780,323) | | L | 11/30/2017 |
| 67092P-50-8 | NUMV NUSHARES ESG MIDCAP VALUE | | | 1,250,400.000 | 29,809,286 | 23.840 | 29,809,286 | 33,496,000 | | 1,486,601 | | (5,451,994) | | (5,451,994) | | L | 11/30/2017 |
| 67092P-60-7 | NUSC NUSHARES ESG SMALL CAP ETF | | | 946,000.000 | 23,402,999 | 24.739 | 23,402,999 | 25,269,190 | | 1,176,635 | | (3,510,701) | | (3,510,701) | | L | 11/30/2017 |
| 67092P-70-6 | NURE NUSHARES SHORT TERM REIT ETF | | | 961,000.000 | 24,015,390 | 24.990 | 24,015,390 | 24,850,333 | | 811,744 | | (995,688) | | (995,688) | | L | 05/15/2018 |
| 67092P-80-5 | NUDM NUSHARES ESG INT DEV MKT ETF | | | 1,335,500.000 | 29,889,959 | 22.381 | 29,889,959 | 34,734,709 | | 732,789 | | (6,088,411) | | (6,088,411) | | L | 11/30/2017 |
| 67092P-87-0 | NUBD NUSHARES ESG US AGG BND ETF | | | 997,700.000 | 24,204,202 | 24.260 | 24,204,202 | 24,999,454 | | 686,418 | | (678,336) | | (678,336) | | L | 10/06/2017 |
| 67092P-88-8 | NUEM NUSHARES ESG EMRG MKTS ETF | | | 1,154,900.000 | 27,568,618 | 23.871 | 27,568,618 | 31,312,026 | | 564,169 | | (6,443,187) | | (6,443,187) | | L | 11/30/2017 |
| 87244V-30-2 | TC LIFE GROWTH AND INCOME FUND # 2501 / L0155 | | | 625.000 | 9,713 | 15.540 | 9,713 | 4,314 | | 844 | | (1,513) | | (1,513) | | L | 02/29/2000 |
| 87244V-50-0 | TC LIFE SOCIAL CHOICE EQUITY FUND # 2504 / L0175 | | | 625.000 | 9,363 | 14.980 | 9,363 | 3,867 | | 718 | | (1,200) | | (1,200) | | L | 02/29/2000 |
| 87244V-60-9 | TC LIFE LARGE-CAP VALUE FUND # 2503 / L0185 | | | 625.000 | 7,750 | 12.400 | 7,750 | 3,998 | | 858 | | (2,094) | | (2,094) | | L | 09/30/2002 |
| 87244V-80-7 | TC LIFE REAL ESTATE SECURITIES FUND # 2508 / L0195 | | | 404.000 | 4,971 | 12.310 | 4,971 | 1,739 | | 303 | | (513) | | (513) | | L | 09/03/2002 |
| 87244V-86-4 | TIAA CREF LIFE BALANCED FUND M FD # 2511 | | | 1,000.000 | 10,940 | 10.940 | 10,940 | 10,000 | | 59 | | (690) | | (690) | | L | 01/31/2014 |
| 87244V-88-0 | TC LIFE BOND FUND FUND # 2500 / L0150 | | | 625.000 | 6,225 | 9.960 | 6,225 | 5,788 | | 166 | | (219) | | (219) | | L | 12/31/2010 |
| 87245M-11-1 | T-C INTERNATL EQUITY INDEX-ADV FD # 3476 | | | 6,036.000 | 102,131 | 16.920 | 102,131 | 100,000 | | 3,348 | | (19,617) | | (19,617) | | L | 12/14/2015 |
| 87245M-12-9 | TC EMERG MKTS EQUITY INDEX-ADV FD # 3475 | | | 12,421.000 | 124,588 | 10.030 | 124,588 | 100,000 | | 2,686 | | (24,470) | | (24,470) | | L | 12/14/2015 |
| 87245M-13-7 | TC SMALL CAP BLEND INDEX-ADVIS FD # 3474 | | | 5,995.000 | 104,606 | 17.450 | 104,606 | 100,000 | | 9,559 | | (22,959) | | (22,959) | | L | 12/14/2015 |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 87245M-14-5 | T-C S&P 500 INDEX - ADVISOR CL FD # 3473 | | | 4,424.000 | 121,668 | 27.500 | 121,668 | 100,000 | | 3,422 | | (9,247) | | (9,247) | | L | 12/14/2015 |
| 87245M-15-2 | TIAA CREF LIFEC IDX 2055-RET R FUND # 2555 /10410/745020 | | | 1,000.000 | 14,410 | 14.410 | 14,410 | 10,000 | | 344 | | (1,500) | | (1,500) | | L | 04/29/2011 |
| 87245M-16-0 | TIAA CREF LIFEC IDX 2055-PRE FUND #2455 /10410/745015 | | | 1,000.000 | 14,440 | 14.440 | 14,440 | 10,000 | | 359 | | (1,500) | | (1,500) | | L | 04/29/2011 |
| 87245M-17-8 | TIAA CREF LIFEC IDX 2055-INS I FUND #2755 /10410/745010 | | | 1,000.000 | 14,460 | 14.460 | 14,460 | 10,000 | | 380 | | (1,510) | | (1,510) | | L | 04/29/2011 |
| 87245M-18-6 | TIAA CREF LIFECYCLE 2055-PRE P FUND # 2655 /10700/745015 | | | 1,000.000 | 12,367 | 12.370 | 12,367 | 9,998 | | 573 | | (2,010) | | (2,010) | | L | 04/29/2011 |
| 87245M-19-4 | TIAA CREF LIFECYCLE 2055-RET R FUND #2355 /10700/745020 | | | 1,000.000 | 12,375 | 12.380 | 12,375 | 9,996 | | 559 | | (1,999) | | (1,999) | | L | 04/29/2011 |
| 87245M-21-0 | TIAA CREF LIFECYCLE 2055-INS I FUND #2356 /10700/745010 | | | 1,000.000 | 12,419 | 12.420 | 12,419 | 9,999 | | 593 | | (2,000) | | (2,000) | | L | 04/29/2011 |
| 87245M-27-7 | EMERGING MARKETS FUND PREMIER FUND # 2437 / 10560 / 745015 | | | 1,000.000 | 9,860 | 9.860 | 9,860 | 10,000 | | 425 | | (2,710) | | (2,710) | | L | 08/31/2010 |
| 87245M-28-5 | EMERGING MARKETS EQUITY FUND R FUND # 1635 / 10560 / 745020 | | | 1,000.000 | 9,820 | 9.820 | 9,820 | 10,000 | | 424 | | (2,710) | | (2,710) | | L | 08/31/2010 |
| 87245M-29-3 | EMERGING MARKETS EQUITY RTL CL FUND # 67 | | | 1,000.000 | 9,850 | 9.850 | 9,850 | 10,000 | | 389 | | (2,700) | | (2,700) | | L | 08/31/2010 |
| 87245M-62-4 | LIFECYCLE INDEX RETIREMENT INC FUND # 2434 / 10405 / 745055 | | | 1,000.000 | 13,476 | 13.470 | 13,476 | 10,004 | | 378 | | (770) | | (770) | | L | 09/30/2009 |
| 87245M-73-1 | LIFECYCLE RETIREMENT INCOME IN FUND # 2734 / 10405 / 745040 | | | 1,000.000 | 13,477 | 13.480 | 13,477 | 9,997 | | 398 | | (770) | | (770) | | L | 09/30/2009 |
| 87245M-88-9 | LIFECYCLE INDEX RETIREMENT INC FUND # 2534 / 10405 / 745045 | | | 1,000.000 | 13,454 | 13.460 | 13,454 | 9,996 | | 362 | | (770) | | (770) | | L | 09/30/2009 |
| 87245P-10-6 | TC LIFECYCLE RETIREMENT INCOME FD # 3500 | | | 9,424.000 | 100,173 | 10.630 | 100,173 | 100,000 | | 5,987 | | (10,083) | | (10,083) | | L | 12/21/2015 |
| 87245P-20-5 | TC LIFECYCLE 2010 - ADVISOR CL FD # 3510 | | | 9,386.000 | 97,991 | 10.440 | 97,991 | 100,000 | | 6,829 | | (11,076) | | (11,076) | | L | 12/21/2015 |
| 87245P-30-4 | TC LIFECYCLE 2015- ADVISOR CLA FD # 3515 | | | 10,644.000 | 93,983 | 8.830 | 93,983 | 100,000 | | 7,919 | | (12,559) | | (12,559) | | L | 12/21/2015 |
| 87245P-40-3 | TC LIFECYCLE 2020 - ADVISOR CL FD # 3520 | | | 10,478.000 | 94,826 | 9.050 | 94,826 | 100,000 | | 8,221 | | (13,726) | | (13,726) | | L | 12/21/2015 |
| 87245P-43-7 | TIAA CREF INTER SM CAP EQ FD RETAIL CLASS FD # 2966 | | | 81.000 | 733 | 9.090 | 733 | 807 | | 40 | | (277) | | (277) | | L | 12/09/2016 |
| 87245P-44-5 | TIAA CREF INTER SM CAP EQ FD RETIREMENT CLASS FD # 2968 | | | 161.000 | 1,460 | 9.060 | 1,460 | 1,612 | | 87 | | (558) | | (558) | | L | 12/09/2016 |
| 87245P-45-2 | TIAA CREF INTER SM CAP EQ FD PREMIER CLASS FD # 2969 | | | 7,327.000 | 67,261 | 9.180 | 67,261 | 73,269 | | 3,389 | | (24,545) | | (24,545) | | L | 12/09/2016 |
| 87245P-46-0 | TIAA CREF INTER SM CAP EQ FD ADVISOR CLASS FD # 2970 | | | 7,321.000 | 66,255 | 9.050 | 66,255 | 73,210 | | 4,246 | | (25,477) | | (25,477) | | L | 12/09/2016 |
| 87245P-47-8 | TIAA CREF INTER SM CAP EQ FD Inst calss fd # 2967 | | | 1,000.000 | 9,060 | 9.060 | 9,060 | 10,000 | | 577 | | (3,470) | | (3,470) | | L | 12/09/2016 |
| 87245P-48-6 | TIAA CREF INTL BND -RTL FUND # 2957 RET CL INTERN BD | | | 1,121.000 | 10,731 | 9.570 | 10,731 | 11,213 | | 369 | | (359) | | (359) | | L | 08/05/2016 |
| 87245P-49-4 | TIAA-CREF INTL BND-RTR FUND #2962 RET CL INTERN BD | | | 1,121.000 | 10,720 | 9.560 | 10,720 | 11,213 | | 391 | | (370) | | (370) | | L | 08/05/2016 |
| 87245P-50-2 | TC LIFECYCLE 2025 - ADVISOR CL FD # 3525 | | | 10,473.000 | 95,824 | 9.150 | 95,824 | 100,000 | | 8,338 | | (15,081) | | (15,081) | | L | 12/21/2015 |
| 87245P-51-0 | TIAA-CREF INTL BND-PREM FUND #2964 PREM CL INTERN BD | | | 10,285.000 | 98,943 | 9.620 | 98,943 | 102,851 | | 3,187 | | (2,880) | | (2,880) | | L | 08/05/2016 |
| 87245P-52-8 | TIAA-CREF INTL BND-ADV FUND # 2965 ADV CL INTERN BD | | | 10,275.000 | 98,226 | 9.560 | 98,226 | 102,747 | | 3,817 | | (3,493) | | (3,493) | | L | 08/05/2016 |
| 87245P-53-6 | TIAA-CREF INTL BND-INST FUND # 2963 INST CL INTERN BD | | | 1,000.000 | 9,560 | 9.560 | 9,560 | 10,000 | | 376 | | (340) | | (340) | | L | 08/05/2016 |
| 87245P-54-4 | Tiaa cref sm/mid cap eq-rtl FUND # 2956 retail class | | | 1,000.000 | 9,980 | 9.980 | 9,980 | 10,000 | | 1,286 | | (2,170) | | (2,170) | | L | 08/05/2016 |
| 87245P-55-1 | Tiaa cref sm/mid cap eq-rtr FUND # 2958 RET CL MID CAP EQ | | | 1,000.000 | 9,990 | 9.990 | 9,990 | 10,000 | | 1,301 | | (2,170) | | (2,170) | | L | 08/05/2016 |
| 87245P-56-9 | TIAA CREF SM/MID CAP EQ-PREM FUND #2960 PREM CL MID CAP EQ | | | 100,000.000 | 1,001,000 | 10.010 | 1,001,000 | 1,000,000 | | 130,771 | | (216,000) | | (216,000) | | L | 08/05/2016 |
| 87245P-57-7 | TIAACREF SM/MID CAP EQ-ADV FUND # 2961 ADV CL MID CAP EQ | | | 100,000.000 | 1,003,000 | 10.030 | 1,003,000 | 1,000,000 | | 131,588 | | (214,000) | | (214,000) | | L | 08/05/2016 |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 87245P-58-5 | TIAACREF SM/MID CAP EQ-ADV FUND #2959 INST CL MID CAP EQ | | | 1,795.000 | 17,964 | 10.010 | 17,964 | 17,946 | | 2,381 | | (3,894) | | (3,894) | | L | 08/05/2016 |
| 87245P-59-3 | TC REAL ESTATE SEC ADVISOR CLA FD # 3487 | | | 6,905.000 | 99,771 | 14.450 | 99,771 | 100,000 | | 3,394 | | (7,664) | | (7,664) | | L | 12/14/2015 |
| 87245P-60-1 | TC LIFECYLCE 2030 - ADVISOR CL FD # 3530 | | | 10,545.000 | 95,964 | 9.100 | 95,964 | 100,000 | | 8,667 | | (16,556) | | (16,556) | | L | 12/21/2015 |
| 87245P-61-9 | T-C MONEY MARKET ADVISOR CLASS FD # 3482 | | | 100,006.000 | 100,006 | 1.000 | 100,006 | 100,000 | | 1,713 | | | | | | L | 12/14/2015 |
| 87245P-62-7 | TC TAX EXEMPT BOND ADVISOR CLA FD # 3486 | | | 9,405.000 | 96,870 | 10.300 | 96,870 | 100,000 | | 2,551 | | (1,129) | | (1,129) | | L | 12/14/2015 |
| 87245P-63-5 | TC SOCIAL CHOICE FD ADVISOR CL FD # 3485 | | | 9,839.000 | 99,075 | 10.070 | 99,075 | 100,000 | | 2,792 | | (2,558) | | (2,558) | | L | 12/14/2015 |
| 87245P-64-3 | T-C SHORT TERM BOND INDEX-ADVI FD # 3484 | | | 10,039.000 | 98,886 | 9.850 | 98,886 | 100,000 | | 1,820 | | (502) | | (502) | | L | 12/14/2015 |
| 87245P-65-0 | TC SHORT TERM BD ADVISOR CLASS FD # 3483 | | | 9,716.000 | 99,203 | 10.210 | 99,203 | 100,000 | | 2,352 | | (972) | | (972) | | L | 12/14/2015 |
| 87245P-66-8 | TC INFLATION LINKED BD ADVISOR FD # 3481 | | | 8,976.000 | 98,825 | 11.010 | 98,825 | 100,000 | | 2,405 | | (2,962) | | (2,962) | | L | 12/14/2015 |
| 87245P-67-6 | TC HGH YIELD ADVISOR CLASS FD # 3480 | | | 11,295.000 | 101,651 | 9.000 | 101,651 | 100,000 | | 6,065 | | (8,923) | | (8,923) | | L | 12/14/2015 |
| 87245P-68-4 | TC BOND PLUS ADVISOR CLASS FD # 3479 | | | 9,737.000 | 98,251 | 10.090 | 98,251 | 100,000 | | 3,271 | | (3,603) | | (3,603) | | L | 12/14/2015 |
| 87245P-69-2 | T-C BOND INDEX - ADVISOR CLASS FD # 3478 | | | 9,301.000 | 97,935 | 10.530 | 97,935 | 100,000 | | 2,492 | | (2,697) | | (2,697) | | L | 12/14/2015 |
| 87245P-70-0 | TC LIFECYCLE 2035 - ADVISOR CL FD # 3535 | | | 10,528.000 | 96,332 | 9.150 | 96,332 | 100,000 | | 8,853 | | (17,792) | | (17,792) | | L | 12/21/2015 |
| 87245P-71-8 | TC BOND ADVISOR CLASS FD # 3477 | | | 9,769.000 | 98,078 | 10.040 | 98,078 | 100,000 | | 3,014 | | (3,517) | | (3,517) | | L | 12/14/2015 |
| 87245P-72-6 | T-C LIFECYCLE INDEX 2060 ADVIS FD #3660 | | | 10,435.000 | 116,037 | 11.120 | 116,037 | 100,000 | | 3,204 | | (12,313) | | (12,313) | | L | 12/21/2015 |
| 87245P-73-4 | T-C LIFECYCLE INDEX 2055 ADVIS FD #3655 | | | 8,040.000 | 116,261 | 14.460 | 116,261 | 100,000 | | 3,012 | | (12,060) | | (12,060) | | L | 12/21/2015 |
| 87245P-74-2 | T-C LIFECYCLE INDEX 2050 ADVIS FD #3650 | | | 6,392.000 | 115,567 | 18.080 | 115,567 | 100,000 | | 3,034 | | (11,953) | | (11,953) | | L | 12/21/2015 |
| 87245P-75-9 | T-C LIFECYCLE INDEX 2045 ADVIS FD #3645 | | | 6,388.000 | 115,110 | 18.020 | 115,110 | 100,000 | | 3,013 | | (11,881) | | (11,881) | | L | 12/21/2015 |
| 87245P-76-7 | T-C LIFECYCLE INDEX 2040 ADVIS FD #3640 | | | 6,355.000 | 114,588 | 18.030 | 114,588 | 100,000 | | 2,997 | | (10,995) | | (10,995) | | L | 12/21/2015 |
| 87245P-77-5 | T-C LIFECYCLE INDEX 2035 ADVIS FD #3635 | | | 6,432.000 | 113,196 | 17.600 | 113,196 | 100,000 | | 3,043 | | (10,098) | | (10,098) | | L | 12/21/2015 |
| 87245P-78-3 | T-C LIFECYCLE INDEX 2030 ADVIS FD #3630 | | | 6,600.000 | 111,802 | 16.940 | 111,802 | 100,000 | | 2,941 | | (9,108) | | (9,108) | | L | 12/21/2015 |
| 87245P-79-1 | T-C LIFECYCLE INDEX 2025 ADVIS FD #3625 | | | 6,800.000 | 110,369 | 16.230 | 110,369 | 100,000 | | 2,938 | | (8,228) | | (8,228) | | L | 12/21/2015 |
| 87245P-80-9 | TC LIFECYCLE 2040 - ADVISOR CL FD # 3540 | | | 10,520.000 | 95,312 | 9.060 | 95,312 | 100,000 | | 9,884 | | (19,988) | | (19,988) | | L | 12/21/2015 |
| 87245P-81-7 | T-C LIFECYCLE INDEX 2020 ADVIS FD #3620 | | | 6,999.000 | 108,624 | 15.520 | 108,624 | 100,000 | | 3,105 | | (7,559) | | (7,559) | | L | 12/21/2015 |
| 87245P-82-5 | T-C LIEFCYCLE INDEX 2015 ADVIS FD #3615 | | | 7,240.000 | 106,783 | 14.750 | 106,783 | 100,000 | | 3,427 | | (7,167) | | (7,167) | | L | 12/21/2015 |
| 87245P-83-3 | T-C LIFECYCLE INDEX 2010 ADVIS FD #3610 | | | 7,469.000 | 105,913 | 14.180 | 105,913 | 100,000 | | 3,244 | | (6,573) | | (6,573) | | L | 12/21/2015 |
| 87245P-84-1 | T-C LIFECYCLE INDEX RETIREMENT FD #3601 ADVISOR CL | | | 7,841.000 | 105,691 | 13.480 | 105,691 | 100,000 | | 3,106 | | (6,037) | | (6,037) | | L | 12/21/2015 |
| 87245P-85-8 | T-C LIFECYCLE 2060 ADVISOR CLA FD #3560 | | | 10,757.000 | 109,078 | 10.140 | 109,078 | 100,000 | | 5,098 | | (17,857) | | (17,857) | | L | 12/21/2015 |
| 87245P-86-6 | T-C LIFECYCLE 2055 ADVISOR CLA FD #3555 | | | 8,732.000 | 108,446 | 12.420 | 108,446 | 100,000 | | 5,170 | | (17,463) | | (17,463) | | L | 12/21/2015 |
| 87245P-87-4 | TC LIFECYCLE 2050 - ADVISOR CL FD # 3550 | | | 9,806.000 | 106,888 | 10.900 | 106,888 | 100,000 | | 5,735 | | (17,847) | | (17,847) | | L | 12/21/2015 |
| 87245P-88-2 | TC LIFECYCLE 2045 - ADVISOR CL FD # 3545 | | | 9,796.000 | 106,383 | 10.860 | 106,383 | 100,000 | | 5,785 | | (17,632) | | (17,632) | | L | 12/21/2015 |
| 87245R-11-0 | TC SOCIAL CHOICE LOW CARBON EQ FD # 3465 | | | 10,364.000 | 116,598 | 11.250 | 116,598 | 100,000 | | 7,083 | | (14,614) | | (14,614) | | L | 12/14/2015 |
| 87245R-12-8 | TC SOCIAL CHOICE EQ ADVISOR CL FD # 3464 | | | 6,474.000 | 107,152 | 16.550 | 107,152 | 100,000 | | 10,515 | | (17,028) | | (17,028) | | L | 12/14/2015 |
| 87245R-13-6 | TC SMALL CAP EUITY ADVISOR CLA FD# 3463 | | | 6,279.000 | 88,537 | 14.100 | 88,537 | 100,000 | | 18,029 | | (31,270) | | (31,270) | | L | 12/14/2015 |
| 87245R-14-4 | TC MID CAP VALUE ADVISOR CLASS FD # 3462 | | | 4,930.000 | 84,556 | 17.150 | 84,556 | 100,000 | | 15,680 | | (31,012) | | (31,012) | | L | 12/14/2015 |
| 87245R-15-1 | TC MID CAP GROWTH ADVISOR CLAS FD # 3461 | | | 5,163.000 | 91,850 | 17.790 | 91,850 | 100,000 | | 15,559 | | (24,473) | | (24,473) | | L | 12/14/2015 |
| 87245R-16-9 | TC LARGE CAP VALUE ADVISOR CLA FD # 3460 | | | 6,327.000 | 92,250 | 14.580 | 92,250 | 100,000 | | 11,771 | | (28,219) | | (28,219) | | L | 12/14/2015 |
| 87245R-17-7 | TIAA- CREF MUTUAL FUND FD 3459 | | | 6,356.000 | 110,980 | 17.460 | 110,980 | 100,000 | | 15,610 | | (15,128) | | (15,128) | | L | 12/14/2015 |
| 87245R-18-5 | TC GROWTH AND INCOME ADVISOR C FUND # 3458 | | | 8,688.000 | 105,478 | 12.140 | 105,478 | 100,000 | | 10,402 | | (18,767) | | (18,767) | | L | 12/14/2015 |
| 87245R-19-3 | TC ENHANCED LARGE CAP GROWTH I FD # 3456 ADVISOR CLASS | | | 9,257.000 | 110,900 | 11.980 | 110,900 | 100,000 | | 10,750 | | (14,441) | | (14,441) | | L | 12/14/2015 |
| 87245R-21-9 | TC ENHANCED LARGE CAP VALUE IN FD # 3457 ADVISOR CLASS | | | 11,061.000 | 97,887 | 8.850 | 97,887 | 100,000 | | 5,159 | | (16,812) | | (16,812) | | L | 12/14/2015 |
| 87245R-22-7 | T-C LIFESTYLE AGGRESSIVE GROWT FD #3488 ADVISOR CL | | | 7,538.000 | 105,307 | 13.970 | 105,307 | 100,000 | | 5,960 | | (19,750) | | (19,750) | | L | 12/21/2015 |
| 87245R-23-5 | T-C LIFESTYLE GROWTH ADVISOR C FD #3489 | | | 7,812.000 | 104,678 | 13.400 | 104,678 | 100,000 | | 5,517 | | (16,561) | | (16,561) | | L | 12/21/2015 |
| 87245R-24-3 | T-C LIFESTYLE MODERATE ADVISOR FD #3490 | | | 8,208.000 | 102,932 | 12.540 | 102,932 | 100,000 | | 4,990 | | (12,969) | | (12,969) | | L | 12/21/2015 |
| 87245R-25-0 | T-C LIFESTYLE CONSERVATIVE ADV FD #3493 | | | 8,780.000 | 101,230 | 11.530 | 101,230 | 100,000 | | 4,373 | | (9,394) | | (9,394) | | L | 12/21/2015 |
| 87245R-26-8 | T-C LIFESTYLE INCOME ADVISOR C FD #3494 | | | 9,460.000 | 99,611 | 10.530 | 99,611 | 100,000 | | 3,660 | | (5,770) | | (5,770) | | L | 12/21/2015 |
| 87245R-27-6 | T-C EQUITY INDEX - ADVISOR CLA FD # 3470 | | | 6,675.000 | 121,484 | 18.200 | 121,484 | 100,000 | | 2,850 | | (9,745) | | (9,745) | | L | 12/14/2015 |
| 87245R-28-4 | T-C LARGE CAP VALUE INDEX-ADVI FD # 3472 | | | 6,357.000 | 109,283 | 17.190 | 109,283 | 100,000 | | 5,013 | | (15,258) | | (15,258) | | L | 12/14/2015 |
| 87245R-29-2 | T-C LARGE CAP GROWTH INDEX-ADV FD # 3471 | | | 4,688.000 | 128,069 | 27.320 | 128,069 | 100,000 | | 4,992 | | (7,078) | | (7,078) | | L | 12/14/2015 |
| 87245R-31-8 | TC EMERGING MARKETS DEBT ADVIS FD # 3455 | | | 11,180.000 | 101,848 | 9.110 | 101,848 | 100,000 | | 5,596 | | (12,298) | | (12,298) | | L | 12/14/2015 |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 87245R-32-6 | TC SOCIAL COICE INETER EQ ADVI FD # 3454 | | | 10,963.000 | 103,385 | 9.430 | 103,385 | 100,000 | | 2,542 | | (19,186) | | (19,186) | | L | 12/14/2015 |
| 87245R-33-4 | TC INTER OPP ADVISOR CLASS FD # 3453 | | | 9,892.000 | 107,817 | 10.900 | 107,817 | 100,000 | | 1,409 | | (24,432) | | (24,432) | | L | 12/14/2015 |
| 87245R-34-2 | TIAA- CREF MUTUAL FUND FD 3452 | | | 9,784.000 | 94,711 | 9.680 | 94,711 | 100,000 | | 4,804 | | (35,321) | | (35,321) | | L | 12/14/2015 |
| 87245R-36-7 | TC ENHANCED INTER EQ INDEX AD FD # 3450 | | | 14,673.000 | 93,615 | 6.380 | 93,615 | 100,000 | | 7,966 | | (27,292) | | (27,292) | | L | 12/14/2015 |
| 87245R-37-5 | T-C EMERGING MARKETS EQUITY-AD FD # 3449 | | | 11,893.000 | 117,146 | 9.850 | 117,146 | 100,000 | | 5,272 | | (32,230) | | (32,230) | | L | 12/14/2015 |
| 87245R-38-3 | TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2575 | | | 1,000.000 | 11,250 | 11.250 | 11,250 | 10,000 | | 694 | | (1,400) | | (1,400) | | L | 08/07/2015 |
| 87245R-39-1 | TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2613 | | | 25,000.000 | 282,000 | 11.280 | 282,000 | 250,000 | | 16,931 | | (35,000) | | (35,000) | | L | 08/07/2015 |
| 87245R-41-7 | TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2518 | | | 1,000.000 | 11,230 | 11.230 | 11,230 | 10,000 | | 664 | | (1,400) | | (1,400) | | L | 08/07/2015 |
| 87245R-42-5 | TIAA-CREF SOC CH LOW CRBN EQ F FUND # 2763 | | | 1,000.000 | 11,230 | 11.230 | 11,230 | 10,000 | | 656 | | (1,410) | | (1,410) | | L | 08/07/2015 |
| 87245R-43-3 | TIAA- CREF S/T BOND INDEX FUND FUND # 2526 | | | 1,006.000 | 9,912 | 9.850 | 9,912 | 10,000 | | 197 | | (50) | | (50) | | L | 08/07/2015 |
| 87245R-44-1 | TIAA-CREF S-T BOND INDEX FUND- FUND # 2573 | | | 25,000.000 | 246,250 | 9.850 | 246,250 | 250,000 | | 4,517 | | (1,250) | | (1,250) | | L | 08/07/2015 |
| 87245R-45-8 | TIAA- CREF S/T BOND INDX FUND- FUND # 2527 | | | 1,011.000 | 9,958 | 9.850 | 9,958 | 10,000 | | 173 | | (51) | | (51) | | L | 08/07/2015 |
| 87245R-46-6 | TIAA- CREF S/T BOND INDEX FUND FUND # 2797 | | | 1,011.000 | 9,960 | 9.850 | 9,960 | 10,000 | | 163 | | (51) | | (51) | | L | 08/07/2015 |
| 87245R-47-4 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2574 | | | 1,050.000 | 9,900 | 9.430 | 9,900 | 10,498 | | 249 | | (1,837) | | (1,837) | | L | 08/07/2015 |
| 87245R-48-2 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2612 | | | 9,302.000 | 87,907 | 9.450 | 87,907 | 93,023 | | 1,860 | | (16,000) | | (16,000) | | L | 08/07/2015 |
| 87245R-49-0 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2517 | | | 926.000 | 8,722 | 9.420 | 8,722 | 9,259 | | 195 | | (1,611) | | (1,611) | | L | 08/07/2015 |
| 87245R-50-8 | TIAA- CREF LIFESTYLE INCOME FU FUND # 77 /15050/725010 | | | 1,000.000 | 10,530 | 10.530 | 10,530 | 10,000 | | 357 | | (610) | | (610) | | L | 12/09/2011 |
| 87245R-51-6 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2762 | | | 919.000 | 8,658 | 9.420 | 8,658 | 9,191 | | 183 | | (1,608) | | (1,608) | | L | 08/07/2015 |
| 87245R-52-4 | LIFECYCLE 2060 FUND PREMIER CL FUND ID 2666 | | | 256,454.000 | 2,597,883 | 10.130 | 2,597,883 | 2,564,028 | | 118,610 | | (425,714) | | (425,714) | | L | 12/19/2014 |
| 87245R-53-2 | LIFECYCLE 2060 FUND RETMT CLAS FUND ID 2766 | | | 256,389.000 | 2,597,219 | 10.130 | 2,597,219 | 2,563,378 | | 115,575 | | (423,042) | | (423,042) | | L | 12/19/2014 |
| 87245R-54-0 | LIFECYCLE INDEX 2060 FUND PREM FUND ID 2466 | | | 102,079.000 | 1,134,102 | 11.110 | 1,134,102 | 1,020,752 | | 30,152 | | (120,454) | | (120,454) | | L | 12/19/2014 |
| 87245R-55-7 | LIFECYCLE INDEX 2060 FUND RETM FUND ID 2566 | | | 102,053.000 | 1,131,768 | 11.090 | 1,131,768 | 1,020,489 | | 29,332 | | (120,423) | | (120,423) | | L | 12/19/2014 |
| 87245R-56-5 | LIFECYCLE INDEX 2060 FUND INST FUND ID 2760 | | | 816,952.000 | 9,076,340 | 11.110 | 9,076,340 | 8,169,184 | | 254,456 | | (964,004) | | (964,004) | | L | 12/19/2014 |
| 87245R-57-3 | LIFECYCLE 2060 FUND INST CLASS FUND ID 2761 | | | 513,107.000 | 5,202,909 | 10.140 | 5,202,909 | 5,130,025 | | 244,880 | | (846,627) | | (846,627) | | L | 12/19/2014 |
| 87245R-58-1 | EMERGING MKTS DEBT FUND INST C FUND ID 2401 | | | 1,000.000 | 9,090 | 9.090 | 9,090 | 10,000 | | 507 | | (1,110) | | (1,110) | | L | 09/26/2014 |
| 87245R-59-9 | EMERGING MKTS DEBT FUND PREMIE FUND ID 2447 | | | 25,000.000 | 227,000 | 9.080 | 227,000 | 249,187 | | 12,377 | | (27,750) | | (27,750) | | L | 06/26/2015 |
| 87245R-60-7 | TIAA- CREF LIFESTYLE INCOME FU FUND # 2206 /15050/745010 | | | 1,000.000 | 10,530 | 10.530 | 10,530 | 10,000 | | 387 | | (610) | | (610) | | L | 12/09/2011 |
| 87245R-61-5 | EMERGING MKTS DEBT FUND RETMT FUND ID 2470 | | | 1,000.000 | 9,080 | 9.080 | 9,080 | 9,649 | | 483 | | (1,110) | | (1,110) | | L | 06/26/2015 |
| 87245R-62-3 | EMERGING MKTS DEBT FUND RTL CL FUND ID 2794 | | | 1,000.000 | 9,090 | 9.090 | 9,090 | 9,650 | | 475 | | (1,110) | | (1,110) | | L | 06/26/2015 |
| 87245R-64-9 | TIAA CREF INTL OPPORTUNITIES P FUND # 2451 | | | 25,000.000 | 273,250 | 10.930 | 273,250 | 250,217 | | 3,351 | | (61,750) | | (61,750) | | L | 12/12/2014 |
| 87245R-65-6 | TIAA CREF INTL OPPORTUNITIES R FUND # 1755 | | | 1,000.000 | 10,880 | 10.880 | 10,880 | 10,000 | | 130 | | (2,460) | | (2,460) | | L | 04/12/2013 |
| 87245R-66-4 | TIAA CREF INTL OPPORTUNITIES R FUND # 49 | | | 1,000.000 | 10,910 | 10.910 | 10,910 | 10,000 | | 96 | | (2,460) | | (2,460) | | L | 04/12/2013 |
| 87245R-67-2 | TIAA-CREF SOCIAL CHOICE BOND I FUND #1859 | | | 1,000.000 | 10,060 | 10.060 | 10,060 | 10,000 | | 290 | | (260) | | (260) | | L | 09/21/2012 |
| 87245R-68-0 | TIAA- CREF SOCIAL CHOICE BOND FUND # 2456 | | | 1,000.000 | 10,070 | 10.070 | 10,070 | 10,000 | | 273 | | (260) | | (260) | | L | 09/21/2012 |
| 87245R-69-8 | TIAA- CREF SOCIAL CHOICE BOND FUND #1643 | | | 1,000.000 | 10,060 | 10.060 | 10,060 | 10,000 | | 265 | | (260) | | (260) | | L | 09/21/2012 |
| 87245R-70-6 | TIAA- CREF LIFESTYLE INCOME FU FUND # 2441 /15050/745015 | | | 20,000.000 | 210,800 | 10.540 | 210,800 | 206,794 | | 7,439 | | (12,400) | | (12,400) | | L | 06/26/2015 |
| 87245R-71-4 | TIAA- CREF SOCIAL CHOICE BOND BFDS #45 | | | 1,000.000 | 10,060 | 10.060 | 10,060 | 10,000 | | 262 | | (260) | | (260) | | L | 09/21/2012 |
| 87245R-72-2 | TIAA- CREF LIFESTYLE AGG GRWTH FUND # 1642 /15010/745020 | | | 1,000.000 | 13,940 | 13.940 | 13,940 | 10,000 | | 757 | | (2,620) | | (2,620) | | L | 12/09/2011 |
| 87245R-73-0 | TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2446 /15010/745015 | | | 20,000.000 | 280,200 | 14.010 | 280,200 | 200,000 | | 15,483 | | (52,600) | | (52,600) | | L | 12/09/2011 |
| 87245R-74-8 | TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2249 /15010/745010 | | | 1,000.000 | 13,970 | 13.970 | 13,970 | 10,000 | | 798 | | (2,630) | | (2,630) | | L | 12/09/2011 |
| 87245R-75-5 | TIAA- CREF LIFESTYL AGG GRWTH FUND # 94 /15010/725010 | | | 1,000.000 | 13,920 | 13.920 | 13,920 | 10,000 | | 747 | | (2,620) | | (2,620) | | L | 12/09/2011 |
| 87245R-76-3 | TIAA- CREF LIFESTYLE GROWTH RT FUND # 1641 /15020/745020 | | | 1,000.000 | 13,371 | 13.370 | 13,371 | 10,000 | | 676 | | (2,120) | | (2,120) | | L | 12/09/2011 |
| 87245R-77-1 | TIAA- CREF LIFESTYLE GROWTH PR FUND # 2444 /15020/745015 | | | 20,000.000 | 268,200 | 13.410 | 268,200 | 200,000 | | 13,990 | | (42,600) | | (42,600) | | L | 12/09/2011 |
| 87245R-78-9 | TIAA- CREF LIFESTYLE GROWTH IN FUND # 2248 /15020/745010 | | | 750.000 | 10,050 | 13.400 | 10,050 | 10,110 | | 536 | | (1,598) | | (1,598) | | L | 12/19/2014 |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 87245R-79-7 | TIAA- CREF LIFESTYLE GROWTH RT FUND # 93 /15020/725010 | | | 1,000.000 | 13,355 | 13.350 | 13,355 | 10,004 | | 670 | | (2,121) | | (2,121) | | L | 12/09/2011 |
| 87245R-80-5 | TIAA- CREF LIFESTYLE INCOME FU FUND # 1638 /15050/745020 | | | 1,000.000 | 10,530 | 10.530 | 10,530 | 10,000 | | 361 | | (610) | | (610) | | L | 12/09/2011 |
| 87245R-81-3 | TIAA- CREF LIFESTYLE MODERATE FUND # 1640 /15030/745020 | | | 1,000.000 | 12,530 | 12.530 | 12,530 | 10,000 | | 582 | | (1,580) | | (1,580) | | L | 12/09/2011 |
| 87245R-82-1 | TIAA- CREF LIFESTYLE MODERATE FUND # 2443 /15030/745015 | | | 20,000.000 | 251,400 | 12.570 | 251,400 | 200,000 | | 11,979 | | (31,800) | | (31,800) | | L | 12/09/2011 |
| 87245R-83-9 | TIAA- CREF LIFESTYLE MODERATE FUND # 2247 /15030/745010 | | | 1,000.000 | 12,540 | 12.540 | 12,540 | 10,000 | | 616 | | (1,580) | | (1,580) | | L | 12/09/2011 |
| 87245R-84-7 | TIAA- CREF LIFESTYLE MODERATE FUND # 79 /15030/725010 | | | 1,000.000 | 12,520 | 12.520 | 12,520 | 10,000 | | 579 | | (1,590) | | (1,590) | | L | 12/09/2011 |
| 87245R-85-4 | TIAA- CREF LIFESTYLE CONSERV R FUND # 1639 /15040/745020 | | | 1,000.000 | 11,520 | 11.520 | 11,520 | 10,000 | | 472 | | (1,060) | | (1,060) | | L | 12/09/2011 |
| 87245R-86-2 | TIAA- CREF LIFESTYLE CONSERV P FUND # 2442 /15040/745015 | | | 20,000.000 | 230,800 | 11.540 | 230,800 | 214,638 | | 9,732 | | (21,200) | | (21,200) | | L | 06/26/2015 |
| 87245R-87-0 | TIAA- CREF LIFESTYLE CONSERV I FUND # 2246 /15040/745010 | | | 1,000.000 | 11,543 | 11.540 | 11,543 | 10,002 | | 503 | | (1,050) | | (1,050) | | L | 12/09/2011 |
| 87245R-88-8 | TIAA- CREF LIFESTYLE CONSERV R FUND # 78 /15040/725010 | | | 1,000.000 | 11,526 | 11.520 | 11,526 | 10,005 | | 470 | | (1,061) | | (1,061) | | L | 12/09/2011 |
| 87249N-78-4 | TIAACREF SHORT DURATION BD FD RTL CLASS FD # 2609 | | | 100,000.000 | 999,000 | 9.990 | 999,000 | 1,000,000 | | 3,308 | | (1,000) | | (1,000) | | L | 11/15/2018 |
| 87249N-79-2 | TIAACREF SHORT DURATION BD FD RTMT CLASS FD # 2581 | | | 100,000.000 | 999,000 | 9.990 | 999,000 | 1,000,000 | | 3,406 | | (1,000) | | (1,000) | | L | 11/15/2018 |
| 87249N-81-8 | TIAACREF SHORT DURATION BD FD PREM CLASS FD # 2582 | | | 100,000.000 | 999,000 | 9.990 | 999,000 | 1,000,000 | | 3,528 | | (1,000) | | (1,000) | | L | 11/15/2018 |
| 87249N-82-6 | TIAACREF SHORT DURATION BD FD ADVISORY CLASS FD # 3692 | | | 100,000.000 | 999,000 | 9.990 | 999,000 | 1,000,000 | | 3,529 | | (1,000) | | (1,000) | | L | 11/15/2018 |
| 87249N-83-4 | TIAACREF SHORT DURATION BD FD INSTL CLASS FD # 2583 | | | 2,100,000.000 | 20,979,000 | 9.990 | 20,979,000 | 21,000,000 | | 77,970 | | (21,000) | | (21,000) | | L | 11/15/2018 |
| 87249N-84-2 | TIAACREF GREEN BD FD RTL CLASS FD # 2608 | | | 100,000.000 | 1,010,000 | 10.100 | 1,010,000 | 1,000,000 | | 3,949 | | 10,000 | | 10,000 | | L | 11/15/2018 |
| 87249N-85-9 | TIAACREF GREEN BD FD RTMT CLASS FD # 2577 | | | 100,000.000 | 1,010,000 | 10.100 | 1,010,000 | 1,000,000 | | 4,064 | | 10,000 | | 10,000 | | L | 11/15/2018 |
| 87249N-86-7 | TIAACREF GREEN BD FD PREM CLASS FD # 2578 | | | 100,000.000 | 1,010,000 | 10.100 | 1,010,000 | 1,000,000 | | 4,082 | | 10,000 | | 10,000 | | L | 11/15/2018 |
| 87249N-87-5 | TIAACREF GREEN BD FD ADV CLASS FD # 3691 | | | 100,000.000 | 1,010,000 | 10.100 | 1,010,000 | 1,000,000 | | 4,082 | | 10,000 | | 10,000 | | L | 11/15/2018 |
| 87249N-88-3 | TIAACREF GREEN BD FD INSTL CLASS FD # 2579 | | | 2,100,000.000 | 21,210,000 | 10.100 | 21,210,000 | 21,000,000 | | 89,605 | | 210,000 | | 210,000 | | L | 11/15/2018 |
| BG21GB-56-0 | NUVEEN INVESTMENTS Nuveen GBL Real Estate class I | | | 50,000.000 | 1,000,000 | 20.000 | 1,000,000 | 1,000,000 | | | | | | | | L | 10/25/2018 |
| BG21L4-38-8 | NUVEEN INVESTMENTS Nuveen GBL Real Estate class P | | | 200,000.000 | 4,000,000 | 20.000 | 4,000,000 | 4,000,000 | | | | | | | | L | 10/25/2018 |
| BG21L5-45-0 | NUVEEN INVESTMENTS Nuveen GBL Real Est CL P EUR | | | 219,763.000 | 5,035,870 | 22.915 | 5,035,870 | 5,000,000 | | | | | | | 35,870 | L | 10/25/2018 |
| BG21L7-68-8 | NUVEEN INVESTMENTS Nuveen GBL Real Est. Cl p GBP | | | 194,968.000 | 4,970,130 | 25.492 | 4,970,130 | 5,000,000 | | | | | | | (29,870) | L | 10/25/2018 |
| G36346-80-0 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUA | | | 5,000.000 | 115,250 | 23.050 | 115,250 | 100,000 | | | | (7,800) | | (7,800) | | L | 10/13/2015 |
| G36346-81-8 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUD | | | 5,000.000 | 100,050 | 20.010 | 100,050 | 100,000 | | 5,187 | | (12,250) | | (12,250) | | L | 10/13/2015 |
| G36346-82-6 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUA | | | 5,000.000 | 113,400 | 22.680 | 113,400 | 100,000 | | | | (8,300) | | (8,300) | | L | 10/13/2015 |
| G36346-83-4 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUD | | | 5,000.000 | 99,650 | 19.930 | 99,650 | 100,000 | | 4,513 | | (12,100) | | (12,100) | | L | 10/13/2015 |
| G36346-85-9 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-IUA | | | 5,000.000 | 117,100 | 23.420 | 117,100 | 100,000 | | | | (7,350) | | (7,350) | | L | 10/13/2015 |
| G36346-86-7 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-IUD | | | 5,000.000 | 100,500 | 20.100 | 100,500 | 100,000 | | 5,427 | | (12,000) | | (12,000) | | L | 10/13/2015 |
| G36425-10-9 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-PUA | | | 1,215,000.000 | 28,601,100 | 23.540 | 28,601,100 | 24,300,000 | | | | (1,737,450) | | (1,737,450) | | L | 10/13/2015 |
| G36425-13-3 | TIAA U.S EMERGING MKT DEBT FD TIAA EMG MKT DB-PUD | | | 5,000.000 | 100,150 | 20.030 | 100,150 | 100,000 | | 5,906 | | (11,850) | | (11,850) | | L | 10/13/2015 |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| G36425-22-4 | TIAA GLOBAL EQUITY ESG FUND TIAA GLB EQ ESG- PUA | | | 1,000,000.000 | 23,510,000 | 23.510 | 23,510,000 | 20,000,000 | | | | (2,390,000) | | (2,390,000) | | L | 10/13/2015 |
| G36425-25-7 | TIAA U.S BOND ESG FUND NUVEEN -TIAA US BOND ESG-AUA | | | 5,000.000 | 104,150 | 20.830 | 104,150 | 100,000 | | | | (450) | | (450) | | L | 10/13/2015 |
| G36425-26-5 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-AUD | | | 5,000.000 | 92,100 | 18.420 | 92,100 | 100,000 | | 8,119 | | (9,000) | | (9,000) | | L | 10/13/2015 |
| G36425-27-3 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-CUA | | | 5,000.000 | 102,450 | 20.490 | 102,450 | 100,000 | | | | (1,000) | | (1,000) | | L | 10/13/2015 |
| G36425-28-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-CUD | | | 5,000.000 | 98,350 | 19.670 | 98,350 | 100,000 | | 1,443 | | (2,450) | | (2,450) | | L | 10/13/2015 |
| G36425-30-7 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-IUD | | | 5,000.000 | 98,450 | 19.690 | 98,450 | 100,000 | | 2,432 | | (2,400) | | (2,400) | | L | 10/13/2015 |
| G36425-33-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-PUA | | | 2,396,330.000 | 50,898,044 | 21.240 | 50,898,044 | 49,252,562 | | | | 490,328 | | 490,328 | | L | 02/12/2018 |
| G36425-36-4 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-PUD | | | 5,000.000 | 98,450 | 19.690 | 98,450 | 100,000 | | 2,578 | | (2,450) | | (2,450) | | L | 10/13/2015 |
| G36425-38-0 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-IUA | | | 5,000.000 | 105,800 | 21.160 | 105,800 | 100,000 | | | | 50 | | 50 | | L | 10/13/2015 |
| ZD4444-11-7 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS A | | | 1,250.000 | 25,000 | 20.000 | 25,000 | 25,000 | | | | | | | | L | 11/27/2018 |
| ZD4444-12-5 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS C | | | 1,250.000 | 25,000 | 20.000 | 25,000 | 25,000 | | | | | | | | L | 11/27/2018 |
| ZD4444-13-3 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS I | | | 1,250.000 | 25,000 | 20.000 | 25,000 | 25,000 | | 25 | | | | | | L | 11/27/2018 |
| ZD4444-14-1 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS R6 | | | 496,250.000 | 9,925,000 | 20.000 | 9,925,000 | 9,925,000 | | 9,975 | | | | | | L | 11/27/2018 |
| ZD5555-87-9 | NUVEEN INVESTMENTS NUVEEN HIGH INC 2023 TAR TERM | | | 10,000.000 | 100,000 | 10.000 | 100,000 | 100,000 | | | | | | | | L | 10/17/2018 |
| ZD8282-82-8 | TIAA U.S BOND ESG FUND CLASS P GBP | | | 1,945.000 | 50,343 | 25.887 | 50,343 | 50,000 | | | | 768 | | 768 | (426) | L | 08/24/2018 |
| 9299999. Subtotal - Mutual Funds | | | | | 555,086,602 | XXX | 555,086,602 | 567,148,394 | 28,286 | 21,541,185 | | (44,923,735) | | (44,923,735) | 5,574 | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 5,916,781,381 | XXX | 6,081,805,020 | 5,724,183,703 | 28,286 | 62,694,260 | | 217,597,650 | 70,645,364 | 146,952,286 | (5,858,099) | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 6,161,842,453 | XXX | 6,390,661,445 | 5,969,632,551 | 28,286 | 70,905,239 | | 217,209,874 | 70,645,364 | 146,564,510 | (5,858,099) | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4 , the total $ value (included in Column 8) of all such issues $ 75,346,121

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 0E09HG-P0-1 | .STBARN17 .STBARN17 3.625 3.625% 01/15/35 | | 11/27/2018 | WELLS FARGO | | (18,786,303) | (18,328,100) | (46,138) |
| 3617AC-CN-8 | GN BA0077 4.010% 03/15/44 | | 11/28/2018 | PRUDENTIAL HUNTOON | | 31,212,879 | 31,212,879 | 95,142 |
| 3617BU-DK-2 | GN BE1006 3.625% 01/15/43 | | 02/09/2018 | WELLS FARGO | | 18,370,376 | 17,922,318 | 43,312 |
| 3617H1-ZD-2 | GN BH4340 4.530% 02/15/46 | | 12/18/2018 | WELLS FARGO | | 16,448,474 | 16,047,292 | 44,456 |
| 36196L-LV-1 | GN AX8440 3.340% 07/15/44 | | 11/14/2018 | WELLS FARGO | | 126,841,971 | 126,841,971 | 269,352 |
| 38373M-VA-5 | GNR 2006-32 Z CSTR DLY Z SEQ 5.557% 11/16/45 | | 02/01/2018 | Interest Capitalization | | 83,044 | 83,044 | |
| 38373M-YJ-3 | GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47 | | 12/01/2018 | Interest Capitalization | | 379,392 | 379,392 | |
| 38374N-8B-6 | GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46 | | 12/01/2018 | Interest Capitalization | | 1,007,977 | 1,007,977 | |
| 38374N-V7-9 | GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46 | | 12/01/2018 | Interest Capitalization | | 558,943 | 558,943 | |
| 38375C-M2-3 | GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42 | | 12/01/2018 | Interest Capitalization | | 1,271,090 | 1,271,090 | |
| 38375C-M5-6 | GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41 | | 12/01/2018 | Interest Capitalization | | 961,750 | 961,750 | |
| 38375C-PC-8 | GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42 | | 12/01/2018 | Interest Capitalization | | 983,764 | 983,764 | |
| 38375C-RN-2 | GNR 2012-48 Z Z SEQ 3.500% 04/20/42 | | 12/01/2018 | Interest Capitalization | | 945,176 | 945,176 | |
| 38375C-VC-1 | GNR 2012-54 VZ Z SEQ 3.500% 04/20/42 | | 12/01/2018 | Interest Capitalization | | 415,699 | 415,699 | |
| 38375C-VX-5 | GNR 2012-43 Z Z SEQ 3.500% 04/20/42 | | 12/01/2018 | Interest Capitalization | | 1,083,918 | 1,083,918 | |
| 38375C-WZ-9 | GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42 | | 12/01/2018 | Interest Capitalization | | 433,567 | 433,567 | |
| 38375G-CG-4 | GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42 | | 12/01/2018 | Interest Capitalization | | 371,607 | 371,607 | |
| 38375G-QP-9 | GNR 2012-94 BZ Z SEQ 3.500% 07/20/42 | | 12/01/2018 | Interest Capitalization | | 1,281,679 | 1,281,679 | |
| 38375G-RK-9 | GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42 | | 12/01/2018 | Interest Capitalization | | 929,253 | 929,253 | |
| 38375J-CK-9 | GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46 | | 12/01/2018 | Interest Capitalization | | 439,806 | 439,806 | |
| 38375J-KZ-7 | GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47 | | 12/01/2018 | Interest Capitalization | | 797,661 | 797,661 | |
| 38376C-3B-3 | GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39 | | 12/01/2018 | Interest Capitalization | | 900,394 | 900,394 | |
| 38376C-ZH-5 | GNR 2009-76 BZ Z SUP 5.500% 09/16/39 | | 12/01/2018 | Interest Capitalization | | 396,607 | 396,607 | |
| 38376F-ZT-2 | GNR 2009-74 JZ Z SUP 5.500% 09/20/39 | | 12/01/2018 | Interest Capitalization | | 4,505 | 4,505 | |
| 38376K-FJ-5 | GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39 | | 06/01/2018 | Interest Capitalization | | 573,714 | 573,714 | |
| 38376K-ZC-8 | GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39 | | 12/01/2018 | Interest Capitalization | | 1,518,801 | 1,518,801 | |
| 38376L-TP-4 | GNR 2011-80 BZ Z SEQ 3.500% 06/16/41 | | 12/01/2018 | Interest Capitalization | | 564,609 | 564,609 | |
| 38376P-AK-6 | GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39 | | 12/01/2018 | Interest Capitalization | | 1,569,150 | 1,569,150 | |
| 38376T-DV-1 | GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40 | | 12/01/2018 | Interest Capitalization | | 3,121,801 | 3,121,801 | |
| 38376T-KH-4 | GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39 | | 12/01/2018 | Interest Capitalization | | 1,449,111 | 1,449,111 | |
| 38376V-3Z-8 | GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40 | | 12/01/2018 | Interest Capitalization | | 2,293,960 | 2,293,960 | |
| 38376V-AC-1 | GNR 2010-20 JZ Z SEQ 4.000% 02/20/40 | | 06/01/2018 | Interest Capitalization | | 607,639 | 607,639 | |
| 38376X-NW-9 | GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40 | | 12/01/2018 | Interest Capitalization | | 807,988 | 807,988 | |
| 38376X-S7-9 | GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40 | | 12/01/2018 | Interest Capitalization | | 1,575,594 | 1,575,594 | |
| 38376X-UL-5 | GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40 | | 12/01/2018 | Interest Capitalization | | 1,233,598 | 1,233,598 | |
| 38376X-VV-2 | GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40 | | 12/01/2018 | Interest Capitalization | | 1,227,346 | 1,227,346 | |
| 38376Y-VW-8 | GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40 | | 12/01/2018 | Interest Capitalization | | 1,564,494 | 1,564,494 | |
| 38377F-Y8-8 | GNR 2010-73 CZ Z SEQ 4.500% 06/20/40 | | 12/01/2018 | Interest Capitalization | | 699,447 | 699,447 | |
| 38377G-NK-1 | GNR 2010-75 Z Z SEQ 4.000% 06/20/40 | | 12/01/2018 | Interest Capitalization | | 303,148 | 303,148 | |
| 38377J-P3-1 | GNR 2010-111 ZB Z SUP 4.500% 09/16/40 | | 12/01/2018 | Interest Capitalization | | 903,793 | 903,793 | |
| 38377J-PS-6 | GNR 2010-98 VZ Z SEQ 4.500% 08/20/40 | | 12/01/2018 | Interest Capitalization | | 1,223,796 | 1,223,796 | |
| 38377K-A6-7 | GNR 2010-112 Z Z SEQ 4.500% 09/16/40 | | 12/01/2018 | Interest Capitalization | | 874,180 | 874,180 | |
| 38377K-C9-9 | GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40 | | 12/01/2018 | Interest Capitalization | | 1,656,865 | 1,656,865 | |
| 38377M-4Z-6 | GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40 | | 12/01/2018 | Interest Capitalization | | 1,079,711 | 1,079,711 | |
| 38377M-VJ-2 | GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40 | | 12/01/2018 | Interest Capitalization | | 618,818 | 618,818 | |
| 38377N-SS-4 | GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40 | | 12/01/2018 | Interest Capitalization | | 826,205 | 826,205 | |
| 38377N-T2-0 | GNR 2010-164 JZ Z SEQ 4.000% 12/20/40 | | 12/01/2018 | Interest Capitalization | | 425,662 | 425,662 | |
| 38377N-VD-3 | GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40 | | 12/01/2018 | Interest Capitalization | | 521,103 | 521,103 | |
| 38377Q-TQ-0 | GNR 2011-25 CZ Z SEQ 4.500% 02/20/41 | | 01/01/2018 | Interest Capitalization | | 43,189 | 43,189 | |
| 38377Q-YM-3 | GNR 2011-46 ZA Z SEQ 4.500% 03/20/41 | | 12/01/2018 | Interest Capitalization | | 1,363,641 | 1,363,641 | |
| 38377R-LJ-2 | GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40 | | 12/01/2018 | Interest Capitalization | | 570,867 | 570,867 | |
| 38377R-LU-7 | GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40 | | 12/01/2018 | Interest Capitalization | | 2,192,878 | 2,192,878 | |
| 38377T-4Z-1 | GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41 | | 12/01/2018 | Interest Capitalization | | 936,648 | 936,648 | |
| 38377T-B5-9 | GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40 | | 12/01/2018 | Interest Capitalization | | 1,158,445 | 1,158,445 | |
| 38377T-L8-2 | GNR 2011-24 Z Z SEQ 3.500% 02/20/41 | | 12/01/2018 | Interest Capitalization | | 451,611 | 451,611 | |
| 38377T-S5-1 | GNR 2011-24 LZ Z SEQ 4.500% 02/20/41 | | 10/01/2018 | Interest Capitalization | | 497,256 | 497,256 | |
| 38377U-Q9-2 | GNR 2011-48 ZB Z SEQ 4.500% 04/20/41 | | 12/01/2018 | Interest Capitalization | | 1,343,095 | 1,343,095 | |
| 38377V-BC-9 | GNR 2011-51 AZ Z SEQ 4.500% 04/16/41 | | 12/01/2018 | Interest Capitalization | | 796,265 | 796,265 | |
| 38377V-CB-0 | GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41 | | 12/01/2018 | Interest Capitalization | | 789,716 | 789,716 | |
| 38377V-CP-9 | GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41 | | 12/01/2018 | Interest Capitalization | | 531,688 | 531,688 | |
| 38377V-PX-8 | GNR 2011-61 CZ Z SEQ 4.500% 04/20/41 | | 12/01/2018 | Interest Capitalization | | 1,515,593 | 1,515,593 | |
| 38377V-RH-1 | GNR 2011-56 ZL Z SEQ 4.500% 04/16/41 | | 12/01/2018 | Interest Capitalization | | 878,593 | 878,593 | |
| 38377V-SE-7 | GNR 2011-56 BZ Z SEQ 4.500% 04/16/41 | | 03/01/2018 | Interest Capitalization | | 448,402 | 448,402 | |
| 38377W-J8-8 | GNR 2011-94 Z Z SEQ 4.000% 07/20/41 | | 12/01/2018 | Interest Capitalization | | 556,727 | 556,727 | |
| 38377X-C8-3 | GNR 2011-133 MZ Z SEQ 3.500% 09/16/41 | | 12/01/2018 | Interest Capitalization | | 536,608 | 536,608 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 38377X-PX-4 | GNR 2011-117 ZA SC Z PT 4.500% 04/16/41 | | 12/01/2018 | Interest Capitalization | | 1,090,653 | 1,090,653 | |
| 38378A-5C-1 | GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42 | | 12/01/2018 | Interest Capitalization | | 318,217 | 318,217 | |
| 38378A-R5-2 | GNR 2011-160 Z Z SEQ 3.500% 12/20/41 | | 12/01/2018 | Interest Capitalization | | 901,859 | 901,859 | |
| 38378A-WZ-0 | GNR 2011-157 QZ Z SEQ 3.500% 12/20/41 | | 12/01/2018 | Interest Capitalization | | 734,011 | 734,011 | |
| 38378A-X7-1 | GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41 | | 12/01/2018 | Interest Capitalization | | 1,554,777 | 1,554,777 | |
| 38378A-YX-3 | GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41 | | 12/01/2018 | Interest Capitalization | | 814,529 | 814,529 | |
| 38378C-3P-0 | GNR 2012-26 ZA Z SEQ 3.500% 02/20/42 | | 12/01/2018 | Interest Capitalization | | 860,899 | 860,899 | |
| 38378C-5V-5 | GNR 2012-26 BY EXCH SEQ 3.500% 02/20/42 | | 02/01/2018 | Interest Capitalization | | | | |
| 38378C-CV-7 | GNR 2011-169 AZ Z SEQ 3.500% 12/20/41 | | 12/01/2018 | Interest Capitalization | | 646,347 | 646,347 | |
| 38378C-E6-0 | GNR 2012-3 HZ Z SEQ 3.500% 01/20/42 | | 12/01/2018 | Interest Capitalization | | 729,318 | 729,318 | |
| 38378C-LR-6 | GNR 2012-13 ZK Z SEQ 3.500% 01/20/42 | | 12/01/2018 | Interest Capitalization | | 2,244,898 | 2,244,898 | |
| 38378C-NT-0 | GNR 2012-7 Z Z SEQ 3.500% 01/20/42 | | 12/01/2018 | Interest Capitalization | | 1,069,287 | 1,069,287 | |
| 38378C-PL-5 | GNR 2012-7 JZ Z SEQ 3.500% 01/20/42 | | 12/01/2018 | Interest Capitalization | | 565,872 | 565,872 | |
| 38378C-ZW-0 | GNR 2012-5 Z Z SEQ 3.500% 01/20/42 | | 12/01/2018 | Interest Capitalization | | 2,624,232 | 2,624,232 | |
| 38378D-CV-5 | GNR 2012-16 VZ Z SEQ 3.500% 02/20/42 | | 12/01/2018 | Interest Capitalization | | 4,049,101 | 4,049,101 | |
| 38378D-DK-8 | GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42 | | 12/01/2018 | Interest Capitalization | | 998,364 | 998,364 | |
| 38378D-DP-7 | GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40 | | 12/01/2018 | Interest Capitalization | | 377,205 | 377,205 | |
| 38378D-E8-4 | GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42 | | 12/01/2018 | Interest Capitalization | | 486,359 | 486,359 | |
| 38378D-F6-7 | GNR 2012-31 GZ Z SEQ 3.500% 03/20/42 | | 12/01/2018 | Interest Capitalization | | 786,524 | 786,524 | |
| 38378D-MD-4 | GNR 2012-20 CZ Z SEQ 3.500% 02/20/42 | | 12/01/2018 | Interest Capitalization | | 1,749,072 | 1,749,072 | |
| 38378D-Y2-5 | GNR 2012-32 Z Z SEQ 3.500% 03/20/42 | | 05/01/2018 | Interest Capitalization | | 162,638 | 162,638 | |
| 38378E-2M-4 | GNR 2012-91 ZD Z SEQ 3.500% 07/20/42 | | 12/01/2018 | Interest Capitalization | | 523,638 | 523,638 | |
| 38378E-BG-7 | GNR 2012-51 ZM Z SEQ 3.500% 04/16/42 | | 12/01/2018 | Interest Capitalization | | 671,769 | 671,769 | |
| 38378E-BU-6 | GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42 | | 12/01/2018 | Interest Capitalization | | 492,055 | 492,055 | |
| 38378E-JN-4 | GNR 2012-65 BZ Z SEQ 3.500% 05/20/42 | | 12/01/2018 | Interest Capitalization | | 648,459 | 648,459 | |
| 38378E-TD-5 | GNR 2012-68 CZ Z SEQ 3.000% 05/20/42 | | 12/01/2018 | Interest Capitalization | | 405,392 | 405,392 | |
| 38378E-ZG-1 | GNR 2012-64 ZA Z SEQ 3.500% 05/16/42 | | 12/01/2018 | Interest Capitalization | | 592,260 | 592,260 | |
| 38378G-DU-9 | GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42 | | 12/01/2018 | Interest Capitalization | | 493,020 | 493,020 | |
| 38378G-HR-2 | GNR 2012-129 Z Z SEQ 3.000% 11/20/42 | | 12/01/2018 | Interest Capitalization | | 468,687 | 468,687 | |
| 38378J-4B-5 | GNR 2013-75 ZG Z SEQ 3.000% 05/20/43 | | 12/01/2018 | Interest Capitalization | | 349,422 | 349,422 | |
| 38378J-NQ-1 | GNR 2013-37 ZG Z SEQ 3.000% 03/20/43 | | 12/01/2018 | Interest Capitalization | | 291,569 | 291,569 | |
| 38378M-BD-6 | GNR 2013-23 ZC Z SEQ 3.000% 02/20/43 | | 12/01/2018 | Interest Capitalization | | 2,468,457 | 2,468,457 | |
| 38378M-BJ-3 | GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42 | | 12/01/2018 | Interest Capitalization | | 1,239,202 | 1,239,202 | |
| 38378M-UE-3 | GNR 2013-53 Z Z SEQ 3.000% 04/20/43 | | 12/01/2018 | Interest Capitalization | | 328,013 | 328,013 | |
| 38378P-2M-9 | GNR 2014-4 Z Z SEQ 4.000% 01/20/44 | | 02/14/2018 | BANK OF AMERICA | | 13,387,638 | 12,950,557 | 27,340 |
| 38378P-2M-9 | GNR 2014-4 Z Z SEQ 4.000% 01/20/44 | | 12/01/2018 | Interest Capitalization | | 438,218 | 438,218 | |
| 38378P-A7-3 | GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44 | | 12/01/2018 | Interest Capitalization | | 733,117 | 733,117 | |
| 38378P-CB-2 | GNR 2013-192 MZ Z SEQ 3.500% 12/20/43 | | 12/01/2018 | Interest Capitalization | | 469,089 | 469,089 | |
| 38378P-F7-8 | GNR 2014-12 NZ Z SEQ 3.000% 01/20/44 | | 12/01/2018 | Interest Capitalization | | 1,515,751 | 1,515,751 | |
| 38378P-KX-5 | GNR 2013-188 DZ Z SEQ 2.500% 12/20/43 | | 12/01/2018 | Interest Capitalization | | 1,162,037 | 1,162,037 | |
| 38378T-HD-5 | GNR 2013-79 Z Z SEQ 3.000% 05/20/43 | | 12/01/2018 | Interest Capitalization | | 514,502 | 514,502 | |
| 38378T-KY-5 | GNR 2013-70 ZA Z SEQ 3.500% 05/20/43 | | 12/01/2018 | Interest Capitalization | | 398,297 | 398,297 | |
| 38378T-XH-8 | GNR 2013-90 Z Z SEQ 3.500% 06/20/43 | | 12/01/2018 | Interest Capitalization | | 449,294 | 449,294 | |
| 38378T-YM-6 | GNR 2013-90 BZ Z SEQ 3.500% 06/20/43 | | 12/01/2018 | Interest Capitalization | | 416,245 | 416,245 | |
| 38378V-DU-6 | GNR 2013-98 MY EXCH AD PAC 3.500% 07/20/43 | | 07/01/2018 | Interest Capitalization | | | | |
| 38378V-V6-9 | GNR 2013-117 VZ Z SEQ 3.500% 08/20/43 | | 12/01/2018 | Interest Capitalization | | 643,087 | 643,087 | |
| 38378V-V8-5 | GNR 2013-117 AZ Z SEQ 3.500% 08/20/43 | | 12/01/2018 | Interest Capitalization | | 745,882 | 745,882 | |
| 38378W-VN-0 | GNR 2013-124 BZ Z SEQ 3.500% 08/20/43 | | 12/01/2018 | Interest Capitalization | | 1,446,542 | 1,446,542 | |
| 38378Y-ZL-6 | GNR 2014-3 AZ Z SEQ 3.000% 01/20/44 | | 12/01/2018 | Interest Capitalization | | 650,767 | 650,767 | |
| 38379C-WH-5 | GNR 2014-90 Z Z SEQ 3.500% 06/20/44 | | 12/01/2018 | Interest Capitalization | | 517,717 | 517,717 | |
| 38380C-P9-8 | GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47 | | 12/01/2018 | Interest Capitalization | | 602,578 | 602,578 | |
| 38380C-PQ-0 | GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46 | | 12/01/2018 | Interest Capitalization | | 387,690 | 387,690 | |
| 38381A-AG-1 | GNR 2018-128 AB 3.500% 04/20/40 | | 09/05/2018 | MORGAN STANLEY & CO. INC. | | 98,753,534 | 98,507,266 | 258,582 |
| 38381A-AJ-5 | GNR 2018-128 SA IO INV NTL 3.949% 02/20/40 | | 09/05/2018 | MORGAN STANLEY & CO. INC. | | 7,264,911 | | 44,898 |
| 912810-RW-0 | TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/47 | | 05/23/2018 | Various | | 396,074,658 | 400,000,000 | 707,814 |
| 912810-SA-7 | US TREASURY N/B United States Treasury No 3 02 3.000% 02/15/48 | | 05/03/2018 | Various | | 97,648,438 | 100,000,000 | 646,409 |
| 912810-SC-3 | US TREASURY N/B United States Treasury No 3.12 3.125% 05/15/48 | | 05/14/2018 | Various | | 74,970,703 | 75,000,000 | |
| 912828-4V-9 | US TREASURY N/B United States Treasury No 2.87 2.875% 08/15/28 | | 09/11/2018 | CITIGROUP GLOBAL MARKETS INC | | 49,628,906 | 50,000,000 | 109,375 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 1,009,740,690 | 1,008,078,688 | 2,200,542 |
| C5291#-AA-8 | MANITOBA -PROVINCE OF AMENITY CONVERTIBLE 11.750% 03/29/26 | | 03/28/2018 | JP MORGAN SECURITIES | | 8,123,791 | 8,123,791 | |
| 03846J-W4-8 | ARAB REPUBLIC OF EGYPT SR UNSEC 6.588% 02/21/28 | D | 02/13/2018 | MORGAN STANLEY & CO. INC. | | 7,375,000 | 7,375,000 | |
| 03846J-W5-5 | ARAB REPUBLIC OF EGYPT SR UNSEC 7.903% 02/21/48 | D | 02/13/2018 | MORGAN STANLEY & CO. INC. | | 5,000,000 | 5,000,000 | |
| 040114-HQ-6 | REPUBLIC OF ARGENTINA SR UNSEC 5.875% 01/11/28 | D | 01/04/2018 | HSBC SECURITIES USA INC | | 15,826,433 | 15,975,000 | |
| 085209-AF-1 | GOVT OF BERMUDA SR UNSEC 4.750% 02/15/29 | D | 11/15/2018 | CITIGROUP GLOBAL MARKETS INC | | 18,684,754 | 18,825,000 | |
| 105756-BY-5 | FED REPUBLIC OF BRAZIL SR UNSEC 5.625% 02/21/47 | D | 01/18/2018 | HSBC SECURITIES USA INC | | 20,772,864 | 20,700,000 | 491,625 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 168863-BP-2 | REPUBLIC OF CHILE SR UNSEC 3.625% 10/30/42 | D | 12/20/2018 | Various | | 4,599,500 | 5,000,000 | 25,778 |
| 195325-CU-7 | REPUBLIC OF COLOMBIA SR UNSEC 5.000% 06/15/45 | D | 12/21/2018 | BBVA SECURITIES INC. | | 4,816,250 | 5,000,000 | 5,347 |
| 195325-DP-7 | REPUBLIC OF COLOMBIA SR UNSEC 4.500% 03/15/29 | D | 10/04/2018 | JP MORGAN SECURITIES | | 15,482,587 | 15,582,000 | |
| 25714P-DW-5 | DOMINICAN REPUBLIC SR UNSEC 6.500% 02/15/48 | D | 02/08/2018 | JP MORGAN SECURITIES | | 5,000,000 | 5,000,000 | |
| 29646A-AC-0 | ESKOM HOLDINGS SOC LTD GOVT GTD. 6.350% 08/10/28 | D | 08/02/2018 | BARCLAYS BANK PLC | | 35,750,000 | 35,750,000 | |
| 401494-AP-4 | REPUBLIC OF GUATEMALA SR UNSEC 4.375% 06/05/27 | D | 02/09/2018 | STANDARD CHARTERED BANK | | 1,940,000 | 2,000,000 | 16,528 |
| 46513Y-JJ-8 | STATE OF ISRAEL SR UNSEC 4.125% 01/17/48 | D | 01/10/2018 | CITIGROUP GLOBAL MARKETS INC | | 27,028,980 | 27,275,000 | |
| 491798-AG-9 | REPUBLIC OF KENYA SR UNSEC 7.250% 02/28/28 | D | 02/21/2018 | CITIGROUP GLOBAL MARKETS INC | | 1,525,000 | 1,525,000 | |
| 50048M-CP-3 | KOMMUNALBANKEN AS SR UNSEC 3.125% 10/18/21 | D | 10/11/2018 | CITIGROUP GLOBAL MARKETS INC | | 3,997,280 | 4,000,000 | |
| 617726-AG-9 | KINGDOM OF MOROCCO SR UNSEC 5.500% 12/11/42 | D | 12/28/2018 | CITIGROUP GLOBAL MARKETS INC | | 2,065,000 | 2,000,000 | 6,648 |
| 65412J-AD-5 | REPUBLIC OF NIGERIA SR UNSEC 7.143% 02/23/30 | D | 02/15/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,800,000 | 4,800,000 | |
| 698299-BG-8 | REPUBLIC OF PANAMA SR UNSEC 4.500% 05/15/47 | D | 12/28/2018 | Various | | 6,850,500 | 7,000,000 | 33,000 |
| 74727P-AV-3 | STATE OF QATAR SR UNSEC 4.625% 06/02/46 | D | 12/28/2018 | Various | | 6,148,875 | 6,000,000 | 16,059 |
| 74727P-AX-9 | STATE OF QATAR SR UNSEC 4.500% 04/23/28 | D | 04/12/2018 | DEUTSCHE BANK SECURITIES INCOR | | 6,977,110 | 7,000,000 | |
| 760942-BD-3 | REPUBLICA ORIENT URUGUAY SR UNSEC 4.975% 04/20/55 | D | 04/12/2018 | HSBC SECURITIES USA INC | | 6,786,519 | 6,875,000 | |
| 77586R-AF-7 | ROMANIA SR UNSEC 5.125% 06/15/48 | D | 06/07/2018 | HSBC SECURITIES USA INC | | 22,328,123 | 22,584,000 | |
| 80413T-AH-2 | SAUDI INTERNATIONAL BOND SR UNSEC 4.500% 04/17/30 | D | 04/10/2018 | GOLDMAN SACHS & COMPANY | | 32,812,560 | 33,000,000 | |
| 836205-AY-0 | REPUBLIC OF SOUTH AFRICA SR UNSEC 5.875% 06/22/30 | D | 05/15/2018 | DEUTSCHE BANK SECURITIES INCOR | | 11,499,080 | 11,500,000 | |
| 85227S-AW-6 | REPUBLIC OF SRI LANKA SR UNSEC 6.750% 04/18/28 | D | 04/11/2018 | HSBC SECURITIES USA INC | | 10,650,000 | 10,650,000 | |
| 900123-CP-3 | REPUBLIC OF TURKEY SR UNSEC 5.125% 02/17/28 | D | 01/09/2018 | HSBC SECURITIES USA INC | | 28,108,460 | 28,275,000 | |
| A09863-41-3 | REPUBLIC OF AZERBAIJAN SR UNSEC 5.125% 09/01/29 | D | 12/19/2018 | RENCAP SECURITIES INC | | 4,793,750 | 5,000,000 | 78,299 |
| A02327-90-8 | INDIAN RAILWAY FINANCE SR UNSEC 3.835% 12/13/27 | D | 04/11/2018 | Various | | 9,586,430 | 10,000,000 | 125,064 |
| AR7769-41-7 | IVORY COAST SR UNSEC 6.625% 03/22/48 | B | 03/15/2018 | DEUTSCHE BANK SECURITIES INCOR | | 3,690,445 | 3,690,445 | |
| AR7898-94-3 | RUSSIAN FEDERATION SR UNSEC 4.375% 03/21/29 | D | 03/16/2018 | VTB CAPITAL INC | | 18,985,422 | 19,400,000 | |
| AT8737-71-6 | ESKOM HOLDINGS SOC LTD SR UNSEC 8.450% 08/10/28 | D | 08/02/2018 | BARCLAYS BANK PLC | | 10,700,000 | 10,700,000 | |
| AV3038-58-6 | REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% 11/09/28 | B | 11/05/2018 | CITIGROUP GLOBAL MARKETS INC | | 10,039,932 | 10,039,932 | |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 372,744,645 | 375,645,168 | 798,348 |
| 882724-HF-7 | TEXAS ST State of Texas 3.952 10/01/203 3.952% 10/01/37 | | 08/29/2018 | PIPER JAFFRAY & CO | | 22,500,000 | 22,500,000 | |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 22,500,000 | 22,500,000 | |
| 074437-FL-3 | BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.14 4.145% 08/01/33 | | 08/10/2018 | PIPER JAFFRAY & CO | | 675,000 | 675,000 | |
| 074437-FM-1 | BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.12 4.125% 08/01/38 | | 08/10/2018 | PIPER JAFFRAY & CO | | 2,216,835 | 2,250,000 | |
| 074437-FN-9 | BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.25 4.250% 08/01/41 | | 08/10/2018 | PIPER JAFFRAY & CO | | 2,235,240 | 2,250,000 | |
| 20772K-EY-1 | CONNECTICUT ST State of Connecticut 3.85 09/1 3.850% 09/15/27 | | 08/16/2018 | SIEBERT BRANDFORD SHANK LLC | | 6,000,000 | 6,000,000 | |
| 20772K-EZ-8 | CONNECTICUT ST State of Connecticut 3.9 09/15 3.900% 09/15/28 | | 08/16/2018 | SIEBERT BRANDFORD SHANK LLC | | 5,500,000 | 5,500,000 | |
| 438687-EQ-4 | HONOLULU CITY & CNTY HI City & County of Honolulu 4.00 4.004% 09/01/36 | | 08/16/2018 | BANK OF AMERICA | | 1,610,000 | 1,610,000 | |
| 642714-AL-3 | NEW BRITAIN CT City of New Britain CT 4.402 0 4.402% 03/01/34 | | 05/16/2018 | MESIROW FINANCIAL | | 6,335,000 | 6,335,000 | |
| 642714-AM-1 | NEW BRITAIN CT City of New Britain CT 4.35 03 4.350% 03/01/39 | | 05/16/2018 | MESIROW FINANCIAL | | 19,180,561 | 19,370,000 | |
| 67232T-BQ-7 | OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4 09 4.000% 09/01/39 | | 05/10/2018 | STIFEL NICOLAUS & COMPANY INC | | 4,869,700 | 5,000,000 | |
| 91412H-BU-6 | UNIV OF CALIFORNIA CA REVENUES University of California 4.428 4.428% 05/15/48 | | 05/23/2018 | BANK OF AMERICA | | 48,330,000 | 48,330,000 | |
| 914724-CC-1 | UNIV OF NORTH DAKOTA ND University of North Dakot 4.39 4.390% 04/01/38 | | 09/07/2018 | STIFEL NICOLAUS & COMPANY INC | | 3,750,000 | 3,750,000 | |
| 914724-CD-9 | UNIV OF NORTH DAKOTA ND University of North Dakot 4.46 4.460% 04/01/41 | | 09/07/2018 | STIFEL NICOLAUS & COMPANY INC | | 3,675,000 | 3,675,000 | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 104,377,336 | 104,745,000 | |
| 047681-QN-4 | ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00 4.003% 12/15/46 | | 05/17/2018 | WELLS FARGO | | 4,357,032 | 4,525,000 | 78,995 |
| 130179-LE-2 | CALIFORNIA ST EDUCTNL FACS AUT California Educational Fa 3.73 3.731% 04/01/37 | | 08/22/2018 | Various | | 4,397,505 | 4,500,000 | 38,502 |
| 13077D-FR-8 | CALIFORNIA ST UNIV REVENUE California State Universi 3.99 3.998% 11/01/38 | | 07/13/2018 | MORGAN STANLEY & CO. INC. | | 23,840,000 | 23,840,000 | |
| 13077D-FS-6 | CALIFORNIA ST UNIV REVENUE California State Universi 4.24 4.248% 11/01/50 | | 07/13/2018 | MORGAN STANLEY & CO. INC. | | 41,665,000 | 41,665,000 | |
| 196711-QB-4 | COLORADO ST COPS State of Colorado 4.047 09/01/ 4.047% 09/01/38 | | 03/16/2018 | WELLS FARGO | | 6,400,710 | 6,400,000 | |
| 20281P-KT-8 | CMWLTH FING AUTH PA Commonwealth Financing Au 3.86 3.864% 06/01/38 | | 01/11/2018 | RBC DAIN RAUSCHER INC. | | 33,190,000 | 33,190,000 | |
| 3132H7-EZ-3 | FG U99151 4.000% 12/01/46 | | 03/02/2018 | GOLDMAN SACHS & COMPANY | | 48,511,304 | 46,955,890 | 62,608 |
| 3132XC-RB-0 | FG G67711 4.000% 03/01/48 | | 04/27/2018 | CITIGROUP GLOBAL MARKETS INC | | 24,064,497 | 23,481,138 | 33,917 |
| 3136A0-X6-9 | FNR 2011-89 HZ Z SEQ 4.000% 09/25/41 | | 03/01/2018 | Interest Capitalization | | 181,445 | 181,445 | |
| 3136A1-FH-3 | FNR 2011-98 ZA Z SEQ 3.500% 10/25/41 | | 12/01/2018 | Interest Capitalization | | 3,598,960 | 3,598,960 | |
| 3136A1-JZ-9 | FNR 2011-99 AZ Z SEQ 4.000% 10/25/41 | | 12/01/2018 | Interest Capitalization | | 1,321,226 | 1,321,226 | |
| 3136A1-KE-4 | FNR 2011-99 CZ Z SEQ 4.500% 10/25/41 | | 12/01/2018 | Interest Capitalization | | 608,284 | 608,284 | |
| 3136A4-3X-5 | FNR 2012-38 ZB Z SEQ 4.000% 04/25/42 | | 12/01/2018 | Interest Capitalization | | 1,025,154 | 1,025,154 | |
| 3136A4-6H-7 | FNR 2012-37 EZ Z SEQ 3.500% 04/25/42 | | 12/01/2018 | Interest Capitalization | | 466,365 | 466,365 | |
| 3136A5-X8-4 | FNR 2012-50 Z Z SEQ 4.000% 05/25/42 | | 12/01/2018 | Interest Capitalization | | 580,098 | 580,098 | |
| 3136A5-Y9-1 | FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42 | | 12/01/2018 | Interest Capitalization | | 498,396 | 498,396 | |
| 3136A6-5T-7 | FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42 | | 12/01/2018 | Interest Capitalization | | 4,572,038 | 4,572,038 | |
| 3136A6-JN-5 | FNR 2012-58 LZ Z SEQ 3.500% 06/25/42 | | 12/01/2018 | Interest Capitalization | | 433,819 | 433,819 | |
| 3136A6-KK-9 | FNR 2012-58 AZ Z SEQ 4.000% 06/25/42 | | 12/01/2018 | Interest Capitalization | | 515,287 | 515,287 | |
| 3136A6-M4-3 | FNR 2012-76 ZC Z SEQ 4.000% 07/25/42 | | 12/01/2018 | Interest Capitalization | | 776,249 | 776,249 | |
| 3136A6-N4-2 | FNR 2012-76 ZG Z SEQ 4.000% 07/25/42 | | 12/01/2018 | Interest Capitalization | | 1,400,037 | 1,400,037 | |
| 3136A6-P4-0 | FNR 2012-76 DZ Z SEQ 4.000% 07/25/42 | | 12/01/2018 | Interest Capitalization | | 4,475,652 | 4,475,652 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3136A6-TK-0 | FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42 | | 12/01/2018 | Interest Capitalization | | 509,177 | 509,177 | |
| 3136A6-UC-6 | FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42 | | 12/01/2018 | Interest Capitalization | | 1,034,725 | 1,034,725 | |
| 3136A6-UR-3 | FNR 2012-63 ZA Z SEQ 4.000% 06/25/42 | | 12/01/2018 | Interest Capitalization | | 6,103,299 | 6,103,299 | |
| 3136A6-UW-2 | FNR 2012-63 ZG Z SEQ 4.000% 06/25/42 | | 12/01/2018 | Interest Capitalization | | 1,359,247 | 1,359,247 | |
| 3136A6-XD-1 | FNR 2012-56 ZM Z SEQ 4.000% 06/25/42 | | 12/01/2018 | Interest Capitalization | | 1,471,363 | 1,471,363 | |
| 3136A7-6T-4 | FNR 2012-101 Z Z SEQ 3.500% 09/25/42 | | 12/01/2018 | Interest Capitalization | | 1,121,650 | 1,121,650 | |
| 3136A7-CU-4 | FNR 2012-68 ZB Z SEQ 3.500% 07/25/42 | | 12/01/2018 | Interest Capitalization | | 513,808 | 513,808 | |
| 3136A7-F5-6 | FNR 2012-85 Z Z SEQ 3.500% 08/25/42 | | 12/01/2018 | Interest Capitalization | | 539,939 | 539,939 | |
| 3136A7-RT-1 | FNR 2012-90 ZE Z SEQ 3.500% 08/25/42 | | 12/01/2018 | Interest Capitalization | | 1,778,365 | 1,778,365 | |
| 3136A7-UN-0 | FNR 2012-80 LZ Z SEQ 4.000% 08/25/42 | | 12/01/2018 | Interest Capitalization | | 728,629 | 728,629 | |
| 3136A7-UU-4 | FNR 2012-80 AZ Z SEQ 3.500% 08/25/42 | | 12/01/2018 | Interest Capitalization | | 1,709,508 | 1,709,508 | |
| 3136A7-V9-0 | FNR 2012-89 Z Z SEQ 4.000% 08/25/42 | | 12/01/2018 | Interest Capitalization | | 1,808,446 | 1,808,446 | |
| 3136A7-WY-4 | FNR 2012-87 VZ Z SEQ 3.000% 08/25/42 | | 12/01/2018 | Interest Capitalization | | 725,340 | 725,340 | |
| 3136A7-XQ-0 | FNR 2012-87 Z Z SEQ 3.000% 08/25/42 | | 12/01/2018 | Interest Capitalization | | 420,366 | 420,366 | |
| 3136A8-AZ-3 | FNR 2012-98 VZ Z SEQ 4.000% 09/25/42 | | 12/01/2018 | Interest Capitalization | | 1,414,051 | 1,414,051 | |
| 3136A8-D6-4 | FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42 | | 12/01/2018 | Interest Capitalization | | 1,294,293 | 1,294,293 | |
| 3136A8-JK-7 | FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42 | | 12/01/2018 | Interest Capitalization | | 486,940 | 486,940 | |
| 3136A9-2X-5 | FNR 2012-118 ZV Z SEQ 3.000% 11/25/42 | | 12/01/2018 | Interest Capitalization | | 929,534 | 929,534 | |
| 3136A9-3C-0 | FNR 2012-118 DZ Z SEQ 3.000% 11/25/42 | | 12/01/2018 | Interest Capitalization | | 857,353 | 857,353 | |
| 3136A9-JV-1 | FNR 2012-110 BZ Z SEQ 3.500% 10/25/42 | | 12/01/2018 | Interest Capitalization | | 434,735 | 434,735 | |
| 3136A9-LM-8 | FNR 2012-114 ZG Z SEQ 3.500% 10/25/42 | | 12/01/2018 | Interest Capitalization | | 2,104,107 | 2,104,107 | |
| 3136A9-V8-8 | FNR 2012-124 ZL Z SEQ 3.500% 11/25/42 | | 12/01/2018 | Interest Capitalization | | 702,397 | 702,397 | |
| 3136A9-Y9-3 | FNR 2012-124 ZD Z SEQ 3.500% 11/25/42 | | 12/01/2018 | Interest Capitalization | | 803,450 | 803,450 | |
| 3136AA-HW-8 | FNR 2012-135 Z Z SEQ 3.000% 12/25/42 | | 12/01/2018 | Interest Capitalization | | 469,362 | 469,362 | |
| 3136AB-2N-2 | FNR 2013-11 Z Z SEQ 3.000% 02/25/43 | | 12/01/2018 | Interest Capitalization | | 916,584 | 916,584 | |
| 3136AB-CK-7 | FNR 2012-147 GZ Z SEQ 3.500% 01/25/43 | | 12/01/2018 | Interest Capitalization | | 490,162 | 490,162 | |
| 3136AB-CT-8 | FNR 2012-147 HZ Z SEQ 3.500% 01/25/43 | | 12/01/2018 | Interest Capitalization | | 346,234 | 346,234 | |
| 3136AB-E7-4 | FNR 2013-5 BZ Z SEQ 3.500% 02/25/43 | | 12/01/2018 | Interest Capitalization | | 462,364 | 462,364 | |
| 3136AB-Q2-2 | FNR 2013-6 ZM Z SEQ 3.500% 02/25/43 | | 12/01/2018 | Interest Capitalization | | 877,897 | 877,897 | |
| 3136AB-YK-3 | FNR 2013-1 ZV Z SEQ 3.000% 02/25/43 | | 12/01/2018 | Interest Capitalization | | 720,978 | 720,978 | |
| 3136AC-5D-9 | FNR 2013-28 ZJ Z SUP 3.000% 04/25/43 | | 12/01/2018 | Interest Capitalization | | 327,415 | 327,415 | |
| 3136AC-F8-9 | FNR 2013-13 Z Z SEQ 3.000% 03/25/43 | | 12/01/2018 | Interest Capitalization | | 363,899 | 363,899 | |
| 3136AC-HW-4 | FNR 2013-17 PZ Z SEQ 3.000% 03/25/43 | | 12/01/2018 | Interest Capitalization | | 868,191 | 868,191 | |
| 3136AC-P6-2 | FNR 2013-15 VZ Z SEQ 3.500% 03/25/43 | | 12/01/2018 | Interest Capitalization | | 846,856 | 846,856 | |
| 3136AC-S8-5 | FNR 2013-15 MZ Z SEQ 3.500% 03/25/43 | | 12/01/2018 | Interest Capitalization | | 1,203,018 | 1,203,018 | |
| 3136AC-W9-8 | FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43 | | 12/01/2018 | Interest Capitalization | | 1,041,568 | 1,041,568 | |
| 3136AD-GE-3 | FNR 2013-31 ZN Z SUP 3.000% 04/25/43 | | 12/01/2018 | Interest Capitalization | | 622,383 | 622,383 | |
| 3136AD-HC-6 | FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43 | | 12/01/2018 | Interest Capitalization | | 708,904 | 708,904 | |
| 3136AD-HQ-5 | FNR 2013-32 ZB Z SEQ 4.000% 04/25/43 | | 12/01/2018 | Interest Capitalization | | 1,747,313 | 1,747,313 | |
| 3136AD-S3-4 | FNR 2013-41 ZY Z SEQ 3.500% 05/25/43 | | 12/01/2018 | Interest Capitalization | | 837,352 | 837,352 | |
| 3136AD-YD-5 | FNR 2013-27 Z Z SEQ 3.500% 04/25/43 | | 12/01/2018 | Interest Capitalization | | 419,897 | 419,897 | |
| 3136AE-2F-3 | FNR 2013-70 ZM Z SEQ 3.500% 07/25/43 | | 12/01/2018 | Interest Capitalization | | 993,950 | 993,950 | |
| 3136AE-5G-8 | FNR 2013-74 HZ Z SEQ 3.000% 07/25/43 | | 12/01/2018 | Interest Capitalization | | 417,676 | 417,676 | |
| 3136AE-5R-4 | FNR 2013-74 ZG Z SEQ 4.000% 07/25/43 | | 12/01/2018 | Interest Capitalization | | 490,661 | 490,661 | |
| 3136AE-BD-8 | FNR 2013-47 MZ Z SEQ 4.000% 05/25/43 | | 12/01/2018 | Interest Capitalization | | 530,150 | 530,150 | |
| 3136AE-ET-0 | FNR 2013-53 CZ Z SEQ 3.500% 06/25/43 | | 12/01/2018 | Interest Capitalization | | 965,450 | 965,450 | |
| 3136AE-EX-1 | FNR 2013-53 ZC Z SEQ 3.000% 06/25/43 | | 12/01/2018 | Interest Capitalization | | 1,182,840 | 1,182,840 | |
| 3136AF-6F-6 | FNR 2013-90 AZ Z SEQ 4.000% 09/25/43 | | 12/01/2018 | Interest Capitalization | | 968,768 | 968,768 | |
| 3136AF-AQ-7 | FNR 2013-79 UZ Z SEQ 3.500% 07/25/43 | | 12/01/2018 | Interest Capitalization | | 1,211,576 | 1,211,576 | |
| 3136AF-ER-1 | FNR 2013-67 LZ Z SEQ 3.000% 07/25/43 | | 12/01/2018 | Interest Capitalization | | 939,356 | 939,356 | |
| 3136AF-FB-5 | FNR 2013-67 VZ Z SEQ 4.000% 07/25/43 | | 12/01/2018 | Interest Capitalization | | 1,665,457 | 1,665,457 | |
| 3136AF-U6-9 | FNR 2013-83 ZC Z SEQ 3.500% 08/25/43 | | 12/01/2018 | Interest Capitalization | | 1,100,462 | 1,100,462 | |
| 3136AF-VW-1 | FNR 2013-66 MZ Z SEQ 3.000% 07/25/43 | | 12/01/2018 | Interest Capitalization | | 321,669 | 321,669 | |
| 3136AF-ZE-7 | FNR 2013-80 ZV Z SEQ 4.000% 08/25/43 | | 12/01/2018 | Interest Capitalization | | 1,457,997 | 1,457,997 | |
| 3136AG-EU-2 | FNR 2013-98 ZM Z SUP 4.500% 09/25/43 | | 12/01/2018 | Interest Capitalization | | 1,212,297 | 1,212,297 | |
| 3136AG-GT-3 | FNR 2013-91 CZ Z SEQ 4.000% 09/25/43 | | 12/01/2018 | Interest Capitalization | | 1,345,940 | 1,345,940 | |
| 3136AG-LN-0 | FNR 2013-93 ZV Z SEQ 3.500% 09/25/43 | | 12/01/2018 | Interest Capitalization | | 901,349 | 901,349 | |
| 3136AG-TQ-5 | FNR 2013-100 CZ Z SEQ 4.000% 10/25/43 | | 12/01/2018 | Interest Capitalization | | 1,300,693 | 1,300,693 | |
| 3136AH-3L-2 | FNR 2014-7 Z Z SEQ 3.500% 02/25/44 | | 12/01/2018 | Interest Capitalization | | 1,642,505 | 1,642,505 | |
| 3136AH-5D-8 | FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42 | | 12/01/2018 | Interest Capitalization | | 447,208 | 447,208 | |
| 3136AH-CF-5 | FNR 2013-118 Z Z SEQ 3.500% 12/25/43 | | 12/01/2018 | Interest Capitalization | | 656,363 | 656,363 | |
| 3136AJ-5U-6 | FNR 2014-27 ZC Z SEQ 4.000% 05/25/44 | | 12/01/2018 | Interest Capitalization | | 585,706 | 585,706 | |
| 3136AJ-C6-1 | FNR 2014-26 GZ Z SEQ 3.000% 05/25/44 | | 12/01/2018 | Interest Capitalization | | 658,424 | 658,424 | |
| 3136AJ-D2-9 | FNR 2014-26 KZ Z SEQ 4.000% 05/25/44 | | 12/01/2018 | Interest Capitalization | | 874,581 | 874,581 | |
| 3136AJ-GY-6 | FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42 | | 12/01/2018 | Interest Capitalization | | 623,840 | 623,840 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3136AJ-K9-6 | FNR 2014-28 ZA Z SEQ 3.000% 05/25/44 | | 12/01/2018 | Interest Capitalization | | 1,259,185 | 1,259,185 | |
| 3136AJ-PR-1 | FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44 | | 12/01/2018 | Interest Capitalization | | 1,556,308 | 1,556,308 | |
| 3136AK-6J-7 | FNR 2014-65 DZ Z SEQ 3.500% 10/25/44 | | 12/01/2018 | Interest Capitalization | | 926,124 | 926,124 | |
| 3136AK-KA-0 | FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44 | | 12/01/2018 | Interest Capitalization | | 697,750 | 697,750 | |
| 3136AK-S5-3 | FNR 2014-53 VZ Z SEQ 3.500% 09/25/44 | | 12/01/2018 | Interest Capitalization | | 1,969,137 | 1,969,137 | |
| 3136AK-V5-9 | FNR 2014-55 MZ Z SEQ 3.000% 09/25/44 | | 12/01/2018 | Interest Capitalization | | 865,206 | 865,206 | |
| 3136AK-VH-3 | FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44 | | 12/01/2018 | Interest Capitalization | | 984,659 | 984,659 | |
| 3136AK-YQ-0 | FNR 2014-56 ZE Z SEQ 3.500% 09/25/44 | | 12/01/2018 | Interest Capitalization | | 399,614 | 399,614 | |
| 3136AK-ZL-0 | FNR 2014-59 ZB Z SEQ 3.000% 09/25/44 | | 12/01/2018 | Interest Capitalization | | 912,327 | 912,327 | |
| 3136AL-DZ-1 | FNR 2014-60 LZ Z SEQ 3.500% 10/25/44 | | 12/01/2018 | Interest Capitalization | | 1,224,515 | 1,224,515 | |
| 3136AL-EY-3 | FNR 2014-66 VZ Z SEQ 3.000% 10/25/44 | | 12/01/2018 | Interest Capitalization | | 755,640 | 755,640 | |
| 3136AL-NX-5 | FNR 2014-76 Z Z SEQ 3.500% 11/25/44 | | 12/01/2018 | Interest Capitalization | | 1,112,420 | 1,112,420 | |
| 3136AL-WH-0 | FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44 | | 12/01/2018 | Interest Capitalization | | 630,125 | 630,125 | |
| 3136AM-4R-7 | FNR 2015-23 ZA Z SEQ 3.500% 04/25/45 | | 12/01/2018 | Interest Capitalization | | 581,364 | 581,364 | |
| 3136AP-FS-6 | FNR 2015-44 JL SEQ 3.500% 07/25/45 | | 07/20/2018 | WELLS FARGO | | 12,004,636 | 12,253,536 | 28,592 |
| 3136AR-MF-2 | FNR 2016-13 Z Z SEQ 4.000% 03/25/46 | | 12/01/2018 | Interest Capitalization | | 681,653 | 681,653 | |
| 3136AR-VT-2 | FNR 2016-17 ZB Z SEQ 4.000% 04/25/46 | | 12/01/2018 | Interest Capitalization | | 576,877 | 576,877 | |
| 3136AT-5W-0 | FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46 | | 12/01/2018 | Interest Capitalization | | 609,721 | 609,721 | |
| 3136AU-6P-1 | FNR 2017-2 ZH Z SEQ 3.000% 02/25/47 | | 12/01/2018 | Interest Capitalization | | 453,618 | 453,618 | |
| 3136AU-6T-3 | FNR 2017-2 ZE Z SEQ 3.000% 02/25/47 | | 12/01/2018 | Interest Capitalization | | 487,447 | 487,447 | |
| 3136AU-SE-2 | FNR 2016-92 ZA Z SEQ 3.000% 12/25/46 | | 12/01/2018 | Interest Capitalization | | 711,412 | 711,412 | |
| 3136AU-U3-3 | FNR 2016-104 CZ Z SEQ 3.500% 01/25/47 | | 12/01/2018 | Interest Capitalization | | 427,693 | 427,693 | |
| 3136AV-CF-4 | FNR 2017-5 DZ Z SEQ 3.000% 02/25/47 | | 12/01/2018 | Interest Capitalization | | 315,130 | 315,130 | |
| 3136AV-GE-3 | FNR 2017-13 MZ Z SEQ 3.000% 02/25/47 | | 12/01/2018 | Interest Capitalization | | 633,927 | 633,927 | |
| 3136AV-H9-3 | FNR 2017-17 ZL Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 1,218,802 | 1,218,802 | |
| 3136AV-HM-4 | FNR 2017-4 ZA Z SEQ 3.500% 02/25/47 | | 12/01/2018 | Interest Capitalization | | 2,460,565 | 2,460,565 | |
| 3136AV-J6-7 | FNR 2017-17 ZE Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 689,385 | 689,385 | |
| 3136AV-LL-1 | FNR 2017-15 MZ Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 683,550 | 683,550 | |
| 3136AV-ME-6 | FNR 2017-15 CZ Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 426,184 | 426,184 | |
| 3136AV-PX-1 | FNR 2017-18 Z Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 593,469 | 593,469 | |
| 3136AV-QN-2 | FNR 2017-18 CZ Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 905,043 | 905,043 | |
| 3136AV-R6-8 | FNR 2017-24 Z Z SEQ 3.000% 04/25/47 | | 12/01/2018 | Interest Capitalization | | 447,508 | 447,508 | |
| 3136AV-SF-7 | FNR 2017-11 ZE Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 1,805,068 | 1,805,068 | |
| 3136AV-TV-1 | FNR 2017-12 TZ Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 779,624 | 779,624 | |
| 3136AV-VW-6 | FNR 2017-14 Z Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 348,023 | 348,023 | |
| 3136AV-XM-6 | FNR 2017-9 EZ Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 1,023,113 | 1,023,113 | |
| 3136AV-XQ-7 | FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47 | | 12/01/2018 | Interest Capitalization | | 311,850 | 311,850 | |
| 3136AW-F5-1 | FNR 2017-46 ZA Z SEQ 3.000% 06/25/47 | | 12/01/2018 | Interest Capitalization | | 1,483,138 | 1,483,138 | |
| 3136AW-LU-9 | FNR 2017-32 GZ Z SEQ 3.500% 05/25/47 | | 12/01/2018 | Interest Capitalization | | 526,891 | 526,891 | |
| 3136AW-QK-6 | FNR 2017-30 ZH Z SEQ 3.000% 05/25/47 | | 12/01/2018 | Interest Capitalization | | 523,404 | 523,404 | |
| 3136AW-QN-0 | FNR 2017-30 ZG Z SEQ 3.000% 05/25/47 | | 12/01/2018 | Interest Capitalization | | 1,362,692 | 1,362,692 | |
| 3136AW-XM-4 | FNR 2017-41 Z Z SEQ 3.000% 06/25/47 | | 12/01/2018 | Interest Capitalization | | 870,065 | 870,065 | |
| 3136AX-MR-3 | FNR 2017-59 CW SCH 3.500% 08/25/47 | | 01/10/2018 | MITSUBISHI UFJ SECURITIES USA | | 16,583,656 | 16,450,000 | 23,990 |
| 3136AX-U7-8 | FNR 2017-72 PZ Z PAC 3.000% 09/25/47 | | 12/01/2018 | Interest Capitalization | | 442,331 | 442,331 | |
| 3136AY-M7-5 | FNR 2017-93 HL EXCH AD PAC 3.000% 11/25/47 | | 01/22/2018 | NOMURA SECURITIES INTL INC. | | 12,286,690 | 12,991,048 | 25,982 |
| 3136AY-RZ-8 | FNR 2017-91 PB EXCH AD PAC 3.000% 11/25/47 | | 01/16/2018 | CREDIT SUISSE SECURITIES US LL | | 4,298,931 | 4,494,145 | 6,741 |
| 3136AY-TP-8 | FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47 | | 01/19/2018 | RBC DAIN RAUSCHER INC. | | 13,032,534 | 14,082,090 | 26,991 |
| 3136AY-TP-8 | FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47 | | 12/01/2018 | Interest Capitalization | | 392,135 | 392,135 | |
| 3136AY-WJ-8 | FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47 | | 12/01/2018 | Interest Capitalization | | 525,621 | 525,621 | |
| 3136B0-4H-6 | FNR 2018-13 ZE Z SEQ 3.000% 03/25/48 | | 04/06/2018 | RBC DAIN RAUSCHER INC. | | 8,803,227 | 10,050,063 | 8,375 |
| 3136B0-4H-6 | FNR 2018-13 ZE Z SEQ 3.000% 03/25/48 | | 12/01/2018 | Interest Capitalization | | 202,769 | 202,769 | |
| 3136B0-7K-6 | FNR 2018-11 PB AD PAC 3.000% 03/25/48 | | 02/07/2018 | MORGAN STANLEY & CO. INC. | | 11,404,294 | 12,515,000 | 28,159 |
| 3136B0-LZ-7 | FNR 2017-104 PL EXCH AD PAC 3.000% 01/25/48 | | 01/19/2018 | BNP PARIBAS | | 16,268,429 | 17,327,000 | 33,210 |
| 3136B0-U6-1 | FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47 | | 10/18/2018 | NOMURA SECURITIES INTL INC. | | 22,849,562 | 24,815,408 | 53,077 |
| 3136B1-BL-7 | FNR 2018-16 TZ Z SEQ 3.000% 03/25/48 | | 02/08/2018 | WELLS FARGO | | 10,767,604 | 12,575,304 | 28,294 |
| 3136B1-BL-7 | FNR 2018-16 TZ Z SEQ 3.000% 03/25/48 | | 12/01/2018 | Interest Capitalization | | 317,943 | 317,943 | |
| 3136B1-U9-3 | FNR 2018-40 PS INV PAC 4.309% 06/25/48 | | 04/20/2018 | BNP PARIBAS | | 60,755,793 | 61,003,620 | 42,525 |
| 3136B1-X4-1 | FNR 2018-46 CZ Z SEQ 3.500% 06/25/48 | | 07/31/2018 | RBC DAIN RAUSCHER INC. | | 26,270,305 | 28,247,640 | 5,493 |
| 3136B1-X4-1 | FNR 2018-46 CZ Z SEQ 3.500% 06/25/48 | | 12/01/2018 | Interest Capitalization | | 331,000 | 331,000 | |
| 3136B2-QM-2 | FNR 2018-39 PB PAC 4.000% 06/25/48 | | 06/11/2018 | MORGAN STANLEY & CO. INC. | | 13,551,710 | 13,157,000 | 19,005 |
| 3136B2-FB-3 | FNR 2018-45 KZ Z SEQ 4.000% 06/25/48 | | 10/26/2018 | WELLS FARGO | | 18,943,957 | 19,400,941 | 64,670 |
| 3136B2-FB-3 | FNR 2018-45 KZ Z SEQ 4.000% 06/25/48 | | 12/01/2018 | Interest Capitalization | | 129,555 | 129,555 | |
| 3136B2-LE-0 | FNR 2018-48 PB PAC 4.000% 07/25/48 | | 06/18/2018 | MORGAN STANLEY & CO. INC. | | 13,363,920 | 12,912,000 | 40,171 |
| 3136B2-RB-0 | FNR 2018-47 DY PAC 3.500% 02/25/48 | | 06/20/2018 | RBC DAIN RAUSCHER INC. | | 12,154,235 | 12,434,000 | 33,848 |
| 3136B3-EW-6 | FNR 2018-78 ZB Z 4.000% 10/25/48 | | 09/19/2018 | NOMURA SECURITIES INTL INC. | | 8,734,083 | 8,884,000 | 26,652 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3136B3-EW-6 | FNR 2018-78 ZB Z 4.000% 10/25/48 | | 12/01/2018 | Interest Capitalization | | 89,136 | 89,136 | |
| 3136B3-PX-2 | FNR 2018-88 BZ Z 4.000% 10/25/47 | | 11/26/2018 | WELLS FARGO | | 35,021,473 | 36,116,247 | 116,375 |
| 3136B3-PX-2 | FNR 2018-88 BZ Z 4.000% 10/25/47 | | 12/01/2018 | Interest Capitalization | | 120,387 | 120,387 | |
| 3137A2-VU-2 | FHR 3752 LV PAC-11 4.500% 11/15/40 | | 02/13/2018 | WELLS FARGO | | 10,776,953 | 10,000,000 | 18,750 |
| 3137A3-4Y-2 | FHR 3763 ZW Z PAC-11 4.500% 11/15/40 | | 12/01/2018 | Interest Capitalization | | 1,139,133 | 1,139,133 | |
| 3137AF-E7-3 | FHR 3927 PC PAC-11 4.500% 09/15/41 | | 08/03/2018 | CREDIT SUISSE SECURITIES US LL | | 13,991,903 | 13,099,500 | 9,825 |
| 3137AF-GW-6 | FHR 3925 Z Z SEQ 4.000% 09/15/41 | | 12/01/2018 | Interest Capitalization | | 1,560,900 | 1,560,900 | |
| 3137AL-QD-4 | FHR 4003 WZ Z SEQ 3.500% 02/15/42 | | 12/01/2018 | Interest Capitalization | | 436,137 | 436,137 | |
| 3137AM-E3-7 | FHR 3997 YZ Z SEQ 4.000% 02/15/42 | | 12/01/2018 | Interest Capitalization | | 1,028,572 | 1,028,572 | |
| 3137AP-BW-9 | FHR 4033 ZE Z SEQ 4.000% 04/15/42 | | 12/01/2018 | Interest Capitalization | | 1,560,466 | 1,560,466 | |
| 3137AP-EN-6 | FHR 4028 ZA Z SEQ 4.000% 04/15/42 | | 12/01/2018 | Interest Capitalization | | 2,264,502 | 2,264,502 | |
| 3137AQ-JU-3 | FHR 4050 CZ Z SEQ 4.000% 05/15/42 | | 12/01/2018 | Interest Capitalization | | 1,272,943 | 1,272,943 | |
| 3137AQ-LC-0 | FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42 | | 12/01/2018 | Interest Capitalization | | 673,490 | 673,490 | |
| 3137AR-FR-2 | FHR 4062 BZ Z SEQ 3.500% 06/15/42 | | 10/23/2018 | NOMURA SECURITIES INTL INC. | | 12,566,906 | 13,324,751 | 32,387 |
| 3137AR-FR-2 | FHR 4062 BZ Z SEQ 3.500% 06/15/42 | | 12/01/2018 | Interest Capitalization | | 77,841 | 77,841 | |
| 3137AR-M2-9 | FHR 4057 ZB Z SEQ 3.500% 06/15/42 | | 12/01/2018 | Interest Capitalization | | 1,293,148 | 1,293,148 | |
| 3137AR-UE-4 | FHR 4086 Z Z SEQ 3.500% 07/15/42 | | 12/01/2018 | Interest Capitalization | | 1,020,765 | 1,020,765 | |
| 3137AR-WY-8 | FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42 | | 12/01/2018 | Interest Capitalization | | 1,536,393 | 1,536,393 | |
| 3137AR-ZW-9 | FHR 4083 MZ Z SEQ 4.000% 07/15/42 | | 12/01/2018 | Interest Capitalization | | 1,238,225 | 1,238,225 | |
| 3137AS-5V-2 | FHR 4087 VZ Z SEQ 4.000% 07/15/42 | | 12/01/2018 | Interest Capitalization | | 546,815 | 546,815 | |
| 3137AT-VH-2 | FHR 4113 ZA Z SEQ 3.500% 09/15/42 | | 12/01/2018 | Interest Capitalization | | 782,800 | 782,800 | |
| 3137AU-A6-6 | FHR 4103 DZ Z SEQ 3.000% 09/15/42 | | 12/01/2018 | Interest Capitalization | | 714,638 | 714,638 | |
| 3137AV-3V-7 | FHR 4122 ZJ Z SEQ 3.500% 10/15/42 | | 12/01/2018 | Interest Capitalization | | 1,404,478 | 1,404,478 | |
| 3137AV-3X-3 | FHR 4122 ZN Z SEQ 3.500% 10/15/42 | | 12/01/2018 | Interest Capitalization | | 953,205 | 953,205 | |
| 3137AV-4E-4 | FHR 4121 AZ Z SEQ 3.000% 10/15/42 | | 12/01/2018 | Interest Capitalization | | 359,088 | 359,088 | |
| 3137AV-6Q-5 | FHR 4121 MZ Z SEQ 3.000% 10/15/42 | | 12/01/2018 | Interest Capitalization | | 621,479 | 621,479 | |
| 3137B0-3K-8 | FHR 4169 LZ Z SEQ 3.000% 02/15/43 | | 12/01/2018 | Interest Capitalization | | 378,632 | 378,632 | |
| 3137B0-GG-3 | FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43 | | 12/01/2018 | Interest Capitalization | | 1,889,539 | 1,889,539 | |
| 3137B1-KL-5 | FHR 4194 ZE Z SEQ 4.000% 04/15/43 | | 12/01/2018 | Interest Capitalization | | 1,034,038 | 1,034,038 | |
| 3137B1-VG-4 | FHR 4209 VZ Z SEQ 4.000% 05/15/43 | | 12/01/2018 | Interest Capitalization | | 1,834,667 | 1,834,667 | |
| 3137B2-BB-5 | FHR 4199 VZ Z SEQ 3.500% 05/15/43 | | 12/01/2018 | Interest Capitalization | | 1,198,151 | 1,198,151 | |
| 3137B2-F2-1 | FHR 4203 ZN Z SEQ 3.500% 05/15/43 | | 12/01/2018 | Interest Capitalization | | 834,987 | 834,987 | |
| 3137B2-P8-7 | FHR 4212 ZX Z SEQ 4.000% 06/15/43 | | 12/01/2018 | Interest Capitalization | | 1,665,688 | 1,665,688 | |
| 3137B3-G4-4 | FHR 4226 PZ Z SEQ 3.500% 07/15/43 | | 12/01/2018 | Interest Capitalization | | 831,888 | 831,888 | |
| 3137B3-H8-4 | FHR 4229 ZA Z SEQ 4.000% 07/15/43 | | 12/01/2018 | Interest Capitalization | | 927,719 | 927,719 | |
| 3137B3-JQ-2 | FHR 4231 ZB Z SEQ 3.500% 07/15/43 | | 12/01/2018 | Interest Capitalization | | 415,034 | 415,034 | |
| 3137B3-N4-6 | FHR 4223 VZ Z SEQ 4.000% 07/15/43 | | 12/01/2018 | Interest Capitalization | | 1,110,955 | 1,110,955 | |
| 3137B5-YB-3 | FHR 4267 ZX SC Z SEQ 4.500% 03/15/41 | | 12/01/2018 | Interest Capitalization | | 1,493,771 | 1,493,771 | |
| 3137B5-YC-1 | FHR 4267 ZY Z SEQ 4.500% 11/15/43 | | 12/01/2018 | Interest Capitalization | | 2,055,585 | 2,055,585 | |
| 3137B5-ZR-7 | FHR 4276 ZH Z SEQ 3.000% 11/15/43 | | 12/01/2018 | Interest Capitalization | | 343,745 | 343,745 | |
| 3137B8-B7-1 | FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44 | | 12/01/2018 | Interest Capitalization | | 549,299 | 549,299 | |
| 3137B8-JL-2 | FHR 4315 LZ SC Z SEQ 4.500% 07/15/41 | | 12/01/2018 | Interest Capitalization | | 808,206 | 808,206 | |
| 3137B9-FE-0 | FHR 4314 GZ Z SEQ 3.000% 03/15/44 | | 12/01/2018 | Interest Capitalization | | 913,126 | 913,126 | |
| 3137B9-QZ-1 | FHR 4331 Z Z SEQ 4.000% 04/15/44 | | 12/01/2018 | Interest Capitalization | | 911,814 | 911,814 | |
| 3137BA-3W-0 | FHR 4329 KZ Z SEQ 3.000% 04/15/44 | | 12/01/2018 | Interest Capitalization | | 733,985 | 733,985 | |
| 3137BA-G6-3 | FHR 4323 VZ Z SEQ 4.000% 04/15/44 | | 12/01/2018 | Interest Capitalization | | 990,484 | 990,484 | |
| 3137BA-JH-6 | FHR 4345 Z Z SEQ 3.000% 05/15/44 | | 12/01/2018 | Interest Capitalization | | 367,494 | 367,494 | |
| 3137BA-JJ-2 | FHR 4345 ZE Z SEQ 3.500% 05/15/44 | | 12/01/2018 | Interest Capitalization | | 575,213 | 575,213 | |
| 3137BA-P7-1 | FHR 4341 ZX SC Z SEQ 4.350% 05/15/44 | | 12/01/2018 | Interest Capitalization | | 689,058 | 689,058 | |
| 3137BA-S7-8 | FHR 4343 DZ Z SEQ 3.500% 05/15/44 | | 12/01/2018 | Interest Capitalization | | 982,134 | 982,134 | |
| 3137BA-UK-6 | FHR 4340 DZ Z SEQ 3.000% 05/15/44 | | 12/01/2018 | Interest Capitalization | | 579,647 | 579,647 | |
| 3137BB-FB-1 | FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44 | | 12/01/2018 | Interest Capitalization | | 304,343 | 304,343 | |
| 3137BB-J8-4 | FHR 4350 KZ Z SEQ 3.000% 03/15/43 | | 12/01/2018 | Interest Capitalization | | 495,951 | 495,951 | |
| 3137BB-JZ-4 | FHR 4357 GZ Z SEQ 3.000% 06/15/44 | | 12/01/2018 | Interest Capitalization | | 516,695 | 516,695 | |
| 3137BB-Z9-4 | FHR 4348 ZA SC Z PT 3.500% 07/15/42 | | 12/01/2018 | Interest Capitalization | | 478,436 | 478,436 | |
| 3137BC-BQ-0 | FHR 4366 GZ Z SEQ 3.000% 07/15/44 | | 12/01/2018 | Interest Capitalization | | 336,947 | 336,947 | |
| 3137BC-NN-4 | FHR 4363 Z ARB Z SEQ 3.500% 11/15/50 | | 12/01/2018 | Interest Capitalization | | 722,864 | 722,864 | |
| 3137BC-R2-6 | FHR 4382 Z Z SEQ 3.000% 08/15/44 | | 12/01/2018 | Interest Capitalization | | 672,647 | 672,647 | |
| 3137BC-SU-3 | FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51 | | 12/01/2018 | Interest Capitalization | | 798,443 | 798,443 | |
| 3137BC-YF-9 | FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44 | | 12/01/2018 | Interest Capitalization | | 533,748 | 533,748 | |
| 3137BD-5W-2 | FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44 | | 12/01/2018 | Interest Capitalization | | 761,097 | 761,097 | |
| 3137BD-C5-3 | FHR 4377 LZ Z SEQ 3.000% 08/15/44 | | 12/01/2018 | Interest Capitalization | | 1,814,974 | 1,814,974 | |
| 3137BD-H4-1 | FHR 4392 Z Z SEQ 3.000% 09/15/44 | | 12/01/2018 | Interest Capitalization | | 612,992 | 612,992 | |
| 3137BD-SR-8 | FHR 4385 HZ Z SEQ 3.000% 09/15/44 | | 12/01/2018 | Interest Capitalization | | 1,131,027 | 1,131,027 | |
| 3137BD-ZL-3 | FHR 4387 HZ Z SEQ 3.000% 09/15/44 | | 12/01/2018 | Interest Capitalization | | 344,518 | 344,518 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3137BF-VL-2 | FHR 4417 EZ Z SEQ 3.500% 12/15/44 | | 02/21/2018 | MORGAN STANLEY & CO. INC. | | 12,626,164 | 13,177,992 | 32,030 |
| 3137BF-VL-2 | FHR 4417 EZ Z SEQ 3.500% 12/15/44 | | 12/01/2018 | Interest Capitalization | | 389,442 | 389,442 | |
| 3137BG-3K-3 | FHR 4430 Z Z SEQ 4.000% 01/15/45 | | 12/01/2018 | Interest Capitalization | | 75,778 | 75,778 | |
| 3137BG-FZ-7 | FHR 4440 ZX SC Z PT 4.000% 01/15/45 | | 12/01/2018 | Interest Capitalization | | 1,140,553 | 1,140,553 | |
| 3137BG-JS-9 | FHR 4444 CZ Z SEQ 3.000% 02/15/45 | | 12/01/2018 | Interest Capitalization | | 2,207,390 | 2,207,390 | |
| 3137BG-Y7-8 | FHR 4447 ZX SC Z PT 4.000% 01/15/45 | | 03/27/2018 | MORGAN STANLEY & CO. INC. | | 13,122,586 | 12,671,175 | 1,408 |
| 3137BG-Y7-8 | FHR 4447 ZX SC Z PT 4.000% 01/15/45 | | 12/01/2018 | Interest Capitalization | | 842,043 | 842,043 | |
| 3137BJ-GT-4 | FHR 4471 ZB Z SEQ 3.000% 05/15/45 | | 12/01/2018 | Interest Capitalization | | 800,316 | 800,316 | |
| 3137BL-2V-9 | FHR 4503 ZA Z SEQ 3.500% 08/15/45 | | 12/01/2018 | Interest Capitalization | | 436,863 | 436,863 | |
| 3137BM-EL-6 | FHR 4537 ZN Z SEQ 3.500% 12/15/45 | | 12/01/2018 | Interest Capitalization | | 762,839 | 762,839 | |
| 3137BM-WK-8 | FHR 4549 UZ Z SEQ 3.500% 02/15/46 | | 12/01/2018 | Interest Capitalization | | 476,424 | 476,424 | |
| 3137BR-ZJ-7 | FHR 4615 ZQ SC Z PT 4.500% 04/15/42 | | 12/01/2018 | Interest Capitalization | | 553,091 | 553,091 | |
| 3137BT-2L-4 | FHR 4631 VZ Z SEQ 3.500% 11/15/46 | | 12/01/2018 | Interest Capitalization | | 292,441 | 292,441 | |
| 3137BT-CW-9 | FHR 4639 AZ Z SEQ 3.000% 12/15/46 | | 12/01/2018 | Interest Capitalization | | 1,880,465 | 1,880,465 | |
| 3137BT-P8-8 | FHR 4636 DZ Z SEQ 3.500% 12/15/46 | | 12/01/2018 | Interest Capitalization | | 368,320 | 368,320 | |
| 3137BU-7G-7 | FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47 | | 12/01/2018 | Interest Capitalization | | 746,965 | 746,965 | |
| 3137BU-ZA-9 | FHR 4659 AZ Z SEQ 3.000% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 919,154 | 919,154 | |
| 3137BV-EG-7 | FHR 4655 GZ Z SEQ 3.500% 01/15/47 | | 12/01/2018 | Interest Capitalization | | 366,180 | 366,180 | |
| 3137BV-EK-8 | FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 1,823,882 | 1,823,882 | |
| 3137BV-ET-9 | FHR 4655 JZ Z SEQ 3.000% 03/15/46 | | 12/01/2018 | Interest Capitalization | | 452,837 | 452,837 | |
| 3137BV-FH-4 | FHR 4655 KZ Z SEQ 3.500% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 732,361 | 732,361 | |
| 3137BV-FY-7 | FHR 4655 TZ Z SEQ 3.000% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 513,113 | 513,113 | |
| 3137BV-KL-9 | FHR 4660 ZA Z SEQ 3.000% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 627,830 | 627,830 | |
| 3137BV-VQ-6 | FHR 4662 CZ Z SEQ 3.500% 05/15/46 | | 12/01/2018 | Interest Capitalization | | 481,416 | 481,416 | |
| 3137BV-XQ-4 | FHR 4661 GZ Z SEQ 3.000% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 1,173,897 | 1,173,897 | |
| 3137BW-2J-2 | FHR 4671 CZ Z SEQ 3.500% 03/15/47 | | 12/01/2018 | Interest Capitalization | | 609,044 | 609,044 | |
| 3137BW-DZ-4 | FHR 4668 ZA Z SEQ 3.500% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 1,495,915 | 1,495,915 | |
| 3137BW-HK-3 | FHR 4665 NZ Z SEQ 3.500% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 2,545,403 | 2,545,403 | |
| 3137BW-JC-9 | FHR 4665 ZH Z SEQ 3.500% 03/15/47 | | 12/01/2018 | Interest Capitalization | | 684,847 | 684,847 | |
| 3137BW-P5-7 | FHR 4666 VZ Z SEQ 3.000% 03/15/47 | | 12/01/2018 | Interest Capitalization | | 747,846 | 747,846 | |
| 3137BW-P6-5 | FHR 4666 Z Z SEQ 3.000% 03/15/47 | | 12/01/2018 | Interest Capitalization | | 814,085 | 814,085 | |
| 3137BW-Q2-3 | FHR 4664 DZ Z SEQ 3.500% 11/15/45 | | 12/01/2018 | Interest Capitalization | | 365,123 | 365,123 | |
| 3137BW-Q6-4 | FHR 4664 GZ Z SEQ 3.500% 07/15/46 | | 12/01/2018 | Interest Capitalization | | 456,562 | 456,562 | |
| 3137BW-V3-5 | FHR 4663 Z Z SEQ 3.000% 03/15/47 | | 12/01/2018 | Interest Capitalization | | 1,776,533 | 1,776,533 | |
| 3137BW-V4-3 | FHR 4663 ZJ Z SEQ 3.500% 03/15/46 | | 12/01/2018 | Interest Capitalization | | 771,307 | 771,307 | |
| 3137BW-V5-0 | FHR 4663 ZK Z SEQ 3.500% 06/15/46 | | 12/01/2018 | Interest Capitalization | | 2,451,057 | 2,451,057 | |
| 3137BW-YG-3 | FHR 4676 ZD Z PAC 4.000% 04/15/47 | | 12/01/2018 | Interest Capitalization | | 547,863 | 547,863 | |
| 3137BX-6N-7 | FHR 4674 ZB Z SEQ 3.500% 02/15/47 | | 12/01/2018 | Interest Capitalization | | 582,486 | 582,486 | |
| 3137BX-CM-2 | FHR 4673 HZ Z SEQ 3.500% 04/15/47 | | 12/01/2018 | Interest Capitalization | | 551,742 | 551,742 | |
| 3137BX-M6-6 | FHR 4672 ZH Z SEQ 3.500% 04/15/47 | | 12/01/2018 | Interest Capitalization | | 680,489 | 680,489 | |
| 3137F1-EF-1 | FHR 4689 ZH Z SEQ 3.500% 08/15/46 | | 12/01/2018 | Interest Capitalization | | 623,425 | 623,425 | |
| 3137F3-F8-2 | FHR 4768 KZ Z PAC 3.500% 11/15/47 | | 01/25/2018 | AMHERST SECURITIES GROUP L.P. | | 10,735,725 | 10,920,000 | 28,665 |
| 3137F3-F8-2 | FHR 4768 KZ Z PAC 3.500% 11/15/47 | | 12/01/2018 | Interest Capitalization | | 322,713 | 322,713 | |
| 3137F3-MM-3 | FHR 4763 SA SC IO INV NTL PT 3.795% 09/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 9,386,767 | | 105,100 |
| 3137F3-MP-6 | FHR 4763 SE SC IO INV NTL PT 3.795% 03/15/37 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 9,159,006 | | 106,529 |
| 3137F3-TT-1 | FHR 4764 NZ Z PAC 3.500% 02/15/48 | | 02/02/2018 | WELLS FARGO | | 12,657,195 | 13,176,000 | 34,587 |
| 3137F3-TT-1 | FHR 4764 NZ Z PAC 3.500% 02/15/48 | | 12/01/2018 | Interest Capitalization | | 389,383 | 389,383 | |
| 3137F3-U7-7 | FHR 4764 PZ Z PAC 3.000% 01/15/48 | | 02/02/2018 | WELLS FARGO | | 12,540,286 | 14,342,000 | 32,270 |
| 3137F3-U7-7 | FHR 4764 PZ Z PAC 3.000% 01/15/48 | | 12/01/2018 | Interest Capitalization | | 362,611 | 362,611 | |
| 3137F4-KM-3 | FHR 4775 LZ Z SEQ 4.500% 04/15/48 | | 05/15/2018 | CREDIT SUISSE SECURITIES US LL | | 14,594,222 | 13,788,459 | 29,300 |
| 3137F4-KM-3 | FHR 4775 LZ Z SEQ 4.500% 04/15/48 | | 12/01/2018 | Interest Capitalization | | 366,045 | 366,045 | |
| 3137F4-VT-6 | FHR 4774 LZ Z SEQ 4.500% 02/15/48 | | 09/13/2018 | JP MORGAN SECURITIES | | 11,713,882 | 11,044,320 | 23,469 |
| 3137F4-VT-6 | FHR 4774 LZ Z SEQ 4.500% 02/15/48 | | 12/01/2018 | Interest Capitalization | | 124,715 | 124,715 | |
| 3137F5-NQ-8 | FHR 4794 ZD Z SEQ 4.500% 06/15/48 | | 06/07/2018 | MORGAN STANLEY & CO. INC. | | 10,702,484 | 10,037,500 | 13,802 |
| 3137F5-NQ-8 | FHR 4794 ZD Z SEQ 4.500% 06/15/48 | | 12/01/2018 | Interest Capitalization | | 227,972 | 227,972 | |
| 3137F5-XR-5 | FHR 4800 KZ Z SEQ 4.500% 06/15/48 | | 09/14/2018 | MIZUHO SECURITIES USA INC. | | 21,707,353 | 20,508,867 | 46,145 |
| 3137F5-XR-5 | FHR 4800 KZ Z SEQ 4.500% 06/15/48 | | 12/01/2018 | Interest Capitalization | | 231,591 | 231,591 | |
| 3137FC-V5-0 | FHR 4749 PZ Z PAC 3.000% 01/15/48 | | 01/19/2018 | NOMURA SECURITIES INTL INC. | | 19,673,956 | 21,305,130 | 40,835 |
| 3137FC-V5-0 | FHR 4749 PZ Z PAC 3.000% 01/15/48 | | 12/01/2018 | Interest Capitalization | | 593,270 | 593,270 | |
| 3137FD-DK-5 | FHR 4750 PZ Z PAC 3.000% 01/15/48 | | 02/02/2018 | MITSUBISHI UFJ SECURITIES USA | | 13,611,970 | 15,623,495 | 7,812 |
| 3137FD-DK-5 | FHR 4750 PZ Z PAC 3.000% 01/15/48 | | 12/01/2018 | Interest Capitalization | | 395,011 | 395,011 | |
| 3137FD-TH-5 | FHR 4754 GZ Z SEQ 4.000% 02/15/48 | | 01/29/2018 | CREDIT SUISSE SECURITIES US LL | | 16,835,641 | 16,139,620 | |
| 3137FD-TH-5 | FHR 4754 GZ Z SEQ 4.000% 02/15/48 | | 12/01/2018 | Interest Capitalization | | 546,129 | 546,129 | |
| 3137FE-AH-3 | FHR 4760 PZ Z PAC 3.000% 02/15/48 | | 04/10/2018 | JP MORGAN SECURITIES | | 10,039,204 | 11,213,072 | 11,213 |
| 3137FE-AH-3 | FHR 4760 PZ Z PAC 3.000% 02/15/48 | | 12/01/2018 | Interest Capitalization | | 226,234 | 226,234 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3137FE-ZM-5 | FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48 | | 09/14/2018 | NOMURA SECURITIES INTL INC. | | 38,507,589 | 36,327,914 | 81,738 |
| 3137FE-ZM-5 | FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48 | | 12/01/2018 | Interest Capitalization | | 410,224 | 410,224 | |
| 3137FG-AS-4 | FHR 4806 SJ SC IO INV NTL PT 3.795% 10/15/34 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | | 8,635,853 | | 102,425 |
| 3137FG-BQ-7 | FHR 4810 LZ Z SEQ 4.500% 06/15/48 | | 09/25/2018 | CREDIT SUISSE SECURITIES US LL | | 22,746,450 | 21,897,906 | 73,905 |
| 3137FG-BQ-7 | FHR 4810 LZ Z SEQ 4.500% 06/15/48 | | 12/01/2018 | Interest Capitalization | | 247,277 | 247,277 | |
| 3137FG-HM-0 | FHR 4808 MZ Z SEQ 4.000% 03/15/48 | | 07/26/2018 | WELLS FARGO | | 18,735,154 | 18,676,789 | 62,256 |
| 3137FG-HM-0 | FHR 4808 MZ Z SEQ 4.000% 03/15/48 | | 12/01/2018 | Interest Capitalization | | 313,362 | 313,362 | |
| 3137FG-NC-5 | FHR 4809 JY EXCH SEQ 4.500% 05/15/48 | | 08/01/2018 | BANK OF AMERICA | | 21,402,749 | 20,302,000 | 12,689 |
| 3137FG-SK-2 | FHR 4814 BA EXCH SC PT 4.500% 07/15/48 | | 10/16/2018 | GOLDMAN SACHS & COMPANY | | 4,996,114 | 4,833,000 | 10,874 |
| 3137FH-3A-9 | FHR 4822 SA IO INV NTL 3.944% 05/15/35 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 9,481,847 | | 135,662 |
| 3137FJ-CM-9 | FHR 4829 SA IO INV NTL 3.444% 05/15/37 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 10,444,961 | | 125,855 |
| 3137FJ-E5-4 | FHR 4835 AS INV 6.150% 09/15/48 | | 09/18/2018 | CITIGROUP GLOBAL MARKETS INC | | 41,171,299 | 39,263,346 | 90,789 |
| 3137FK-7J-9 | FHR 4849 ZA Z 4.000% 11/15/48 | | 10/31/2018 | NOMURA SECURITIES INTL INC. | | 18,607,640 | 19,342,033 | 62,324 |
| 3137FK-7J-9 | FHR 4849 ZA Z 4.000% 11/15/48 | | 12/01/2018 | Interest Capitalization | | 64,473 | 64,473 | |
| 31397Q-XA-1 | FNR 2011-15 VZ Z SEQ 4.000% 03/25/41 | | 12/01/2018 | Interest Capitalization | | 535,238 | 535,238 | |
| 3140J7-2P-9 | FN BM3481 4.000% 02/01/48 | | 06/06/2018 | MITSUBISHI UFJ SECURITIES USA | | 34,073,028 | 33,313,073 | 44,417 |
| 3140J8-DH-3 | FN BM3703 4.000% 03/01/48 | | 05/30/2018 | GOLDMAN SACHS & COMPANY | | 42,755,453 | 41,573,215 | 55,431 |
| 442331-3K-8 | HOUSTON TX City of Houston TX 3.961 03/01 3.961% 03/01/47 | | 01/09/2018 | WELLS FARGO | | 1,020,450 | 1,000,000 | 2,091 |
| 44244C-TQ-0 | HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 3.97 3.973% 11/15/31 | | 08/08/2018 | PIPER JAFFRAY & CO | | 5,500,000 | 5,500,000 | |
| 44244C-TT-4 | HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 4.17 4.172% 11/15/38 | | 08/08/2018 | PIPER JAFFRAY & CO | | 1,275,000 | 1,275,000 | |
| 45204E-D4-7 | ILLINOIS ST FIN AUTH REVENUE Illinois Finance Authorit 3.94 3.944% 08/15/47 | | 01/11/2018 | JP MORGAN SECURITIES | | 33,845,000 | 33,845,000 | |
| 57586N-3B-5 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62 4.621% 12/01/38 | | 10/30/2018 | BANK OF AMERICA | | 1,665,000 | 1,665,000 | |
| 57586N-3C-3 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72 4.721% 06/01/40 | | 10/30/2018 | BANK OF AMERICA | | 385,000 | 385,000 | |
| 59333P-3W-6 | MIAMI-DADE CNTY FL AVIATION RE COUNTY OF MIAMI-DADE FL A 4.28 4.280% 10/01/41 | | 08/16/2018 | JP MORGAN SECURITIES | | 124,850,000 | 124,850,000 | |
| 64990C-ER-8 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.87 3.879% 07/01/46 | | 07/09/2018 | BANK OF AMERICA | | 7,259,713 | 7,465,000 | 8,044 |
| 64990C-JW-2 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.22 4.224% 07/01/38 | | 04/26/2018 | WELLS FARGO | | 2,419,106 | 2,415,000 | 33,720 |
| 653403-DR-3 | NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.30 4.305% 10/01/38 | | 06/08/2018 | CITIGROUP GLOBAL MARKETS INC | | 2,000,000 | 2,000,000 | |
| 653403-DS-1 | NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.40 4.405% 10/01/48 | | 06/08/2018 | CITIGROUP GLOBAL MARKETS INC | | 7,300,000 | 7,300,000 | |
| 678553-BK-3 | OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.22 4.224% 09/01/38 | | 09/12/2018 | BANK OF AMERICA | | 15,935,000 | 15,935,000 | |
| 678553-BL-1 | OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.32 4.324% 09/01/42 | | 09/12/2018 | BANK OF AMERICA | | 14,580,000 | 14,580,000 | |
| 696624-BG-9 | PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25 4.250% 10/01/37 | | 04/11/2018 | STIFEL NICOLAUS & COMPANY INC | | 1,010,390 | 1,000,000 | 1,417 |
| 70917S-3J-0 | PENNSYLVANIA ST HGR EDUCTNL FA Pennsylvania Higher Educa 4.3 4.300% 06/15/45 | | 08/23/2018 | WELLS FARGO | | 25,000,000 | 25,000,000 | |
| 74442P-GN-9 | PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 4.269% 07/01/40 | | 03/16/2018 | WELLS FARGO | | 7,115,000 | 7,115,000 | |
| 74442P-HD-0 | PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 4.269% 07/01/40 | | 07/26/2018 | Various | | 11,384,570 | 11,400,000 | 22,412 |
| 783186-TN-9 | RUTGERS NJ ST UNIV Rutgers The State Univers 4.14 4.146% 05/01/48 | | 04/19/2018 | Various | | 42,363,850 | 42,375,000 | 13,820 |
| 79772E-BK-4 | SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09 4.000% 09/01/48 | | 01/10/2018 | WELLS FARGO | | 19,755,977 | 19,585,000 | 137,095 |
| 92778L-BL-3 | VIRGINIA ST CMWLTH UNIV HLTH S Virginia Commonwealth Uni 4.95 4.956% 01/01/44 | | 11/16/2018 | WELLS FARGO | | 5,334,575 | 5,090,000 | 97,401 |
| 92778R-FC-6 | VIRGINIA ST CMWLTH UNIV Virginia Commonwealth Uni 4.58 4.585% 05/01/48 | | 10/30/2018 | Various | | 33,585,440 | 33,590,000 | |
| 93878L-BJ-5 | WASHINGTON DC CONVENTION & SPO Washington Convention & S 4.31 4.312% 10/01/40 | | 02/23/2018 | GOLDMAN SACHS & COMPANY | | 750,000 | 750,000 | |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 1,591,953,762 | 1,550,385,491 | 2,574,664 |
| 000367-AC-6 | AASET 2018-1A C SUB 6.413% 01/16/38 | | 01/23/2018 | GOLDMAN SACHS & COMPANY | | 3,043,030 | 3,043,060 | |
| 00037B-AF-9 | ABB FINANCE USA INC CO.GUARNT 3.800% 04/03/28 | | 03/26/2018 | CREDIT SUISSE SECURITIES US LL | | 4,000,000 | 4,000,000 | |
| 001055-AY-8 | AFLAC INC SR UNSEC 4.750% 01/15/49 | | 10/29/2018 | GOLDMAN SACHS & COMPANY | | 2,483,500 | 2,500,000 | |
| 00122@-AA-9 | AES SOUTHLAND ENERGY-LLC 4.500% 02/29/40 | | 11/30/2018 | CITIGROUP GLOBAL MARKETS INC | | 56,438,169 | 56,438,169 | |
| 00130H-BW-4 | AES CORP/THE SR UNSEC 5.500% 04/15/25 | | 07/26/2018 | DEUTSCHE BANK SECURITIES INCOR | | 3,052,500 | 3,000,000 | 48,125 |
| 00130H-BX-2 | AES CORP/THE SR UNSEC 6.000% 05/15/26 | | 07/13/2018 | DEUTSCHE BANK SECURITIES INCOR | | 2,080,000 | 2,000,000 | 20,667 |
| 00130H-CA-1 | AES CORP/THE SR UNSEC 4.500% 03/15/23 | | 03/01/2018 | MORGAN STANLEY & CO. INC. | | 24,000,000 | 24,000,000 | |
| 00152*-AA-4 | AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22 | | 12/30/2018 | Interest Capitalization | | 292,394 | 292,394 | |
| 00184*-AA-6 | AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39 | | 01/02/2018 | SUNTRUST CAPITAL MARKETS | | 12,342,857 | 12,342,857 | |
| 00184@-AA-4 | AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39 | | 09/17/2018 | SUNTRUST CAPITAL MARKETS | | 27,351,443 | 27,351,443 | |
| 00191#-AA-3 | AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39 | | 10/16/2018 | SUNTRUST CAPITAL MARKETS | | 30,294,378 | 30,294,378 | |
| 00191@-AA-5 | AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39 | | 11/01/2018 | SUNTRUST CAPITAL MARKETS | | 69,220,544 | 69,220,544 | |
| 00193*-AA-5 | AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39 | | 11/01/2018 | SUNTRUST CAPITAL MARKETS | | 72,377,756 | 72,377,756 | |
| 00206R-GL-0 | AT&T INC SR UNSEC 4.100% 02/15/28 | | 11/23/2018 | Tax Free Exchange | | 53,027,280 | 53,669,000 | 599,006 |
| 00206R-GQ-9 | AT&T INC SR UNSEC 4.300% 02/15/30 | | 11/23/2018 | Tax Free Exchange | | 31,099,245 | 31,672,000 | 370,738 |
| 00206R-HA-3 | AT&T INC SR UNSEC 5.150% 11/15/46 | | 11/23/2018 | Tax Free Exchange | | 1,168,234 | 1,202,000 | 1,376 |
| 00225#-AA-3 | AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39 | | 11/16/2018 | SUNTRUST CAPITAL MARKETS | | 28,300,543 | 28,300,543 | |
| 00225@-AA-5 | A2-A PEARL INVS LLC SR-UNSEC 4.980% 06/30/43 | | 12/27/2018 | MITSUBISHI UFJ SECURITIES USA | | 105,000,000 | 105,000,000 | |
| 00287Y-BF-5 | ABBVIE INC SR UNSEC 4.250% 11/14/28 | | 09/17/2018 | JP MORGAN SECURITIES | | 24,230,230 | 24,400,000 | 1,771 |
| 00436M-AA-3 | AALLC 2018-1 A SEQ 3.870% 12/02/33 | | 06/13/2018 | DEUTSCHE BANK SECURITIES INCOR | | 21,180,489 | 21,185,840 | |
| 00507V-AK-5 | ACTIVISION BLIZZARD SR UNSEC 3.400% 09/15/26 | | 07/18/2018 | SUSQUEHANA FINANCIAL GROUP LL | | 6,720,840 | 7,000,000 | 82,639 |
| 00507V-AM-1 | ACTIVISION BLIZZARD SR UNSEC 3.400% 06/15/27 | | 12/12/2018 | CITIGROUP GLOBAL MARKETS INC | | 5,178,039 | 5,570,000 | 94,164 |
| 006346-AS-9 | ADMSO 2018-1 A SEQ 4.810% 11/15/48 | | 10/19/2018 | DEUTSCHE BANK SECURITIES INCOR | | 28,764,775 | 28,765,641 | |
| 006346-AV-2 | ADMSO 2018-1 C SUB 7.356% 11/15/48 | | 10/19/2018 | DEUTSCHE BANK SECURITIES INCOR | | 9,999,773 | 10,000,000 | |
| 007589-AB-0 | ADVOCATE HEALTH CORP SR UNSEC 4.272% 08/15/48 | | 08/07/2018 | JP MORGAN SECURITIES | | 49,900,000 | 49,900,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 00855@-AF-1 | AGREE LTD PTNSP SR-UNSEC 4.320% 09/26/30 | | 09/26/2018 | CREDIT AGRICOLE | | 25,000,000 | 25,000,000 | |
| 00866@-AA-9 | AHEAD, LLC SUB-SEC 11.308% 12/29/23 | | 06/29/2018 | Various | | 42,000,000 | 42,000,000 | |
| 00909@-A*-5 | AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39 | | 12/07/2018 | MESIROW FINANCIAL | | 6,110,000 | 6,110,000 | |
| 00912X-AX-2 | AIR LEASE CORP SR UNSEC 2.750% 01/15/23 | | 10/30/2018 | RBC DAIN RAUSCHER INC. | | 12,446,963 | 13,125,000 | 106,276 |
| 013817-AJ-0 | ARCONIC INC SR UNSEC 5.900% 02/01/27 | | 10/17/2018 | JP MORGAN SECURITIES | | 5,071,250 | 5,000,000 | 63,589 |
| 015271-AN-9 | ALEXANDRIA REAL ESTATE E CO.GUARNT 4.700% 07/01/30 | | 06/12/2018 | JP MORGAN SECURITIES | | 9,891,684 | 9,900,000 | |
| 01959L-AB-8 | ALLINA HEALTH SYSTEM UNSEC 4.430% 04/15/47 | | 11/30/2018 | RBC DAIN RAUSCHER INC. | | 9,203,794 | 9,560,000 | 57,644 |
| 023138-AA-8 | AMBAC ASSURANCE CORP SUBORD 5.100% 06/07/20 | | 02/12/2018 | SPIN | | 253 | 194 | |
| 02361D-AT-7 | AMEREN ILLINOIS CO 1ST MORTG 4.500% 03/15/49 | | 11/05/2018 | MIZUHO SECURITIES USA INC. | | 9,990,700 | 10,000,000 | |
| 02377@-AA-7 | 2011-1 B-R EETC 2011-1 B-R-SR-UNSEC 4.870% 10/22/23 | | 10/18/2018 | MORGAN STANLEY & CO. INC. | | 15,000,000 | 15,000,000 | |
| 024747-AE-7 | ABC SUPPLY CO INC CO.GUARNT 5.875% 05/15/26 | | 05/01/2018 | DEUTSCHE BANK SECURITIES INCOR | | 10,000,000 | 10,000,000 | |
| 02660T-CF-8 | AHM 2004-4 2A2 FLT STEP AFC IRC SS 3.226% 02/25/45 | | 05/25/2018 | Interest Capitalization | | 43,089 | 43,089 | |
| 026874-DK-0 | AMERICAN INTL GROUP SR UNSEC 4.200% 04/01/28 | | 03/19/2018 | BANK OF AMERICA | | 846,830 | 850,000 | |
| 030288-B*-4 | AMERICAN TRANSMISSION SYSS-INC A-SR-UNSEC 4.320% 10/01/30 | | 09/27/2018 | U.S. BANK | | 30,000,000 | 30,000,000 | |
| 030360-AC-5 | AMERICAN UNIVERSITY UNSEC 3.855% 10/01/47 | | 01/24/2018 | BANK OF AMERICA | | 8,463,960 | 8,500,000 | 88,290 |
| 03040W-AT-2 | AMERICAN WATER CAPITAL C SR UNSEC 4.200% 09/01/48 | | 08/06/2018 | MIZUHO SECURITIES USA INC. | | 16,990,820 | 17,000,000 | |
| 03063#-AA-2 | AMERICOLD REALTY TRUST A-SR-UNSEC 4.680% 01/08/26 | | 12/04/2018 | BANC OF AMERICA SECURITIES INC | | 23,000,000 | 23,000,000 | |
| 03063#-AB-0 | AMERICOLD REALTY TRUST B-SR-UNSEC 4.860% 01/08/29 | | 12/04/2018 | BANC OF AMERICA SECURITIES INC | | 27,000,000 | 27,000,000 | |
| 03073E-AP-0 | AMERISOURCEBERGEN CORP SR UNSEC 3.450% 12/15/27 | | 09/17/2018 | BNP PARIBAS | | 9,364,400 | 10,000,000 | 90,083 |
| 031100-N#-3 | AMETEK-INC. SR-UNSEC 4.320% 12/13/27 | | 12/13/2018 | BANC OF AMERICA SECURITIES INC | | 13,000,000 | 13,000,000 | |
| 031100-N@-5 | AMETEK-INC. SR-UNSEC 4.370% 12/13/28 | | 12/13/2018 | BANC OF AMERICA SECURITIES INC | | 5,000,000 | 5,000,000 | |
| 031100-P*-5 | AMETEK-INC. SR-UNSEC 4.180% 12/13/25 | | 12/13/2018 | BANC OF AMERICA SECURITIES INC | | 20,000,000 | 20,000,000 | |
| 03522A-AD-2 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 3.650% 02/01/26 | | 11/13/2018 | Taxable Exchange | | 26,363,468 | 28,000,000 | 289,567 |
| 03522A-AE-0 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 4.700% 02/01/36 | | 11/13/2018 | Taxable Exchange | | 28,886,979 | 30,000,000 | 399,500 |
| 03522A-AF-7 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 4.900% 02/01/46 | | 11/13/2018 | Taxable Exchange | | 21,683,248 | 22,800,000 | 316,540 |
| 035287-AH-4 | ANIXTER INC CO.GUARNT 6.000% 12/01/25 | | 11/26/2018 | Various | | 15,018,750 | 15,000,000 | 2,500 |
| 03752#-AA-8 | APE HLDGS-LLC SUB 14.200% 09/05/20 | | 12/31/2018 | Interest Capitalization | | 3,738,282 | 3,738,282 | |
| 038374-A*-5 | AQUACHEM-INC. 10% CASH 2.5%PIK 12.500% 02/05/20 | | 12/30/2018 | Interest Capitalization | | 258,269 | 258,269 | |
| 03842*-BJ-4 | AQUA PENNSYLVANIA-INC. SR-SEC 4.440% 11/15/47 | | 11/15/2018 | BANK OF AMERICA SECURITIES LLC | | 65,000,000 | 65,000,000 | |
| 03842*-BK-1 | AQUA PENNSYLVANIA-INC. SR-SEC 4.490% 11/15/52 | | 11/15/2018 | BANK OF AMERICA SECURITIES LLC | | 20,000,000 | 20,000,000 | |
| 045054-AH-6 | ASHTEAD CAPITAL INC SECURED 5.250% 08/01/26 | | 07/23/2018 | JP MORGAN SECURITIES | | 15,000,000 | 15,000,000 | |
| 049560-AP-0 | ATMOS ENERGY CORP SR UNSEC 4.300% 10/01/48 | | 10/01/2018 | JP MORGAN SECURITIES | | 12,536,874 | 12,600,000 | |
| 05377R-CY-8 | AESOP 2018-1A A SEQ 3.700% 09/20/24 | | 04/24/2018 | BANK OF AMERICA | | 23,994,062 | 24,000,000 | |
| 05377R-DC-5 | AESOP 2018-2A A SEQ 4.000% 03/20/25 | | 10/17/2018 | BARCLAYS BANK PLC | | 19,994,934 | 20,000,000 | |
| 05379B-AQ-0 | AVISTA CORP 1ST MORTG 4.350% 06/01/48 | | 05/15/2018 | WELLS FARGO | | 14,984,850 | 15,000,000 | |
| 05453G-AA-3 | AXALTA COATING SYSTEMS CO.GUARNT 4.875% 08/15/24 | | 12/20/2018 | JP MORGAN SECURITIES | | 4,787,500 | 5,000,000 | 87,344 |
| 054561-AG-0 | AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28 | | 04/17/2018 | JP MORGAN SECURITIES | | 14,972,250 | 15,000,000 | |
| 054561-AK-1 | AXA EQUITABLE HOLDINGS I SR UNSEC 5.000% 04/20/48 | | 04/17/2018 | JP MORGAN SECURITIES | | 5,982,420 | 6,000,000 | |
| 05490V-AJ-6 | BBCMS 2015-MSQ E SUB CSTR 3.990% 09/15/32 | | 04/01/2018 | TRANSBKR | | 35,593,901 | 37,842,000 | 96,461 |
| 05490V-AL-1 | BBCMS 2015-MSQ F SUB CSTR 3.990% 09/15/32 | | 04/01/2018 | TRANSBKR | | 17,423,363 | 19,074,000 | 48,620 |
| 05546J-AE-8 | BBCMS 2015-VFM A2 SEQ 3.375% 03/12/36 | | 03/26/2018 | BANK OF AMERICA | | 880,699 | 940,000 | 1,939 |
| 05606#-AA-1 | BIF III HOLTWOOD LLC SR-UNSEC 4.504% 02/15/33 | | 02/15/2018 | HSBC SECURITIES USA INC | | 32,000,000 | 32,000,000 | |
| 05607U-AC-3 | BXGNT 2018-A C SUB 4.440% 02/02/34 | | 10/16/2018 | KEYBANC CAPITAL MARKETS | | 6,611,148 | 6,612,481 | |
| 06035R-AU-0 | BANK 2018-BN14 AS SUB 4.481% 09/15/60 | | 09/18/2018 | MORGAN STANLEY & CO. INC. | | 15,449,864 | 15,000,000 | 48,544 |
| 06051G-HA-0 | BANK OF AMERICA CORP SR UNSEC 3.946% 01/23/49 | | 01/18/2018 | BANK OF AMERICA | | 25,000,000 | 25,000,000 | |
| 06051G-HM-4 | BANK OF AMERICA CORP SR UNSEC 4.271% 07/23/29 | | 12/20/2018 | Various | | 33,535,200 | 33,600,000 | 179,145 |
| 06539L-BE-9 | BANK 2018-BN13 AS SUB AFC 0.000% 08/15/61 | | 07/23/2018 | WELLS FARGO | | 15,449,070 | 15,000,000 | 1,861 |
| 065404-BB-0 | BANK 2018-BN10 A5 SEQ 3.688% 02/15/61 | | 01/26/2018 | WELLS FARGO | | 73,129,574 | 71,000,000 | 87,283 |
| 06650A-AH-0 | BANK 2017-BNK8 AS SUB 3.731% 11/15/50 | | 02/08/2018 | BANK OF AMERICA | | 4,408,766 | 4,400,000 | 5,016 |
| 06650A-AJ-6 | BANK 2017-BNK8 B SUB CSTR 3.931% 11/15/50 | | 02/05/2018 | CITIGROUP GLOBAL MARKETS INC | | 8,588,984 | 8,500,000 | 5,570 |
| 07086*-AA-0 | BATH COUNTY ENERGY-LLC SR-UNSEC 4.590% 05/03/33 | | 05/03/2018 | MORGAN STANLEY & CO. INC. | | 30,000,000 | 30,000,000 | |
| 07274N-AN-3 | BAYER US FINANCE II LLC CO.GUARNT 4.625% 06/25/38 | | 06/28/2018 | Various | | 23,510,636 | 23,850,000 | 6,424 |
| 07274N-AQ-6 | BAYER US FINANCE II LLC CO.GUARNT 4.875% 06/25/48 | | 06/18/2018 | JP MORGAN SECURITIES | | 10,613,364 | 10,650,000 | |
| 07274N-AV-5 | BAYER US FINANCE II LLC CO.GUARNT 2.200% 07/15/22 | | 07/12/2018 | Taxable Exchange | | 13,903,453 | 14,900,000 | 161,168 |
| 07274N-AW-3 | BAYER US FINANCE II LLC CO.GUARNT 3.375% 07/15/24 | | 07/12/2018 | Taxable Exchange | | 10,155,436 | 10,600,000 | 175,894 |
| 07274N-AZ-6 | BAYER US FINANCE II LLC CO.GUARNT 4.200% 07/15/34 | | 07/12/2018 | Taxable Exchange | | 15,946,000 | 17,000,000 | 351,050 |
| 07274N-BC-6 | BAYER US FINANCE II LLC CO.GUARNT 5.875% 04/15/38 | | 07/12/2018 | Taxable Exchange | | 3,859,835 | 3,500,000 | 49,693 |
| 07274N-BD-4 | BAYER US FINANCE II LLC CO.GUARNT 3.600% 07/15/42 | | 07/12/2018 | Taxable Exchange | | 18,986,823 | 22,896,000 | 405,259 |
| 07274N-BE-2 | BAYER US FINANCE II LLC CO.GUARNT 4.650% 11/15/43 | | 07/12/2018 | Taxable Exchange | | 33,956,539 | 35,000,000 | 257,688 |
| 07274N-BG-7 | BAYER US FINANCE II LLC CO.GUARNT 3.950% 04/15/45 | | 07/30/2018 | Various | | 12,498,220 | 14,000,000 | 157,451 |
| 07274N-BG-7 | BAYER US FINANCE II LLC CO.GUARNT 3.950% 04/15/45 | | 07/12/2018 | Taxable Exchange | | 33,317,349 | 37,917,000 | 361,949 |
| 075887-BW-8 | BECTON DICKINSON AND CO SR UNSEC 3.700% 06/06/27 | | 09/26/2018 | BNP PARIBAS | | 19,152,200 | 20,000,000 | 218,917 |
| 079867-AV-9 | BELLSOUTH TELECOMMUNICATIONS-I SR-SEC | | 03/02/2018 | JP MORGAN SECURITIES | | 1,148,401 | 1,148,401 | |
| 08160B-AH-7 | BMARK 2018-B5 AS SUB AFC 4.419% 07/15/51 | | 07/27/2018 | JP MORGAN SECURITIES | | 12,628,804 | 12,261,000 | 30,100 |
| 08161C-AE-1 | BMARK 2018-B2 A5 SEQ 3.882% 02/15/51 | | 02/09/2018 | JP MORGAN SECURITIES | | 37,955,316 | 36,850,000 | 103,312 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 08161C-AJ-0 | BMARK 2018-B2 AS SUB SEQ 4.084% 02/15/51 | | 02/09/2018 | JP MORGAN SECURITIES | | 25,749,950 | 25,000,000 | 73,730 |
| 08161C-AK-7 | BMARK 2018-B2 B SUB CSTR 4.203% 02/15/51 | | 09/07/2018 | JP MORGAN SECURITIES | | 11,084,807 | 10,731,000 | 28,920 |
| 08161H-AH-3 | BMARK 2018-B4 AM SUB CSTR 4.311% 07/15/51 | | 06/28/2018 | DEUTSCHE BANK SECURITIES INCOR | | 11,844,963 | 11,500,000 | 16,526 |
| 08161H-AJ-9 | BMARK 2018-B4 B SUB CSTR 4.430% 07/15/51 | | 08/27/2018 | Various | | 13,403,991 | 13,000,000 | 26,088 |
| 08162C-AD-2 | BMARK 2018-B6 A4 SEQ 4.261% 10/10/51 | | 09/20/2018 | CITIGROUP GLOBAL MARKETS INC | | 10,299,360 | 10,000,000 | 9,469 |
| 08162C-AF-7 | BMARK 2018-B6 AS SUB 4.441% 10/10/51 | | 09/20/2018 | CITIGROUP GLOBAL MARKETS INC | | 11,587,268 | 11,250,000 | 11,103 |
| 08162P-AZ-4 | BMARK 2018-B1 AM SUB AFC 3.878% 01/15/51 | | 10/19/2018 | Various | | 21,042,413 | 20,500,000 | 64,957 |
| 08162P-BA-8 | BMARK 2018-B1 B SUB AFC 4.059% 01/15/51 | | 01/30/2018 | Various | | 12,098,795 | 11,750,000 | 32,134 |
| 084664-CQ-2 | BERKSHIRE HATHAWAY FIN CO.GUARNT 4.200% 08/15/48 | | 08/07/2018 | BANK OF AMERICA | | 16,167,613 | 16,250,000 | |
| 08576P-AA-9 | BERRY GLOBAL INC SECURED 4.500% 02/15/26 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 8,750,000 | 8,750,000 | |
| 097023-BZ-7 | BOEING CO SR UNSEC 3.625% 03/01/48 | | 02/21/2018 | GOLDMAN SACHS & COMPANY | | 1,206,205 | 1,300,000 | |
| 097023-CB-9 | BOEING CO SR UNSEC 3.850% 11/01/48 | | 10/29/2018 | MORGAN STANLEY & CO. INC. | | 2,146,659 | 2,300,000 | |
| 10112R-BA-1 | BOSTON PROPERTIES LP SR UNSEC 4.500% 12/01/28 | | 11/13/2018 | BANK OF AMERICA | | 18,134,662 | 18,200,000 | |
| 103304-BQ-3 | BOYD GAMING CORP CO.GUARNT 6.000% 08/15/26 | | 08/13/2018 | Tax Free Exchange | | 11,011,862 | 11,000,000 | 88,000 |
| 10334#-AA-0 | BOYD WATTERSON GSA REIT SR-UNSEC 4.140% 02/08/26 | | 04/10/2018 | KEYBANC CAPITAL MARKETS | | 20,000,000 | 20,000,000 | |
| 10334#-AC-6 | BOYD WATTERSON GSA REIT SR-UNSEC 4.300% 02/08/28 | | 04/10/2018 | KEYBANC CAPITAL MARKETS | | 7,000,000 | 7,000,000 | |
| 10373Q-AG-5 | BP CAP MARKETS AMERICA CO.GUARNT 4.742% 03/11/21 | | 12/14/2018 | Taxable Exchange | | 40,875,070 | 39,850,000 | 488,169 |
| 10373Q-AJ-9 | BP CAP MARKETS AMERICA CO.GUARNT 3.245% 05/06/22 | | 12/14/2018 | Taxable Exchange | | 29,653,201 | 30,000,000 | 102,758 |
| 10373Q-AT-7 | BP CAP MARKETS AMERICA CO.GUARNT 3.119% 05/04/26 | | 12/14/2018 | Taxable Exchange | | 11,658,063 | 12,300,000 | 42,626 |
| 105340-AP-8 | BRANDYWINE OPER PARTNERS CO.GUARNT 4.550% 10/01/29 | | 09/21/2018 | WELLS FARGO | | 15,283,345 | 15,646,000 | 208,719 |
| 105340-AQ-6 | BRANDYWINE OPER PARTNERS CO.GUARNT 3.950% 11/15/27 | | 05/15/2018 | SUNTRUST CAPITAL MARKETS | | 3,772,920 | 4,000,000 | 878 |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31 | | 03/14/2018 | CITIGROUP GLOBAL MARKETS INC | | 9,740,909 | 9,740,909 | |
| 11120V-AE-3 | BRIXMOR OPERATING PART SR UNSEC 3.900% 03/15/27 | | 05/03/2018 | SUNTRUST CAPITAL MARKETS | | 13,082,598 | 13,825,000 | 77,881 |
| 11134#-AB-8 | BROADSTONE NET LEASE-LLC SR-UNSEC 5.090% 07/02/28 | | 09/13/2018 | WELLS FARGO | | 70,000,000 | 70,000,000 | |
| 11134L-AF-6 | BROADCOM CRP / CAYMN FI CO.GUARNT 3.625% 01/15/24 | | 02/07/2018 | Tax Free Exchange | | 15,735,784 | 15,750,000 | 34,891 |
| 11134L-AH-2 | BROADCOM CRP / CAYMN FI CO.GUARNT 3.875% 01/15/27 | | 02/07/2018 | Tax Free Exchange | | 41,791,289 | 41,500,000 | 98,274 |
| 11134L-AR-0 | BROADCOM CRP / CAYMN FI CO.GUARNT 3.500% 01/15/28 | | 02/07/2018 | Tax Free Exchange | | 42,346,688 | 42,325,000 | 452,642 |
| 12189L-BD-2 | BURLINGTN NORTH SANTA FE SR UNSEC 4.150% 12/15/48 | | 07/25/2018 | JP MORGAN SECURITIES | | 7,245,396 | 7,300,000 | |
| 124857-AX-1 | CBS CORP CO.GUARNT 3.700% 06/01/28 | | 12/13/2018 | Tax Free Exchange | | 984,449 | 1,000,000 | 1,233 |
| 12508E-AG-6 | CDK GLOBAL INC SR UNSEC 5.875% 06/15/26 | | 06/04/2018 | JP MORGAN SECURITIES | | 7,000,000 | 7,000,000 | |
| 12508G-AU-0 | CCUBS 2017-C1 A4 SEQ 3.544% 11/15/50 | | 04/30/2018 | U.S. BANCORP LIBRA | | 4,606,918 | 4,700,000 | 463 |
| 12512J-AW-4 | CD 2018-CD7 A4 SEQ 4.279% 08/15/51 | | 08/02/2018 | DEUTSCHE BANK SECURITIES INCOR | | 27,037,487 | 26,250,000 | 71,762 |
| 12515A-BG-4 | CD 2016-CD2 AM SUB AFC 3.668% 11/10/49 | | 04/23/2018 | KGS-ALPHA CAPITAL MARKETS LLC | | 4,419,141 | 4,500,000 | 11,004 |
| 12515A-BH-2 | CD 2016-CD2 B SUB AFC 3.879% 11/10/49 | | 10/25/2018 | Various | | 6,075,140 | 6,171,000 | 10,722 |
| 12515A-BJ-8 | CD 2016-CD2 C SUB CSTR 4.029% 11/10/49 | | 10/24/2018 | Various | | 8,237,363 | 8,430,000 | 13,817 |
| 12515H-BB-0 | CD 2017-CD5 AS SUB AFC 3.684% 08/15/50 | | 02/08/2018 | BANK OF AMERICA | | 2,279,198 | 2,280,000 | 2,567 |
| 12524@-AA-8 | CED WIND HLDGS-LLC 4.410% 12/31/28 | | 09/28/2018 | MITSUBISHI UFJ SECURITIES USA | | 24,379,357 | 24,379,357 | |
| 12532A-BA-6 | CFCRE 2016-C6 AM SUB AFC 3.502% 11/10/49 | | 04/19/2018 | CREDIT SUISSE SECURITIES US LL | | 2,417,383 | 2,500,000 | 5,350 |
| 12532A-BB-4 | CFCRE 2016-C6 B SUB 3.804% 11/10/49 | | 08/06/2018 | CANTOR FITZGERALD & CO. | | 4,278,518 | 4,377,000 | 3,238 |
| 12593A-BD-6 | COMM 2015-CR23 B SUB W 4.183% 05/10/48 | | 06/19/2018 | MORGAN STANLEY & CO. INC. | | 3,872,683 | 3,843,705 | 8,932 |
| 12593Y-BL-6 | COMM 2016-CR28 B SUB CSTR 4.646% 02/10/49 | | 10/30/2018 | Various | | 1,920,026 | 1,847,738 | 2,214 |
| 12594M-BE-7 | COMM 2016-COR1 B SUB 3.897% 10/10/49 | | 06/06/2018 | BANK OF AMERICA | | 2,458,984 | 2,500,000 | 1,894 |
| 12595B-BF-7 | CSAIL 2017-C8 AS SUB 3.615% 06/15/50 | | 05/21/2018 | CREDIT SUISSE SECURITIES US LL | | 774,375 | 800,000 | 1,767 |
| 12595F-AJ-1 | CSAIL 2017-CX9 AS SUB 3.700% 09/15/50 | | 04/30/2018 | CREDIT SUISSE SECURITIES US LL | | 833,358 | 855,000 | 88 |
| 12595J-AS-3 | CSAIL 2017-CX10 AS SUB AFC 3.670% 11/15/50 | | 10/30/2018 | CREDIT SUISSE SECURITIES US LL | | 6,441,426 | 6,709,000 | |
| 12595J-AU-8 | CSAIL 2017-CX10 B SUB AFC 3.892% 11/15/50 | | 10/30/2018 | CREDIT SUISSE SECURITIES US LL | | 6,247,871 | 6,500,000 | |
| 12595V-AC-1 | COMM 2018-COR3 A2 SEQ 3.961% 05/10/51 | | 05/04/2018 | DEUTSCHE BANK SECURITIES INCOR | | 25,248,784 | 25,000,000 | 57,765 |
| 12595V-AD-9 | COMM 2018-COR3 A3 SEQ 4.228% 05/10/51 | | 09/18/2018 | Various | | 33,468,653 | 32,349,671 | 76,000 |
| 12595V-AF-4 | COMM 2018-COR3 AM SUB 4.494% 05/10/51 | | 05/04/2018 | DEUTSCHE BANK SECURITIES INCOR | | 16,994,128 | 16,500,000 | 43,255 |
| 12595V-AG-2 | COMM 2018-COR3 B SUB AFC 4.666% 05/10/51 | | 05/04/2018 | DEUTSCHE BANK SECURITIES INCOR | | 9,269,992 | 9,000,000 | 24,491 |
| 12598*-AA-1 | CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38 | | 02/27/2018 | CGA CAPITAL | | 182,203,649 | 181,297,163 | |
| 12601@-AA-4 | CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40 | | 08/14/2018 | CGA CAPITAL | | 27,998,748 | 27,998,748 | |
| 12601@-AA-4 | CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40 | | 12/10/2018 | Interest Capitalization | | 459,280 | 459,280 | |
| 12602*-AA-5 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC 3.829% 08/05/23 | | 08/03/2018 | CGA CAPITAL | | 171,000,000 | 171,000,000 | |
| 12603@-AA-2 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.476% 10/10/30 | | 10/10/2018 | CGA CAPITAL | | 123,611,277 | 123,611,277 | |
| 12624X-AP-3 | COMM 2013-CR6 B SUB 3.397% 03/10/46 | | 06/13/2018 | GOLDMAN SACHS & COMPANY | | 8,126,868 | 8,317,920 | 10,988 |
| 12626B-AQ-7 | COMM 2013-CR10 B SUB CSTR 4.792% 08/10/46 | | 06/15/2018 | MORGAN STANLEY & CO. INC. | | 3,078,985 | 2,949,705 | 7,300 |
| 12636L-BC-3 | CSAIL 2016-C5 AS SUB 4.010% 11/15/48 | | 02/15/2018 | CITIGROUP GLOBAL MARKETS INC | | 11,238,477 | 11,000,000 | 23,281 |
| 12636Y-AC-6 | CRH AMERICA FINANCE INC CO.GUARNT 3.950% 04/04/28 | | 09/14/2018 | Various | | 36,052,515 | 36,500,000 | 187,625 |
| 12636Y-AD-4 | CRH AMERICA FINANCE INC CO.GUARNT 4.500% 04/04/48 | | 08/09/2018 | Various | | 2,360,710 | 2,500,000 | 39,750 |
| 12648F-AK-5 | CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44 | | 10/26/2018 | CREDIT SUISSE SECURITIES US LL | | 16,688,416 | 16,793,375 | 54,112 |
| 126650-CZ-1 | CVS HEALTH CORP SR UNSEC 5.050% 03/25/48 | | 07/30/2018 | CITIGROUP GLOBAL MARKETS INC | | 10,317,500 | 10,000,000 | 199,194 |
| 12667F-ZK-4 | CWALT 2004-29CB A5 Z AS 5.500% 01/25/35 | | 03/01/2018 | Interest Capitalization | | 264,334 | 264,334 | |
| 12700@-AA-4 | CTL PT TR SER 2017-GHS 4.960% 05/15/48 | | 04/16/2018 | Ross Sinclar | | 6,258,290 | 6,196,326 | |
| 12701#-AB-9 | CRG ISSUER 2017-1 SR-UNSEC 5.300% 07/10/25 | | 06/25/2018 | GOLDMAN SACHS CAPITAL MARKETS | | 45,000,000 | 45,000,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 12703*-AA-3 | CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45 | | 06/04/2018 | ICAP REALTY | | 13,100,346 | 13,100,346 | |
| 12705@-AA-9 | CNMC CTL LEASE-BKD PT TRUST-CH SR-SEC 3.720% 07/15/39 | | 02/02/2018 | MESIROW FINANCIAL | | 23,295,941 | 23,295,941 | |
| 12706#-AA-6 | CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49 | | 12/17/2018 | NEWMARK REALTY CAPITAL | | 10,264,960 | 10,264,960 | |
| 12707#-AA-5 | CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54 | | 06/22/2018 | CTL CAPITAL LLC | | 57,073,209 | 56,422,806 | |
| 12708#-AA-4 | CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35 | | 12/17/2018 | CTL CAPITAL LLC | | 39,000,000 | 39,000,000 | |
| 12709@-AA-5 | CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43 | | 05/31/2018 | WELLS FARGO | | 35,585,407 | 35,585,407 | |
| 12710*-AA-4 | CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48 | | 12/03/2018 | RAYMOND JAMES | | 25,335,345 | 25,335,345 | |
| 13219#-AA-4 | CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 3.642% 08/15/37 | | 08/15/2018 | Interest Capitalization | | 1,272,741 | 1,272,741 | |
| 133131-AW-2 | CAMDEN PROPERTY TRUST SR UNSEC 4.100% 10/15/28 | | 10/02/2018 | BANK OF AMERICA | | 14,184,806 | 14,200,000 | |
| 14040H-BW-4 | CAPITAL ONE FINANCIAL CO SR UNSEC 3.800% 01/31/28 | | 01/25/2018 | MORGAN STANLEY & CO. INC. | | 21,956,440 | 22,000,000 | |
| 14075@-AA-7 | Seafood Kitchen Holdings LLC 10% cash 1% pik 11.000% 06/15/24 | | 06/30/2018 | Interest Capitalization | | 101,395 | 101,395 | |
| 150190-AB-2 | CEDAR FAIR/CAN/MAGNUM/MI CO.GUARNT 5.375% 04/15/27 | | 06/22/2018 | Tax Free Exchange | | 13,307,396 | 13,200,000 | 132,046 |
| 15102Q-BB-9 | CELGENE CORP SR UNSEC 3.900% 02/20/28 | | 02/08/2018 | CITIGROUP GLOBAL MARKETS INC | | 31,889,920 | 32,000,000 | |
| 15137T-AA-8 | CENTENE CORP SR UNSEC 5.375% 06/01/26 | | 05/10/2018 | Various | | 25,051,250 | 25,000,000 | |
| 15189W-AL-4 | CENTERPOINT ENERGY RES SR UNSEC 4.000% 04/01/28 | | 03/26/2018 | CITIGROUP GLOBAL MARKETS INC | | 2,498,550 | 2,500,000 | |
| 15911N-AA-3 | CHANGE HEALTH / FIN INC SR UNSEC 5.750% 03/01/25 | | 11/08/2018 | Various | | 9,886,250 | 10,000,000 | 61,632 |
| 15987T-AT-8 | CHARLES STARK DRAPER LAB UNSEC 4.388% 09/01/48 | | 03/22/2018 | JP MORGAN SECURITIES | | 36,455,000 | 36,455,000 | |
| 17290X-AX-8 | CGCMT 2016-GC37 C SUB CSTR 4.922% 04/10/49 | | 08/29/2018 | CITIGROUP GLOBAL MARKETS INC | | 3,155,984 | 3,060,000 | 12,969 |
| 17324K-AR-9 | CGCMT 2015-GC35 AS SUB AFC 4.072% 11/10/48 | | 04/26/2018 | JP MORGAN SECURITIES | | 5,056,445 | 5,000,000 | 16,401 |
| 18539U-AA-3 | CLEARWAY ENERGY OP LLC CO.GUARNT 5.750% 10/15/25 | | 09/19/2018 | Various | | 21,685,625 | 21,625,000 | |
| 19108#-AA-5 | COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC 3.810% 03/07/28 | | 03/07/2018 | JP MORGAN SECURITIES | | 50,000,000 | 50,000,000 | |
| 19108#-AB-3 | COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC 4.060% 03/07/33 | | 03/07/2018 | JP MORGAN SECURITIES | | 20,000,000 | 20,000,000 | |
| 20030N-CE-9 | COMCAST CORP CO.GUARNT 3.999% 11/01/49 | | 04/17/2018 | Tax Free Exchange | | 1,881,187 | 1,902,000 | 11,832 |
| 20030N-CG-4 | COMCAST CORP CO.GUARNT 4.049% 11/01/52 | | 01/11/2018 | Tax Free Exchange | | 26,216,023 | 26,608,999 | 245,407 |
| 20030N-CK-5 | COMCAST CORP CO.GUARNT 4.000% 03/01/48 | | 02/01/2018 | WELLS FARGO | | 14,728,950 | 15,000,000 | |
| 20369E-AC-6 | COMMUNITY HEALTH NETWORK SECURED 4.790% 05/01/53 | | 03/12/2018 | WELLS FARGO | | 55,066,210 | 55,055,000 | 12,165 |
| 205887-CB-6 | CONAGRA BRANDS INC SR UNSEC 4.600% 11/01/25 | | 10/16/2018 | Various | | 19,997,456 | 20,000,000 | |
| 21036P-AY-4 | CONSTELLATION BRANDS INC CO.GUARNT 3.600% 02/15/28 | | 11/14/2018 | Various | | 12,480,950 | 13,500,000 | 111,850 |
| 21036P-BB-3 | CONSTELLATION BRANDS INC CO.GUARNT 4.400% 11/15/25 | | 10/22/2018 | BANK OF AMERICA | | 7,885,148 | 7,900,000 | |
| 210518-DD-5 | CONSUMERS ENERGY CO 1ST MORTG 4.350% 04/15/49 | | 10/29/2018 | CITIGROUP GLOBAL MARKETS INC | | 1,992,360 | 2,000,000 | |
| 210518-G*-1 | CONSUMERS ENERGY CO SR-SEC 4.010% 10/01/38 | | 10/01/2018 | BARCLAYS CAPITAL INC | | 10,000,000 | 10,000,000 | |
| 210518-G@-9 | CONSUMERS ENERGY CO SR-SEC 4.280% 10/01/57 | | 10/01/2018 | BARCLAYS CAPITAL INC | | 50,000,000 | 50,000,000 | |
| 219350-AX-3 | CORNING INC SR UNSEC 4.700% 03/15/37 | | 10/30/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,775,500 | 5,000,000 | 33,292 |
| 219350-BK-0 | CORNING INC SR UNSEC 5.350% 11/15/48 | | 10/30/2018 | CITIGROUP GLOBAL MARKETS INC | | 19,973,000 | 20,000,000 | |
| 220062-AA-1 | GONZAGA UNIVERSITY SECURED 4.158% 04/01/46 | | 11/29/2018 | RAYMOND JAMES | | 1,387,005 | 1,500,000 | 10,742 |
| 228187-AA-8 | CROWN AMER/CAP CORP VI CO.GUARNT 4.750% 02/01/26 | | 01/18/2018 | Various | | 10,352,675 | 10,300,000 | |
| 22978*-AA-0 | CTL PT TRUST-SER 2016-VA HILLS 3.470% 10/15/33 | | 08/15/2018 | Ross Sinclar | | 11,076,068 | 10,982,960 | |
| 23137#-AA-2 | CURT MANUFACTURING-LLC SUB 10%cash pik 1.75 pik 11.750% 09/04/19 | | 10/01/2018 | Interest Capitalization | | 295,765 | 295,765 | |
| 23307*-AE-2 | DC ARENA L.P. SR-UNSEC 4.260% 05/30/43 | | 05/24/2018 | BANK OF AMERICA SECURITIES LLC | | 40,000,000 | 40,000,000 | |
| 23307D-BA-0 | DBGS 2018-C1 A4 SEQ 4.466% 10/15/51 | | 10/17/2018 | DEUTSCHE BANK SECURITIES INCOR | | 25,748,122 | 25,000,000 | 89,940 |
| 23317*-AC-4 | DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33 | | 08/06/2018 | BOSTONIA GLOBAL SECURTIES LLC | | 2,512,385 | 2,512,385 | |
| 23317*-AC-4 | DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33 | | 09/05/2018 | Interest Capitalization | | 292,104 | 292,104 | |
| 23338V-AH-9 | DTE ELECTRIC CO GENL REF MORT 4.050% 05/15/48 | | 05/04/2018 | JEFFERIES & CO. INC. | | 10,377,465 | 10,500,000 | 1,181 |
| 23358*-AA-8 | D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 01/10/28 | | 01/10/2018 | Capital Services LLC | | 10,300,020 | 10,300,020 | |
| 23745Q-AA-2 | DARTMOUTH-HITCH HEALTH SECURED 4.178% 08/01/48 | | 04/04/2018 | Various | | 43,296,159 | 43,228,000 | 12,539 |
| 247109-E@-6 | DELMARVA POWER AND LIGHT CO SR-SEC 4.270% 06/15/48 | | 06/21/2018 | MITSUBISHI UFJ SECURITIES USA | | 20,000,000 | 20,000,000 | |
| 247361-ZN-1 | DELTA AIR LINES INC SR UNSEC 4.375% 04/19/28 | | 04/16/2018 | WELLS FARGO | | 24,990,000 | 25,000,000 | |
| 248798-AC-0 | DENTON COUNTY ELECTRIC COOP-IN SR-SEC 4.150% 12/01/48 | | 11/06/2018 | DEN DANSKE | | 100,000,000 | 100,000,000 | |
| 25389J-AR-7 | DIGITAL REALTY TRUST LP CO.GUARNT 3.700% 08/15/27 | | 03/14/2018 | CITIGROUP GLOBAL MARKETS INC | | 10,511,104 | 10,810,000 | 34,442 |
| 25389J-AT-3 | DIGITAL REALTY TRUST LP CO.GUARNT 4.450% 07/15/28 | | 10/29/2018 | Various | | 33,594,338 | 33,777,000 | 221,389 |
| 25466A-AJ-0 | DISCOVER BANK SR UNSEC 3.450% 07/27/26 | | 12/17/2018 | Various | | 1,842,335 | 2,014,000 | 27,407 |
| 25466A-AP-6 | DISCOVER BANK SR UNSEC 4.650% 09/13/28 | | 10/02/2018 | Various | | 24,143,078 | 24,100,000 | 54,392 |
| 25470D-AR-0 | DISCOVERY COMMUNICATIONS CO.GUARNT 3.950% 03/20/28 | | 02/07/2018 | CITIGROUP GLOBAL MARKETS INC | | 8,128,428 | 8,400,000 | 127,190 |
| 25755T-AJ-9 | DPABS 2018-1A A2I SEQ 4.116% 07/25/48 | | 04/18/2018 | GUGGENHEIM CAPITAL MARKETS LLC | | 6,392,875 | 6,392,875 | |
| 258598-AA-5 | DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39 | | 10/04/2018 | Various | | 47,265,330 | 47,265,330 | |
| 258598-AB-3 | DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39 | | 10/04/2018 | Various | | 16,612,083 | 16,612,083 | |
| 258598-AC-1 | DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39 | | 10/04/2018 | Various | | 2,561,222 | 2,561,222 | |
| 26078J-AD-2 | DOWDUPONT INC SR UNSEC 4.725% 11/15/28 | | 12/18/2018 | CREDIT SUISSE SECURITIES US LL | | 45,452,025 | 45,000,000 | 42,328 |
| 26078J-AE-0 | DOWDUPONT INC SR UNSEC 5.319% 11/15/38 | | 11/14/2018 | CREDIT SUISSE SECURITIES US LL | | 26,950,000 | 26,950,000 | |
| 26441Y-BB-2 | DUKE REALTY LP SR UNSEC 4.000% 09/15/28 | | 09/04/2018 | WELLS FARGO | | 12,687,260 | 12,825,000 | |
| 266228-F*-1 | DUQUESNE LIGHT CO SR-SEC 3.890% 02/01/48 | | 02/01/2018 | BANK OF AMERICA SECURITIES LLC | | 20,000,000 | 20,000,000 | |
| 268787-AH-1 | EP ENER/EVEREST ACQ FIN SECURED 9.375% 05/01/24 | | 01/03/2018 | Taxable Exchange | | 18,225,860 | 22,345,000 | |
| 277432-AW-0 | EASTMAN CHEMICAL CO SR UNSEC 4.500% 12/01/28 | | 10/30/2018 | JP MORGAN SECURITIES | | 11,201,238 | 11,300,000 | |
| 278865-BA-7 | ECOLAB INC SR UNSEC 3.950% 12/01/47 | | 04/18/2018 | Tax Free Exchange | | 27,139,566 | 27,061,000 | 418,656 |
| 28258#-AA-4 | 8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35 | | 06/20/2018 | MITSUBISHI UFJ SECURITIES USA | | 64,298,710 | 64,298,710 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 28488#-AA-6 | ELECTRIC GUARD DOG II HLDGS LL 13.250% 12/10/22 | | 12/30/2018 | Interest Capitalization | | 5,116,313 | 5,116,313 | |
| 286857-A#-4 | ELIZABETHTOWN GAS CO SR-SEC 4.220% 12/20/33 | | 12/20/2018 | BANK OF AMERICA SECURITIES LLC | | 8,000,000 | 8,000,000 | |
| 286857-A@-6 | ELIZABETHTOWN GAS CO SR-SEC 4.020% 12/20/28 | | 12/20/2018 | BANK OF AMERICA SECURITIES LLC | | 9,000,000 | 9,000,000 | |
| 286857-B*-7 | ELIZABETHTOWN GAS CO SR-SEC 4.290% 12/20/38 | | 12/20/2018 | BANK OF AMERICA SECURITIES LLC | | 18,000,000 | 18,000,000 | |
| 291701-CS-7 | EFLOT 1998-2 M2 MEZ STEP NAS 7.930% 06/25/24 | | 04/01/2018 | Interest Capitalization | | | | |
| 292102-B@-8 | EMPIRE STATE REALTY OP-L.P. SR-UNSEC 4.260% 03/22/30 | | 03/22/2018 | EMPIRE STATE REALTY TRUST | | 50,000,000 | 50,000,000 | |
| 30284@-AT-9 | FNBM-LLC SR-UNSEC 4.790% 12/20/23 | | 12/20/2018 | FNBM LLC | | 100,000,000 | 100,000,000 | |
| 30288L-AN-3 | FREMF 2016-K53 B SUB CSTR 4.019% 03/25/49 | | 06/01/2018 | MESIROW FINANCIAL | | 496,406 | 500,000 | 231 |
| 30292@-AA-0 | FNA 2018-1 LLC UNSEC 0.000% 04/11/30 | | 04/11/2018 | Various | | 100,008,187 | 100,008,187 | |
| 30300Y-AS-8 | FREMF 2017-K67 B SUB CSTR 3.944% 09/25/49 | | 01/02/2018 | ROBERT W. BAIRD & COMPANY INC | | 870,481 | 860,000 | 188 |
| 30306V-AA-7 | FLNG LIQUEFACTION 3-LLC SR-UNSEC 5.550% 03/31/39 | | 07/03/2018 | GOLDMAN SACHS CAPITAL MARKETS | | 55,000,000 | 55,000,000 | |
| 30711X-C3-6 | CAS 2018-C02 2M2 EXCH MEZ FLT 4.706% 08/25/30 | | 03/06/2018 | JP MORGAN SECURITIES | | 14,500,000 | 14,500,000 | |
| 30711X-UX-0 | CAS 2017-C07 1M2 EXCH MEZ FLT 4.906% 05/25/30 | | 03/15/2018 | Various | | 10,902,125 | 10,665,000 | 23,227 |
| 30711X-YX-6 | CAS 2018-C01 1M2 EXCH SUB FLT 4.756% 07/25/30 | | 02/06/2018 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 313747-AX-5 | FEDERAL REALTY INVESTMEN SR UNSEC 3.625% 08/01/46 | | 03/22/2018 | WELLS FARGO | | 3,117,555 | 3,500,000 | 19,384 |
| 3137G0-TH-2 | STACR 2018-DNA1 M2 EXCH MEZ FLT 4.306% 07/25/30 | | 01/30/2018 | Various | | 22,245,957 | 22,250,000 | 420 |
| 31428X-BQ-8 | FEDEX CORP CO.GUARNT 4.050% 02/15/48 | | 01/30/2018 | Various | | 21,530,688 | 21,625,000 | 720 |
| 31620M-AY-2 | FIDELITY NATIONAL INFORM SR UNSEC 4.250% 05/15/28 | | 05/22/2018 | Various | | 22,174,216 | 22,300,000 | 13,278 |
| 31740L-AA-1 | REFINITIV US HOLDINGS SR SEC 6.250% 05/15/26 | | 09/18/2018 | JP MORGAN SECURITIES | | 16,475,000 | 16,475,000 | |
| 337738-AR-9 | FISERV INC SR UNSEC 4.200% 10/01/28 | | 09/24/2018 | Various | | 43,074,949 | 43,095,000 | 3,628 |
| 33851L-AE-4 | FSMT 2018-4 A5 AFC SEQ SSNR AS 4.000% 07/25/48 | | 06/21/2018 | JP MORGAN SECURITIES | | 45,069,032 | 45,280,000 | 135,840 |
| 34115#-AB-3 | FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37 | | 10/10/2018 | MITSUBISHI UFJ SECURITIES USA | | 44,666,388 | 44,666,388 | |
| 34282*-RD-2 | FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34 | | 08/08/2018 | BREAN CAPITAL | | 13,733,056 | 18,546,888 | |
| 34417Q-AA-6 | FOCUS 2018-1 A2 SEQ 5.184% 10/30/48 | | 10/19/2018 | BARCLAYS BANK PLC | | 12,000,000 | 12,000,000 | |
| 34532R-AA-4 | FORDR 2018-1 A SEQ 3.190% 07/15/31 | | 01/23/2018 | BANK OF AMERICA | | 64,977,179 | 65,000,000 | |
| 345370-CQ-1 | FORD MOTOR COMPANY SR UNSEC 4.750% 01/15/43 | | 03/13/2018 | BANK OF AMERICA | | 17,900,600 | 20,000,000 | 158,333 |
| 34959J-AH-1 | FORTIVE CORP SR UNSEC 4.300% 06/15/46 | | 07/27/2018 | JEFFERIES & CO. INC. | | 2,051,094 | 2,134,000 | 11,725 |
| 35563T-AB-7 | STACR 2018-DNA2 M2 EXCH MEZ FLT 4.656% 12/25/30 | | 12/04/2018 | Various | | 9,427,428 | 9,625,964 | 11,939 |
| 35563W-AH-7 | STACR 2018-DNA3 M2 EXCH MEZ FLT 4.606% 09/25/48 | | 12/06/2018 | Various | | 40,485,194 | 41,510,000 | 26,861 |
| 35563X-AH-5 | STACR 2018-HQA2 M2 EXCH MEZ FLT 4.806% 10/25/48 | | 12/20/2018 | Various | | 32,327,051 | 33,250,000 | 79,547 |
| 35564A-BF-7 | STACR 2018-HRP2 M3 EXCH MEZ FLT 4.906% 02/25/47 | | 11/14/2018 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 35877@-AA-2 | FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53 | | 07/19/2018 | MESIROW FINANCIAL | | 17,055,229 | 17,055,229 | |
| 35877@-AA-2 | FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53 | | 12/15/2018 | Interest Capitalization | | 65,100 | 65,100 | |
| 361602-AA-3 | GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25 | | 03/01/2018 | DILLON READ & CO. INC. | | 23,342,645 | 25,000,000 | |
| 361602-AA-3 | GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25 | | 12/31/2018 | Interest Capitalization | | 2,880,042 | 2,880,042 | |
| 36164Y-AB-7 | GCP APPLIED TECHNOLOGIES CO.GUARNT 5.500% 04/15/26 | | 03/26/2018 | BANK OF AMERICA | | 13,350,000 | 13,350,000 | |
| 361841-AK-5 | GLP CAPITAL LP / FIN II CO.GUARNT 5.750% 06/01/28 | | 05/07/2018 | WELLS FARGO | | 25,000,000 | 25,000,000 | |
| 36251P-AL-8 | GSMS 2016-GS3 C SUB CSTR 3.996% 10/10/49 | | 02/06/2018 | Various | | 10,657,250 | 10,800,000 | 3,732 |
| 36251X-AW-7 | GSMS 2016-GS4 B SUB CSTR 3.701% 11/10/49 | | 10/26/2018 | Various | | 4,642,246 | 4,750,000 | 12,556 |
| 36254K-AT-9 | GSMS 2017-GS8 B SUB AFC 3.953% 11/10/50 | | 08/27/2018 | Various | | 3,511,680 | 3,500,000 | 5,271 |
| 36254K-AU-6 | GSMS 2017-GS8 C SUB CSTR 4.337% 11/10/50 | | 04/23/2018 | GOLDMAN SACHS & COMPANY | | 9,686,197 | 9,622,000 | 21,447 |
| 36255N-AT-2 | GSMS 2018-GS9 A4 AFC SEQ 3.992% 03/10/51 | | 03/15/2018 | GOLDMAN SACHS & COMPANY | | 41,198,964 | 40,000,000 | 124,196 |
| 36255N-AY-1 | GSMS 2018-GS9 B SUB AFC 4.321% 03/10/51 | | 03/15/2018 | GOLDMAN SACHS & COMPANY | | 15,449,148 | 15,000,000 | 50,412 |
| 37045V-AG-5 | GENERAL MOTORS CO SR UNSEC 4.000% 04/01/25 | | 05/03/2018 | CITIGROUP GLOBAL MARKETS INC | | 14,198,243 | 14,625,000 | 58,500 |
| 37233#-AA-5 | GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25 | | 07/26/2018 | GENNX/PAG ACQUISITIONS | | 7,500,000 | 7,500,000 | |
| 37233#-AA-5 | GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25 | | 12/31/2018 | Interest Capitalization | | 49,454 | 49,454 | |
| 372546-AW-1 | GEORGE WASHINGTON UNIVER UNSEC 4.126% 09/15/48 | | 03/27/2018 | BARCLAYS BANK PLC | | 188,325,000 | 188,325,000 | |
| 375558-BJ-1 | GILEAD SCIENCES INC SR UNSEC 4.000% 09/01/36 | | 05/03/2018 | Various | | 39,024,235 | 40,685,000 | 286,850 |
| 37958Y-AK-5 | GLOBALTRANZ ENTERPRISES-INC. SUB-UNSEC 10.803% 10/23/26 | | 11/13/2018 | Various | | 18,468,750 | 18,750,000 | |
| 382550-BG-5 | GOODYEAR TIRE & RUBBER CO.GUARNT 4.875% 03/15/27 | | 07/02/2018 | Various | | 9,155,000 | 10,000,000 | 121,604 |
| 384637-AA-2 | GRAHAM HOLDINGS CO CO.GUARNT 5.750% 06/01/26 | | 05/24/2018 | JP MORGAN SECURITIES | | 25,031,250 | 25,000,000 | |
| 389284-AA-8 | GRAY TELEVISION INC SR UNSEC 7.000% 05/15/27 | | 11/01/2018 | WELLS FARGO | | 2,000,000 | 2,000,000 | |
| 389375-AJ-5 | GRAY TELEVISION INC CO.GUARNT 5.875% 07/15/26 | | 08/20/2018 | DEUTSCHE BANK SECURITIES INCOR | | 2,462,500 | 2,500,000 | 15,095 |
| 389375-AK-2 | GRAY TELEVISION INC CO.GUARNT 5.125% 10/15/24 | | 04/17/2018 | JEFFERIES & CO. INC. | | 4,434,600 | 4,560,000 | 2,597 |
| 38991#-AA-5 | GREASE MONKEY INTL-LLC SUB-UNSEC 11.500% 04/30/23 | | 12/31/2018 | Interest Capitalization | | 190,822 | 190,822 | |
| 38991#-AB-3 | GREASE MONKEY INTL-LLC INCREMENTAL SR SUB NOTE 11.500% 05/01/23 | | 11/19/2018 | GREASE MONKEY INTERNATIONAL LL | | 4,900,000 | 4,900,000 | |
| 39952*-AA-4 | GROUND LEASE TRUST A 2018C-M SR-SEC 4.640% 06/15/53 | | 07/10/2018 | BOSTONIA GLOBAL SECURTIIES LLC | | 65,000,000 | 65,000,000 | |
| 39952@-AA-2 | GROUND LEASE TRUST-2018E-TRIAN SR-SEC 5.180% 11/15/54 | | 11/29/2018 | BOSTONIA GLOBAL SECURTIIES LLC | | 25,000,000 | 25,000,000 | |
| 404030-AH-1 | H&E EQUIPMENT SERVICES CO.GUARNT 5.625% 09/01/25 | | 10/31/2018 | Various | | 14,150,000 | 15,000,000 | 140,938 |
| 404121-AJ-4 | HCA INC CO.GUARNT 5.625% 09/01/28 | | 08/09/2018 | GOLDMAN SACHS & COMPANY | | 32,650,000 | 32,650,000 | |
| 40415R-AS-4 | HD SUPPLY INC CO.GUARNT 5.375% 10/15/26 | | 10/01/2018 | BANK OF AMERICA | | 50,000,000 | 50,000,000 | |
| 40465@-AD-4 | HSRE CORE HLDG I-LLC SR-UNSEC 4.210% 05/02/26 | | 05/02/2018 | BANK OF AMERICA SECURITIES LLC | | 21,000,000 | 21,000,000 | |
| 40465@-AE-2 | HSRE CORE HLDG I-LLC B-SR-UNSEC 4.150% 07/09/25 | | 07/09/2018 | BANK OF AMERICA SECURITIES LLC | | 35,000,000 | 35,000,000 | |
| 40465@-AF-9 | HSRE CORE HLDG I-LLC C-SR-UNSEC 4.250% 08/07/26 | | 08/07/2018 | BANK OF AMERICA SECURITIES LLC | | 24,000,000 | 24,000,000 | |
| 40471#-AA-0 | HY CITE CORPORATION 14.000% 12/20/24 | | 01/16/2018 | HY CITE CORPORATION | | 25,000,000 | 25,000,000 | 120,205 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 40573L-AU-0 | CIGNA CORP CO.GUARNT 4.800% 08/15/38 | | 09/19/2018 | Various | | 16,956,061 | 17,000,000 | 1,067 |
| 40573L-AW-6 | CIGNA CORP CO.GUARNT 4.900% 12/15/48 | | 09/19/2018 | Various | | 17,932,882 | 18,000,000 | 1,089 |
| 41242*-BN-1 | HARDWOOD FDG-LLC SR-UNSEC 4.230% 06/07/38 | | 10/04/2018 | JP MORGAN SECURITIES | | 35,000,000 | 35,000,000 | |
| 416515-BD-5 | HARTFORD FINL SVCS GRP SR UNSEC 4.400% 03/15/48 | | 03/13/2018 | BANK OF AMERICA | | 1,979,940 | 2,000,000 | |
| 41975*-AP-0 | HAWAII ELECTRIC LIGHT CO-INC. 2018A-SR-UNSEC 4.380% 05/30/28 | | 05/30/2018 | BANK OF AMERICA SECURITIES LLC | | 7,500,000 | 7,500,000 | |
| 419866-G*-3 | HAWAIIAN ELECTRIC CO-INC. 2018A-SR-UNSEC 4.380% 05/30/28 | | 05/30/2018 | BANK OF AMERICA SECURITIES LLC | | 47,000,000 | 47,000,000 | |
| 421924-BK-6 | ENCOMPASS HEALTH CORP CO.GUARNT 5.750% 11/01/24 | | 12/10/2018 | JP MORGAN SECURITIES | | 2,981,250 | 3,000,000 | 19,646 |
| 421924-BT-7 | ENCOMPASS HEALTH CORP CO.GUARNT 5.750% 09/15/25 | | 12/12/2018 | SUNTRUST CAPITAL MARKETS | | 1,265,238 | 1,270,000 | 18,053 |
| 421946-AK-0 | HEALTHCARE REALTY TRUST SR UNSEC 3.625% 01/15/28 | | 10/29/2018 | Various | | 5,922,085 | 6,305,000 | 67,700 |
| 42241@-AJ-8 | HEARST COMMUNICATIONS-INC. SR-UNSEC 4.020% 06/01/28 | | 05/31/2018 | BANK OF AMERICA SECURITIES LLC | | 10,000,000 | 10,000,000 | |
| 42241@-AK-5 | HEARST COMMUNICATIONS-INC. SR-UNSEC 4.120% 06/01/30 | | 05/31/2018 | BANK OF AMERICA SECURITIES LLC | | 40,000,000 | 40,000,000 | |
| 42241@-AL-3 | HEARST COMMUNICATIONS-INC. SR-UNSEC 4.270% 06/01/33 | | 05/31/2018 | BANK OF AMERICA SECURITIES LLC | | 50,000,000 | 50,000,000 | |
| 42249#-AB-5 | HEALTHPARTNERS-INC. SR-UNSEC 4.620% 07/01/48 | | 11/01/2018 | PIPER JAFFRAY INC | | 50,000,000 | 50,000,000 | |
| 42689#-AA-4 | HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25 | | 12/17/2018 | HEPACO | | 6,630,073 | 6,630,073 | |
| 42689#-AA-4 | HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25 | | 12/30/2018 | Interest Capitalization | | 818,679 | 818,679 | |
| 42690*-AA-5 | HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25 | | 12/27/2018 | HEPACO HOLDING | | 3,015,409 | 3,015,409 | |
| 42784#-AA-8 | HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54 | | 12/01/2018 | Interest Capitalization | | 818,729 | 818,729 | |
| 42806D-BQ-1 | HERTZ 2018-1A A SEQ 3.290% 02/25/24 | | 01/17/2018 | BANK OF AMERICA | | 27,496,994 | 27,500,000 | |
| 42981C-AA-6 | HIGH STREET FNDG TRUST I SECURED 4.111% 02/15/28 | | 07/18/2018 | Various | | 19,785,761 | 20,000,000 | 187,707 |
| 42981D-AA-4 | HIGH STREET FDG TRUST II SECURED 4.682% 02/15/48 | | 03/08/2018 | CREDIT SUISSE SECURITIES US LL | | 13,625,000 | 13,625,000 | |
| 431282-AQ-5 | HIGHWOODS REALTY LP SR UNSEC 4.125% 03/15/28 | | 09/12/2018 | Various | | 18,990,574 | 19,300,000 | 216,563 |
| 432891-AK-5 | HILTON WORLDWIDE FIN LLC CO.GUARNT 4.875% 04/01/27 | | 04/30/2018 | Tax Free Exchange | | 35,000,000 | 35,000,000 | |
| 43300L-AA-8 | HILT 2016-HHV A SEQ 3.719% 11/05/38 | | 01/18/2018 | BARCLAYS BANK PLC | | 1,018,594 | 1,000,000 | 2,169 |
| 43300L-AJ-9 | HILT 2016-HHV C SUB CSTR 4.194% 11/05/38 | | 10/29/2018 | JP MORGAN SECURITIES | | 5,907,152 | 5,960,000 | 21,522 |
| 436440-AK-7 | HOLOGIC INC CO.GUARNT 4.375% 10/15/25 | | 01/16/2018 | GOLDMAN SACHS & COMPANY | | 9,000,000 | 9,000,000 | 108,281 |
| 436440-AM-3 | HOLOGIC INC CO.GUARNT 4.625% 02/01/28 | | 01/17/2018 | GOLDMAN SACHS & COMPANY | | 20,012,500 | 20,000,000 | |
| 438516-BS-4 | HONEYWELL INTERNATIONAL SR UNSEC 3.812% 11/21/47 | | 01/30/2018 | Tax Free Exchange | | 50,345,591 | 50,000,000 | 365,317 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUS CO.GUARNT 3.483% 12/01/27 | | 06/15/2018 | Tax Free Exchange | | 24,700,000 | 24,700,000 | 33,456 |
| 450319-C@-5 | ITC MIDWEST LLC SR-SEC 4.320% 11/01/51 | | 11/01/2018 | MORGAN STANLEY & CO. INC. | | 25,000,000 | 25,000,000 | |
| 45109@-AA-1 | ICONIC IP INTERESTS-LLC SR-UNSEC 5.000% 06/30/28 | | 12/06/2018 | HOULIHAN LOKEY | | 27,000,000 | 27,000,000 | |
| 451102-BJ-5 | ICAHN ENTERPRISES/FIN CO.GUARNT 6.250% 02/01/22 | | 02/08/2018 | Tax Free Exchange | | 30,856,903 | 30,000,000 | 36,458 |
| 45687A-AN-2 | INGERSOLL-RAND GL HLD CO CO.GUARNT 4.300% 02/21/48 | | 02/13/2018 | GOLDMAN SACHS & COMPANY | | 9,865,251 | 9,900,000 | |
| 458140-BG-4 | INTEL CORP SR UNSEC 3.734% 12/08/47 | | 06/14/2018 | Tax Free Exchange | | 4,755,124 | 5,000,000 | 3,112 |
| 45873#-AA-3 | INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23 | | 12/30/2018 | Interest Capitalization | | 478,174 | 478,174 | |
| 459506-AK-7 | INTL FLAVOR & FRAGRANCES SR UNSEC 4.450% 09/26/28 | | 09/25/2018 | Various | | 14,775,320 | 14,750,000 | 927 |
| 459506-AL-5 | INTL FLAVOR & FRAGRANCES SR UNSEC 5.000% 09/26/48 | | 10/19/2018 | Various | | 32,568,322 | 32,750,000 | 31,146 |
| 46051M-A@-1 | ITC TRANSMISSION G-SR-SEC 4.000% 03/30/53 | | 03/29/2018 | MIHUZO | | 95,000,000 | 95,000,000 | |
| 460690-BP-4 | INTERPUBLIC GROUP COS SR UNSEC 4.650% 10/01/28 | | 09/18/2018 | CITIGROUP GLOBAL MARKETS INC | | 8,122,779 | 8,150,000 | |
| 461070-AP-9 | INTERSTATE POWER & LIGHT SR UNSEC 4.100% 09/26/28 | | 09/19/2018 | GOLDMAN SACHS & COMPANY | | 18,702,750 | 18,750,000 | |
| 46590R-AJ-8 | JPMCC 2016-JP3 AS SUB 3.144% 08/15/49 | | 04/19/2018 | JP MORGAN SECURITIES | | 2,096,045 | 2,206,000 | 4,238 |
| 465964-AN-4 | JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 01/25/39 | | 11/28/2018 | JP MORGAN SECURITIES | | 32,588,634 | 32,512,433 | 117,858 |
| 465968-AK-1 | JPMCC 2017-JP7 B SUB 4.050% 09/15/50 | | 04/19/2018 | JP MORGAN SECURITIES | | 5,025,069 | 5,010,000 | 12,400 |
| 46625M-Q7-7 | JPMCC 2003-CB7 J SUB AFC 5.173% 01/12/38 | | 03/01/2018 | Interest Capitalization | | 87 | 87 | |
| 466313-AH-6 | JABIL INC SR UNSEC 3.950% 01/12/28 | | 06/08/2018 | Various | | 23,897,102 | 24,625,000 | 150,289 |
| 46640N-AL-2 | JPMBB 2013-C15 C SUB CSTR 5.199% 11/15/45 | | 01/17/2018 | JP MORGAN SECURITIES | | 2,231,742 | 2,100,000 | 5,335 |
| 46643A-AG-8 | JPMBB 2014-C23 D SUB CSTR 3.978% 09/15/47 | | 01/12/2018 | CREDIT SUISSE SECURITIES US LL | | 18,055,912 | 20,877,658 | 36,723 |
| 46643A-BL-6 | JPMBB 2014-C23 C SUB CSTR 4.478% 09/15/47 | | 11/15/2018 | Various | | 6,953,311 | 6,915,000 | 9,126 |
| 46644A-BL-5 | JPMBB 2015-C27 B SUB 3.898% 02/15/48 | | 06/20/2018 | JP MORGAN SECURITIES | | 987,227 | 1,000,000 | 2,274 |
| 46644F-AJ-0 | JPMBB 2015-C28 B SUB 3.986% 10/15/48 | | 10/24/2018 | BMO CAPITAL MARKETS | | 3,809,531 | 3,870,000 | 10,712 |
| 46646R-AN-3 | JPMDB 2016-C4 AS SUB 3.385% 12/15/49 | | 04/19/2018 | JP MORGAN SECURITIES | | 1,933,750 | 2,000,000 | 4,137 |
| 46647P-AV-8 | JPMORGAN CHASE & CO SR UNSEC 4.203% 07/23/29 | | 08/01/2018 | Various | | 26,985,770 | 27,000,000 | 21,249 |
| 46648K-AY-2 | JPMDB 2017-C7 AS SUB 3.713% 10/15/50 | | 11/20/2018 | Various | | 17,058,223 | 17,197,000 | 38,882 |
| 46658*-AA-6 | VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 11.000% 09/22/21 | | 06/30/2018 | Interest Capitalization | | 99,773 | 99,773 | |
| 46659#-AA-1 | VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22 | | 09/30/2018 | Interest Capitalization | | 56,029 | 56,029 | |
| 46665#-AA-3 | JGW IX LLC JGW IX LLC 0.000% 08/31/36 | | 12/28/2018 | JGW IX LLC | | 3,033,498 | 4,732,337 | |
| 47630#-AA-3 | JENSEN HUGHES INTERMEDIATE HLD SUB 14.000% 12/04/23 | | 12/30/2018 | Interest Capitalization | | 714,543 | 714,543 | |
| 47630*-AA-7 | JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22 | | 12/31/2018 | Interest Capitalization | | 668,808 | 668,808 | |
| 47630*-AF-6 | JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 12.000% 03/22/25 | | 03/22/2018 | JENSEN HUGHES INTERMEDIATE HLD | | 10,807,512 | 11,106,434 | |
| 47630*-AF-6 | JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 12.000% 03/22/25 | | 03/30/2018 | Interest Capitalization | | 6,086 | 6,086 | |
| 47631*-AA-6 | JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC 14.000% 03/22/26 | | 03/22/2018 | JENSEN HUGHES INTERMEDIATE HLD | | 8,383,917 | 8,570,775 | |
| 47631*-AA-6 | JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC 14.000% 03/22/26 | | 09/30/2018 | Interest Capitalization | | 647,377 | 647,377 | |
| 48128K-AX-9 | JPMCC 2017-JP6 AS SUB 3.744% 07/15/50 | | 02/02/2018 | JP MORGAN SECURITIES | | 6,178,359 | 6,120,000 | 8,278 |
| 48238T-AA-7 | KAR AUCTION SERVICES INC CO.GUARNT 5.125% 06/01/25 | | 07/25/2018 | Various | | 4,818,300 | 5,010,000 | 38,314 |
| 485134-BR-0 | KANSAS CITY POWER & LT SR UNSEC 4.200% 03/15/48 | | 02/26/2018 | MITSUBISHI UFJ SECURITIES USA | | 7,193,736 | 7,200,000 | |
| 48563*-AA-6 | KAR NUT PRODUCTS CO 11.000% 09/30/23 | | 10/24/2018 | KAR NUT PRODUCTS COMPANY | | 11,785,610 | 11,785,610 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 487836-BU-1 | KELLOGG CO SR UNSEC 3.400% 11/15/27 | | 09/21/2018 | NOMURA SECURITIES INTL INC. | | 9,311,000 | 10,000,000 | 122,778 |
| 487836-BW-7 | KELLOGG CO SR UNSEC 4.300% 05/15/28 | | 08/21/2018 | U.S. BANCORP INVESTMENTS INC | | 10,103,900 | 10,000,000 | 118,250 |
| 49427R-AK-8 | KILROY REALTY LP CO.GUARNT 4.250% 08/15/29 | | 03/22/2018 | WELLS FARGO | | 1,698,692 | 1,705,000 | 8,253 |
| 49427R-AN-2 | KILROY REALTY LP CO.GUARNT 4.750% 12/15/28 | | 11/14/2018 | BANK OF AMERICA | | 27,797,886 | 27,900,000 | |
| 49446R-AP-4 | KIMCO REALTY CORP SR UNSEC 2.800% 10/01/26 | | 12/17/2018 | Various | | 4,772,146 | 5,340,000 | 32,136 |
| 49446R-AS-8 | KIMCO REALTY CORP SR UNSEC 3.800% 04/01/27 | | 11/05/2018 | WELLS FARGO | | 9,443,400 | 10,000,000 | 38,000 |
| 49721@-AA-1 | KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23 | | 06/29/2018 | KIOP PARENT HOLDING CORP | | 9,607,000 | 10,000,000 | |
| 49721@-AA-1 | KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23 | | 12/31/2018 | Interest Capitalization | | 716,169 | 716,169 | |
| 50194#-AA-5 | LANEY DIRECTIONAL DRILLING SUB 16.000% 10/31/19 | | 12/15/2018 | Interest Capitalization | | 2,712,912 | 2,712,912 | |
| 50195*-AA-8 | LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24 | | 01/03/2018 | LES HOLDCO INC | | 2,779,534 | 3,695,952 | |
| 50195*-AA-8 | LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24 | | 12/30/2018 | Interest Capitalization | | 5,796,098 | 5,796,098 | |
| 50226@-AA-9 | LUMINATOR TECHNOLOGY GROUP-INC All pik 14.000% 08/08/22 | | 05/08/2018 | Interest Capitalization | | 1,774,306 | 1,774,306 | |
| 502413-BG-1 | L3 TECHNOLOGIES INC CO.GUARNT 4.400% 06/15/28 | | 05/30/2018 | BANK OF AMERICA | | 77,923,560 | 78,000,000 | |
| 513075-BL-4 | LAMAR MEDIA CORP CO.GUARNT 5.750% 02/01/26 | | 07/09/2018 | Various | | 15,528,213 | 15,255,000 | 308,360 |
| 534187-BG-3 | LINCOLN NATIONAL CORP SR UNSEC 4.350% 03/01/48 | | 04/11/2018 | Various | | 22,938,068 | 23,075,000 | 92,135 |
| 534187-BH-1 | LINCOLN NATIONAL CORP SR UNSEC 3.800% 03/01/28 | | 02/07/2018 | GOLDMAN SACHS & COMPANY | | 972,728 | 975,000 | |
| 53621@-AL-0 | LION INDUSTRIAL PROP-L.P. B-SR-UNSEC 3.700% 01/16/28 | | 01/16/2018 | BANC OF AMERICA SECURITIES INC | | 40,000,000 | 40,000,000 | |
| 53621@-AP-1 | LION INDUSTRIAL PROP-L.P. SR-UNSEC 4.520% 09/06/30 | | 09/06/2018 | BANC OF AMERICA SECURITIES INC | | 40,000,000 | 40,000,000 | |
| 53627N-AA-9 | LIONS GATE CAPITAL HOLD CO.GUARNT 5.875% 11/01/24 | | 03/26/2018 | Taxable Exchange | | 11,357,500 | 11,000,000 | 260,295 |
| 537008-C@-1 | LITTELFUSE-INC B-SR-UNSEC 3.780% 02/15/30 | | 01/16/2018 | BANC OF AMERICA SECURITIES INC | | 12,000,000 | 12,000,000 | |
| 538034-AN-9 | LIVE NATION ENTERTAINMEN CO.GUARNT 5.625% 03/15/26 | | 03/15/2018 | JP MORGAN SECURITIES | | 5,000,000 | 5,000,000 | |
| 550284-AA-1 | LUMOS PHOENIX HLDGS INC 13.000% 05/31/24 | | 12/30/2018 | Interest Capitalization | | 2,781,545 | 2,781,545 | |
| 55303X-AB-1 | MGM GROWTH/MGM FINANCE CO.GUARNT 4.500% 09/01/26 | | 08/02/2018 | Various | | 6,545,000 | 7,000,000 | 122,250 |
| 55303X-AC-9 | MGM GROWTH/MGM FINANCE CO.GUARNT 5.625% 05/01/24 | | 12/17/2018 | JP MORGAN SECURITIES | | 5,056,250 | 5,000,000 | 36,719 |
| 55303X-AF-2 | MGM GROWTH/MGM FINANCE CO.GUARNT 4.500% 01/15/28 | | 07/17/2018 | Various | | 3,643,750 | 4,000,000 | 1,625 |
| 55303X-AF-2 | MGM GROWTH/MGM FINANCE CO.GUARNT 4.500% 01/15/28 | | 02/05/2018 | Tax Free Exchange | | 4,200,000 | 4,200,000 | 10,500 |
| 55342U-AH-7 | MPT OPER PARTNERSP/FINL CO.GUARNT 5.000% 10/15/27 | | 05/02/2018 | Various | | 8,613,750 | 9,000,000 | 106,389 |
| 55352N-AC-1 | MSCCG 2015-ALDR A2 CSTR 3.462% 06/07/35 | | 05/15/2018 | CREDIT SUISSE SECURITIES US LL | | 5,526,503 | 5,720,000 | 9,094 |
| 55385*-AA-7 | MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/22 | | 08/05/2018 | Interest Capitalization | | 3,287,662 | 3,287,662 | |
| 55646@-AA-0 | MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50 | | 07/17/2018 | BOSTONIA GLOBAL SECURTIIES LLC | | 32,062,615 | 31,750,000 | |
| 55880#-AA-3 | MADRID BIDCO LLC SR-SEC 4.520% 12/31/30 | | 06/28/2018 | MITSUBISHI UFJ SECURITIES USA | | 72,333,921 | 72,333,921 | |
| 56081#-BP-4 | MAJOR LEAGUE BASEBALL TRUST SR-UNSEC 4.010% 12/10/38 | | 06/11/2018 | BANK OF AMERICA SECURITIES LLC | | 8,500,000 | 8,500,000 | |
| 56585A-AN-2 | MARATHON PETROLEUM CORP SR UNSEC 5.375% 10/01/22 | | 10/02/2018 | Taxable Exchange | | 46,029,892 | 45,228,000 | 6,753 |
| 56585A-AP-7 | MARATHON PETROLEUM CORP SR UNSEC 4.750% 12/15/23 | | 10/02/2018 | Taxable Exchange | | 57,858,640 | 56,000,000 | 790,611 |
| 56585A-AQ-5 | MARATHON PETROLEUM CORP SR UNSEC 5.125% 04/01/24 | | 10/02/2018 | Taxable Exchange | | 17,175,895 | 16,852,000 | 2,399 |
| 56585A-AR-3 | MARATHON PETROLEUM CORP SR UNSEC 5.125% 12/15/26 | | 10/02/2018 | Taxable Exchange | | 49,075,926 | 47,000,000 | 715,934 |
| 57063#-AA-8 | MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23 | | 12/30/2018 | Interest Capitalization | | 180,219 | 180,219 | |
| 571748-BD-3 | MARSH & MCLENNAN COS INC SR UNSEC 4.200% 03/01/48 | | 02/27/2018 | CITIGROUP GLOBAL MARKETS INC | | 1,991,880 | 2,000,000 | |
| 57736*-AR-2 | MAUI ELECTRIC CO-LTD 2018A-SR-UNSEC 4.380% 05/30/28 | | 05/30/2018 | BANK OF AMERICA SECURITIES LLC | | 5,500,000 | 5,500,000 | |
| 57772K-AD-3 | MAXIM INTEGRATED PRODUCT SR UNSEC 3.450% 06/15/27 | | 11/05/2018 | Various | | 7,221,154 | 7,800,000 | 106,145 |
| 581557-BJ-3 | MCKESSON CORP SR UNSEC 3.950% 02/16/28 | | 10/11/2018 | Various | | 19,620,863 | 20,338,000 | 95,406 |
| 58472#-AA-1 | MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25 | | 10/02/2018 | MEDICUS HEALTHCARE SOLUTIONS L | | 9,800,000 | 10,000,000 | |
| 58472@-AA-3 | MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25 | | 10/02/2018 | MEDICUS HEALTHCARE SOLUTIONS L | | 14,700,000 | 15,000,000 | |
| 58502B-AC-0 | MEDNAX INC CO.GUARNT 6.250% 01/15/27 | | 12/10/2018 | Various | | 24,947,500 | 25,000,000 | 20,313 |
| 58843*-AA-7 | MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC 7.500% 05/09/25 | | 05/09/2018 | BANK OF AMERICA SECURITIES LLC | | 25,000,000 | 25,000,000 | |
| 58843*-AB-5 | MERCHANTS AUTOMOTIVE GROUP INC Senior-SR-UNSEC 4.360% 05/09/23 | | 05/09/2018 | BANK OF AMERICA SECURITIES LLC | | 25,000,000 | 25,000,000 | |
| 589433-AA-9 | MEREDITH CORP CO.GUARNT 6.875% 02/01/26 | | 11/28/2018 | CREDIT SUISSE SECURITIES US LL | | 7,929,108 | 7,758,000 | 175,779 |
| 59140C-AA-8 | METAPHARM-INC. SUB 11.500% 10/13/20 | | 12/31/2018 | Interest Capitalization | | 1,966,195 | 1,966,195 | |
| 59523U-AP-2 | MID-AMERICA APARTMENTS SR UNSEC 4.200% 06/15/28 | | 05/07/2018 | WELLS FARGO | | 24,850,750 | 25,000,000 | |
| 59541@-AA-8 | MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42 | | 04/20/2018 | Interest Capitalization | | 48 | 48 | |
| 59828*-AA-4 | MIDWEST CAN CO LLC 10.5%CASH 1% PIK 11.500% 10/08/24 | | 04/11/2018 | MIDWEST CAN COMPANY | | 24,000,000 | 24,000,000 | |
| 59828*-AA-4 | MIDWEST CAN CO LLC 10.5%CASH 1% PIK 11.500% 10/08/24 | | 12/31/2018 | Interest Capitalization | | 176,430 | 176,430 | |
| 598350-AA-3 | MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43 | | 08/17/2018 | COBANK ACB | | 24,856,264 | 24,856,264 | |
| 609207-AM-7 | MONDELEZ INTERNATIONAL SR UNSEC 4.125% 05/07/28 | | 05/03/2018 | CREDIT SUISSE SECURITIES US LL | | 14,853,300 | 15,000,000 | |
| 61744Y-AP-3 | MORGAN STANLEY SR UNSEC 3.772% 01/24/29 | | 01/18/2018 | MORGAN STANLEY & CO. INC. | | 3,000,000 | 3,000,000 | |
| 61763B-AX-2 | MSBAM 2013-C13 B SUB CSTR 4.757% 11/15/46 | | 06/14/2018 | BANK OF AMERICA | | 2,607,031 | 2,500,000 | 5,784 |
| 61765D-AX-6 | MSC 2015-MS1 B SUB CSTR 4.031% 05/15/48 | | 06/18/2018 | MORGAN STANLEY & CO. INC. | | 842,189 | 843,705 | 1,854 |
| 623115-AD-4 | MT SINAI HOSPITAL SECURED 3.981% 07/01/48 | | 08/14/2018 | RAYMOND JAMES | | 6,944,928 | 7,300,000 | 36,327 |
| 624758-AE-8 | MUELLER WATER PRODUCTS CO.GUARNT 5.500% 06/15/26 | | 11/07/2018 | Various | | 16,899,250 | 16,900,000 | 114,599 |
| 62704P-AJ-2 | MURRAY ENERGY CORP 11.250% 04/15/21 | | 02/20/2018 | Taxable Exchange | | 1,336,870 | 3,109,000 | |
| 62845#-AA-3 | MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25 | | 07/02/2018 | MYERBERG & COMPANY L.P. | | 19,500,000 | 19,500,000 | |
| 62845#-AA-3 | MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25 | | 12/31/2018 | Interest Capitalization | | 96,536 | 96,536 | |
| 628530-BG-1 | MYLAN INC CO.GUARNT 4.550% 04/15/28 | | 03/28/2018 | DEUTSCHE BANK SECURITIES INCOR | | 7,481,400 | 7,500,000 | |
| 62898@-AA-1 | NDC INTERMEDIATE HLDGS-LLC SUB-UNSEC 11.250% 08/01/22 | | 03/09/2018 | NDC INTERMEDIATE HOLDINGS | | 3,500,000 | 3,500,000 | |
| 629278-AC-2 | NAT HOCKEY LEAGUE US FDG LP SERIES 3 US 3.980% 07/12/25 | | 07/12/2018 | MERRIL LYNCH PERCE FENER SMITH | | 5,364,486 | 5,364,486 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 62927@-AD-0 | NAT HOCKEY LEAGUE US FDG LP SR-UNSEC SERIES 4 US 4.120% 07/12/28 | | 07/12/2018 | MERRIL LYNCH PERCE FENER SMITH | | 15,115,385 | 15,115,385 | |
| 62927@-AE-8 | NAT HOCKEY LEAGUE US FDG LP SR-UNSEC SERIES 5 US 4.220% 07/12/30 | | 07/12/2018 | MERRIL LYNCH PERCE FENER SMITH | | 36,187,845 | 36,187,845 | |
| 629377-CE-0 | NRG ENERGY INC CO.GUARNT 5.750% 01/15/28 | | 10/31/2018 | Tax Free Exchange | | 13,434,064 | 13,350,000 | 226,023 |
| 62943W-AE-9 | CLEARWAY ENERGY OP LLC CO.GUARNT 5.000% 09/15/26 | | 11/06/2018 | RBC DAIN RAUSCHER INC. | | 2,844,465 | 3,018,000 | 22,216 |
| 637417-AL-0 | NATIONAL RETAIL PROP INC SR UNSEC 4.300% 10/15/28 | | 09/18/2018 | BANK OF AMERICA | | 6,999,804 | 7,050,000 | |
| 637432-NR-2 | NATIONAL RURAL UTIL COOP COLLAT TRST 4.400% 11/01/48 | | 10/24/2018 | RBC DAIN RAUSCHER INC. | | 1,990,100 | 2,000,000 | |
| 64325*-AA-2 | NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34 | | 08/30/2018 | BOSTONIA GLOBAL SECURTIIES LLC | | 11,581,218 | 11,581,218 | |
| 64325*-AA-2 | NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34 | | 12/30/2018 | Interest Capitalization | | 622,722 | 622,722 | |
| 646025-C@-3 | NEW JERSEY RESOURCES CORP SR-UNSEC 3.960% 06/08/28 | | 06/08/2018 | JP MORGAN SECURITIES | | 24,000,000 | 24,000,000 | |
| 64746#-AA-9 | NEW MILANI GROUP LLC SUB-UNSEC 11.000% 06/05/25 | | 06/06/2018 | NEW MILANI GROUP LLC | | 19,600,000 | 20,000,000 | |
| 64746#-AA-9 | NEW MILANI GROUP LLC SUB-UNSEC 11.000% 06/05/25 | | 12/31/2018 | Interest Capitalization | | 116,314 | 116,314 | |
| 647551-B@-8 | NEW MOUNTAIN FINANCE CORP 2018B-SR-UNSEC 5.360% 06/28/23 | | 07/05/2018 | GOLDMAN SACHS CAPITAL MARKETS | | 50,000,000 | 50,000,000 | |
| 65342Q-AB-8 | NEXTERA ENERGY OPERATING CO.GUARNT 4.500% 09/15/27 | | 05/02/2018 | DEUTSCHE BANK SECURITIES INCOR | | 4,693,750 | 5,000,000 | 30,625 |
| 655844-BV-9 | NORFOLK SOUTHERN CORP SR UNSEC 4.050% 08/15/52 | | 08/16/2018 | Various | | 12,147,417 | 12,854,000 | 99,561 |
| 655844-BV-9 | NORFOLK SOUTHERN CORP SR UNSEC 4.050% 08/15/52 | | 05/23/2018 | Tax Free Exchange | | 5,046,030 | 5,000,000 | 55,125 |
| 655844-BX-5 | NORFOLK SOUTHERN CORP SR UNSEC 3.942% 11/01/47 | | 05/23/2018 | Tax Free Exchange | | 108,756,611 | 110,018,000 | 265,033 |
| 655844-BY-3 | NORFOLK SOUTHERN CORP SR UNSEC 4.150% 02/28/48 | | 02/13/2018 | GOLDMAN SACHS & COMPANY | | 19,136,757 | 19,225,000 | |
| 65958*-AA-3 | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 14.000% 10/01/24 | | 11/20/2018 | Various | | 9,000,000 | 9,000,000 | |
| 65958*-AA-3 | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 14.000% 10/01/24 | | 12/31/2018 | Interest Capitalization | | 7,581,321 | 7,581,321 | |
| 664675-AS-4 | NORTHEASTERN UNIVERSITY UNSEC 4.119% 10/01/48 | | 06/20/2018 | MORGAN STANLEY & CO. INC. | | 2,500,000 | 2,500,000 | |
| 665228-E#-5 | NORTHERN ILLINOIS GAS CO SR-SEC 4.080% 08/16/39 | | 08/16/2018 | U.S. BANK | | 7,000,000 | 7,000,000 | |
| 665228-F*-8 | NORTHERN ILLINOIS GAS CO SR-SEC 4.190% 08/16/48 | | 11/01/2018 | U.S. BANK | | 43,000,000 | 43,000,000 | |
| 665501-AL-6 | NORTHERN NATURAL GAS CO SR UNSEC 4.300% 01/15/49 | | 07/12/2018 | BARCLAYS BANK PLC | | 11,997,960 | 12,000,000 | |
| 665789-BA-0 | NORTHERN STATES PWR-WISC 1ST MORTG 4.200% 09/01/48 | | 09/05/2018 | MIZUHO SECURITIES USA INC. | | 9,962,900 | 10,000,000 | |
| 666807-BP-6 | NORTHROP GRUMMAN CORP SR UNSEC 4.030% 10/15/47 | | 09/18/2018 | HSBC SECURITIES USA INC | | 18,848,550 | 20,000,000 | 341,990 |
| 67090U-AB-9 | THOR 2018 A SEQ 4.160% 02/09/30 | | 05/23/2018 | DEUTSCHE BANK SECURITIES INCOR | | 28,006,616 | 28,013,188 | |
| 67090U-AD-5 | THOR 2018 C SUB 4.250% 02/09/30 | | 05/23/2018 | DEUTSCHE BANK SECURITIES INCOR | | 5,244,898 | 5,602,684 | |
| 67105@-AF-8 | OSI GROUP-LLC SR-UNSEC 4.350% 03/22/28 | | 03/22/2018 | JP MORGAN SECURITIES | | 50,000,000 | 50,000,000 | |
| 680665-AK-2 | OLIN CORP SR UNSEC 5.000% 02/01/30 | | 07/20/2018 | Various | | 21,811,188 | 23,000,000 | 531,535 |
| 68235P-AG-3 | ONE GAS INC SR UNSEC 4.500% 11/01/48 | | 11/01/2018 | JP MORGAN SECURITIES | | 5,440,160 | 5,500,000 | |
| 68504W-AA-5 | ONGLT 2018-A A SEQ 3.100% 11/08/30 | | 02/13/2018 | BANK OF AMERICA | | 5,957,856 | 5,958,554 | |
| 686514-AF-7 | ORLANDO HEALTH OBL GRP UNSEC 4.089% 10/01/48 | | 01/30/2018 | GOLDMAN SACHS & COMPANY | | 19,500,000 | 19,500,000 | |
| 69337N-AC-2 | PHHMC 2007-3 A3 CSTR SUP AD AS 5.003% 06/18/37 | | 02/01/2018 | Interest Capitalization | | | | |
| 69349L-AR-9 | PNC BANK NA SUBORD 4.050% 07/26/28 | | 07/30/2018 | Various | | 17,542,255 | 17,550,000 | 3,938 |
| 69363P-AC-4 | PSNH 2018-1 A3 SEQ 3.814% 02/01/35 | | 05/01/2018 | GOLDMAN SACHS & COMPANY | | 49,998,705 | 50,000,000 | |
| 69394*-AA-7 | PPM FINCO LP 4.476% 03/31/54 | | 11/02/2018 | GOLDMAN SACHS CAPITAL MARKETS | | 12,817,785 | 12,817,785 | |
| 69398#-AC-5 | PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48 | | 05/31/2018 | PACEWELL??LLC | | 9,905,480 | 9,905,480 | |
| 69398#-AD-3 | PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48 | | 07/11/2018 | PACEWELL??LLC | | 19,810,960 | 19,810,960 | |
| 69402#-AA-3 | PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22 | | 12/30/2018 | Interest Capitalization | | 202,434 | 202,434 | |
| 69410*-AA-7 | PACEWELL 3-LLC SR-SEC 4.690% 05/10/50 | | 12/03/2018 | PACEWELL??LLC | | 12,060,000 | 12,060,000 | |
| 694308-HW-0 | PACIFIC GAS & ELECTRIC SR UNSEC 3.300% 12/01/27 | | 05/14/2018 | Tax Free Exchange | | 1,994,312 | 2,000,000 | 30,250 |
| 69764*-AA-9 | PAMLICO PRIZELOGIC HLDGS LLC 12.750% 12/30/21 | | 12/30/2018 | Interest Capitalization | | 3,230,789 | 3,230,789 | |
| 701094-AL-8 | PARKER-HANNIFIN CORP SR UNSEC 4.100% 03/01/47 | | 08/14/2018 | Various | | 31,982,230 | 32,543,000 | 380,684 |
| 70109H-AM-7 | PARKER-HANNIFIN CORP SR UNSEC 4.200% 11/21/34 | | 08/28/2018 | WELLS FARGO | | 29,463,710 | 29,000,000 | 334,950 |
| 70344#-AA-2 | PATTERSON COS-INC. SR-UNSEC 3.790% 03/30/28 | | 03/29/2018 | JP MORGAN SECURITIES | | 25,000,000 | 25,000,000 | |
| 711123-C#-4 | THE PEOPLES GAS LIGHT & COKE C SERIES CCC 3.650% 12/15/46 | | 07/31/2018 | G2 | | 1,103,712 | 1,200,000 | 5,597 |
| 711123-D*-7 | THE PEOPLES GAS LIGHT & COKE C 3.650% 12/15/46 | | 07/31/2018 | G2 | | 5,702,512 | 6,200,000 | 28,916 |
| 71680#-AA-2 | PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44 | | 12/13/2018 | PETROS PACE FINANCE 2018-2 SUB | | 15,949,006 | 16,253,553 | |
| 71681@-AA-3 | PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40 | | 12/20/2018 | PETROS PACE FINANCE 2018-2 SUB | | 16,895,560 | 16,340,000 | |
| 72703P-AB-9 | PLNT 2018-1A A2II SEQ 4.666% 09/05/48 | | 07/19/2018 | GUGGENHEIM CAPITAL MARKETS LLC | | 24,937,500 | 24,937,500 | |
| 72908@-AA-8 | PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63 | | 11/01/2018 | PLENARY PROPERTIES PURDUE | | 10,837,243 | 10,837,243 | |
| 729132-A#-7 | PLEXUS CORP SR-UNSEC 4.220% 06/15/28 | | 06/15/2018 | BANK OF AMERICA SECURITIES LLC | | 15,000,000 | 15,000,000 | |
| 729132-A@-9 | PLEXUS CORP SR-UNSEC 4.050% 06/15/25 | | 06/15/2018 | BANK OF AMERICA SECURITIES LLC | | 25,000,000 | 25,000,000 | |
| 736508-Q*-6 | PORTLAND GENERAL ELECTRIC CO SR-SEC 4.470% 12/13/48 | | 12/13/2018 | WELLS FARGO SECURITIES LLC | | 16,000,000 | 16,000,000 | |
| 737679-A#-7 | POTOMAC ELECTRIC POWER CO SR-SEC 4.270% 06/15/48 | | 06/21/2018 | MITSUBISHI UFJ SECURITIES USA | | 7,000,000 | 7,000,000 | |
| 737679-B*-0 | POTOMAC ELECTRIC POWER CO SR-SEC 4.310% 11/01/48 | | 11/01/2018 | MITSUBISHI UFJ SECURITIES USA | | 10,000,000 | 10,000,000 | |
| 73808#-AA-5 | POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/17/24 | | 10/01/2018 | Interest Capitalization | | 156,559 | 156,559 | |
| 739378-AA-1 | POWERSOUTH ENERGY COOP 2018A-SR-SEC 4.050% 04/04/39 | | 04/04/2018 | BANK OF AMERICA SECURITIES LLC | | 26,000,000 | 26,000,000 | |
| 74170*-AU-3 | PRIME PROPERTY FUND-LLC SR-UNSEC 4.480% 11/08/30 | | 11/08/2018 | BANK OF AMERICA SECURITIES LLC | | 20,000,000 | 20,000,000 | |
| 743315-AP-8 | PROGRESSIVE CORP SR UNSEC 4.350% 04/25/44 | | 10/22/2018 | U.S. BANCORP LIBRA | | 1,860,382 | 1,885,000 | 40,771 |
| 743315-AT-0 | PROGRESSIVE CORP SR UNSEC 4.200% 03/15/48 | | 10/25/2018 | Various | | 24,664,800 | 25,000,000 | 25,667 |
| 74338*-AA-6 | PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39 | | 12/17/2018 | MESIROW FINANCIAL | | 66,564,823 | 66,564,823 | |
| 74340*-AE-4 | PROLOGIS TARGETED U.S. LOGISTI SR-UNSEC 4.080% 10/04/28 | | 10/04/2018 | PROLOGIS TARGETED U.S. LOGISTI | | 200,000,000 | 200,000,000 | |
| 74340X-BJ-9 | PROLOGIS LP CO.GUARNT 4.375% 09/15/48 | | 06/12/2018 | WELLS FARGO | | 13,489,668 | 13,650,000 | |
| 74351@-AA-6 | PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40 | | 11/05/2018 | MESIROW FINANCIAL | | 39,500,000 | 39,500,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 744320-AY-8 | PRUDENTIAL FINANCIAL INC SR UNSEC 3.905% 12/07/47 | | 05/03/2018 | Tax Free Exchange | | 3,046,484 | 3,079,000 | 48,762 |
| 744320-BA-9 | PRUDENTIAL FINANCIAL INC SR UNSEC 3.935% 12/07/49 | | 05/03/2018 | Tax Free Exchange | | 31,547,548 | 31,811,000 | 507,659 |
| 744448-CQ-2 | PUBLIC SERVICE COLORADO 1ST MORTG 4.100% 06/15/48 | | 06/14/2018 | BARCLAYS BANK PLC | | 897,543 | 900,000 | |
| 744516-G@-8 | PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC 4.330% 06/15/28 | | 06/15/2018 | MIHUZO | | 24,000,000 | 24,000,000 | |
| 74456Q-BV-7 | PUBLIC SERVICE ELECTRIC 1ST MORTG 4.050% 05/01/48 | | 05/02/2018 | MIZUHO SECURITIES USA INC. | | 1,987,620 | 2,000,000 | |
| 745332-CH-7 | PUGET SOUND ENERGY INC 1ST MORTG 4.223% 06/15/48 | | 06/04/2018 | JP MORGAN SECURITIES | | 4,000,000 | 4,000,000 | |
| 745867-AX-9 | PULTEGROUP INC CO.GUARNT 5.000% 01/15/27 | | 07/10/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,775,000 | 5,000,000 | 122,917 |
| 747262-AK-9 | QVC INC SR SEC 4.375% 03/15/23 | | 12/12/2018 | ROBERT W. BAIRD & COMPANY INC | | 4,807,950 | 5,000,000 | 54,080 |
| 749860-AX-9 | RREEF AMERICA REIT II-INC. SR-UNSEC 4.140% 08/31/29 | | 08/31/2018 | WELLS FARGO SECURITIES LLC | | 18,000,000 | 18,000,000 | |
| 749860-AY-7 | RREEF AMERICA REIT II-INC. SR-UNSEC 4.190% 08/31/30 | | 08/31/2018 | WELLS FARGO SECURITIES LLC | | 19,000,000 | 19,000,000 | |
| 749860-AZ-4 | RREEF AMERICA REIT II-INC. SR-UNSEC 4.190% 10/23/29 | | 10/23/2018 | WELLS FARGO | | 13,000,000 | 13,000,000 | |
| 749860-BA-8 | RREEF AMERICA REIT II-INC. SR-UNSEC 4.240% 10/23/30 | | 10/23/2018 | WELLS FARGO | | 12,000,000 | 12,000,000 | |
| 756109-AS-3 | REALTY INCOME CORP SR UNSEC 3.000% 01/15/27 | | 06/22/2018 | BANK OF AMERICA | | 4,797,608 | 5,250,000 | 70,438 |
| 75884R-AX-1 | REGENCY CENTERS LP CO.GUARNT 4.125% 03/15/28 | | 02/28/2018 | JP MORGAN SECURITIES | | 7,887,123 | 7,900,000 | |
| 758880-AA-5 | REGED HOLDCO-INC. SUB-UNSEC 13.750% 12/20/26 | | 12/20/2018 | REGED HOLDCO | | 20,000,000 | 20,000,000 | |
| 75975#-AL-3 | RELADYNE INC. SR-UNSEC 12.308% 01/17/23 | | 04/19/2018 | Various | | 9,850,000 | 10,000,000 | |
| 76009X-AB-4 | RENSSELAER POLYTECHNIC I UNSEC 5.246% 09/01/48 | | 12/12/2018 | GOLDMAN SACHS & COMPANY | | 4,000,000 | 4,000,000 | |
| 76027*-AA-7 | REP HS ACQUISITION CORP. 9.5%CASH 1.5 PIK 11.000% 01/17/24 | | 06/30/2018 | Interest Capitalization | | 225,786 | 225,786 | |
| 76169#-AK-9 | REYES HLDGS-L.L.C. SR-UNSEC 4.220% 12/13/23 | | 12/13/2018 | BANC OF AMERICA SECURITIES INC | | 5,000,000 | 5,000,000 | |
| 76169#-AL-7 | REYES HLDGS-L.L.C. SR-UNSEC 4.410% 12/13/25 | | 12/13/2018 | BANC OF AMERICA SECURITIES INC | | 7,000,000 | 7,000,000 | |
| 76716X-AC-6 | RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28 | | 04/12/2018 | BNP PARIBAS | | 8,850,000 | 8,850,000 | |
| 776743-AD-8 | ROPER TECHNOLOGIES INC SR UNSEC 3.800% 12/15/26 | | 12/11/2018 | Various | | 6,420,087 | 6,665,000 | 110,037 |
| 776743-AF-3 | ROPER TECHNOLOGIES INC SR UNSEC 4.200% 09/15/28 | | 08/14/2018 | JP MORGAN SECURITIES | | 31,765,656 | 31,800,000 | |
| 77775*-BU-4 | ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 4.380% 01/15/25 | | 01/18/2018 | SUNTRUST CAPITAL MARKETS | | 40,000,000 | 40,000,000 | |
| 77862U-AA-6 | ROSY 2018-1 A1 SEQ 6.250% 12/15/25 | | 11/30/2018 | JEFFERIES & CO. INC. | | 22,000,000 | 22,000,000 | |
| 78349A-A*-4 | RWJBARNABAS HEALTH-INC. SR-UNSEC 4.040% 07/01/29 | | 12/18/2018 | CITIGROUP GLOBAL MARKETS INC | | 5,000,000 | 5,000,000 | |
| 78349A-A@-2 | RWJBARNABAS HEALTH-INC. SR-UNSEC 4.170% 07/01/34 | | 12/18/2018 | CITIGROUP GLOBAL MARKETS INC | | 8,000,000 | 8,000,000 | |
| 78349A-B*-3 | RWJBARNABAS HEALTH-INC. SR-UNSEC 4.400% 07/01/44 | | 12/18/2018 | CITIGROUP GLOBAL MARKETS INC | | 57,000,000 | 57,000,000 | |
| 78449P-AB-5 | SMB 2018-A A2A SEQ 3.500% 02/15/36 | | 03/14/2018 | BARCLAYS BANK PLC | | 21,995,983 | 22,000,000 | |
| 78469X-AD-9 | SPX FLOW INC CO.GUARNT 5.625% 08/15/24 | | 08/15/2018 | Various | | 7,672,219 | 7,700,000 | 138,824 |
| 784820-AA-9 | SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39 | | 03/26/2018 | MESIROW FINANCIAL | | 57,347,631 | 57,062,319 | |
| 784880-AH-8 | SVF HLDG R/E INV TRUST SR-UNSEC 4.240% 08/15/28 | | 08/15/2018 | WELLS FARGO SECURITIES LLC | | 10,000,000 | 10,000,000 | |
| 784880-AJ-4 | SVF HLDG R/E INV TRUST SR-UNSEC 4.340% 08/15/30 | | 11/01/2018 | WELLS FARGO SECURITIES LLC | | 36,000,000 | 36,000,000 | |
| 78501@-AA-6 | SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26 | | 07/03/2018 | Various | | 14,750,000 | 14,750,000 | |
| 78501@-AA-6 | SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26 | | 09/30/2018 | Interest Capitalization | | 36,875 | 36,875 | |
| 79466L-AF-1 | SALESFORCE.COM INC SR UNSEC 3.700% 04/11/28 | | 04/24/2018 | Various | | 46,275,948 | 46,725,000 | 62,129 |
| 79585T-AS-2 | SALVATION ARMY UNSEC 4.528% 09/01/48 | | 08/16/2018 | JP MORGAN SECURITIES | | 35,000,000 | 35,000,000 | |
| 80282K-AP-1 | SANTANDER HOLDINGS USA SR UNSEC 4.400% 07/13/27 | | 03/01/2018 | Tax Free Exchange | | 24,382,780 | 24,125,000 | 141,533 |
| 80386W-AB-1 | SASOL FINANCING USA LLC CO.GUARNT 6.500% 09/27/28 | | 09/20/2018 | BANK OF AMERICA | | 5,018,417 | 5,025,000 | |
| 80568#-AA-0 | SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23 | | 03/26/2018 | SAYERS TECHNOLOGY HOLDINGS | | 15,500,000 | 15,500,000 | |
| 80568#-AA-0 | SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23 | | 12/31/2018 | Interest Capitalization | | 241,493 | 241,493 | |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA SR SEC 5.000% 10/15/25 | | 01/31/2018 | JP MORGAN SECURITIES | | 3,175,000 | 3,175,000 | 51,594 |
| 81747E-AQ-0 | SEMT 2018-CH2 A15 AFC SEQ SSNR 4.000% 06/25/48 | | 05/11/2018 | WELLS FARGO | | 11,332,963 | 11,375,000 | 29,069 |
| 817565-CD-4 | SERVICE CORP INTL SR UNSEC 4.625% 12/15/27 | | 01/08/2018 | JP MORGAN SECURITIES | | 2,050,000 | 2,000,000 | 7,194 |
| 824348-AW-6 | SHERWIN-WILLIAMS CO SR UNSEC 3.450% 06/01/27 | | 10/12/2018 | Various | | 17,943,072 | 19,160,000 | 247,883 |
| 824348-AX-4 | SHERWIN-WILLIAMS CO SR UNSEC 4.500% 06/01/47 | | 10/12/2018 | U.S. BANCORP LIBRA | | 4,630,700 | 5,000,000 | 84,375 |
| 82510W-AA-8 | SHOPS 2016-CSTL A SEQ 3.126% 07/05/36 | | 03/08/2018 | Various | | 9,344,070 | 9,744,000 | 7,569 |
| 82653G-AD-4 | SRFC 2018-3A D SUB 5.200% 09/20/35 | | 10/10/2018 | BARCLAYS BANK PLC | | 5,870,132 | 5,870,195 | |
| 827048-AU-3 | SILGAN HOLDINGS INC SR UNSEC 4.750% 03/15/25 | | 08/31/2018 | BARCLAYS BANK PLC | | 2,406,250 | 2,500,000 | 56,076 |
| 827048-AU-3 | SILGAN HOLDINGS INC SR UNSEC 4.750% 03/15/25 | | 01/17/2018 | Tax Free Exchange | | 17,500,000 | 17,500,000 | 281,701 |
| 83174@-AA-2 | SMART MARKETS FUND REIT-LLC SR-UNSEC 4.390% 06/19/28 | | 08/20/2018 | JP MORGAN SECURITIES | | 50,000,000 | 50,000,000 | |
| 83546D-AF-5 | SONIC 2018-1A A2 SEQ 4.026% 02/20/48 | | 06/06/2018 | Various | | 13,440,119 | 13,488,750 | 7,040 |
| 84055*-AE-8 | SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48 | | 08/15/2018 | KEYBANC CAPITAL MARKETS | | 15,000,000 | 15,000,000 | |
| 845331-C#-2 | SOUTHWEST WATER CO G-SR-UNSEC 4.500% 05/17/43 | | 05/17/2018 | WELLS FARGO SECURITIES LLC | | 13,000,000 | 13,000,000 | |
| 845331-C@-4 | SOUTHWEST WATER CO F-SR-UNSEC 4.380% 05/17/33 | | 05/17/2018 | WELLS FARGO SECURITIES LLC | | 5,000,000 | 5,000,000 | |
| 85253#-AG-6 | STAG INDUSTRIAL OPERATING PTNS SR-UNSEC 4.100% 06/13/25 | | 06/13/2018 | BANK OF AMERICA SECURITIES LLC | | 12,500,000 | 12,500,000 | |
| 85253#-AH-4 | STAG INDUSTRIAL OPERATING PTNS SR-UNSEC 4.270% 06/13/28 | | 06/13/2018 | BANK OF AMERICA SECURITIES LLC | | 25,000,000 | 25,000,000 | |
| 85572R-AA-7 | STARR 2018-1 A SEQ 4.089% 05/15/43 | | 06/15/2018 | DEUTSCHE BANK SECURITIES INCOR | | 9,494,782 | 9,583,333 | |
| 858119-BH-2 | STEEL DYNAMICS INC CO.GUARNT 4.125% 09/15/25 | | 01/25/2018 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 75,625 |
| 864486-AH-8 | SUBURBAN PROPANE PARTNRS SR UNSEC 5.500% 06/01/24 | | 06/26/2018 | WELLS FARGO | | 4,387,500 | 4,500,000 | 18,563 |
| 86765L-AJ-6 | SUNOCO LP/FINANCE CORP CO.GUARNT 4.875% 01/15/23 | | 11/12/2018 | Tax Free Exchange | | 1,825,000 | 1,825,000 | 28,915 |
| 86765L-AL-1 | SUNOCO LP/FINANCE CORP CO.GUARNT 5.500% 02/15/26 | | 11/12/2018 | Tax Free Exchange | | 17,629,330 | 17,500,000 | 232,604 |
| 86765L-AN-7 | SUNOCO LP/FINANCE CORP CO.GUARNT 5.875% 03/15/28 | | 11/12/2018 | Tax Free Exchange | | 13,093,398 | 13,000,000 | 120,927 |
| 86858@-AA-8 | SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25 | | 02/01/2018 | WILLIAM BLAIR & CO. | | 26,950,000 | 27,500,000 | |
| 86858@-AA-8 | SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25 | | 10/01/2018 | Interest Capitalization | | 274,384 | 274,384 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 87246A-AH-1 | TIAAS 2007-C4 D SUB CSTR 5.481% 08/15/39 | | 06/28/2018 | BARCLAYS BANK PLC | | 7,409,500 | 7,300,000 | 24,434 |
| 87264A-AU-9 | T-MOBILE USA INC CO.GUARNT 4.500% 02/01/26 | | 01/22/2018 | DEUTSCHE BANK SECURITIES INCOR | | 8,850,000 | 8,850,000 | |
| 87264A-AV-7 | T-MOBILE USA INC CO.GUARNT 4.750% 02/01/28 | | 02/08/2018 | DEUTSCHE BANK SECURITIES INCOR | | 14,020,000 | 14,050,000 | 4,486 |
| 87295#-AA-5 | TWINMED-LLC SUB-UNSEC/ALL PIK 12.000% 11/05/22 | | 07/11/2018 | Interest Capitalization | | 261,333 | 261,333 | |
| 87320*-AA-8 | TWAIN FDG I LLC A-1-SR-UNSEC 4.521% 07/15/44 | | 07/16/2018 | GUGGENHEIM SECURITIES | | 30,000,000 | 30,000,000 | |
| 87320*-AB-6 | TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 07/15/44 | | 11/20/2018 | GUGGENHEIM SECURITIES | | 25,000,000 | 25,000,000 | |
| 87342R-AD-6 | BELL 2018-1A A2I SEQ 4.318% 11/25/48 | | 11/14/2018 | BARCLAYS BANK PLC | | 29,100,000 | 29,100,000 | |
| 87342R-AE-4 | BELL 2018-1A A2II SEQ 4.940% 11/25/48 | | 11/14/2018 | BARCLAYS BANK PLC | | 49,000,000 | 49,000,000 | |
| 874038-AA-6 | TAILWIND SMITH COOPER INTERMED SUB-UNSEC 10% cash 1% pik 11.000% 05/21/24 | | 12/30/2018 | Interest Capitalization | | 237,298 | 237,298 | |
| 87612*-AA-5 | TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/41 | | 12/07/2018 | BOSTONIA GLOBAL SECURTIIES LLC | | 23,923,198 | 23,687,000 | |
| 879369-AF-3 | TELEFLEX INC CO.GUARNT 4.625% 11/15/27 | | 12/10/2018 | JP MORGAN SECURITIES | | 1,870,000 | 2,000,000 | 6,938 |
| 88104#-AA-4 | TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40 | | 06/06/2018 | SUMITOMO BANK LTD. NEW YORK | | 27,119,441 | 27,119,441 | |
| 88104@-AA-6 | TERRAFORM FALCON 1-LLC 4.640% 12/31/32 | | 09/28/2018 | SUMITOMO BANK LTD. NEW YORK | | 38,030,649 | 38,030,649 | |
| 882508-BD-5 | TEXAS INSTRUMENTS INC SR UNSEC 4.150% 05/15/48 | | 04/30/2018 | MIZUHO SECURITIES USA INC. | | 24,889,000 | 25,000,000 | |
| 883556-BR-2 | THERMO FISHER SCIENTIFIC SR UNSEC 2.950% 09/19/26 | | 08/14/2018 | WELLS FARGO | | 5,360,031 | 5,725,000 | 68,962 |
| 883556-BY-7 | THERMO FISHER SCIENTIFIC SR UNSEC 4.100% 08/15/47 | | 06/13/2018 | BANK OF AMERICA | | 9,463,700 | 10,000,000 | 136,667 |
| 886313-AE-5 | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28 | | 10/22/2018 | ADJ COST NOT TRUE TRAN | | 44,352,425 | 40,440,000 | |
| 886313-AJ-4 | TIAA CHURCHILL MIDDLE MARKET C F-R-SUB-UNSEC CLO 1 12.469% 10/20/30 | | 10/22/2018 | WELLS FARGO | | 11,750,000 | 11,750,000 | |
| 887317-AW-5 | WARNER MEDIA LLC CO.GUARNT 3.600% 07/15/25 | | 06/29/2018 | Various | | 19,339,358 | 20,250,000 | 337,575 |
| 88947E-AS-9 | TOLL BROS FINANCE CORP CO.GUARNT 4.875% 03/15/27 | | 12/13/2018 | Various | | 9,250,000 | 10,000,000 | 101,563 |
| 88947E-AT-7 | TOLL BROS FINANCE CORP CO.GUARNT 4.350% 02/15/28 | | 12/19/2018 | Various | | 3,648,750 | 4,000,000 | 28,275 |
| 891906-AF-6 | TOTAL SYSTEM SERVICES IN SR UNSEC 4.450% 06/01/28 | | 10/09/2018 | Various | | 31,706,386 | 31,850,000 | 185,417 |
| 89255#-AA-9 | TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC 4.920% 07/01/48 | | 07/03/2018 | GOLDMAN SACHS CAPITAL MARKETS | | 245,000,000 | 245,000,000 | |
| 893647-AW-7 | TRANSDIGM INC CO.GUARNT 6.000% 07/15/22 | | 07/13/2018 | U.S. BANCORP LIBRA | | 5,081,250 | 5,000,000 | 1,667 |
| 89389D-A*-6 | TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25 | | 12/18/2018 | TRANS-NATIONAL | | 30,304,066 | 30,891,566 | |
| 89417E-AN-9 | TRAVELERS COS INC SR UNSEC 4.050% 03/07/48 | | 02/28/2018 | CITIGROUP GLOBAL MARKETS INC | | 993,640 | 1,000,000 | |
| 89566E-AH-1 | TRISTATE GEN&TRANS ASSN 1ST MORTG 4.700% 11/01/44 | | 03/16/2018 | Various | | 14,047,574 | 13,650,000 | 247,338 |
| 89679H-AJ-4 | TCF 2018-1A A SEQ 3.950% 03/20/43 | | 03/13/2018 | BANK OF AMERICA | | 13,872,369 | 13,875,000 | |
| 897051-AA-6 | TRONOX INC CO.GUARNT 6.500% 04/15/26 | | 03/27/2018 | CITIGROUP GLOBAL MARKETS INC | | 12,500,000 | 12,500,000 | |
| 89838Q-AA-1 | BOSTON UNIVERSITY SECURED 4.061% 10/01/48 | | 08/15/2018 | BANK OF AMERICA | | 16,900,000 | 16,900,000 | |
| 90276W-AS-6 | UBSCM 2017-C7 A4 SEQ 3.679% 12/15/50 | | 04/30/2018 | U.S. BANCORP LIBRA | | 3,467,871 | 3,500,000 | 358 |
| 90278K-BF-7 | UBSCM 2018-C14 C SUB CSTR 5.273% 12/15/51 | | 11/28/2018 | U.S. BANCORP LIBRA | | 2,465,626 | 2,500,000 | 4,028 |
| 90310#-AB-8 | UNLV STUDENT HOUSING PHASE I-L 5.500% 08/15/54 | | 12/17/2018 | LESMARK | | 23,521,739 | 23,521,739 | |
| 90353K-AY-5 | UBSCM 2018-C13 A4 SEQ 4.334% 10/15/51 | | 09/26/2018 | Various | | 32,963,633 | 32,000,000 | 38,528 |
| 90353K-BB-4 | UBSCM 2018-C13 AS SUB AFC 4.585% 10/15/51 | | 09/21/2018 | U.S. BANCORP LIBRA | | 15,449,949 | 15,000,000 | 19,105 |
| 910637-U*-6 | THE UNITED ILLUMINATING CO SR-UNSEC 4.070% 10/04/28 | | 10/04/2018 | CIBC WORLD MARKETS | | 20,000,000 | 20,000,000 | |
| 911312-BN-5 | UNITED PARCEL SERVICE SR UNSEC 3.750% 11/15/47 | | 08/28/2018 | Various | | 23,341,960 | 25,000,000 | 224,375 |
| 911365-BK-9 | UNITED RENTALS NORTH AM CO.GUARNT 6.500% 12/15/26 | | 10/25/2018 | WELLS FARGO | | 15,000,000 | 15,000,000 | |
| 91412N-AJ-9 | UNIVERSITY OF CHICAGO UNSEC 4.151% 10/01/45 | | 08/24/2018 | RAYMOND JAMES | | 127,400 | 130,000 | 2,203 |
| 91412N-AK-6 | UNIVERSITY OF CHICAGO UNSEC 4.411% 10/01/44 | | 09/24/2018 | WELLS FARGO | | 1,998,192 | 1,995,000 | 42,778 |
| 91803*-AQ-1 | UTILITIES-INC. SR-UNSEC 4.370% 10/04/33 | | 10/04/2018 | MITSUBISHI UFJ SECURITIES USA | | 60,000,000 | 60,000,000 | |
| 919451-AA-2 | VALLEY CHILDREN'S HOSP SECURED 4.399% 03/15/48 | | 07/17/2018 | JP MORGAN SECURITIES | | 44,625,000 | 44,625,000 | |
| 92277G-AM-9 | VENTAS REALTY LP CO.GUARNT 4.000% 03/01/28 | | 02/13/2018 | JEFFERIES & CO. INC. | | 14,884,950 | 15,000,000 | |
| 92343V-EN-0 | VERIZON COMMUNICATIONS SR UNSEC 3.376% 02/15/25 | | 01/19/2018 | Tax Free Exchange | | 21,102,417 | 21,414,000 | 307,248 |
| 92343V-ER-1 | VERIZON COMMUNICATIONS SR UNSEC 4.329% 09/21/28 | | 10/23/2018 | Tax Free Exchange | | 16,515,144 | 16,667,000 | 244,513 |
| 927804-FY-5 | VIRGINIA ELEC & POWER CO SR UNSEC 3.800% 09/15/47 | | 01/16/2018 | JP MORGAN SECURITIES | | 482,728 | 475,000 | 6,267 |
| 92840V-AA-0 | VISTRA OPERATIONS CO LLC CO.GUARNT 5.500% 09/01/26 | | 12/14/2018 | Various | | 24,917,500 | 25,100,000 | 225,958 |
| 92854V-AB-1 | VSLR 2018-1A B SUB 7.370% 04/30/48 | | 06/04/2018 | CREDIT SUISSE SECURITIES US LL | | 6,722,729 | 6,723,300 | |
| 92937E-AH-7 | WFRBS 2013-C11 C SUB CSTR 4.209% 03/15/45 | | 01/24/2018 | ROBERT W. BAIRD & COMPANY INC | | 2,606,542 | 2,570,000 | 7,524 |
| 92971*-AA-0 | WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53 | | 10/29/2018 | MESIROW FINANCIAL | | 25,212,747 | 25,212,747 | |
| 93100P-AB-4 | WAKE FOREST UNIV BMC UNSEC 4.175% 06/01/46 | | 02/23/2018 | JANNEY MONTGOMERY SCOTT | | 242,420 | 250,000 | 2,493 |
| 94106L-BC-2 | WASTE MANAGEMENT INC CO.GUARNT 4.100% 03/01/45 | | 10/25/2018 | Various | | 3,060,211 | 3,200,000 | 21,138 |
| 94107J-AA-1 | WASTE PRO USA INC SR UNSEC 5.500% 02/15/26 | | 11/26/2018 | Various | | 18,873,573 | 20,154,000 | 280,890 |
| 948741-AM-5 | WEINGARTEN REALTY INVEST SR UNSEC 3.250% 08/15/26 | | 09/13/2018 | SUNTRUST CAPITAL MARKETS | | 2,919,319 | 3,152,000 | 9,106 |
| 94946T-AD-8 | WELLCARE HEALTH PLANS SR UNSEC 5.375% 08/15/26 | | 08/08/2018 | JP MORGAN SECURITIES | | 6,675,000 | 6,675,000 | |
| 94989M-AK-5 | WFCM 2015-NXS2 B SUB W 4.389% 07/15/58 | | 01/31/2018 | U.S. BANCORP LIBRA | | 1,024,336 | 1,000,000 | 118 |
| 94989Y-BE-2 | WFCM 2016-C32 B SUB W 4.879% 01/15/59 | | 11/06/2018 | Various | | 8,471,367 | 8,250,000 | 7,751 |
| 95000L-BE-2 | WFCM 2016-C33 B SUB AFC 4.506% 03/15/59 | | 01/25/2018 | BREAN MURRAY CARRET & CO. LLC. | | 1,590,820 | 1,500,000 | 5,257 |
| 95000T-BU-9 | WFCM 2017-RB1 AS SUB 3.757% 03/15/50 | | 09/21/2018 | BARCLAYS BANK PLC | | 1,228,184 | 1,255,000 | 3,143 |
| 95000T-BY-1 | WFCM 2017-RB1 C SUB AFC 4.311% 03/15/50 | | 11/15/2018 | Various | | 10,004,609 | 10,250,000 | 27,782 |
| 95040Q-AD-6 | WELLTOWER INC SR UNSEC 4.250% 04/15/28 | | 08/09/2018 | Various | | 14,745,404 | 14,800,000 | 71,400 |
| 95040Q-AF-1 | WELLTOWER INC SR UNSEC 4.950% 09/01/48 | | 08/09/2018 | BARCLAYS BANK PLC | | 9,957,900 | 10,000,000 | |
| 96145D-AG-0 | WRKCO INC CO.GUARNT 4.000% 03/15/28 | | 03/01/2018 | WELLS FARGO | | 13,726,213 | 13,750,000 | |
| 96221Q-AJ-2 | WFRBS 2013-C18 B SUB CSTR 4.706% 12/15/46 | | 06/14/2018 | BANK OF AMERICA | | 3,127,500 | 3,000,000 | 6,816 |
| 97068L-AA-6 | WILLIS-KNIGHTON MED CTR SECURED 4.813% 09/01/48 | | 10/18/2018 | GOLDMAN SACHS & COMPANY | | 45,000,000 | 45,000,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 980745-F#-5 | WOODWARD-INC. Q-SR-UNSEC 4.350% 05/30/27 | | 05/31/2018 | JP MORGAN SECURITIES | | 10,000,000 | 10,000,000 | |
| 980745-F@-7 | WOODWARD-INC. P-SR-UNSEC 4.270% 05/30/25 | | 05/31/2018 | JP MORGAN SECURITIES | | 8,000,000 | 8,000,000 | |
| 980745-G#-4 | WOODWARD-INC. T-SR-UNSEC 4.610% 05/30/33 | | 05/31/2018 | JP MORGAN SECURITIES | | 8,000,000 | 8,000,000 | |
| 980745-G*-8 | WOODWARD-INC. R-SR-UNSEC 4.410% 05/30/29 | | 05/31/2018 | JP MORGAN SECURITIES | | 18,000,000 | 18,000,000 | |
| 980745-G@-6 | WOODWARD-INC. S-SR-UNSEC 4.460% 05/30/30 | | 05/31/2018 | JP MORGAN SECURITIES | | 5,000,000 | 5,000,000 | |
| 983793-AF-7 | XPO LOGISTICS INC CO.GUARNT 6.125% 09/01/23 | | 12/13/2018 | BANK OF AMERICA | | 7,017,500 | 7,000,000 | 126,243 |
| 98956P-AF-9 | ZIMMER BIOMET HOLDINGS SR UNSEC 3.550% 04/01/25 | | 09/17/2018 | CREDIT SUISSE SECURITIES US LL | | 9,629,428 | 10,000,000 | 164,533 |
| 98956P-AG-7 | ZIMMER BIOMET HOLDINGS SR UNSEC 4.250% 08/15/35 | | 01/23/2018 | BANK OF AMERICA | | 3,007,990 | 3,080,000 | 58,178 |
| AS3088-32-3 | COMMERCIAL METALS CO SR UNSEC 5.750% 04/15/26 | | 05/08/2018 | Various | | 11,333,250 | 11,325,000 | 2,013 |
| Z00063-14-1 | HOLLEY PURCHASER-INC. SUB-UNSEC 5.208% 10/26/26 | | 10/26/2018 | HOLLEY PURCHASER | | 37,500,000 | 37,500,000 | |
| Z00064-23-0 | MOBILE TECH-INC. SR-UNSEC 11.003% 08/06/21 | | 12/14/2018 | MOBILE | | 4,975,000 | 4,975,000 | |
| Z00064-33-9 | TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26 | | 12/18/2018 | TRANS-NATIONAL | | 8,826,162 | 8,826,162 | |
| 136375-CK-6 | CANADIAN NATL RAILWAY SR UNSEC 3.200% 08/02/46 | A | 06/12/2018 | JEFFERIES & CO. INC. | | 7,731,720 | 9,000,000 | 105,600 |
| 136375-CV-2 | CANADIAN NATL RAILWAY SR UNSEC 4.450% 01/20/49 | A | 10/31/2018 | WELLS FARGO | | 9,998,600 | 10,000,000 | |
| 13645R-AV-6 | CANADIAN PACIFIC RR CO SR UNSEC 4.800% 09/15/35 | A | 06/26/2018 | Various | | 15,145,581 | 14,185,000 | 194,807 |
| 218493-AA-2 | CORDELIO AMALCO LP I A-SR-UNSEC 4.087% 09/30/34 | | 12/10/2018 | NATL BANK OF CANADA | | 35,433,218 | 35,433,218 | |
| 218493-AB-0 | CORDELIO AMALCO LP I B-SR-UNSEC 4.087% 06/30/34 | | 12/10/2018 | NATL BANK OF CANADA | | 35,433,218 | 35,433,218 | |
| 62928@-AA-5 | NHL CANADA FDG LP SERIES 3 CANADIAN 3.980% 07/12/25 | A | 07/12/2018 | MERRIL LYNCH PERCE FENER SMITH | | 1,635,514 | 1,635,514 | |
| 62928@-AB-3 | NHL CANADA FDG LP SR-UNSEC SERIES 4 CANADIAN 4.120% 07/12/28 | A | 07/12/2018 | MERRIL LYNCH PERCE FENER SMITH | | 2,884,615 | 2,884,615 | |
| 62928@-AC-1 | NHL CANADA FDG LP SR-UNSEC SERIES 5 CANADIAN 4.220% 07/12/30 | A | 07/12/2018 | MERRIL LYNCH PERCE FENER SMITH | | 13,812,155 | 13,812,155 | |
| 67077M-AA-6 | NUTRIEN LTD SR UNSEC 6.500% 05/15/19 | A | 04/10/2018 | Taxable Exchange | | 7,338,119 | 7,075,000 | 185,227 |
| 67077M-AB-4 | NUTRIEN LTD SR UNSEC 4.875% 03/30/20 | A | 04/10/2018 | Taxable Exchange | | 42,477,220 | 41,250,000 | 55,859 |
| 67077M-AC-2 | NUTRIEN LTD SR UNSEC 3.625% 03/15/24 | A | 04/10/2018 | Taxable Exchange | | 29,842,172 | 30,000,000 | 75,521 |
| 67077M-AF-5 | NUTRIEN LTD SR UNSEC 5.875% 12/01/36 | A | 04/10/2018 | Taxable Exchange | | 29,925,480 | 26,000,000 | 547,354 |
| 67077M-AJ-7 | NUTRIEN LTD SR UNSEC 3.150% 10/01/22 | A | 04/10/2018 | Taxable Exchange | | 45,149,784 | 45,715,000 | 36,001 |
| 67077M-AK-4 | NUTRIEN LTD SR UNSEC 3.500% 06/01/23 | A | 04/10/2018 | Taxable Exchange | | 22,137,312 | 22,250,000 | 279,052 |
| 67077M-AN-8 | NUTRIEN LTD SR UNSEC 4.125% 03/15/35 | A | 04/10/2018 | Taxable Exchange | | 9,683,592 | 10,000,000 | 28,646 |
| 67077M-AP-3 | NUTRIEN LTD SR UNSEC 7.125% 05/23/36 | A | 04/10/2018 | Taxable Exchange | | 12,760,200 | 10,000,000 | 271,146 |
| 67077M-AR-9 | NUTRIEN LTD SR UNSEC 4.900% 06/01/43 | A | 04/10/2018 | Taxable Exchange | | 8,757,077 | 8,500,000 | 149,246 |
| 67077M-AS-7 | NUTRIEN LTD SR UNSEC 5.250% 01/15/45 | A | 04/10/2018 | Taxable Exchange | | 2,161,020 | 2,000,000 | 24,792 |
| 775109-BG-5 | ROGERS COMMUNICATIONS IN CO.GUARNT 4.300% 02/15/48 | A | 03/13/2018 | Various | | 34,858,373 | 35,125,000 | 66,292 |
| C0237#-AB-4 | ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 13.000% 06/16/23 | | 05/15/2018 | Various | | 2,919,090 | 2,919,090 | |
| C0237#-AC-2 | ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL 13.000% 06/16/23 | | 10/15/2018 | ALTIMA DENTAL CANADA HOLDINGS | | 331,995 | 331,995 | |
| C0461#-AA-3 | AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33 | | 11/15/2018 | MITSUBISHI UFJ SECURITIES USA | | 53,094,660 | 53,094,660 | |
| C5793#-AK-9 | MCCAIN FOODS LTD SR-UNSEC 3.680% 10/23/30 | | 10/23/2018 | HSBC SECURITIES USA INC | | 16,079,756 | 16,079,756 | |
| C5793#-AL-7 | MCCAIN FOODS LTD SR-UNSEC 3.790% 10/23/32 | | 10/23/2018 | HSBC SECURITIES USA INC | | 26,531,597 | 26,531,597 | |
| C5916*-AA-7 | NSC MINERALS LTD SUB 14.000% 10/11/26 | | 10/07/2018 | Interest Capitalization | | 1,130,853 | 1,130,853 | |
| 00388W-AG-6 | ABU DHABI NATIONAL ENERG SR UNSEC 4.875% 04/23/30 | D | 04/16/2018 | CITIGROUP GLOBAL MARKETS INC | | 6,996,850 | 7,000,000 | |
| 00653M-AA-9 | ADCB FINANCE CAYMAN LTD CO.GUARNT 4.000% 03/29/23 | D | 03/23/2018 | BANK OF AMERICA | | 9,967,100 | 10,000,000 | |
| 013822-AC-5 | ALCOA NEDERLAND HOLDING CO.GUARNT 6.125% 05/15/28 | D | 05/14/2018 | JP MORGAN SECURITIES | | 9,530,000 | 9,500,000 | |
| 02315Q-AA-6 | AMBAC LSNI LLC SR SEC 7.803% 02/12/23 | D | 02/12/2018 | SPIN | | 626 | 621 | |
| 03759C-AL-4 | APID 2016 24A A2FR MEZ CDO-CF-CLO-H 4.460% 10/20/30 | D | 08/23/2018 | BANK OF AMERICA | | 3,000,000 | 3,000,000 | |
| 03835V-AD-8 | APTIV PLC CO.GUARNT 4.250% 01/15/26 | D | 08/16/2018 | BANK OF AMERICA | | 15,236,964 | 15,300,000 | 63,219 |
| 03845E-AA-0 | ARAB PETROLEUM INVST SR UNSEC 4.125% 09/18/23 | D | 09/11/2018 | STANDARD CHARTERED BANK | | 10,007,958 | 10,025,000 | |
| 046353-AT-5 | ASTRAZENECA PLC SR UNSEC 4.000% 01/17/29 | D | 08/14/2018 | GOLDMAN SACHS & COMPANY | | 10,954,900 | 11,000,000 | |
| 04965D-A*-7 | ATRESMEDIA CORP. DE MEDIOS DE SUB-UNSEC 4.480% 01/01/23 | D | 07/11/2018 | CITIGROUP GLOBAL MARKETS INC | | 23,000,000 | 23,000,000 | |
| 04965F-AE-1 | ATRM 2018 15A A2 SEQ CDO-CF-CLO-HY 4.489% 01/23/31 | D | 11/16/2018 | CREDIT SUISSE SECURITIES US LL | | 35,000,000 | 35,000,000 | |
| 052113-AB-3 | AUSGRID FINANCE PTY LTD SR SEC 4.350% 08/01/28 | D | 04/23/2018 | BANK OF AMERICA | | 14,986,050 | 15,000,000 | |
| 052528-AH-9 | AUST & NZ BANKING GROUP SUBORD 4.500% 03/19/24 | D | 10/10/2018 | Various | | 14,686,940 | 14,684,000 | 269,506 |
| 05533U-AF-5 | BBVA BANCOMER SA TEXAS SUBORD 5.125% 01/18/33 | D | 01/11/2018 | BNP PARIBAS | | 22,761,769 | 22,875,000 | |
| 05583J-AE-2 | BPCE SA SR UNSEC 4.625% 09/12/28 | D | 09/05/2018 | JP MORGAN SECURITIES | | 24,853,750 | 25,000,000 | |
| 059597-AE-4 | BANCO GENERAL SA SR UNSEC 4.125% 08/07/27 | D | 12/06/2018 | Various | | 9,380,000 | 10,000,000 | 96,250 |
| 05968L-AK-8 | BANCOLOMBIA SA SUBORD 4.875% 10/18/27 | D | 05/18/2018 | Various | | 4,736,809 | 5,000,000 | 23,021 |
| 059895-AS-1 | BANGKOK BANK PCL/HK SR UNSEC 4.450% 09/19/28 | D | 09/12/2018 | MORGAN STANLEY & CO. INC. | | 10,971,840 | 11,000,000 | |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC 4.180% 04/07/28 | D | 03/19/2018 | WESTWOOD CAPITAL | | 75,000,000 | 75,000,000 | |
| 09659T-2A-8 | BNP PARIBAS SUBORD 4.375% 03/01/33 | D | 02/22/2018 | BNP PARIBAS | | 19,935,800 | 20,000,000 | |
| 09659W-2C-7 | BNP PARIBAS SR UNSEC 3.500% 11/16/27 | D | 03/13/2018 | BNP PARIBAS | | 10,689,952 | 11,200,000 | 129,578 |
| 12674T-AB-2 | C&W SR FINANCING DESIGNA SR UNSEC 7.500% 10/15/26 | D | 10/04/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,500,000 | 4,500,000 | |
| 12687@-AA-1 | DHL-ZERO COUPON SR 4.640% 03/15/27 | D | 12/15/2018 | Interest Capitalization | | 2,841,337 | 2,841,337 | |
| 12805P-AE-6 | CAI 2018-1A A SEQ 3.960% 02/25/43 | D | 02/21/2018 | WELLS FARGO | | 7,789,240 | 7,791,667 | |
| 151191-BB-8 | CELULOSA ARAUCO CONSTITU SR UNSEC 3.875% 11/02/27 | D | 06/04/2018 | Tax Free Exchange | | 18,205,700 | 18,475,000 | 63,636 |
| 151191-BD-4 | CELULOSA ARAUCO CONSTITU SR UNSEC 5.500% 11/02/47 | D | 06/04/2018 | Tax Free Exchange | | 3,240,585 | 3,250,000 | 15,889 |
| 151290-BM-4 | CEMEX SAB DE CV SR SEC 5.700% 01/11/25 | D | 12/21/2018 | Various | | 8,782,000 | 9,000,000 | 208,842 |
| 200303-AA-3 | COM CELULARES-COM TRUST SR UNSEC 6.875% 02/06/24 | D | 06/15/2018 | BANK OF AMERICA | | 2,953,313 | 2,850,000 | 72,102 |
| 20039F-AA-7 | COMETA ENERGIA SA SR SEC 6.375% 04/24/35 | D | 06/18/2018 | Various | | 22,158,150 | 22,626,975 | 97,878 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 202712-BJ-3 | COMMONWEALTH BANK AUST SUBORD 4.316% 01/10/48 | D | 01/03/2018 | GOLDMAN SACHS & COMPANY | | 6,500,000 | 6,500,000 | |
| 2027A0-HR-3 | COMMONWEALTH BANK AUST SUBORD 4.500% 12/09/25 | D | 10/11/2018 | DEUTSCHE BANK SECURITIES INCOR | | 8,048,075 | 8,164,000 | 124,833 |
| 20557#-AF-8 | COMPUTERSHARE LTD SR-UNSEC 4.220% 11/20/25 | D | 11/20/2018 | BANK OF AMERICA SECURITIES LLC | | 35,000,000 | 35,000,000 | |
| 20557#-AG-6 | COMPUTERSHARE LTD SR-UNSEC 4.360% 11/20/28 | D | 11/20/2018 | BANK OF AMERICA SECURITIES LLC | | 40,000,000 | 40,000,000 | |
| 225313-AK-1 | CREDIT AGRICOLE SA SUBORD 4.000% 01/10/33 | D | 01/03/2018 | CREDIT AGRICOLE | | 14,062,412 | 14,150,000 | |
| 225401-AF-5 | CREDIT SUISSE GROUP AG SR UNSEC 3.869% 01/12/29 | D | 01/05/2018 | CREDIT SUISSE SECURITIES US LL | | 2,000,000 | 2,000,000 | |
| 226081-AC-1 | CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36 | D | 08/27/2018 | Interest Capitalization | | 183,474 | 185,896 | |
| 23330J-AB-7 | DP WORLD LTD SR UNSEC 5.625% 09/25/48 | D | 12/19/2018 | Various | | 12,765,400 | 13,125,000 | 67,188 |
| 24023M-AA-2 | DBS GROUP HOLDINGS LTD SUBORD 4.520% 12/11/28 | D | 07/17/2018 | Various | | 18,046,838 | 17,975,000 | 37,215 |
| 251526-BY-4 | DEUTSCHE BANK NY SR UNSEC 3.700% 05/30/24 | D | 06/01/2018 | Taxable Exchange | | 37,498,085 | 39,989,000 | 4,110 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC CO.GUARNT 3.875% 05/18/28 | D | 05/15/2018 | BARCLAYS BANK PLC | | 16,339,484 | 16,400,000 | |
| 29245J-AL-6 | EMPRESA NACIONAL DEL PET SR UNSEC 5.250% 11/06/29 | D | 10/30/2018 | CITIGROUP GLOBAL MARKETS INC | | 9,741,713 | 9,750,000 | |
| 29245V-AA-3 | EMPRESA NACIONAL DE TELE SR UNSEC 4.875% 10/30/24 | D | 12/17/2018 | Various | | 4,869,738 | 5,000,000 | 32,466 |
| 29278D-AA-3 | ENEL CHILE SA SR UNSEC 4.875% 06/12/28 | D | 06/07/2018 | JP MORGAN SECURITIES | | 24,854,236 | 25,150,000 | |
| 29287@-AA-9 | ENGINE LEASE FINANCE CORP SR-UNSEC 4.480% 11/27/26 | D | 11/27/2018 | BANC OF AMERICA SECURITIES INC | | 8,000,000 | 8,000,000 | |
| 29287@-AB-7 | ENGINE LEASE FINANCE CORP SR-UNSEC 4.630% 11/27/28 | D | 11/27/2018 | BANC OF AMERICA SECURITIES INC | | 19,000,000 | 19,000,000 | |
| 29287@-AD-3 | ENGINE LEASE FINANCE CORP SR-UNSEC 4.730% 11/27/30 | D | 11/27/2018 | BANC OF AMERICA SECURITIES INC | | 5,000,000 | 5,000,000 | |
| 30216J-AC-9 | EXPORT-IMPORT BK INDIA SR UNSEC 3.875% 02/01/28 | D | 01/25/2018 | BARCLAYS BANK PLC | | 19,963,800 | 20,000,000 | |
| 30251G-AY-3 | FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 03/15/23 | D | 03/01/2018 | JP MORGAN SECURITIES | | 18,000,000 | 18,000,000 | |
| 36320U-AL-4 | GALXY 2018 27A B2 MEZ CDO-CF-CLO-HY 4.193% 05/16/31 | D | 04/03/2018 | GOLDMAN SACHS & COMPANY | | 15,000,000 | 15,000,000 | |
| 40052V-AF-1 | GRUPO BIMBO SAB DE CV SUBORD 5.950% Perpet. | D | 04/12/2018 | JP MORGAN SECURITIES | | 6,000,000 | 6,000,000 | |
| 404280-BM-0 | HSBC HOLDINGS PLC SR UNSEC 3.033% 11/22/23 | D | 04/25/2018 | HSBC SECURITIES USA INC | | 43,965,145 | 45,050,000 | 471,981 |
| 423012-AE-3 | HEINEKEN NV SR UNSEC 4.000% 10/01/42 | D | 05/21/2018 | RBC DAIN RAUSCHER INC. | | 9,350,000 | 10,000,000 | 57,778 |
| 44962L-AF-4 | IHS MARKIT LTD SR UNSEC 4.750% 08/01/28 | D | 07/19/2018 | JP MORGAN SECURITIES | | 14,147,176 | 14,200,000 | |
| 44962L-AG-2 | IHS MARKIT LTD SR UNSEC 4.125% 08/01/23 | D | 07/19/2018 | HSBC SECURITIES USA INC | | 8,175,974 | 8,200,000 | |
| 45112E-AH-2 | ICICI BANK LTD/DUBAI SR UNSEC 3.800% 12/14/27 | D | 04/05/2018 | JP MORGAN SECURITIES | | 4,690,050 | 5,000,000 | 60,694 |
| 45672B-C*-6 | INFORMA PLC SR-UNSEC 4.130% 01/14/28 | D | 01/04/2018 | BANK OF AMERICA SECURITIES LLC | | 21,000,000 | 21,000,000 | |
| 456837-AM-5 | ING GROEP NV SR UNSEC 4.550% 10/02/28 | D | 09/25/2018 | GOLDMAN SACHS & COMPANY | | 41,706,873 | 41,850,000 | |
| 45685N-AA-4 | ING GROEP NV SR UNSEC 4.625% 01/06/26 | D | 11/08/2018 | BANK OF AMERICA | | 15,360,576 | 15,400,000 | |
| 45866E-AA-5 | INTERCORP FIN SER INC SR UNSEC 4.125% 10/19/27 | D | 04/11/2018 | Various | | 3,112,125 | 3,300,000 | 64,969 |
| 460599-AD-5 | INTERNATIONAL GAME TECH SR SEC 6.250% 01/15/27 | D | 09/17/2018 | BANK OF AMERICA | | 9,600,000 | 9,600,000 | |
| 46115H-BD-8 | INTESA SANPAOLO SPA SR UNSEC 3.875% 01/12/28 | D | 01/05/2018 | JP MORGAN SECURITIES | | 2,480,350 | 2,500,000 | |
| 465077-AL-9 | ISRAEL ELECTRIC CORP LTD SR SEC 4.250% 08/14/28 | D | 02/12/2018 | Various | | 35,687,635 | 36,050,000 | 1,771 |
| 47032F-AA-7 | JAMES HARDIE INTL FIN CO.GUARNT 4.750% 01/15/25 | D | 07/13/2018 | WELLS FARGO | | 1,960,000 | 2,000,000 | 528 |
| 47032F-AB-5 | JAMES HARDIE INTL FIN CO.GUARNT 5.000% 01/15/28 | D | 07/18/2018 | BANK OF AMERICA | | 1,905,000 | 2,000,000 | 1,389 |
| 479142-D#-5 | JOHNSON MATTHEY PLC SR-UNSEC 2.540% 12/19/25 | B | 12/19/2018 | JP MORGAN SECURITIES | | 29,015,492 | 29,015,492 | |
| 48667Q-AQ-8 | KAZMUNAYGAS NATIONAL CO SR UNSEC 5.375% 04/24/30 | D | 04/17/2018 | CITIGROUP GLOBAL MARKETS INC | | 9,600,000 | 9,600,000 | |
| 48667Q-AS-4 | KAZMUNAYGAS NATIONAL CO SR UNSEC 6.375% 10/24/48 | D | 04/17/2018 | CITIGROUP GLOBAL MARKETS INC | | 5,222,514 | 5,275,000 | |
| 50064Y-AN-3 | KOREA HYDRO & NUCLEAR PO SR UNSEC 3.750% 07/25/23 | D | 07/18/2018 | CITIGROUP GLOBAL MARKETS INC | | 3,652,142 | 3,675,000 | |
| 5006EP-AJ-0 | KOREA EAST-WEST POWER CO SR UNSEC 3.875% 07/19/23 | D | 07/12/2018 | CITIGROUP GLOBAL MARKETS INC | | 2,761,292 | 2,775,000 | |
| 536576-AD-3 | LISTRINDO CAPITAL BV CO.GUARNT 4.950% 09/14/26 | D | 07/11/2018 | Various | | 3,761,000 | 4,200,000 | 65,017 |
| 55377X-AB-2 | MTN MAURITIUS INVSTMENTS CO.GUARNT 6.500% 10/13/26 | D | 06/28/2018 | NOMURA SECURITIES INTL INC. | | 3,010,500 | 3,000,000 | 42,792 |
| 55608J-AP-3 | MACQUARIE GROUP LTD SR UNSEC 5.033% 01/15/30 | D | 10/04/2018 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 56564R-AA-8 | MAPSL 2018-1A A SEQ 4.212% 05/15/43 | D | 04/26/2018 | GOLDMAN SACHS & COMPANY | | 9,960,994 | 9,961,350 | |
| 56564R-AB-6 | MAPSL 2018-1A B SUB 5.193% 05/15/43 | D | 04/26/2018 | GOLDMAN SACHS & COMPANY | | 6,166,429 | 6,166,550 | |
| 600814-AP-2 | MILLICOM INTL CELLULAR SR UNSEC 6.625% 10/15/26 | D | 10/11/2018 | BNP PARIBAS | | 2,270,000 | 2,270,000 | |
| 606822-AV-6 | MITSUBISHI UFJ FIN GRP SR UNSEC 3.961% 03/02/28 | D | 02/26/2018 | MITSUBISHI UFJ SECURITIES USA | | 3,000,000 | 3,000,000 | |
| 60687Y-AT-6 | MIZUHO FINANCIAL GROUP SR UNSEC 4.254% 09/11/29 | D | 09/05/2018 | MIZUHO SECURITIES USA INC. | | 39,600,000 | 39,600,000 | |
| 62848F-AG-7 | MYERS 2018 1A B2 SEQ CDO-CF-CLO-HY 4.421% 10/20/30 | D | 08/16/2018 | BARCLAYS BANK PLC | | 2,500,000 | 2,500,000 | |
| 62856R-AD-7 | MYRIAD INTL HOLDINGS BV CO.GUARNT 4.850% 07/06/27 | D | 06/28/2018 | JP MORGAN SECURITIES | | 4,918,750 | 5,000,000 | 118,556 |
| 62947Q-AX-6 | NXP BV/NXP FUNDING LLC CO.GUARNT 5.350% 03/01/26 | D | 12/12/2018 | Various | | 20,144,400 | 20,000,000 | 11,889 |
| 62947Q-AZ-1 | NXP BV/NXP FUNDING LLC CO.GUARNT 4.875% 03/01/24 | D | 12/03/2018 | CREDIT SUISSE SECURITIES US LL | | 5,898,289 | 5,900,000 | |
| 64045D-AA-2 | NEMAK SAB DE CV SR UNSEC 4.750% 01/23/25 | D | 01/11/2018 | JP MORGAN SECURITIES | | 14,925,000 | 14,925,000 | |
| 64132M-AL-2 | NEUB 2018 30A B2 MEZ SEQ CDO-CF-CLO 4.726% 01/20/31 | D | 12/07/2018 | NATIXIS SECURITIES AMERICAS LL | | 20,000,000 | 20,000,000 | |
| 67091G-AA-1 | OCI NV SR SEC 6.625% 04/15/23 | D | 09/05/2018 | MORGAN STANLEY & CO. INC. | | 8,287,500 | 8,000,000 | 182,556 |
| 67576G-AC-1 | ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720% 12/01/22 | D | 01/08/2018 | Taxable Exchange | | 4,693,221 | 5,453,489 | |
| 67576G-AD-9 | ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26 | D | 12/04/2018 | Interest Capitalization | | 1,854,952 | 1,854,952 | |
| 67576G-AD-9 | ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26 | D | 01/08/2018 | Taxable Exchange | | 4,210,165 | 18,428,800 | |
| 67576J-AB-7 | ODEBRECHT OIL & FINANCE CO.GUARNT 0.000% Perpet. | D | 01/08/2018 | Taxable Exchange | | 893 | 3,048,589 | |
| 67591Y-AG-4 | OCT38 2018 1A A3B MEZ CDO-CF-CLO-HY 0.000% 07/20/30 | D | 07/12/2018 | BANK OF AMERICA | | 5,000,000 | 5,000,000 | |
| 692733-AA-6 | OZTEL HOLDINGS SPC LTD SR SEC 5.625% 10/24/23 | D | 04/17/2018 | CITIGROUP GLOBAL MARKETS INC | | 2,372,136 | 2,400,000 | |
| 692733-AB-4 | OZTEL HOLDINGS SPC LTD SR SEC 6.625% 04/24/28 | D | 04/17/2018 | CITIGROUP GLOBAL MARKETS INC | | 8,249,892 | 8,400,000 | |
| 693483-AD-1 | POSCO SR UNSEC 4.000% 08/01/23 | D | 07/25/2018 | HSBC SECURITIES USA INC | | 6,640,357 | 6,675,000 | |
| 69370T-AB-9 | PELABUHAN INDONESIA III SR UNSEC 4.500% 05/02/23 | D | 12/18/2018 | Various | | 4,895,000 | 5,000,000 | 29,500 |
| 70014L-AB-6 | PARK AEROSPACE HOLDINGS CO.GUARNT 5.500% 02/15/24 | D | 12/21/2018 | Various | | 5,320,000 | 5,500,000 | 110,076 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 70014L-AC-4 | PARK AEROSPACE HOLDINGS CO.GUARNT 4.500% 03/15/23 | D | 12/21/2018 | JP MORGAN SECURITIES | | 1,890,000 | 2,000,000 | 25,250 |
| 715604-AA-2 | PERU LNG SRL SR UNSEC 5.375% 03/22/30 | D | 03/15/2018 | BANK OF AMERICA | | 12,000,000 | 12,000,000 | |
| 71568P-AE-9 | PERUSAHAAN LISTRIK NEGAR SR UNSEC 5.450% 05/21/28 | D | 05/15/2018 | CITIGROUP GLOBAL MARKETS INC | | 5,952,235 | 5,975,000 | |
| 71568P-AF-6 | PERUSAHAAN LISTRIK NEGAR SR UNSEC 6.150% 05/21/48 | D | 05/15/2018 | CITIGROUP GLOBAL MARKETS INC | | 9,932,300 | 10,000,000 | |
| 71568P-AG-4 | PERUSAHAAN LISTRIK NEGAR SR UNSEC 5.375% 01/25/29 | D | 10/18/2018 | HSBC SECURITIES USA INC | | 9,900,400 | 10,000,000 | |
| 71647N-AY-5 | PETROBRAS GLOBAL FINANCE CO.GUARNT 5.999% 01/27/28 | D | 09/21/2018 | Tax Free Exchange | | 9,067,808 | 10,000,000 | 89,985 |
| 71647N-AZ-2 | PETROBRAS GLOBAL FINANCE CO.GUARNT 5.750% 02/01/29 | D | 06/28/2018 | Various | | 21,116,192 | 22,100,000 | 144,529 |
| 71654Q-CC-4 | PETROLEOS MEXICANOS CO.GUARNT 6.750% 09/21/47 | D | 03/23/2018 | Tax Free Exchange | | 6,549,514 | 6,675,000 | 2,503 |
| 71654Q-CG-5 | PETROLEOS MEXICANOS CO.GUARNT 6.500% 03/13/27 | D | 03/23/2018 | Tax Free Exchange | | 8,889,422 | 8,450,000 | 15,257 |
| 71654Q-CK-6 | PETROLEOS MEXICANOS CO.GUARNT 5.350% 02/12/28 | C | 12/21/2018 | Tax Free Exchange | | 13,175,000 | 13,175,000 | 252,576 |
| 71654Q-CL-4 | PETROLEOS MEXICANOS CO.GUARNT 6.350% 02/12/48 | D | 12/18/2018 | Tax Free Exchange | | 13,025,000 | 13,025,000 | 289,481 |
| 71654Q-CP-5 | PETROLEOS MEXICANOS CO.GUARNT 6.500% 01/23/29 | D | 12/18/2018 | Tax Free Exchange | | 6,347,079 | 6,350,000 | 63,059 |
| 73928Q-AA-6 | POWER FINANCE CORP LTD SR UNSEC 6.150% 12/06/28 | D | 11/28/2018 | BARCLAYS BANK PLC | | 6,656,136 | 6,665,000 | |
| 74445P-AC-6 | INDONESIA ASAHAN ALUMINI SR UNSEC 6.530% 11/15/28 | D | 11/07/2018 | CITIGROUP GLOBAL MARKETS INC | | 3,657,525 | 3,750,000 | |
| 74735K-2B-7 | OOREDOO INTL FINANCE CO.GUARNT 3.875% 01/31/28 | D | 08/14/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,762,500 | 5,000,000 | 8,611 |
| 75973F-AA-9 | RENEW 2018-1 A SEQ 3.950% 09/20/53 | D | 06/12/2018 | BARCLAYS BANK PLC | | 31,680,170 | 31,692,184 | |
| 78440P-AE-8 | SK TELECOM CO LTD SR UNSEC 3.750% 04/16/23 | D | 04/10/2018 | Various | | 2,248,014 | 2,250,000 | |
| 78462Q-AE-9 | SP POWERASSETS LTD SR UNSEC 3.000% 09/26/27 | D | 01/05/2018 | HSBC SECURITIES USA INC | | 2,959,050 | 3,000,000 | 25,750 |
| 78520L-AB-6 | SABIC CAPITAL II BV CO.GUARNT 4.500% 10/10/28 | D | 10/03/2018 | Various | | 9,909,750 | 9,975,000 | |
| 80007R-AD-7 | SANDS CHINA LTD SR UNSEC 5.400% 08/08/28 | D | 12/07/2018 | Various | | 16,375,520 | 16,525,000 | 64,508 |
| 80627D-AB-2 | IHO VERWALTUNGS GMBH SR SEC 4.500% 09/15/23 | D | 08/01/2018 | Various | | 9,591,000 | 10,000,000 | 89,450 |
| 82460C-AM-6 | SHINHAN BANK SR UNSEC 3.875% 11/05/23 | D | 10/29/2018 | CITIGROUP GLOBAL MARKETS INC | | 9,273,060 | 9,325,000 | |
| 82650N-AA-0 | SIGMA FINANCE NL CO.GUARNT 4.875% 03/27/28 | D | 03/22/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,370,784 | 4,400,000 | |
| 85511X-AC-4 | STAR ENERGY GEOTHERMAL SR SEC 6.750% 04/24/33 | D | 04/17/2018 | BARCLAYS BANK PLC | | 9,830,000 | 9,830,000 | |
| 857006-AM-2 | STATE GRID OVERSEAS INV CO.GUARNT 4.250% 05/02/28 | D | 04/24/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,982,250 | 5,000,000 | |
| 86562M-BG-4 | SUMITOMO MITSUI FINL GRP SR UNSEC 4.306% 10/16/28 | D | 10/10/2018 | SMBC NIKKO SECURITIES AMERICA | | 25,000,000 | 25,000,000 | |
| 86964W-AB-8 | SUZANO AUSTRIA GMBH CO.GUARNT 7.000% 03/16/47 | D | 11/06/2018 | JP MORGAN SECURITIES | | 3,513,549 | 3,450,000 | 35,554 |
| 87248R-AC-3 | TIA 2018 1A SUB SUB EXE CDO-CF-CLO 0.000% 01/20/32 | D | 11/13/2018 | CITIGROUP GLOBAL MARKETS INC | | 43,594,954 | 48,100,000 | |
| 87271Q-AC-5 | TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000% 04/20/29 | D | 06/22/2018 | U.S. BANK | | 9,740 | 10,000 | |
| 874060-AU-0 | TAKEDA PHARMACEUTICAL SR UNSEC 5.000% 11/26/28 | D | 12/12/2018 | Various | | 35,055,800 | 35,000,000 | 25,000 |
| 88167A-AK-7 | TEVA PHARMACEUTICALS NE CO.GUARNT 6.750% 03/01/28 | D | 05/17/2018 | Tax Free Exchange | | 12,494,331 | 12,450,000 | 147,066 |
| 89387Y-AC-5 | TRANSPRTDRA DE GAS INTL SR UNSEC 5.550% 11/01/28 | D | 10/17/2018 | JP MORGAN SECURITIES | | 17,250,000 | 17,250,000 | |
| 900111-AB-1 | TURKCELL ILETISIM HIZMET SR UNSEC 5.800% 04/11/28 | D | 04/05/2018 | HSBC SECURITIES USA INC | | 3,764,492 | 3,850,000 | |
| 90015L-AD-9 | EXPORT CREDIT BANK OF TU SR UNSEC 6.125% 05/03/24 | D | 04/26/2018 | CITIGROUP GLOBAL MARKETS INC | | 2,756,768 | 2,775,000 | |
| 902674-XN-5 | UBS AG LONDON SR UNSEC 4.500% 06/26/48 | D | 06/20/2018 | U.S. BANCORP LIBRA | | 5,700,726 | 5,725,000 | |
| 91127K-AA-0 | UNITED OVERSEAS BANK LTD SR UNSEC 3.200% 04/23/21 | D | 04/16/2018 | HSBC SECURITIES USA INC | | 6,991,670 | 7,000,000 | |
| 91532B-BC-1 | UPLND 2016 1A A1BR SEQ CDO-CF-CLO-HY 3.982% 04/20/31 | D | 04/25/2018 | CITIGROUP GLOBAL MARKETS INC | | 25,000,000 | 25,000,000 | |
| 92769X-AL-9 | VIRGIN MEDIA SECURED FIN SR SEC 5.250% 01/15/26 | D | 01/22/2018 | JP MORGAN SECURITIES | | 10,200,000 | 10,000,000 | 13,125 |
| 92857W-BK-5 | VODAFONE GROUP PLC SR UNSEC 4.375% 05/30/28 | D | 05/23/2018 | BANK OF AMERICA | | 13,818,140 | 14,000,000 | |
| 92857W-BL-3 | VODAFONE GROUP PLC SR UNSEC 5.000% 05/30/38 | D | 05/23/2018 | BANK OF AMERICA | | 6,867,280 | 7,000,000 | |
| 961214-DF-7 | WESTPAC BANKING CORP SUBORD 4.322% 11/23/31 | D | 09/20/2018 | BANK OF AMERICA | | 11,872,233 | 12,305,000 | 178,751 |
| 984848-AK-7 | YAPI VE KREDI BANKASI AS SR UNSEC 6.100% 03/16/23 | D | 03/12/2018 | HSBC SECURITIES USA INC | | 10,000,000 | 10,000,000 | |
| AS6777-63-3 | ISRAEL CHEMICALS LIMITED SR UNSEC 6.375% 05/31/38 | D | 05/23/2018 | HSBC SECURITIES USA INC | | 8,000,000 | 8,000,000 | |
| AT8014-32-2 | OI SA CO.GUARNT 10.000% 07/27/25 | D | 07/31/2018 | Taxable Exchange | | 16,428,132 | 14,663,000 | |
| G1737@-AB-5 | BUUK INFRAST ISSUER PLC SR-UNSEC 2.830% 03/14/32 | B | 03/14/2018 | CITIGROUP GLOBAL MARKETS INC | | 30,729,690 | 30,729,690 | |
| G2130#-AC-2 | TIAA CHURCHILL MID MKT CLO IV Class D-SR-UNSEC 7.627% 04/20/26 | D | 09/12/2018 | WELLS FARGO | | 10,000,000 | 10,000,000 | |
| G2130#-AD-0 | TIAA CHURCHILL MID MKT CLO IV SUB-SUB-UNSEC 0.000% 04/20/26 | D | 09/12/2018 | WELLS FARGO | | 40,041,100 | 34,992,222 | |
| G2854#-AA-0 | DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740% 06/15/32 | B | 12/17/2018 | SOCIETE GENERALE | | 42,880,565 | 42,880,565 | |
| G4691#-AJ-4 | IMI GROUP LTD SR-UNSEC 3.920% 04/05/27 | D | 04/04/2018 | IMI GROUP LIMITED | | 25,000,000 | 25,000,000 | |
| G6363#-AC-1 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 4.610% 02/22/23 | D | 02/22/2018 | CITIGROUP GLOBAL MARKETS INC | | 15,000,000 | 15,000,000 | |
| G6363#-AD-9 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 4.840% 02/22/25 | D | 02/22/2018 | CITIGROUP GLOBAL MARKETS INC | | 35,000,000 | 35,000,000 | |
| G7334@-AA-1 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.030% 06/13/28 | D | 06/13/2018 | BANK AMERICA LEASING & CAPITAL | | 5,000,000 | 5,000,000 | |
| G7334@-AB-9 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.130% 06/13/30 | D | 06/13/2018 | BANK AMERICA LEASING & CAPITAL | | 11,000,000 | 11,000,000 | |
| G7334@-AC-7 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.230% 06/13/33 | D | 06/13/2018 | BANK AMERICA LEASING & CAPITAL | | 23,000,000 | 23,000,000 | |
| G7334@-AF-0 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.230% 06/13/30 | D | 06/13/2018 | BANK AMERICA LEASING & CAPITAL | | 31,000,000 | 31,000,000 | |
| G7334@-AG-8 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC 3.582% 06/13/33 | D | 06/13/2018 | BANK AMERICA LEASING & CAPITAL | | 30,000,000 | 30,000,000 | |
| G7737#-AC-8 | SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.900% 03/14/30 | B | 03/14/2018 | NATWEST BANK NA | | 15,364,845 | 15,364,845 | |
| G7737#-AD-6 | SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.020% 03/14/33 | B | 03/14/2018 | NATWEST BANK NA | | 26,539,278 | 26,539,278 | |
| G7996#-AD-2 | SEGRO PLC SR-UNSEC 4.280% 10/12/28 | B | 10/12/2018 | LLOYDS | | 36,270,000 | 36,270,000 | |
| G8401*-AE-1 | SSP FINANCING LTD SR-UNSEC 4.350% 10/15/25 | D | 10/15/2018 | BANK OF AMERICA SECURITIES LLC | | 9,000,000 | 9,000,000 | |
| G8401*-AF-8 | SSP FINANCING LTD SR-UNSEC 4.500% 10/15/28 | D | 10/15/2018 | BANK OF AMERICA SECURITIES LLC | | 9,000,000 | 9,000,000 | |
| N7591#-AA-9 | ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.470% 03/31/36 | B | 04/05/2018 | SOCIETE GENERALE | | 83,197,729 | 83,197,729 | |
| P35960-AA-3 | EVM ENERGAA DEL VALLE DE MEXIC SR-UNSEC 6.020% 12/31/40 | D | 09/24/2018 | SUMITOMO BANK LTD. NEW YORK | | 28,909,806 | 28,909,806 | |
| P4000@-AA-1 | ELETRANS SA SR-SEC 4.060% 12/28/37 | D | 01/10/2018 | SCOTIA CAPITAL MARKETS USA INC | | 27,281,204 | 27,281,204 | |
| P8334#-AA-7 | TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC 10.000% 11/16/23 | D | 11/16/2018 | TE CREEMOS HOLDING S.A.P.I. DE | | 27,500,000 | 27,500,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| P9798*-AB-6 | VIRUTEX ILKO S.A. SR-UNSEC 6.250% 03/07/25 | D | 09/06/2018 | DELOITTE CHILE | | 30,000,000 | 30,000,000 | |
| Q3972#-AB-2 | GFN ASIA PACIFIC HLDGS PTY LTD 11.900% 09/25/22 | D | 10/02/2018 | Interest Capitalization | | 2,264,167 | 2,264,167 | |
| Q4557*-AB-7 | HEALTHSCOPE FINANCE PTY LTD HEALTHSCOPE FINANCE PTY LIMITE 4.050% 05/23/26 | D | 03/26/2018 | G2 | | 13,520,220 | 14,000,000 | 193,725 |
| Q5664#-AA-2 | LONSDALE FINANCE PTY LTD SR-UNSEC 4.190% 10/01/28 | D | 10/02/2018 | BANK OF AMERICA SECURITIES LLC | | 23,000,000 | 23,000,000 | |
| Q5664#-AB-0 | LONSDALE FINANCE PTY LTD SR-SEC 4.270% 10/01/30 | D | 10/02/2018 | BANK OF AMERICA SECURITIES LLC | | 22,000,000 | 22,000,000 | |
| Q6568@-AE-1 | NETWORK FINANCE CO PTY LTD 3.640% 02/14/30 | B | 02/14/2018 | MITSUBISHI UFJ SECURITIES USA | | 59,482,266 | 59,482,266 | |
| Q6568@-AH-4 | NETWORK FINANCE CO PTY LTD SR-SEC 4.360% 12/13/28 | B | 12/13/2018 | MITSUBISHI UFJ SECURITIES USA | | 49,322,000 | 49,322,000 | |
| Q8501*-AE-9 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC 4.610% 09/12/31 | D | 09/12/2018 | BANK AMERICA LEASING & CAPITAL | | 20,000,000 | 20,000,000 | |
| Q8501*-AF-6 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC 4.710% 09/12/33 | D | 09/12/2018 | BANK AMERICA LEASING & CAPITAL | | 30,000,000 | 30,000,000 | |
| Q8773@-AP-3 | STOCKLAND TRUST MGMT LTD SR-UNSEC 3.730% 01/16/30 | D | 01/16/2018 | JP MORGAN SECURITIES | | 30,000,000 | 30,000,000 | |
| Q8806#-AB-3 | TABCORP FINANCE PTY LTD SR-UNSEC 4.720% 06/12/28 | D | 06/12/2018 | COMM. BANK OF AUSTRLIA | | 75,000,000 | 75,000,000 | |
| Q8806#-AC-1 | TABCORP FINANCE PTY LTD SR-UNSEC 4.820% 06/12/30 | D | 10/23/2018 | Various | | 89,338,200 | 90,000,000 | 263,092 |
| X5151*-AD-2 | LANDSVIRKJUN SR-UNSEC 4.010% 03/08/22 | D | 03/08/2018 | CITIGROUP GLOBAL MARKETS INC | | 12,000,000 | 12,000,000 | |
| X5151*-AE-0 | LANDSVIRKJUN SR-UNSEC 4.120% 03/08/23 | D | 03/08/2018 | CITIGROUP GLOBAL MARKETS INC | | 16,000,000 | 16,000,000 | |
| X5151*-AF-7 | LANDSVIRKJUN SR-UNSEC 4.300% 03/08/25 | D | 03/08/2018 | CITIGROUP GLOBAL MARKETS INC | | 3,000,000 | 3,000,000 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 14,877,549,216 | 14,959,781,164 | 30,682,487 |
| 464287-24-2 | LQD ISHARES IBOXX INVESTMENT GRA | | 12/27/2018 | Various | 0.000 | 400,132,408 | | |
| 464288-51-3 | HYG ISHARES IBOXX HIGH YLD CORP | | 12/27/2018 | Various | 0.000 | 225,004,343 | | |
| 67092P-11-0 | NUSA NUSHARES ENHANCED YLD 1-5 US | | 05/15/2018 | JANE STREET | 0.000 | 4,995,705 | | |
| 8199999. Subtotal - Bonds - SVO Identified Funds | | | | | | 630,132,456 | | |
| 00100U-AG-7 | ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23 | | 11/28/2018 | DEUTSCHE BANK SECURITIES INCOR | | 4,924,191 | 4,986,523 | |
| 00186U-AB-5 | A PLACE FOR MOM-INC. SR-UNSEC 08/10/24 | | 04/17/2018 | CITIZENS BANK | | 1,884,234 | 1,884,234 | |
| 00190N-AJ-8 | PODS LLC PODS LLC 12/06/24 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 2,935,325 | 2,972,481 | |
| 00190N-AJ-8 | PODS LLC PODS LLC 12/06/24 | | 06/13/2018 | Taxable Exchange | | 4,137,142 | 4,147,511 | |
| 00488P-AK-1 | ACRISURE LLC ACRISURE LLC 11/22/23 | | 06/07/2018 | JP MORGAN SECURITIES | | 4,173,776 | 4,179,000 | |
| 00766W-AT-0 | AECOM TECHNOLOGY AECOM TECHNOLOGY 03/13/25 | | 02/23/2018 | BANK OF AMERICA | | 4,841,313 | 4,841,313 | |
| 00866@-AB-7 | AHEAD, LLC SR-UNSEC 06/29/23 | | 06/29/2018 | MADISON CAPITAL FUNDING | | 13,568,720 | 13,636,905 | |
| 01310T-AV-1 | ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25 | | 10/29/2018 | CREDIT SUISSE SECURITIES US LL | | 10,004,852 | 10,080,456 | |
| 01310T-AV-1 | ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25 | | 11/19/2018 | Taxable Exchange | | 36,351,606 | 36,421,900 | |
| 01642P-AW-6 | ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24 | | 11/28/2018 | DEUTSCHE BANK SECURITIES | | 2,969,943 | 2,992,386 | |
| 01973J-AH-2 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22 | | 07/10/2018 | Taxable Exchange | | 29,947,845 | 29,835,961 | |
| 02376C-AX-3 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21 | | 09/26/2018 | Taxable Exchange | | 19,784,511 | 19,793,814 | |
| 02474R-AF-0 | ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23 | | 04/06/2018 | Taxable Exchange | | 33,252,160 | 33,237,203 | |
| 03217F-AJ-8 | AMSPEC SERVICES INC SR-UNSEC 07/02/24 | | 07/11/2018 | ANTARES | | 21,704,257 | 21,868,269 | |
| 03970J-AD-0 | CHILL MERGER SUB INC CHILL MERGER SUB INC 03/20/24 | | 03/09/2018 | Taxable Exchange | | 12,583,777 | 12,552,396 | |
| 04016Y-AB-5 | WW MEDICAL & HEALTH CO.ASSET 11/02/24 | | 10/26/2018 | MORGAN STANLEY & CO. INC. | | (10,075,000) | (10,000,000) | |
| 04621H-AK-9 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24 | | 11/14/2018 | Taxable Exchange | | 6,903,207 | 6,918,654 | |
| 04649V-AV-2 | ASURION LLC ASURION LLC 11/03/23 | | 03/01/2018 | Taxable Exchange | | 1,440,652 | 1,434,155 | |
| 05333#-AB-9 | AUTOMOTIVE REMARKETING GROUP I SR-UNSEC 03/20/20 | | 02/23/2018 | Tax Free Exchange | | 926,175 | 932,966 | |
| 05365@-AA-4 | AVETTA LLC SR-UNSEC 04/10/24 | | 05/16/2018 | Various | | 12,986,934 | 13,104,878 | |
| 05377J-AP-7 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 02/13/25 | | 02/16/2018 | Taxable Exchange | | 9,167,313 | 9,155,868 | |
| 05400K-AE-0 | AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25 | | 05/14/2018 | Taxable Exchange | | 39,368,020 | 39,358,968 | |
| 07368R-AD-3 | BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25 | | 01/25/2018 | CITIGROUP GLOBAL MARKETS INC | | (97,435) | (97,500) | |
| 08511L-AQ-1 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25 | | 11/14/2018 | Various | | 19,950,823 | 19,987,094 | |
| 08511L-AS-7 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25 | | 12/06/2018 | JEFFERIES & CO. INC. | | 5,280,000 | 5,500,000 | |
| 08579J-AX-0 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/03/22 | | 02/14/2018 | Taxable Exchange | | 45,792,770 | 45,661,265 | |
| 08579J-AY-8 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24 | | 02/14/2018 | Taxable Exchange | | 1,231,539 | 1,228,125 | |
| 10801X-AG-2 | BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25 | | 12/17/2018 | JP MORGAN SECURITIES | | 17,325,219 | 17,424,969 | |
| 11132V-AN-9 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23 | | 12/07/2018 | Various | | 1,825,290 | 1,826,669 | |
| 11132V-AN-9 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23 | | 11/28/2018 | Taxable Exchange | | 7,274,477 | 7,300,311 | |
| 12512K-AG-6 | CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22 | | 01/12/2018 | WELLS FARGO | | (37,235) | (37,235) | |
| 12541H-AR-4 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23 | | 06/22/2018 | Taxable Exchange | | 6,699,448 | 6,660,665 | |
| 12594E-AD-8 | CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23 | | 08/15/2018 | CREDIT SUISSE SECURITIES US LL | | 4,442,351 | 4,447,911 | |
| 14727@-AA-9 | CASCADE DRILLING LP SR-UNSEC 02/22/21 | | 04/06/2018 | NON CASH RELATED | | 1,078,438 | 1,078,438 | |
| 15911A-AC-7 | CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24 | | 09/11/2018 | BANK OF AMERICA | | 4,929,428 | 4,923,274 | |
| 161568-B#-6 | CHASE INDUSTRIES INC SR-UNSEC 05/11/25 | | 06/04/2018 | ANTARES | | 23,006,295 | 23,121,905 | |
| 18271*-AA-2 | CLARUS GLASSBOARDS LLC SR-UNSEC 06/06/24 | | 06/06/2018 | MIDWEST CAN COMPANY | | 12,527,455 | 12,596,407 | |
| 18449E-AE-0 | CLEAN HARBORS INC CLEAN HARBORS INC 06/30/24 | | 07/27/2018 | Taxable Exchange | | 13,227,271 | 13,232,828 | |
| 19286#-AD-3 | COLD SPRING BREWING CO SR-UNSEC 05/15/24 | | 05/15/2018 | VARAGON CAPITAL PARTNERS | | 21,764,436 | 21,984,279 | |
| 20007*-AA-9 | COMAR HLDG CO LLC SR-UNSEC 06/18/24 | | 06/22/2018 | VARAGON CAPITAL PARTNERS | | 14,775,750 | 14,925,000 | |
| 20007*-AC-5 | COMAR HLDG CO LLC SR-UNSEC 06/18/24 | | 09/21/2018 | VARAGON CAPITAL PARTNERS | | 818,159 | 818,159 | |
| 20589K-AD-4 | CONCENTRA INC CONCENTRA INC 06/01/22 | | 12/18/2018 | JP MORGAN SECURITIES | | 4,818,750 | 5,000,000 | |
| 20589K-AD-4 | CONCENTRA INC CONCENTRA INC 06/01/22 | | 08/30/2018 | Taxable Exchange | | 1,003,750 | 1,000,000 | |
| 21718@-AA-5 | COP GNAP HLDGS-INC. SUB-UNSEC 05/01/25 | | 12/21/2018 | COP GNAP HOLDINGS | | 19,051,200 | 19,051,200 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 22284M-AK-8 | COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24 | | 11/14/2018 | Tax Free Exchange | | 921,428 | 921,428 | |
| 22526W-AH-1 | CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC 02/15/24 | | 02/07/2018 | Taxable Exchange | | 39,566,744 | 39,204,106 | |
| 22818R-AW-6 | CROWN AMERICAS LLC CROWN AMERICAS LLC 04/03/25 | | 01/19/2018 | Various | | 10,317,649 | 10,221,223 | |
| 23340D-AN-2 | DTZ US BORROWER LLC DTZ US BORROWER LLC 08/21/25 | | 08/16/2018 | JP MORGAN SECURITIES | | 77,713,729 | 78,104,250 | |
| 23918Y-AC-2 | DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE PARTNE 06/24/21 | | 11/30/2018 | JP MORGAN SECURITIES | | 2,643,081 | 2,643,081 | |
| 25403#-AB-2 | DILIGENT CORP SR-UNSEC 04/14/22 | | 01/24/2018 | GOLUB CAPITAL | | 3,781,643 | 3,781,643 | |
| 25403#-AD-8 | DILIGENT CORP SR-UNSEC 04/14/22 | | 01/24/2018 | GOLUB CAPITAL | | 1,367,382 | 1,367,382 | |
| 25403#-AE-6 | DILIGENT CORP SR-UNSEC 04/14/22 | | 01/24/2018 | GOLUB CAPITAL | | 5,634,570 | 5,705,894 | |
| 25403#-AF-3 | DILIGENT CORP SR-UNSEC 04/14/22 | | 01/24/2018 | GOLUB CAPITAL | | 1,750,501 | 1,750,501 | |
| 25403#-AG-1 | DILIGENT CORP SR-UNSEC 04/14/22 | | 08/30/2018 | GOLUB CAPITAL | | 1,277,571 | 1,277,571 | |
| 26376M-AG-7 | DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24 | | 08/07/2018 | GENERAL ELECTRIC CO | | 5,166,171 | 5,156,389 | |
| 26376M-AG-7 | DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24 | | 10/30/2018 | Taxable Exchange | | 11,954,863 | 11,969,825 | |
| 26658N-AC-3 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24 | | 04/18/2018 | Taxable Exchange | | 4,929,677 | 4,914,956 | |
| 26828K-AB-6 | GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25 | | 11/27/2018 | CREDIT SUISSE SECURITIES US LL | | 9,415,389 | 9,408,424 | |
| 26928B-AJ-8 | EW SCRIPPS CO EW SCRIPPS CO 10/02/24 | | 04/06/2018 | Taxable Exchange | | 9,067,833 | 9,060,313 | |
| 28047H-AB-4 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24 | | 08/24/2018 | ANTARES | | 2,131,371 | 2,131,371 | |
| 28047H-AC-2 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24 | | 02/20/2018 | Tax Free Exchange | | 3,851,579 | 3,861,000 | |
| 28656L-AN-1 | ELIASSEN GROUP LLC SR-UNSEC 11/05/24 | | 11/16/2018 | KEYBANC CAPITAL MARKETS | | 5,472,500 | 5,500,000 | |
| 29102E-AG-0 | PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23 | | 04/26/2018 | Taxable Exchange | | 20,994,025 | 20,874,000 | |
| 29373U-AC-5 | ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/18/25 | | 09/28/2018 | CREDIT SUISSE SECURITIES US LL | | 46,882,500 | 47,000,000 | |
| 301520-AF-8 | EXECUTIVE CONSULTING GROUP LLC SR-UNSEC 06/20/24 | | 06/20/2018 | BANK OF MONTREAL | | 14,775,750 | 14,925,000 | |
| 31732F-AM-8 | FILTRATION GROUP CORP FILTRATION GROUP CORP 03/29/25 | | 03/29/2018 | GOLDMAN SACHS & COMPANY | | 2,425,546 | 2,431,625 | |
| 31740M-AC-5 | FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25 | | 09/18/2018 | BANK OF AMERICA | | 63,341,250 | 63,500,000 | |
| 32007U-BX-6 | FIRST DATA CORP FIRST DATA CORP 04/26/24 | | 01/04/2018 | CREDIT SUISSE SECURITIES US LL | | (20,050,000) | (20,000,000) | |
| 33936H-AH-5 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25 | | 06/22/2018 | CREDIT SUISSE SECURITIES US LL | | 34,576,467 | 34,663,125 | |
| 33941*-AA-1 | FLIGHT BUYER LLC SR-UNSEC 10/02/21 | | 01/22/2018 | BANK OF MONTREAL | | 402,954 | 402,954 | |
| 33941J-AC-5 | FLIGHT BUYER LLC SR-UNSEC 10/02/21 | | 01/31/2018 | BANK OF MONTREAL | | 90,699 | 90,699 | |
| 33941J-AD-3 | FLIGHT BUYER LLC SR-UNSEC 10/02/21 | | 09/27/2018 | BANK OF MONTREAL | | 3,133,044 | 3,133,044 | |
| 356450-AC-9 | FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20 | | 08/09/2018 | Tax Free Exchange | | 1,321,723 | 1,334,380 | |
| 356450-AD-7 | FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20 | | 01/19/2018 | ANTARES | | 6,091,965 | 6,153,500 | |
| 37233#-AB-3 | PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24 | | 07/31/2018 | MADISON CAPITAL FUNDING | | 225,000 | 225,000 | |
| 37233#-AC-1 | PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24 | | 07/25/2018 | MADISON CAPITAL FUNDING | | 14,775,750 | 14,925,000 | |
| 37244#-AA-2 | GENSERVE LLC SR-UNSEC 04/12/24 | | 04/12/2018 | MADISON CAPITAL FUNDING | | 16,872,500 | 16,872,500 | |
| 37249U-AN-6 | GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25 | | 06/21/2018 | JP MORGAN SECURITIES | | 18,652,158 | 18,840,563 | |
| 37943V-BH-5 | GLOBAL PAYMENTS INC GLOBAL PAYMENTS INC 10/18/25 | | 11/27/2018 | BANK OF AMERICA | | 11,951,250 | 12,000,000 | |
| 37958Y-AG-4 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC 06/30/25 | | 10/16/2018 | BNP PARIBAS | | 27,097,507 | 27,206,617 | |
| 37958Y-AG-4 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC 06/30/25 | | 11/23/2018 | Tax Free Exchange | | 921,585 | 926,201 | |
| 38268P-AB-7 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25 | | 06/19/2018 | Various | | 13,375,440 | 13,312,306 | |
| 38268P-AB-7 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25 | | 11/16/2018 | Taxable Exchange | | 4,889,549 | 4,919,936 | |
| 38723B-AB-7 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 04/26/2018 | Taxable Exchange | | 53,349,694 | 52,734,285 | |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO 10/21/24 | | 05/02/2018 | Taxable Exchange | | 41,679,585 | 41,569,012 | |
| 42206J-AT-9 | HD SUPPLY INC HD SUPPLY INC 10/17/23 | | 10/16/2018 | JP MORGAN SECURITIES | | 1,935,399 | 1,945,125 | |
| 43129*-AB-2 | HILB GROUP LLC-THE SR-UNSEC 06/24/21 | | 12/03/2018 | MADISON CAPITAL FUNDING | | 2,577,140 | 2,577,140 | |
| 43289D-AE-3 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23 | | 04/30/2018 | Taxable Exchange | | 20,237,975 | 20,078,352 | |
| 44043V-AJ-7 | HORIZON PHARMA INC HORIZON PHARMA INC 03/29/24 | | 12/18/2018 | CITIGROUP GLOBAL MARKETS INC | | 10,818,750 | 11,000,000 | |
| 44043V-AJ-7 | HORIZON PHARMA INC HORIZON PHARMA INC 03/29/24 | | 10/30/2018 | Taxable Exchange | | 4,997,900 | 5,000,000 | |
| 44108H-AH-4 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/22 | | 01/08/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,726,013 | 4,702,500 | |
| 44332E-AP-1 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25 | | 12/21/2018 | Various | | 14,650,178 | 14,870,951 | |
| 44969C-BJ-8 | IQVIA INC IQVIA INC 06/11/25 | | 06/08/2018 | JP MORGAN SECURITIES | | 29,874,626 | 29,949,500 | |
| 44988E-AE-3 | SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24 | | 08/07/2018 | CREDIT SUISSE SECURITIES US LL | | 2,503,467 | 2,500,341 | |
| 44988E-AE-3 | SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24 | | 05/08/2018 | Taxable Exchange | | 28,312,201 | 28,216,547 | |
| 45109#-AA-9 | ICONIC GROUP INC SR-UNSEC 05/15/24 | | 06/07/2018 | NXT CAPITAL | | 3,095,791 | 3,127,062 | |
| 45320*-AB-4 | IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23 | | 06/19/2018 | Various | | 18,660,563 | 18,660,563 | |
| 45672J-AK-6 | INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24 | | 02/12/2018 | Various | | 13,434,914 | 13,365,000 | |
| 457190-AA-3 | INHANCE TECHNOLOGIES HLDGS LLC SR-UNSEC 07/16/24 | | 07/19/2018 | GOLUB CAPITAL | | 14,091,862 | 14,162,675 | |
| 45781B-AE-5 | INOVALON HOLDINGS INC INOVALON HOLDINGS INC 04/02/25 | | 04/02/2018 | MORGAN STANLEY & CO. INC. | | 39,055,866 | 39,650,625 | |
| 46322E-AB-9 | SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25 | | 12/21/2018 | GOLDMAN SACHS & COMPANY | | 8,153,289 | 8,218,750 | |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 12/18/2018 | BARCLAYS BANK PLC | | 2,866,104 | 2,993,320 | |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 04/02/2018 | Taxable Exchange | | 18,697,920 | 18,653,338 | |
| 47630*-AC-3 | JENSEN HUGHES INC SR-UNSEC 03/22/24 | | 04/06/2018 | Interest Capitalization | | 4,220 | 4,220 | |
| 47630E-AE-8 | JENSEN HUGHES INC SR-UNSEC 03/22/24 | | 03/27/2018 | ANTARES | | 2,929,559 | 2,956,836 | |
| 48244E-AJ-3 | KUEHG CORP KUEHG CORP 02/21/25 | | 12/07/2018 | Taxable Exchange | | 18,273,063 | 18,378,741 | |
| 48268J-AC-8 | KSLB HLDGS LLC SR-UNSEC 07/30/25 | | 07/30/2018 | ANTARES | | 14,850,000 | 15,000,000 | |
| 48562R-AK-5 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 03/09/23 | | 12/17/2018 | JP MORGAN SECURITIES | | 7,793,800 | 7,889,385 | |
| 48770T-AJ-2 | KELLERMEYER BERGENSONS SERVICE INCREMENTAL TERM LOAN 10/31/21 | | 11/20/2018 | Tax Free Exchange | | 18,202,496 | 18,289,038 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 48853U-AY-6 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 08/01/22 | | 06/22/2018 | KEYBANC CAPITAL MARKETS | | 1,601,617 | 1,599,617 | |
| 48853U-AZ-3 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22 | | 06/22/2018 | KEYBANC CAPITAL MARKETS | | 380,870 | 380,394 | |
| 49255#-AA-3 | KESTRA FINANCIAL INC SR-UNSEC 06/24/22 | | 02/09/2018 | MADISON CAPITAL FUNDING | | 4,019,785 | 4,060,389 | |
| 50082#-AA-0 | KRAMER LABORATORIES INC SR-UNSEC 06/22/24 | | 06/22/2018 | CAMBRIDGE INTL SECURITIES INC. | | 19,898,010 | 20,099,000 | |
| 50217U-AS-6 | LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25 | | 08/14/2018 | GOLDMAN SACHS & COMPANY | | 10,029,488 | 10,049,813 | |
| 50219N-AC-5 | LSCS HLDGS INC SR-UNSEC 03/12/25 | | 03/26/2018 | KEYBANC CAPITAL MARKETS | | 3,970,714 | 3,990,668 | |
| 50219N-AE-1 | LSCS HLDGS INC SR-UNSEC 03/12/25 | | 09/14/2018 | KEYBANC CAPITAL MARKETS | | 1,115,977 | 1,115,977 | |
| 513076-AZ-2 | LAMAR MEDIA CORP LAMAR MEDIA CORP 03/16/25 | | 02/16/2018 | JP MORGAN SECURITIES | | 5,575,834 | 5,582,813 | |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25 | | 12/11/2018 | U.S. BANCORP LIBRA | | 4,854,208 | 4,990,191 | |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25 | | 06/22/2018 | Taxable Exchange | | 17,696,813 | 17,775,559 | |
| 51808@-AA-3 | LASIK VISION INSTITUTE SR-UNSEC 03/31/20 | | 10/02/2018 | Interest Capitalization | | 510,444 | 510,444 | |
| 53627M-AB-9 | LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25 | | 03/20/2018 | JP MORGAN SECURITIES | | 8,361,813 | 8,361,813 | |
| 55282C-AB-2 | MAG DS CORP SR-UNSEC 06/06/25 | | 06/18/2018 | CITIZENS BANK | | 10,545,964 | 10,652,488 | |
| 55292S-AB-5 | MBS HLDGS INC SR-UNSEC 07/02/23 | | 07/02/2018 | SUNTRUST CAPITAL MARKETS | | 14,887,688 | 14,962,500 | |
| 55292S-AC-3 | MBS HLDGS INC SR-UNSEC 07/02/23 | | 12/27/2018 | No Broker | | 3,432,109 | 3,432,109 | |
| 55303K-AC-7 | MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/25/25 | | 11/07/2018 | BANK OF AMERICA | | 27,385,419 | 27,410,355 | |
| 55303K-AC-7 | MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/25/25 | | 03/27/2018 | Taxable Exchange | | 24,889,884 | 24,835,494 | |
| 55314N-AG-9 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23 | | 04/30/2018 | Taxable Exchange | | 1,347,362 | 1,340,245 | |
| 55357G-AH-0 | MSHC INC SR-UNSEC 07/31/23 | | 08/31/2018 | ANTARES | | 11,697,314 | 11,717,737 | |
| 55385@-AA-5 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 02/08/22 | | 03/05/2018 | Tax Free Exchange | | 12,577,298 | 12,702,921 | |
| 55385@-AB-3 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 01/30/23 | | 07/19/2018 | MADISON CAPITAL FUNDING | | 2,835,934 | 2,864,580 | |
| 55936#-AA-7 | TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22 | | 11/01/2018 | MADISON CAPITAL FUNDING | | 12,961,080 | 13,092,000 | |
| 56032Y-AE-9 | MAILSOUTH INC SR-UNSEC 04/23/24 | | 04/30/2018 | ANTARES | | 19,503,990 | 19,701,000 | |
| 56377@-AB-1 | MANNA PRO PRODUCTS LLC SR-UNSEC 12/08/23 | | 05/25/2018 | VARAGON CAPITAL PARTNERS | | 3,304,167 | 3,304,167 | |
| 58943P-AP-7 | MEREDITH CORP MEREDITH CORP 01/31/25 | | 11/05/2018 | Taxable Exchange | | 11,925,574 | 11,958,819 | |
| 59828*-AB-2 | MIDWEST CAN COMPANY SR-UNSEC 04/11/24 | | 04/11/2018 | GOLUB CAPITAL | | 19,701,000 | 19,900,000 | |
| 59870U-AG-1 | MILACRON LLC MILACRON LLC 09/28/23 | | 10/26/2018 | JP MORGAN SECURITIES | | 16,582,493 | 16,565,583 | |
| 605024-AN-8 | MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24 | | 01/26/2018 | BANK OF AMERICA | | (2,812,769) | (2,802,261) | |
| 605024-AQ-1 | MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24 | | 10/18/2018 | BANK OF AMERICA | | 4,744,012 | 4,744,012 | |
| 60662W-AM-4 | MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/30/24 | | 07/06/2018 | Taxable Exchange | | 2,433,996 | 2,451,623 | |
| 60662W-AN-2 | MITCHELL INTERNATIONAL CO.ASSET 12/01/24 | | 05/29/2018 | JEFFERIES & CO. INC. | | (2,457,799) | (2,470,149) | |
| 62898@-AB-9 | NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22 | | 01/19/2018 | MADISON CAPITAL FUNDING | | 2,192,164 | 2,192,164 | |
| 62898@-AC-7 | NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22 | | 06/18/2018 | Various | | 13,014,952 | 13,014,952 | |
| 62910P-AC-7 | NFP CORP NFP CORP 01/08/24 | | 12/18/2018 | BANK OF AMERICA | | 9,682,914 | 9,982,385 | |
| 62910P-AC-7 | NFP CORP NFP CORP 01/08/24 | | 10/22/2018 | Taxable Exchange | | 6,261,941 | 6,236,216 | |
| 62922E-AC-8 | NJEYE LLC SR-UNSEC 09/14/24 | | 09/14/2018 | ANTARES | | 9,875,250 | 9,975,000 | |
| 64127U-AX-5 | NEUSTAR INC NEUSTAR INC 08/08/24 | | 03/12/2018 | Taxable Exchange | | 2,720,160 | 2,715,625 | |
| 64887R-AE-4 | TRIDENT HLDG CO-LLC SR-SEC 07/31/20 | | 10/31/2018 | Interest Capitalization | | 1,146,086 | 1,146,086 | |
| 65336R-AR-9 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24 | | 01/26/2018 | BANK OF AMERICA | | (22,280,981) | (22,197,739) | |
| 65336R-AU-2 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24 | | 10/18/2018 | BANK OF AMERICA | | 27,372,490 | 27,372,490 | |
| 66573Q-A*-8 | NORTHERN STAR INDUSTRIES INC SR-UNSEC 03/28/25 | | 04/06/2018 | KEYBANC CAPITAL MARKETS | | 3,900,773 | 3,920,375 | |
| 68162R-AD-3 | WEST CORP WEST CORP 10/10/24 | | 03/28/2018 | CREDIT SUISSE SECURITIES US LL | | 5,714,098 | 5,721,250 | |
| 68216F-AW-3 | ON ASSIGNMENT INC ON ASSIGNMENT INC 04/02/25 | | 02/21/2018 | WELLS FARGO | | 15,988,929 | 15,988,929 | |
| 68276Q-AB-2 | ONEX SCHUMACHER FINANCE ONEX SCHUMACHER FINANCE 07/31/22 | | 08/07/2018 | CREDIT SUISSE SECURITIES US LL | | 4,981,250 | 5,000,000 | |
| 68558U-AD-8 | ORBIT PURCHASER LLC SR-UNSEC 10/21/24 | | 11/08/2018 | ANTARES | | 11,468,032 | 11,583,871 | |
| 69012@-AA-7 | OUTPUT SERVICES GROUP INC SR-UNSEC 03/26/24 | | 04/17/2018 | SUNTRUST CAPITAL MARKETS | | 8,273,817 | 8,315,394 | |
| 69012@-AB-5 | OUTPUT SERVICES GROUP INC SR-UNSEC 03/26/24 | | 10/18/2018 | SUNTRUST CAPITAL MARKETS | | 3,448,192 | 3,456,857 | |
| 69315J-AC-7 | PAI HOLDCO INC SR-UNSEC 01/05/25 | | 06/11/2018 | Tax Free Exchange | | 14,377,343 | 14,424,419 | |
| 69315J-AD-5 | PAI HOLDCO INC SR-UNSEC 01/05/25 | | 12/28/2018 | BANK OF MONTREAL | | 5,482,420 | 5,482,420 | |
| 69353F-AX-2 | PQ CORP PQ CORP 02/08/25 | | 11/26/2018 | Various | | 9,311,818 | 9,352,511 | |
| 69396@-AB-1 | PPT MGMT HLDGS LLC SR-UNSEC 12/16/22 | | 12/03/2018 | Interest Capitalization | | 1,320,812 | 1,320,812 | |
| 69519U-AC-6 | PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24 | | 11/26/2018 | JEFFERIES & CO. INC. | | 3,460,636 | 3,491,184 | |
| 70215E-AN-3 | PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22 | | 02/21/2018 | Taxable Exchange | | 10,942,843 | 10,922,309 | |
| 70359M-AB-7 | PAULA'S CHOICE ACQUISITIONCO I SR-UNSEC 10/16/23 | | 11/15/2018 | SUNTRUST CAPITAL MARKETS | | 10,566,259 | 10,619,356 | |
| 70757D-AV-1 | PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 10/15/25 | | 08/16/2018 | BANK OF AMERICA | | 20,480,000 | 20,500,000 | |
| 71714D-AE-9 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 06/19/2018 | CIT CAPITAL SECURITIES LLC | | 966,574 | 968,997 | |
| 71714D-AJ-8 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 06/19/2018 | CIT CAPITAL SECURITIES LLC | | 3,366,453 | 3,374,890 | |
| 72584D-AE-4 | KFC HOLDING CO KFC HOLDING CO 04/03/25 | | 04/05/2018 | Taxable Exchange | | 7,914,358 | 7,894,622 | |
| 72749D-AC-0 | PLANTRONICS INC PLANTRONICS INC 07/02/25 | | 08/24/2018 | WELLS FARGO | | 26,660,182 | 26,782,875 | |
| 72761J-AC-0 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24 | | 01/12/2018 | WELLS FARGO | | (6,540,625) | (6,500,000) | |
| 72761J-AD-8 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24 | | 05/08/2018 | Taxable Exchange | | 15,943,591 | 15,874,063 | |
| 72811H-AB-6 | RECESS HOLDINGS INC RECESS HOLDINGS INC 09/29/24 | | 08/24/2018 | GOLDMAN SACHS & COMPANY | | (1,175,625) | (1,178,571) | |
| 72811H-AC-4 | RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24 | | 10/11/2018 | Taxable Exchange | | 1,163,751 | 1,157,961 | |
| 72813@-AA-2 | PLAYPOWER-INC. SR-UNSEC 06/23/21 | | 10/03/2018 | SOCIETE GENERALE | | 1,623,208 | 1,623,208 | |
| 73179Y-AH-0 | POLYONE CORP POLYONE CORP 01/30/26 | | 06/07/2018 | CITIGROUP GLOBAL MARKETS INC | | 7,813,479 | 7,774,606 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 73179Y-AH-0 | POLYONE CORP POLYONE CORP 01/30/26 | | 04/17/2018 | Taxable Exchange | | 6,346,311 | 6,314,738 | |
| 73744G-AJ-1 | POST HOLDINGS INC POST HOLDINGS INC 05/24/24 | | 03/22/2018 | Taxable Exchange | | 2,992,934 | 2,983,595 | |
| 74274N-AC-7 | PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC 11/20/23 | | 01/09/2018 | GENERAL ELECTRIC CO | | 1,690,095 | 1,668,406 | |
| 75000*-AA-0 | RSC ACQUISITION INC SR-UNSEC 11/30/22 | | 07/16/2018 | Various | | 4,249,883 | 4,257,095 | |
| 75000E-AB-7 | RSC ACQUISITION INC SR-UNSEC 11/30/22 | | 11/30/2018 | ANTARES | | 4,209,075 | 4,209,075 | |
| 75627@-AA-1 | UPSTREAM REHABILITATION INC SR-UNSEC 01/03/24 | | 01/09/2018 | ALLY BANK | | 17,041,365 | 17,127,000 | |
| 75975#-AE-9 | RELADYNE INC. 2nd lien DDTL 01/21/23 | | 03/23/2018 | Various | | 1,930,500 | 1,980,000 | |
| 77313D-AN-1 | BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25 | | 11/20/2018 | CREDIT SUISSE SECURITIES US LL | | 4,527,250 | 4,550,000 | |
| 78466D-BD-5 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25 | | 02/28/2018 | CREDIT SUISSE SECURITIES US LL | | 7,565,635 | 7,584,597 | |
| 78466D-BF-0 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25 | | 08/16/2018 | CREDIT SUISSE SECURITIES US LL | | 2,493,750 | 2,500,000 | |
| 78466D-BF-0 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25 | | 11/30/2018 | Taxable Exchange | | 9,630,819 | 9,900,000 | |
| 784932-A*-6 | SABA SOFTWARE INC SR-UNSEC 05/01/23 | | 05/16/2018 | Tax Free Exchange | | 3,870,529 | 3,870,529 | |
| 78571Y-BB-5 | SABRE GLBL INC SABRE GLBL INC 02/22/24 | | 03/06/2018 | Taxable Exchange | | 2,182,588 | 2,180,778 | |
| 78956#-AA-4 | ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22 | | 04/16/2018 | ST. GEORGE WAREHOUSING & TRUCK | | 31,889,704 | 31,889,704 | |
| 79546K-AE-0 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24 | | 03/23/2018 | JP MORGAN SECURITIES | | 7,791,140 | 7,800,891 | |
| 80358T-AC-0 | PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25 | | 11/27/2018 | BARCLAYS BANK PLC | | 7,062,314 | 7,091,537 | |
| 80862Q-AD-3 | SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25 | | 10/22/2018 | CITIGROUP GLOBAL MARKETS INC | | 14,925,000 | 15,000,000 | |
| 80875A-AP-6 | SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24 | | 02/20/2018 | Taxable Exchange | | 62,735,681 | 62,470,183 | |
| 81527C-AL-1 | SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25 | | 11/06/2018 | BANK OF AMERICA | | 19,950,000 | 20,000,000 | |
| 82568Q-AH-7 | SHUTTERFLY INC SHUTTERFLY INC 08/19/24 | | 10/31/2018 | Various | | 21,789,004 | 21,843,613 | |
| 83174#-AA-0 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 07/31/2018 | TWIN BROOK CAPITAL PARTNERS LL | | 473,845 | 477,426 | |
| 83174#-AA-0 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 08/07/2018 | Tax Free Exchange | | 6,416,071 | 6,416,071 | |
| 83174#-AB-8 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 12/21/2018 | Various | | 2,692,316 | 2,692,316 | |
| 83415Y-AC-4 | SOLARAY LLC SR-UNSEC 09/08/23 | | 02/05/2018 | ANTARES | | 870,121 | 870,121 | |
| 83415Y-AE-0 | SOLARAY LLC 1ST AMENED DELAY DRAW 09/08/23 | | 03/07/2018 | ANTARES | | 2,571,544 | 2,571,544 | |
| 83415Y-AE-0 | SOLARAY LLC 1ST AMENED DELAY DRAW 09/08/23 | | 08/10/2018 | Tax Free Exchange | | 1,444,905 | 1,444,905 | |
| 84763N-AB-6 | KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25 | | 01/26/2018 | GENERAL ELECTRIC CO | | 7,735,045 | 7,744,726 | |
| 84850X-AG-7 | SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22 | | 02/23/2018 | Taxable Exchange | | 41,258,313 | 41,035,898 | |
| 84858L-AA-8 | SPIREON HLDGS-INC. SUB-UNSEC 10/05/25 | | 10/05/2018 | SPIREON HOLDINGS | | 13,230,000 | 13,500,000 | |
| 85940X-AC-5 | STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24 | | 06/12/2018 | KEYBANC CAPITAL MARKETS | | 992,443 | 992,443 | |
| 86276K-AC-5 | STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23 | | 03/22/2018 | Taxable Exchange | | 6,443,480 | 6,411,423 | |
| 86880N-AU-7 | SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24 | | 08/07/2018 | JEFFERIES & CO. INC. | | 4,974,811 | 4,974,811 | |
| 87239P-AD-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23 | | 05/11/2018 | CREDIT SUISSE SECURITIES US LL | | 3,130,861 | 3,130,861 | |
| 87305V-AH-3 | TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24 | | 04/27/2018 | Tax Free Exchange | | 1,121,100 | 1,123,908 | |
| 88166U-AC-2 | XPERI CORP XPERI CORP 12/01/23 | | 09/18/2018 | BANK OF AMERICA | | 2,041,048 | 2,058,333 | |
| 88166U-AC-2 | XPERI CORP XPERI CORP 12/01/23 | | 01/25/2018 | Taxable Exchange | | 14,857,050 | 14,820,000 | |
| 88233F-AK-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25 | | 05/11/2018 | CREDIT SUISSE SECURITIES US LL | | 43,359,097 | 43,413,364 | |
| 89334G-AV-6 | TRANS UNION LLC TRANS UNION LLC 06/19/25 | | 06/12/2018 | DEUTSCHE BANK SECURITIES INCOR | | 5,855,824 | 5,870,500 | |
| 89364M-BM-5 | TRANSDIGM INC TRANSDIGM INC 08/22/24 | | 08/16/2018 | CREDIT SUISSE SECURITIES US LL | | 6,964,824 | 6,964,824 | |
| 89364M-BN-3 | TRANSDIGM INC TRANSDIGM INC 05/30/25 | | 08/16/2018 | CREDIT SUISSE SECURITIES US LL | | 2,984,962 | 2,984,962 | |
| 89364M-BP-8 | TRANSDIGM INC TRANSDIGM INC 06/09/23 | | 05/31/2018 | Taxable Exchange | | 27,667,683 | 27,740,363 | |
| 89388H-AB-3 | TRANSPORTATION INSIGHT LLC SR-UNSEC 08/31/24 | | 08/31/2018 | ANTARES | | 13,536,735 | 13,673,469 | |
| 89388H-AD-9 | TRANSPORTATION INSIGHT LLC SR-UNSEC 08/31/24 | | 08/31/2018 | ANTARES | | 510,204 | 510,204 | |
| 89823#-AA-2 | TRUROAD HLDGS INC SR-UNSEC 08/07/24 | | 08/07/2018 | ANTARES | | 16,914,442 | 17,085,295 | |
| 89823#-AB-0 | TRUROAD HLDGS INC SR-UNSEC 08/07/24 | | 12/05/2018 | Various | | 4,700,000 | 4,700,000 | |
| 90351N-AE-5 | USI INC/NY USI INC/NY 05/16/24 | | 02/09/2018 | BANK OF AMERICA | | 4,943,687 | 4,949,875 | |
| 90352Y-AB-6 | USRP HLDGS INC SR-UNSEC 03/29/25 | | 03/29/2018 | ANTARES | | 17,325,438 | 17,412,500 | |
| 90352Y-AD-2 | USRP HLDGS INC SR-UNSEC 03/29/23 | | 12/28/2018 | ANTARES | | 625,000 | 625,000 | |
| 90370#-AA-7 | US IMAGING PARTNRS INC SR-UNSEC 01/01/24 | | 01/03/2018 | CAPITAL ONE HEALTHCARE FINANCI | | 11,649,666 | 11,737,699 | |
| 91865F-AF-6 | VACO HLDGS LLC SR-UNSEC 11/09/22 | | 12/28/2018 | ANTARES | | 1,480,000 | 1,480,000 | |
| 92346N-AB-5 | VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC 08/20/25 | | 11/27/2018 | Various | | 5,293,400 | 5,320,000 | |
| 92532Y-AB-5 | VERSUM MATERIALS INC VERSUM MATERIALS INC 09/29/23 | | 02/15/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,315,530 | 4,283,404 | |
| 92556*-AB-1 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 04/02/2018 | GOLUB CAPITAL | | 2,604,235 | 2,604,235 | |
| 92940J-AB-4 | WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25 | | 02/23/2018 | GOLDMAN SACHS & COMPANY | | 4,373,901 | 4,379,375 | |
| 92940J-AD-0 | WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25 | | 02/23/2018 | GOLDMAN SACHS & COMPANY | | 7,498,116 | 7,507,500 | |
| 94732Y-AS-2 | WEB.COM GROUP INC WEB.COM GROUP INC 10/10/25 | | 09/17/2018 | MORGAN STANLEY & CO. INC. | | 5,885,250 | 5,900,000 | |
| 95841#-AB-5 | WIRB CORPERNICUS GROUP INC SR-UNSEC 08/15/22 | | 04/13/2018 | Tax Free Exchange | | 8,938,001 | 9,005,436 | |
| 96208U-AM-3 | WEX INC WEX INC 07/01/23 | | 02/08/2018 | Taxable Exchange | | 46,516,269 | 46,243,829 | |
| 96925H-AF-9 | WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/29/25 | | 05/17/2018 | JP MORGAN SECURITIES | | 5,501,627 | 5,503,422 | |
| 98160U-AB-9 | WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/23 | | 10/23/2018 | Various | | 450,000 | 450,000 | |
| 98310C-AC-6 | WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25 | | 03/29/2018 | BANK OF AMERICA | | 6,708,188 | 6,708,188 | |
| 98379E-AE-6 | XPO LOGISTICS INC XPO LOGISTICS INC 02/24/25 | | 11/27/2018 | Various | | 9,950,000 | 10,000,000 | |
| 98379E-AE-6 | XPO LOGISTICS INC XPO LOGISTICS INC 02/24/25 | | 02/23/2018 | Taxable Exchange | | 11,780,576 | 11,759,526 | |
| 98920U-AK-0 | ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21 | | 06/05/2018 | Taxable Exchange | | 5,367,246 | 5,357,548 | |
| 98975V-AG-1 | ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS 07/02/25 | | 05/23/2018 | CREDIT SUISSE SECURITIES US LL | | 12,345,490 | 12,307,088 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| BL2358-35-8 | EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23 | | 04/11/2018 | Taxable Exchange | | 2,196,461 | 2,183,361 | |
| BL2576-56-1 | CSRA INC CO.ASSET 11/30/23 | | 01/08/2018 | MITSUBISHI UFJ SECURITIES USA | | (5,000,000) | (5,000,000) | |
| BL2589-72-1 | SEDGWICK CMS INC SEDGWICK CMS INC 03/01/21 | | 04/19/2018 | KKR CORPORATE LENDING LLC | | (14,926,500) | (15,000,000) | |
| BL2650-13-5 | CHG PPC PARENT LLC CHG PPC PARENT LLC 03/31/25 | | 03/23/2018 | JP MORGAN SECURITIES | | 3,324,917 | 3,333,250 | |
| BL2698-05-0 | HAMILTON HOLDCO LLC HAMILTON HOLDCO LLC 07/03/25 | | 06/01/2018 | JP MORGAN SECURITIES | | 20,594,634 | 20,646,250 | |
| BL2773-16-8 | FRONTDOOR INC FRONTDOOR INC 08/16/25 | | 08/14/2018 | JP MORGAN SECURITIES | | 7,860,549 | 7,880,250 | |
| BL2790-56-8 | STARFRUIT US HOLDCO LLC STARFRUIT US HOLDCO LLC 10/01/25 | | 09/20/2018 | JP MORGAN SECURITIES | | 50,769,875 | 51,025,000 | |
| BL2868-70-3 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 12/14/2018 | GENERAL ELECTRIC CO | | 3,886,928 | 3,925,000 | |
| C9413P-AZ-6 | VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS 06/02/25 | | 06/06/2018 | Taxable Exchange | | 7,093,125 | 7,067,189 | |
| Z00056-40-0 | LIGADO NETWORKS-INC. SR-SEC 12/07/20 | | 12/07/2018 | Interest Capitalization | | 665,095 | 665,095 | |
| Z00057-48-1 | BROOK & WHITTLE HLDG CORP SR-UNSEC 10/17/23 | | 11/07/2018 | VARAGON CAPITAL PARTNERS | | 1,540,887 | 1,540,887 | |
| Z00057-97-8 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 06/29/2018 | ACQUISITION RESOURCE CORP | | 3,376,462 | 3,376,462 | |
| Z00058-57-0 | IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23 | | 12/27/2018 | Various | | 3,412,500 | 3,412,500 | |
| Z00058-84-4 | US IMAGING PARTNRS INC SR-UNSEC 01/01/23 | | 12/04/2018 | No Broker | | 1,838,710 | 1,838,710 | |
| Z00059-73-5 | TRIDENT HLDG CO-LLC 07/31/20 | | 10/31/2018 | Interest Capitalization | | 92,373 | 92,373 | |
| Z00059-73-5 | TRIDENT HLDG CO-LLC 07/31/20 | | 02/02/2018 | Taxable Exchange | | | 1,435,067 | |
| Z00059-97-4 | SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26 | | 03/26/2018 | SAYERS TECHNOLOGY HOLDINGS | | 1,000,000 | 1,000,000 | |
| Z00059-97-4 | SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26 | | 09/04/2018 | Interest Capitalization | | 31,301 | 31,301 | |
| Z00060-07-1 | JENSEN HUGHES INC SR-UNSEC 03/22/24 | | 08/13/2018 | ANTARES | | 2,248,862 | 2,248,862 | |
| Z00060-10-5 | USRP HLDGS INC SR-UNSEC 03/29/25 | | 12/03/2018 | ANTARES | | 3,073,531 | 3,073,531 | |
| Z00060-16-2 | WIRB CORPERNICUS GROUP INC SR-UNSEC 08/15/22 | | 12/11/2018 | GOLUB CAPITAL | | 330,000 | 330,000 | |
| Z00060-29-5 | SW HLDGS-LLC INITIAL tl 2nd lien 07/03/26 | | 04/16/2018 | Various | | 23,855,079 | 24,341,917 | |
| Z00060-83-2 | CHASE INDUSTRIES INC SR-UNSEC 05/11/25 | | 09/27/2018 | ANTARES | | 387,302 | 387,302 | |
| Z00061-79-8 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 10/11/2018 | GOLUB CAPITAL | | 3,162,569 | 3,162,569 | |
| Z00061-89-7 | AMSPEC SERVICES INC SR-UNSEC 07/02/24 | | 12/31/2018 | No Broker | | 505,779 | 505,779 | |
| Z00062-17-6 | KSLB HLDGS LLC SR-UNSEC 07/30/23 | | 10/02/2018 | ANTARES | | 833,333 | 833,333 | |
| Z00062-27-5 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 08/09/2018 | ACQUISITION RESOURCE CORP | | 7,469,309 | 7,544,757 | |
| Z00062-28-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 11/07/2018 | ACQUISITION RESOURCE CORP | | 4,382,416 | 4,392,573 | |
| Z00062-32-5 | TRUROAD HLDGS INC SR-UNSEC 08/07/24 | | 11/06/2018 | CAMBRIDGE INTL SECURITIES INC. | | 428,203 | 428,203 | |
| Z00062-48-1 | TRANSPORTATION INSIGHT LLC SR-UNSEC 08/31/24 | | 12/18/2018 | ANTARES | | 4,081,633 | 4,081,633 | |
| Z00063-00-0 | DRESSER NATURAL GAS SOLUTIONS SR-UNSEC 10/01/25 | | 10/19/2018 | BNP PARIBAS | | 4,955,100 | 4,980,000 | |
| Z00063-29-9 | SPI LLC SR-UNSEC 11/01/23 | | 11/01/2018 | TWIN BROOK CAPITAL PARTNERS LL | | 9,999,000 | 10,100,000 | |
| Z00063-32-3 | AMC BUYER LLC SR-UNSEC 11/01/23 | | 12/03/2018 | No Broker | | 715,262 | 715,262 | |
| Z00063-33-1 | AMC BUYER LLC SR-UNSEC 11/01/24 | | 11/29/2018 | CAMBRIDGE INTL SECURITIES INC. | | 4,183,688 | 4,204,712 | |
| Z00063-34-9 | AMC BUYER LLC SR-UNSEC 11/01/24 | | 11/02/2018 | KEYBANC CAPITAL MARKETS | | 11,567,825 | 11,684,672 | |
| Z00063-44-8 | COP GNAP HLDGS-INC. SR-UNSEC 11/01/24 | | 11/07/2018 | NXT CAPITAL | | 935,000 | 944,444 | |
| Z00063-45-5 | COP GNAP HLDGS-INC. SR-UNSEC 11/01/24 | | 12/21/2018 | NXT CAPITAL | | 387,778 | 387,778 | |
| Z00063-80-2 | GOOD2GROW LLC SR-UNSEC 11/16/24 | | 11/16/2018 | CAMBRIDGE INTL SECURITIES INC. | | 9,028,800 | 9,120,000 | |
| Z00063-81-0 | GOOD2GROW LLC SR-SEC 11/16/23 | | 11/16/2018 | No Broker | | 1,186,300 | 1,186,300 | |
| Z00063-82-8 | CONVEY HEALTH SOLUTIONS INC SR-UNSEC 11/16/24 | | 11/16/2018 | ANTARES | | 9,900,000 | 10,000,000 | |
| Z00063-83-6 | CONVEY HEALTH SOLUTIONS INC SR-UNSEC 05/16/24 | | 11/26/2018 | No Broker | | 5,000,000 | 5,000,000 | |
| Z00063-88-5 | SAPPHIRE TELECOM INC SR-UNSEC 11/20/25 | | 11/20/2018 | CAMBRIDGE INTL SECURITIES INC. | | 19,800,000 | 20,000,000 | |
| Z00064-21-4 | PET SUPPLIES PLUS LLC SR-UNSEC 12/12/24 | | 12/12/2018 | GOLUB CAPITAL | | 9,900,000 | 10,000,000 | |
| Z00064-22-2 | PET SUPPLIES PLUS LLC SR-UNSEC 12/12/23 | | 12/12/2018 | No Broker | | 1,395,349 | 1,395,349 | |
| Z00064-26-3 | LRN CORP SR-UNSEC 12/17/25 | | 12/17/2018 | KEYBANC CAPITAL MARKETS | | 21,087,000 | 21,300,000 | |
| Z00064-27-1 | LRN CORP SR-UNSEC 12/17/24 | | 12/17/2018 | No Broker | | 750,000 | 750,000 | |
| 58711P-AQ-5 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25 | | 04/11/2018 | Taxable Exchange | | 18,755,413 | 18,752,217 | |
| 68371Y-AJ-2 | OPEN TEXT CORP OPEN TEXT CORP 05/30/25 | A | 06/12/2018 | BARCLAYS BANK PLC | | 4,974,906 | 4,962,500 | |
| C7052B-AF-1 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC 05/31/25 | A | 11/26/2018 | Taxable Exchange | | 27,804,699 | 28,488,421 | |
| C7236#-AA-2 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 04/30/2018 | ANTARES | | 9,648,787 | 9,795,723 | |
| C7236#-AB-0 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 04/30/2018 | Various | | 1,469,707 | 1,486,266 | |
| 78466D-BE-3 | SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25 | D | 02/28/2018 | CREDIT SUISSE SECURITIES US LL | | 2,832,973 | 2,840,073 | |
| BL2353-30-0 | VGROUP LTD VGROUP LTD 03/11/24 | D | 09/07/2018 | RBC DAIN RAUSCHER INC. | | 991,387 | 992,628 | |
| BL2651-41-4 | TITAN ACQUISITION LTD TITAN ACQUISITION LTD 03/28/25 | D | 03/16/2018 | DEUTSCHE BANK SECURITIES INCOR | | 8,687,415 | 8,709,188 | |
| BL2683-32-6 | SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25 | D | 04/19/2018 | BANK OF AMERICA | | 2,842,143 | 2,845,700 | |
| BL2756-29-6 | AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 07/24/25 | D | 07/24/2018 | JP MORGAN SECURITIES | | 14,203,625 | 14,275,000 | |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24 | D | 11/27/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,921,286 | 4,996,230 | |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24 | D | 05/24/2018 | Taxable Exchange | | 2,132,659 | 2,126,895 | |
| 8299999. Subtotal - Bonds - Bank Loans | | | | | | 2,866,633,039 | 2,877,154,781 | |
| 8399997. Total - Bonds - Part 3 | | | | | | 21,475,631,144 | 20,898,290,292 | 36,256,041 |
| 8399998. Total - Bonds - Part 5 | | | | | | 1,588,775,884 | 1,085,634,804 | 1,911,433 |
| 8399999. Total - Bonds | | | | | | 23,064,407,028 | 21,983,925,096 | 38,167,474 |
| 67101*-12-3 | OAO ACQUISITIONS INC. SERIES A-1 | | 07/06/2018 | JP MORGAN SECURITIES | 17,500.000 | 17,500,000 | 0.00 | |
| Z00058-98-4 | TIAA CHURCHILL MIDDLE MARKET C PFDS CLO V | | 12/18/2018 | WELLS FARGO | 70,200,000.000 | 70,200,000 | 0.00 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| ZD1717-17-6 | VIEW INC. | | 11/19/2018 | RESTRUCTURE | 33,051,586.000 | 14,542,688 | 0.00 | |
| ZD3573-57-7 | CONCRETE PUMPING HOLDINGS SERIES A ZERO DIVIDEND CONVERT | | 12/05/2018 | Various | 1,102,941.000 | 11,250,000 | 0.00 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 113,492,688 | XXX | |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 113,492,688 | XXX | |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 182,061,896 | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | 295,554,584 | XXX | |
| 25456K-10-1 | DIPLOMAT PHARMACY | | 03/09/2018 | DISTRIBUTION | 25,320.000 | 370,000 | | |
| 590996-5S-9 | MILLER ENVIRONMENTAL CO-INVEST | | 02/28/2018 | JP MORGAN SECURITIES | 3,847,227.000 | 2,385,281 | | |
| ZD4108-56-3 | INTERSTATE HOTELS & RESORTS-IN | | 01/23/2018 | JP MORGAN SECURITIES | 2,370,108.000 | 2,251,603 | | |
| ZD5100-00-7 | FEDERAL HOME LOAN BANK MEMBERSHIP STOCK | | 04/06/2018 | FEDERAL HOME LOAN BANK | 11,951.000 | 1,195,100 | | |
| ZD6262-62-4 | JP ACQUISITION | | 11/20/2018 | Various | 2,813.000 | 2,812,500 | | |
| ZD7878-76-5 | SAYERS TECHNOLOGY HLDGS-INC WARRANT 10.000% 03/20/28 | | 03/26/2018 | SAYERS TECHNOLOGY HOLDINGS | 1.000 | | | |
| ZD8787-87-5 | HY CITE CORPORATION 1 WAARNT | | 01/16/2018 | HY CITE CORPORATION | 13.000 | | | |
| ZD9425-05-3 | MTI INTERMEDIATE-INC. MOBLIE TECH HOLDINGS | | 05/02/2018 | JP MORGAN SECURITIES | 2,040.000 | 142,800 | | |
| ZD6868-68-5 | MANITOBA -PROVINCE OF AMENITY CLASS B | | 03/28/2018 | JP MORGAN SECURITIES | 5,250,000.000 | 4,061,896 | | |
| ZD8988-65-5 | MANITOBA -PROVINCE OF AMENITY CLASS A | | 03/28/2018 | JP MORGAN SECURITIES | 1,750,000.000 | 1,353,965 | | |
| 369822-10-1 | GFN ASIA PACIFIC HLDGS PTY LTD GENERAL FINANCE CORP | C | 09/10/2018 | Tax Free Exchange | 911,765.000 | 7,750,000 | | |
| 670851-50-0 | Oi SA OI SA-ADR | D | 10/19/2018 | Conversion | 206,526.000 | 683,601 | | |
| 670851-50-0 | Oi SA OI SA-ADR | D | 07/31/2018 | Taxable Exchange | 2,891,021.000 | 11,419,533 | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 34,426,279 | XXX | |
| 68062#-10-8 | OLEUM HOLDING COMPANY, INC. | | 12/31/2018 | CAPITAL CONTRIBUTION | 0.000 | 3,014,590 | | |
| 60407*-10-3 | ND Properties Inc | | 12/31/2018 | ISSUER | 68.000 | 71,246,676 | | |
| 87256*-10-8 | TIAA-CREF Life Insurance Company | | 12/28/2018 | Teachers Insurance and Annuity Association of America | 0.000 | 100,000,000 | | |
| 000000-00-0 | TIAA-CREF Tuition Financing Inc | | 12/31/2018 | Issuer | 1.000 | 50,000,000 | | |
| 81793*-10-1 | 730 TEXAS FOREST HOLDINGS, INC | | 12/31/2018 | CAPITAL CONTRIBUTION | 0.000 | 7,774 | | |
| 872268-10-3 | T-C Europe Holding Inc | | 12/31/2018 | ISSUER | 1.000 | 271,642 | | |
| 000000-00-0 | MYVEST CORPORATION | | 10/25/2018 | CAPITAL CONTRIBUTION | 0.000 | 4,989,274 | | |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 229,529,956 | XXX | |
| 670693-55-5 | NUVEEN INVESTMENTS NUVVEN MID CAP R6 | | 06/20/2018 | BFDS BROKER | 583.000 | 25,000 | | |
| 670700-57-4 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT r6 | | 10/01/2018 | BFDS BROKER | 1,246,250.000 | 24,925,000 | | |
| 670700-58-2 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT I | | 10/01/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670700-59-0 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT 2 | | 10/01/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670700-61-6 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT A | | 10/01/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670700-63-2 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -R6 | | 03/20/2018 | BFDS BROKER | 1,246,250.000 | 24,925,000 | | |
| 670700-64-0 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -I | | 03/20/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670700-65-7 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -C | | 03/20/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670700-66-5 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -A | | 03/20/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670713-65-0 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL R6 | | 12/12/2018 | BFDS BROKER | 246,250.000 | 4,925,000 | | |
| 670713-66-8 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL I | | 12/12/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670713-67-6 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL I | | 12/12/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670713-68-4 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL A | | 12/12/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 670713-80-9 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS R6 | | 09/25/2018 | BFDS BROKER | 1,473,477.000 | 30,000,000 | | |
| 67092P-70-6 | NURE NUSHARES SHORT TERM REIT ETF | | 05/15/2018 | JANE STREET | 762,500.000 | 19,847,875 | | |
| 87249N-78-4 | TIAACREF SHORT DURATION BD FD RTL CLASS FD # 2609 | | 11/15/2018 | BFDS BROKER | 100,000.000 | 1,000,000 | | |
| 87249N-79-2 | TIAACREF SHORT DURATION BD FD RTMT CLASS FD # 2581 | | 11/15/2018 | BFDS BROKER | 100,000.000 | 1,000,000 | | |
| 87249N-81-8 | TIAACREF SHORT DURATION BD FD PREM CLASS FD # 2582 | | 11/15/2018 | BFDS BROKER | 100,000.000 | 1,000,000 | | |
| 87249N-82-6 | TIAACREF SHORT DURATION BD FD ADVISORY CLASS FD # 3692 | | 11/15/2018 | BFDS BROKER | 100,000.000 | 1,000,000 | | |
| 87249N-83-4 | TIAACREF SHORT DURATION BD FD INSTL CLASS FD # 2583 | | 11/15/2018 | BFDS BROKER | 2,100,000.000 | 21,000,000 | | |
| 87249N-84-2 | TIAACREF GREEN BD FD RTL CLASS FD # 2608 | | 11/15/2018 | BFDS BROKER | 100,000.000 | 1,000,000 | | |
| 87249N-85-9 | TIAACREF GREEN BD FD RTMT CLASS FD # 2577 | | 11/15/2018 | BFDS BROKER | 100,000.000 | 1,000,000 | | |
| 87249N-86-7 | TIAACREF GREEN BD FD PREM CLASS FD # 2578 | | 11/15/2018 | BFDS BROKER | 100,000.000 | 1,000,000 | | |
| 87249N-87-5 | TIAACREF GREEN BD FD ADV CLASS FD # 3691 | | 11/15/2018 | BFDS BROKER | 100,000.000 | 1,000,000 | | |
| 87249N-88-3 | TIAACREF GREEN BD FD INSTL CLASS FD # 2579 | | 11/15/2018 | BFDS BROKER | 2,100,000.000 | 21,000,000 | | |
| BG21GB-56-0 | NUVEEN INVESTMENTS Nuveen GBL Real Estate class I | | 10/25/2018 | BROWN BROTHERS HARRIMAN CP | 50,000.000 | 1,000,000 | | |
| BG21L4-38-8 | NUVEEN INVESTMENTS Nuveen GBL Real Estate class P | | 10/25/2018 | BROWN BROTHERS HARRIMAN CP | 200,000.000 | 4,000,000 | | |
| BG21L5-45-0 | NUVEEN INVESTMENTS Nuveen GBL Real Est CL P EUR | | 10/25/2018 | BROWN BROTHERS HARRIMAN CP | 219,763.000 | 5,000,000 | | |
| BG21L7-68-8 | NUVEEN INVESTMENTS Nuveen GBL Real Est. Cl p GBP | | 10/25/2018 | BROWN BROTHERS HARRIMAN CP | 194,968.000 | 5,000,000 | | |
| G36425-33-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA | | 02/12/2018 | BFDS BROKER | 1,433,702.000 | 30,000,000 | | |
| ZD4444-11-7 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS A | | 11/27/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| ZD4444-12-5 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS C | | 11/27/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| ZD4444-13-3 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS I | | 11/27/2018 | BFDS BROKER | 1,250.000 | 25,000 | | |
| ZD4444-14-1 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS R6 | | 11/27/2018 | BFDS BROKER | 496,250.000 | 9,925,000 | | |
| ZD5555-87-9 | NUVEEN INVESTMENTS NUVEEN HIGH INC 2023 TAR TERM | | 10/17/2018 | BFDS BROKER | 10,000.000 | 100,000 | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| ZD8282-82-8 | TIAA U.S BOND ESG FUND CLASS P GBP | | 08/24/2018 | BFDS BROKER | 1,945.000 | 50,000 | | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | 210,022,875 | XXX | |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 473,979,110 | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 1,025,961,739 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 1,499,940,849 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 1,795,495,433 | XXX | |
| 9999999 - Totals | | | | | | 24,859,902,461 | XXX | 38,167,474 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 09751W-AB-7 | BOLDINI LTD US GOVT GUARANT 16.008% 01/19/36 | | 03/22/2018 | Call 100.0000 | | 9,750,000 | 9,750,000 | 9,660,203 | 9,666,554 | | 1,354 | | 1,354 | | 9,667,908 | | 82,092 | 82,092 | | 01/19/2036 |
| 217194-AA-7 | COP I LLC US GOVT GUARANT 3.613% 12/05/21 | | 12/05/2018 | Redemption 100.0000 | | 453,363 | 453,363 | 453,363 | 453,363 | | | | | | 453,363 | | | | 10,283 | 12/05/2021 |
| 217194-AB-5 | COP I LLC US GOVT GUARANT 3.650% 12/05/21 | | 12/05/2018 | Redemption 100.0000 | | 677,093 | 677,093 | 677,093 | 677,093 | | | | | | 677,093 | | | | 15,518 | 12/05/2021 |
| 217194-AC-3 | COP I LLC US GOVT GUARANT 3.580% 12/05/21 | | 12/05/2018 | Redemption 100.0000 | | 460,543 | 460,543 | 460,543 | 460,543 | | | | | | 460,543 | | | | 10,356 | 12/05/2021 |
| 228027-AA-6 | VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36 | | 08/15/2018 | Call 100.0000 | | 180,000 | 180,000 | 180,000 | 180,000 | | | | | | 180,000 | | | | 4,633 | 08/15/2036 |
| 311995-E2-6 | .FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 7.430% 05/01/23 | | 12/01/2018 | Paydown | | 749 | 605 | 590 | 599 | | 8 | | 8 | | 607 | | 142 | 142 | 38 | 05/01/2023 |
| 36177N-5L-0 | GN 794450 2.710% 12/15/29 | | 12/01/2018 | Paydown | | 4,009,360 | 4,009,360 | 4,009,360 | 4,009,360 | | | | | | 4,009,360 | | | | 59,120 | 12/15/2029 |
| 36178U-7A-5 | GN AB8089 3.250% 04/15/32 | | 07/01/2018 | Paydown | | 16,577,830 | 16,577,830 | 15,868,740 | 16,001,551 | | 576,279 | | 576,279 | | 16,577,830 | | | | 294,077 | 04/15/2032 |
| 36179A-SR-8 | GN AC1428 2.690% 06/15/33 | | 12/01/2018 | Paydown | | 3,552,779 | 3,552,779 | 3,424,268 | 3,438,160 | | 114,619 | | 114,619 | | 3,552,779 | | | | 51,999 | 06/15/2033 |
| 36179D-B8-2 | GN AC3663 2.490% 06/15/35 | | 12/15/2018 | Paydown | | 5,853,120 | 5,853,120 | 5,655,577 | 5,677,333 | | 175,787 | | 175,787 | | 5,853,120 | | | | 79,274 | 06/15/2035 |
| 3617A0-WA-0 | GN A00641 3.130% 07/15/35 | | 12/01/2018 | Paydown | | 4,602,406 | 4,602,406 | 4,602,406 | 4,602,406 | | | | | | 4,602,406 | | | | 78,433 | 07/15/2035 |
| 36180K-2K-6 | GN AD7978 3.920% 05/15/33 | | 12/01/2018 | Paydown | | 525,752 | 525,752 | 524,664 | 524,695 | | 1,057 | | 1,057 | | 525,752 | | | | 11,235 | 05/15/2033 |
| 36180U-Q4-4 | GN AE2275 3.500% 01/15/32 | | 12/01/2018 | Paydown | | 976,757 | 976,757 | 942,036 | 948,516 | | 28,241 | | 28,241 | | 976,757 | | | | 18,624 | 01/15/2032 |
| 36180W-7J-8 | GN AE4497 4.450% 06/15/55 | | 12/01/2018 | Paydown | | 116,847 | 116,847 | 117,016 | 117,004 | | (157) | | (157) | | 116,847 | | | | 2,837 | 06/15/2055 |
| 36180W-E5-0 | GN AE3756 4.900% 07/15/55 | | 12/01/2018 | Paydown | | 47,051 | 47,051 | 54,158 | 53,907 | | (6,856) | | (6,856) | | 47,051 | | | | 1,259 | 07/15/2055 |
| 36180W-E6-8 | GN AE3757 4.250% 01/15/39 | | 12/01/2018 | Paydown | | 561,532 | 561,532 | 563,287 | 562,951 | | (1,419) | | (1,419) | | 561,532 | | | | 13,016 | 01/15/2039 |
| 36180W-EZ-4 | GN AE3752 4.400% 09/15/50 | | 12/01/2018 | Paydown | | 123,005 | 123,005 | 127,971 | 127,900 | | (4,894) | | (4,894) | | 123,005 | | | | 2,953 | 09/15/2050 |
| 36181D-XS-0 | GN AE9689 4.600% 05/15/55 | | 12/01/2018 | Paydown | | 131,796 | 131,796 | 131,796 | 131,796 | | | | | | 131,796 | | | | 3,308 | 05/15/2055 |
| 36181G-WY-1 | GN AF1563 3.960% 05/15/30 | | 12/01/2018 | Paydown | | 4,829,947 | 4,829,947 | 4,926,546 | 4,904,488 | | (74,541) | | (74,541) | | 4,829,947 | | | | 104,268 | 05/15/2030 |
| 36181R-5Z-4 | GN AF9864 4.250% 09/15/38 | | 12/01/2018 | Paydown | | 6,703,135 | 6,703,135 | 6,703,135 | 6,703,135 | | | | | | 6,703,135 | | | | 155,371 | 09/15/2038 |
| 36181R-6A-8 | GN AF9865 4.000% 03/15/34 | | 12/01/2018 | Paydown | | 1,911,138 | 1,911,138 | 1,949,360 | 1,942,312 | | (31,174) | | (31,174) | | 1,911,138 | | | | 41,676 | 03/15/2034 |
| 36181R-6C-4 | GN AF9867 4.740% 03/15/41 | | 12/01/2018 | Paydown | | 1,126,454 | 1,126,454 | 1,227,652 | 1,224,279 | | (97,826) | | (97,826) | | 1,126,454 | | | | 29,142 | 03/15/2041 |
| 36181R-6E-0 | GN AF9869 4.700% 03/15/41 | | 12/01/2018 | Paydown | | 452,878 | 452,878 | 484,899 | 483,827 | | (30,949) | | (30,949) | | 452,878 | | | | 11,617 | 03/15/2041 |
| 36182C-YS-0 | GN AG7921 3.450% 11/15/36 | | 12/01/2018 | Paydown | | 4,352,549 | 4,352,549 | 4,377,032 | 4,374,442 | | (21,893) | | (21,893) | | 4,352,549 | | | | 81,797 | 11/15/2036 |
| 36189E-PN-0 | GN AP6729 4.450% 03/15/41 | | 12/01/2018 | Paydown | | 179,478 | 179,478 | 193,847 | 193,363 | | (13,885) | | (13,885) | | 179,478 | | | | 4,359 | 03/15/2041 |
| 36189W-VT-0 | GN AQ6026 3.620% 02/15/37 | | 12/07/2018 | KEYBANC CAPITAL MARKETS | | 264,214,873 | 246,466,544 | 248,238,022 | 248,063,201 | | (79,622) | | (79,622) | | 247,983,579 | | 16,231,294 | 16,231,294 | 9,169,925 | 02/15/2037 |
| 36189W-VT-0 | GN AQ6026 3.620% 02/15/37 | | 12/01/2018 | Paydown | | 9,179,536 | 9,179,536 | 9,245,514 | 9,239,003 | | (59,467) | | (59,467) | | 9,179,536 | | | | 181,058 | 02/15/2037 |
| 36194T-4T-0 | GN AU6234 4.000% 04/15/37 | | 12/01/2018 | Paydown | | 1,718,434 | 1,718,434 | 1,850,272 | 1,843,764 | | (125,330) | | (125,330) | | 1,718,434 | | | | 37,480 | 04/15/2037 |
| 36195W-XJ-2 | GN AW7881 3.970% 02/15/37 | | 12/01/2018 | Paydown | | 2,928,871 | 2,928,871 | 3,119,248 | 3,109,916 | | (181,044) | | (181,044) | | 2,928,871 | | | | 63,390 | 02/15/2037 |
| 36202E-UR-8 | G2 4192 4.500% 07/20/38 | | 12/01/2018 | Paydown | | 1,553,065 | 1,553,065 | 1,514,966 | 1,515,611 | | 37,454 | | 37,454 | | 1,553,065 | | | | 35,020 | 07/20/2038 |
| 36202E-VP-1 | G2 4222 6.000% 08/20/38 | | 12/01/2018 | Paydown | | 874 | 874 | 887 | 879 | | (5) | | (5) | | 874 | | | | 27 | 08/20/2038 |
| 36202F-W3-6 | G2 5166 3.000% 09/20/26 | | 12/01/2018 | Paydown | | 8,422 | 8,422 | 8,890 | 8,829 | | (407) | | (407) | | 8,422 | | | | 133 | 09/20/2026 |
| 36209E-YQ-9 | GN 469719 6.500% 11/15/28 | | 12/03/2018 | MORGAN STANLEY & CO. INC. | | 10,006 | 9,011 | 8,509 | 8,531 | | 7 | | 7 | | 8,538 | | 1,468 | 1,468 | 615 | 11/15/2028 |
| 36209E-YQ-9 | GN 469719 6.500% 11/15/28 | | 12/01/2018 | Paydown | | 7,342 | 7,342 | 6,932 | 6,950 | | 392 | | 392 | | 7,342 | | | | 194 | 11/15/2028 |
| 3620A2-UH-7 | GN 717084 4.500% 05/15/39 | | 12/01/2018 | Paydown | | 2,684,779 | 2,684,779 | 2,742,250 | 2,741,131 | | (56,353) | | (56,353) | | 2,684,779 | | | | 61,144 | 05/15/2039 |
| 3620AN-RW-2 | GN 735001 4.000% 01/15/29 | | 12/01/2018 | Paydown | | 974,451 | 974,451 | 981,759 | 978,800 | | (4,349) | | (4,349) | | 974,451 | | | | 21,253 | 01/15/2029 |
| 3620AS-VD-8 | GN 738712 3.000% 09/15/26 | | 12/01/2018 | Paydown | | 62,872 | 62,872 | 65,858 | 65,448 | | (2,576) | | (2,576) | | 62,872 | | | | 1,034 | 09/15/2026 |
| 3620C1-JZ-0 | GN 745580 3.280% 06/15/39 | | 12/01/2018 | Paydown | | 775,123 | 775,123 | 710,554 | 716,588 | | 58,534 | | 58,534 | | 775,123 | | | | 13,847 | 06/15/2039 |
| 36224C-UF-2 | GN 324682 8.000% 05/15/22 | | 12/03/2018 | MORGAN STANLEY & CO. INC. | | 57,049 | 54,332 | 54,061 | 54,087 | | 13 | | 13 | | 54,100 | | 2,949 | 2,949 | 4,564 | 05/15/2022 |
| 36224C-UF-2 | GN 324682 8.000% 05/15/22 | | 12/01/2018 | Paydown | | 17,147 | 17,147 | 17,061 | 17,069 | | 77 | | 77 | | 17,147 | | | | 753 | 05/15/2022 |
| 36230M-ER-4 | GN 752844 4.310% 05/15/29 | | 12/01/2018 | Paydown | | 466,317 | 466,317 | 466,317 | 466,317 | | | | | | 466,317 | | | | 10,964 | 05/15/2029 |
| 36230M-ET-0 | GN 752846 5.850% 07/15/38 | | 12/01/2018 | Paydown | | 5,985,042 | 5,985,042 | 5,985,042 | 5,984,525 | | 517 | | 517 | | 5,985,042 | | | | 191,443 | 07/15/2038 |
| 36230M-EW-3 | GN 752849 5.375% 02/15/37 | | 12/03/2018 | Paydown | | 1,341,965 | 1,341,965 | 1,341,965 | 1,341,965 | | | | | | 1,341,965 | | | | 39,411 | 02/15/2037 |
| 36230M-FL-6 | GN 752871 3.850% 07/15/36 | | 12/01/2018 | Paydown | | 102,423 | 102,423 | 99,862 | 100,207 | | 2,216 | | 2,216 | | 102,423 | | | | 2,149 | 07/15/2036 |
| 36230M-FN-2 | GN 752873 4.450% 07/15/38 | | 12/01/2018 | Paydown | | 773,839 | 773,839 | 773,839 | 773,839 | | | | | | 773,839 | | | | 18,786 | 07/15/2038 |
| 36241K-AB-4 | GN 781802 4.500% 12/15/33 | | 12/01/2018 | Paydown | | 372,896 | 372,896 | 363,166 | 363,488 | | 9,408 | | 9,408 | | 372,896 | | | | 9,577 | 12/15/2033 |
| 36241K-WE-4 | G2 782445 4.500% 10/20/38 | | 12/01/2018 | Paydown | | 586,412 | 586,412 | 555,992 | 556,325 | | 30,086 | | 30,086 | | 586,412 | | | | 13,248 | 10/20/2038 |
| 36241K-Y7-7 | GN 782534 6.500% 01/15/39 | | 12/03/2018 | MORGAN STANLEY & CO. INC. | | 9,215,375 | 8,299,803 | 8,674,591 | 8,666,062 | | (2,598) | | (2,598) | | 8,663,465 | | 551,910 | 551,910 | 566,462 | 01/15/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 36241K-Y7 | GN 782534 6.500% 01/15/39 | | 12/01/2018 | Paydown | | 1,752,507 | 1,752,507 | 1,831,644 | 1,829,843 | | (77,336) | | (77,336) | | 1,752,507 | | | | 62,728 | 01/15/2039 |
| 36290W-J6-0 | GN 619585 4.500% 09/15/33 | | 12/01/2018 | Paydown | | 61,027 | 61,027 | 59,434 | 59,482 | | 1,544 | | 1,544 | | 61,027 | | | | 1,374 | 09/15/2033 |
| 36290Y-U3-0 | GN 621702 4.500% 10/15/33 | | 12/01/2018 | Paydown | | 109,289 | 109,289 | 106,437 | 106,544 | | 2,745 | | 2,745 | | 109,289 | | | | 3,090 | 10/15/2033 |
| 36296A-E2-6 | GN 685153 6.050% 11/15/49 | | 12/01/2018 | Paydown | | 142,527 | 142,527 | 141,331 | 141,419 | | 1,108 | | 1,108 | | 142,527 | | | | 4,716 | 11/15/2049 |
| 36296A-E4-2 | GN 685155 6.350% 11/15/49 | | 12/01/2018 | Paydown | | 68,098 | 68,098 | 68,603 | 68,543 | | (445) | | (445) | | 68,098 | | | | 2,366 | 11/15/2049 |
| 36296K-DL-3 | GN 693207 6.400% 01/15/37 | | 12/01/2018 | Paydown | | 18,486,857 | 18,486,857 | 18,486,857 | 18,486,857 | | | | | | 18,486,857 | | | | 647,946 | 01/15/2037 |
| 36296R-7D-3 | GN 699392 7.000% 11/15/36 | | 07/16/2018 | Call 113.9727 | | 72,486,497 | 63,599,904 | 63,247,250 | 63,275,640 | | 3,277 | | 3,277 | | 63,278,917 | | 320,987 | 320,987 | 11,483,592 | 11/15/2036 |
| 36296R-7D-3 | GN 699392 7.000% 11/15/36 | | 06/01/2018 | Paydown | | 810,440 | 810,440 | 805,946 | 806,308 | | 4,132 | | 4,132 | | 810,440 | | | | 16,630 | 11/15/2036 |
| 36296R-T5-6 | GN 699072 6.000% 08/15/38 | | 12/03/2018 | MORGAN STANLEY & CO. INC. | | 3,124 | 2,920 | 2,967 | 2,966 | | | | | | 2,966 | | 158 | 158 | 184 | 08/15/2038 |
| 36296R-T5-6 | GN 699072 6.000% 08/15/38 | | 12/01/2018 | Paydown | | 1,903 | 1,903 | 1,934 | 1,933 | | (30) | | (30) | | 1,903 | | | | 59 | 08/15/2038 |
| 383739-AP-4 | GNR 2000-35 PC PAC-11 7.500% 11/20/30 | | 12/01/2018 | Paydown | | 50,406 | 50,406 | 50,587 | 50,386 | | 20 | | 20 | | 50,406 | | | | 1,977 | 11/20/2030 |
| 38373A-TL-0 | GNR 2009-68 PB PAC-11 5.000% 07/20/38 | | 09/05/2018 | BMO CAPITAL MARKETS | | 6,034,716 | 5,961,133 | 6,136,242 | 5,974,082 | | (9,773) | | (9,773) | | 5,964,309 | | 70,407 | 70,407 | 230,994 | 07/20/2038 |
| 38373A-TL-0 | GNR 2009-68 PB PAC-11 5.000% 07/20/38 | | 09/01/2018 | Paydown | | 4,845,934 | 4,845,934 | 4,988,283 | 4,856,460 | | (10,526) | | (10,526) | | 4,845,934 | | | | 100,394 | 07/20/2038 |
| 38373A-VB-9 | GNR 2009-68 MB PAC-11 5.000% 06/16/38 | | 09/05/2018 | BMO CAPITAL MARKETS | | 3,034,812 | 3,010,819 | 3,111,964 | 3,016,891 | | (6,893) | | (6,893) | | 3,009,999 | | 24,813 | 24,813 | 116,669 | 06/16/2038 |
| 38373A-VB-9 | GNR 2009-68 MB PAC-11 5.000% 06/16/38 | | 09/01/2018 | Paydown | | 3,548,290 | 3,548,290 | 3,667,490 | 3,555,446 | | (7,156) | | (7,156) | | 3,548,290 | | | | 67,461 | 06/16/2038 |
| 38373M-MC-1 | GNR 2004-78 ZB CSTR DLY Z SEQ 5.547% 09/16/46 | | 12/01/2018 | Paydown | | 659,299 | 659,299 | 640,860 | 649,863 | | 9,436 | | 9,436 | | 659,299 | | | | 10,896 | 09/16/2046 |
| 38373M-NF-3 | GNR 2005-10 ZB CSTR DLY Z AFC SEQ 5.110% 12/16/44 | | 12/01/2018 | Paydown | | 51,448 | 51,448 | 49,904 | 49,688 | | 1,760 | | 1,760 | | 51,448 | | | | 1,443 | 12/16/2044 |
| 38373M-PD-6 | GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46 | | 12/01/2018 | Paydown | | 2,135,162 | 2,135,162 | 2,135,162 | 2,135,162 | | | | | | 2,135,162 | | | | 58,870 | 12/16/2046 |
| 38373M-PQ-7 | GNR 2005-32 F CSTR SEQ 5.358% 04/16/47 | | 12/01/2018 | Paydown | | 1,400,397 | 1,400,397 | 1,400,397 | 1,400,397 | | | | | | 1,400,397 | | | | 69,133 | 04/16/2047 |
| 38373M-QF-0 | GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46 | | 12/01/2018 | Paydown | | 703,549 | 703,549 | 682,223 | 695,702 | | 7,847 | | 7,847 | | 703,549 | | | | 7,875 | 05/16/2046 |
| 38373M-RX-0 | GNR 2005-87 D DLY AFC 5.052% 04/16/37 | | 12/01/2018 | Paydown | | 1,751,648 | 1,751,648 | 1,746,657 | 1,746,780 | | 4,868 | | 4,868 | | 1,751,648 | | | | 48,287 | 04/16/2037 |
| 38373M-UD-0 | GNR 2006-19 Z CSTR Z SEQ 3.812% 12/16/47 | | 12/01/2018 | Paydown | | 109,443 | 109,443 | 80,249 | 94,109 | | 15,334 | | 15,334 | | 109,443 | | | | 2,281 | 12/16/2047 |
| 38373M-UU-2 | GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45 | | 12/01/2018 | Paydown | | 270,317 | 270,317 | 237,879 | 259,092 | | 11,225 | | 11,225 | | 270,317 | | | | 7,717 | 12/16/2045 |
| 38373M-VA-5 | GNR 2006-32 Z CSTR DLY Z SEQ 5.557% 11/16/45 | | 12/01/2018 | Paydown | | 4,751,528 | 4,751,528 | 4,578,455 | 4,602,712 | | 148,816 | | 148,816 | | 4,751,528 | | | | 154,550 | 11/16/2045 |
| 38373M-VK-3 | GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46 | | 12/01/2018 | Paydown | | 998,762 | 998,762 | 646,386 | 827,801 | | 170,961 | | 170,961 | | 998,762 | | | | 23,307 | 05/16/2046 |
| 38373M-VR-8 | GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46 | | 12/01/2018 | Paydown | | 431,837 | 431,837 | 399,002 | 418,660 | | 13,177 | | 13,177 | | 431,837 | | | | 11,940 | 04/16/2046 |
| 38373M-WE-6 | GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46 | | 12/01/2018 | Paydown | | 330,264 | 330,264 | 289,341 | 302,773 | | 27,491 | | 27,491 | | 330,264 | | | | 8,378 | 08/16/2046 |
| 38373M-WL-0 | GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48 | | 12/01/2018 | Paydown | | 5,107,733 | 5,107,733 | 4,692,169 | 4,930,634 | | 177,098 | | 177,098 | | 5,107,733 | | | | 23,481 | 02/16/2048 |
| 38373Q-FJ-5 | GNR 2003-31 YG PAC-11 5.500% 04/16/33 | | 12/01/2018 | Paydown | | 2,515,350 | 2,515,350 | 2,504,727 | 2,504,741 | | 10,609 | | 10,609 | | 2,515,350 | | | | 78,283 | 04/16/2033 |
| 38373Q-GA-3 | GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33 | | 12/01/2018 | Paydown | | 4,172,258 | 4,172,258 | 4,219,195 | 4,172,258 | | | | | | 4,172,258 | | | | 129,207 | 04/16/2033 |
| 38373Q-LE-9 | GNR 2003-39 GH PAC-11 5.500% 05/16/33 | | 12/01/2018 | Paydown | | 1,365,266 | 1,365,266 | 1,364,626 | 1,364,497 | | 769 | | 769 | | 1,365,266 | | | | 37,847 | 05/16/2033 |
| 38373Q-R4-5 | GNR 2003-52 PM PAC-1-11 5.000% 06/20/33 | | 12/01/2018 | Paydown | | 1,660,714 | 1,660,714 | 1,698,600 | 1,671,321 | | (10,607) | | (10,607) | | 1,660,714 | | | | 45,736 | 06/20/2033 |
| 38373Q-X4-8 | GNR 2003-51 KE PAC-11 5.000% 06/20/33 | | 12/01/2018 | Paydown | | 3,496,982 | 3,496,982 | 3,521,893 | 3,497,546 | | (564) | | (564) | | 3,496,982 | | | | 94,124 | 06/20/2033 |
| 38373Q-XD-8 | GNR 2003-40 LD PAC-11 5.500% 05/16/33 | | 12/01/2018 | Paydown | | 1,661,454 | 1,661,454 | 1,720,643 | 1,671,898 | | (10,444) | | (10,444) | | 1,661,454 | | | | 42,736 | 05/16/2033 |
| 38373R-3P-2 | GNR 2001-63 PZ Z PAC-11 6.000% 12/20/31 | | 12/01/2018 | Paydown | | 854,159 | 854,159 | 767,676 | 834,733 | | 19,427 | | 19,427 | | 854,159 | | | | 27,460 | 12/20/2031 |
| 38373R-B7-3 | GNR 2001-43 ZE Z SEQ 6.500% 10/20/31 | | 12/01/2018 | Paydown | | 377,510 | 377,510 | 352,146 | 370,709 | | 6,801 | | 6,801 | | 377,510 | | | | 11,929 | 10/20/2031 |
| 38373R-KW-8 | GNR 2001-30 Z Z SEQ 7.000% 06/20/31 | | 12/01/2018 | Paydown | | 119,317 | 119,317 | 111,673 | 117,498 | | 1,819 | | 1,819 | | 119,317 | | | | 4,160 | 06/20/2031 |
| 38373S-3E-5 | GNR 2003-26 PC PAC-11 5.500% 04/16/33 | | 12/01/2018 | Paydown | | 3,057,689 | 3,057,689 | 3,101,643 | 3,068,412 | | (10,724) | | (10,724) | | 3,057,689 | | | | 93,664 | 04/16/2033 |
| 38373S-A6-4 | GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33 | | 12/01/2018 | Paydown | | 3,057,527 | 3,057,527 | 3,073,292 | 3,057,460 | | 67 | | 67 | | 3,057,527 | | | | 83,922 | 03/16/2033 |
| 38373S-BP-1 | GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33 | | 12/01/2018 | Paydown | | 1,667,195 | 1,667,195 | 1,700,279 | 1,673,746 | | (6,550) | | (6,550) | | 1,667,195 | | | | 46,055 | 02/20/2033 |
| 38373S-D3-8 | GNR 2003-27 ZD Z SEQ 4.500% 03/20/33 | | 12/01/2018 | Paydown | | 237,089 | 237,089 | 207,008 | 224,876 | | 12,212 | | 12,212 | | 237,089 | | | | 5,197 | 03/20/2033 |
| 38373S-M6-1 | GNR 2003-18 PG EXCH PAC-1-11 5.500% 03/20/33 | | 12/01/2018 | Paydown | | 2,193,579 | 2,193,579 | 2,170,273 | 2,183,067 | | 10,513 | | 10,513 | | 2,193,579 | | | | 63,600 | 03/20/2033 |
| 38373S-U3-9 | GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33 | | 12/01/2018 | Paydown | | 3,436,497 | 3,436,497 | 3,421,099 | 3,421,121 | | 15,376 | | 15,376 | | 3,436,497 | | | | 105,317 | 04/16/2033 |
| 38373T-E6-8 | GNR 2002-5 PE PAC-11 6.500% 01/16/32 | | 07/01/2018 | Paydown | | 6,778,884 | 6,778,884 | 6,737,114 | 6,737,242 | | 41,642 | | 41,642 | | 6,778,884 | | | | 246,342 | 01/16/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38373T-M6-9 | GNR 2002-4 Z Z SEQ 6.500% 01/16/32 | | 07/01/2018 | Paydown | | 2,132,389 | 2,132,389 | 1,974,459 | 2,089,517 | | 42,872 | | 42,872 | | 2,132,389 | | | | 76,830 | 01/16/2032 |
| 38373T-QS-7 | GNR 2001-61 YZ SC Z SEQ 6.500% 05/17/31 | | 12/01/2018 | Paydown | | 1,173,651 | 1,173,651 | 1,111,713 | 1,158,091 | | 15,559 | | 15,559 | | 1,173,651 | | | | 37,378 | 05/17/2031 |
| 38373W-E9-5 | GNR 2002-29 BG PAC-11 6.500% 05/16/32 | | 12/01/2018 | Paydown | | 1,207,524 | 1,207,524 | 1,196,565 | 1,196,595 | | 10,930 | | 10,930 | | 1,207,524 | | | | 38,055 | 05/16/2032 |
| 38373W-RT-7 | GNR 2002-23 PE PAC-11 6.500% 04/16/32 | | 12/01/2018 | Paydown | | 563,250 | 563,250 | 556,701 | 556,720 | | 6,530 | | 6,530 | | 563,250 | | | | 19,311 | 04/16/2032 |
| 38373X-BH-8 | GNR 2002-39 ZW Z SEQ 6.000% 06/20/32 | | 12/01/2018 | Paydown | | 473,746 | 473,746 | 469,897 | 471,175 | | 2,571 | | 2,571 | | 473,746 | | | | 14,904 | 06/20/2032 |
| 38373X-TL-0 | GNR 2002-41 PU EXCH PAC-11 6.500% 06/20/32 | | 12/01/2018 | Paydown | | 322,347 | 322,347 | 319,930 | 320,621 | | 1,726 | | 1,726 | | 322,347 | | | | 11,124 | 06/20/2032 |
| 38373Y-J5-4 | GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33 | | 12/01/2018 | Paydown | | 6,930,878 | 6,930,878 | 6,952,871 | 6,930,878 | | | | | | 6,930,878 | | | | 207,831 | 01/16/2033 |
| 38373Y-JK-1 | GNR 2002-89 C SEQ 5.500% 12/20/32 | | 12/01/2018 | Paydown | | 935,321 | 935,321 | 917,154 | 917,203 | | 18,119 | | 18,119 | | 935,321 | | | | 27,860 | 12/20/2032 |
| 38373Y-LT-9 | GNR 2002-92 TB EXCH PAC-1-11 5.500% 12/16/32 | | 12/01/2018 | Paydown | | 1,832,380 | 1,832,380 | 1,818,896 | 1,818,926 | | 13,455 | | 13,455 | | 1,832,380 | | | | 51,944 | 12/16/2032 |
| 38373Y-UK-8 | GNR 2003-5 Z CSTR Z 6.296% 11/16/42 | | 12/01/2018 | Paydown | | 16,523 | 16,523 | 16,828 | 16,637 | | (114) | | (114) | | 16,523 | | | | 569 | 11/16/2042 |
| 38373Y-W4-2 | GNR 2003-1 PG PAC-11 5.500% 01/16/33 | | 12/01/2018 | Paydown | | 3,402,568 | 3,402,568 | 3,358,441 | 3,385,701 | | 16,867 | | 16,867 | | 3,402,568 | | | | 100,012 | 01/16/2033 |
| 38373Y-XP-4 | GNR 2003-6 PG PAC-11 5.500% 01/20/33 | | 12/01/2018 | Paydown | | 616,502 | 616,502 | 612,938 | 613,631 | | 2,871 | | 2,871 | | 616,502 | | | | 18,020 | 01/20/2033 |
| 38373Y-XS-8 | GNR 2003-6 AH PAC-11 5.500% 01/16/33 | | 12/01/2018 | Paydown | | 2,642,505 | 2,642,505 | 2,659,020 | 2,643,153 | | (648) | | (648) | | 2,642,505 | | | | 72,160 | 01/16/2033 |
| 38374B-2Z-5 | GNR 2003-68 PH PAC-1-11 5.500% 06/16/33 | | 12/01/2018 | Paydown | | 1,024,907 | 1,024,907 | 1,032,914 | 1,024,907 | | | | | | 1,024,907 | | | | 31,113 | 06/16/2033 |
| 38374B-3D-3 | GNR 2003-68 MH PAC-11 5.500% 07/16/33 | | 12/01/2018 | Paydown | | 1,071,576 | 1,071,576 | 1,075,929 | 1,071,576 | | | | | | 1,071,576 | | | | 33,412 | 07/16/2033 |
| 38374B-BB-8 | GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33 | | 12/01/2018 | Paydown | | 3,410,864 | 3,410,864 | 3,457,005 | 3,414,863 | | (3,998) | | (3,998) | | 3,410,864 | | | | 91,660 | 06/20/2033 |
| 38374B-DY-6 | GNR 2003-62 HD PAC-1-11 5.000% 10/20/32 | | 01/01/2018 | Paydown | | 17,531 | 17,531 | 17,822 | 17,491 | | 41 | | 41 | | 17,531 | | | | 73 | 10/20/2032 |
| 38374B-LN-1 | GNR 2003-60 CD EXCH PAC-1-11 5.000% 10/16/32 | | 03/01/2018 | Paydown | | 487,556 | 487,556 | 493,498 | 486,595 | | 961 | | 961 | | 487,556 | | | | 3,684 | 10/16/2032 |
| 38374B-UB-7 | GNR 2003-66 EJ PAC-11 5.000% 08/20/33 | | 12/01/2018 | Paydown | | 3,200,877 | 3,200,877 | 2,988,819 | 3,137,208 | | 63,669 | | 63,669 | | 3,200,877 | | | | 80,950 | 08/20/2033 |
| 38374C-3L-3 | GNR 2003-85 ZA Z SEQ 4.500% 10/20/33 | | 12/01/2018 | Paydown | | 4,660,661 | 4,660,661 | 4,708,724 | 4,683,070 | | (22,409) | | (22,409) | | 4,660,661 | | | | 105,114 | 10/20/2033 |
| 38374C-AL-5 | GNR 2003-75 EZ Z SEQ 5.500% 09/20/33 | | 12/01/2018 | Paydown | | 1,705,769 | 1,705,769 | 1,388,603 | 1,639,583 | | 66,186 | | 66,186 | | 1,705,769 | | | | 48,428 | 09/20/2033 |
| 38374C-HM-6 | GNR 2003-76 TE PAC-1-11 5.500% 02/20/33 | | 10/01/2018 | Paydown | | 3,466,573 | 3,466,573 | 3,492,959 | 3,466,573 | | | | | | 3,466,573 | | | | 81,139 | 02/20/2033 |
| 38374C-N5-6 | GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33 | | 12/01/2018 | Paydown | | 5,312,940 | 5,312,940 | 4,872,963 | 5,180,888 | | 132,052 | | 132,052 | | 5,312,940 | | | | 139,284 | 10/20/2033 |
| 38374C-N7-2 | GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33 | | 12/01/2018 | Paydown | | 1,910,870 | 1,910,870 | 1,853,544 | 1,891,022 | | 19,847 | | 19,847 | | 1,910,870 | | | | 53,395 | 10/20/2033 |
| 38374C-NL-1 | GNR 2003-76 TG EXCH PAC-1-11 5.500% 09/20/33 | | 12/01/2018 | Paydown | | 578,404 | 578,404 | 582,743 | 578,434 | | (30) | | (30) | | 578,404 | | | | 29,419 | 09/20/2033 |
| 38374C-S9-3 | GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33 | | 12/01/2018 | Paydown | | 2,255,235 | 2,255,235 | 2,220,315 | 2,220,397 | | 34,837 | | 34,837 | | 2,255,235 | | | | 64,351 | 10/20/2033 |
| 38374C-TB-7 | GNR 2003-83 BD PAC-11 5.500% 09/16/33 | | 12/01/2018 | Paydown | | 1,869,140 | 1,869,140 | 1,819,491 | 1,854,713 | | 14,427 | | 14,427 | | 1,869,140 | | | | 53,156 | 09/16/2033 |
| 38374C-UX-7 | GNR 2003-91 XC PAC-11 5.000% 10/20/33 | | 12/01/2018 | Paydown | | 2,764,299 | 2,764,299 | 2,550,065 | 2,697,967 | | 66,331 | | 66,331 | | 2,764,299 | | | | 72,727 | 10/20/2033 |
| 38374C-VX-6 | GNR 2003-89 PC PAC-11 5.500% 10/20/33 | | 12/01/2018 | Paydown | | 3,795,775 | 3,795,775 | 3,736,019 | 3,736,166 | | 59,610 | | 59,610 | | 3,795,775 | | | | 108,270 | 10/20/2033 |
| 38374D-R4-3 | GNR 2008-30 PX PAC-11 6.000% 04/20/38 | | 12/01/2018 | Paydown | | 3,467,105 | 3,467,105 | 3,616,624 | 3,493,937 | | (26,832) | | (26,832) | | 3,467,105 | | | | 107,205 | 04/20/2038 |
| 38374D-V2-2 | GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38 | | 12/01/2018 | Paydown | | 808,260 | 808,260 | 829,350 | 813,217 | | (4,958) | | (4,958) | | 808,260 | | | | 23,333 | 04/20/2038 |
| 38374E-BV-8 | GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33 | | 12/01/2018 | Paydown | | 3,439,842 | 3,439,842 | 3,447,366 | 3,439,842 | | | | | | 3,439,842 | | | | 101,834 | 11/20/2033 |
| 38374E-G9-2 | GNR 2003-113 ZA Z SEQ 4.500% 12/16/33 | | 12/01/2018 | Paydown | | 4,124,343 | 4,124,343 | 4,155,276 | 4,139,192 | | (14,849) | | (14,849) | | 4,124,343 | | | | 94,890 | 12/16/2033 |
| 38374E-HF-7 | GNR 2003-106 Z Z SEQ 5.500% 11/20/33 | | 12/01/2018 | Paydown | | 4,585,817 | 4,585,817 | 4,120,428 | 4,453,928 | | 131,889 | | 131,889 | | 4,585,817 | | | | 133,150 | 11/20/2033 |
| 38374E-JS-7 | GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33 | | 12/01/2018 | Paydown | | 1,840,645 | 1,840,645 | 1,826,696 | 1,826,721 | | 13,923 | | 13,923 | | 1,840,645 | | | | 52,807 | 11/20/2033 |
| 38374E-KP-1 | GNR 2003-100 Z Z SEQ 5.500% 11/20/33 | | 12/01/2018 | Paydown | | 3,067,910 | 3,067,910 | 2,814,808 | 3,001,583 | | 66,327 | | 66,327 | | 3,067,910 | | | | 89,185 | 11/20/2033 |
| 38374E-LR-6 | GNR 2003-107 MD EXCH PAC-1-11 5.500% 11/16/33 | | 12/01/2018 | Paydown | | 2,647,020 | 2,647,020 | 2,621,443 | 2,621,502 | | 25,518 | | 25,518 | | 2,647,020 | | | | 76,955 | 11/16/2033 |
| 38374E-LZ-8 | GNR 2003-99 PC PAC-11 5.500% 11/20/33 | | 12/01/2018 | Paydown | | 2,332,782 | 2,332,782 | 2,303,712 | 2,303,777 | | 29,005 | | 29,005 | | 2,332,782 | | | | 68,014 | 11/20/2033 |
| 38374E-VB-0 | GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33 | | 12/01/2018 | Paydown | | 8,250,611 | 8,250,611 | 7,569,936 | 8,054,410 | | 196,202 | | 196,202 | | 8,250,611 | | | | 212,104 | 11/20/2033 |
| 38374F-2V-5 | GNR 2004-25 E AFC SEQ 5.166% 03/16/46 | | 12/01/2018 | Paydown | | 165,175 | 165,175 | 165,175 | 165,175 | | | | | | 165,175 | | | | 4,662 | 03/16/2046 |
| 38374F-3P-7 | GNR 2004-26 GE PAC-11 5.000% 04/16/34 | | 12/01/2018 | Paydown | | 5,023,633 | 5,023,633 | 4,718,562 | 4,929,608 | | 94,025 | | 94,025 | | 5,023,633 | | | | 132,710 | 04/16/2034 |
| 38374F-SA-3 | GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34 | | 12/01/2018 | Paydown | | 1,610,191 | 1,610,191 | 1,641,892 | 1,617,190 | | (6,999) | | (6,999) | | 1,610,191 | | | | 43,682 | 02/16/2034 |
| 38374F-SR-6 | GNR 2004-19 PG PAC-11 5.000% 03/20/34 | | 12/01/2018 | Paydown | | 2,327,664 | 2,327,664 | 2,292,499 | 2,292,581 | | 35,083 | | 35,083 | | 2,327,664 | | | | 59,721 | 03/20/2034 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38374G-KE-1 | GNR 2004-29 Z Z SEQ 5.000% 04/16/34 | | 12/01/2018 | Paydown | | 2,860,161 | 2,860,161 | 2,842,285 | 2,849,931 | | 10,230 | | 10,230 | | 2,860,161 | | | | 75,416 | 04/16/2034 |
| 38374G-PG-1 | GNR 2004-35 PM PAC-11 5.500% 05/20/34 | | 12/01/2018 | Paydown | | 1,872,079 | 1,872,079 | 1,846,923 | 1,861,250 | | 10,829 | | 10,829 | | 1,872,079 | | | | 52,140 | 05/20/2034 |
| 38374H-3Y-4 | GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34 | | 12/01/2018 | Paydown | | 471,158 | 471,158 | 475,428 | 471,789 | | (631) | | (631) | | 471,158 | | | | 13,252 | 09/20/2034 |
| 38374H-5S-5 | GNR 2004-69 EY SEQ 5.500% 09/16/34 | | 12/01/2018 | Paydown | | 2,256,173 | 2,256,173 | 2,191,308 | 2,235,550 | | 20,623 | | 20,623 | | 2,256,173 | | | | 62,828 | 09/16/2034 |
| 38374H-J8-4 | GNR 2004-72 PN PAC-11 5.500% 09/20/34 | | 12/01/2018 | Paydown | | 1,389,073 | 1,389,073 | 1,401,227 | 1,389,588 | | (515) | | (515) | | 1,389,073 | | | | 39,931 | 09/20/2034 |
| 38374H-YM-6 | GNR 2004-59 PE PAC-1-11 5.500% 08/20/34 | | 12/01/2018 | Paydown | | 2,007,717 | 2,007,717 | 1,994,008 | 1,994,032 | | 13,685 | | 13,685 | | 2,007,717 | | | | 59,133 | 08/20/2034 |
| 38374J-EE-2 | GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34 | | 12/01/2018 | Paydown | | 2,355,467 | 2,355,467 | 2,336,329 | 2,345,182 | | 10,285 | | 10,285 | | 2,355,467 | | | | 66,215 | 09/20/2034 |
| 38374J-HY-5 | GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34 | | 12/01/2018 | Paydown | | 1,285,156 | 1,285,156 | 1,252,203 | 1,252,276 | | 32,880 | | 32,880 | | 1,285,156 | | | | 33,667 | 10/20/2034 |
| 38374J-P3-4 | GNR 2004-98 GE PAC-11 5.500% 11/20/34 | | 12/01/2018 | Paydown | | 2,364,867 | 2,364,867 | 2,360,802 | 2,360,689 | | 4,178 | | 4,178 | | 2,364,867 | | | | 65,497 | 11/20/2034 |
| 38374J-PV-2 | GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34 | | 12/01/2018 | Paydown | | 1,183,603 | 1,183,603 | 1,181,384 | 1,181,240 | | 2,364 | | 2,364 | | 1,183,603 | | | | 34,324 | 10/20/2034 |
| 38374K-3N-1 | GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35 | | 12/01/2018 | Paydown | | 1,199,648 | 1,199,648 | 1,218,392 | 1,202,943 | | (3,295) | | (3,295) | | 1,199,648 | | | | 36,516 | 04/16/2035 |
| 38374K-K9-3 | GNR 2005-21 Z Z SEQ 5.000% 03/20/35 | | 12/01/2018 | Paydown | | 4,448,448 | 4,448,448 | 4,387,282 | 4,418,500 | | 29,948 | | 29,948 | | 4,448,448 | | | | 119,333 | 03/20/2035 |
| 38374K-RH-8 | GNR 2005-3 ZC Z SEQ 5.000% 01/20/35 | | 12/01/2018 | Paydown | | 2,358,654 | 2,358,654 | 2,181,204 | 2,306,950 | | 51,703 | | 51,703 | | 2,358,654 | | | | 62,465 | 01/20/2035 |
| 38374L-EA-5 | GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35 | | 12/01/2018 | Paydown | | 1,425,129 | 1,425,129 | 1,445,337 | 1,428,832 | | (3,703) | | (3,703) | | 1,425,129 | | | | 41,916 | 05/20/2035 |
| 38374L-RC-7 | GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35 | | 12/01/2018 | Paydown | | 2,608,797 | 2,608,797 | 2,602,275 | 2,602,261 | | 6,536 | | 6,536 | | 2,608,797 | | | | 67,381 | 06/20/2035 |
| 38374L-W3-1 | GNR 2005-69 YG PAC-11 5.500% 09/20/35 | | 12/01/2018 | Paydown | | 1,064,427 | 1,064,427 | 1,067,961 | 1,064,427 | | | | | | 1,064,427 | | | | 29,906 | 09/20/2035 |
| 38374M-AE-9 | GNR 2005-79 E CSTR DLY SEQ 4.600% 12/16/47 | | 12/01/2018 | Paydown | | 253,673 | 253,673 | 253,673 | 253,673 | | | | | | 253,673 | | | | 6,371 | 12/16/2047 |
| 38374M-B2-4 | GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35 | | 12/01/2018 | Paydown | | 6,133,785 | 6,133,785 | 6,024,175 | 6,085,606 | | 48,180 | | 48,180 | | 6,133,785 | | | | 155,279 | 09/20/2035 |
| 38374M-EH-8 | GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45 | | 12/01/2018 | Paydown | | 2,266,300 | 2,266,300 | 2,016,808 | 2,113,891 | | 152,409 | | 152,409 | | 2,266,300 | | | | 19,616 | 09/16/2045 |
| 38374N-8A-8 | GNR 2006-67 D DLY AFC SEQ 5.179% 04/16/40 | | 12/01/2018 | Paydown | | 922,709 | 922,709 | 921,035 | 921,008 | | 1,701 | | 1,701 | | 922,709 | | | | 23,366 | 04/16/2040 |
| 38374T-CG-7 | GNR 2009-9 PN PAC-1-11 4.500% 02/16/39 | | 12/01/2018 | Paydown | | 1,262,556 | 1,262,556 | 1,255,454 | 1,257,596 | | 4,960 | | 4,960 | | 1,262,556 | | | | 27,631 | 02/16/2039 |
| 38374T-EA-8 | GNR 2009-8 LE PAC-11 5.500% 02/20/39 | | 12/01/2018 | Paydown | | 4,079,237 | 4,079,237 | 4,211,812 | 4,126,859 | | (47,622) | | (47,622) | | 4,079,237 | | | | 115,181 | 02/20/2039 |
| 38374T-JY-1 | GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39 | | 12/01/2018 | Paydown | | 1,449,604 | 1,449,604 | 1,478,370 | 1,452,518 | | (2,914) | | (2,914) | | 1,449,604 | | | | 37,851 | 02/20/2039 |
| 38374T-RD-8 | GNR 2009-22 X SEQ 4.500% 04/16/39 | | 12/01/2018 | Paydown | | 8,673,484 | 8,673,484 | 8,805,620 | 8,733,786 | | (60,301) | | (60,301) | | 8,673,484 | | | | 189,120 | 04/16/2039 |
| 38374T-RQ-9 | GNR 2009-22 CX SEQ 4.500% 04/16/39 | | 12/01/2018 | Paydown | | 11,601,046 | 11,601,046 | 11,456,033 | 11,540,883 | | 60,163 | | 60,163 | | 11,601,046 | | | | 258,372 | 04/16/2039 |
| 38374U-AQ-4 | GNR 2009-32 PD PAC-1-11 4.500% 01/20/38 | | 09/04/2018 | BMO CAPITAL MARKETS | | 3,562,422 | 3,539,196 | 3,315,785 | 3,521,933 | | 4,832 | | 4,832 | | 3,526,765 | | 35,657 | 35,657 | 122,102 | 01/20/2038 |
| 38374U-AQ-4 | GNR 2009-32 PD PAC-1-11 4.500% 01/20/38 | | 09/01/2018 | Paydown | | 5,124,189 | 5,124,189 | 4,800,724 | 5,099,194 | | 24,995 | | 24,995 | | 5,124,189 | | | | 93,788 | 01/20/2038 |
| 38374U-NF-4 | GNR 2009-29 CB SEQ 4.500% 05/20/39 | | 12/01/2018 | Paydown | | 6,534,280 | 6,534,280 | 6,495,483 | 6,504,159 | | 30,121 | | 30,121 | | 6,534,280 | | | | 146,165 | 05/20/2039 |
| 38374U-PF-2 | GNR 2009-29 NB PAC-1-11 4.500% 05/16/39 | | 12/01/2018 | Paydown | | 1,152,909 | 1,152,909 | 1,140,119 | 1,144,875 | | 8,035 | | 8,035 | | 1,152,909 | | | | 24,546 | 05/16/2039 |
| 38374U-S9-3 | GNR 2009-46 PJ EXCH PAC-1-11 4.500% 06/20/39 | | 12/01/2018 | Paydown | | 3,421,047 | 3,421,047 | 3,395,389 | 3,395,689 | | 25,358 | | 25,358 | | 3,421,047 | | | | 78,607 | 06/20/2039 |
| 38374V-4X-4 | GNR 2009-70 PE EXCH PAC-1-11 5.000% 05/20/38 | | 09/05/2018 | BMO CAPITAL MARKETS | | 1,412,586 | 1,400,876 | 1,450,782 | 1,403,545 | | (2,940) | | (2,940) | | 1,400,605 | | 11,982 | 11,982 | 54,284 | 05/20/2038 |
| 38374V-4X-4 | GNR 2009-70 PE EXCH PAC-1-11 5.000% 05/20/38 | | 09/01/2018 | Paydown | | 1,689,834 | 1,689,834 | 1,750,034 | 1,693,054 | | (3,220) | | (3,220) | | 1,689,834 | | | | 34,656 | 05/20/2038 |
| 38374V-AY-5 | GNR 2009-40 WC PAC-1-11 4.500% 06/20/39 | | 12/01/2018 | Paydown | | 2,537,672 | 2,537,672 | 2,454,603 | 2,506,447 | | 31,226 | | 31,226 | | 2,537,672 | | | | 84,805 | 06/20/2039 |
| 38374V-BK-4 | GNR 2009-40 AB PAC-1-11 4.500% 03/20/39 | | 12/01/2018 | Paydown | | 5,649,836 | 5,649,836 | 5,752,240 | 5,737,341 | | (87,505) | | (87,505) | | 5,649,836 | | | | 130,929 | 03/20/2039 |
| 38374V-GF-0 | GNR 2009-45 PD PAC-1-11 4.500% 12/16/37 | | 09/04/2018 | BMO CAPITAL MARKETS | | 21,986,727 | 21,601,942 | 20,238,319 | 21,468,238 | | 23,593 | | 23,593 | | 21,491,831 | | 494,896 | 494,896 | 745,267 | 12/16/2037 |
| 38374V-GF-0 | GNR 2009-45 PD PAC-1-11 4.500% 12/16/37 | | 09/01/2018 | Paydown | | 10,645,021 | 10,645,021 | 9,973,054 | 10,579,135 | | 65,887 | | 65,887 | | 10,645,021 | | | | 185,505 | 12/16/2037 |
| 38374V-H9-3 | GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39 | | 12/01/2018 | Paydown | | 4,919,888 | 4,919,888 | 4,855,653 | 4,890,793 | | 29,096 | | 29,096 | | 4,919,888 | | | | 126,838 | 07/20/2039 |
| 38374V-PA-1 | GNR 2009-55 PX PAC-1-11 5.000% 07/20/39 | | 12/01/2018 | Paydown | | 4,944,752 | 4,944,752 | 4,977,202 | 4,942,792 | | 1,960 | | 1,960 | | 4,944,752 | | | | 129,271 | 07/20/2039 |
| 38374X-PE-9 | GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39 | | 12/01/2018 | Paydown | | 5,969,594 | 5,969,594 | 6,006,904 | 5,970,709 | | (1,115) | | (1,115) | | 5,969,594 | | | | 138,636 | 03/20/2039 |
| 38374X-VF-9 | GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39 | | 12/01/2018 | Paydown | | 5,945,536 | 5,945,536 | 5,904,660 | 5,912,275 | | 33,261 | | 33,261 | | 5,945,536 | | | | 143,062 | 04/16/2039 |
| 38374X-WK-7 | GNR 2009-24 B SEQ 4.500% 04/20/39 | | 12/01/2018 | Paydown | | 5,781,547 | 5,781,547 | 5,826,716 | 5,789,549 | | (8,002) | | (8,002) | | 5,781,547 | | | | 136,318 | 04/20/2039 |
| 38374X-WM-3 | GNR 2009-24 BC SEQ 4.500% 04/16/39 | | 12/01/2018 | Paydown | | 8,546,784 | 8,546,784 | 8,524,791 | 8,526,996 | | 19,788 | | 19,788 | | 8,546,784 | | | | 203,173 | 04/16/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38374Y-E8-2 | GNR 2010-87 DB SEQ 4.500% 07/20/40 | | 09/05/2018 | MORGAN STANLEY & CO. INC. | | 49,769,926 | 47,399,929 | 48,273,865 | 47,710,883 | | 2,785 | | 2,785 | | 47,713,669 | | 2,056,257 | 2,056,257 | 1,653,073 | 07/20/2040 |
| 38374Y-E8-2 | GNR 2010-87 DB SEQ 4.500% 07/20/40 | | 09/01/2018 | Paydown | | 7,664,844 | 7,664,844 | 7,806,165 | 7,715,127 | | (50,283) | | (50,283) | | 7,664,844 | | | | 135,399 | 07/20/2040 |
| 38374Y-F4-0 | GNR 2010-87 MD AD PAC-11 4.500% 07/20/40 | | 12/01/2018 | Paydown | | 1,663,540 | 1,663,540 | 1,733,201 | 1,688,405 | | (24,864) | | (24,864) | | 1,663,540 | | | | 44,143 | 07/20/2040 |
| 38374Y-F9-9 | GNR 2010-87 YB SEQ 4.500% 07/20/40 | | 12/01/2018 | Paydown | | 10,576,057 | 10,576,057 | 10,820,628 | 10,653,344 | | (77,287) | | (77,287) | | 10,576,057 | | | | 240,294 | 07/20/2040 |
| 38374Y-US-0 | GNR 2010-85 PE EXCH PAC-1-11 4.500% 07/20/40 | | 12/01/2018 | Paydown | | 1,148,858 | 1,148,858 | 1,184,759 | 1,158,985 | | (10,128) | | (10,128) | | 1,148,858 | | | | 48,164 | 07/20/2040 |
| 38374Y-XT-5 | GNR 2010-94 PU PAC-1-11 4.500% 07/20/40 | | 12/01/2018 | Paydown | | 9,832,260 | 9,832,260 | 10,163,330 | 9,926,060 | | (93,800) | | (93,800) | | 9,832,260 | | | | 278,636 | 07/20/2040 |
| 38375A-4M-3 | GNR 2010-10 PM PAC-1-11 5.000% 10/20/38 | | 10/12/2018 | BMO CAPITAL MARKETS | | 7,883,657 | 7,773,133 | 8,001,468 | 7,774,306 | | (7,343) | | (7,343) | | 7,766,964 | | 116,693 | 116,693 | 341,154 | 10/20/2038 |
| 38375A-4M-3 | GNR 2010-10 PM PAC-1-11 5.000% 10/20/38 | | 10/01/2018 | Paydown | | 5,351,859 | 5,351,859 | 5,509,070 | 5,352,667 | | (808) | | (808) | | 5,351,859 | | | | 116,916 | 10/20/2038 |
| 38375D-DG-0 | GNR 2008-60 BY SEQ 5.000% 07/16/23 | | 12/01/2018 | Paydown | | 1,657,224 | 1,657,224 | 1,696,583 | 1,665,984 | | (8,760) | | (8,760) | | 1,657,224 | | | | 41,671 | 07/16/2023 |
| 38375D-E9-5 | GNR 2008-94 YP AD PAC-11 5.000% 10/20/38 | | 12/01/2018 | Paydown | | 1,352,531 | 1,352,531 | 1,349,150 | 1,349,109 | | 3,422 | | 3,422 | | 1,352,531 | | | | 35,285 | 10/20/2038 |
| 38375D-KB-3 | GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38 | | 12/01/2018 | Paydown | | 1,134,078 | 1,134,078 | 1,170,227 | 1,141,990 | | (7,912) | | (7,912) | | 1,134,078 | | | | 31,169 | 07/20/2038 |
| 38375J-KY-0 | GNR 2007-4 D CSTR SEQ 5.270% 08/16/40 | | 12/01/2018 | Paydown | | 721,527 | 721,527 | 714,136 | 714,316 | | 7,211 | | 7,211 | | 721,527 | | | | 19,202 | 08/16/2040 |
| 38375J-R4-9 | GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37 | | 12/01/2018 | Paydown | | 684,679 | 684,679 | 706,128 | 694,162 | | (9,483) | | (9,483) | | 684,679 | | | | 18,909 | 05/16/2037 |
| 38375P-MQ-1 | GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37 | | 12/01/2018 | Paydown | | 281,844 | 281,844 | 279,202 | 279,685 | | 2,159 | | 2,159 | | 281,844 | | | | 6,461 | 12/20/2037 |
| 38375X-LQ-5 | GNR 2008-71 PC PAC-1-11 6.000% 08/20/38 | | 12/01/2018 | Paydown | | 2,266,237 | 2,266,237 | 2,367,864 | 2,288,773 | | (22,536) | | (22,536) | | 2,266,237 | | | | 68,645 | 08/20/2038 |
| 38375Y-J2-9 | GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38 | | 12/01/2018 | Paydown | | 1,085,663 | 1,085,663 | 1,080,235 | 1,080,475 | | 5,188 | | 5,188 | | 1,085,663 | | | | 26,964 | 10/20/2038 |
| 38375Y-NV-0 | GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38 | | 12/01/2018 | Paydown | | 972,973 | 972,973 | 968,108 | 968,150 | | 4,823 | | 4,823 | | 972,973 | | | | 23,990 | 09/20/2038 |
| 38375Y-TC-6 | GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38 | | 12/01/2018 | Paydown | | 3,057,724 | 3,057,724 | 3,153,278 | 3,062,931 | | (5,207) | | (5,207) | | 3,057,724 | | | | 75,915 | 08/20/2038 |
| 38376C-3H-0 | GNR 2009-89 PV EXCH PAC-1-11 5.000% 10/20/39 | | 12/01/2018 | Paydown | | 2,472,309 | 2,472,309 | 2,509,394 | 2,478,352 | | (6,043) | | (6,043) | | 2,472,309 | | | | 89,175 | 10/20/2039 |
| 38376C-HF-9 | GNR 2009-83 Y EXCH PAC-1-11 5.000% 08/20/38 | | 10/12/2018 | BMO CAPITAL MARKETS | | 9,868,256 | 9,743,418 | 10,145,334 | 9,764,396 | | (16,919) | | (16,919) | | 9,747,477 | | 120,779 | 120,779 | 427,628 | 08/20/2038 |
| 38376C-HF-9 | GNR 2009-83 Y EXCH PAC-1-11 5.000% 08/20/38 | | 10/01/2018 | Paydown | | 7,848,861 | 7,848,861 | 8,172,626 | 7,865,759 | | (16,898) | | (16,898) | | 7,848,861 | | | | 175,027 | 08/20/2038 |
| 38376C-N5-4 | GNR 2009-92 BP PAC-1-11 5.000% 06/20/39 | | 12/01/2018 | Paydown | | 6,899,987 | 6,899,987 | 7,116,689 | 6,975,337 | | (75,350) | | (75,350) | | 6,899,987 | | | | 175,761 | 06/20/2039 |
| 38376C-QR-3 | GNR 2009-77 BP PAC-1-11 5.000% 09/20/38 | | 10/12/2018 | BMO CAPITAL MARKETS | | 7,896,903 | 7,792,195 | 8,050,312 | 7,829,908 | | (20,106) | | (20,106) | | 7,809,801 | | 87,101 | 87,101 | 341,991 | 09/20/2038 |
| 38376C-QR-3 | GNR 2009-77 BP PAC-1-11 5.000% 09/20/38 | | 10/01/2018 | Paydown | | 5,966,535 | 5,966,535 | 6,164,177 | 5,995,412 | | (28,877) | | (28,877) | | 5,966,535 | | | | 133,051 | 09/20/2038 |
| 38376C-SP-5 | GNR 2009-77 PH PAC-1-11 5.000% 09/20/39 | | 12/01/2018 | Paydown | | 1,355,430 | 1,355,430 | 1,363,478 | 1,355,340 | | 90 | | 90 | | 1,355,430 | | | | 55,863 | 09/20/2039 |
| 38376C-XL-8 | GNR 2009-79 MG EXCH PAC-1-11 5.000% 03/20/38 | | 05/01/2018 | Paydown | | 3,015,757 | 3,015,757 | 3,120,366 | 3,012,792 | | 2,965 | | 2,965 | | 3,015,757 | | | | 36,567 | 03/20/2038 |
| 38376C-XM-6 | GNR 2009-79 ME EXCH PAC-1-11 5.000% 09/20/39 | | 12/01/2018 | Paydown | | 1,074,129 | 1,074,129 | 1,086,045 | 1,076,050 | | (1,921) | | (1,921) | | 1,074,129 | | | | 38,973 | 09/20/2039 |
| 38376E-AN-5 | GNR 2009-88 PB PAC-1-11 5.000% 01/20/39 | | 11/26/2018 | CITIGROUP GLOBAL MARKETS INC | | 39,567,891 | 38,614,593 | 39,643,310 | 38,710,874 | | (43,925) | | (43,925) | | 38,666,948 | | 900,943 | 900,943 | 1,920,004 | 01/20/2039 |
| 38376E-AN-5 | GNR 2009-88 PB PAC-1-11 5.000% 01/20/39 | | 11/01/2018 | Paydown | | 18,104,985 | 18,104,985 | 18,587,313 | 18,150,127 | | (45,142) | | (45,142) | | 18,104,985 | | | | 431,201 | 01/20/2039 |
| 38376F-5Q-1 | GNR 2009-81 PY EXCH SC PAC-11 SEQ 5.000% 08/20/39 | | 04/27/2018 | JP MORGAN SECURITIES | | 15,129,484 | 14,428,356 | 14,964,910 | 14,569,289 | | (2,575) | | (2,575) | | 14,566,714 | | 562,770 | 562,770 | 242,477 | 08/20/2039 |
| 38376F-5Q-1 | GNR 2009-81 PY EXCH SC PAC-11 SEQ 5.000% 08/20/39 | | 05/01/2018 | Paydown | | 1,896,832 | 1,896,832 | 1,967,371 | 1,915,360 | | (18,528) | | (18,528) | | 1,896,832 | | | | 83,281 | 08/20/2039 |
| 38376F-E9-9 | GNR 2009-74 CX EXCH PAC-1-11 5.000% 09/20/39 | | 11/20/2018 | MORGAN STANLEY & CO. INC. | | 68,836,855 | 64,806,689 | 66,163,579 | 65,038,595 | | (27,011) | | (27,011) | | 65,011,584 | | 3,825,271 | 3,825,271 | 3,195,330 | 09/20/2039 |
| 38376F-E9-9 | GNR 2009-74 CX EXCH PAC-1-11 5.000% 09/20/39 | | 11/01/2018 | Paydown | | 7,884,311 | 7,884,311 | 8,049,389 | 7,912,525 | | (28,213) | | (28,213) | | 7,884,311 | | | | 262,228 | 09/20/2039 |
| 38376F-F2-3 | GNR 2009-74 CY EXCH PAC-1-11 5.000% 02/20/38 | | 05/01/2018 | Paydown | | 2,879,897 | 2,879,897 | 2,968,094 | 2,873,769 | | 6,128 | | 6,128 | | 2,879,897 | | | | 30,590 | 02/20/2038 |
| 38376F-GE-6 | GNR 2009-61 PE EXCH PAC-1-11 5.000% 08/16/39 | | 12/01/2018 | Paydown | | 5,875,602 | 5,875,602 | 5,915,079 | 5,877,813 | | (2,211) | | (2,211) | | 5,875,602 | | | | 145,990 | 08/16/2039 |
| 38376F-JZ-6 | GNR 2009-66 CW PAC-1-11 5.000% 08/20/39 | | 12/01/2018 | Paydown | | 8,249,640 | 8,249,640 | 8,161,988 | 8,211,428 | | 38,212 | | 38,212 | | 8,249,640 | | | | 214,610 | 08/20/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38376J-2X-1 | GNR 2009-123 WQ SC PT 5.000% 09/20/39 | | 12/01/2018 | Paydown | | 2,136,473 | 2,136,473 | 2,154,500 | 2,138,860 | | (2,387) | | (2,387) | | 2,136,473 | | | | 54,772 | 09/20/2039 |
| 38376J-HQ-0 | GNR 2009-104 NB PAC-1-11 5.000% 07/20/38 | | 09/05/2018 | BMO CAPITAL MARKETS | | 6,965,443 | 6,875,206 | 7,093,279 | 6,872,351 | | (5,198) | | (5,198) | | 6,867,152 | | 98,291 | 98,291 | 266,414 | 07/20/2038 |
| 38376J-HQ-0 | GNR 2009-104 NB PAC-1-11 5.000% 07/20/38 | | 09/01/2018 | Paydown | | 5,123,545 | 5,123,545 | 5,286,057 | 5,121,417 | | 2,128 | | 2,128 | | 5,123,545 | | | | 103,719 | 07/20/2038 |
| 38376J-YD-0 | GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39 | | 12/01/2018 | Paydown | | 2,190,699 | 2,190,699 | 2,168,792 | 2,179,852 | | 10,847 | | 10,847 | | 2,190,699 | | | | 51,575 | 11/20/2039 |
| 38376J-ZS-6 | GNR 2009-100 PE PAC-1-11 5.000% 03/20/39 | | 12/01/2018 | Paydown | | 15,220,050 | 15,220,050 | 15,665,786 | 15,263,738 | | (43,688) | | (43,688) | | 15,220,050 | | | | 386,313 | 03/20/2039 |
| 38376J-ZW-7 | GNR 2009-100 PM PAC-1-11 5.000% 03/20/39 | | 12/01/2018 | Paydown | | 3,385,605 | 3,385,605 | 3,451,731 | 3,386,978 | | (1,372) | | (1,372) | | 3,385,605 | | | | 85,933 | 03/20/2039 |
| 38376K-5L-1 | GNR 2009-95 DU PAC-1-11 5.000% 02/20/39 | | 12/01/2018 | Paydown | | 9,680,092 | 9,680,092 | 10,061,246 | 9,729,190 | | (49,098) | | (49,098) | | 9,680,092 | | | | 246,275 | 02/20/2039 |
| 38376K-BR-1 | GNR 2009-93 EX PAC-1-11 5.000% 02/20/39 | | 12/01/2018 | Paydown | | 9,486,592 | 9,486,592 | 9,960,922 | 9,530,076 | | (43,484) | | (43,484) | | 9,486,592 | | | | 238,297 | 02/20/2039 |
| 38376K-EY-3 | GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39 | | 12/01/2018 | Paydown | | 3,127,280 | 3,127,280 | 3,204,607 | 3,140,199 | | (12,919) | | (12,919) | | 3,127,280 | | | | 78,555 | 10/20/2039 |
| 38376K-FJ-5 | GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39 | | 12/01/2018 | Paydown | | 2,281,910 | 2,281,910 | 2,292,117 | 2,281,214 | | 696 | | 696 | | 2,281,910 | | | | 100,013 | 10/16/2039 |
| 38376K-TY-7 | GNR 2009-87 CH EXCH PAC-1-11 5.000% 03/20/38 | | 07/01/2018 | Paydown | | 3,744,198 | 3,744,198 | 3,862,374 | 3,740,484 | | 3,714 | | 3,714 | | 3,744,198 | | | | 53,772 | 03/20/2038 |
| 38376K-TZ-4 | GNR 2009-87 CG EXCH PAC-1-11 5.000% 10/20/39 | | 12/01/2018 | Paydown | | 3,069,396 | 3,069,396 | 3,127,427 | 3,082,251 | | (12,855) | | (12,855) | | 3,069,396 | | | | 118,547 | 10/20/2039 |
| 38376L-EA-3 | GNR 2010-90 AL SEQ 4.500% 07/20/40 | | 12/01/2018 | Paydown | | 5,232,249 | 5,232,249 | 5,273,126 | 5,238,556 | | (6,307) | | (6,307) | | 5,232,249 | | | | 121,447 | 07/20/2040 |
| 38376P-MV-9 | GNR 2009-118 UZ Z SEQ 4.500% 12/20/39 | | 12/01/2018 | Paydown | | 3,040,564 | 3,040,564 | 2,775,257 | 2,952,471 | | 88,093 | | 88,093 | | 3,040,564 | | | | 69,354 | 12/20/2039 |
| 38376P-PF-1 | GNR 2009-118 KT EXCH PAC-1-11 5.000% 10/20/38 | | 12/01/2018 | Paydown | | 14,784,658 | 14,784,658 | 15,186,616 | 14,784,801 | | (143) | | (143) | | 14,784,658 | | | | 370,778 | 10/20/2038 |
| 38376T-GV-8 | GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40 | | 12/01/2018 | Paydown | | 4,631,743 | 4,631,743 | 4,500,932 | 4,582,590 | | 49,153 | | 49,153 | | 4,631,743 | | | | 151,960 | 01/20/2040 |
| 38376T-JB-9 | GNR 2010-3 HA PAC-1-11 5.000% 11/20/38 | | 12/01/2018 | Paydown | | 7,888,372 | 7,888,372 | 8,105,302 | 7,888,482 | | (110) | | (110) | | 7,888,372 | | | | 200,148 | 11/20/2038 |
| 38376T-KQ-4 | GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39 | | 12/01/2018 | Paydown | | 8,435,919 | 8,435,919 | 7,694,304 | 8,181,366 | | 254,553 | | 254,553 | | 8,435,919 | | | | 192,213 | 12/20/2039 |
| 38376T-SW-3 | GNR 2010-6 PD PAC-1-11 5.000% 03/16/38 | | 09/05/2018 | BMO CAPITAL MARKETS | | 6,434,683 | 6,370,973 | 6,582,012 | 6,373,450 | | (6,556) | | (6,556) | | 6,366,894 | | 67,789 | 67,789 | 246,875 | 03/16/2038 |
| 38376T-SW-3 | GNR 2010-6 PD PAC-1-11 5.000% 03/16/38 | | 09/01/2018 | Paydown | | 7,889,106 | 7,889,106 | 8,150,433 | 7,892,173 | | (3,066) | | (3,066) | | 7,889,106 | | | | 169,459 | 03/16/2038 |
| 38376T-WZ-1 | GNR 2010-1 GZ Z SEQ 4.500% 01/20/40 | | 12/01/2018 | Paydown | | 6,584,670 | 6,584,670 | 6,041,173 | 6,408,442 | | 176,228 | | 176,228 | | 6,584,670 | | | | 149,936 | 01/20/2040 |
| 38376V-3W-5 | GNR 2010-19 PB EXCH PAC-1-11 5.000% 02/20/40 | | 12/01/2018 | Paydown | | 6,368,765 | 6,368,765 | 6,476,486 | 6,400,359 | | (31,595) | | (31,595) | | 6,368,765 | | | | 161,976 | 02/20/2040 |
| 38376V-AC-1 | GNR 2010-20 JZ Z SEQ 4.000% 02/20/40 | | 12/01/2018 | Paydown | | 2,684,628 | 2,684,628 | 2,619,310 | 2,658,119 | | 26,509 | | 26,509 | | 2,684,628 | | | | 85,409 | 02/20/2040 |
| 38376V-B7-1 | GNR 2010-17 PN EXCH PAC-1-11 4.500% 02/16/40 | | 12/01/2018 | Paydown | | 2,102,163 | 2,102,163 | 2,015,448 | 2,073,016 | | 29,146 | | 29,146 | | 2,102,163 | | | | 78,923 | 02/16/2040 |
| 38376V-BP-1 | GNR 2010-20 PY PAC-1-11 4.500% 02/16/40 | | 12/01/2018 | Paydown | | 694,221 | 694,221 | 668,188 | 684,192 | | 10,028 | | 10,028 | | 694,221 | | | | 29,469 | 02/16/2040 |
| 38376V-FA-0 | GNR 2010-20 NW EXCH AD PAC-1-11 5.000% 02/20/40 | | 12/01/2018 | Paydown | | 1,539,308 | 1,539,308 | 1,586,449 | 1,552,366 | | (13,058) | | (13,058) | | 1,539,308 | | | | 44,120 | 02/20/2040 |
| 38376V-P5-0 | GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40 | | 12/01/2018 | Paydown | | 2,971,949 | 2,971,949 | 2,704,041 | 2,879,328 | | 92,621 | | 92,621 | | 2,971,949 | | | | 74,060 | 02/20/2040 |
| 38376W-2T-1 | GNR 2010-34 ND EXCH PAC-1-11 4.500% 11/20/38 | | 09/04/2018 | BMO CAPITAL MARKETS | | 27,335,797 | 26,791,593 | 26,494,374 | 26,697,052 | | 6,143 | | 6,143 | | 26,703,195 | | 632,602 | 632,602 | 924,310 | 11/20/2038 |
| 38376W-2T-1 | GNR 2010-34 ND EXCH PAC-1-11 4.500% 11/20/38 | | 09/01/2018 | Paydown | | 9,564,760 | 9,564,760 | 9,458,651 | 9,531,008 | | 33,752 | | 33,752 | | 9,564,760 | | | | 176,452 | 11/20/2038 |
| 38376W-3L-7 | GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40 | | 12/01/2018 | Paydown | | 2,951,422 | 2,951,422 | 2,657,727 | 2,841,596 | | 109,827 | | 109,827 | | 2,951,422 | | | | 68,055 | 03/20/2040 |
| 38376W-FT-7 | GNR 2010-14 DG EXCH PAC-1-11 4.500% 02/20/40 | | 12/01/2018 | Paydown | | 1,620,152 | 1,620,152 | 1,567,244 | 1,599,008 | | 21,145 | | 21,145 | | 1,620,152 | | | | 62,693 | 02/20/2040 |
| 38376W-YB-5 | GNR 2010-15 ZH Z SEQ 4.500% 02/20/40 | | 12/01/2018 | Paydown | | 14,069,978 | 14,069,978 | 13,072,691 | 13,726,614 | | 343,364 | | 343,364 | | 14,069,978 | | | | 317,035 | 02/20/2040 |
| 38376X-6X-6 | GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40 | | 12/01/2018 | Paydown | | 5,770,506 | 5,770,506 | 5,768,703 | 5,765,489 | | 5,018 | | 5,018 | | 5,770,506 | | | | 143,637 | 04/16/2040 |
| 38376X-BP-7 | GNR 2010-39 BY SEQ 4.500% 03/20/40 | | 12/01/2018 | Paydown | | 8,112,375 | 8,112,375 | 7,681,405 | 7,955,860 | | 156,516 | | 156,516 | | 8,112,375 | | | | 187,949 | 03/20/2040 |
| 38376X-FN-8 | GNR 2010-32 BP PAC-1-11 5.000% 06/20/39 | | 12/01/2018 | Paydown | | 9,358,666 | 9,358,666 | 9,651,124 | 9,388,316 | | (29,651) | | (29,651) | | 9,358,666 | | | | 235,627 | 06/20/2039 |
| 38376X-JS-3 | GNR 2010-37 AZ Z SEQ 5.000% 03/20/40 | | 12/01/2018 | Paydown | | 5,240,147 | 5,240,147 | 5,096,610 | 5,183,817 | | 56,330 | | 56,330 | | 5,240,147 | | | | 130,864 | 03/20/2040 |
| 38376X-SE-4 | GNR 2010-29 PE EXCH PAC-1-11 4.500% 03/20/40 | | 12/01/2018 | Paydown | | 417,762 | 417,762 | 399,404 | 410,932 | | 6,831 | | 6,831 | | 417,762 | | | | 18,722 | 03/20/2040 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38376X-XJ-7 | GNR 2010-30 MU EXCH PAC-1-11 4.500% 03/20/40 | | 12/01/2018 | Paydown | | 845,268 | 845,268 | 850,881 | 845,975 | | (707) | | (707) | | 845,268 | | | | 34,330 | 03/20/2040 |
| 38376X-Y9-8 | GNR 2010-51 BY EXCH SC SEQ PT 4.500% 04/16/40 | | 12/01/2018 | Paydown | | 858,364 | 858,364 | 880,628 | 864,837 | | (6,473) | | (6,473) | | 858,364 | | | | 21,110 | 04/16/2040 |
| 38376X-Z4-8 | GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40 | | 12/01/2018 | Paydown | | 5,095,713 | 5,095,713 | 5,071,827 | 5,081,165 | | 14,548 | | 14,548 | | 5,095,713 | | | | 114,069 | 04/16/2040 |
| 38376X-ZA-4 | GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40 | | 12/01/2018 | Paydown | | 2,268,401 | 2,268,401 | 2,244,299 | 2,256,230 | | 12,171 | | 12,171 | | 2,268,401 | | | | 52,688 | 03/20/2040 |
| 38376Y-YK-1 | GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40 | | 12/01/2018 | Paydown | | 9,975,358 | 9,975,358 | 9,757,147 | 9,881,539 | | 93,819 | | 93,819 | | 9,975,358 | | | | 232,856 | 04/20/2040 |
| 38376Y-YL-9 | GNR 2010-43 PD EXCH PAC-1-11 4.500% 04/20/40 | | 12/01/2018 | Paydown | | 8,154,552 | 8,154,552 | 7,884,432 | 8,051,440 | | 103,112 | | 103,112 | | 8,154,552 | | | | 186,382 | 04/20/2040 |
| 38377D-U6-1 | GNR 2010-105 MP EXCH PAC-1-11 4.500% 06/20/40 | | 04/10/2018 | KGS-ALPHA CAPITAL MARKETS LLC | | 86,407,107 | 82,087,874 | 83,139,625 | 82,251,662 | | 246 | | 246 | | 82,251,908 | | 4,155,199 | 4,155,199 | 1,354,450 | 06/20/2040 |
| 38377D-U6-1 | GNR 2010-105 MP EXCH PAC-1-11 4.500% 06/20/40 | | 04/01/2018 | Paydown | | 5,506,521 | 5,506,521 | 5,577,073 | 5,517,508 | | (10,987) | | (10,987) | | 5,506,521 | | | | 52,992 | 06/20/2040 |
| 38377E-2Y-9 | GNR 2010-64 B SEQ 4.500% 05/16/40 | | 12/01/2018 | Paydown | | 1,144,360 | 1,144,360 | 1,187,273 | 1,156,701 | | (12,342) | | (12,342) | | 1,144,360 | | | | 23,930 | 05/16/2040 |
| 38377E-GM-0 | GNR 2010-42 GB AD PAC-11 5.000% 10/20/39 | | 04/27/2018 | KGS-ALPHA CAPITAL MARKETS LLC | | 18,843,369 | 17,906,097 | 18,619,543 | 18,132,660 | | (2,922) | | (2,922) | | 18,129,738 | | 713,631 | 713,631 | 300,922 | 10/20/2039 |
| 38377E-GM-0 | GNR 2010-42 GB AD PAC-11 5.000% 10/20/39 | | 05/01/2018 | Paydown | | 2,196,943 | 2,196,943 | 2,284,477 | 2,224,740 | | (27,798) | | (27,798) | | 2,196,943 | | | | 101,316 | 10/20/2039 |
| 38377E-YG-3 | GNR 2010-57 YB PAC-1-11 4.500% 05/20/40 | | 12/01/2018 | Paydown | | 1,676,544 | 1,676,544 | 1,638,298 | 1,659,982 | | 16,562 | | 16,562 | | 1,676,544 | | | | 38,734 | 05/20/2040 |
| 38377F-QB-0 | GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40 | | 12/01/2018 | Paydown | | 3,247,035 | 3,247,035 | 3,161,800 | 3,214,281 | | 32,753 | | 32,753 | | 3,247,035 | | | | 73,997 | 05/20/2040 |
| 38377F-RQ-6 | GNR 2010-55 QM PAC-1-11 4.500% 05/20/40 | | 12/01/2018 | Paydown | | 7,785,532 | 7,785,532 | 7,590,894 | 7,710,025 | | 75,507 | | 75,507 | | 7,785,532 | | | | 178,575 | 05/20/2040 |
| 38377F-Y4-7 | GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40 | | 12/01/2018 | Paydown | | 4,269,266 | 4,269,266 | 4,513,249 | 4,352,848 | | (83,581) | | (83,581) | | 4,269,266 | | | | 98,926 | 02/20/2040 |
| 38377G-4F-3 | GNR 2010-88 BN SEQ 4.500% 07/20/40 | | 12/01/2018 | Paydown | | 5,005,508 | 5,005,508 | 5,063,971 | 5,019,512 | | (14,004) | | (14,004) | | 5,005,508 | | | | 113,098 | 07/20/2040 |
| 38377G-B6-5 | GNR 2010-77 B SEQ 4.500% 06/20/40 | | 09/05/2018 | MORGAN STANLEY & CO. INC. | | 25,213,766 | 24,013,110 | 23,670,423 | 23,857,938 | | (599) | | (599) | | 23,857,339 | | 1,356,426 | 1,356,426 | 837,457 | 06/20/2040 |
| 38377G-B6-5 | GNR 2010-77 B SEQ 4.500% 06/20/40 | | 09/01/2018 | Paydown | | 3,799,598 | 3,799,598 | 3,745,374 | 3,775,045 | | 24,553 | | 24,553 | | 3,799,598 | | | | 68,665 | 06/20/2040 |
| 38377G-MY-2 | GNR 2010-75 NB SEQ 4.500% 06/20/40 | | 12/01/2018 | Paydown | | 9,637,915 | 9,637,915 | 9,506,523 | 9,568,212 | | 69,703 | | 69,703 | | 9,637,915 | | | | 221,635 | 06/20/2040 |
| 38377J-EA-7 | GNR 2010-109 CH EXCH PAC-1-11 3.000% 12/20/37 | | 03/01/2018 | Paydown | | 16,703 | 16,703 | 17,385 | 16,764 | | (61) | | (61) | | 16,703 | | | | 69 | 12/20/2037 |
| 38377J-L3-5 | GNR 2010-111 BC SEQ 4.500% 09/16/40 | | 12/01/2018 | Paydown | | 2,870,540 | 2,870,540 | 2,927,166 | 2,889,662 | | (19,122) | | (19,122) | | 2,870,540 | | | | 62,786 | 09/16/2040 |
| 38377J-NZ-2 | GNR 2010-98 HE PAC-1-11 4.500% 08/20/40 | | 12/01/2018 | Paydown | | 3,360,109 | 3,360,109 | 3,474,563 | 3,397,876 | | (37,766) | | (37,766) | | 3,360,109 | | | | 129,861 | 08/20/2040 |
| 38377J-UR-2 | GNR 2010-108 PB PAC-11 4.500% 08/20/40 | | 12/01/2018 | Paydown | | 2,187,084 | 2,187,084 | 2,144,709 | 2,168,527 | | 18,557 | | 18,557 | | 2,187,084 | | | | 66,652 | 08/20/2040 |
| 38377K-NT-3 | GNR 2010-120 AY SEQ 4.000% 09/20/40 | | 09/25/2018 | BMO CAPITAL MARKETS | | 22,952,668 | 22,531,090 | 22,756,401 | 22,590,286 | | (604) | | (604) | | 22,589,682 | | 362,986 | 362,986 | 743,526 | 09/20/2040 |
| 38377K-NT-3 | GNR 2010-120 AY SEQ 4.000% 09/20/40 | | 09/01/2018 | Paydown | | 3,558,183 | 3,558,183 | 3,593,765 | 3,567,532 | | (9,348) | | (9,348) | | 3,558,183 | | | | 58,225 | 09/20/2040 |
| 38377K-Y3-8 | GNR 2010-135 PE PAC-1-11 4.000% 10/16/40 | | 09/25/2018 | BMO CAPITAL MARKETS | | 13,797,127 | 13,535,926 | 13,810,874 | 13,598,994 | | (8,734) | | (8,734) | | 13,590,259 | | 206,867 | 206,867 | 446,686 | 10/16/2040 |
| 38377K-Y3-8 | GNR 2010-135 PE PAC-1-11 4.000% 10/16/40 | | 09/01/2018 | Paydown | | 345,074 | 345,074 | 352,084 | 346,682 | | (1,608) | | (1,608) | | 345,074 | | | | 9,434 | 10/16/2040 |
| 38377L-2C-1 | GNR 2010-134 JD EXCH PAC-11 4.000% 10/20/40 | | 12/01/2018 | Paydown | | 195,130 | 195,130 | 176,760 | 187,865 | | 7,264 | | 7,264 | | 195,130 | | | | 7,790 | 10/20/2040 |
| 38377L-AQ-1 | GNR 2010-116 HB SEQ 4.000% 09/20/40 | | 03/06/2018 | KGS-ALPHA CAPITAL MARKETS LLC | | 39,305,941 | 38,022,676 | 37,998,912 | 37,990,347 | | 699 | | 699 | | 37,991,047 | | 1,314,895 | 1,314,895 | 414,025 | 09/20/2040 |
| 38377L-AQ-1 | GNR 2010-116 HB SEQ 4.000% 09/20/40 | | 03/01/2018 | Paydown | | 2,156,463 | 2,156,463 | 2,155,115 | 2,154,629 | | 1,834 | | 1,834 | | 2,156,463 | | | | 13,794 | 09/20/2040 |
| 38377M-GJ-9 | GNR 2010-133 QB SEQ 4.000% 10/16/40 | | 12/01/2018 | Paydown | | 12,555,396 | 12,555,396 | 12,571,091 | 12,555,396 | | | | | | 12,555,396 | | | | 260,614 | 10/16/2040 |
| 38377N-K3-7 | GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40 | | 12/01/2018 | Paydown | | 3,710,681 | 3,710,681 | 3,655,021 | 3,684,470 | | 26,211 | | 26,211 | | 3,710,681 | | | | 125,003 | 12/16/2040 |
| 38377N-NF-7 | GNR 2010-145 CY SEQ 4.000% 11/20/40 | | 12/01/2018 | Paydown | | 28,327,482 | 28,327,482 | 28,640,046 | 28,424,074 | | (96,592) | | (96,592) | | 28,327,482 | | | | 588,780 | 11/20/2040 |
| 38377N-RB-2 | GNR 2010-171 PC PAC-1-11 4.000% 12/16/40 | | 12/01/2018 | Paydown | | 434,515 | 434,515 | 394,254 | 420,682 | | 13,833 | | 13,833 | | 434,515 | | | | 15,528 | 12/16/2040 |
| 38377Q-DD-6 | GNR 2011-26 LG EXCH PAC-1-11 4.500% 02/20/41 | | 12/01/2018 | Paydown | | 59,137 | 59,137 | 57,816 | 58,444 | | 693 | | 693 | | 59,137 | | | | 2,661 | 02/20/2041 |
| 38377Q-NP-8 | GNR 2011-18 B EXCH SEQ 4.500% 02/20/41 | | 12/01/2018 | Paydown | | 648,858 | 648,858 | 616,212 | 636,433 | | 12,424 | | 12,424 | | 648,858 | | | | 22,200 | 02/20/2041 |
| 38377Q-SX-6 | GNR 2011-25 PE PAC-1-11 4.500% 02/16/41 | | 12/01/2018 | Paydown | | 2,333,703 | 2,333,703 | 2,255,670 | 2,300,706 | | 32,997 | | 32,997 | | 2,333,703 | | | | 79,328 | 02/16/2041 |
| 38377Q-TQ-0 | GNR 2011-25 CZ Z SEQ 4.500% 02/20/41 | | 12/01/2018 | Paydown | | 2,144,552 | 2,144,552 | 2,259,208 | 2,183,959 | | (39,407) | | (39,407) | | 2,144,552 | | | | 56,461 | 02/20/2041 |
| 38377Q-X6-9 | GNR 2011-37 B EXCH SEQ 4.500% 03/20/41 | | 09/05/2018 | MORGAN STANLEY & CO. INC. | | 86,877,762 | 82,740,726 | 81,519,008 | 82,185,487 | | (1,887) | | (1,887) | | 82,183,600 | | 4,694,162 | 4,694,162 | 2,885,583 | 03/20/2041 |
| 38377Q-X6-9 | GNR 2011-37 B EXCH SEQ 4.500% 03/20/41 | | 09/01/2018 | Paydown | | 13,292,781 | 13,292,781 | 13,096,505 | 13,203,579 | | 89,202 | | 89,202 | | 13,292,781 | | | | 242,127 | 03/20/2041 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38377R-K4-6 | GNR 2010-166 KB EXCH AD PAC-11 4.500% 12/16/40 | | 12/01/2018 | Paydown | | 3,677,511 | 3,677,511 | 3,586,148 | 3,636,061 | | 41,451 | | 41,451 | | 3,677,511 | | | | 85,959 | 12/16/2040 |
| 38377R-VF-9 | GNR 2010-166 GB SEQ 4.000% 12/16/40 | | 12/01/2018 | Paydown | | 18,350,545 | 18,350,545 | 17,830,712 | 18,116,429 | | 234,116 | | 234,116 | | 18,350,545 | | | | 344,027 | 12/16/2040 |
| 38377T-A4-3 | GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41 | | 12/01/2018 | Paydown | | 2,536,556 | 2,536,556 | 2,447,777 | 2,501,599 | | 34,957 | | 34,957 | | 2,536,556 | | | | 52,731 | 02/20/2041 |
| 38377T-JF-9 | GNR 2011-7 VZ Z SEQ 4.500% 01/20/41 | | 12/01/2018 | Paydown | | 3,858,850 | 3,858,850 | 4,100,087 | 3,938,956 | | (80,105) | | (80,105) | | 3,858,850 | | | | 93,922 | 01/20/2041 |
| 38377T-L2-5 | GNR 2011-19 PY EXCH PAC-11 4.000% 02/20/41 | | 12/01/2018 | Paydown | | 1,207,645 | 1,207,645 | 1,102,731 | 1,167,585 | | 40,060 | | 40,060 | | 1,207,645 | | | | 30,743 | 02/20/2041 |
| 38377T-S5-1 | GNR 2011-24 LZ Z SEQ 4.500% 02/20/41 | | 12/01/2018 | Paydown | | 208,882 | 208,882 | 218,619 | 212,369 | | (3,487) | | (3,487) | | 208,882 | | | | 9,226 | 02/20/2041 |
| 38377T-XM-8 | GNR 2011-17 EN PAC-11 4.500% 02/16/41 | | 12/01/2018 | Paydown | | 936,709 | 936,709 | 881,677 | 915,323 | | 21,385 | | 21,385 | | 936,709 | | | | 35,623 | 02/16/2041 |
| 38377U-2M-9 | GNR 2011-63 AY SEQ 4.500% 04/20/41 | | 12/01/2018 | Paydown | | 7,514,041 | 7,514,041 | 7,274,531 | 7,415,268 | | 98,773 | | 98,773 | | 7,514,041 | | | | 172,894 | 04/20/2041 |
| 38377U-AL-2 | GNR 2011-35 KB PAC-1-11 4.500% 10/16/39 | | 09/04/2018 | BMO CAPITAL MARKETS | | 4,701,156 | 4,659,656 | 4,771,051 | 4,661,737 | | (3,988) | | (3,988) | | 4,657,748 | | 43,408 | 43,408 | 160,758 | 10/16/2039 |
| 38377U-AL-2 | GNR 2011-35 KB PAC-1-11 4.500% 10/16/39 | | 09/01/2018 | Paydown | | 5,606,620 | 5,606,620 | 5,740,653 | 5,609,124 | | (2,504) | | (2,504) | | 5,606,620 | | | | 102,259 | 10/16/2039 |
| 38377U-N6-1 | GNR 2011-62 KB SEQ 4.500% 04/20/41 | | 12/01/2018 | Paydown | | 493,222 | 493,222 | 477,192 | 478,573 | | 14,648 | | 14,648 | | 493,222 | | | | 9,837 | 04/20/2041 |
| 38377U-RL-4 | GNR 2011-32 PB PAC-1-11 4.000% 03/16/41 | | 12/01/2018 | Paydown | | 190,030 | 190,030 | 180,024 | 186,059 | | 3,971 | | 3,971 | | 190,030 | | | | 7,330 | 03/16/2041 |
| 38377V-SE-7 | GNR 2011-56 BZ Z SEQ 4.500% 04/16/41 | | 12/01/2018 | Paydown | | 5,031,432 | 5,031,432 | 4,562,480 | 4,836,360 | | 195,072 | | 195,072 | | 5,031,432 | | | | 146,730 | 04/16/2041 |
| 38377V-W7-7 | GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41 | | 12/01/2018 | Paydown | | 1,897,320 | 1,897,320 | 1,872,418 | 1,886,371 | | 10,949 | | 10,949 | | 1,897,320 | | | | 71,025 | 05/16/2041 |
| 38377W-AN-4 | GNR 2011-73 KB SC SEQ 4.000% 01/16/41 | | 12/01/2018 | Paydown | | 1,912,769 | 1,912,769 | 1,884,077 | 1,900,089 | | 12,680 | | 12,680 | | 1,912,769 | | | | 41,726 | 01/16/2041 |
| 38377W-BC-7 | GNR 2011-73 LU SUP 4.000% 05/20/41 | | 10/01/2018 | Paydown | | 2,080,725 | 2,080,725 | 1,953,931 | 2,053,743 | | 26,982 | | 26,982 | | 2,080,725 | | | | 33,501 | 05/20/2041 |
| 38377W-VN-1 | GNR 2011-89 Z Z SEQ 3.500% 06/20/41 | | 09/25/2018 | BMO CAPITAL MARKETS | | 14,570,980 | 14,658,012 | 13,991,604 | 14,409,251 | | 16,624 | | 16,624 | | 14,425,875 | | 145,105 | 145,105 | 423,250 | 06/20/2041 |
| 38377W-VN-1 | GNR 2011-89 Z Z SEQ 3.500% 06/20/41 | | 09/01/2018 | Paydown | | 1,030,011 | 1,030,011 | 983,183 | 1,012,530 | | 17,480 | | 17,480 | | 1,030,011 | | | | 22,629 | 06/20/2041 |
| 38377Y-CB-4 | GNR 2011-128 BJ EXCH PT 2.500% 09/16/26 | | 12/01/2018 | Paydown | | 54,134 | 54,134 | 55,681 | 55,478 | | (1,344) | | (1,344) | | 54,134 | | | | 710 | 09/16/2026 |
| 38377Y-EE-6 | GNR 2011-123 LA SC PAC-11 3.500% 05/20/39 | | 12/01/2018 | Paydown | | 6,046 | 6,046 | 6,431 | 6,338 | | (292) | | (292) | | 6,046 | | | | 108 | 05/20/2039 |
| 38378A-4J-7 | GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40 | | 12/01/2018 | Paydown | | 134,356 | 134,356 | 142,964 | 137,911 | | (3,554) | | (3,554) | | 134,356 | | | | 4,241 | 07/20/2040 |
| 38378C-5V-5 | GNR 2012-26 BY EXCH SEQ 3.500% 02/20/42 | | 07/01/2018 | Paydown | | | | | | | | | | | | | | | | 02/20/2042 |
| 38378D-Y2-5 | GNR 2012-32 Z Z SEQ 3.500% 03/20/42 | | 12/01/2018 | Paydown | | 921,691 | 921,691 | 894,755 | 908,072 | | 13,619 | | 13,619 | | 921,691 | | | | 23,408 | 03/20/2042 |
| 38378H-QM-1 | GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42 | | 12/01/2018 | Paydown | | 14,763 | 14,763 | 14,689 | 14,692 | | 71 | | 71 | | 14,763 | | | | 118 | 08/16/2042 |
| 3837H0-G5-6 | GNR 1997-4 ZA Z 7.500% 03/16/27 | | 12/01/2018 | Paydown | | 124,947 | 124,947 | 112,921 | 122,672 | | 2,274 | | 2,274 | | 124,947 | | | | 4,632 | 03/16/2027 |
| 3837H2-D3-0 | GNR 1999-30 ZB Z SEQ 7.500% 08/16/29 | | 12/01/2018 | Paydown | | 250,711 | 250,711 | 232,007 | 246,503 | | 4,208 | | 4,208 | | 250,711 | | | | 9,797 | 08/16/2029 |
| 3837H2-VS-5 | GNR 1999-27 Z Z SEQ 7.000% 08/20/29 | | 12/01/2018 | Paydown | | 258,914 | 258,914 | 236,441 | 253,646 | | 5,269 | | 5,269 | | 258,914 | | | | 9,732 | 08/20/2029 |
| 3837H4-Z7-3 | GNR 2000-31 PD PAC-11 7.500% 10/20/30 | | 12/01/2018 | Paydown | | 89,133 | 89,133 | 90,233 | 89,133 | | | | | | 89,133 | | | | 3,729 | 10/20/2030 |
| 38380U-JZ-7 | GNR 2017-179 LI SC IO NTL PT 4.000% 12/20/40 | | 01/16/2018 | BANK OF AMERICA | | 5,571,284 | | 5,235,551 | 5,234,343 | | 1,159 | | 1,159 | | 5,235,502 | | 335,782 | 335,782 | 160,275 | 12/20/2040 |
| 38380U-JZ-7 | GNR 2017-179 LI SC IO NTL PT 4.000% 12/20/40 | | 01/01/2018 | Paydown | | | | 91,292 | 91,271 | | (91,271) | | (91,271) | | | | | | 1,747 | 12/20/2040 |
| 49549C-AA-6 | KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22 | | 10/15/2018 | Redemption 100.0000 | | 215,499 | 215,499 | 215,499 | 215,499 | | | | | | 215,499 | | | | 3,722 | 10/15/2022 |
| 690353-SQ-1 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30 | | 11/15/2018 | Redemption 100.0000 | | 144,000 | 144,000 | 144,000 | 144,000 | | | | | | 144,000 | | | | 3,704 | 05/15/2030 |
| 690353-UZ-8 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30 | | 11/15/2018 | Redemption 100.0000 | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 6,593 | 05/15/2030 |
| 690353-WG-8 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.310% 11/15/30 | | 11/15/2018 | Redemption 100.0000 | | 582,012 | 582,012 | 582,012 | 582,012 | | | | | | 582,012 | | | | 10,221 | 11/15/2030 |
| 690353-XM-4 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30 | | 12/15/2018 | Redemption 100.0000 | | 114,286 | 114,286 | 114,286 | 114,286 | | | | | | 114,286 | | | | 2,564 | 12/15/2030 |
| 690353-XN-2 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30 | | 12/15/2018 | Redemption 100.0000 | | 588,222 | 588,222 | 588,222 | 588,222 | | | | | | 588,222 | | | | 13,014 | 06/15/2030 |
| 690353-XR-3 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.938% 12/20/32 | | 12/20/2018 | Redemption 100.0000 | | 203,161 | 203,161 | 203,161 | 203,161 | | | | | | 203,161 | | | | 7,695 | 12/20/2032 |
| 746388-AA-5 | PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23 | | 11/01/2018 | Redemption 100.0000 | | 430,567 | 430,567 | 430,567 | 430,567 | | | | | | 430,567 | | | | 7,382 | 08/01/2023 |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21 | | 11/27/2018 | Redemption 100.0000 | | 456,639 | 456,639 | 456,639 | 456,639 | | | | | | 456,639 | | | | 10,278 | 08/27/2021 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22 | | 12/07/2018 | Redemption 100.0000 | | 727,564 | 727,564 | 727,564 | 727,564 | | | | | | 727,564 | | | | 15,299 | 06/07/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22 | | 11/22/2018 | Redemption 100.0000 | | 353,595 | 353,595 | 353,595 | 353,595 | | | | | | 353,595 | | | | 17,598 | 11/22/2022 |
| 89609G-AA-0 | TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21 | | 11/19/2018 | Redemption 100.0000 | | 450,864 | 450,864 | 450,864 | 450,864 | | | | | | 450,864 | | | | 9,912 | 11/19/2021 |
| 89609G-AB-8 | TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22 | | 11/26/2018 | Redemption 100.0000 | | 336,924 | 336,924 | 336,924 | 336,924 | | | | | | 336,924 | | | | 7,921 | 02/26/2022 |
| 912810-ES-3 | US TREASURY N/B United States Treasury No 7.5 7.500% 11/15/24 | | 02/09/2018 | Various | | 49,183,281 | 38,000,000 | 56,882,359 | 48,185,898 | | (149,314) | | (149,314) | | 48,036,584 | | 1,146,697 | 1,146,697 | 688,881 | 11/15/2024 |
| 912810-FB-9 | US TREASURY N/B United States Treasury No 6.12 6.125% 11/15/27 | | 02/21/2018 | Various | | 97,323,516 | 76,400,000 | 88,380,461 | 83,699,632 | | (77,908) | | (77,908) | | 83,621,725 | | 13,701,791 | 13,701,791 | 1,231,023 | 11/15/2027 |
| 912810-QK-7 | US TREASURY N/B United States Treasury No 3.87 3.875% 08/15/40 | | 04/20/2018 | DEUTSCHE BANK SECURITIES INCOR | | 25,210,324 | 22,300,000 | 22,888,859 | 22,798,044 | | (4,357) | | (4,357) | | 22,793,687 | | 2,416,637 | 2,416,637 | 591,997 | 08/15/2040 |
| 912810-QX-9 | US TREASURY N/B United States Treasury No 2.75 2.750% 08/15/42 | | 03/16/2018 | ROYAL BANK OF SCOTLAND | | 23,704,102 | 25,000,000 | 24,453,125 | 24,519,286 | | 2,848 | | 2,848 | | 24,522,134 | | (818,033) | (818,033) | 404,523 | 08/15/2042 |
| 912810-RB-6 | US TREASURY N/B United States Treasury No 2.87 2.875% 05/15/43 | | 05/17/2018 | Various | | 95,636,211 | 99,500,000 | 96,945,699 | 97,207,144 | | 14,956 | | 14,956 | | 97,222,099 | | (1,585,889) | (1,585,889) | 1,072,728 | 05/15/2043 |
| 912810-RC-4 | US TREASURY N/B United States Treasury No 3.62 3.625% 08/15/43 | | 05/23/2018 | Various | | 80,969,727 | 75,000,000 | 73,360,938 | 73,501,104 | | 13,771 | | 13,771 | | 73,514,875 | | 7,454,852 | 7,454,852 | 2,095,390 | 08/15/2043 |
| 912810-RZ-3 | US TREASURY N/B United States Treasury No 2.75 2.750% 11/15/47 | | 05/17/2018 | Various | | 31,791,656 | 34,800,000 | 34,014,281 | 34,015,765 | | 3,732 | | 3,732 | | 34,019,497 | | (2,227,841) | (2,227,841) | 330,362 | 11/15/2047 |
| 912828-QQ-6 | US TREASURY N/B United States Treasury No 2.37 2.375% 05/31/18 | | 05/31/2018 | Maturity | | 5,000,000 | 5,000,000 | 5,036,523 | 5,002,756 | | (2,756) | | (2,756) | | 5,000,000 | | | | 59,375 | 05/31/2018 |
| ZZ2660-77-2 | FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23 | | 12/13/2018 | Paydown | | 304,552 | 304,969 | 304,969 | 304,969 | | | | | | 304,969 | | (418) | (418) | 12,957 | 01/25/2023 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 2,303,456,778 | 2,215,387,724 | 2,246,234,426 | 2,231,084,960 | | 3,771,718 | | 3,771,718 | | 2,234,856,673 | | 59,713,508 | 59,713,508 | 69,359,135 | XXX |
| 748148-RT-2 | PROVINCE OF QUEBEC SR UNSEC 4.625% 05/14/18 | A | 05/14/2018 | Maturity | | 150,000 | 150,000 | 150,512 | 150,024 | | (24) | | (24) | | 150,000 | | | | 3,469 | 05/14/2018 |
| 02265Q-AA-6 | AMAL LTD US GOVT GUARANT 3.465% 08/21/21 | | 11/21/2018 | Redemption 100.0000 | | 1,359,469 | 1,359,469 | 1,359,469 | 1,359,469 | | | | | | 1,359,469 | | | | 29,562 | 08/21/2021 |
| 105756-BE-9 | FED REPUBLIC OF BRAZIL SR UNSEC 8.875% 10/14/19 | D | 11/29/2018 | BNP PARIBAS | | 4,194,000 | 4,000,000 | 4,074,000 | 4,014,664 | | (7,300) | | (7,300) | | 4,007,363 | | 186,637 | 186,637 | 403,319 | 10/14/2019 |
| 195325-BL-8 | REPUBLIC OF COLOMBIA SR UNSEC 7.375% 03/18/19 | D | 10/04/2018 | JP MORGAN SECURITIES | | 7,781,925 | 7,620,000 | 7,576,538 | 7,612,907 | | 4,446 | | 4,446 | | 7,617,353 | | 164,572 | 164,572 | 596,318 | 03/18/2019 |
| 221625-AK-2 | IVORY COAST SR UNSEC 5.750% 12/31/32 | D | 12/31/2018 | Redemption 100.0000 | | 480,000 | 480,000 | 429,208 | 435,114 | | 44,886 | | 44,886 | | 480,000 | | | | 20,700 | 12/31/2032 |
| 283875-AH-5 | REPUBLIC OF EL SALVADOR SR UNSEC 8.250% 04/10/32 | D | 11/15/2018 | CIBC WORLD MARKETS | | 5,045,000 | 5,000,000 | 4,755,000 | 4,812,969 | | 6,140 | | 6,140 | | 4,819,109 | | 225,891 | 225,891 | 457,188 | 04/10/2032 |
| 283875-AK-8 | REPUBLIC OF EL SALVADOR SR UNSEC 7.750% 01/24/23 | D | 10/05/2018 | NOMURA SECURITIES INTL INC. | | 1,556,250 | 1,500,000 | 1,492,500 | 1,496,914 | | 399 | | 399 | | 1,497,313 | | 58,937 | 58,937 | 140,792 | 01/24/2023 |
| 367333-AA-9 | GATE CAPITAL CAYMAN TWO US GOVT GUARANT 3.550% 06/11/21 | | 12/11/2018 | Redemption 100.0000 | | 661,317 | 661,317 | 661,317 | 661,317 | | | | | | 661,317 | | | | 14,736 | 06/11/2021 |
| 367333-AD-3 | GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21 | | 12/02/2018 | Redemption 100.0000 | | 703,337 | 703,337 | 703,337 | 703,337 | | | | | | 703,337 | | | | 11,631 | 12/02/2021 |
| 455780-AE-6 | AID-INDONESIA US GOVT GUARANT 7.210% 07/01/23 | | 07/01/2018 | Redemption 100.0000 | | 1,267,044 | 1,267,044 | 1,247,888 | 1,262,492 | | 4,551 | | 4,551 | | 1,267,044 | | | | 68,920 | 07/01/2023 |
| 50048M-BN-9 | KOMMUNALBANKEN AS SR UNSEC 2.125% 03/15/19 | D | 10/11/2018 | SG AMERICAS SECURITIES LLC | | 3,992,800 | 4,000,000 | 4,046,536 | 4,011,432 | | (7,435) | | (7,435) | | 4,003,996 | | (11,196) | (11,196) | 92,083 | 03/15/2019 |
| 50065R-AC-1 | KOREA HOUSING FINANCE CO COVERED 1.625% 09/15/18 | D | 09/15/2018 | Maturity | | 6,500,000 | 6,500,000 | 6,158,598 | 6,449,024 | | 50,976 | | 50,976 | | 6,500,000 | | | | 105,625 | 09/15/2018 |
| 500769-CU-6 | KFW GOVT GTD. 4.500% 07/16/18 | D | 07/16/2018 | Maturity | | 100,000 | 100,000 | 103,801 | 100,254 | | (254) | | (254) | | 100,000 | | | | 4,500 | 07/16/2018 |
| 65412A-CE-0 | REPUBLIC OF NIGERIA SR UNSEC 5.125% 07/12/18 | D | 07/12/2018 | Maturity | | 8,725,000 | 8,725,000 | 8,674,488 | 8,717,490 | | 7,510 | | 7,510 | | 8,725,000 | | | | 447,156 | 07/12/2018 |
| 715638-AW-2 | REPUBLIC OF PERU SR UNSEC 7.125% 03/30/19 | D | 11/08/2018 | TENDER SALE | | 11,998,350 | 11,700,000 | 11,641,500 | 11,690,306 | | 6,549 | | 6,549 | | 11,696,855 | | 301,495 | 301,495 | 921,619 | 03/30/2019 |
| 77586R-AA-8 | ROMANIA SR UNSEC 6.750% 02/07/22 | D | 06/07/2018 | HSBC SECURITIES USA INC | | 5,472,500 | 5,000,000 | 5,755,640 | 5,607,235 | | (61,913) | | (61,913) | | 5,545,322 | | (72,822) | (72,822) | 285,938 | 02/07/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 78307A-DB-6 | RUSSIAN FEDERATION SR UNSEC 5.000% 04/29/20 | D | 08/03/2018 | MORGAN STANLEY & CO. INC. | | 9,225,000 | 9,000,000 | 9,399,000 | 9,121,633 | | (30,145) | | (30,145) | | 9,091,488 | | 133,512 | 133,512 | 347,500 | 04/29/2020 |
| 805649-AA-8 | SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21 | | 10/29/2018 | Redemption 100.0000 | | 478,871 | 478,871 | 478,871 | 478,871 | | | | | | 478,871 | | | | 8,343 | 10/29/2021 |
| 817477-AD-4 | REPUBLIC OF SERBIA SR UNSEC 4.875% 02/25/20 | D | 08/08/2018 | Various | | 10,175,000 | 10,000,000 | 9,840,100 | 9,944,753 | | 15,009 | | 15,009 | | 9,959,762 | | 215,238 | 215,238 | 467,188 | 02/25/2020 |
| 836205-AM-6 | REPUBLIC OF SOUTH AFRICA SR UNSEC 6.875% 05/27/19 | D | 08/09/2018 | Various | | 9,868,800 | 9,600,000 | 10,321,056 | 9,730,636 | | (56,083) | | (56,083) | | 9,674,553 | | 194,247 | 194,247 | 469,333 | 05/27/2019 |
| 836205-AN-4 | REPUBLIC OF SOUTH AFRICA SR UNSEC 5.500% 03/09/20 | D | 08/09/2018 | BNP PARIBAS | | 6,165,000 | 6,000,000 | 5,970,000 | 5,991,905 | | 2,167 | | 2,167 | | 5,994,072 | | 170,928 | 170,928 | 306,167 | 03/09/2020 |
| 876780-AA-5 | TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22 | | 11/15/2018 | Redemption 100.0000 | | 455,299 | 455,299 | 455,299 | 455,299 | | | | | | 455,299 | | | | 10,372 | 02/15/2022 |
| 900123-BA-7 | REPUBLIC OF TURKEY SR UNSEC 6.750% 04/03/18 | D | 04/03/2018 | Maturity | | 17,600,000 | 17,600,000 | 17,861,440 | 17,608,631 | | (8,631) | | (8,631) | | 17,600,000 | | | | 594,000 | 04/03/2018 |
| 92928B-AA-9 | WAHA AEROSPACE BV LOCAL GOVT GUARN 3.925% 07/28/20 | D | 07/28/2018 | Redemption 100.0000 | | 1,525,650 | 1,525,650 | 1,526,153 | 1,525,866 | | (216) | | (216) | | 1,525,650 | | | | 44,911 | 07/28/2020 |
| X74344-DM-5 | RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30 | D | 09/30/2018 | Redemption 100.0000 | | 4,620,000 | 4,620,000 | 3,272,918 | 4,054,560 | | 565,440 | | 565,440 | | 4,620,000 | | | | 259,875 | 03/31/2030 |
| X77765-AA-7 | REPUBLIC OF SERBIA SR UNSEC 6.750% 11/01/24 | D | 05/01/2018 | Redemption 100.0000 | | 2,277,057 | 2,277,057 | 2,135,982 | 2,187,335 | | 89,722 | | 89,722 | | 2,277,057 | | | | 76,851 | 11/01/2024 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 122,377,669 | 120,323,044 | 120,091,151 | 120,184,437 | | 625,794 | | 625,794 | | 120,810,230 | | 1,567,439 | 1,567,439 | 6,188,096 | XXX |
| 686053-HD-4 | OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28 | | 06/30/2018 | Redemption 100.0000 | | 1,772,217 | 1,772,217 | 1,731,713 | 1,745,513 | | 26,703 | | 26,703 | | 1,772,217 | | | | 49,773 | 06/30/2028 |
| 696497-TR-7 | PALM BEACH CNTY FL County of Palm Beach FL 5.898 5.898% 06/01/19 | | 06/01/2018 | Call 100.0000 | | 2,170,000 | 2,170,000 | 2,170,000 | 2,170,000 | | | | | | 2,170,000 | | | | 63,993 | 06/01/2019 |
| 841238-AB-4 | SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 7.590% 02/01/22 | | 08/01/2018 | Call 100.0000 | | 2,090,000 | 2,090,000 | 2,028,481 | 2,069,509 | | 1,455 | | 1,455 | | 2,070,964 | | 19,036 | 19,036 | 119,163 | 02/01/2022 |
| 975680-BU-2 | WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 4.626% 06/01/38 | | 06/01/2018 | Call 100.0000 | | 800,000 | 800,000 | 800,000 | 800,000 | | | | | | 800,000 | | | | 18,504 | 06/01/2038 |
| 167486-FA-2 | CHICAGO IL US GOVT SECURITIES 6.050% 01/01/29 | | 01/02/2018 | Call 100.0000 | | 950,000 | 950,000 | 948,851 | 949,167 | | | | | | 949,168 | | 832 | 832 | 28,738 | 01/01/2029 |
| 36860P-AA-5 | CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY - GEM PROJE 8.060% 02/06/21 | | 11/06/2018 | Redemption 100.0000 | | 992,564 | 992,564 | 992,564 | 992,564 | | | | | | 992,564 | | | | 255,644 | 02/06/2021 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 8,774,781 | 8,774,781 | 8,671,609 | 8,726,753 | | 28,158 | | 28,158 | | 8,754,913 | | 19,868 | 19,868 | 535,815 | XXX |
| 024838-AH-7 | AMERICAN CAMPUS PROPERTIES TX American Campus Propertie 7.76 7.760% 09/01/23 | | 09/04/2018 | Call 100.0000 | | 2,315,000 | 2,315,000 | 2,315,000 | 2,315,000 | | | | | | 2,315,000 | | | | 179,644 | 09/01/2023 |
| 059231-RE-2 | BALTIMORE MD REVENUE City of Baltimore MD 5.53 07/0 5.530% 07/01/27 | | 08/01/2018 | Call 100.0000 | | 10,470,000 | 10,470,000 | 10,470,000 | 10,470,000 | | | | | | 10,470,000 | | | | 648,148 | 07/01/2027 |
| 16768T-JH-8 | CHICAGO IL SALES TAX REVENUE City of Chicago IL 5.504 01/01 5.504% 01/01/35 | | 01/16/2018 | Call 130.4549 | | 13,632,539 | 10,450,000 | 11,067,250 | 10,966,787 | | (809) | | (809) | | 10,965,978 | | (515,978) | (515,978) | 3,494,089 | 01/01/2035 |
| 193908-AS-9 | CMOT 57 D PAC 9.900% 02/01/19 | | 11/01/2018 | Paydown | | 10,220 | 10,220 | 10,147 | 10,216 | | 5 | | 5 | | 10,220 | | | | 405 | 02/01/2019 |
| 20281P-BQ-4 | CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27 | | 06/01/2018 | Call 100.0000 | | 765,000 | 765,000 | 765,000 | 765,000 | | | | | | 765,000 | | | | 21,956 | 06/01/2027 |
| 282089-AE-1 | EFFINGHAM CNTY GA HOSP AUTH Effingham County Hospital 5.75 5.750% 04/20/37 | | 10/22/2018 | Call 100.0000 | | 755,000 | 755,000 | 755,000 | 755,000 | | | | | | 755,000 | | | | 32,631 | 04/20/2037 |
| 31283Y-X5-2 | FG W20026 5.300% 11/01/22 | | 12/01/2018 | Paydown | | 350,445 | 350,445 | 351,979 | 350,417 | | 28 | | 28 | | 350,445 | | | | 10,329 | 11/01/2022 |
| 3128JD-AA-5 | FH 138788 7.078% 11/01/31 | | 12/01/2018 | Paydown | | 249,605 | 249,605 | 255,596 | 253,619 | | (4,014) | | (4,014) | | 249,605 | | | | 5,146 | 11/01/2031 |
| 3128JR-RX-6 | FH 847702 4.020% 09/01/36 | | 12/03/2018 | Paydown | | 5,091 | 5,091 | 5,130 | 5,091 | | | | | | 5,091 | | | | 104 | 09/01/2036 |
| 3128JR-SP-2 | FH 847726 4.104% 03/01/37 | | 12/03/2018 | Paydown | | 10,486 | 10,486 | 10,776 | 10,728 | | (242) | | (242) | | 10,486 | | | | 174 | 03/01/2037 |
| 3128K7-U5-5 | FG A46904 5.000% 09/01/35 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 15,592 | 14,580 | 14,342 | 14,347 | | (5) | | (5) | | 14,341 | | 1,250 | 1,250 | 510 | 09/01/2035 |
| 3128K7-U5-5 | FG A46904 5.000% 09/01/35 | | 09/01/2018 | Paydown | | 6,719 | 6,719 | 6,609 | 6,611 | | 108 | | 108 | | 6,719 | | | | 145 | 09/01/2035 |
| 3128KU-ML-8 | FG A63963 6.000% 08/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 14,508 | 13,228 | 13,423 | 13,420 | | (3) | | (3) | | 13,418 | | 1,090 | 1,090 | 754 | 08/01/2037 |
| 3128KU-ML-8 | FG A63963 6.000% 08/01/37 | | 12/01/2018 | Paydown | | 2,841 | 2,841 | 2,883 | 2,882 | | (41) | | (41) | | 2,841 | | | | 151 | 08/01/2037 |
| 3128LX-B9-0 | FG G01864 5.000% 01/01/34 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 22,498 | 21,039 | 20,721 | 20,731 | | 2 | | 2 | | 20,733 | | 1,765 | 1,765 | 736 | 01/01/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3128LX-B9-0 | FG G01864 5.000% 01/01/34 | | 09/01/2018 | Paydown | | 3,126 | 3,126 | 3,079 | 3,081 | | 46 | | 46 | | 3,126 | | | | 152 | 01/01/2034 |
| 3128M1-UH-0 | FG G12484 4.500% 06/01/21 | | 12/01/2018 | Paydown | | 3,291 | 3,291 | 3,232 | 3,247 | | 44 | | 44 | | 3,291 | | | | 77 | 06/01/2021 |
| 3128M4-PT-4 | FG G02834 5.500% 05/01/37 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 61,154 | 56,762 | 56,859 | 56,855 | | (1) | | (1) | | 56,854 | | 4,300 | 4,300 | 2,966 | 05/01/2037 |
| 3128M4-PT-4 | FG G02834 5.500% 05/01/37 | | 12/01/2018 | Paydown | | 11,865 | 11,865 | 11,885 | 11,884 | | (19) | | (19) | | 11,865 | | | | 591 | 05/01/2037 |
| 3128M4-R7-0 | FG G02910 5.500% 04/01/37 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 17,337 | 16,092 | 16,119 | 16,119 | | | | | | 16,119 | | 1,218 | 1,218 | 841 | 04/01/2037 |
| 3128M4-R7-0 | FG G02910 5.500% 04/01/37 | | 12/01/2018 | Paydown | | 3,821 | 3,821 | 3,828 | 3,828 | | (6) | | (6) | | 3,821 | | | | 176 | 04/01/2037 |
| 3128M5-YX-2 | FG G04026 6.500% 09/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 7,940 | 7,314 | 7,496 | 7,495 | | (4) | | (4) | | 7,491 | | 449 | 449 | 452 | 09/01/2037 |
| 3128M5-YX-2 | FG G04026 6.500% 09/01/37 | | 12/01/2018 | Paydown | | 680 | 680 | 697 | 696 | | (17) | | (17) | | 680 | | | | 62 | 09/01/2037 |
| 3128M6-AC-2 | FG G04203 6.500% 05/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 2,146 | 1,977 | 2,026 | 2,007 | | 1 | | 1 | | 2,008 | | 138 | 138 | 122 | 05/01/2038 |
| 3128M6-AC-2 | FG G04203 6.500% 05/01/38 | | 12/01/2018 | Paydown | | 2,428 | 2,428 | 2,489 | 2,465 | | (37) | | (37) | | 2,428 | | | | 25 | 05/01/2038 |
| 3128M6-EF-1 | FG G04334 5.000% 04/01/38 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 30,914 | 28,892 | 28,402 | 28,413 | | (1) | | (1) | | 28,412 | | 2,503 | 2,503 | 1,011 | 04/01/2038 |
| 3128M6-EF-1 | FG G04334 5.000% 04/01/38 | | 09/01/2018 | Paydown | | 5,434 | 5,434 | 5,342 | 5,344 | | 90 | | 90 | | 5,434 | | | | 227 | 04/01/2038 |
| 3128NH-3J-0 | FH 1J1701 3.450% 05/01/37 | | 12/03/2018 | Paydown | | 1,467 | 1,467 | 1,487 | 1,467 | | | | | | 1,467 | | | | 43 | 05/01/2037 |
| 3128QG-KU-5 | FH 1N0307 4.084% 09/01/36 | | 12/03/2018 | Paydown | | 6,979 | 6,979 | 7,111 | 6,978 | | 1 | | 1 | | 6,979 | | | | 122 | 09/01/2036 |
| 3128QL-RD-5 | FH 1H2584 4.035% 02/01/36 | | 12/03/2018 | Paydown | | 1,482 | 1,482 | 1,471 | 1,472 | | 11 | | 11 | | 1,482 | | | | 28 | 02/01/2036 |
| 3128QL-SL-6 | FH 1H2623 4.560% 07/01/36 | | 12/03/2018 | Paydown | | 21,472 | 21,472 | 21,686 | 21,472 | | | | | | 21,472 | | | | 445 | 07/01/2036 |
| 3128S4-ER-4 | FH 1Q0144 4.394% 09/01/36 | | 12/03/2018 | Paydown | | 6,516 | 6,516 | 6,590 | 6,516 | | | | | | 6,516 | | | | 101 | 09/01/2036 |
| 312903-6K-8 | FHR 175 H PAC 9.500% 08/15/21 | | 12/15/2018 | Paydown | | 1,503 | 1,503 | 1,541 | 1,503 | | | | | | 1,503 | | | | 69 | 08/15/2021 |
| 312903-6V-4 | FHR 177 G TAC 9.750% 07/15/21 | | 12/15/2018 | Paydown | | 4,885 | 4,885 | 4,809 | 4,838 | | 48 | | 48 | | 4,885 | | | | 249 | 07/15/2021 |
| 312903-8H-3 | FHR 179 D SUP 9.300% 07/15/21 | | 12/15/2018 | Paydown | | 9,446 | 9,446 | 9,053 | 9,329 | | 117 | | 117 | | 9,446 | | | | 451 | 07/15/2021 |
| 312903-E7-8 | FHR 154 G TAC 9.500% 05/15/21 | | 12/15/2018 | Paydown | | 11,723 | 11,723 | 11,294 | 11,370 | | 353 | | 353 | | 11,723 | | | | 488 | 05/15/2021 |
| 312903-VK-0 | FHR 140 F Z 9.500% 04/15/21 | | 10/15/2018 | Paydown | | 5,853 | 5,853 | 5,279 | 5,782 | | 71 | | 71 | | 5,853 | | | | 234 | 04/15/2021 |
| 312904-KT-1 | FHR 1002 D SEQ 9.000% 10/15/20 | | 12/01/2018 | Paydown | | 3,553 | 3,553 | 3,182 | 3,503 | | 50 | | 50 | | 3,553 | | | | 151 | 10/15/2020 |
| 312904-KW-4 | FHR 1001 G Z TAC-11 9.500% 10/15/20 | | 12/01/2018 | Paydown | | 45,932 | 45,932 | 42,005 | 45,419 | | 513 | | 513 | | 45,932 | | | | 2,284 | 10/15/2020 |
| 312904-N2-7 | FHR 1030 F PAC-11 9.000% 12/15/20 | | 12/01/2018 | Paydown | | 19,635 | 19,635 | 18,731 | 19,458 | | 177 | | 177 | | 19,635 | | | | 803 | 12/15/2020 |
| 312905-WS-7 | FHR 1074 H PAC 8.500% 05/15/21 | | 12/01/2018 | Paydown | | 7,623 | 7,623 | 7,197 | 7,552 | | 72 | | 72 | | 7,623 | | | | 305 | 05/15/2021 |
| 312906-4J-6 | FHR 1137 L Z PAC-1-11 7.000% 09/15/21 | | 12/01/2018 | Paydown | | 19,707 | 19,707 | 12,435 | 18,806 | | 901 | | 901 | | 19,707 | | | | 647 | 09/15/2021 |
| 312906-C3-2 | FHR 1116 H PAC-1-11 9.000% 08/15/21 | | 12/01/2018 | Paydown | | 39,705 | 39,705 | 38,101 | 39,300 | | 405 | | 405 | | 39,705 | | | | 2,082 | 08/15/2021 |
| 312906-EC-0 | FHR 1102 H PAC 8.875% 06/15/21 | | 02/01/2018 | Paydown | | 3,140 | 3,140 | 3,127 | 3,127 | | 13 | | 13 | | 3,140 | | | | 31 | 06/15/2021 |
| 312906-FZ-8 | FHR 1105 E Z PAC 7.950% 07/15/21 | | 12/01/2018 | Paydown | | 726 | 726 | 595 | 721 | | 6 | | 6 | | 726 | | | | 21 | 07/15/2021 |
| 312906-QS-2 | FHR 1117 N PAC-11 8.500% 08/15/21 | | 12/01/2018 | Paydown | | 57,527 | 57,527 | 53,391 | 56,676 | | 852 | | 852 | | 57,527 | | | | 2,307 | 08/15/2021 |
| 312906-VW-7 | FHR 1122 HD IO PAC-1-11 933.000% 08/15/21 | | 12/01/2018 | Paydown | | 134 | 134 | | | | 134 | | 134 | | 134 | | | | 689 | 08/15/2021 |
| 312906-ZJ-2 | FHR 1124 L IO PAC-1-11 1108% 08/15/21 | | 12/01/2018 | Paydown | | 11 | 11 | | | | 11 | | 11 | | 11 | | | | 74 | 08/15/2021 |
| 312907-2C-1 | FHR 1163 J PAC-1-11 7.500% 11/15/21 | | 12/01/2018 | Paydown | | 36,328 | 36,328 | 35,598 | 35,616 | | 712 | | 712 | | 36,328 | | | | 1,492 | 11/15/2021 |
| 312907-5G-9 | FHR 1190 I PAC-1-11 7.000% 01/15/22 | | 12/01/2018 | Paydown | | 63,976 | 63,976 | 62,178 | 62,202 | | 1,774 | | 1,774 | | 63,976 | | | | 2,632 | 01/15/2022 |
| 312907-AS-7 | FHR 1140 N IO PAC-1-11 1142% 09/15/21 | | 12/01/2018 | Paydown | | 70 | 70 | | | | 70 | | 70 | | 70 | | | | 427 | 09/15/2021 |
| 312907-FU-7 | FHR 1142 I PAC 9.000% 10/15/21 | | 12/01/2018 | Paydown | | 50,463 | 50,463 | 50,291 | 50,291 | | 172 | | 172 | | 50,463 | | | | 2,429 | 10/15/2021 |
| 312907-FW-3 | FHR 1142 IB IO PAC 1022% 10/15/21 | | 12/01/2018 | Paydown | | 479 | 479 | | | | 479 | | 479 | | 479 | | | | 2,619 | 10/15/2021 |
| 312907-MT-2 | FHR 1152 L PAC 7.000% 10/15/21 | | 12/01/2018 | Paydown | | 35,563 | 35,563 | 34,500 | 34,524 | | 1,039 | | 1,039 | | 35,563 | | | | 1,202 | 10/15/2021 |
| 312907-WC-8 | FHR 1156 IZ Z PAC-1-11 7.000% 11/15/21 | | 12/01/2018 | Paydown | | 75,693 | 75,693 | 49,946 | 72,984 | | 2,708 | | 2,708 | | 75,693 | | | | 2,483 | 11/15/2021 |
| 312908-DY-9 | FHR 1186 I PAC-1-11 7.000% 12/15/21 | | 12/01/2018 | Paydown | | 48,686 | 48,686 | 47,197 | 47,225 | | 1,461 | | 1,461 | | 48,686 | | | | 1,665 | 12/15/2021 |
| 312908-EA-0 | FHR 1186 JB IO PAC-1-11 966.743% 12/15/21 | | 12/01/2018 | Paydown | | 114 | 114 | | | | 114 | | 114 | | 114 | | | | 540 | 12/15/2021 |
| 312908-QE-9 | FHR 1210 J PAC-1-11 7.500% 01/15/22 | | 12/01/2018 | Paydown | | 32,085 | 32,085 | 31,868 | 31,870 | | 214 | | 214 | | 32,085 | | | | 1,293 | 01/15/2022 |
| 312909-HG-2 | FHR 1239 J PAC-1-11 8.000% 04/15/22 | | 12/01/2018 | Paydown | | 47,346 | 47,346 | 47,165 | 47,166 | | 180 | | 180 | | 47,346 | | | | 2,145 | 04/15/2022 |
| 312909-UC-6 | FHR 1252 J PAC-1-11 8.000% 05/15/22 | | 12/01/2018 | Paydown | | 51,352 | 51,352 | 50,687 | 50,695 | | 657 | | 657 | | 51,352 | | | | 2,254 | 05/15/2022 |
| 312910-5D-0 | FHR 1326 J PAC-1-11 7.000% 07/15/22 | | 12/01/2018 | Paydown | | 56,562 | 56,562 | 55,237 | 55,255 | | 1,307 | | 1,307 | | 56,562 | | | | 2,328 | 07/15/2022 |
| 312910-B6-8 | FHR 1312 I PAC-1-11 8.000% 07/15/22 | | 12/01/2018 | Paydown | | 47,939 | 47,939 | 47,428 | 47,434 | | 504 | | 504 | | 47,939 | | | | 2,108 | 07/15/2022 |
| 312910-HQ-8 | FHR 1289 PW IO PAC-1-11 926.144% 06/15/22 | | 12/01/2018 | Paydown | | 192 | 192 | | | | 192 | | 192 | | 192 | | | | 895 | 06/15/2022 |
| 312910-HS-4 | FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22 | | 12/01/2018 | Paydown | | 136,008 | 136,008 | 106,766 | 132,445 | | 3,563 | | 3,563 | | 136,008 | | | | 5,125 | 06/15/2022 |
| 312911-HW-3 | FHR 1336 N IO NTL 8.000% 08/15/22 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 376 | 08/15/2022 |
| 312911-J8-4 | FHR 1365 PP PAC-1-11 7.500% 09/15/22 | | 12/01/2018 | Paydown | | 141,496 | 141,496 | 139,351 | 139,377 | | 2,119 | | 2,119 | | 141,496 | | | | 5,890 | 09/15/2022 |
| 312911-JE-1 | FHR 1336 Z Z PAC-1-11 7.500% 08/15/22 | | 12/01/2018 | Paydown | | 125,967 | 125,967 | 105,084 | 123,305 | | 2,662 | | 2,662 | | 125,967 | | | | 5,646 | 08/15/2022 |
| 312911-S5-0 | FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22 | | 12/01/2018 | Paydown | | 79,258 | 79,258 | 59,939 | 76,703 | | 2,555 | | 2,555 | | 79,258 | | | | 2,962 | 09/15/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 312911-XQ-8 | FHR 1350 L Z PAC-1-11 7.500% 08/15/22 | | 12/01/2018 | Paydown | | 102,565 | 102,565 | 84,136 | 100,201 | | 2,365 | | 2,365 | | 102,565 | | | | 3,701 | 08/15/2022 |
| 312912-AR-9 | FHR 1367 LA IO PAC-1-11 1103% 09/15/22 | | 12/01/2018 | Paydown | | 316 | 316 | | | | 316 | | 316 | | 316 | | | | 1,672 | 09/15/2022 |
| 312912-HV-3 | FHR 1379 H PAC-1-11 7.000% 10/15/22 | | 12/01/2018 | Paydown | | 133,685 | 133,685 | 130,954 | 130,995 | | 2,690 | | 2,690 | | 133,685 | | | | 4,826 | 10/15/2022 |
| 312912-QJ-0 | FHR 1390 I PAC-1-11 7.500% 10/15/22 | | 12/01/2018 | Paydown | | 135,832 | 135,832 | 134,553 | 134,567 | | 1,265 | | 1,265 | | 135,832 | | | | 5,360 | 10/15/2022 |
| 312912-S6-6 | FHR 1408 K PAC-1-11 7.500% 11/15/22 | | 12/01/2018 | Paydown | | 88,680 | 88,680 | 87,027 | 87,049 | | 1,631 | | 1,631 | | 88,680 | | | | 3,591 | 11/15/2022 |
| 312913-AW-6 | FHR 1412 K PAC-1-11 7.000% 11/15/22 | | 12/01/2018 | Paydown | | 102,505 | 102,505 | 100,058 | 100,094 | | 2,411 | | 2,411 | | 102,505 | | | | 3,974 | 11/15/2022 |
| 312913-B8-8 | FHR 1430 M PAC-1-11 7.500% 12/15/22 | | 12/01/2018 | Paydown | | 152,755 | 152,755 | 150,038 | 150,071 | | 2,684 | | 2,684 | | 152,755 | | | | 5,285 | 12/15/2022 |
| 312913-SY-3 | FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22 | | 12/01/2018 | Paydown | | 149,072 | 149,072 | 114,436 | 144,198 | | 4,873 | | 4,873 | | 149,072 | | | | 5,523 | 12/15/2022 |
| 312914-AR-5 | FHR 1446 L PAC-1-11 7.500% 12/15/22 | | 12/01/2018 | Paydown | | 150,687 | 150,687 | 148,018 | 148,047 | | 2,640 | | 2,640 | | 150,687 | | | | 5,863 | 12/15/2022 |
| 312914-D3-5 | FHR 1479 Z Z PAC-1-11 7.500% 03/15/23 | | 12/01/2018 | Paydown | | 177,084 | 177,084 | 159,487 | 174,114 | | 2,971 | | 2,971 | | 177,084 | | | | 7,435 | 03/15/2023 |
| 312914-DS-0 | FHR 1459 M PAC-1-11 7.500% 01/15/23 | | 12/01/2018 | Paydown | | 127,977 | 127,977 | 126,414 | 126,431 | | 1,546 | | 1,546 | | 127,977 | | | | 4,981 | 01/15/2023 |
| 312914-Q2-3 | FHR 1477 Z Z PAC-1-11 7.000% 03/15/23 | | 12/01/2018 | Paydown | | 232,692 | 232,692 | 189,627 | 226,107 | | 6,586 | | 6,586 | | 232,692 | | | | 9,505 | 03/15/2023 |
| 312914-SF-2 | FHG 5 HA PAC-1-11 7.500% 02/25/23 | | 12/01/2018 | Paydown | | 217,031 | 217,031 | 215,271 | 215,283 | | 1,749 | | 1,749 | | 217,031 | | | | 8,608 | 02/25/2023 |
| 312914-X6-6 | FHR 1482 PI PAC-1-11 7.000% 03/15/23 | | 12/01/2018 | Paydown | | 77,996 | 77,996 | 76,887 | 76,902 | | 1,095 | | 1,095 | | 77,996 | | | | 2,767 | 03/15/2023 |
| 312915-LK-5 | FHR 1497 K Z PAC-1-11 7.000% 04/15/23 | | 12/01/2018 | Paydown | | 249,181 | 249,181 | 233,769 | 244,155 | | 5,026 | | 5,026 | | 249,181 | | | | 9,473 | 04/15/2023 |
| 312915-MN-8 | FHR 1501 K PAC-1-11 7.000% 04/15/23 | | 12/01/2018 | Paydown | | 253,236 | 253,236 | 249,418 | 250,885 | | 2,351 | | 2,351 | | 253,236 | | | | 11,244 | 04/15/2023 |
| 312915-QG-9 | FHR 1491 I PAC-1-11 7.500% 04/15/23 | | 12/01/2018 | Paydown | | 266,942 | 266,942 | 266,942 | 266,942 | | | | | | 266,942 | | | | 10,988 | 04/15/2023 |
| 312915-YZ-8 | FHR 1518 H IO NTL SEQ 7.000% 05/15/23 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 3,023 | 05/15/2023 |
| 312916-AM-1 | FHR 1508 IA PAC-1-11 7.350% 05/15/23 | | 12/01/2018 | Paydown | | 149,205 | 149,205 | 149,205 | 149,205 | | | | | | 149,205 | | | | 5,728 | 05/15/2023 |
| 312916-FL-8 | FHR 1526 L PAC-1-11 6.500% 06/15/23 | | 12/01/2018 | Paydown | | 85,000 | 85,000 | 83,742 | 83,756 | | 1,244 | | 1,244 | | 85,000 | | | | 2,903 | 06/15/2023 |
| 312916-LR-8 | FHR 1523 PL PAC-11 6.500% 06/15/23 | | 12/01/2018 | Paydown | | 239,389 | 239,389 | 234,855 | 234,911 | | 4,478 | | 4,478 | | 239,389 | | | | 7,634 | 06/15/2023 |
| 312916-WG-0 | FHR 1542 L PAC-1-11 7.000% 07/15/23 | | 12/01/2018 | Paydown | | 348,584 | 348,584 | 343,642 | 343,700 | | 4,884 | | 4,884 | | 348,584 | | | | 12,893 | 07/15/2023 |
| 31292H-YA-6 | FG C01605 4.500% 07/01/33 | | 12/01/2018 | Paydown | | 1,654 | 1,654 | 1,579 | 1,581 | | 73 | | 73 | | 1,654 | | | | 36 | 07/01/2033 |
| 31297S-QJ-7 | FG A36757 5.500% 08/01/35 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 99,319 | 92,185 | 92,372 | 92,337 | | (15) | | (15) | | 92,322 | | 6,996 | 6,996 | 4,817 | 08/01/2035 |
| 31297S-QJ-7 | FG A36757 5.500% 08/01/35 | | 12/01/2018 | Paydown | | 3,207 | 3,207 | 3,214 | 3,213 | | (5) | | (5) | | 3,207 | | | | 519 | 08/01/2035 |
| 313398-4L-0 | FHR 2338 ZC Z SEQ 6.500% 07/15/31 | | 12/01/2018 | Paydown | | 219,661 | 219,661 | 207,168 | 215,737 | | 3,924 | | 3,924 | | 219,661 | | | | 5,433 | 07/15/2031 |
| 313398-B2-4 | FHR 2341 GZ Z SEQ 7.000% 07/15/31 | | 12/01/2018 | Paydown | | 109,799 | 109,799 | 102,902 | 107,974 | | 1,824 | | 1,824 | | 109,799 | | | | 3,743 | 07/15/2031 |
| 313398-E3-9 | FHR 2340 ZB Z SEQ 7.000% 07/15/31 | | 12/01/2018 | Paydown | | 227,897 | 227,897 | 217,345 | 224,811 | | 3,086 | | 3,086 | | 227,897 | | | | 8,932 | 07/15/2031 |
| 313398-SL-4 | FHR 2335 DZ Z SEQ 6.500% 07/15/31 | | 12/01/2018 | Paydown | | 69,241 | 69,241 | 64,805 | 67,837 | | 1,404 | | 1,404 | | 69,241 | | | | 2,589 | 07/15/2031 |
| 313398-VZ-9 | FHR 2352 Z Z SEQ 6.500% 08/15/31 | | 12/01/2018 | Paydown | | 307,548 | 307,548 | 284,193 | 301,128 | | 6,420 | | 6,420 | | 307,548 | | | | 11,254 | 08/15/2031 |
| 313399-C5-4 | FHR 2344 ZE Z SEQ 6.500% 08/15/31 | | 12/01/2018 | Paydown | | 243,171 | 243,171 | 224,705 | 237,458 | | 5,713 | | 5,713 | | 243,171 | | | | 4,845 | 08/15/2031 |
| 313399-LK-1 | FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31 | | 12/01/2018 | Paydown | | 390,948 | 390,948 | 365,048 | 384,252 | | 6,697 | | 6,697 | | 390,948 | | | | 14,306 | 08/15/2031 |
| 313399-U4-7 | FHR 2345 TZ SC Z SEQ 7.000% 02/15/31 | | 12/01/2018 | Paydown | | 241,448 | 241,448 | 236,619 | 239,765 | | 1,683 | | 1,683 | | 241,448 | | | | 9,100 | 02/15/2031 |
| 313399-YJ-0 | FHR 2360 GZ Z SEQ 6.500% 09/15/31 | | 12/01/2018 | Paydown | | 21,974 | 21,974 | 20,518 | 21,556 | | 418 | | 418 | | 21,974 | | | | 783 | 09/15/2031 |
| 313399-ZL-4 | FHR 2360 ZB Z PAC-11 6.500% 09/15/31 | | 12/01/2018 | Paydown | | 168,796 | 168,796 | 156,901 | 165,779 | | 3,017 | | 3,017 | | 168,796 | | | | 6,345 | 09/15/2031 |
| 31339D-U8-9 | FHR 2412 PH EXCH PAC-11 6.500% 02/15/32 | | 12/01/2018 | Paydown | | 440,588 | 440,588 | 438,248 | 438,523 | | 2,065 | | 2,065 | | 440,588 | | | | 13,092 | 02/15/2032 |
| 31339D-YH-5 | FHR 2412 ZK Z SEQ 6.000% 02/15/32 | | 12/01/2018 | Paydown | | 101,806 | 101,806 | 100,915 | 101,248 | | 558 | | 558 | | 101,806 | | | | 1,926 | 02/15/2032 |
| 31339D-YJ-1 | FHR 2412 ZC Z SEQ 6.500% 02/15/32 | | 12/01/2018 | Paydown | | 266,657 | 266,657 | 252,196 | 261,999 | | 4,658 | | 4,658 | | 266,657 | | | | 9,473 | 02/15/2032 |
| 31339G-AJ-0 | FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31 | | 12/01/2018 | Paydown | | 46,868 | 46,868 | 41,947 | 45,062 | | 1,805 | | 1,805 | | 46,868 | | | | 1,589 | 10/15/2031 |
| 31339G-CX-7 | FHR 2366 PZ Z PAC-11 6.000% 10/15/31 | | 12/01/2018 | Paydown | | 385,494 | 385,494 | 342,728 | 373,505 | | 11,988 | | 11,988 | | 385,494 | | | | 9,896 | 10/15/2031 |
| 31339G-E5-6 | FHR 2366 ZB Z SEQ 6.000% 10/15/31 | | 12/01/2018 | Paydown | | 530,702 | 530,702 | 474,314 | 514,355 | | 16,346 | | 16,346 | | 530,702 | | | | 16,676 | 10/15/2031 |
| 31339G-HF-1 | FHR 2367 KZ Z SEQ 7.000% 10/15/31 | | 12/01/2018 | Paydown | | 212,591 | 212,591 | 210,996 | 211,658 | | 933 | | 933 | | 212,591 | | | | 7,497 | 10/15/2031 |
| 31339G-HU-8 | FHR 2367 PZ Z PAC-11 6.000% 10/15/31 | | 12/01/2018 | Paydown | | 820,555 | 820,555 | 725,679 | 796,793 | | 23,763 | | 23,763 | | 820,555 | | | | 30,976 | 10/15/2031 |
| 31339G-LN-9 | FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31 | | 12/01/2018 | Paydown | | 248,180 | 248,180 | 219,368 | 240,162 | | 8,017 | | 8,017 | | 248,180 | | | | 5,302 | 10/15/2031 |
| 31339G-NA-5 | FHR 2370 GE EXCH PAC 6.000% 10/15/31 | | 12/01/2018 | Paydown | | 165,430 | 165,430 | 164,628 | 164,814 | | 616 | | 616 | | 165,430 | | | | 5,501 | 10/15/2031 |
| 31339G-PU-9 | FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31 | | 12/01/2018 | Paydown | | 221,888 | 221,888 | 198,555 | 214,692 | | 7,196 | | 7,196 | | 221,888 | | | | 7,568 | 10/15/2031 |
| 31339G-RA-1 | FHR 2368 PR EXCH PAC 6.500% 10/15/31 | | 12/01/2018 | Paydown | | 408,978 | 408,978 | 404,031 | 404,044 | | 4,934 | | 4,934 | | 408,978 | | | | 14,189 | 10/15/2031 |
| 31339L-3A-6 | FHR 2382 NE PAC-11 6.000% 11/15/31 | | 12/01/2018 | Paydown | | 183,985 | 183,985 | 182,893 | 183,206 | | 779 | | 779 | | 183,985 | | | | 5,867 | 11/15/2031 |
| 31339L-HK-9 | FHR 2392 PZ Z PAC-11 6.000% 12/15/31 | | 12/01/2018 | Paydown | | 516,173 | 516,173 | 469,072 | 504,085 | | 12,088 | | 12,088 | | 516,173 | | | | 15,477 | 12/15/2031 |
| 31339L-RN-2 | FHR 2390 NB SEQ 6.000% 12/15/31 | | 12/01/2018 | Paydown | | 146,202 | 146,202 | 144,832 | 145,336 | | 867 | | 867 | | 146,202 | | | | 5,384 | 12/15/2031 |
| 31339L-YU-8 | FHR 2391 Z Z SEQ 6.000% 12/15/31 | | 12/01/2018 | Paydown | | 1,931,446 | 1,931,446 | 1,691,524 | 1,868,017 | | 63,429 | | 63,429 | | 1,931,446 | | | | 60,604 | 12/15/2031 |
| 31339M-SA-7 | FHR 2409 PN EXCH PAC-1 6.500% 01/15/32 | | 12/01/2018 | Paydown | | 352,330 | 352,330 | 348,420 | 348,430 | | 3,901 | | 3,901 | | 352,330 | | | | 11,745 | 01/15/2032 |
| 31339M-YU-6 | FHR 2398 GC SEQ 7.000% 01/15/32 | | 12/01/2018 | Paydown | | 158,959 | 158,959 | 158,487 | 158,489 | | 470 | | 470 | | 158,959 | | | | 7,228 | 01/15/2032 |
| 31339N-F2-7 | FHR 2413 MH PAC-1-11 6.500% 02/15/32 | | 12/01/2018 | Paydown | | 87,276 | 87,276 | 86,894 | 86,942 | | 334 | | 334 | | 87,276 | | | | 2,778 | 02/15/2032 |
| 31339N-QJ-8 | FHR 2431 TE PAC-11 6.500% 03/15/32 | | 12/01/2018 | Paydown | | 212,314 | 212,314 | 213,309 | 212,314 | | | | | | 212,314 | | | | 6,487 | 03/15/2032 |
| 31339N-WM-4 | FHR 2430 TF PAC-1-11 6.500% 03/15/32 | | 12/01/2018 | Paydown | | 222,968 | 222,968 | 220,473 | 220,481 | | 2,488 | | 2,488 | | 222,968 | | | | 7,308 | 03/15/2032 |
| 31339N-ZP-4 | FHR 2427 PR PAC-11 6.500% 03/15/32 | | 12/01/2018 | Paydown | | 346,396 | 346,396 | 343,539 | 344,350 | | 2,045 | | 2,045 | | 346,396 | | | | 9,312 | 03/15/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31339W-2H-8 | FHR 2427 ZM Z SEQ 6.500% 03/15/32 | | 12/01/2018 | Paydown | | 252,723 | 252,723 | 235,427 | 247,306 | | 5,417 | | 5,417 | | 252,723 | | | | 7,879 | 03/15/2032 |
| 31339W-DR-4 | FHR 2424 QH EXCH PAC-11 6.500% 03/15/32 | | 12/01/2018 | Paydown | | 641,635 | 641,635 | 637,855 | 637,863 | | 3,772 | | 3,772 | | 641,635 | | | | 20,065 | 03/15/2032 |
| 31339W-S3-1 | FHR 2435 GJ PAC-1-11 6.500% 04/15/32 | | 12/01/2018 | Paydown | | 518,887 | 518,887 | 515,213 | 515,221 | | 3,666 | | 3,666 | | 518,887 | | | | 16,287 | 04/15/2032 |
| 31339W-WL-6 | FHR 2437 PE PAC-11 6.500% 04/15/32 | | 12/01/2018 | Paydown | | 642,815 | 642,815 | 639,123 | 639,131 | | 3,684 | | 3,684 | | 642,815 | | | | 16,940 | 04/15/2032 |
| 3133T0-AU-8 | FHR 1541 HA PAC-11 7.000% 07/15/23 | | 12/01/2018 | Paydown | | 164,302 | 164,302 | 162,640 | 162,657 | | 1,645 | | 1,645 | | 164,302 | | | | 5,853 | 07/15/2023 |
| 3133T0-GD-0 | FHR 1559 VJ PAC-1-11 7.000% 08/15/23 | | 12/01/2018 | Paydown | | 611,917 | 611,917 | 607,555 | 607,591 | | 4,326 | | 4,326 | | 611,917 | | | | 21,233 | 08/15/2023 |
| 3133T0-MC-5 | FHG 16 PK PAC-1-11 7.000% 08/25/23 | | 12/01/2018 | Paydown | | 585,221 | 585,221 | 578,123 | 580,750 | | 4,470 | | 4,470 | | 585,221 | | | | 22,252 | 08/25/2023 |
| 3133T0-U2-8 | FHR 1585 K PAC-1-11 6.500% 09/15/23 | | 12/01/2018 | Paydown | | 443,132 | 443,132 | 436,888 | 436,953 | | 6,179 | | 6,179 | | 443,132 | | | | 14,221 | 09/15/2023 |
| 3133T0-YE-8 | FHR 1552 IB PAC-1-11 7.000% 08/15/23 | | 12/01/2018 | Paydown | | 1,621,237 | 1,621,237 | 1,609,497 | 1,609,599 | | 11,637 | | 11,637 | | 1,621,237 | | | | 60,072 | 08/15/2023 |
| 3133T1-JF-0 | FHR 1593 Z Z SEQ 7.000% 10/15/23 | | 12/01/2018 | Paydown | | 274,930 | 274,930 | 265,050 | 272,837 | | 2,093 | | 2,093 | | 274,930 | | | | 9,770 | 10/15/2023 |
| 3133T1-MB-5 | FHR 1590 I PAC-1-11 6.500% 10/15/23 | | 12/01/2018 | Paydown | | 692,174 | 692,174 | 681,238 | 681,362 | | 10,812 | | 10,812 | | 692,174 | | | | 24,805 | 10/15/2023 |
| 3133T1-TW-2 | FHR 1592 L PAC-1-11 6.500% 10/15/23 | | 12/01/2018 | Paydown | | 752,562 | 752,562 | 746,108 | 747,486 | | 5,076 | | 5,076 | | 752,562 | | | | 26,402 | 10/15/2023 |
| 3133T2-6L-9 | FHR 1634 PK PAC-1-11 6.500% 12/15/23 | | 12/01/2018 | Paydown | | 975,223 | 975,223 | 964,141 | 964,249 | | 10,974 | | 10,974 | | 975,223 | | | | 32,751 | 12/15/2023 |
| 3133T2-BR-0 | FHR 1617 PM PAC-11 6.500% 11/15/23 | | 12/01/2018 | Paydown | | 657,747 | 657,747 | 638,243 | 638,463 | | 19,283 | | 19,283 | | 657,747 | | | | 23,888 | 11/15/2023 |
| 3133T2-E7-1 | FHR 1646 K PAC-1-11 6.500% 12/15/23 | | 12/01/2018 | Paydown | | 473,873 | 473,873 | 467,318 | 467,381 | | 6,492 | | 6,492 | | 473,873 | | | | 15,986 | 12/15/2023 |
| 3133T2-NA-4 | FHR 1610 Z Z PAC-11 6.500% 11/15/23 | | 12/01/2018 | Paydown | | 849,726 | 849,726 | 789,980 | 838,159 | | 11,568 | | 11,568 | | 849,726 | | | | 28,921 | 11/15/2023 |
| 3133T2-T6-7 | FHR 1633 Z Z PAC-11 6.500% 12/15/23 | | 12/01/2018 | Paydown | | 725,294 | 725,294 | 606,074 | 703,665 | | 21,629 | | 21,629 | | 725,294 | | | | 26,674 | 12/15/2023 |
| 3133T2-U8-1 | FHG 26 Z Z SEQ 6.500% 12/25/23 | | 12/01/2018 | Paydown | | 1,285,884 | 1,285,884 | 1,118,931 | 1,253,981 | | 31,903 | | 31,903 | | 1,285,884 | | | | 42,157 | 12/25/2023 |
| 3133T3-4F-2 | FHR 1669 I PAC-1-11 6.500% 02/15/24 | | 12/01/2018 | Paydown | | 1,684,763 | 1,684,763 | 1,656,032 | 1,656,336 | | 28,427 | | 28,427 | | 1,684,763 | | | | 57,530 | 02/15/2024 |
| 3133T3-5W-4 | FHR 1671 I PAC-1-11 7.000% 02/15/24 | | 12/01/2018 | Paydown | | 1,172,918 | 1,172,918 | 1,167,729 | 1,167,754 | | 5,164 | | 5,164 | | 1,172,918 | | | | 44,614 | 02/15/2024 |
| 3133T3-A4-0 | FHR 1663 Z Z PAC-1-11 7.000% 01/15/24 | | 12/01/2018 | Paydown | | 687,014 | 687,014 | 651,053 | 679,810 | | 7,204 | | 7,204 | | 687,014 | | | | 23,665 | 01/15/2024 |
| 3133T3-U2-2 | FHR 1672 E PAC-11 7.000% 02/15/24 | | 12/01/2018 | Paydown | | 452,460 | 452,460 | 449,132 | 450,342 | | 2,117 | | 2,117 | | 452,460 | | | | 17,255 | 02/15/2024 |
| 3133T3-WY-0 | FHR 1650 K PAC-1-11 6.500% 01/15/24 | | 12/01/2018 | Paydown | | 461,906 | 461,906 | 453,937 | 454,018 | | 7,888 | | 7,888 | | 461,906 | | | | 16,483 | 01/15/2024 |
| 3133T4-3T-1 | FHR 1717 I PAC-1-11 6.500% 04/15/24 | | 12/01/2018 | Paydown | | 257,864 | 257,864 | 250,289 | 250,373 | | 7,492 | | 7,492 | | 257,864 | | | | 9,321 | 04/15/2024 |
| 3133T4-NE-2 | FHR 1694 PK PAC-11 6.500% 03/15/24 | | 12/01/2018 | Paydown | | 141,617 | 141,617 | 138,743 | 138,774 | | 2,843 | | 2,843 | | 141,617 | | | | 4,724 | 03/15/2024 |
| 3133T4-P4-2 | FHR 1684 I PAC-1-11 6.500% 03/15/24 | | 12/01/2018 | Paydown | | 1,257,980 | 1,257,980 | 1,235,425 | 1,236,941 | | 21,039 | | 21,039 | | 1,257,980 | | | | 43,021 | 03/15/2024 |
| 3133T4-YM-2 | FHR 1689 K PAC-11 6.000% 03/15/24 | | 12/01/2018 | Paydown | | 436,370 | 436,370 | 424,496 | 424,630 | | 11,739 | | 11,739 | | 436,370 | | | | 13,510 | 03/15/2024 |
| 3133T5-2K-8 | FHG 37 J PAC-11 6.000% 07/17/24 | | 12/01/2018 | Paydown | | 882,930 | 882,930 | 814,092 | 814,898 | | 68,032 | | 68,032 | | 882,930 | | | | 28,589 | 07/17/2024 |
| 3133T5-BP-7 | FHR 1714 K PAC-1-11 7.000% 04/15/24 | | 12/01/2018 | Paydown | | 411,823 | 411,823 | 406,037 | 406,093 | | 5,731 | | 5,731 | | 411,823 | | | | 16,630 | 04/15/2024 |
| 3133T5-FM-0 | FHG 29 L PAC-1-11 7.500% 04/25/24 | | 12/01/2018 | Paydown | | 1,091,779 | 1,091,779 | 1,071,619 | 1,071,802 | | 19,977 | | 19,977 | | 1,091,779 | | | | 42,918 | 04/25/2024 |
| 3133T5-LL-5 | FHR 1727 I PAC-1-11 6.500% 05/15/24 | | 12/01/2018 | Paydown | | 585,539 | 585,539 | 559,227 | 559,537 | | 26,002 | | 26,002 | | 585,539 | | | | 20,292 | 05/15/2024 |
| 3133T5-W5-8 | FHR 1761 K PAC-11 8.500% 11/15/24 | | 12/01/2018 | Paydown | | 117,144 | 117,144 | 117,254 | 117,144 | | | | | | 117,144 | | | | 5,035 | 11/15/2024 |
| 3133T5-ZM-8 | FHR 1773 G SEQ 8.500% 02/15/25 | | 12/01/2018 | Paydown | | 98,250 | 98,250 | 97,698 | 97,701 | | 550 | | 550 | | 98,250 | | | | 5,017 | 02/15/2025 |
| 3133T6-4V-0 | FHR 1830 C SEQ 7.000% 03/15/26 | | 12/01/2018 | Paydown | | 294,685 | 294,685 | 290,092 | 290,140 | | 4,545 | | 4,545 | | 294,685 | | | | 10,715 | 03/15/2026 |
| 3133T6-5G-2 | FHR 1824 E SEQ 7.000% 03/15/26 | | 12/01/2018 | Paydown | | 110,815 | 110,815 | 109,343 | 109,355 | | 1,460 | | 1,460 | | 110,815 | | | | 4,129 | 03/15/2026 |
| 3133T6-AR-2 | FHR 1774 D SEQ 8.500% 03/15/25 | | 12/01/2018 | Paydown | | 35,663 | 35,663 | 35,452 | 35,453 | | 210 | | 210 | | 35,663 | | | | 1,512 | 03/15/2025 |
| 3133T6-EX-5 | FHR 1784 PI PAC-11 8.000% 05/15/25 | | 12/01/2018 | Paydown | | 81,769 | 81,769 | 81,769 | 81,769 | | | | | | 81,769 | | | | 3,380 | 05/15/2025 |
| 3133T7-LK-3 | FHR 1881 I SEQ 7.500% 08/15/26 | | 12/01/2018 | Paydown | | 62,240 | 62,240 | 61,686 | 61,689 | | 551 | | 551 | | 62,240 | | | | 2,573 | 08/15/2026 |
| 3133T7-PN-3 | FHR 1871 Z Z SEQ 7.000% 08/15/26 | | 12/01/2018 | Paydown | | 104,727 | 104,727 | 94,843 | 102,721 | | 2,006 | | 2,006 | | 104,727 | | | | 3,395 | 08/15/2026 |
| 3133T8-2P-1 | FHR 1896 E SEQ 8.000% 09/15/26 | | 12/01/2018 | Paydown | | 121,486 | 121,486 | 121,107 | 121,107 | | 379 | | 379 | | 121,486 | | | | 4,951 | 09/15/2026 |
| 3133T8-5Z-6 | FHR 1899 C SEQ 8.000% 09/15/26 | | 12/01/2018 | Paydown | | 86,529 | 86,529 | 86,181 | 86,181 | | 348 | | 348 | | 86,529 | | | | 4,381 | 09/15/2026 |
| 3133T8-AX-5 | FSPC T-4 A4 PT AS 7.625% 09/25/26 | | 12/25/2018 | Paydown | | 965,278 | 965,278 | 947,782 | 961,516 | | 3,761 | | 3,761 | | 965,278 | | | | 42,375 | 09/25/2026 |
| 3133T8-CK-1 | FHR 1905 J SEQ 7.500% 10/15/26 | | 12/01/2018 | Paydown | | 54,676 | 54,676 | 53,759 | 53,766 | | 910 | | 910 | | 54,676 | | | | 2,087 | 10/15/2026 |
| 3133T8-XD-4 | FHR 1931 Z Z SEQ 8.000% 02/15/27 | | 12/01/2018 | Paydown | | 112,750 | 112,750 | 109,601 | 111,905 | | 844 | | 844 | | 112,750 | | | | 4,985 | 02/15/2027 |
| 3133T8-XJ-1 | FHR 1941 E SEQ 7.500% 02/15/27 | | 12/01/2018 | Paydown | | 23,848 | 23,848 | 22,998 | 23,580 | | 268 | | 268 | | 23,848 | | | | 930 | 02/15/2027 |
| 3133T8-ZU-4 | FHR 1935 Z Z SEQ 8.000% 02/15/27 | | 12/01/2018 | Paydown | | 134,502 | 134,502 | 131,034 | 133,565 | | 936 | | 936 | | 134,502 | | | | 5,808 | 02/15/2027 |
| 3133T9-3W-3 | FHR 1932 C SEQ 7.000% 02/15/27 | | 12/01/2018 | Paydown | | 69,946 | 69,946 | 69,164 | 69,168 | | 778 | | 778 | | 69,946 | | | | 2,750 | 02/15/2027 |
| 3133T9-5Y-7 | FHR 1934 KZ Z SEQ 7.500% 02/17/27 | | 12/01/2018 | Paydown | | 149,613 | 149,613 | 139,082 | 147,397 | | 2,216 | | 2,216 | | 149,613 | | | | 6,038 | 02/17/2027 |
| 3133T9-AQ-8 | FHR 1929 NZ Z 7.500% 02/15/27 | | 12/01/2018 | Paydown | | 89,078 | 89,078 | 79,280 | 87,292 | | 1,786 | | 1,786 | | 89,078 | | | | 3,592 | 02/15/2027 |
| 3133T9-D6-9 | FHR 1930 Z Z SEQ 7.500% 02/15/27 | | 12/01/2018 | Paydown | | 111,673 | 111,673 | 100,523 | 109,684 | | 1,988 | | 1,988 | | 111,673 | | | | 4,428 | 02/15/2027 |
| 3133T9-D7-7 | FHR 1930 ZA Z SEQ 8.000% 02/15/27 | | 12/01/2018 | Paydown | | 160,712 | 160,712 | 152,124 | 158,924 | | 1,789 | | 1,789 | | 160,712 | | | | 5,905 | 02/15/2027 |
| 3133T9-GB-5 | FHR 1933 ZA Z SEQ 8.000% 02/15/27 | | 12/01/2018 | Paydown | | 322,431 | 322,431 | 311,246 | 319,720 | | 2,710 | | 2,710 | | 322,431 | | | | 12,318 | 02/15/2027 |
| 3133T9-HC-2 | FHR 1943 Z Z SEQ 7.500% 03/15/27 | | 12/01/2018 | Paydown | | 60,179 | 60,179 | 55,345 | 59,284 | | 894 | | 894 | | 60,179 | | | | 2,428 | 03/15/2027 |
| 3133T9-LW-3 | FHR 1944 HZ Z SEQ 7.500% 03/15/27 | | 12/01/2018 | Paydown | | 53,814 | 53,814 | 49,853 | 52,904 | | 910 | | 910 | | 53,814 | | | | 2,047 | 03/15/2027 |
| 3133T9-RG-2 | FHR 1951 K SC SEQ 7.500% 12/15/26 | | 12/01/2018 | Paydown | | 37,035 | 37,035 | 36,454 | 36,458 | | 578 | | 578 | | 37,035 | | | | 1,500 | 12/15/2026 |
| 3133TA-DV-1 | FHR 1967 Z Z SEQ 7.750% 06/17/27 | | 12/01/2018 | Paydown | | 202,981 | 202,981 | 190,349 | 200,283 | | 2,698 | | 2,698 | | 202,981 | | | | 7,898 | 06/17/2027 |
| 3133TA-FM-9 | FHR 1971 ZA Z SEQ 7.500% 07/20/27 | | 12/01/2018 | Paydown | | 163,774 | 163,774 | 162,769 | 162,987 | | 787 | | 787 | | 163,774 | | | | 6,506 | 07/20/2027 |
| 3133TA-KM-3 | FHR 1975 E SEQ 7.500% 07/15/27 | | 12/01/2018 | Paydown | | 103,170 | 103,170 | 102,435 | 102,438 | | 732 | | 732 | | 103,170 | | | | 5,506 | 07/15/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3133TA-XX-5 | FHR 1978 AE SEQ 7.000% 08/15/27 | | 12/01/2018 | Paydown | | 20,000 | 20,000 | 19,821 | 19,822 | | 179 | | 179 | | 20,000 | | | | 768 | 08/15/2027 |
| 3133TA-Y5-5 | FHR 1978 BE SEQ 6.500% 08/15/27 | | 12/01/2018 | Paydown | | 33,472 | 33,472 | 32,803 | 33,221 | | 251 | | 251 | | 33,472 | | | | 1,183 | 08/15/2027 |
| 3133TB-3P-3 | FHR 1990 G SEQ 6.500% 09/15/27 | | 12/01/2018 | Paydown | | 205,689 | 205,689 | 201,181 | 201,210 | | 4,479 | | 4,479 | | 205,689 | | | | 6,241 | 09/15/2027 |
| 3133TB-BE-9 | FHR 1988 GD SEQ 6.500% 09/15/27 | | 12/01/2018 | Paydown | | 83,325 | 83,325 | 81,946 | 81,956 | | 1,369 | | 1,369 | | 83,325 | | | | 2,431 | 09/15/2027 |
| 3133TB-GP-9 | FHR 2004 E SEQ 6.500% 10/15/27 | | 12/01/2018 | Paydown | | 120,510 | 120,510 | 118,289 | 118,306 | | 2,203 | | 2,203 | | 120,510 | | | | 4,609 | 10/15/2027 |
| 3133TB-LE-8 | FHR 1998 T SEQ 6.500% 10/15/27 | | 12/01/2018 | Paydown | | 78,877 | 78,877 | 77,602 | 77,610 | | 1,267 | | 1,267 | | 78,877 | | | | 2,505 | 10/15/2027 |
| 3133TB-SF-8 | FHR 1999 AC SEQ 6.500% 10/15/27 | | 12/01/2018 | Paydown | | 236,842 | 236,842 | 231,427 | 232,910 | | 3,932 | | 3,932 | | 236,842 | | | | 7,662 | 10/15/2027 |
| 3133TC-2T-4 | FHR 2012 H SEQ 6.500% 11/15/27 | | 12/01/2018 | Paydown | | 115,726 | 115,726 | 113,156 | 114,290 | | 1,436 | | 1,436 | | 115,726 | | | | 4,427 | 11/15/2027 |
| 3133TC-6E-3 | FHR 2008 E SEQ 6.500% 11/15/27 | | 12/01/2018 | Paydown | | 170,406 | 170,406 | 167,292 | 167,314 | | 3,091 | | 3,091 | | 170,406 | | | | 5,673 | 11/15/2027 |
| 3133TC-BX-5 | FHR 2016 V SEQ 6.500% 12/15/27 | | 12/01/2018 | Paydown | | 228,988 | 228,988 | 225,316 | 226,223 | | 2,764 | | 2,764 | | 228,988 | | | | 8,353 | 12/15/2027 |
| 3133TC-CF-3 | FHR 2014 Z SC Z PT 7.000% 11/15/22 | | 12/01/2018 | Paydown | | 155,603 | 155,603 | 155,943 | 155,603 | | | | | | 155,603 | | | | 5,853 | 11/15/2022 |
| 3133TC-CL-0 | FHR 2017 E SEQ 6.500% 12/15/27 | | 12/01/2018 | Paydown | | 120,842 | 120,842 | 119,444 | 119,452 | | 1,390 | | 1,390 | | 120,842 | | | | 2,687 | 12/15/2027 |
| 3133TC-D9-6 | FHR 2015 BD SEQ 6.500% 12/15/27 | | 12/01/2018 | Paydown | | 70,097 | 70,097 | 67,712 | 69,235 | | 862 | | 862 | | 70,097 | | | | 2,067 | 12/15/2027 |
| 3133TC-FZ-6 | FHR 2024 ZB Z SEQ 7.000% 01/20/28 | | 12/01/2018 | Paydown | | 309,269 | 309,269 | 309,208 | 309,086 | | 183 | | 183 | | 309,269 | | | | 10,486 | 01/20/2028 |
| 3133TC-JL-3 | FHR 2026 F FLT DLY SEQ 3.149% 01/15/28 | | 12/01/2018 | Paydown | | 99,720 | 99,720 | 99,735 | 99,720 | | | | | | 99,720 | | | | 1,064 | 01/15/2028 |
| 3133TC-JP-4 | FHR 2026 S INV DLY SEQ 86.959% 01/15/28 | | 12/01/2018 | Paydown | | 6,307 | 6,307 | 3,863 | 4,887 | | 1,420 | | 1,420 | | 6,307 | | | | 1,599 | 01/15/2028 |
| 3133TC-JQ-2 | FHR 2026 SA INV DLY SEQ 9.000% 01/15/28 | | 12/01/2018 | Paydown | | 24,376 | 24,376 | 25,213 | 25,094 | | (718) | | (718) | | 24,376 | | | | 930 | 01/15/2028 |
| 3133TD-JY-3 | FHR 2050 Z Z SEQ 6.500% 04/15/28 | | 12/01/2018 | Paydown | | 206,254 | 206,254 | 191,978 | 202,746 | | 3,508 | | 3,508 | | 206,254 | | | | 5,289 | 04/15/2028 |
| 3133TD-PJ-9 | FHR 2043 ZC Z SEQ 7.000% 04/15/28 | | 12/01/2018 | Paydown | | 187,898 | 187,898 | 187,751 | 187,713 | | 186 | | 186 | | 187,898 | | | | 7,377 | 04/15/2028 |
| 3133TD-PX-8 | FSPC T-11 AB SEQ PT 6.500% 01/25/28 | | 12/01/2018 | Paydown | | 840,541 | 840,541 | 818,763 | 840,541 | | | | | | 840,541 | | | | 30,987 | 01/25/2028 |
| 3133TD-TP-1 | FHR 2058 H SEQ 7.000% 05/15/28 | | 12/01/2018 | Paydown | | 58,043 | 58,043 | 59,114 | 58,187 | | (144) | | (144) | | 58,043 | | | | 2,146 | 05/15/2028 |
| 3133TE-WH-3 | FHR 2083 ZC Z SEQ 6.500% 08/15/28 | | 12/01/2018 | Paydown | | 37,802 | 37,802 | 35,292 | 36,940 | | 862 | | 862 | | 37,802 | | | | 1,464 | 08/15/2028 |
| 3133TG-3U-1 | FHR 2080 Z Z SEQ 6.500% 08/15/28 | | 12/01/2018 | Paydown | | 170,143 | 170,143 | 168,442 | 169,268 | | 875 | | 875 | | 170,143 | | | | 5,935 | 08/15/2028 |
| 3133TG-5S-4 | FHR 2084 ZA Z SEQ 6.500% 08/15/28 | | 12/01/2018 | Paydown | | 42,515 | 42,515 | 36,948 | 41,242 | | 1,273 | | 1,273 | | 42,515 | | | | 1,350 | 08/15/2028 |
| 3133TH-6A-0 | FHR 2105 ZA Z SEQ 6.500% 12/15/28 | | 12/01/2018 | Paydown | | 90,825 | 90,825 | 85,830 | 89,063 | | 1,762 | | 1,762 | | 90,825 | | | | 3,081 | 12/15/2028 |
| 3133TJ-GW-7 | FHR 2129 ZA Z SEQ 6.000% 02/15/29 | | 12/01/2018 | Paydown | | 260,892 | 260,892 | 230,971 | 251,084 | | 9,808 | | 9,808 | | 260,892 | | | | 6,656 | 02/15/2029 |
| 3133TJ-0G-1 | FHR 2137 CZ Z SEQ 6.500% 03/15/29 | | 12/01/2018 | Paydown | | 170,864 | 170,864 | 156,101 | 166,703 | | 4,162 | | 4,162 | | 170,864 | | | | 5,699 | 03/15/2029 |
| 3133TJ-UD-3 | FHR 2138 Z Z SEQ 6.500% 03/15/29 | | 12/01/2018 | Paydown | | 220,481 | 220,481 | 207,941 | 216,160 | | 4,321 | | 4,321 | | 220,481 | | | | 8,507 | 03/15/2029 |
| 3133TJ-V8-3 | FHR 2132 LZ Z SEQ 6.500% 03/15/29 | | 12/01/2018 | Paydown | | 168,274 | 168,274 | 152,472 | 164,300 | | 3,974 | | 3,974 | | 168,274 | | | | 6,681 | 03/15/2029 |
| 3133TJ-VY-6 | FHR 2132 ZL Z SEQ 6.500% 03/15/29 | | 12/01/2018 | Paydown | | 100,044 | 100,044 | 93,338 | 97,922 | | 2,122 | | 2,122 | | 100,044 | | | | 3,285 | 03/15/2029 |
| 3133TK-2E-9 | FHR 2134 ZC Z SEQ 6.500% 03/15/29 | | 12/01/2018 | Paydown | | 907,101 | 907,101 | 823,478 | 885,578 | | 21,523 | | 21,523 | | 907,101 | | | | 29,927 | 03/15/2029 |
| 3133TK-VG-2 | FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29 | | 12/01/2018 | Paydown | | 249,547 | 249,547 | 240,161 | 247,071 | | 2,476 | | 2,476 | | 249,547 | | | | 8,428 | 05/15/2029 |
| 3133TL-MK-1 | FHR 2174 HZ Z SEQ 7.000% 07/15/29 | | 12/01/2018 | Paydown | | 58,516 | 58,516 | 52,619 | 57,037 | | 1,479 | | 1,479 | | 58,516 | | | | 2,324 | 07/15/2029 |
| 3133TL-T8-1 | FHR 2180 ZB Z SEQ 7.000% 08/15/29 | | 12/01/2018 | Paydown | | 197,682 | 197,682 | 178,367 | 192,936 | | 4,746 | | 4,746 | | 197,682 | | | | 7,782 | 08/15/2029 |
| 3133TL-XU-7 | FHR 2186 ZB Z SEQ 8.000% 09/15/29 | | 12/01/2018 | Paydown | | 524,507 | 524,507 | 519,631 | 521,978 | | 2,530 | | 2,530 | | 524,507 | | | | 20,409 | 09/15/2029 |
| 3133TM-7F-7 | FHR 2182 ZB Z SEQ 8.000% 09/15/29 | | 12/01/2018 | Paydown | | 1,005,254 | 1,005,254 | 976,533 | 996,707 | | 8,547 | | 8,547 | | 1,005,254 | | | | 43,240 | 09/15/2029 |
| 3133TM-A0-9 | FHR 2193 ZC Z SEQ 8.000% 10/15/29 | | 12/01/2018 | Paydown | | 403,484 | 403,484 | 409,189 | 403,484 | | | | | | 403,484 | | | | 15,659 | 10/15/2029 |
| 3133TM-DT-0 | FHR 2190 Z Z SEQ 7.500% 10/20/29 | | 12/01/2018 | Paydown | | 204,969 | 204,969 | 196,722 | 202,682 | | 2,287 | | 2,287 | | 204,969 | | | | 8,254 | 10/20/2029 |
| 3133TM-DV-5 | FHR 2190 ZC Z SEQ 8.000% 10/17/29 | | 12/01/2018 | Paydown | | 323,384 | 323,384 | 325,101 | 323,384 | | | | | | 323,384 | | | | 15,664 | 10/17/2029 |
| 3133TM-FT-8 | FHR 2191 Z Z TAC-22 7.500% 10/15/29 | | 12/01/2018 | Paydown | | 370,570 | 370,570 | 335,250 | 362,291 | | 8,278 | | 8,278 | | 370,570 | | | | 14,633 | 10/15/2029 |
| 3133TM-N9-3 | FHR 2200 ZC Z SEQ 8.000% 11/20/29 | | 12/01/2018 | Paydown | | 178,005 | 178,005 | 179,826 | 178,005 | | | | | | 178,005 | | | | 8,951 | 11/20/2029 |
| 3133TN-7H-1 | FHR 2213 Z Z SEQ 8.000% 01/15/30 | | 12/01/2018 | Paydown | | 123,262 | 123,262 | 118,851 | 122,113 | | 1,149 | | 1,149 | | 123,262 | | | | 4,393 | 01/15/2030 |
| 3133TN-CN-2 | FHR 2209 Z Z SEQ 8.000% 01/20/30 | | 12/01/2018 | Paydown | | 164,178 | 164,178 | 157,124 | 162,285 | | 1,893 | | 1,893 | | 164,178 | | | | 5,291 | 01/20/2030 |
| 3133TN-EP-5 | FHR 2211 Z Z SEQ 8.000% 01/15/30 | | 12/01/2018 | Paydown | | 87,463 | 87,463 | 84,907 | 86,763 | | 700 | | 700 | | 87,463 | | | | 3,330 | 01/15/2030 |
| 3133TN-MJ-0 | FHR 2219 PC PAC-11 7.500% 03/15/30 | | 12/01/2018 | Paydown | | 47,638 | 47,638 | 47,868 | 47,638 | | | | | | 47,638 | | | | 1,747 | 03/15/2030 |
| 3133TN-R2-2 | FHR 2220 ZN Z SEQ 8.000% 03/15/30 | | 12/01/2018 | Paydown | | 62,441 | 62,441 | 60,093 | 61,828 | | 613 | | 613 | | 62,441 | | | | 2,462 | 03/15/2030 |
| 3133TN-Z4-9 | FHR 2231 ZP Z SEQ 8.350% 05/15/30 | | 12/01/2018 | Paydown | | 63,370 | 63,370 | 63,331 | 63,317 | | 53 | | 53 | | 63,370 | | | | 2,786 | 05/15/2030 |
| 3133TP-J2-6 | FHR 2250 Z Z SEQ 7.000% 08/15/30 | | 12/01/2018 | Paydown | | 83,022 | 83,022 | 79,571 | 82,162 | | 860 | | 860 | | 83,022 | | | | 2,823 | 08/15/2030 |
| 3133TP-MR-7 | FHR 2258 Z Z SEQ 7.000% 09/15/30 | | 12/01/2018 | Paydown | | 122,838 | 122,838 | 118,232 | 121,776 | | 1,063 | | 1,063 | | 122,838 | | | | 4,703 | 09/15/2030 |
| 3133TP-SZ-3 | FHR 2256 ZY Z SEQ 7.000% 09/15/30 | | 12/01/2018 | Paydown | | 81,175 | 81,175 | 78,169 | 80,379 | | 796 | | 796 | | 81,175 | | | | 3,496 | 09/15/2030 |
| 3133TP-TN-9 | FHR 2254 PE PAC-1-11 7.500% 09/15/30 | | 12/01/2018 | Paydown | | 56,201 | 56,201 | 56,482 | 56,201 | | | | | | 56,201 | | | | 2,101 | 09/15/2030 |
| 3133TP-ZS-1 | FHR 2265 PC PAC-1-11 7.500% 10/15/30 | | 12/01/2018 | Paydown | | 144,775 | 144,775 | 146,177 | 144,775 | | | | | | 144,775 | | | | 6,447 | 10/15/2030 |
| 3133TQ-2R-7 | FHR 2265 Z Z SEQ 7.000% 10/15/30 | | 12/01/2018 | Paydown | | 210,335 | 210,335 | 203,960 | 208,498 | | 1,838 | | 1,838 | | 210,335 | | | | 8,204 | 10/15/2030 |
| 3133TQ-4L-8 | FHR 2261 Z Z SEQ 7.000% 10/15/30 | | 12/01/2018 | Paydown | | 224,958 | 224,958 | 216,557 | 222,537 | | 2,421 | | 2,421 | | 224,958 | | | | 8,906 | 10/15/2030 |
| 3133TR-FW-0 | FHR 2289 Z Z SEQ 6.500% 02/15/31 | | 12/01/2018 | Paydown | | 249,929 | 249,929 | 234,621 | 245,261 | | 4,668 | | 4,668 | | 249,929 | | | | 9,740 | 02/15/2031 |
| 3133TR-KF-1 | FHR 2283 Z Z SEQ 7.000% 02/15/31 | | 12/01/2018 | Paydown | | 82,628 | 82,628 | 79,310 | 81,650 | | 978 | | 978 | | 82,628 | | | | 3,999 | 02/15/2031 |
| 3133TR-P3-3 | FHR 2300 PD PAC-1-11 6.500% 03/15/31 | | 12/01/2018 | Paydown | | 265,053 | 265,053 | 268,035 | 265,292 | | (240) | | (240) | | 265,053 | | | | 9,028 | 03/15/2031 |
| 3133TR-QZ-1 | FHR 2295 EZ Z SEQ 6.500% 03/15/31 | | 12/01/2018 | Paydown | | 82,432 | 82,432 | 75,992 | 81,085 | | 1,348 | | 1,348 | | 82,432 | | | | 3,009 | 03/15/2031 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3133TT-2S-9 | FHR 2320 Z Z SEQ 7.000% 05/15/31 | | 12/01/2018 | Paydown | | 101,112 | 101,112 | 95,551 | 99,624 | | 1,488 | | 1,488 | | 101,112 | | | | 4,037 | 05/15/2031 |
| 3133TT-LA-7 | FHR 2313 ZG Z SEQ 7.000% 05/15/31 | | 12/01/2018 | Paydown | | 76,320 | 76,320 | 71,121 | 74,773 | | 1,547 | | 1,547 | | 76,320 | | | | 2,341 | 05/15/2031 |
| 3133TT-N3-1 | FHR 2312 KZ SC Z SEQ 6.500% 04/15/31 | | 12/01/2018 | Paydown | | 207,891 | 207,891 | 200,615 | 205,464 | | 2,426 | | 2,426 | | 207,891 | | | | 6,819 | 04/15/2031 |
| 3133TT-RS-2 | FHR 2331 Z Z SEQ 6.500% 06/15/31 | | 12/01/2018 | Paydown | | 119,057 | 119,057 | 109,384 | 115,977 | | 3,080 | | 3,080 | | 119,057 | | | | 4,064 | 06/15/2031 |
| 3133TT-UJ-8 | FHR 2328 JZ Z SEQ 7.000% 06/15/31 | | 12/01/2018 | Paydown | | 156,850 | 156,850 | 150,086 | 154,918 | | 1,932 | | 1,932 | | 156,850 | | | | 5,630 | 06/15/2031 |
| 3133TT-ZB-0 | FHR 2327 B SEQ 7.000% 06/15/31 | | 12/01/2018 | Paydown | | 199,234 | 199,234 | 199,421 | 199,234 | | | | | | 199,234 | | | | 8,952 | 06/15/2031 |
| 3133TU-AK-4 | FHR 2325 ZA Z SEQ 7.000% 06/15/31 | | 12/01/2018 | Paydown | | 114,235 | 114,235 | 112,736 | 113,595 | | 640 | | 640 | | 114,235 | | | | 4,007 | 06/15/2031 |
| 3133TU-AN-8 | FHR 2325 Z Z 7.000% 06/15/31 | | 12/01/2018 | Paydown | | 168,150 | 168,150 | 158,376 | 165,618 | | 2,532 | | 2,532 | | 168,150 | | | | 4,082 | 06/15/2031 |
| 3133TU-BK-3 | FHR 2325 ZP SC Z SEQ 7.000% 03/15/31 | | 12/01/2018 | Paydown | | 164,437 | 164,437 | 154,571 | 161,657 | | 2,779 | | 2,779 | | 164,437 | | | | 5,307 | 03/15/2031 |
| 3133TU-LT-3 | FHR 2358 Z Z SEQ 6.500% 09/15/31 | | 12/01/2018 | Paydown | | 137,215 | 137,215 | 126,067 | 134,341 | | 2,874 | | 2,874 | | 137,215 | | | | 5,235 | 09/15/2031 |
| 3133TU-UT-3 | FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31 | | 12/01/2018 | Paydown | | 611,718 | 611,718 | 577,500 | 600,693 | | 11,024 | | 11,024 | | 611,718 | | | | 15,620 | 09/15/2031 |
| 3133TU-X3-7 | FHR 2357 GC SEQ 6.000% 09/15/31 | | 12/01/2018 | Paydown | | 72,144 | 72,144 | 70,780 | 71,523 | | 621 | | 621 | | 72,144 | | | | 2,203 | 09/15/2031 |
| 3133TV-GD-2 | FHR 2355 WD PAC-11 6.500% 09/15/31 | | 12/01/2018 | Paydown | | 43,920 | 43,920 | 43,518 | 43,519 | | 401 | | 401 | | 43,920 | | | | 1,390 | 09/15/2031 |
| 3133TV-H8-2 | FHR 2441 JZ Z SEQ 6.000% 04/15/32 | | 12/01/2018 | Paydown | | 332,255 | 332,255 | 297,783 | 323,328 | | 8,927 | | 8,927 | | 332,255 | | | | 10,639 | 04/15/2032 |
| 3133TV-HQ-2 | FHR 2441 HF PAC-11 6.500% 04/15/32 | | 12/01/2018 | Paydown | | 421,538 | 421,538 | 418,904 | 419,732 | | 1,806 | | 1,806 | | 421,538 | | | | 14,311 | 04/15/2032 |
| 3133TV-KM-7 | FHR 2441 MD PAC-1-11 6.500% 04/15/32 | | 12/01/2018 | Paydown | | 728,387 | 728,387 | 723,999 | 724,008 | | 4,379 | | 4,379 | | 728,387 | | | | 23,781 | 04/15/2032 |
| 3133TV-PF-7 | FHR 2433 PE PAC-11 6.500% 04/15/32 | | 12/01/2018 | Paydown | | 320,303 | 320,303 | 322,205 | 320,303 | | | | | | 320,303 | | | | 9,431 | 04/15/2032 |
| 3133TV-PV-2 | FHR 2433 ZB Z SEQ 6.500% 04/15/32 | | 12/01/2018 | Paydown | | 495,768 | 495,768 | 463,543 | 485,513 | | 10,254 | | 10,254 | | 495,768 | | | | 14,151 | 04/15/2032 |
| 3133TV-UP-9 | FHR 2434 ZC Z SEQ 6.500% 04/15/32 | | 12/01/2018 | Paydown | | 207,516 | 207,516 | 194,352 | 203,451 | | 4,065 | | 4,065 | | 207,516 | | | | 7,050 | 04/15/2032 |
| 3133TV-VB-9 | FHR 2434 PR EXCH PAC-11 6.500% 04/15/32 | | 12/01/2018 | Paydown | | 444,306 | 444,306 | 457,080 | 447,802 | | (3,496) | | (3,496) | | 444,306 | | | | 11,932 | 04/15/2032 |
| 31340Y-BC-2 | FHR 5 Z ACCRL 9.000% 05/15/19 | | 01/15/2018 | Paydown | | 515 | 515 | 457 | 510 | | 5 | | 5 | | 515 | | | | 4 | 05/15/2019 |
| 31340Y-D3-0 | FHR 71 F PAC-11 9.300% 12/15/20 | | 12/15/2018 | Paydown | | 12,184 | 12,184 | 12,268 | 12,184 | | | | | | 12,184 | | | | 516 | 12/15/2020 |
| 31340Y-E7-0 | FHR 73 F Z PAC-11 8.600% 10/15/20 | | 07/15/2018 | Paydown | | 8,803 | 8,803 | 7,295 | 8,694 | | 108 | | 108 | | 8,803 | | | | 254 | 10/15/2020 |
| 31340Y-FN-4 | FHR 19 F PAC-11 8.500% 03/15/20 | | 11/15/2018 | Paydown | | 994 | 994 | 863 | 982 | | 12 | | 12 | | 994 | | | | 37 | 03/15/2020 |
| 31340Y-JA-8 | FHR 26 F PAC-11 9.500% 02/15/20 | | 11/15/2018 | Paydown | | 1,196 | 1,196 | 1,195 | 1,190 | | 6 | | 6 | | 1,196 | | | | 49 | 02/15/2020 |
| 31340Y-LT-4 | FHR 36 D SEQ 10.050% 04/15/20 | | 01/15/2018 | Paydown | | 361 | 361 | 352 | 359 | | 2 | | 2 | | 361 | | | | 3 | 04/15/2020 |
| 31340Y-MX-4 | FHR 39 F PAC-2-11 10.000% 05/15/20 | | 12/15/2018 | Paydown | | 9,446 | 9,446 | 9,547 | 9,438 | | 8 | | 8 | | 9,446 | | | | 440 | 05/15/2020 |
| 31340Y-S4-2 | FHR 81 A XAC PAC 8.125% 11/15/20 | | 12/15/2018 | Paydown | | 154 | 154 | 155 | 154 | | | | | | 154 | | | | 6 | 11/15/2020 |
| 31340Y-SV-2 | FHR 51 E PAC-11 10.000% 07/15/20 | | 12/15/2018 | Paydown | | 7,740 | 7,740 | 7,601 | 7,653 | | 87 | | 87 | | 7,740 | | | | 406 | 07/15/2020 |
| 31340Y-T7-4 | FHR 83 Z Z 9.000% 10/15/20 | | 12/15/2018 | Paydown | | 11,257 | 11,257 | 9,744 | 11,125 | | 132 | | 132 | | 11,257 | | | | 507 | 10/15/2020 |
| 31340Y-TE-9 | FHR 52 F Z PAC-11 9.500% 06/15/20 | | 12/15/2018 | Paydown | | 3,234 | 3,234 | 3,029 | 3,197 | | 37 | | 37 | | 3,234 | | | | 153 | 06/15/2020 |
| 31340Y-YB-9 | FHR 65 E PAC-11 9.300% 08/15/20 | | 12/15/2018 | Paydown | | 31,150 | 31,150 | 31,237 | 31,083 | | 68 | | 68 | | 31,150 | | | | 1,518 | 08/15/2020 |
| 31358E-8R-6 | FNR 1990-113 Z Z 9.500% 09/25/20 | | 12/01/2018 | Paydown | | 23,372 | 23,372 | 20,720 | 23,048 | | 324 | | 324 | | 23,372 | | | | 1,180 | 09/25/2020 |
| 31358E-DE-9 | FNR 1990-46 E SEQ 9.500% 05/25/20 | | 12/01/2018 | Paydown | | 36,275 | 36,275 | 35,177 | 35,856 | | 419 | | 419 | | 36,275 | | | | 1,773 | 05/25/2020 |
| 31358E-J3-7 | FNR 1990-97 G PAC 7.000% 08/25/20 | | 12/01/2018 | Paydown | | 12,045 | 12,045 | 11,330 | 11,914 | | 131 | | 131 | | 12,045 | | | | 321 | 08/25/2020 |
| 31358E-MS-8 | FNR 1990-65 X Z PAC-11 9.500% 06/25/20 | | 12/01/2018 | Paydown | | 10,090 | 10,090 | 8,753 | 9,911 | | 179 | | 179 | | 10,090 | | | | 480 | 06/25/2020 |
| 31358F-B4-0 | FNR 1991-8 G PAC-11 6.500% 02/25/21 | | 12/01/2018 | Paydown | | 13,906 | 13,906 | 12,689 | 13,691 | | 215 | | 215 | | 13,906 | | | | 491 | 02/25/2021 |
| 31358F-HX-0 | FNR 1990-129 J PAC 9.500% 11/25/20 | | 12/01/2018 | Paydown | | 14,193 | 14,193 | 14,552 | 14,193 | | | | | | 14,193 | | | | 695 | 11/25/2020 |
| 31358F-SW-0 | FNR 1990-142 Z Z SEQ 9.500% 12/25/20 | | 12/01/2018 | Paydown | | 12,286 | 12,286 | 11,372 | 12,120 | | 166 | | 166 | | 12,286 | | | | 627 | 12/25/2020 |
| 31358G-5K-9 | FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21 | | 12/01/2018 | Paydown | | 70 | 70 | | | | 70 | | 70 | | 70 | | | | 405 | 06/25/2021 |
| 31358G-TS-6 | FNR 1991-44 G PAC 8.500% 05/25/21 | | 12/01/2018 | Paydown | | 4,908 | 4,908 | 4,603 | 4,830 | | 78 | | 78 | | 4,908 | | | | 265 | 05/25/2021 |
| 31358H-C4-5 | FNR G-24 O SEQ 8.250% 08/25/21 | | 12/01/2018 | Paydown | | 12,094 | 12,094 | 11,799 | 11,807 | | 287 | | 287 | | 12,094 | | | | 481 | 08/25/2021 |
| 31358H-CH-6 | FNR 1991-69 K PAC 9.500% 06/25/21 | | 12/01/2018 | Paydown | | 54,695 | 54,695 | 54,835 | 54,590 | | 104 | | 104 | | 54,695 | | | | 1,730 | 06/25/2021 |
| 31358H-QA-6 | FNR G-21 M IO PAC 1196% 07/25/21 | | 12/01/2018 | Paydown | | 43 | 43 | | | | 43 | | 43 | | 43 | | | | 269 | 07/25/2021 |
| 31358H-RE-7 | FNR 1991-82 PZ Z PAC 8.000% 08/25/21 | | 12/01/2018 | Paydown | | 156,122 | 156,122 | 124,503 | 152,575 | | 3,547 | | 3,547 | | 156,122 | | | | 7,249 | 08/25/2021 |
| 31358H-VB-8 | FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21 | | 12/01/2018 | Paydown | | 147 | 147 | | | | 147 | | 147 | | 147 | | | | 614 | 07/25/2021 |
| 31358H-WJ-0 | FNR 1991-89 G TAC 8.400% 08/25/21 | | 12/01/2018 | Paydown | | 84,630 | 84,630 | 83,016 | 83,053 | | 1,577 | | 1,577 | | 84,630 | | | | 3,655 | 08/25/2021 |
| 31358H-YH-2 | FNR 1991-93 M PAC-11 7.500% 08/25/21 | | 12/01/2018 | Paydown | | 23,373 | 23,373 | 22,650 | 22,662 | | 711 | | 711 | | 23,373 | | | | 939 | 08/25/2021 |
| 31358J-2J-9 | FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21 | | 12/01/2018 | Paydown | | 64 | 64 | | | | 64 | | 64 | | 64 | | | | 349 | 10/25/2021 |
| 31358J-5L-1 | FNR G-32 N SEQ 8.100% 10/25/21 | | 12/01/2018 | Paydown | | 10,237 | 10,237 | 9,542 | 10,047 | | 190 | | 190 | | 10,237 | | | | 447 | 10/25/2021 |
| 31358J-BJ-9 | FNR 1991-119 Z Z 8.500% 09/25/21 | | 12/01/2018 | Paydown | | 19,578 | 19,578 | 16,676 | 19,199 | | 379 | | 379 | | 19,578 | | | | 776 | 09/25/2021 |
| 31358J-C2-5 | FNR 1991-132 K IO PZ PAC 994.051% 10/25/21 | | 12/01/2018 | Paydown | | 31 | 31 | | | | 31 | | 31 | | 31 | | | | 186 | 10/25/2021 |
| 31358J-LQ-2 | FNR 1991-108 K IO PAC 846.856% 09/25/21 | | 12/01/2018 | Paydown | | 359 | 359 | | | | 359 | | 359 | | 359 | | | | 1,754 | 09/25/2021 |
| 31358J-LS-8 | FNR 1991-108 JC PAC 9.000% 09/25/21 | | 12/01/2018 | Paydown | | 62,915 | 62,915 | 62,360 | 62,364 | | 552 | | 552 | | 62,915 | | | | 3,263 | 09/25/2021 |
| 31358J-RQ-6 | FNR 1991-116 E PAC-11 8.500% 09/25/21 | | 12/01/2018 | Paydown | | 36,573 | 36,573 | 35,985 | 35,994 | | 579 | | 579 | | 36,573 | | | | 1,686 | 09/25/2021 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31358J-Y5-4 | FNR G-35 O IO TAC-11 1070% 10/25/21 | | 12/01/2018 | Paydown | | 250 | 250 | | | | 250 | | 250 | | 250 | | | | 1,407 | 10/25/2021 |
| 31358K-4X-3 | FNR 1991-168 PX Z PAC-11 7.000% 12/25/21 | | 12/01/2018 | Paydown | | 67,288 | 67,288 | 48,921 | 65,012 | | 2,276 | | 2,276 | | 67,288 | | | | 2,469 | 12/25/2021 |
| 31358K-7A-0 | FNR 1991-164 PX Z PAC-11 7.500% 12/25/21 | | 12/01/2018 | Paydown | | 24,267 | 24,267 | 18,261 | 23,395 | | 873 | | 873 | | 24,267 | | | | 972 | 12/25/2021 |
| 31358K-C3-0 | FNR 1991-163 L PAC-11 8.500% 12/25/21 | | 12/01/2018 | Paydown | | 30,233 | 30,233 | 29,392 | 30,233 | | | | | | 30,233 | | | | 1,359 | 12/25/2021 |
| 31358K-CD-8 | FNR 1991-152 Z Z 8.000% 11/25/21 | | 12/01/2018 | Paydown | | 27,418 | 27,418 | 21,444 | 26,689 | | 729 | | 729 | | 27,418 | | | | 954 | 11/25/2021 |
| 31358L-D2-9 | FNR 1992-19 PJ IO PZ PAC-11 CPT 1023% 02/25/22 | | 09/01/2018 | Paydown | | 106 | 106 | 84 | 84 | | 22 | | 22 | | 106 | | | | 413 | 02/25/2022 |
| 31358L-JC-1 | FNR G92-7 K SEQ 7.000% 01/25/22 | | 12/01/2018 | Paydown | | 35,281 | 35,281 | 33,959 | 33,990 | | 1,291 | | 1,291 | | 35,281 | | | | 1,330 | 01/25/2022 |
| 31358L-YC-4 | FNR G92-11 K PAC-11 7.000% 02/25/22 | | 12/01/2018 | Paydown | | 184,796 | 184,796 | 179,268 | 179,371 | | 5,425 | | 5,425 | | 184,796 | | | | 6,463 | 02/25/2022 |
| 31358L-ZW-9 | FNR 1992-16 Z Z PAC-11 7.000% 02/25/22 | | 12/01/2018 | Paydown | | 263,253 | 263,253 | 193,948 | 254,063 | | 9,190 | | 9,190 | | 263,253 | | | | 10,079 | 02/25/2022 |
| 31358M-ZV-9 | FNR G92-22 J PAC-11 7.500% 04/25/22 | | 12/01/2018 | Paydown | | 62,995 | 62,995 | 61,545 | 61,572 | | 1,423 | | 1,423 | | 62,995 | | | | 2,483 | 04/25/2022 |
| 31358N-6K-3 | FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22 | | 12/01/2018 | Paydown | | 120,965 | 120,965 | 103,463 | 118,527 | | 2,438 | | 2,438 | | 120,965 | | | | 4,995 | 07/25/2022 |
| 31358N-LQ-3 | FNR 1992-100 ZB Z 8.500% 06/25/22 | | 12/01/2018 | Paydown | | 102,785 | 102,785 | 97,313 | 101,149 | | 1,636 | | 1,636 | | 102,785 | | | | 4,780 | 06/25/2022 |
| 31358N-M5-8 | FNR 1992-119 Z Z 8.000% 07/25/22 | | 12/01/2018 | Paydown | | 95,943 | 95,943 | 81,649 | 93,900 | | 2,043 | | 2,043 | | 95,943 | | | | 4,147 | 07/25/2022 |
| 31358N-P4-8 | FNR 1992-112 G PAC-11 8.000% 07/25/22 | | 12/01/2018 | Paydown | | 74,461 | 74,461 | 73,312 | 73,324 | | 1,137 | | 1,137 | | 74,461 | | | | 2,958 | 07/25/2022 |
| 31358N-YB-2 | FNR 1992-79 NB IO PAC-11 1004% 06/25/22 | | 12/01/2018 | Paydown | | 99 | 99 | | | | 99 | | 99 | | 99 | | | | 513 | 06/25/2022 |
| 31358P-BG-1 | FNR 1992-134 L PAC-11 6.000% 07/25/22 | | 12/01/2018 | Paydown | | 38,189 | 38,189 | 35,918 | 36,587 | | 1,601 | | 1,601 | | 38,189 | | | | 1,137 | 07/25/2022 |
| 31358P-C9-6 | FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22 | | 12/01/2018 | Paydown | | 175,101 | 175,101 | 143,145 | 170,909 | | 4,192 | | 4,192 | | 175,101 | | | | 6,901 | 08/25/2022 |
| 31358P-EN-3 | FNR 1992-117 NB IO PAC-11 1175% 07/25/22 | | 12/01/2018 | Paydown | | 99 | 99 | | | | 99 | | 99 | | 99 | | | | 587 | 07/25/2022 |
| 31358P-G2-7 | FNR G92-41 M PAC-11 5.875% 08/25/22 | | 12/01/2018 | Paydown | | 77,118 | 77,118 | 73,471 | 73,532 | | 3,585 | | 3,585 | | 77,118 | | | | 2,624 | 08/25/2022 |
| 31358P-ST-5 | FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22 | | 12/01/2018 | Paydown | | 108,742 | 108,742 | 93,314 | 106,357 | | 2,386 | | 2,386 | | 108,742 | | | | 4,934 | 08/25/2022 |
| 31358Q-2R-5 | FNR 1992-168 KB PAC-11 7.000% 10/25/22 | | 12/01/2018 | Paydown | | 43,587 | 43,587 | 43,042 | 43,280 | | 307 | | 307 | | 43,587 | | | | 1,760 | 10/25/2022 |
| 31358Q-EU-5 | FNR 1992-162 D PAC-11 7.000% 09/25/22 | | 12/01/2018 | Paydown | | 33,946 | 33,946 | 31,755 | 33,402 | | 543 | | 543 | | 33,946 | | | | 1,168 | 09/25/2022 |
| 31358Q-L2-9 | FNR 1992-182 PM IO NTL 7.500% 10/25/22 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 485 | 10/25/2022 |
| 31358Q-L8-6 | FNR 1992-182 Z Z PAC-11 7.000% 10/25/22 | | 12/01/2018 | Paydown | | 69,540 | 69,540 | 54,807 | 67,312 | | 2,228 | | 2,228 | | 69,540 | | | | 2,263 | 10/25/2022 |
| 31358Q-LN-3 | FNR 1992-163 P IO NTL 8.000% 09/25/22 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 411 | 09/25/2022 |
| 31358Q-Q6-5 | FNR 1992-181 PN PAC-11 7.000% 10/25/22 | | 12/01/2018 | Paydown | | 143,626 | 143,626 | 139,884 | 139,935 | | 3,691 | | 3,691 | | 143,626 | | | | 5,636 | 10/25/2022 |
| 31358Q-QR-9 | FNR 1992-143 NA IO PAC-11 1184% 09/25/22 | | 12/01/2018 | Paydown | | 107 | 107 | | | | 107 | | 107 | | 107 | | | | 810 | 09/25/2022 |
| 31358Q-VP-7 | FNR 1992-150 M PAC-11 8.000% 09/25/22 | | 12/01/2018 | Paydown | | 171,018 | 171,018 | 169,199 | 169,214 | | 1,803 | | 1,803 | | 171,018 | | | | 6,935 | 09/25/2022 |
| 31358Q-VR-3 | FNR 1992-150 NC IO PAC-11 945.367% 09/25/22 | | 12/01/2018 | Paydown | | 513 | 513 | | | | 513 | | 513 | | 513 | | | | 2,459 | 09/25/2022 |
| 31358R-4X-8 | FNR 1993-4 L PAC-11 7.500% 01/25/23 | | 12/01/2018 | Paydown | | 239,387 | 239,387 | 236,397 | 236,423 | | 2,965 | | 2,965 | | 239,387 | | | | 9,200 | 01/25/2023 |
| 31358R-4Z-3 | FNR 1993-4 LB PAC-11 7.000% 01/25/23 | | 12/01/2018 | Paydown | | 48,705 | 48,705 | 47,617 | 47,629 | | 1,077 | | 1,077 | | 48,705 | | | | 1,747 | 01/25/2023 |
| 31358R-KL-6 | FNR 1992-201 D TAC-11 7.000% 11/25/22 | | 12/01/2018 | Paydown | | 129,995 | 129,995 | 126,389 | 126,439 | | 3,556 | | 3,556 | | 129,995 | | | | 4,037 | 11/25/2022 |
| 31358R-R9-6 | FNR 1992-215 PT PAC-11 7.500% 12/25/22 | | 12/01/2018 | Paydown | | 79,645 | 79,645 | 78,147 | 78,162 | | 1,483 | | 1,483 | | 79,645 | | | | 3,269 | 12/25/2022 |
| 31358T-5U-9 | FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23 | | 12/01/2018 | Paydown | | 223,347 | 223,347 | 208,062 | 220,180 | | 3,167 | | 3,167 | | 223,347 | | | | 9,251 | 03/25/2023 |
| 31358T-KQ-1 | FNR G93-3 K PAC-11 7.000% 02/25/23 | | 12/01/2018 | Paydown | | 111,786 | 111,786 | 109,556 | 109,582 | | 2,204 | | 2,204 | | 111,786 | | | | 3,776 | 02/25/2023 |
| 31358T-TW-9 | FNR G93-8 PZ Z PAC-11 7.250% 02/25/23 | | 12/01/2018 | Paydown | | 295,490 | 295,490 | 254,214 | 288,997 | | 6,493 | | 6,493 | | 295,490 | | | | 10,873 | 02/25/2023 |
| 31358T-XV-6 | FNR 1993-20 J PAC-11 7.000% 03/25/23 | | 12/01/2018 | Paydown | | 258,455 | 258,455 | 251,373 | 252,486 | | 5,969 | | 5,969 | | 258,455 | | | | 9,375 | 03/25/2023 |
| 31358T-ZB-8 | FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23 | | 12/01/2018 | Paydown | | 88,090 | 88,090 | 73,555 | 85,863 | | 2,227 | | 2,227 | | 88,090 | | | | 3,114 | 03/25/2023 |
| 31358U-AX-4 | FNR 1993-29 J PAC-22 7.500% 03/25/23 | | 12/01/2018 | Paydown | | 259,671 | 259,671 | 257,920 | 257,926 | | 1,745 | | 1,745 | | 259,671 | | | | 11,195 | 03/25/2023 |
| 31358U-G5-9 | FNR 1993-61 KC PAC-11 7.000% 05/25/23 | | 12/01/2018 | Paydown | | 57,877 | 57,877 | 57,004 | 57,012 | | 865 | | 865 | | 57,877 | | | | 2,022 | 05/25/2023 |
| 31358U-GD-2 | FNR 1993-38 M PAC-11 6.750% 03/25/23 | | 12/01/2018 | Paydown | | 473,534 | 473,534 | 463,767 | 463,881 | | 9,652 | | 9,652 | | 473,534 | | | | 17,885 | 03/25/2023 |
| 31358U-HV-1 | FNR G93-16 K PAC-11 5.000% 04/25/23 | | 12/01/2018 | Paydown | | 156,241 | 156,241 | 144,559 | 144,712 | | 11,528 | | 11,528 | | 156,241 | | | | 4,412 | 04/25/2023 |
| 31358U-T8-9 | FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23 | | 12/01/2018 | Paydown | | 192 | 192 | | | | 192 | | 192 | | 192 | | | | 885 | 05/25/2023 |
| 31359A-AM-1 | FNR 1993-73 L PAC-11 7.500% 05/25/23 | | 12/01/2018 | Paydown | | 165,463 | 165,463 | 166,032 | 165,463 | | | | | | 165,463 | | | | 6,697 | 05/25/2023 |
| 31359A-K8-1 | FNR 1993-98 L PAC-11 7.000% 06/25/23 | | 12/01/2018 | Paydown | | 333,989 | 333,989 | 329,031 | 331,358 | | 2,631 | | 2,631 | | 333,989 | | | | 11,641 | 06/25/2023 |
| 31359A-VP-1 | FNR 1993-77 L PAC-1-11 7.000% 06/25/23 | | 12/01/2018 | Paydown | | 158,553 | 158,553 | 156,225 | 157,202 | | 1,351 | | 1,351 | | 158,553 | | | | 5,780 | 06/25/2023 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31359B-BU-0 | FNR 1993-103 PL PAC-1-11 7.000% 07/25/23 | | 12/01/2018 | Paydown | | 189,224 | 189,224 | 185,723 | 185,759 | | 3,465 | | 3,465 | | 189,224 | | | | 6,487 | 07/25/2023 |
| 31359B-GB-7 | FNR G93-25 L PAC-1-11 7.000% 07/25/23 | | 12/01/2018 | Paydown | | 476,037 | 476,037 | 469,003 | 469,071 | | 6,965 | | 6,965 | | 476,037 | | | | 18,321 | 07/25/2023 |
| 31359B-JQ-1 | FNR 1993-120 L PAC-1-11 7.000% 07/25/23 | | 12/01/2018 | Paydown | | 456,846 | 456,846 | 450,861 | 450,913 | | 5,933 | | 5,933 | | 456,846 | | | | 17,328 | 07/25/2023 |
| 31359B-LJ-4 | FNR G93-26 PZ Z PAC-11 7.000% 07/25/23 | | 12/01/2018 | Paydown | | 527,658 | 527,658 | 484,374 | 518,481 | | 9,178 | | 9,178 | | 527,658 | | | | 18,740 | 07/25/2023 |
| 31359B-SU-2 | FNR 1993-136 K IO NTL AD 7.000% 07/25/23 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 555 | 07/25/2023 |
| 31359B-YJ-0 | FNR 1993-142 G PAC-11 7.000% 08/25/23 | | 12/01/2018 | Paydown | | 142,889 | 142,889 | 140,364 | 141,668 | | 1,222 | | 1,222 | | 142,889 | | | | 5,451 | 08/25/2023 |
| 31359D-2W-2 | FNR 1993-163 Z Z PAC-11 7.000% 09/25/23 | | 12/01/2018 | Paydown | | 676,714 | 676,714 | 646,050 | 669,033 | | 7,681 | | 7,681 | | 676,714 | | | | 23,884 | 09/25/2023 |
| 31359D-K6-9 | FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23 | | 12/01/2018 | Paydown | | 611,138 | 611,138 | 568,263 | 602,209 | | 8,929 | | 8,929 | | 611,138 | | | | 21,795 | 09/25/2023 |
| 31359D-KV-4 | FNR G93-33 K PAC-1-11 7.000% 09/25/23 | | 12/01/2018 | Paydown | | 145,319 | 145,319 | 145,319 | 145,319 | | | | | | 145,319 | | | | 5,045 | 09/25/2023 |
| 31359E-5P-2 | FNR 1993-210 PM PAC-1-11 6.500% 11/25/23 | | 12/01/2018 | Paydown | | 1,198,275 | 1,198,275 | 1,187,453 | 1,187,529 | | 10,746 | | 10,746 | | 1,198,275 | | | | 37,519 | 11/25/2023 |
| 31359E-RZ-6 | FNR 1993-201 L PAC-1-11 6.500% 10/25/23 | | 12/01/2018 | Paydown | | 424,776 | 424,776 | 420,918 | 420,943 | | 3,833 | | 3,833 | | 424,776 | | | | 13,742 | 10/25/2023 |
| 31359E-V4-0 | FNR 1993-206 L PAC-11 6.500% 11/25/23 | | 12/01/2018 | Paydown | | 492,394 | 492,394 | 487,167 | 488,052 | | 4,342 | | 4,342 | | 492,394 | | | | 17,330 | 11/25/2023 |
| 31359F-K7-2 | FNR G93-41 Z Z SEQ 7.000% 12/25/23 | | 12/01/2018 | Paydown | | 564,202 | 564,202 | 530,614 | 558,811 | | 5,391 | | 5,391 | | 564,202 | | | | 20,591 | 12/25/2023 |
| 31359F-Z7-6 | FNR 1993-252 K PAC-1-11 6.500% 12/25/23 | | 12/01/2018 | Paydown | | 827,871 | 827,871 | 811,306 | 811,463 | | 16,408 | | 16,408 | | 827,871 | | | | 31,570 | 12/25/2023 |
| 31359G-2Q-8 | FNR 1994-39 PL PAC-1-11 6.500% 03/25/24 | | 12/01/2018 | Paydown | | 483,314 | 483,314 | 473,337 | 473,434 | | 9,880 | | 9,880 | | 483,314 | | | | 16,141 | 03/25/2024 |
| 31359G-B8-8 | FNR 1994-30 K PAC-1-11 6.500% 02/25/24 | | 12/01/2018 | Paydown | | 571,106 | 571,106 | 561,704 | 561,786 | | 9,320 | | 9,320 | | 571,106 | | | | 18,914 | 02/25/2024 |
| 31359G-BX-3 | FNR 1993-225 PJ PAC-1-11 6.500% 12/25/23 | | 12/01/2018 | Paydown | | 727,269 | 727,269 | 719,902 | 719,955 | | 7,314 | | 7,314 | | 727,269 | | | | 24,173 | 12/25/2023 |
| 31359G-E9-3 | FNR 1994-28 L PAC-11 6.500% 03/25/24 | | 12/01/2018 | Paydown | | 596,586 | 596,586 | 584,997 | 585,107 | | 11,479 | | 11,479 | | 596,586 | | | | 19,677 | 03/25/2024 |
| 31359G-ER-3 | FNR 1993-225 OK PAC-1-11 6.500% 12/25/23 | | 12/01/2018 | Paydown | | 1,028,008 | 1,028,008 | 1,009,747 | 1,009,920 | | 18,088 | | 18,088 | | 1,028,008 | | | | 34,169 | 12/25/2023 |
| 31359G-L4-6 | FNR 1994-44 K PAC-1-11 6.500% 03/25/24 | | 12/01/2018 | Paydown | | 297,477 | 297,477 | 291,661 | 291,715 | | 5,763 | | 5,763 | | 297,477 | | | | 10,024 | 03/25/2024 |
| 31359G-LE-4 | FNR G94-1 PK PAC-1-11 7.000% 01/25/24 | | 12/01/2018 | Paydown | | 712,038 | 712,038 | 711,370 | 710,832 | | 1,206 | | 1,206 | | 712,038 | | | | 27,167 | 01/25/2024 |
| 31359G-R7-3 | FNR G94-2 E TAC-11 7.000% 03/25/24 | | 12/01/2018 | Paydown | | 1,510,271 | 1,510,271 | 1,500,046 | 1,500,086 | | 10,184 | | 10,184 | | 1,510,271 | | | | 51,813 | 03/25/2024 |
| 31359H-CY-8 | FNR 1994-56 K PAC-1-11 6.500% 03/25/24 | | 12/01/2018 | Paydown | | 268,567 | 268,567 | 259,682 | 259,768 | | 8,799 | | 8,799 | | 268,567 | | | | 8,700 | 03/25/2024 |
| 31359H-EE-0 | FNR 1994-41 PL PAC-1-11 6.500% 03/25/24 | | 12/01/2018 | Paydown | | 433,941 | 433,941 | 422,556 | 422,674 | | 11,267 | | 11,267 | | 433,941 | | | | 15,932 | 03/25/2024 |
| 31359H-GM-0 | FNR 1994-36 K PAC-1-11 6.500% 03/25/24 | | 12/01/2018 | Paydown | | 1,541,704 | 1,541,704 | 1,508,426 | 1,508,749 | | 32,955 | | 32,955 | | 1,541,704 | | | | 51,317 | 03/25/2024 |
| 31359H-JN-5 | FNR 1994-55 N W CPT 6.303% 12/25/23 | | 12/01/2018 | Paydown | | 27,994 | 27,994 | 27,819 | 27,994 | | | | | | 27,994 | | | | 983 | 12/25/2023 |
| 31359H-MK-7 | FNR 1994-38 PM PAC-1-11 6.950% 03/25/24 | | 12/01/2018 | Paydown | | 247,638 | 247,638 | 243,392 | 243,433 | | 4,205 | | 4,205 | | 247,638 | | | | 9,687 | 03/25/2024 |
| 31359H-X6-6 | FNR G94-5 PK PAC-1-11 7.500% 06/17/24 | | 12/01/2018 | Paydown | | 437,299 | 437,299 | 425,650 | 425,770 | | 11,529 | | 11,529 | | 437,299 | | | | 17,749 | 06/17/2024 |
| 31359K-EN-3 | FNR 1996-23 G SEQ 6.500% 07/25/26 | | 12/01/2018 | Paydown | | 184,485 | 184,485 | 180,250 | 180,291 | | 4,193 | | 4,193 | | 184,485 | | | | 6,808 | 07/25/2026 |
| 31359K-F8-5 | FNR 1996-46 ZA Z SEQ 7.500% 11/25/26 | | 12/01/2018 | Paydown | | 128,238 | 128,238 | 121,288 | 126,489 | | 1,749 | | 1,749 | | 128,238 | | | | 5,276 | 11/25/2026 |
| 31359K-K4-8 | FNR 1996-57 Z Z SEQ 7.000% 12/25/26 | | 12/01/2018 | Paydown | | 49,394 | 49,394 | 48,220 | 48,921 | | 473 | | 473 | | 49,394 | | | | 1,852 | 12/25/2026 |
| 31359K-MA-2 | FNR G96-2 H PAC-11 7.500% 07/22/26 | | 12/01/2018 | Paydown | | 87,568 | 87,568 | 85,912 | 86,874 | | 693 | | 693 | | 87,568 | | | | 3,806 | 07/22/2026 |
| 31359K-P5-0 | FNR 1996-51 Z Z 8.000% 12/18/26 | | 12/01/2018 | Paydown | | 223,418 | 223,418 | 215,275 | 221,393 | | 2,025 | | 2,025 | | 223,418 | | | | 8,925 | 12/18/2026 |
| 31359L-F3-4 | FNR 1995-24 H SC PT 6.500% 09/25/23 | | 12/01/2018 | Paydown | | 66,677 | 66,677 | 65,589 | 65,600 | | 1,078 | | 1,078 | | 66,677 | | | | 2,290 | 09/25/2023 |
| 31359L-JB-2 | FNR 1994-108 A SC PT 7.500% 10/25/22 | | 12/01/2018 | Paydown | | 43,547 | 43,547 | 43,520 | 43,471 | | 76 | | 76 | | 43,547 | | | | 1,579 | 10/25/2022 |
| 31359L-ZB-4 | FNR 1995-19 Z SC Z SEQ 6.500% 11/25/23 | | 12/01/2018 | Paydown | | 471,257 | 471,257 | 393,721 | 462,401 | | 8,856 | | 8,856 | | 471,257 | | | | 16,328 | 11/25/2023 |
| 31359N-2A-8 | FNR 1997-25 Z Z 7.000% 03/18/27 | | 12/01/2018 | Paydown | | 223,025 | 223,025 | 219,440 | 221,703 | | 1,322 | | 1,322 | | 223,025 | | | | 7,619 | 03/18/2027 |
| 31359N-3L-3 | FNR 1997-19 ZA Z SEQ 7.000% 04/18/27 | | 12/01/2018 | Paydown | | 121,434 | 121,434 | 121,207 | 121,182 | | 252 | | 252 | | 121,434 | | | | 4,611 | 04/18/2027 |
| 31359N-M8-1 | FNR 1997-15 Z Z SEQ 7.500% 04/18/27 | | 12/01/2018 | Paydown | | 177,920 | 177,920 | 162,936 | 174,737 | | 3,183 | | 3,183 | | 177,920 | | | | 7,722 | 04/18/2027 |
| 31359N-NU-1 | FNR G97-1 Z Z SEQ 7.500% 01/20/27 | | 12/01/2018 | Paydown | | 301,102 | 301,102 | 259,736 | 293,027 | | 8,075 | | 8,075 | | 301,102 | | | | 13,148 | 01/20/2027 |
| 31359N-TJ-0 | FNR 1997-11 E SEQ 7.000% 03/18/27 | | 12/01/2018 | Paydown | | 70,644 | 70,644 | 69,759 | 69,765 | | 879 | | 879 | | 70,644 | | | | 2,742 | 03/18/2027 |
| 31359N-UB-5 | FNR 1997-11 Z Z SEQ 7.500% 03/18/27 | | 12/01/2018 | Paydown | | 69,918 | 69,918 | 64,346 | 68,721 | | 1,197 | | 1,197 | | 69,918 | | | | 2,822 | 03/18/2027 |
| 31359P-6D-3 | FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27 | | 12/01/2018 | Paydown | | 671,468 | 671,468 | 634,904 | 660,488 | | 10,979 | | 10,979 | | 671,468 | | | | 30,811 | 06/17/2027 |
| 31359P-6E-1 | FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27 | | 12/01/2018 | Paydown | | 38,670 | 38,670 | 36,564 | 38,037 | | 632 | | 632 | | 38,670 | | | | 1,774 | 06/17/2027 |
| 31359P-7K-6 | FNR 1997-64 C SEQ 6.500% 09/18/27 | | 12/01/2018 | Paydown | | 132,610 | 132,610 | 130,580 | 130,594 | | 2,016 | | 2,016 | | 132,610 | | | | 4,754 | 09/18/2027 |
| 31359P-7M-2 | FNGT 1998-T3 B PT 10.902% 09/25/23 | | 12/03/2018 | Paydown | | 96,805 | 96,805 | 103,682 | 97,225 | | (420) | | (420) | | 96,805 | | | | 4,667 | 09/25/2023 |
| 31359P-FS-0 | FNR 1997-29 Z Z SEQ 6.500% 05/18/27 | | 12/01/2018 | Paydown | | 46,413 | 46,413 | 43,502 | 45,752 | | 661 | | 661 | | 46,413 | | | | 1,721 | 05/18/2027 |
| 31359P-LK-0 | FNR 1997-26 Z Z SEQ 6.600% 05/18/27 | | 12/01/2018 | Paydown | | 355,511 | 355,511 | 341,027 | 351,826 | | 3,685 | | 3,685 | | 355,511 | | | | 9,412 | 05/18/2027 |
| 31359P-ME-3 | FNR 1997-26 GZ Z SEQ 7.000% 04/17/27 | | 12/01/2018 | Paydown | | 314,621 | 314,621 | 282,655 | 308,451 | | 6,170 | | 6,170 | | 314,621 | | | | 10,456 | 04/17/2027 |
| 31359P-SY-3 | FNR 1997-35 Z Z SEQ 8.000% 06/18/27 | | 12/01/2018 | Paydown | | 105,946 | 105,946 | 103,893 | 105,235 | | 710 | | 710 | | 105,946 | | | | 4,597 | 06/18/2027 |
| 31359P-WD-4 | FNR 1997-34 ZA Z SEQ 8.000% 06/18/27 | | 12/01/2018 | Paydown | | 92,177 | 92,177 | 87,180 | 90,935 | | 1,243 | | 1,243 | | 92,177 | | | | 4,040 | 06/18/2027 |
| 31359P-WN-2 | FNR 1997-34 PK PAC-11 7.000% 06/18/27 | | 12/01/2018 | Paydown | | 119,048 | 119,048 | 118,120 | 118,126 | | 922 | | 922 | | 119,048 | | | | 4,614 | 06/18/2027 |
| 31359P-X8-4 | FNR 1997-42 ZC Z SEQ 6.500% 07/18/27 | | 12/01/2018 | Paydown | | 107,081 | 107,081 | 100,120 | 105,368 | | 1,712 | | 1,712 | | 107,081 | | | | 3,839 | 07/18/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31359P-Y8-3 | FNR 1997-43 Z Z SEQ 7.500% 07/18/27 | | 12/01/2018 | Paydown | | 99,403 | 99,403 | 89,489 | 97,445 | | 1,958 | | 1,958 | | 99,403 | | | | 3,944 | 07/18/2027 |
| 31359Q-CD-4 | FNR 1997-52 Z Z SEQ 7.920% 07/20/27 | | 12/01/2018 | Paydown | | 131,897 | 131,897 | 131,382 | 131,377 | | 520 | | 520 | | 131,897 | | | | 4,380 | 07/20/2027 |
| 31359Q-LE-2 | FNR 1997-63 B SCH 7.000% 09/18/27 | | 12/01/2018 | Paydown | | 160,385 | 160,385 | 159,119 | 159,125 | | 1,260 | | 1,260 | | 160,385 | | | | 5,668 | 09/18/2027 |
| 31359Q-QZ-0 | FNR 1997-59 Y SEQ 6.500% 09/18/27 | | 12/01/2018 | Paydown | | 42,708 | 42,708 | 41,875 | 41,882 | | 826 | | 826 | | 42,708 | | | | 1,288 | 09/18/2027 |
| 31359Q-W2-6 | FNR 1997-74 J SEQ 6.500% 11/18/27 | | 12/01/2018 | Paydown | | 236,321 | 236,321 | 231,550 | 232,794 | | 3,527 | | 3,527 | | 236,321 | | | | 7,186 | 11/18/2027 |
| 31359Q-W8-3 | FNR 1997-74 NC SEQ NAS 6.500% 11/18/27 | | 12/01/2018 | Paydown | | 23,744 | 23,744 | 23,127 | 23,130 | | 615 | | 615 | | 23,744 | | | | 845 | 11/18/2027 |
| 31359Q-Z7-2 | FNR 1997-77 Z Z SEQ 7.000% 11/18/27 | | 12/01/2018 | Paydown | | 56,832 | 56,832 | 56,295 | 56,526 | | 306 | | 306 | | 56,832 | | | | 2,192 | 11/18/2027 |
| 31359R-QC-9 | FNR 1997-92 C SEQ 6.500% 01/18/28 | | 12/01/2018 | Paydown | | 147,648 | 147,648 | 145,574 | 145,587 | | 2,060 | | 2,060 | | 147,648 | | | | 5,493 | 01/18/2028 |
| 31359R-RN-4 | FNR 1997-94 H SEQ 6.500% 01/18/28 | | 12/01/2018 | Paydown | | 39,108 | 39,108 | 37,806 | 38,636 | | 472 | | 472 | | 39,108 | | | | 1,268 | 01/18/2028 |
| 31359R-VN-9 | FNR 1998-5 C SEQ 6.500% 02/18/28 | | 12/01/2018 | Paydown | | 111,276 | 111,276 | 109,624 | 110,555 | | 721 | | 721 | | 111,276 | | | | 3,864 | 02/18/2028 |
| 31359R-XA-5 | FNR 1998-1 D SEQ 7.000% 01/20/28 | | 12/01/2018 | Paydown | | 205,727 | 205,727 | 205,739 | 205,727 | | | | | | 205,727 | | | | 6,959 | 01/20/2028 |
| 31359S-D6-4 | FNR 2001-12 ZA Z SEQ 7.000% 05/25/31 | | 12/01/2018 | Paydown | | 235,169 | 235,169 | 233,406 | 233,706 | | 1,464 | | 1,464 | | 235,169 | | | | 9,687 | 05/25/2031 |
| 31359S-QD-5 | FNR 2001-10 PY PAC-11 6.000% 04/25/31 | | 12/01/2018 | Paydown | | 230,476 | 230,476 | 229,611 | 229,606 | | 869 | | 869 | | 230,476 | | | | 7,223 | 04/25/2031 |
| 31359S-QS-2 | FNR 2001-10 LZ Z SEQ 7.000% 04/25/31 | | 12/01/2018 | Paydown | | 94,321 | 94,321 | 92,136 | 93,275 | | 1,046 | | 1,046 | | 94,321 | | | | 3,912 | 04/25/2031 |
| 31359T-HN-1 | FNR 1998-29 Z Z SEQ 7.000% 04/20/28 | | 12/01/2018 | Paydown | | 221,959 | 221,959 | 221,500 | 221,459 | | 500 | | 500 | | 221,959 | | | | 7,953 | 04/20/2028 |
| 31359V-6Y-4 | FNR 1999-37 ZA Z SEQ 7.000% 08/25/29 | | 12/01/2018 | Paydown | | 202,482 | 202,482 | 185,872 | 197,951 | | 4,531 | | 4,531 | | 202,482 | | | | 7,170 | 08/25/2029 |
| 31359V-YL-1 | FNR 1999-24 ZE Z SEQ 6.500% 05/25/29 | | 12/01/2018 | Paydown | | 74,955 | 74,955 | 69,895 | 73,579 | | 1,375 | | 1,375 | | 74,955 | | | | 2,184 | 05/25/2029 |
| 31359W-2W-0 | FNR 1999-51 C SEQ 7.500% 10/25/29 | | 12/01/2018 | Paydown | | 92,609 | 92,609 | 90,139 | 91,529 | | 1,081 | | 1,081 | | 92,609 | | | | 3,853 | 10/25/2029 |
| 31359W-3F-6 | FNR 1999-51 BC SEQ 7.500% 10/25/29 | | 12/01/2018 | Paydown | | 59,459 | 59,459 | 57,972 | 58,713 | | 746 | | 746 | | 59,459 | | | | 2,511 | 10/25/2029 |
| 31359X-MB-2 | FNA 1999-M6 Z Z SEQ 6.700% 11/17/39 | | 12/01/2018 | Paydown | | 36,883 | 36,883 | 36,946 | 36,884 | | (1) | | (1) | | 36,883 | | | | 1,355 | 11/17/2039 |
| 313602-EB-6 | FNR 1988-16 B PAC-11 9.500% 06/25/18 | | 03/01/2018 | Paydown | | 11 | 11 | 11 | 11 | | | | | | 11 | | | | | 06/25/2018 |
| 313602-HY-3 | FNR 1988-30 D PAC-11 9.500% 12/25/18 | | 09/01/2018 | Paydown | | 1,508 | 1,508 | 1,417 | 1,492 | | 16 | | 16 | | 1,508 | | | | 42 | 12/25/2018 |
| 313602-LG-7 | FNR 1989-6 E SCH-11 9.500% 02/25/19 | | 12/01/2018 | Paydown | | 3,064 | 3,064 | 3,049 | 3,046 | | 18 | | 18 | | 3,064 | | | | 151 | 02/25/2019 |
| 313602-UH-5 | FNR 1989-31 E PAC-11 9.150% 06/25/19 | | 03/01/2018 | Paydown | | 1,437 | 1,437 | 1,431 | 1,428 | | 8 | | 8 | | 1,437 | | | | 17 | 06/25/2019 |
| 313602-VN-1 | FNR 1989-35 G SEQ 9.500% 07/25/19 | | 12/01/2018 | Paydown | | 6,434 | 6,434 | 6,164 | 6,410 | | 24 | | 24 | | 6,434 | | | | 309 | 07/25/2019 |
| 313603-4Z-2 | FNR 1990-39 K PAC-11 9.500% 04/25/20 | | 11/01/2018 | Paydown | | 2,258 | 2,258 | 2,234 | 2,235 | | 23 | | 23 | | 2,258 | | | | 91 | 04/25/2020 |
| 313603-5T-5 | FNR 1990-42 G SEQ 9.800% 04/25/20 | | 12/01/2018 | Paydown | | 818 | 818 | 812 | 812 | | 6 | | 6 | | 818 | | | | 42 | 04/25/2020 |
| 313603-JT-0 | FNR 1989-91 Z Z 9.150% 12/25/19 | | 12/01/2018 | Paydown | | 1,459 | 1,459 | 1,209 | 1,432 | | 27 | | 27 | | 1,459 | | | | 67 | 12/25/2019 |
| 313603-S6-0 | FNR 1990-26 K PAC-11 9.500% 03/25/20 | | 12/01/2018 | Paydown | | 9,687 | 9,687 | 9,598 | 9,599 | | 88 | | 88 | | 9,687 | | | | 514 | 03/25/2020 |
| 313603-YZ-9 | FNR 1990-14 K PO PAC-11 0.000% 02/25/20 | | 10/01/2018 | Paydown | | 1,180 | 1,180 | 213 | 1,094 | | 86 | | 86 | | 1,180 | | | | | 02/25/2020 |
| 313626-ZH-9 | FN 79944 9.750% 08/01/19 | | 12/01/2018 | Paydown | | 580 | 580 | 580 | 580 | | | | | | 580 | | | | 31 | 08/01/2019 |
| 31362K-CT-7 | FN 63082 9.750% 06/01/18 | | 05/01/2018 | Paydown | | 706 | 706 | 706 | 706 | | | | | | 706 | | | | 18 | 06/01/2018 |
| 31362K-CT-7 | FN 63082 9.750% 06/01/18 | | 06/01/2018 | Maturity | | 68 | 68 | 68 | 68 | | | | | | 68 | | | | 3 | 06/01/2018 |
| 313637-FB-1 | FN 109162 6.640% 03/01/28 | | 12/01/2018 | Paydown | | 4,594 | 4,594 | 4,594 | 4,594 | | | | | | 4,594 | | | | 167 | 03/01/2028 |
| 313637-FH-8 | FN 109168 6.640% 07/01/28 | | 12/01/2018 | Paydown | | 5,142 | 5,142 | 5,142 | 5,142 | | | | | | 5,142 | | | | 187 | 07/01/2028 |
| 313637-LM-0 | FN 109332 6.240% 07/01/29 | | 12/01/2018 | Paydown | | 3,563 | 3,563 | 3,563 | 3,563 | | | | | | 3,563 | | | | 122 | 07/01/2029 |
| 31363C-BZ-1 | FN 84656 9.500% 10/01/19 | | 12/01/2018 | Paydown | | 847 | 847 | 847 | 847 | | | | | | 847 | | | | 44 | 10/01/2019 |
| 3136A0-X6-9 | FNR 2011-89 HZ Z SEQ 4.000% 09/25/41 | | 12/01/2018 | Paydown | | 3,379,079 | 3,379,079 | 3,264,720 | 3,329,570 | | 49,509 | | 49,509 | | 3,379,079 | | | | 82,087 | 09/25/2041 |
| 3136AC-5D-9 | FNR 2013-28 ZJ Z SUP 3.000% 04/25/43 | | 08/01/2018 | Paydown | | 551,373 | 551,373 | 529,862 | 529,910 | | 21,463 | | 21,463 | | 551,373 | | | | 10,650 | 04/25/2043 |
| 3136AD-GE-3 | FNR 2013-31 ZN Z SUP 3.000% 04/25/43 | | 01/01/2018 | Paydown | | 11,795 | 11,795 | 9,598 | 9,587 | | 2,208 | | 2,208 | | 11,795 | | | | 29 | 04/25/2043 |
| 3136AS-QR-0 | FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43 | | 12/01/2018 | Paydown | | 705,531 | 705,531 | 747,201 | 737,975 | | (32,444) | | (32,444) | | 705,531 | | | | 13,069 | 08/25/2043 |
| 31371L-JL-4 | FN 255067 5.000% 01/01/24 | | 12/01/2018 | Paydown | | 8,765 | 8,765 | 8,662 | 8,674 | | 91 | | 91 | | 8,765 | | | | 228 | 01/01/2024 |
| 31371L-U9-8 | FN 255408 5.500% 09/01/24 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 11,803 | 10,954 | 11,009 | 10,995 | | (8) | | (8) | | 10,988 | | 815 | 815 | 599 | 09/01/2024 |
| 31371L-U9-8 | FN 255408 5.500% 09/01/24 | | 11/01/2018 | Paydown | | 3,162 | 3,162 | 3,178 | 3,174 | | (12) | | (12) | | 3,162 | | | | 93 | 09/01/2024 |
| 3137AD-6J-1 | FHR 3893 MZ Z SEQ 4.000% 07/15/41 | | 12/01/2018 | Paydown | | 2,721,179 | 2,721,179 | 2,660,683 | 2,696,129 | | 25,049 | | 25,049 | | 2,721,179 | | | | 57,314 | 07/15/2041 |
| 3137AE-CA-1 | FHR 3912 GZ Z SEQ 4.000% 08/15/41 | | 12/01/2018 | Paydown | | 1,253,885 | 1,253,885 | 1,182,178 | 1,234,531 | | 19,354 | | 19,354 | | 1,253,885 | | | | 31,768 | 08/15/2041 |
| 3137AE-WJ-0 | FHR 3928 DZ Z SEQ 4.000% 09/15/41 | | 12/01/2018 | Paydown | | 86,715 | 86,715 | 84,452 | 85,325 | | 1,390 | | 1,390 | | 86,715 | | | | 1,898 | 09/15/2041 |
| 31381D-UM-5 | FN 457888 6.500% 01/01/29 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 28,016 | 25,246 | 24,532 | 24,571 | | (16) | | (16) | | 24,554 | | 3,461 | 3,461 | 1,559 | 01/01/2029 |
| 31381D-UM-5 | FN 457888 6.500% 01/01/29 | | 12/01/2018 | Paydown | | 2,720 | 2,720 | 2,643 | 2,648 | | 73 | | 73 | | 2,720 | | | | 236 | 01/01/2029 |
| 31385X-EC-7 | FN 555531 5.500% 06/01/33 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 56,879 | 52,786 | 53,075 | 53,059 | | (6) | | (6) | | 53,053 | | 3,826 | 3,826 | 2,758 | 06/01/2033 |
| 31385X-EC-7 | FN 555531 5.500% 06/01/33 | | 12/01/2018 | Paydown | | 11,510 | 11,510 | 11,573 | 11,569 | | (59) | | (59) | | 11,510 | | | | 572 | 06/01/2033 |
| 31385X-F9-3 | FN 555592 5.500% 07/01/33 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 23,764 | 22,054 | 22,175 | 22,168 | | (2) | | (2) | | 22,166 | | 1,599 | 1,599 | 1,152 | 07/01/2033 |
| 31385X-F9-3 | FN 555592 5.500% 07/01/33 | | 12/01/2018 | Paydown | | 4,894 | 4,894 | 4,920 | 4,919 | | (25) | | (25) | | 4,894 | | | | 235 | 07/01/2033 |
| 3138EP-AQ-7 | FN AL6314 4.000% 02/01/45 | | 12/01/2018 | Paydown | | 3,803,912 | 3,803,912 | 4,067,808 | 4,062,924 | | (259,013) | | (259,013) | | 3,803,912 | | | | 68,323 | 02/01/2045 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3138ER-2H-2 | FN AL9775 3.500% 01/01/47 | | 12/01/2018 | Paydown | | 6,358,708 | 6,358,708 | 6,553,443 | 6,548,064 | | (189,356) | | (189,356) | | 6,358,708 | | | | 116,707 | 01/01/2047 |
| 3138ER-QZ-6 | FN AL9471 4.000% 12/01/46 | | 12/01/2018 | Paydown | | 6,885,878 | 6,885,878 | 7,363,586 | 7,355,392 | | (469,514) | | (469,514) | | 6,885,878 | | | | 150,863 | 12/01/2046 |
| 3138ER-YV-6 | FN AL9723 3.500% 02/01/47 | | 12/06/2018 | Paydown | | 19,428,435 | 19,428,435 | 19,956,646 | 19,943,470 | | (515,034) | | (515,034) | | 19,428,435 | | | | 375,314 | 02/01/2047 |
| 3138MB-LL-8 | FN AP7530 2.500% 09/01/27 | | 12/01/2018 | Paydown | | 18,014 | 18,014 | 18,906 | 18,800 | | (786) | | (786) | | 18,014 | | | | 234 | 09/01/2027 |
| 3138W6-5D-4 | FN AR8943 2.500% 03/01/23 | | 12/01/2018 | Paydown | | 4,218 | 4,218 | 4,403 | 4,364 | | (146) | | (146) | | 4,218 | | | | 56 | 03/01/2023 |
| 3138WD-4Z-1 | FN AS4439 4.000% 02/01/45 | | 12/01/2018 | Paydown | | 1,371,414 | 1,371,414 | 1,466,556 | 1,464,773 | | (93,359) | | (93,359) | | 1,371,414 | | | | 25,163 | 02/01/2045 |
| 3138WH-YT-3 | FN AS7921 3.500% 09/01/46 | | 12/01/2018 | Paydown | | 16,048,410 | 16,048,410 | 16,422,037 | 16,411,424 | | (363,014) | | (363,014) | | 16,048,410 | | | | 318,411 | 09/01/2046 |
| 3138WJ-LS-5 | FN AS8436 3.500% 12/01/46 | | 12/01/2018 | Paydown | | 8,927,777 | 8,927,777 | 9,148,111 | 9,141,959 | | (214,182) | | (214,182) | | 8,927,777 | | | | 170,269 | 12/01/2046 |
| 31391U-QC-2 | FN 677351 5.500% 01/01/33 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 11,298 | 10,485 | 10,552 | 10,548 | | (2) | | (2) | | 10,546 | | 752 | 752 | 548 | 01/01/2033 |
| 31391U-QC-2 | FN 677351 5.500% 01/01/33 | | 12/01/2018 | Paydown | | 3,181 | 3,181 | 3,201 | 3,200 | | (19) | | (19) | | 3,181 | | | | 154 | 01/01/2033 |
| 313920-A2-6 | FNR 2001-42 ZG Z SEQ 6.500% 09/25/31 | | 12/01/2018 | Paydown | | 222,675 | 222,675 | 207,714 | 217,713 | | 4,962 | | 4,962 | | 222,675 | | | | 8,186 | 09/25/2031 |
| 313920-C7-3 | FNR 2001-42 ZL Z SEQ 6.500% 09/25/31 | | 12/01/2018 | Paydown | | 213,856 | 213,856 | 197,416 | 209,136 | | 4,720 | | 4,720 | | 213,856 | | | | 6,054 | 09/25/2031 |
| 313920-LC-2 | FNR 2001-36 Z Z SEQ 7.000% 08/25/31 | | 12/01/2018 | Paydown | | 127,174 | 127,174 | 122,305 | 125,525 | | 1,649 | | 1,649 | | 127,174 | | | | 4,396 | 08/25/2031 |
| 313921-7E-2 | FNR 2001-78 D SEQ 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 214,773 | 214,773 | 211,136 | 212,235 | | 2,537 | | 2,537 | | 214,773 | | | | 6,455 | 12/25/2031 |
| 313921-E5-3 | FNR 2001-59 TE AD PAC-11 6.000% 11/25/31 | | 12/01/2018 | Paydown | | 67,622 | 67,622 | 67,179 | 67,184 | | 438 | | 438 | | 67,622 | | | | 1,768 | 11/25/2031 |
| 313921-ED-6 | FNR 2001-54 PK PAC-11 6.500% 10/25/31 | | 12/01/2018 | Paydown | | 77,355 | 77,355 | 76,537 | 76,538 | | 818 | | 818 | | 77,355 | | | | 2,919 | 10/25/2031 |
| 313921-LF-3 | FNR 2001-52 ZM Z SEQ 6.500% 10/25/31 | | 12/01/2018 | Paydown | | 307,639 | 307,639 | 281,441 | 300,485 | | 7,154 | | 7,154 | | 307,639 | | | | 8,607 | 10/25/2031 |
| 313921-MX-3 | FNR 2001-52 HD AD PAC-11 6.500% 10/25/31 | | 12/01/2018 | Paydown | | 54,912 | 54,912 | 55,684 | 54,922 | | (10) | | (10) | | 54,912 | | | | 2,336 | 10/25/2031 |
| 313921-P7-7 | FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31 | | 12/01/2018 | Paydown | | 167,920 | 167,920 | 161,755 | 165,785 | | 2,135 | | 2,135 | | 167,920 | | | | 4,869 | 11/25/2031 |
| 313921-W9-5 | FNR 2001-60 ZA Z SEQ 7.000% 11/25/31 | | 12/01/2018 | Paydown | | 1,224,475 | 1,224,475 | 1,215,674 | 1,216,942 | | 7,533 | | 7,533 | | 1,224,475 | | | | 45,504 | 11/25/2031 |
| 31392A-4Q-8 | FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 301,173 | 301,173 | 298,746 | 299,232 | | 1,942 | | 1,942 | | 301,173 | | | | 9,536 | 12/25/2031 |
| 31392A-6Q-6 | FNR 2001-82 Z Z 6.500% 01/25/32 | | 12/01/2018 | Paydown | | 320,438 | 320,438 | 298,408 | 313,857 | | 6,581 | | 6,581 | | 320,438 | | | | 11,970 | 01/25/2032 |
| 31392A-F3-7 | FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 474,217 | 474,217 | 433,612 | 463,268 | | 10,949 | | 10,949 | | 474,217 | | | | 17,351 | 12/25/2031 |
| 31392A-FF-0 | FNR 2001-64 ZG Z SEQ 6.000% 11/25/31 | | 12/01/2018 | Paydown | | 124,271 | 124,271 | 110,135 | 119,533 | | 4,738 | | 4,738 | | 124,271 | | | | 3,753 | 11/25/2031 |
| 31392A-G2-8 | FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 1,189,344 | 1,189,344 | 1,051,083 | 1,154,979 | | 34,366 | | 34,366 | | 1,189,344 | | | | 43,516 | 12/25/2031 |
| 31392A-HX-9 | FNR 2001-64 QH EXCH PAC 6.000% 11/25/31 | | 12/01/2018 | Paydown | | 506,785 | 506,785 | 500,019 | 500,036 | | 6,750 | | 6,750 | | 506,785 | | | | 15,677 | 11/25/2031 |
| 31392A-LS-5 | FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31 | | 12/01/2018 | Paydown | | 270,182 | 270,182 | 240,800 | 263,053 | | 7,129 | | 7,129 | | 270,182 | | | | 8,888 | 11/25/2031 |
| 31392A-MP-0 | FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31 | | 12/01/2018 | Paydown | | 315,213 | 315,213 | 302,014 | 310,830 | | 4,383 | | 4,383 | | 315,213 | | | | 10,061 | 11/25/2031 |
| 31392A-PU-6 | FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 1,859,037 | 1,859,037 | 1,692,111 | 1,816,297 | | 42,741 | | 42,741 | | 1,859,037 | | | | 58,557 | 12/25/2031 |
| 31392A-SN-9 | FNR 2001-74 QE EXCH PAC 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 179,618 | 179,618 | 177,653 | 178,266 | | 1,352 | | 1,352 | | 179,618 | | | | 5,658 | 12/25/2031 |
| 31392A-UP-1 | FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 592,598 | 592,598 | 529,171 | 577,639 | | 14,959 | | 14,959 | | 592,598 | | | | 16,320 | 12/25/2031 |
| 31392A-WX-2 | FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 330,230 | 330,230 | 305,050 | 322,869 | | 7,361 | | 7,361 | | 330,230 | | | | 8,333 | 12/25/2031 |
| 31392B-CT-1 | FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 1,490,844 | 1,490,844 | 1,353,407 | 1,456,373 | | 34,471 | | 34,471 | | 1,490,844 | | | | 45,747 | 12/25/2031 |
| 31392B-EG-7 | FNR 2001-70 PL EXCH PAC 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 954,191 | 954,191 | 946,876 | 946,889 | | 7,302 | | 7,302 | | 954,191 | | | | 26,782 | 12/25/2031 |
| 31392B-FH-4 | FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31 | | 12/01/2018 | Paydown | | 229,877 | 229,877 | 227,175 | 227,184 | | 2,693 | | 2,693 | | 229,877 | | | | 6,674 | 12/25/2031 |
| 31392C-X7-4 | FNR 2002-27 Z Z SEQ 6.000% 05/25/32 | | 12/01/2018 | Paydown | | 261,423 | 261,423 | 226,294 | 250,559 | | 10,863 | | 10,863 | | 261,423 | | | | 7,465 | 05/25/2032 |
| 31392C-YS-7 | FNR 2002-32 QH PAC-11 6.500% 05/25/32 | | 12/01/2018 | Paydown | | 363,770 | 363,770 | 364,679 | 363,770 | | | | | | 363,770 | | | | 13,046 | 05/25/2032 |
| 31392D-EP-3 | FNR 2002-35 BH PAC-11 6.500% 06/25/32 | | 12/01/2018 | Paydown | | 297,383 | 297,383 | 298,405 | 297,383 | | | | | | 297,383 | | | | 11,300 | 06/25/2032 |
| 31392E-2X-7 | FNR 2002-62 QD PAC-11 5.500% 11/25/32 | | 12/01/2018 | Paydown | | 511,881 | 511,881 | 507,492 | 507,499 | | 4,382 | | 4,382 | | 511,881 | | | | 16,072 | 11/25/2032 |
| 31392E-EQ-9 | FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32 | | 12/01/2018 | Paydown | | 337,098 | 337,098 | 317,083 | 328,701 | | 8,398 | | 8,398 | | 337,098 | | | | 9,372 | 09/25/2032 |
| 31392E-FR-6 | FNR 2002-55 OP EXCH PAC 6.000% 09/25/32 | | 12/01/2018 | Paydown | | 365,832 | 365,832 | 364,974 | 364,944 | | 888 | | 888 | | 365,832 | | | | 12,178 | 09/25/2032 |
| 31392E-N9-7 | FNR 2002-64 Z Z SEQ 5.500% 10/25/32 | | 12/01/2018 | Paydown | | 352,565 | 352,565 | 327,224 | 342,327 | | 10,238 | | 10,238 | | 352,565 | | | | 9,221 | 10/25/2032 |
| 31392E-PC-8 | FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32 | | 12/01/2018 | Paydown | | 379,753 | 379,753 | 379,753 | 379,753 | | | | | | 379,753 | | | | 10,984 | 09/25/2032 |
| 31392E-QH-6 | FNR 2002-56 KZ Z SEQ 6.000% 09/25/32 | | 12/01/2018 | Paydown | | 527,213 | 527,213 | 477,787 | 513,168 | | 14,045 | | 14,045 | | 527,213 | | | | 14,176 | 09/25/2032 |
| 31392E-QW-3 | FNR 2002-56 VZ Z SEQ 6.000% 09/25/32 | | 12/01/2018 | Paydown | | 404,701 | 404,701 | 378,648 | 395,205 | | 9,496 | | 9,496 | | 404,701 | | | | 13,498 | 09/25/2032 |
| 31392E-ZQ-6 | FNR 2002-63 BE PAC-11 6.000% 10/25/32 | | 12/01/2018 | Paydown | | 262,524 | 262,524 | 265,108 | 262,622 | | (98) | | (98) | | 262,524 | | | | 8,427 | 10/25/2032 |
| 31392F-F6-9 | FNR 2002-84 PD PAC-11 5.500% 12/25/32 | | 12/01/2018 | Paydown | | 1,450,983 | 1,450,983 | 1,436,058 | 1,436,085 | | 14,898 | | 14,898 | | 1,450,983 | | | | 41,067 | 12/25/2032 |
| 31392F-JS-7 | FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32 | | 12/01/2018 | Paydown | | 731,495 | 731,495 | 716,931 | 716,964 | | 14,531 | | 14,531 | | 731,495 | | | | 23,331 | 11/25/2032 |
| 31392F-QA-8 | FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31 | | 12/01/2018 | Paydown | | 453,287 | 453,287 | 442,947 | 448,418 | | 4,870 | | 4,870 | | 453,287 | | | | 14,637 | 11/25/2031 |
| 31392F-VG-9 | FNR 2002-86 JD PAC-11 5.500% 12/25/32 | | 12/01/2018 | Paydown | | 840,569 | 840,569 | 827,216 | 827,244 | | 13,325 | | 13,325 | | 840,569 | | | | 20,546 | 12/25/2032 |
| 31392F-W5-2 | FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32 | | 12/01/2018 | Paydown | | 425,897 | 425,897 | 419,219 | 419,236 | | 6,661 | | 6,661 | | 425,897 | | | | 11,488 | 12/25/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31392F-WZ-6 | FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32 | | 12/01/2018 | Paydown | | 262,344 | 262,344 | 257,270 | 257,280 | | 5,064 | | 5,064 | | 262,344 | | | | 7,300 | 12/25/2032 |
| 31392F-X9-3 | FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32 | | 12/01/2018 | Paydown | | 746,727 | 746,727 | 734,636 | 734,667 | | 12,059 | | 12,059 | | 746,727 | | | | 18,727 | 12/25/2032 |
| 31392G-AS-4 | FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32 | | 12/01/2018 | Paydown | | 2,883,779 | 2,883,779 | 2,927,036 | 2,883,779 | | | | | | 2,883,779 | | | | 85,085 | 12/25/2032 |
| 31392G-LG-8 | FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32 | | 12/01/2018 | Paydown | | 829,097 | 829,097 | 815,717 | 815,746 | | 13,351 | | 13,351 | | 829,097 | | | | 24,083 | 12/25/2032 |
| 31392G-SE-6 | FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33 | | 12/01/2018 | Paydown | | 3,008,123 | 3,008,123 | 2,970,499 | 2,970,576 | | 37,547 | | 37,547 | | 3,008,123 | | | | 78,280 | 01/25/2033 |
| 31392H-DA-8 | FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33 | | 12/01/2018 | Paydown | | 1,931,283 | 1,931,283 | 1,912,992 | 1,913,034 | | 18,249 | | 18,249 | | 1,931,283 | | | | 52,618 | 01/25/2033 |
| 31392H-DT-7 | FNR 2002-97 PH PAC-11 5.500% 01/25/33 | | 12/01/2018 | Paydown | | 1,848,700 | 1,848,700 | 1,831,425 | 1,831,454 | | 17,247 | | 17,247 | | 1,848,700 | | | | 50,417 | 01/25/2033 |
| 31392H-ER-0 | FNR 2002-97 CG PAC-11 5.500% 01/25/33 | | 12/01/2018 | Paydown | | 598,000 | 598,000 | 594,449 | 594,507 | | 3,493 | | 3,493 | | 598,000 | | | | 15,787 | 01/25/2033 |
| 31392H-JB-0 | FNR 2002-95 MJ PAC-11 5.500% 01/25/33 | | 12/01/2018 | Paydown | | 1,798,873 | 1,798,873 | 1,771,823 | 1,771,884 | | 26,990 | | 26,990 | | 1,798,873 | | | | 49,712 | 01/25/2033 |
| 31392H-PZ-0 | FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33 | | 12/01/2018 | Paydown | | 316,352 | 316,352 | 311,510 | 311,520 | | 4,832 | | 4,832 | | 316,352 | | | | 9,577 | 02/25/2033 |
| 31392H-QW-6 | FNR 2003-4 B SEQ 5.500% 02/25/33 | | 12/01/2018 | Paydown | | 2,657,876 | 2,657,876 | 2,617,875 | 2,617,962 | | 39,914 | | 39,914 | | 2,657,876 | | | | 84,471 | 02/25/2033 |
| 31392H-SL-8 | FNR 2003-1 B SEQ 5.500% 02/25/33 | | 12/01/2018 | Paydown | | 850,869 | 850,869 | 839,243 | 839,267 | | 11,602 | | 11,602 | | 850,869 | | | | 22,290 | 02/25/2033 |
| 31392H-U7-6 | FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33 | | 12/01/2018 | Paydown | | 2,081,620 | 2,081,620 | 2,060,387 | 2,061,552 | | 20,069 | | 20,069 | | 2,081,620 | | | | 63,618 | 02/25/2033 |
| 31392H-V6-7 | FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33 | | 12/01/2018 | Paydown | | 1,005,204 | 1,005,204 | 994,299 | 994,318 | | 10,886 | | 10,886 | | 1,005,204 | | | | 28,917 | 02/25/2033 |
| 31392H-V9-1 | FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33 | | 12/01/2018 | Paydown | | 1,465,006 | 1,465,006 | 1,451,691 | 1,451,713 | | 13,293 | | 13,293 | | 1,465,006 | | | | 36,544 | 02/25/2033 |
| 31392J-LN-7 | FNR 2003-15 PG PAC-11 5.500% 03/25/33 | | 12/01/2018 | Paydown | | 597,718 | 597,718 | 584,636 | 584,663 | | 13,055 | | 13,055 | | 597,718 | | | | 21,107 | 03/25/2033 |
| 31392K-KC-9 | FHR 2453 ZN Z SEQ 6.500% 05/15/32 | | 12/01/2018 | Paydown | | 156,735 | 156,735 | 144,882 | 153,133 | | 3,602 | | 3,602 | | 156,735 | | | | 2,770 | 05/15/2032 |
| 31392K-KG-0 | FHR 2453 ZL Z SEQ 6.500% 05/15/32 | | 12/01/2018 | Paydown | | 247,283 | 247,283 | 232,524 | 242,776 | | 4,507 | | 4,507 | | 247,283 | | | | 8,599 | 05/15/2032 |
| 31392K-S2-3 | FHR 2449 ZA Z SEQ 6.500% 05/15/32 | | 12/01/2018 | Paydown | | 1,313,918 | 1,313,918 | 1,233,029 | 1,284,881 | | 29,036 | | 29,036 | | 1,313,918 | | | | 41,203 | 05/15/2032 |
| 31392K-UP-9 | FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32 | | 12/01/2018 | Paydown | | 476,563 | 476,563 | 474,194 | 474,013 | | 2,549 | | 2,549 | | 476,563 | | | | 14,726 | 05/15/2032 |
| 31392K-VN-3 | FHR 2444 AZ Z SEQ 6.500% 05/15/32 | | 12/01/2018 | Paydown | | 187,003 | 187,003 | 176,017 | 183,858 | | 3,145 | | 3,145 | | 187,003 | | | | 5,617 | 05/15/2032 |
| 31392M-4X-7 | FHR 2448 QN EXCH PAC-11 6.500% 05/15/32 | | 12/01/2018 | Paydown | | 349,055 | 349,055 | 352,055 | 349,295 | | (240) | | (240) | | 349,055 | | | | 10,916 | 05/15/2032 |
| 31392M-AF-9 | FHR 2448 ZE Z SEQ 6.500% 05/15/32 | | 12/01/2018 | Paydown | | 1,427,184 | 1,427,184 | 1,331,741 | 1,399,128 | | 28,056 | | 28,056 | | 1,427,184 | | | | 46,131 | 05/15/2032 |
| 31392M-PM-8 | FHR 2466 ZH Z SEQ 6.000% 06/15/32 | | 12/01/2018 | Paydown | | 139,207 | 139,207 | 137,205 | 138,306 | | 901 | | 901 | | 139,207 | | | | 4,541 | 06/15/2032 |
| 31392M-PN-6 | FHR 2466 ZE Z SEQ 6.500% 06/15/32 | | 12/01/2018 | Paydown | | 219,738 | 219,738 | 205,798 | 215,452 | | 4,286 | | 4,286 | | 219,738 | | | | 7,476 | 06/15/2032 |
| 31392M-WE-8 | FHR 2464 Z Z SEQ 6.500% 06/15/32 | | 12/01/2018 | Paydown | | 321,182 | 321,182 | 300,086 | 314,888 | | 6,294 | | 6,294 | | 321,182 | | | | 11,416 | 06/15/2032 |
| 31392P-4B-8 | FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32 | | 12/01/2018 | Paydown | | 205,834 | 205,834 | 207,120 | 205,837 | | (3) | | (3) | | 205,834 | | | | 4,865 | 06/15/2032 |
| 31392P-AD-7 | FHR 2458 ZD Z SEQ 6.500% 06/15/32 | | 12/01/2018 | Paydown | | 212,574 | 212,574 | 197,760 | 207,957 | | 4,617 | | 4,617 | | 212,574 | | | | 8,004 | 06/15/2032 |
| 31392P-AF-2 | FHR 2458 ZK Z SEQ 6.500% 06/15/32 | | 12/01/2018 | Paydown | | 348,902 | 348,902 | 325,133 | 339,882 | | 9,020 | | 9,020 | | 348,902 | | | | 11,049 | 06/15/2032 |
| 31392P-ED-3 | FHR 2456 QZ Z SEQ 6.000% 06/15/32 | | 12/01/2018 | Paydown | | 659,394 | 659,394 | 597,988 | 639,739 | | 19,655 | | 19,655 | | 659,394 | | | | 19,092 | 06/15/2032 |
| 31392P-GS-8 | FHR 2459 DZ Z SEQ 6.500% 06/15/32 | | 12/01/2018 | Paydown | | 444,487 | 444,487 | 416,012 | 436,700 | | 7,787 | | 7,787 | | 444,487 | | | | 12,960 | 06/15/2032 |
| 31392P-H7-3 | FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32 | | 12/01/2018 | Paydown | | 755,719 | 755,719 | 760,974 | 755,719 | | | | | | 755,719 | | | | 24,574 | 06/15/2032 |
| 31392P-HM-0 | FHR 2459 LZ Z SEQ 6.500% 06/15/32 | | 12/01/2018 | Paydown | | 364,739 | 364,739 | 342,284 | 357,610 | | 7,129 | | 7,129 | | 364,739 | | | | 14,462 | 06/15/2032 |
| 31392P-QK-4 | FHR 2486 AL EXCH SEQ 6.000% 07/15/32 | | 12/01/2018 | Paydown | | 205,286 | 205,286 | 203,289 | 203,295 | | 1,991 | | 1,991 | | 205,286 | | | | 6,412 | 07/15/2032 |
| 31392P-SN-6 | FHR 2484 NZ Z SEQ 6.500% 07/15/32 | | 12/01/2018 | Paydown | | 844,414 | 844,414 | 806,548 | 830,260 | | 14,154 | | 14,154 | | 844,414 | | | | 32,452 | 07/15/2032 |
| 31392P-ST-3 | FHR 2476 GD SEQ 6.000% 07/15/32 | | 12/01/2018 | Paydown | | 22,524 | 22,524 | 22,482 | 22,481 | | 43 | | 43 | | 22,524 | | | | 633 | 07/15/2032 |
| 31392P-V2-8 | FHR 2473 JZ Z SEQ 6.500% 07/15/32 | | 12/01/2018 | Paydown | | 498,551 | 498,551 | 473,156 | 490,095 | | 8,456 | | 8,456 | | 498,551 | | | | 17,149 | 07/15/2032 |
| 31392R-3H-2 | FHR 2484 LZ Z SEQ 6.500% 07/15/32 | | 12/01/2018 | Paydown | | 1,519,060 | 1,519,060 | 1,450,702 | 1,494,245 | | 24,815 | | 24,815 | | 1,519,060 | | | | 51,173 | 07/15/2032 |
| 31392R-E3-1 | FHR 2469 Z Z SEQ 6.000% 07/15/32 | | 12/01/2018 | Paydown | | 354,247 | 354,247 | 356,129 | 354,489 | | (242) | | (242) | | 354,247 | | | | 10,934 | 07/15/2032 |
| 31392R-TJ-0 | FHR 2490 PR PAC-1-11 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 258,294 | 258,294 | 256,752 | 256,755 | | 1,540 | | 1,540 | | 258,294 | | | | 8,102 | 08/15/2032 |
| 31392R-TQ-4 | FHR 2490 Z Z SEQ 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 635,532 | 635,532 | 575,156 | 616,875 | | 18,656 | | 18,656 | | 635,532 | | | | 20,520 | 08/15/2032 |
| 31392R-X7-1 | FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 467,658 | 467,658 | 409,932 | 452,623 | | 15,035 | | 15,035 | | 467,658 | | | | 15,203 | 08/15/2032 |
| 31392R-Y8-8 | FHR 2489 Z Z SEQ 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 363,022 | 363,022 | 336,249 | 354,542 | | 8,480 | | 8,480 | | 363,022 | | | | 11,482 | 08/15/2032 |
| 31392T-7D-3 | FHR 2485 BC EXCH SEQ 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 174,446 | 174,446 | 172,510 | 173,387 | | 1,058 | | 1,058 | | 174,446 | | | | 5,413 | 08/15/2032 |
| 31392T-EQ-6 | FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 754,294 | 754,294 | 638,321 | 728,164 | | 26,130 | | 26,130 | | 754,294 | | | | 23,343 | 08/15/2032 |
| 31392T-JG-3 | FHR 2488 PR PAC-11 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 245,347 | 245,347 | 244,830 | 244,827 | | 520 | | 520 | | 245,347 | | | | 7,783 | 08/15/2032 |
| 31392T-NU-7 | FHR 2481 PG EXCH PAC-11 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 648,500 | 648,500 | 644,141 | 644,151 | | 4,350 | | 4,350 | | 648,500 | | | | 22,307 | 08/15/2032 |
| 31392T-P2-7 | FHR 2481 ZC Z SEQ 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 878,675 | 878,675 | 819,364 | 857,527 | | 21,148 | | 21,148 | | 878,675 | | | | 31,712 | 08/15/2032 |
| 31392U-3A-0 | FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32 | | 12/01/2018 | Paydown | | 996,798 | 996,798 | 988,924 | 988,941 | | 7,857 | | 7,857 | | 996,798 | | | | 27,893 | 08/15/2032 |
| 31392U-BC-7 | FHR 2511 Z Z SEQ 5.500% 09/15/32 | | 12/01/2018 | Paydown | | 594,724 | 594,724 | 541,942 | 574,717 | | 20,007 | | 20,007 | | 594,724 | | | | 16,354 | 09/15/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31392U-P6-5 | FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32 | | 12/01/2018 | Paydown | | 1,645,168 | 1,645,168 | 1,505,329 | 1,610,837 | | 34,331 | | 34,331 | | 1,645,168 | | | | 49,181 | 09/15/2032 |
| 31392U-W6-7 | FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32 | | 12/01/2018 | Paydown | | 543,285 | 543,285 | 549,355 | 544,256 | | (971) | | (971) | | 543,285 | | | | 16,611 | 09/15/2032 |
| 31392U-YW-8 | FHR 2500 KC SEQ 6.000% 09/15/32 | | 12/01/2018 | Paydown | | 62,335 | 62,335 | 62,043 | 62,077 | | 258 | | 258 | | 62,335 | | | | 2,463 | 09/15/2032 |
| 31392V-3P-5 | FHR 2494 HJ PAC-11 6.000% 09/15/32 | | 12/01/2018 | Paydown | | 1,152,418 | 1,152,418 | 1,174,025 | 1,157,691 | | (5,274) | | (5,274) | | 1,152,418 | | | | 33,655 | 09/15/2032 |
| 31392V-GQ-9 | FHR 2497 JH EXCH PAC-11 6.000% 09/15/32 | | 12/01/2018 | Paydown | | 102,463 | 102,463 | 102,559 | 102,463 | | | | | | 102,463 | | | | 3,399 | 09/15/2032 |
| 31392W-JR-2 | FHR 2509 ZG Z SEQ 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 907,767 | 907,767 | 836,280 | 883,209 | | 24,557 | | 24,557 | | 907,767 | | | | 27,687 | 10/15/2032 |
| 31392W-JS-0 | FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 952,161 | 952,161 | 855,160 | 927,671 | | 24,490 | | 24,490 | | 952,161 | | | | 21,998 | 10/15/2032 |
| 31392W-JU-5 | FHR 2509 ZQ Z SEQ 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 1,281,613 | 1,281,613 | 1,177,081 | 1,222,650 | | 58,963 | | 58,963 | | 1,281,613 | | | | 37,026 | 10/15/2032 |
| 31392W-JV-3 | FHR 2509 ZE Z SEQ 6.000% 10/15/32 | | 12/01/2018 | Paydown | | 1,507,853 | 1,507,853 | 1,490,772 | 1,500,118 | | 7,735 | | 7,735 | | 1,507,853 | | | | 52,535 | 10/15/2032 |
| 31392W-LD-0 | FHR 2509 QG PAC-1-11 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 279,283 | 279,283 | 276,839 | 277,335 | | 1,948 | | 1,948 | | 279,283 | | | | 9,194 | 10/15/2032 |
| 31392W-MN-7 | FHR 2515 BD SEQ 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 175,872 | 175,872 | 173,447 | 173,453 | | 2,419 | | 2,419 | | 175,872 | | | | 6,529 | 10/15/2032 |
| 31392W-MT-4 | FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 767,233 | 767,233 | 750,026 | 750,069 | | 17,164 | | 17,164 | | 767,233 | | | | 22,207 | 10/15/2032 |
| 31392W-Q3-7 | FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 811,217 | 811,217 | 804,503 | 804,520 | | 6,697 | | 6,697 | | 811,217 | | | | 23,974 | 10/15/2032 |
| 31392W-QU-7 | FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 1,622,435 | 1,622,435 | 1,461,713 | 1,584,833 | | 37,602 | | 37,602 | | 1,622,435 | | | | 47,949 | 10/15/2032 |
| 31392W-TB-6 | FHR 2510 PQ PAC-11 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 942,586 | 942,586 | 936,580 | 936,593 | | 5,993 | | 5,993 | | 942,586 | | | | 27,465 | 10/15/2032 |
| 31392W-VR-8 | FHR 2510 NZ Z SEQ 6.000% 10/15/32 | | 12/01/2018 | Paydown | | 1,087,300 | 1,087,300 | 1,076,767 | 1,081,504 | | 5,796 | | 5,796 | | 1,087,300 | | | | 32,044 | 10/15/2032 |
| 31392X-2H-0 | FHR 2517 ZD Z SEQ 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 449,307 | 449,307 | 418,558 | 438,825 | | 10,482 | | 10,482 | | 449,307 | | | | 12,355 | 10/15/2032 |
| 31392X-2K-3 | FHR 2517 ZH Z SEQ 6.000% 10/15/32 | | 12/01/2018 | Paydown | | 570,662 | 570,662 | 565,134 | 567,561 | | 3,101 | | 3,101 | | 570,662 | | | | 17,755 | 10/15/2032 |
| 31392X-B7-2 | FHR 2513 PZ Z PAC-11 6.000% 02/15/32 | | 12/01/2018 | Paydown | | 2,021,986 | 2,021,986 | 2,018,195 | 2,018,154 | | 3,832 | | 3,832 | | 2,021,986 | | | | 69,855 | 02/15/2032 |
| 31392X-CX-4 | FHR 2513 GJ PAC-11 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 323,743 | 323,743 | 319,701 | 319,711 | | 4,032 | | 4,032 | | 323,743 | | | | 9,071 | 10/15/2032 |
| 31392X-EX-2 | FHR 2513 ZC Z SEQ 5.500% 10/15/32 | | 12/01/2018 | Paydown | | 744,143 | 744,143 | 685,658 | 725,527 | | 18,615 | | 18,615 | | 744,143 | | | | 21,050 | 10/15/2032 |
| 31392X-HN-1 | FHR 2529 LB SEQ 6.000% 11/15/32 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 1,241,426 | 1,123,462 | 1,116,089 | 1,116,920 | | 45 | | 45 | | 1,116,965 | | 124,460 | 124,460 | 52,803 | 11/15/2032 |
| 31392X-HN-1 | FHR 2529 LB SEQ 6.000% 11/15/32 | | 09/01/2018 | Paydown | | 62,017 | 62,017 | 61,610 | 61,655 | | 361 | | 361 | | 62,017 | | | | 1,363 | 11/15/2032 |
| 31392X-NF-1 | FHR 2523 PH PAC-11 5.500% 11/15/32 | | 12/01/2018 | Paydown | | 663,295 | 663,295 | 657,009 | 657,024 | | 6,272 | | 6,272 | | 663,295 | | | | 20,541 | 11/15/2032 |
| 31392X-R5-9 | FHR 2525 HC SEQ 5.500% 11/15/32 | | 12/01/2018 | Paydown | | 432,165 | 432,165 | 422,443 | 422,471 | | 9,694 | | 9,694 | | 432,165 | | | | 13,934 | 11/15/2032 |
| 31392X-RA-8 | FHR 2525 BH PAC-1-11 5.500% 11/15/32 | | 12/01/2018 | Paydown | | 746,148 | 746,148 | 731,898 | 731,936 | | 14,212 | | 14,212 | | 746,148 | | | | 21,023 | 11/15/2032 |
| 31393A-E4-5 | FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33 | | 12/01/2018 | Paydown | | 1,054,063 | 1,054,063 | 867,955 | 987,619 | | 66,444 | | 66,444 | | 1,054,063 | | | | 28,282 | 04/25/2033 |
| 31393A-JG-3 | FNR 2003-26 PD PAC-11 5.500% 04/25/33 | | 12/01/2018 | Paydown | | 959,843 | 959,843 | 993,887 | 965,927 | | (6,084) | | (6,084) | | 959,843 | | | | 28,603 | 04/25/2033 |
| 31393A-N4-5 | FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33 | | 12/01/2018 | Paydown | | 1,368,277 | 1,368,277 | 1,364,429 | 1,364,400 | | 3,877 | | 3,877 | | 1,368,277 | | | | 26,258 | 04/25/2033 |
| 31393A-QQ-3 | FNR 2003-25 B SEQ 5.500% 04/25/33 | | 12/01/2018 | Paydown | | 1,959,903 | 1,959,903 | 1,942,741 | 1,943,738 | | 16,165 | | 16,165 | | 1,959,903 | | | | 51,884 | 04/25/2033 |
| 31393A-UD-7 | FNR 2003-27 EK SEQ 5.000% 04/25/33 | | 12/01/2018 | Paydown | | 451,687 | 451,687 | 432,796 | 432,846 | | 18,842 | | 18,842 | | 451,687 | | | | 12,544 | 04/25/2033 |
| 31393A-VZ-7 | FNR 2003-30 JE PAC-11 5.500% 04/25/33 | | 12/01/2018 | Paydown | | 525,055 | 525,055 | 524,563 | 524,500 | | 555 | | 555 | | 525,055 | | | | 14,218 | 04/25/2033 |
| 31393B-2B-0 | FNR 2003-56 DA SEQ 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 3,328,891 | 3,328,891 | 3,337,213 | 3,328,891 | | | | | | 3,328,891 | | | | 99,140 | 06/25/2033 |
| 31393B-3F-0 | FNR 2003-51 PJ PAC-11 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 617,578 | 617,578 | 602,163 | 602,197 | | 15,382 | | 15,382 | | 617,578 | | | | 19,941 | 06/25/2033 |
| 31393B-4S-1 | FNR 2003-50 PH PAC-11 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 1,378,554 | 1,378,554 | 1,344,083 | 1,344,168 | | 34,387 | | 34,387 | | 1,378,554 | | | | 37,989 | 06/25/2033 |
| 31393B-C5-2 | FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33 | | 12/01/2018 | Paydown | | 427,279 | 427,279 | 427,279 | 427,279 | | | | | | 427,279 | | | | 12,161 | 05/25/2033 |
| 31393B-PH-2 | FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33 | | 12/01/2018 | Paydown | | 3,166,323 | 3,166,323 | 3,162,365 | 3,161,939 | | 4,384 | | 4,384 | | 3,166,323 | | | | 99,427 | 05/25/2033 |
| 31393B-SY-2 | FNR 2003-42 PF PAC-11 5.500% 05/25/33 | | 12/01/2018 | Paydown | | 475,749 | 475,749 | 488,238 | 480,029 | | (4,280) | | (4,280) | | 475,749 | | | | 13,863 | 05/25/2033 |
| 31393C-BM-4 | FNR 2003-34 EW PAC-11 5.500% 05/25/33 | | 12/01/2018 | Paydown | | 1,292,070 | 1,292,070 | 1,283,187 | 1,284,278 | | 7,792 | | 7,792 | | 1,292,070 | | | | 36,896 | 05/25/2033 |
| 31393C-JB-0 | FNR 2003-54 VZ Z SEQ 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 2,742,991 | 2,742,991 | 2,479,836 | 2,697,304 | | 45,687 | | 45,687 | | 2,742,991 | | | | 84,178 | 06/25/2033 |
| 31393C-JJ-3 | FNR 2003-54 Z Z SEQ 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 3,008,719 | 3,008,719 | 2,506,639 | 2,921,173 | | 87,546 | | 87,546 | | 3,008,719 | | | | 88,911 | 06/25/2033 |
| 31393C-KE-2 | FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 615,011 | 615,011 | 586,180 | 586,256 | | 28,756 | | 28,756 | | 615,011 | | | | 15,181 | 06/25/2033 |
| 31393C-KP-7 | FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 864,548 | 864,548 | 839,774 | 839,838 | | 24,710 | | 24,710 | | 864,548 | | | | 20,798 | 06/25/2033 |
| 31393C-PX-5 | FNR 2003-55 UE PAC-11 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 559,065 | 559,065 | 551,444 | 551,460 | | 7,606 | | 7,606 | | 559,065 | | | | 16,393 | 06/25/2033 |
| 31393C-WJ-8 | FNR 2003-46 PJ PAC-11 5.500% 06/25/33 | | 12/01/2018 | Paydown | | 3,697,835 | 3,697,835 | 3,740,591 | 3,699,883 | | (2,049) | | (2,049) | | 3,697,835 | | | | 101,723 | 06/25/2033 |
| 31393C-ZD-8 | FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33 | | 12/01/2018 | Paydown | | 2,178,081 | 2,178,081 | 2,241,381 | 2,186,544 | | (8,463) | | (8,463) | | 2,178,081 | | | | 69,642 | 06/25/2033 |
| 31393D-AN-1 | FNR 2003-70 BJ PAC-11 5.000% 07/25/33 | | 12/01/2018 | Paydown | | 2,598,467 | 2,598,467 | 2,626,752 | 2,603,594 | | (5,127) | | (5,127) | | 2,598,467 | | | | 65,654 | 07/25/2033 |
| 31393D-B4-2 | FNR 2003-73 Z Z SEQ 5.000% 08/25/18 | | 06/01/2018 | Paydown | | 982,800 | 982,800 | 937,813 | 978,790 | | 4,011 | | 4,011 | | 982,800 | | | | 12,425 | 08/25/2018 |
| 31393D-D6-5 | FNR 2003-59 LB PAC-11 5.000% 08/25/33 | | 12/01/2018 | Paydown | | 1,280,737 | 1,280,737 | 1,270,132 | 1,270,148 | | 10,589 | | 10,589 | | 1,280,737 | | | | 34,268 | 08/25/2033 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31393D-FC-0 | FNR 2003-65 PE PAC-11 5.000% 07/25/33 | | 12/01/2018 | Paydown | | 1,876,835 | 1,876,835 | 1,921,703 | 1,892,027 | | (15,192) | | (15,192) | | 1,876,835 | | | | 50,660 | 07/25/2033 |
| 31393D-JH-5 | FNR 2003-64 Z Z SEQ 5.500% 07/25/33 | | 12/01/2018 | Paydown | | 5,103,757 | 5,103,757 | 5,135,656 | 5,103,757 | | | | | | 5,103,757 | | | | 148,877 | 07/25/2033 |
| 31393D-KE-0 | FNR 2003-64 ZC Z SEQ 5.000% 07/25/33 | | 12/01/2018 | Paydown | | 7,603,947 | 7,603,947 | 7,123,049 | 7,494,676 | | 109,272 | | 109,272 | | 7,603,947 | | | | 209,440 | 07/25/2033 |
| 31393D-M7-3 | FNR 2003-80 ZC Z SEQ 5.000% 08/25/33 | | 12/01/2018 | Paydown | | 3,194,363 | 3,194,363 | 2,825,015 | 3,121,033 | | 73,330 | | 73,330 | | 3,194,363 | | | | 89,693 | 08/25/2033 |
| 31393D-SU-6 | FNR 2003-63 QE PAC-11 5.000% 07/25/33 | | 12/01/2018 | Paydown | | 1,955,849 | 1,955,849 | 1,996,188 | 1,968,935 | | (13,086) | | (13,086) | | 1,955,849 | | | | 49,080 | 07/25/2033 |
| 31393D-UU-3 | FNW 2003-W10 3A5 SEQ 4.299% 06/25/43 | | 12/01/2018 | Paydown | | 2,802,892 | 2,802,892 | 2,802,682 | 2,802,053 | | 840 | | 840 | | 2,802,892 | | | | 68,620 | 06/25/2043 |
| 31393D-ZK-0 | FNR 2003-73 GC SEQ 5.000% 08/25/33 | | 12/01/2018 | Paydown | | 2,933,399 | 2,933,399 | 2,908,097 | 2,909,304 | | 24,095 | | 24,095 | | 2,933,399 | | | | 82,331 | 08/25/2033 |
| 31393E-BJ-7 | FNR 2003-74 ZG Z SEQ 5.500% 08/25/33 | | 12/01/2018 | Paydown | | 1,970,218 | 1,970,218 | 1,789,204 | 1,937,349 | | 32,869 | | 32,869 | | 1,970,218 | | | | 54,329 | 08/25/2033 |
| 31393E-JK-6 | FNR 2003-71 AC SEQ 5.000% 08/25/33 | | 12/01/2018 | Paydown | | 574,216 | 574,216 | 536,771 | 536,870 | | 37,346 | | 37,346 | | 574,216 | | | | 14,118 | 08/25/2033 |
| 31393E-RA-9 | FNR 2003-91 BY SEQ 5.000% 09/25/33 | | 12/01/2018 | Paydown | | 2,218,160 | 2,218,160 | 2,114,438 | 2,114,682 | | 103,478 | | 103,478 | | 2,218,160 | | | | 65,594 | 09/25/2033 |
| 31393E-RJ-0 | FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33 | | 12/01/2018 | Paydown | | 1,188,020 | 1,188,020 | 1,156,530 | 1,156,602 | | 31,418 | | 31,418 | | 1,188,020 | | | | 32,945 | 09/25/2033 |
| 31393E-SV-2 | FNR 2003-83 Z Z SEQ 5.500% 09/25/33 | | 12/01/2018 | Paydown | | 1,484,084 | 1,484,084 | 1,209,528 | 1,392,345 | | 91,739 | | 91,739 | | 1,484,084 | | | | 46,990 | 09/25/2033 |
| 31393E-X8-7 | FNR 2003-85 QD PAC-11 5.500% 09/25/33 | | 12/01/2018 | Paydown | | 1,740,820 | 1,740,820 | 1,640,179 | 1,708,596 | | 32,224 | | 32,224 | | 1,740,820 | | | | 50,047 | 09/25/2033 |
| 31393E-ZY-8 | FNR 2003-94 PH PAC-11 5.500% 10/25/33 | | 12/01/2018 | Paydown | | 2,410,947 | 2,410,947 | 2,349,029 | 2,349,166 | | 61,782 | | 61,782 | | 2,410,947 | | | | 62,005 | 10/25/2033 |
| 31393F-5J-1 | FHR 2522 B EXCH SEQ 5.500% 11/15/32 | | 12/01/2018 | Paydown | | 784,708 | 784,708 | 779,039 | 779,052 | | 5,656 | | 5,656 | | 784,708 | | | | 25,479 | 11/15/2032 |
| 31393F-B4-7 | FHR 2519 BN EXCH SEQ 5.500% 11/15/32 | | 12/01/2018 | Paydown | | 316,816 | 316,816 | 313,549 | 314,732 | | 2,084 | | 2,084 | | 316,816 | | | | 9,614 | 11/15/2032 |
| 31393F-BW-5 | FHR 2519 LE EXCH SEQ 5.500% 11/15/32 | | 12/01/2018 | Paydown | | 1,071,231 | 1,071,231 | 1,057,240 | 1,057,276 | | 13,955 | | 13,955 | | 1,071,231 | | | | 29,563 | 11/15/2032 |
| 31393F-FJ-0 | FHR 2526 Z Z SEQ 5.500% 11/15/32 | | 12/01/2018 | Paydown | | 369,857 | 369,857 | 347,550 | 360,810 | | 9,047 | | 9,047 | | 369,857 | | | | 11,133 | 11/15/2032 |
| 31393F-H9-0 | FHR 2527 ZW Z SEQ 5.500% 11/15/32 | | 12/01/2018 | Paydown | | 822,647 | 822,647 | 778,172 | 806,970 | | 15,676 | | 15,676 | | 822,647 | | | | 23,977 | 11/15/2032 |
| 31393F-NN-2 | FHR 2532 C SEQ 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 231,157 | 231,157 | 226,322 | 226,334 | | 4,823 | | 4,823 | | 231,157 | | | | 7,664 | 12/15/2032 |
| 31393F-PY-6 | FHR 2544 TJ EXCH SEQ 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 203,270 | 203,270 | 200,685 | 200,691 | | 2,579 | | 2,579 | | 203,270 | | | | 5,676 | 12/15/2032 |
| 31393F-RP-3 | FHR 2544 PE PAC-11 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 1,118,870 | 1,118,870 | 1,104,351 | 1,104,383 | | 14,487 | | 14,487 | | 1,118,870 | | | | 30,688 | 12/15/2032 |
| 31393F-VK-9 | FHR 2534 BG PAC-11 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 404,428 | 404,428 | 401,595 | 401,600 | | 2,828 | | 2,828 | | 404,428 | | | | 14,833 | 12/15/2032 |
| 31393G-3L-6 | FHR 2531 Z Z SEQ 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 3,290,907 | 3,290,907 | 3,157,214 | 3,247,968 | | 42,939 | | 42,939 | | 3,290,907 | | | | 104,661 | 12/15/2032 |
| 31393G-6C-3 | FHR 2538 PG PAC-1-11 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 1,028,180 | 1,028,180 | 1,015,399 | 1,015,427 | | 12,753 | | 12,753 | | 1,028,180 | | | | 29,078 | 12/15/2032 |
| 31393G-CB-8 | FHR 2545 GD SEQ 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 592,701 | 592,701 | 579,070 | 579,103 | | 13,598 | | 13,598 | | 592,701 | | | | 15,622 | 12/15/2032 |
| 31393G-DM-3 | FHR 2545 BZ Z SEQ 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 726,559 | 726,559 | 696,361 | 715,794 | | 10,764 | | 10,764 | | 726,559 | | | | 20,088 | 12/15/2032 |
| 31393G-E7-5 | FHR 2545 DG PAC-11 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 1,324,337 | 1,324,337 | 1,374,620 | 1,333,701 | | (9,364) | | (9,364) | | 1,324,337 | | | | 37,820 | 12/15/2032 |
| 31393G-JF-2 | FHR 2542 PH PAC-11 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 965,809 | 965,809 | 957,425 | 957,445 | | 8,364 | | 8,364 | | 965,809 | | | | 22,407 | 12/15/2032 |
| 31393G-UM-4 | FHR 2545 PG EXCH PAC-11 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 795,208 | 795,208 | 807,695 | 799,517 | | (4,309) | | (4,309) | | 795,208 | | | | 15,829 | 12/15/2032 |
| 31393G-VD-3 | FHR 2533 GB EXCH SEQ 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 730,300 | 730,300 | 718,679 | 718,711 | | 11,589 | | 11,589 | | 730,300 | | | | 19,182 | 12/15/2032 |
| 31393H-AQ-5 | FHR 2543 TG EXCH PAC 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 1,646,007 | 1,646,007 | 1,642,290 | 1,641,692 | | 4,315 | | 4,315 | | 1,646,007 | | | | 48,508 | 12/15/2032 |
| 31393H-EU-2 | FHR 2543 PG EXCH PAC-11 5.500% 12/15/32 | | 12/01/2018 | Paydown | | 381,129 | 381,129 | 378,747 | 379,394 | | 1,735 | | 1,735 | | 381,129 | | | | 10,810 | 12/15/2032 |
| 31393H-GW-6 | FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32 | | 12/01/2018 | Paydown | | 110,261 | 110,261 | 107,994 | 107,999 | | 2,261 | | 2,261 | | 110,261 | | | | 4,140 | 12/15/2032 |
| 31393H-KG-6 | FHR 2563 PC PAC-1-11 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 557,625 | 557,625 | 568,952 | 561,186 | | (3,561) | | (3,561) | | 557,625 | | | | 15,394 | 01/15/2033 |
| 31393H-TL-6 | FHR 2548 OB SEQ 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 597,949 | 597,949 | 589,617 | 589,637 | | 8,312 | | 8,312 | | 597,949 | | | | 17,003 | 01/15/2033 |
| 31393H-U8-3 | FHR 2548 OM EXCH SEQ 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 1,064,716 | 1,064,716 | 1,047,235 | 1,047,280 | | 17,436 | | 17,436 | | 1,064,716 | | | | 30,276 | 01/15/2033 |
| 31393H-XU-1 | FHR 2550 AB EXCH SEQ 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 634,530 | 634,530 | 626,467 | 626,575 | | 7,955 | | 7,955 | | 634,530 | | | | 19,445 | 01/15/2033 |
| 31393H-Z6-2 | FHR 2550 PH PAC-11 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 1,908,823 | 1,908,823 | 1,913,595 | 1,908,823 | | | | | | 1,908,823 | | | | 50,476 | 01/15/2033 |
| 31393J-4A-3 | FHR 2554 JZ Z SEQ 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 427,435 | 427,435 | 394,242 | 414,393 | | 13,042 | | 13,042 | | 427,435 | | | | 12,123 | 01/15/2033 |
| 31393J-6C-7 | FHR 2556 KZ Z SEQ 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 7,228,314 | 7,228,314 | 7,084,877 | 7,178,121 | | 50,193 | | 50,193 | | 7,228,314 | | | | 210,929 | 01/15/2033 |
| 31393J-7D-4 | FHR 2549 PE EXCH PAC-11 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 1,548,007 | 1,548,007 | 1,568,688 | 1,555,270 | | (7,262) | | (7,262) | | 1,548,007 | | | | 50,493 | 01/15/2033 |
| 31393J-CC-0 | FHR 2551 TG PAC-1-11 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 1,239,343 | 1,239,343 | 1,254,641 | 1,243,653 | | (4,311) | | (4,311) | | 1,239,343 | | | | 38,142 | 01/15/2033 |
| 31393J-LB-2 | FHR 2557 ZA Z SEQ 5.500% 01/15/33 | | 12/01/2018 | Paydown | | 707,665 | 707,665 | 644,307 | 686,760 | | 20,906 | | 20,906 | | 707,665 | | | | 21,270 | 01/15/2033 |
| 31393J-X9-4 | FHR 2561 PH EXCH PAC-11 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 938,849 | 938,849 | 944,570 | 940,250 | | (1,402) | | (1,402) | | 938,849 | | | | 26,532 | 02/15/2033 |
| 31393K-7J-8 | FHR 2567 PH PAC-1-11 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 466,190 | 466,190 | 472,017 | 467,973 | | (1,783) | | (1,783) | | 466,190 | | | | 11,514 | 02/15/2033 |
| 31393K-AT-2 | FHR 2576 CE PAC-1-11 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 940,617 | 940,617 | 959,429 | 947,074 | | (6,457) | | (6,457) | | 940,617 | | | | 24,703 | 02/15/2033 |
| 31393K-BQ-7 | FHR 2576 JZ Z SEQ 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 457,631 | 457,631 | 439,755 | 450,561 | | 7,070 | | 7,070 | | 457,631 | | | | 8,773 | 02/15/2033 |
| 31393K-CJ-2 | FHR 2576 PF PAC-1-11 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 978,902 | 978,902 | 997,065 | 986,041 | | (7,139) | | (7,139) | | 978,902 | | | | 22,350 | 02/15/2033 |
| 31393K-DQ-5 | FHR 2569 LB SEQ 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 391,839 | 391,839 | 387,242 | 387,251 | | 4,587 | | 4,587 | | 391,839 | | | | 11,870 | 02/15/2033 |
| 31393K-MG-7 | FHR 2570 LG EXCH SEQ 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 2,425,117 | 2,425,117 | 2,406,635 | 2,406,678 | | 18,439 | | 18,439 | | 2,425,117 | | | | 69,010 | 02/15/2033 |
| 31393K-PB-5 | FHR 2575 AY SEQ 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 312,203 | 312,203 | 309,289 | 309,295 | | 2,908 | | 2,908 | | 312,203 | | | | 11,589 | 02/15/2033 |
| 31393K-ZK-4 | FHR 2574 MD EXCH PAC-11 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 3,851,326 | 3,851,326 | 3,913,459 | 3,864,717 | | (13,391) | | (13,391) | | 3,851,326 | | | | 102,653 | 02/15/2033 |
| 31393L-2Q-5 | FHR 2574 PE EXCH PAC-11 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 769,191 | 769,191 | 785,055 | 775,868 | | (6,677) | | (6,677) | | 769,191 | | | | 19,523 | 02/15/2033 |
| 31393L-AH-6 | FHR 2571 NB EXCH SEQ 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 535,498 | 535,498 | 529,911 | 529,923 | | 5,575 | | 5,575 | | 535,498 | | | | 15,991 | 02/15/2033 |
| 31393L-AM-5 | FHR 2571 OK EXCH SEQ 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 489,230 | 489,230 | 483,808 | 483,820 | | 5,409 | | 5,409 | | 489,230 | | | | 13,328 | 02/15/2033 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31393L-DF-7 | FHR 2577 PG PAC-11 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 2,418,586 | 2,418,586 | 2,467,336 | 2,428,261 | | (9,675) | | (9,675) | | 2,418,586 | | | | 74,255 | 02/15/2033 |
| 31393L-JK-0 | FHR 2564 GU EXCH SEQ 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 988,087 | 988,087 | 975,831 | 975,860 | | 12,227 | | 12,227 | | 988,087 | | | | 28,452 | 02/15/2033 |
| 31393L-NP-4 | FHR 2564 PT EXCH PAC-11 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 441,099 | 441,099 | 442,271 | 441,099 | | | | | | 441,099 | | | | 12,521 | 02/15/2033 |
| 31393L-QD-8 | FHR 2564 Z Z SEQ 5.500% 02/15/33 | | 12/01/2018 | Paydown | | 830,628 | 830,628 | 763,659 | 807,236 | | 23,392 | | 23,392 | | 830,628 | | | | 23,918 | 02/15/2033 |
| 31393L-Z9-7 | FHR 2581 PH PAC-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 2,203,717 | 2,203,717 | 2,188,232 | 2,188,874 | | 14,843 | | 14,843 | | 2,203,717 | | | | 62,787 | 03/15/2033 |
| 31393M-2W-0 | FHR 2588 DE PAC-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 420,721 | 420,721 | 428,412 | 423,191 | | (2,470) | | (2,470) | | 420,721 | | | | 13,107 | 03/15/2033 |
| 31393M-B3-4 | FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 277,116 | 277,116 | 255,986 | 266,657 | | 10,458 | | 10,458 | | 277,116 | | | | 6,814 | 03/15/2033 |
| 31393M-EG-2 | FHR 2591 PD PAC-1-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 2,344,134 | 2,344,134 | 2,348,529 | 2,344,134 | | | | | | 2,344,134 | | | | 68,943 | 03/15/2033 |
| 31393M-FM-8 | FHR 2591 WD PAC-1-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 1,921,730 | 1,921,730 | 1,904,315 | 1,914,536 | | 7,194 | | 7,194 | | 1,921,730 | | | | 54,614 | 03/15/2033 |
| 31393M-J8-5 | FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 1,654,978 | 1,654,978 | 1,633,000 | 1,633,050 | | 21,927 | | 21,927 | | 1,654,978 | | | | 44,770 | 03/15/2033 |
| 31393M-KB-6 | FHR 2580 Z Z SEQ 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 302,642 | 302,642 | 280,843 | 294,877 | | 7,765 | | 7,765 | | 302,642 | | | | 11,548 | 03/15/2033 |
| 31393M-NJ-6 | FHR 2582 PG PAC-1-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 1,700,156 | 1,700,156 | 1,712,044 | 1,702,214 | | (2,058) | | (2,058) | | 1,700,156 | | | | 44,959 | 03/15/2033 |
| 31393M-UB-5 | FHR 2586 PH EXCH PAC-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 1,239,072 | 1,239,072 | 1,238,685 | 1,238,582 | | 490 | | 490 | | 1,239,072 | | | | 36,222 | 03/15/2033 |
| 31393M-ZT-1 | FHR 2583 PW PAC-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 2,234,115 | 2,234,115 | 2,262,041 | 2,242,204 | | (8,090) | | (8,090) | | 2,234,115 | | | | 62,301 | 03/15/2033 |
| 31393N-5E-5 | FHR 2589 Z Z SEQ 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 1,830,143 | 1,830,143 | 1,558,196 | 1,741,519 | | 88,624 | | 88,624 | | 1,830,143 | | | | 49,116 | 03/15/2033 |
| 31393N-AH-2 | FHR 2587 KG EXCH PAC-11 5.000% 03/15/33 | | 12/01/2018 | Paydown | | 529,938 | 529,938 | 515,116 | 515,151 | | 14,787 | | 14,787 | | 529,938 | | | | 13,568 | 03/15/2033 |
| 31393N-KJ-7 | FHR 2590 PG EXCH PAC-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 2,719,637 | 2,719,637 | 2,699,723 | 2,699,762 | | 19,875 | | 19,875 | | 2,719,637 | | | | 76,383 | 03/15/2033 |
| 31393N-LZ-0 | FHR 2590 TG EXCH PAC-11 5.500% 03/15/33 | | 12/01/2018 | Paydown | | 1,321,874 | 1,321,874 | 1,333,096 | 1,325,688 | | (3,814) | | (3,814) | | 1,321,874 | | | | 31,387 | 03/15/2033 |
| 31393N-Y9-4 | FHR 2596 ZL Z SEQ 5.000% 04/15/33 | | 12/01/2018 | Paydown | | 319,181 | 319,181 | 277,089 | 305,904 | | 13,277 | | 13,277 | | 319,181 | | | | 6,665 | 04/15/2033 |
| 31393P-2G-8 | FHR 2608 PH PAC-11 5.500% 04/15/33 | | 12/01/2018 | Paydown | | 1,624,028 | 1,624,028 | 1,625,551 | 1,624,028 | | | | | | 1,624,028 | | | | 51,050 | 04/15/2033 |
| 31393P-AY-0 | FHR 2604 YD PAC-11 5.500% 04/15/33 | | 12/01/2018 | Paydown | | 2,999,057 | 2,999,057 | 3,002,805 | 2,999,057 | | | | | | 2,999,057 | | | | 83,074 | 04/15/2033 |
| 31393P-EZ-3 | FHR 2595 PH PAC-11 5.500% 04/15/33 | | 12/01/2018 | Paydown | | 1,455,793 | 1,455,793 | 1,444,877 | 1,444,874 | | 10,919 | | 10,919 | | 1,455,793 | | | | 35,490 | 04/15/2033 |
| 31393P-L3-6 | FHR 2602 UE EXCH PAC-11 5.500% 04/15/33 | | 12/01/2018 | Paydown | | 1,960,389 | 1,960,389 | 2,021,297 | 1,985,274 | | (24,885) | | (24,885) | | 1,960,389 | | | | 54,769 | 04/15/2033 |
| 31393P-NF-7 | FHR 2600 ME EXCH PAC-11 5.500% 04/15/33 | | 12/01/2018 | Paydown | | 2,522,267 | 2,522,267 | 2,523,843 | 2,522,267 | | | | | | 2,522,267 | | | | 70,619 | 04/15/2033 |
| 31393Q-2G-6 | FHR 2594 QG EXCH PAC-11 5.000% 04/15/33 | | 12/01/2018 | Paydown | | 850,724 | 850,724 | 853,051 | 850,724 | | | | | | 850,724 | | | | 23,523 | 04/15/2033 |
| 31393Q-3H-3 | FHR 2594 TZ Z PAC-11 5.500% 04/15/33 | | 12/01/2018 | Paydown | | 2,096,500 | 2,096,500 | 2,007,978 | 2,069,980 | | 26,519 | | 26,519 | | 2,096,500 | | | | 60,268 | 04/15/2033 |
| 31393Q-4E-9 | FHR 2594 VZ Z SEQ 5.500% 04/15/33 | | 12/01/2018 | Paydown | | 3,150,832 | 3,150,832 | 2,588,605 | 3,032,551 | | 118,280 | | 118,280 | | 3,150,832 | | | | 97,046 | 04/15/2033 |
| 31393Q-QD-7 | FHR 2614 ZN Z PAC-11 5.500% 05/15/33 | | 12/01/2018 | Paydown | | 1,558,961 | 1,558,961 | 1,568,705 | 1,558,961 | | | | | | 1,558,961 | | | | 41,496 | 05/15/2033 |
| 31393Q-VP-4 | FHR 2618 PE PAC-11 5.500% 05/15/33 | | 12/01/2018 | Paydown | | 2,184,974 | 2,184,974 | 2,237,470 | 2,209,263 | | (24,289) | | (24,289) | | 2,184,974 | | | | 68,841 | 05/15/2033 |
| 31393Q-WE-8 | FHR 2618 Z Z SEQ 5.500% 05/15/33 | | 12/01/2018 | Paydown | | 651,956 | 651,956 | 546,828 | 618,054 | | 33,903 | | 33,903 | | 651,956 | | | | 14,377 | 05/15/2033 |
| 31393R-EJ-5 | FHR 2613 GP PAC-11 5.500% 05/15/33 | | 12/01/2018 | Paydown | | 1,126,730 | 1,126,730 | 1,142,574 | 1,133,348 | | (6,619) | | (6,619) | | 1,126,730 | | | | 30,196 | 05/15/2033 |
| 31393R-K5-8 | FHR 2625 PH PAC-1-11 5.000% 06/15/33 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 11,469,196 | 10,769,199 | 10,743,958 | 10,744,110 | | 60 | | 60 | | 10,744,170 | | 725,027 | 725,027 | 332,050 | 06/15/2033 |
| 31393R-K5-8 | FHR 2625 PH PAC-1-11 5.000% 06/15/33 | | 08/01/2018 | Paydown | | 1,326,688 | 1,326,688 | 1,323,578 | 1,323,597 | | 3,091 | | 3,091 | | 1,326,688 | | | | 72,647 | 06/15/2033 |
| 31393R-NH-9 | FHR 2630 AJ PAC-11 5.000% 06/15/33 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 12,843,007 | 12,059,162 | 12,013,940 | 12,017,044 | | 35 | | 35 | | 12,017,079 | | 825,928 | 825,928 | 371,824 | 06/15/2033 |
| 31393R-NH-9 | FHR 2630 AJ PAC-11 5.000% 06/15/33 | | 08/01/2018 | Paydown | | 1,823,413 | 1,823,413 | 1,816,575 | 1,817,044 | | 6,368 | | 6,368 | | 1,823,413 | | | | 82,629 | 06/15/2033 |
| 31393T-DE-3 | FNR 2003-89 DE PAC-11 5.000% 09/25/33 | | 12/01/2018 | Paydown | | 2,356,381 | 2,356,381 | 2,105,279 | 2,289,201 | | 67,180 | | 67,180 | | 2,356,381 | | | | 62,876 | 09/25/2033 |
| 31393T-PN-0 | FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33 | | 12/01/2018 | Paydown | | 491,085 | 491,085 | 497,991 | 492,781 | | (1,696) | | (1,696) | | 491,085 | | | | 14,260 | 10/25/2033 |
| 31393U-CY-7 | FNR 2003-121 ZA Z SEQ 6.000% 12/25/33 | | 12/01/2018 | Paydown | | 1,407,355 | 1,407,355 | 1,357,657 | 1,384,597 | | 22,758 | | 22,758 | | 1,407,355 | | | | 40,377 | 12/25/2033 |
| 31393U-N6-6 | FNR 2004-7 JK SEQ 4.000% 02/25/19 | | 12/01/2018 | Paydown | | 7,408 | 7,408 | 6,898 | 7,323 | | 85 | | 85 | | 7,408 | | | | 100 | 02/25/2019 |
| 31393V-5Q-0 | FHR 2627 UE PAC-11 5.000% 06/15/33 | | 12/01/2018 | Paydown | | 1,780,201 | 1,780,201 | 1,797,936 | 1,786,205 | | (6,004) | | (6,004) | | 1,780,201 | | | | 47,921 | 06/15/2033 |
| 31393V-6U-0 | FHR 2634 KJ PAC-1-11 5.000% 06/15/33 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 16,141,577 | 15,156,410 | 15,113,783 | 15,117,735 | | 81 | | 81 | | 15,117,816 | | 1,023,761 | 1,023,761 | 467,323 | 06/15/2033 |
| 31393V-6U-0 | FHR 2634 KJ PAC-1-11 5.000% 06/15/33 | | 08/01/2018 | Paydown | | 2,081,824 | 2,081,824 | 2,075,969 | 2,076,511 | | 5,312 | | 5,312 | | 2,081,824 | | | | 102,667 | 06/15/2033 |
| 31393V-DY-4 | FHR 2632 PE PAC-11 5.000% 06/15/33 | | 12/01/2018 | Paydown | | 1,835,802 | 1,835,802 | 1,848,997 | 1,839,871 | | (4,069) | | (4,069) | | 1,835,802 | | | | 44,045 | 06/15/2033 |
| 31393V-HY-0 | FHR 2626 PE PAC-11 5.000% 06/15/33 | | 12/01/2018 | Paydown | | 986,264 | 986,264 | 932,104 | 932,256 | | 54,008 | | 54,008 | | 986,264 | | | | 27,820 | 06/15/2033 |
| 31393V-UK-5 | FHR 2639 JK PAC-11 5.000% 07/15/33 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 12,122,992 | 11,383,091 | 11,251,876 | 11,252,152 | | 773 | | 773 | | 11,252,924 | | 870,068 | 870,068 | 350,979 | 07/15/2033 |
| 31393V-UK-5 | FHR 2639 JK PAC-11 5.000% 07/15/33 | | 08/01/2018 | Paydown | | 1,474,286 | 1,474,286 | 1,457,292 | 1,457,327 | | 16,959 | | 16,959 | | 1,474,286 | | | | 74,605 | 07/15/2033 |
| 31393V-2V-0 | FHR 2650 BN PAC-11 5.000% 07/15/33 | | 12/01/2018 | Paydown | | 982,441 | 982,441 | 927,793 | 968,775 | | 13,666 | | 13,666 | | 982,441 | | | | 31,551 | 07/15/2033 |
| 31393W-NY-1 | FHR 2644 PH PAC-1-11 5.000% 07/15/33 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 12,849,778 | 12,065,520 | 11,758,831 | 11,759,562 | | 1,652 | | 1,652 | | 11,761,214 | | 1,088,565 | 1,088,565 | 372,020 | 07/15/2033 |
| 31393W-NY-1 | FHR 2644 PH PAC-1-11 5.000% 07/15/33 | | 08/01/2018 | Paydown | | 1,706,738 | 1,706,738 | 1,663,355 | 1,663,458 | | 43,280 | | 43,280 | | 1,706,738 | | | | 82,749 | 07/15/2033 |
| 31393W-U7-2 | FHR 2645 Z Z SEQ 5.000% 07/15/33 | | 12/01/2018 | Paydown | | 945,192 | 945,192 | 802,822 | 890,429 | | 54,763 | | 54,763 | | 945,192 | | | | 25,287 | 07/15/2033 |
| 31393W-W2-1 | FHR 2641 UE PAC-11 5.000% 07/15/33 | | 12/01/2018 | Paydown | | 1,554,835 | 1,554,835 | 1,530,386 | 1,530,443 | | 24,391 | | 24,391 | | 1,554,835 | | | | 44,702 | 07/15/2033 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31393W-Z5-1 | FHR 2638 KJ PAC-11 5.000% 07/15/33 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 11,679,494 | 10,966,661 | 10,804,957 | 10,805,327 | | 975 | | 975 | | 10,806,302 | | 873,191 | 873,191 | 338,139 | 07/15/2033 |
| 31393W-Z5-1 | FHR 2638 KJ PAC-11 5.000% 07/15/33 | | 08/01/2018 | Paydown | | 1,547,866 | 1,547,866 | 1,525,043 | 1,525,095 | | 22,771 | | 22,771 | | 1,547,866 | | | | 73,834 | 07/15/2033 |
| 31393X-KQ-9 | FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34 | | 12/01/2018 | Paydown | | 1,340,560 | 1,340,560 | 1,278,497 | 1,278,653 | | 61,907 | | 61,907 | | 1,340,560 | | | | 36,413 | 04/25/2034 |
| 31393Y-6D-2 | FNR 2004-49 QE PAC-11 5.500% 07/25/34 | | 12/01/2018 | Paydown | | 1,535,983 | 1,535,983 | 1,523,153 | 1,523,172 | | 12,811 | | 12,811 | | 1,535,983 | | | | 44,295 | 07/25/2034 |
| 31393Y-7F-6 | FNR 2004-58 Z Z SEQ 7.500% 07/25/34 | | 12/01/2018 | Paydown | | 372,822 | 372,822 | 418,959 | 382,667 | | (9,845) | | (9,845) | | 372,822 | | | | 14,916 | 07/25/2034 |
| 31394A-XL-5 | FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34 | | 12/01/2018 | Paydown | | 2,512,666 | 2,512,666 | 2,407,310 | 2,407,719 | | 104,947 | | 104,947 | | 2,512,666 | | | | 58,964 | 08/25/2034 |
| 31394B-3L-6 | FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35 | | 12/01/2018 | Paydown | | 2,753,764 | 2,753,764 | 2,790,767 | 2,758,187 | | (4,424) | | (4,424) | | 2,753,764 | | | | 83,906 | 02/25/2035 |
| 31394B-GD-0 | FNR 2004-79 MN SEQ 4.250% 11/25/24 | | 10/12/2018 | CANTOR FITZGERALD & CO. | | 3,099,404 | 3,035,841 | 2,930,373 | 2,931,343 | | 7,893 | | 7,893 | | 2,939,236 | | 160,167 | 160,167 | 113,254 | 11/25/2024 |
| 31394B-GD-0 | FNR 2004-79 MN SEQ 4.250% 11/25/24 | | 10/01/2018 | Paydown | | 761,886 | 761,886 | 735,417 | 735,661 | | 26,225 | | 26,225 | | 761,886 | | | | 15,541 | 11/25/2024 |
| 31394B-GT-5 | FNR 2004-79 B EXCH SEQ 5.000% 11/25/34 | | 12/01/2018 | Paydown | | 2,693,920 | 2,693,920 | 2,600,124 | 2,600,365 | | 93,555 | | 93,555 | | 2,693,920 | | | | 72,000 | 11/25/2034 |
| 31394B-L4-4 | FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35 | | 12/01/2018 | Paydown | | 2,175,816 | 2,175,816 | 2,124,236 | 2,124,352 | | 51,463 | | 51,463 | | 2,175,816 | | | | 51,200 | 01/25/2035 |
| 31394B-RU-0 | FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34 | | 12/01/2018 | Paydown | | 1,073,914 | 1,073,914 | 1,031,387 | 1,031,499 | | 42,416 | | 42,416 | | 1,073,914 | | | | 24,627 | 12/25/2034 |
| 31394B-V9-2 | FNR 2004-95 LZ Z SEQ 5.000% 01/25/35 | | 12/01/2018 | Paydown | | 1,794,359 | 1,794,359 | 1,491,561 | 1,728,928 | | 65,430 | | 65,430 | | 1,794,359 | | | | 45,768 | 01/25/2035 |
| 31394B-XN-9 | FNR 2004-96 QC EXCH PAC-11 5.500% 08/25/34 | | 12/01/2018 | Paydown | | 2,138,469 | 2,138,469 | 2,162,193 | 2,138,469 | | | | | | 2,138,469 | | | | 55,759 | 08/25/2034 |
| 31394C-G8-9 | FNR 2005-27 NE PAC-11 5.500% 05/25/34 | | 01/01/2018 | Paydown | | 212,067 | 212,067 | 213,326 | 212,067 | | | | | | 212,067 | | | | 972 | 05/25/2034 |
| 31394C-SC-7 | FNR 2005-18 EZ Z SEQ 5.000% 03/25/25 | | 10/12/2018 | CITIGROUP GLOBAL MARKETS INC | | 5,633,620 | 5,419,385 | 5,033,254 | 5,315,076 | | 5,843 | | 5,843 | | 5,320,918 | | 312,702 | 312,702 | 237,851 | 03/25/2025 |
| 31394C-SC-7 | FNR 2005-18 EZ Z SEQ 5.000% 03/25/25 | | 10/01/2018 | Paydown | | 1,384,814 | 1,384,814 | 1,286,146 | 1,358,160 | | 26,654 | | 26,654 | | 1,384,814 | | | | 30,144 | 03/25/2025 |
| 31394D-YS-3 | FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35 | | 12/01/2018 | Paydown | | 8,394,595 | 8,394,595 | 8,490,346 | 8,417,422 | | (22,827) | | (22,827) | | 8,394,595 | | | | 236,214 | 05/25/2035 |
| 31394D-ZS-2 | FNR 2005-48 OE PAC-11 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 3,624,377 | 3,624,377 | 3,667,699 | 3,627,486 | | (3,109) | | (3,109) | | 3,624,377 | | | | 111,301 | 06/25/2035 |
| 31394E-CV-8 | FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 2,140,759 | 2,140,759 | 2,037,797 | 2,101,762 | | 38,997 | | 38,997 | | 2,140,759 | | | | 78,309 | 07/25/2035 |
| 31394E-R2-6 | FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35 | | 12/01/2018 | Paydown | | 3,157,577 | 3,157,577 | 3,186,039 | 3,158,403 | | (827) | | (827) | | 3,157,577 | | | | 90,314 | 08/25/2035 |
| 31394E-UP-1 | FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 5,441,128 | 5,441,128 | 5,532,522 | 5,452,778 | | (11,650) | | (11,650) | | 5,441,128 | | | | 162,784 | 07/25/2035 |
| 31394F-YG-4 | FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 1,421,813 | 1,421,813 | 1,370,345 | 1,370,462 | | 51,351 | | 51,351 | | 1,421,813 | | | | 40,902 | 10/25/2035 |
| 31394G-HV-8 | FHR 2649 OE EXCH PAC-11 5.000% 07/15/33 | | 12/01/2018 | Paydown | | 1,909,399 | 1,909,399 | 1,854,212 | 1,854,352 | | 55,048 | | 55,048 | | 1,909,399 | | | | 50,887 | 07/15/2033 |
| 31394H-4G-3 | FHR 2662 PJ PAC-11 5.500% 08/15/33 | | 12/01/2018 | Paydown | | 530,897 | 530,897 | 523,948 | 523,963 | | 6,934 | | 6,934 | | 530,897 | | | | 17,218 | 08/15/2033 |
| 31394H-6T-3 | FHR 2664 MZ Z SEQ 5.000% 08/15/33 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | | 12,255,747 | 11,453,969 | 9,098,747 | 10,832,926 | | 4,794 | | 4,794 | | 10,837,719 | | 1,418,027 | 1,418,027 | 324,529 | 08/15/2033 |
| 31394H-6T-3 | FHR 2664 MZ Z SEQ 5.000% 08/15/33 | | 06/01/2018 | Paydown | | 703,186 | 703,186 | 558,593 | 665,058 | | 38,127 | | 38,127 | | 703,186 | | | | 9,168 | 08/15/2033 |
| 31394H-JG-7 | FHR 2656 BH PAC-11 5.000% 08/15/33 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | | 60,227,295 | 56,287,192 | 50,270,522 | 54,647,467 | | 15,078 | | 15,078 | | 54,662,545 | | 5,564,750 | 5,564,750 | 1,594,804 | 08/15/2033 |
| 31394H-JG-7 | FHR 2656 BH PAC-11 5.000% 08/15/33 | | 06/01/2018 | Paydown | | 5,738,707 | 5,738,707 | 5,125,284 | 5,571,531 | | 167,177 | | 167,177 | | 5,738,707 | | | | 88,982 | 08/15/2033 |
| 31394J-A9-8 | FHR 2678 ZD Z SEQ 5.500% 09/15/33 | | 12/01/2018 | Paydown | | 1,641,285 | 1,641,285 | 1,488,440 | 1,593,801 | | 47,484 | | 47,484 | | 1,641,285 | | | | 43,475 | 09/15/2033 |
| 31394J-C2-1 | FHR 2670 QH PAC-11 5.500% 09/15/33 | | 12/01/2018 | Paydown | | 1,128,183 | 1,128,183 | 1,121,171 | 1,121,182 | | 7,001 | | 7,001 | | 1,128,183 | | | | 32,268 | 09/15/2033 |
| 31394J-KA-4 | FHR 2673 PE EXCH PAC-11 5.500% 09/15/33 | | 12/01/2018 | Paydown | | 3,463,085 | 3,463,085 | 3,433,128 | 3,433,189 | | 29,896 | | 29,896 | | 3,463,085 | | | | 88,057 | 09/15/2033 |
| 31394J-N3-7 | FHR 2676 LH PAC-11 5.000% 09/15/33 | | 12/01/2018 | Paydown | | 1,420,746 | 1,420,746 | 1,365,377 | 1,365,510 | | 55,236 | | 55,236 | | 1,420,746 | | | | 44,495 | 09/15/2033 |
| 31394J-U6-2 | FHR 2677 MG EXCH PAC-11 5.000% 09/15/33 | | 12/01/2018 | Paydown | | 807,963 | 807,963 | 763,245 | 763,347 | | 44,616 | | 44,616 | | 807,963 | | | | 21,024 | 09/15/2033 |
| 31394K-AQ-7 | FHR 2687 PZ Z PAC-11 SEG 5.500% 10/15/33 | | 12/01/2018 | Paydown | | 3,284,339 | 3,284,339 | 2,962,063 | 3,218,642 | | 65,697 | | 65,697 | | 3,284,339 | | | | 94,999 | 10/15/2033 |
| 31394K-MX-9 | FHR 2686 JL PAC-11 5.500% 10/15/33 | | 12/01/2018 | Paydown | | 2,336,230 | 2,336,230 | 2,304,651 | 2,304,724 | | 31,506 | | 31,506 | | 2,336,230 | | | | 64,019 | 10/15/2033 |
| 31394K-Q2-3 | FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33 | | 12/01/2018 | Paydown | | 3,039,891 | 3,039,891 | 2,751,101 | 2,969,408 | | 70,483 | | 70,483 | | 3,039,891 | | | | 82,168 | 10/15/2033 |
| 31394K-YL-2 | FHR 2692 PE EXCH PAC-11 5.500% 10/15/33 | | 12/01/2018 | Paydown | | 2,638,164 | 2,638,164 | 2,591,226 | 2,591,337 | | 46,828 | | 46,828 | | 2,638,164 | | | | 71,939 | 10/15/2033 |
| 31394L-6Z-0 | FHR 2695 BH PAC-11 4.500% 10/15/33 | | 12/01/2018 | Paydown | | 6,693,484 | 6,693,484 | 5,738,617 | 6,432,813 | | 260,671 | | 260,671 | | 6,693,484 | | | | 166,277 | 10/15/2033 |
| 31394L-DW-9 | FHR 2691 LG EXCH PAC-11 5.500% 10/15/33 | | 12/01/2018 | Paydown | | 1,068,045 | 1,068,045 | 1,045,963 | 1,046,014 | | 22,031 | | 22,031 | | 1,068,045 | | | | 30,597 | 10/15/2033 |
| 31394L-JA-1 | FHR 2691 ZJ Z SEQ 5.000% 10/15/33 | | 12/01/2018 | Paydown | | 1,497,765 | 1,497,765 | 1,218,807 | 1,384,578 | | 113,188 | | 113,188 | | 1,497,765 | | | | 41,141 | 10/15/2033 |
| 31394L-LH-3 | FHR 2694 PG PAC-1-11 5.500% 10/15/33 | | 12/01/2018 | Paydown | | 1,946,073 | 1,946,073 | 1,911,016 | 1,911,095 | | 34,978 | | 34,978 | | 1,946,073 | | | | 54,461 | 10/15/2033 |
| 31394L-P4-8 | FHR 2701 QH PAC-11 5.500% 11/15/33 | | 12/01/2018 | Paydown | | 882,028 | 882,028 | 878,720 | 878,831 | | 3,197 | | 3,197 | | 882,028 | | | | 26,922 | 11/15/2033 |
| 31394L-QW-5 | FHR 2698 PH PAC-11 5.000% 11/15/33 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 11,646,500 | 10,935,681 | 10,692,748 | 10,693,277 | | 1,446 | | 1,446 | | 10,694,723 | | 951,778 | 951,778 | 337,183 | 11/15/2033 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31394L-QW-5 | FHR 2698 PH PAC-11 5.000% 11/15/33 | | 08/01/2018 | Paydown | | 1,788,309 | 1,788,309 | 1,748,582 | 1,748,669 | | 39,640 | | 39,640 | | 1,788,309 | | | | 82,570 | 11/15/2033 |
| 31394L-TV-4 | FHR 2707 MG EXCH PAC-11 5.500% 11/15/33 | | 12/01/2018 | Paydown | | 1,347,640 | 1,347,640 | 1,333,180 | 1,333,212 | | 14,428 | | 14,428 | | 1,347,640 | | | | 39,350 | 11/15/2033 |
| 31394M-3B-4 | FHR 2705 PE PAC-11 5.500% 11/15/33 | | 12/01/2018 | Paydown | | 1,691,584 | 1,691,584 | 1,677,576 | 1,677,601 | | 13,983 | | 13,983 | | 1,691,584 | | | | 44,192 | 11/15/2033 |
| 31394M-DB-3 | FHR 2702 EN PAC-11 5.500% 11/15/33 | | 12/01/2018 | Paydown | | 2,048,497 | 2,048,497 | 2,031,709 | 2,031,740 | | 16,757 | | 16,757 | | 2,048,497 | | | | 48,030 | 11/15/2033 |
| 31394N-4X-3 | FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33 | | 12/01/2018 | Paydown | | 4,295,492 | 4,295,492 | 4,245,691 | 4,245,802 | | 49,690 | | 49,690 | | 4,295,492 | | | | 125,258 | 12/15/2033 |
| 31394N-E6-1 | FHR 2718 PE EXCH PAC-11 5.500% 12/15/33 | | 12/01/2018 | Paydown | | 3,273,769 | 3,273,769 | 3,260,479 | 3,260,496 | | 13,273 | | 13,273 | | 3,273,769 | | | | 95,178 | 12/15/2033 |
| 31394N-G4-4 | FHR 2718 ZM Z SEQ 5.500% 12/15/33 | | 12/01/2018 | Paydown | | 2,848,116 | 2,848,116 | 2,420,898 | 2,729,708 | | 118,407 | | 118,407 | | 2,848,116 | | | | 92,699 | 12/15/2033 |
| 31394N-P3-6 | FHR 2727 Z SC Z PT 5.500% 11/15/33 | | 12/01/2018 | Paydown | | 2,538,711 | 2,538,711 | 2,125,427 | 2,346,057 | | 192,654 | | 192,654 | | 2,538,711 | | | | 79,414 | 11/15/2033 |
| 31394N-RG-5 | FHR 2735 OH PAC-11 5.000% 01/15/34 | | 12/01/2018 | Paydown | | 1,544,836 | 1,544,836 | 1,510,858 | 1,510,936 | | 33,899 | | 33,899 | | 1,544,836 | | | | 36,918 | 01/15/2034 |
| 31394N-RQ-3 | FHR 2735 PH PAC-11 5.500% 01/15/34 | | 12/01/2018 | Paydown | | 853,628 | 853,628 | 847,027 | 847,038 | | 6,590 | | 6,590 | | 853,628 | | | | 27,467 | 01/15/2034 |
| 31394P-3R-2 | FHR 2740 PE PAC-11 5.500% 01/15/34 | | 12/01/2018 | Paydown | | 1,351,823 | 1,351,823 | 1,322,982 | 1,323,043 | | 28,781 | | 28,781 | | 1,351,823 | | | | 36,700 | 01/15/2034 |
| 31394P-BQ-5 | FHR 2731 PH PAC-11 5.000% 01/15/34 | | 12/01/2018 | Paydown | | 1,887,404 | 1,887,404 | 1,844,325 | 1,844,428 | | 42,976 | | 42,976 | | 1,887,404 | | | | 47,714 | 01/15/2034 |
| 31394P-G2-3 | FHR 2736 BE PAC-11 5.000% 01/15/34 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 13,074,946 | 12,276,945 | 12,030,892 | 12,031,456 | | 1,096 | | 1,096 | | 12,032,552 | | 1,042,394 | 1,042,394 | 378,539 | 01/15/2034 |
| 31394P-G2-3 | FHR 2736 BE PAC-11 5.000% 01/15/34 | | 08/01/2018 | Paydown | | 2,348,588 | 2,348,588 | 2,301,518 | 2,301,626 | | 46,962 | | 46,962 | | 2,348,588 | | | | 90,718 | 01/15/2034 |
| 31394P-VQ-3 | FHR 2743 OG PAC-11 5.000% 02/15/34 | | 12/01/2018 | Paydown | | 1,636,016 | 1,636,016 | 1,604,941 | 1,605,013 | | 31,003 | | 31,003 | | 1,636,016 | | | | 41,859 | 02/15/2034 |
| 31394P-XT-5 | FHR 2756 Z Z SEQ 5.500% 02/15/34 | | 12/01/2018 | Paydown | | 799,139 | 799,139 | 672,775 | 752,129 | | 47,010 | | 47,010 | | 799,139 | | | | 24,855 | 02/15/2034 |
| 31394P-ZC-0 | FHR 2745 JH PAC-11 5.000% 02/15/34 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | | 19,402,684 | 18,133,350 | 17,791,180 | 17,792,021 | | 2,459 | | 2,459 | | 17,794,480 | | 1,608,205 | 1,608,205 | 513,778 | 02/15/2034 |
| 31394P-ZC-0 | FHR 2745 JH PAC-11 5.000% 02/15/34 | | 06/01/2018 | Paydown | | 1,242,541 | 1,242,541 | 1,219,095 | 1,219,152 | | 23,389 | | 23,389 | | 1,242,541 | | | | 18,851 | 02/15/2034 |
| 31394R-7G-8 | FHR 2751 NG PAC-11 5.000% 02/15/34 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | | 20,515,749 | 19,173,597 | 18,797,704 | 18,798,561 | | 3,053 | | 3,053 | | 18,801,614 | | 1,714,135 | 1,714,135 | 543,252 | 02/15/2034 |
| 31394R-7G-8 | FHR 2751 NG PAC-11 5.000% 02/15/34 | | 06/01/2018 | Paydown | | 1,586,055 | 1,586,055 | 1,554,961 | 1,555,032 | | 31,023 | | 31,023 | | 1,586,055 | | | | 23,645 | 02/15/2034 |
| 31394R-NP-0 | FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34 | | 12/01/2018 | Paydown | | 2,614,356 | 2,614,356 | 2,270,488 | 2,484,447 | | 129,909 | | 129,909 | | 2,614,356 | | | | 74,513 | 02/15/2034 |
| 31394R-NU-9 | FHR 2752 XY EXCH SEQ 5.500% 02/15/34 | | 12/01/2018 | Paydown | | 4,310,114 | 4,310,114 | 4,310,114 | 4,310,114 | | | | | | 4,310,114 | | | | 125,870 | 02/15/2034 |
| 31394R-ZC-6 | FHR 2769 GH PAC-11 5.000% 03/15/34 | | 12/01/2018 | Paydown | | 1,879,427 | 1,879,427 | 1,854,714 | 1,854,771 | | 24,655 | | 24,655 | | 1,879,427 | | | | 49,983 | 03/15/2034 |
| 31394T-DT-9 | FHR 2759 GE PAC-11 5.000% 03/15/34 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 10,967,102 | 10,297,748 | 10,143,811 | 10,144,148 | | 348 | | 348 | | 10,144,496 | | 822,606 | 822,606 | 317,514 | 03/15/2034 |
| 31394T-DT-9 | FHR 2759 GE PAC-11 5.000% 03/15/34 | | 08/01/2018 | Paydown | | 1,708,750 | 1,708,750 | 1,683,206 | 1,683,262 | | 25,487 | | 25,487 | | 1,708,750 | | | | 75,064 | 03/15/2034 |
| 31394U-6U-1 | FNR 2005-120 Z Z SEQ 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 1,693,100 | 1,693,100 | 1,566,117 | 1,642,612 | | 50,488 | | 50,488 | | 1,693,100 | | | | 47,571 | 01/25/2036 |
| 31394U-X6-4 | FNR 2005-110 TC SEQ 5.500% 12/25/35 | | 12/01/2018 | Paydown | | 612,395 | 612,395 | 598,800 | 598,833 | | 13,562 | | 13,562 | | 612,395 | | | | 16,780 | 12/25/2035 |
| 31394V-CV-0 | FNR 2005-117 PB PAC-11 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 653,596 | 653,596 | 643,272 | 643,287 | | 10,309 | | 10,309 | | 653,596 | | | | 15,425 | 01/25/2036 |
| 31394V-CZ-1 | FNR 2005-117 AW PAC-11 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 963,718 | 963,718 | 951,332 | 951,349 | | 12,368 | | 12,368 | | 963,718 | | | | 22,744 | 01/25/2036 |
| 31394V-YG-9 | FNR 2006-4 MD PAC-11 6.000% 03/25/35 | | 05/01/2018 | Paydown | | 288,767 | 288,767 | 293,324 | 288,767 | | | | | | 288,767 | | | | 3,950 | 03/25/2035 |
| 31394W-NM-6 | FHR 2777 ZG Z SEQ 5.500% 04/15/34 | | 12/01/2018 | Paydown | | 1,415,398 | 1,415,398 | 1,190,206 | 1,363,317 | | 52,082 | | 52,082 | | 1,415,398 | | | | 46,172 | 04/15/2034 |
| 31394X-3E-4 | FHR 2783 ME PAC-11 5.500% 04/15/34 | | 12/01/2018 | Paydown | | 1,171,922 | 1,171,922 | 1,152,530 | 1,152,574 | | 19,348 | | 19,348 | | 1,171,922 | | | | 34,572 | 04/15/2034 |
| 31394Y-2B-9 | FHR 2800 DZ Z SEQ 5.500% 05/15/34 | | 12/01/2018 | Paydown | | 222,429 | 222,429 | 185,519 | 207,055 | | 15,374 | | 15,374 | | 222,429 | | | | 6,028 | 05/15/2034 |
| 31394Y-C9-3 | FHR 2792 PE PAC-11 5.500% 05/15/34 | | 12/01/2018 | Paydown | | 319,919 | 319,919 | 317,779 | 317,782 | | 2,137 | | 2,137 | | 319,919 | | | | 8,456 | 05/15/2034 |
| 31394Y-NF-7 | FHR 2802 LC SEQ 5.500% 05/15/34 | | 12/01/2018 | Paydown | | 52,448 | 52,448 | 51,334 | 51,380 | | 1,068 | | 1,068 | | 52,448 | | | | 1,573 | 05/15/2034 |
| 31394Y-PL-2 | FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34 | | 12/01/2018 | Paydown | | 2,426,297 | 2,426,297 | 2,336,354 | 2,397,894 | | 28,403 | | 28,403 | | 2,426,297 | | | | 93,663 | 05/15/2034 |
| 31394Y-ZW-7 | FHR 2811 PE EXCH PAC-1-11 6.000% 06/15/34 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,262,333 | 3,857,315 | 3,811,157 | 3,811,253 | | 237 | | 237 | | 3,811,489 | | 450,843 | 450,843 | 181,294 | 06/15/2034 |
| 31394Y-ZW-7 | FHR 2811 PE EXCH PAC-1-11 6.000% 06/15/34 | | 09/01/2018 | Paydown | | 510,614 | 510,614 | 504,504 | 504,516 | | 6,098 | | 6,098 | | 510,614 | | | | 12,633 | 06/15/2034 |
| 31395A-3H-6 | FHR 2805 VZ Z SEQ 5.500% 06/15/34 | | 12/01/2018 | Paydown | | 1,942,962 | 1,942,962 | 1,617,516 | 1,840,675 | | 102,287 | | 102,287 | | 1,942,962 | | | | 57,597 | 06/15/2034 |
| 31395A-3X-1 | FHR 2813 QZ Z SEQ 7.500% 02/15/34 | | 12/01/2018 | Paydown | | 613,086 | 613,086 | 660,600 | 620,903 | | (7,816) | | (7,816) | | 613,086 | | | | 23,208 | 02/15/2034 |
| 31395A-5K-7 | FHR 2809 GJ PAC-1-11 6.000% 06/15/34 | | 12/01/2018 | Paydown | | 1,513,432 | 1,513,432 | 1,496,584 | 1,496,622 | | 16,810 | | 16,810 | | 1,513,432 | | | | 45,495 | 06/15/2034 |
| 31395A-AB-1 | FHR 2816 ZH Z SEQ 6.000% 06/15/34 | | 12/01/2018 | Paydown | | 3,573,322 | 3,573,322 | 3,279,640 | 3,502,090 | | 71,232 | | 71,232 | | 3,573,322 | | | | 123,085 | 06/15/2034 |
| 31395A-BS-3 | FHR 2814 ZA Z SEQ 5.500% 06/15/34 | | 12/01/2018 | Paydown | | 2,429,195 | 2,429,195 | 2,016,991 | 2,291,359 | | 137,836 | | 137,836 | | 2,429,195 | | | | 71,302 | 06/15/2034 |
| 31395A-DF-9 | FHR 2806 ZV Z SEQ 7.500% 11/15/33 | | 12/01/2018 | Paydown | | 1,730,724 | 1,730,724 | 1,908,394 | 1,762,180 | | (31,455) | | (31,455) | | 1,730,724 | | | | 65,423 | 11/15/2033 |
| 31395A-EU-5 | FHR 2808 BE PAC-11 5.500% 06/15/34 | | 12/01/2018 | Paydown | | 881,077 | 881,077 | 872,400 | 872,418 | | 8,659 | | 8,659 | | 881,077 | | | | 24,184 | 06/15/2034 |
| 31395A-KK-0 | FHR 2810 PE PAC-11 6.000% 06/15/34 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 8,122,523 | 7,350,700 | 7,346,106 | 7,345,609 | | (89) | | (89) | | 7,345,520 | | 777,003 | 777,003 | 345,483 | 06/15/2034 |
| 31395A-KK-0 | FHR 2810 PE PAC-11 6.000% 06/15/34 | | 09/01/2018 | Paydown | | 970,677 | 970,677 | 970,070 | 970,005 | | 672 | | 672 | | 970,677 | | | | 23,140 | 06/15/2034 |
| 31395A-LJ-2 | FHR 2810 ZA Z SEQ 7.500% 11/15/33 | | 12/01/2018 | Paydown | | 450,811 | 450,811 | 495,892 | 459,065 | | (8,254) | | (8,254) | | 450,811 | | | | 17,041 | 11/15/2033 |
| 31395A-PF-6 | FHR 2807 VZ Z SUP 6.000% 06/15/34 | | 12/01/2018 | Paydown | | 4,471,116 | 4,471,116 | 4,505,347 | 4,475,269 | | (4,154) | | (4,154) | | 4,471,116 | | | | 142,093 | 06/15/2034 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31395A-Q2-4 | FHR 2804 ED PAC-11 5.500% 06/15/34 | | 12/01/2018 | Paydown | | 1,160,492 | 1,160,492 | 1,157,591 | 1,157,879 | | 2,614 | | 2,614 | | 1,160,492 | | | | 32,881 | 06/15/2034 |
| 31395B-C5-0 | FNR 2006-22 ZA Z SEQ 5.500% 04/25/36 | | 12/01/2018 | Paydown | | 2,130,589 | 2,130,589 | 1,955,814 | 2,061,358 | | 69,231 | | 69,231 | | 2,130,589 | | | | 54,545 | 04/25/2036 |
| 31395B-F8-1 | FNR 2006-26 KZ Z SEQ 6.000% 04/25/36 | | 12/01/2018 | Paydown | | 654,821 | 654,821 | 639,781 | 647,312 | | 7,509 | | 7,509 | | 654,821 | | | | 26,877 | 04/25/2036 |
| 31395C-FC-0 | FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34 | | 12/01/2018 | Paydown | | 1,330,088 | 1,330,088 | 1,326,763 | 1,326,780 | | 3,308 | | 3,308 | | 1,330,088 | | | | 37,018 | 07/15/2034 |
| 31395D-AY-5 | FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36 | | 12/01/2018 | Paydown | | 852,485 | 852,485 | 830,371 | 830,417 | | 22,068 | | 22,068 | | 852,485 | | | | 22,450 | 05/25/2036 |
| 31395D-ET-2 | FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36 | | 12/01/2018 | Paydown | | 2,884,472 | 2,884,472 | 2,742,052 | 2,839,174 | | 45,298 | | 45,298 | | 2,884,472 | | | | 80,933 | 05/25/2036 |
| 31395D-EV-7 | FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36 | | 12/01/2018 | Paydown | | 3,226,095 | 3,226,095 | 3,198,170 | 3,198,193 | | 27,902 | | 27,902 | | 3,226,095 | | | | 102,408 | 05/25/2036 |
| 31395D-KN-8 | FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36 | | 12/01/2018 | Paydown | | 1,286,036 | 1,286,036 | 1,294,074 | 1,287,752 | | (1,716) | | (1,716) | | 1,286,036 | | | | 29,034 | 05/25/2036 |
| 31395D-SF-7 | FNR 2006-35 GE PAC-11 6.000% 05/25/36 | | 12/01/2018 | Paydown | | 1,678,004 | 1,678,004 | 1,653,844 | 1,653,871 | | 24,133 | | 24,133 | | 1,678,004 | | | | 55,455 | 05/25/2036 |
| 31395D-U8-0 | FNR 2006-51 LB SEQ 6.000% 06/25/36 | | 12/01/2018 | Paydown | | 988,109 | 988,109 | 966,739 | 966,772 | | 21,337 | | 21,337 | | 988,109 | | | | 31,796 | 06/25/2036 |
| 31395D-V7-1 | FNR 2006-51 PD PAC-11 5.500% 06/25/36 | | 12/01/2018 | Paydown | | 3,130,755 | 3,130,755 | 3,055,178 | 3,055,346 | | 75,408 | | 75,408 | | 3,130,755 | | | | 91,370 | 06/25/2036 |
| 31395D-ZF-9 | FNR 2006-55 KZ Z SEQ 6.000% 06/25/36 | | 12/01/2018 | Paydown | | 414,657 | 414,657 | 383,299 | 399,278 | | 15,379 | | 15,379 | | 414,657 | | | | 14,784 | 06/25/2036 |
| 31395D-ZP-7 | FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36 | | 12/01/2018 | Paydown | | 1,137,949 | 1,137,949 | 1,125,980 | 1,125,993 | | 11,956 | | 11,956 | | 1,137,949 | | | | 37,796 | 06/25/2036 |
| 31395E-DN-4 | FHR 2845 MZ Z SEQ 5.000% 08/15/34 | | 12/01/2018 | Paydown | | 1,189,735 | 1,189,735 | 980,788 | 1,123,502 | | 66,234 | | 66,234 | | 1,189,735 | | | | 29,064 | 08/15/2034 |
| 31395E-FS-1 | FHR 2838 UY SEQ 5.000% 08/15/19 | | 12/01/2018 | Paydown | | 980,706 | 980,706 | 987,602 | 980,706 | | | | | | 980,706 | | | | 21,095 | 08/15/2019 |
| 31395E-K6-3 | FHR 2833 JG PAC-11 5.500% 08/15/34 | | 12/01/2018 | Paydown | | 1,678,314 | 1,678,314 | 1,668,587 | 1,668,601 | | 9,713 | | 9,713 | | 1,678,314 | | | | 43,527 | 08/15/2034 |
| 31395E-QL-4 | FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34 | | 12/01/2018 | Paydown | | 1,133,995 | 1,133,995 | 1,122,530 | 1,122,551 | | 11,444 | | 11,444 | | 1,133,995 | | | | 34,355 | 08/15/2034 |
| 31395E-RK-5 | FHR 2840 ZH Z SEQ 5.000% 08/15/34 | | 12/01/2018 | Paydown | | 402,166 | 402,166 | 339,830 | 381,259 | | 20,907 | | 20,907 | | 402,166 | | | | 10,336 | 08/15/2034 |
| 31395E-RT-6 | FHR 2841 AT SEQ 4.000% 08/15/19 | | 02/15/2018 | CREDIT SUISSE SECURITIES US LL | | 735,366 | 726,736 | 715,875 | 716,463 | | 639 | | 639 | | 717,102 | | 18,264 | 18,264 | 6,460 | 08/15/2019 |
| 31395E-RT-6 | FHR 2841 AT SEQ 4.000% 08/15/19 | | 02/01/2018 | Paydown | | 146,320 | 146,320 | 144,133 | 144,251 | | 2,068 | | 2,068 | | 146,320 | | | | 725 | 08/15/2019 |
| 31395E-TJ-6 | FHR 2841 PE PAC-11 5.500% 08/15/34 | | 12/01/2018 | Paydown | | 1,773,908 | 1,773,908 | 1,759,238 | 1,759,266 | | 14,641 | | 14,641 | | 1,773,908 | | | | 51,495 | 08/15/2034 |
| 31395F-FY-5 | FHR 2859 PG PAC-11 5.500% 09/15/34 | | 12/01/2018 | Paydown | | 383,641 | 383,641 | 381,723 | 381,780 | | 1,861 | | 1,861 | | 383,641 | | | | 12,805 | 09/15/2034 |
| 31395F-JH-8 | FHR 2854 PH PAC-1-11 5.500% 09/15/34 | | 12/01/2018 | Paydown | | 1,653,081 | 1,653,081 | 1,646,882 | 1,647,175 | | 5,906 | | 5,906 | | 1,653,081 | | | | 45,821 | 09/15/2034 |
| 31395F-NT-7 | FHR 2853 LX SEQ 4.000% 09/15/19 | | 02/15/2018 | CREDIT SUISSE SECURITIES US LL | | 1,348,202 | 1,332,380 | 1,310,745 | 1,311,912 | | 1,315 | | 1,315 | | 1,313,227 | | 34,975 | 34,975 | 11,843 | 09/15/2019 |
| 31395F-NT-7 | FHR 2853 LX SEQ 4.000% 09/15/19 | | 02/01/2018 | Paydown | | 259,049 | 259,049 | 254,842 | 255,069 | | 3,979 | | 3,979 | | 259,049 | | | | 1,298 | 09/15/2019 |
| 31395F-QD-9 | FHR 2858 JP PAC-11 5.500% 09/15/34 | | 12/01/2018 | Paydown | | 2,604,326 | 2,604,326 | 2,586,723 | 2,586,747 | | 17,580 | | 17,580 | | 2,604,326 | | | | 75,679 | 09/15/2034 |
| 31395F-UJ-1 | FHR 2856 AT SEQ 4.000% 09/15/19 | | 02/15/2018 | CREDIT SUISSE SECURITIES US LL | | 1,256,424 | 1,241,679 | 1,222,691 | 1,223,660 | | 1,100 | | 1,100 | | 1,224,760 | | 31,664 | 31,664 | 11,037 | 09/15/2019 |
| 31395F-UJ-1 | FHR 2856 AT SEQ 4.000% 09/15/19 | | 02/01/2018 | Paydown | | 253,306 | 253,306 | 249,433 | 249,630 | | 3,676 | | 3,676 | | 253,306 | | | | 1,244 | 09/15/2019 |
| 31395F-WC-4 | FHR 2856 PE PAC-11 5.500% 09/15/34 | | 12/01/2018 | Paydown | | 1,390,598 | 1,390,598 | 1,385,513 | 1,385,519 | | 5,079 | | 5,079 | | 1,390,598 | | | | 39,216 | 09/15/2034 |
| 31395G-LX-8 | FHR 2878 Z Z SEQ 5.000% 10/15/34 | | 12/01/2018 | Paydown | | 1,922,713 | 1,922,713 | 1,672,761 | 1,834,656 | | 88,057 | | 88,057 | | 1,922,713 | | | | 45,275 | 10/15/2034 |
| 31395G-P2-2 | FHR 2867 LH EXCH PAC-1 5.500% 10/15/34 | | 12/01/2018 | Paydown | | 1,567,230 | 1,567,230 | 1,571,148 | 1,567,230 | | | | | | 1,567,230 | | | | 45,183 | 10/15/2034 |
| 31395G-W4-0 | FHR 2873 MG PAC-11 5.500% 10/15/34 | | 12/01/2018 | Paydown | | 1,379,901 | 1,379,901 | 1,376,452 | 1,376,468 | | 3,434 | | 3,434 | | 1,379,901 | | | | 36,006 | 10/15/2034 |
| 31395G-ZR-6 | FHR 2872 GE EXCH PAC-1-11 5.000% 10/15/34 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | | 18,462,165 | 17,254,360 | 16,934,936 | 16,935,601 | | 1,709 | | 1,709 | | 16,937,310 | | 1,524,855 | 1,524,855 | 488,873 | 10/15/2034 |
| 31395G-ZR-6 | FHR 2872 GE EXCH PAC-1-11 5.000% 10/15/34 | | 06/01/2018 | Paydown | | 1,716,769 | 1,716,769 | 1,684,987 | 1,685,053 | | 31,716 | | 31,716 | | 1,716,769 | | | | 22,581 | 10/15/2034 |
| 31395H-BT-6 | FHR 2866 TP EXCH PAC-11 5.000% 10/15/34 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | | 18,313,982 | 17,115,871 | 16,753,938 | 16,754,686 | | 1,875 | | 1,875 | | 16,756,562 | | 1,557,420 | 1,557,420 | 484,950 | 10/15/2034 |
| 31395H-BT-6 | FHR 2866 TP EXCH PAC-11 5.000% 10/15/34 | | 06/01/2018 | Paydown | | 1,226,785 | 1,226,785 | 1,200,843 | 1,200,897 | | 25,888 | | 25,888 | | 1,226,785 | | | | 15,721 | 10/15/2034 |
| 31395H-EB-2 | FHR 2875 ME PAC-11 5.500% 10/15/34 | | 12/01/2018 | Paydown | | 1,694,424 | 1,694,424 | 1,709,780 | 1,699,017 | | (4,593) | | (4,593) | | 1,694,424 | | | | 45,483 | 10/15/2034 |
| 31395H-FA-3 | FHR 2869 BH PAC-11 5.000% 10/15/34 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 11,795,310 | 11,075,409 | 10,838,611 | 10,839,179 | | 943 | | 943 | | 10,840,122 | | 955,188 | 955,188 | 341,492 | 10/15/2034 |
| 31395H-FA-3 | FHR 2869 BH PAC-11 5.000% 10/15/34 | | 08/01/2018 | Paydown | | 1,404,880 | 1,404,880 | 1,374,843 | 1,374,915 | | 29,965 | | 29,965 | | 1,404,880 | | | | 72,055 | 10/15/2034 |
| 31395H-GL-8 | FHR 2869 MG EXCH PAC-11 5.000% 10/15/34 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 13,064,917 | 12,267,527 | 12,074,066 | 12,074,530 | | 865 | | 865 | | 12,075,395 | | 989,521 | 989,521 | 378,249 | 10/15/2034 |
| 31395H-GL-8 | FHR 2869 MG EXCH PAC-11 5.000% 10/15/34 | | 08/01/2018 | Paydown | | 1,657,277 | 1,657,277 | 1,631,141 | 1,631,204 | | 26,073 | | 26,073 | | 1,657,277 | | | | 81,818 | 10/15/2034 |
| 31395H-TU-4 | FHR 2894 QE EXCH PAC-11 5.500% 11/15/34 | | 12/01/2018 | Paydown | | 1,512,683 | 1,512,683 | 1,516,464 | 1,512,683 | | | | | | 1,512,683 | | | | 40,205 | 11/15/2034 |
| 31395H-UQ-1 | FHR 2894 Z Z SEQ 5.000% 11/15/34 | | 12/01/2018 | Paydown | | 830,715 | 830,715 | 704,031 | 787,622 | | 43,093 | | 43,093 | | 830,715 | | | | 21,832 | 11/15/2034 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31395H-YK-0 | FHR 2887 PH PAC-11 5.500% 11/15/34 | | 12/01/2018 | Paydown | | 1,342,520 | 1,342,520 | 1,339,164 | 1,339,179 | | 3,341 | | 3,341 | | 1,342,520 | | | | 40,446 | 11/15/2034 |
| 31395H-ZD-5 | FHR 2886 AZ Z SEQ 5.000% 11/15/34 | | 12/01/2018 | Paydown | | 904,097 | 904,097 | 759,865 | 859,640 | | 44,456 | | 44,456 | | 904,097 | | | | 27,674 | 11/15/2034 |
| 31395J-7D-2 | FHR 2881 HG PAC-11 5.500% 11/15/34 | | 12/01/2018 | Paydown | | 1,272,592 | 1,272,592 | 1,264,212 | 1,264,225 | | 8,367 | | 8,367 | | 1,272,592 | | | | 37,353 | 11/15/2034 |
| 31395J-BB-1 | FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34 | | 12/01/2018 | Paydown | | 1,992,451 | 1,992,451 | 1,957,610 | 1,957,684 | | 34,767 | | 34,767 | | 1,992,451 | | | | 53,339 | 11/15/2034 |
| 31395J-C8-7 | FHR 2883 BZ Z SEQ 5.000% 11/15/34 | | 12/01/2018 | Paydown | | 603,589 | 603,589 | 517,295 | 571,690 | | 31,899 | | 31,899 | | 603,589 | | | | 13,415 | 11/15/2034 |
| 31395J-D3-7 | FHR 2883 KZ Z SEQ 5.000% 11/15/34 | | 12/01/2018 | Paydown | | 1,375,545 | 1,375,545 | 1,173,297 | 1,298,998 | | 76,547 | | 76,547 | | 1,375,545 | | | | 33,280 | 11/15/2034 |
| 31395J-U2-0 | FHR 2890 ZA Z SEQ 5.000% 11/15/34 | | 12/01/2018 | Paydown | | 859,527 | 859,527 | 726,031 | 809,630 | | 49,896 | | 49,896 | | 859,527 | | | | 26,167 | 11/15/2034 |
| 31395J-UJ-3 | FHR 2889 OH PAC-11 5.000% 11/15/34 | | 12/01/2018 | Paydown | | 1,514,796 | 1,514,796 | 1,481,586 | 1,481,658 | | 33,138 | | 33,138 | | 1,514,796 | | | | 41,159 | 11/15/2034 |
| 31395J-UX-2 | FHR 2888 CH PAC-11 5.000% 11/15/34 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 14,787,453 | 13,884,932 | 13,081,125 | 13,635,164 | | 756 | | 756 | | 13,635,920 | | 1,151,533 | 1,151,533 | 428,119 | 11/15/2034 |
| 31395J-UX-2 | FHR 2888 CH PAC-11 5.000% 11/15/34 | | 08/01/2018 | Paydown | | 2,071,075 | 2,071,075 | 1,951,179 | 2,033,820 | | 37,255 | | 37,255 | | 2,071,075 | | | | 95,162 | 11/15/2034 |
| 31395K-AA-1 | FHR 2908 DZ Z SEQ 5.000% 12/15/34 | | 12/01/2018 | Paydown | | 1,839,345 | 1,839,345 | 1,675,022 | 1,789,322 | | 50,023 | | 50,023 | | 1,839,345 | | | | 42,164 | 12/15/2034 |
| 31395K-AZ-6 | FHR 2897 AD SEQ 5.000% 12/15/34 | | 12/01/2018 | Paydown | | 942,582 | 942,582 | 910,170 | 910,240 | | 32,342 | | 32,342 | | 942,582 | | | | 27,175 | 12/15/2034 |
| 31395K-UC-5 | FHR 2906 KZ Z SEQ 5.000% 12/15/34 | | 12/01/2018 | Paydown | | 1,926,382 | 1,926,382 | 1,616,054 | 1,838,698 | | 87,684 | | 87,684 | | 1,926,382 | | | | 50,087 | 12/15/2034 |
| 31395N-3A-3 | FNR 2006-61 PW PAC-11 6.000% 07/25/36 | | 12/01/2018 | Paydown | | 615,904 | 615,904 | 607,801 | 607,814 | | 8,090 | | 8,090 | | 615,904 | | | | 19,489 | 07/25/2036 |
| 31395N-4L-8 | FNR 2006-61 PN PAC-11 6.000% 07/25/36 | | 12/01/2018 | Paydown | | 228,102 | 228,102 | 227,247 | 227,245 | | 857 | | 857 | | 228,102 | | | | 5,970 | 07/25/2036 |
| 31395N-C3-9 | FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36 | | 12/01/2018 | Paydown | | 354,309 | 354,309 | 350,877 | 351,975 | | 2,334 | | 2,334 | | 354,309 | | | | 13,192 | 07/25/2036 |
| 31395N-CS-4 | FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36 | | 12/01/2018 | Paydown | | 923,246 | 923,246 | 923,535 | 923,246 | | | | | | 923,246 | | | | 24,705 | 06/25/2036 |
| 31395N-GE-1 | FNR 2006-45 AN SEQ 6.000% 06/25/26 | | 12/01/2018 | Paydown | | 702,279 | 702,279 | 695,476 | 696,941 | | 5,338 | | 5,338 | | 702,279 | | | | 21,327 | 06/25/2026 |
| 31395N-KC-0 | FNR 2006-53 WD PAC-11 6.000% 09/25/35 | | 10/01/2018 | Paydown | | 733,569 | 733,569 | 730,216 | 730,522 | | 3,047 | | 3,047 | | 733,569 | | | | 16,675 | 09/25/2035 |
| 31395N-N8-6 | FNR 2006-66 MZ Z SEQ 6.500% 07/25/36 | | 12/01/2018 | Paydown | | 315,342 | 315,342 | 311,166 | 312,988 | | 2,354 | | 2,354 | | 315,342 | | | | 8,741 | 07/25/2036 |
| 31395N-VC-8 | FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36 | | 12/01/2018 | Paydown | | 748,147 | 748,147 | 732,102 | 733,045 | | 15,101 | | 15,101 | | 748,147 | | | | 20,387 | 07/25/2036 |
| 31395P-XD-9 | FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35 | | 12/01/2018 | Paydown | | 1,854,759 | 1,854,759 | 1,835,886 | 1,835,919 | | 18,840 | | 18,840 | | 1,854,759 | | | | 53,919 | 03/15/2035 |
| 31395R-SE-9 | FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35 | | 12/01/2018 | Paydown | | 1,630,661 | 1,630,661 | 1,637,795 | 1,631,204 | | (543) | | (543) | | 1,630,661 | | | | 45,019 | 04/15/2035 |
| 31395T-DG-6 | FHR 2958 MG PAC-11 5.500% 04/15/35 | | 12/01/2018 | Paydown | | 1,113,375 | 1,113,375 | 1,108,507 | 1,108,513 | | 4,862 | | 4,862 | | 1,113,375 | | | | 29,347 | 04/15/2035 |
| 31395T-U9-3 | FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35 | | 12/01/2018 | Paydown | | 1,809,860 | 1,809,860 | 1,810,991 | 1,809,860 | | | | | | 1,809,860 | | | | 47,606 | 05/15/2035 |
| 31395T-W8-3 | FHR 2970 WL PAC-1-11 5.500% 05/15/35 | | 12/01/2018 | Paydown | | 1,664,686 | 1,664,686 | 1,651,478 | 1,651,502 | | 13,184 | | 13,184 | | 1,664,686 | | | | 44,415 | 05/15/2035 |
| 31395U-7A-3 | FHR 2981 PE PAC-11 5.500% 05/15/35 | | 12/01/2018 | Paydown | | 1,544,865 | 1,544,865 | 1,532,918 | 1,532,939 | | 11,927 | | 11,927 | | 1,544,865 | | | | 40,097 | 05/15/2035 |
| 31395U-CL-3 | FHR 2975 PM PAC-11 5.500% 05/15/35 | | 12/01/2018 | Paydown | | 1,700,225 | 1,700,225 | 1,726,525 | 1,707,883 | | (7,658) | | (7,658) | | 1,700,225 | | | | 49,497 | 05/15/2035 |
| 31395U-E2-3 | FHR 2980 LE EXCH PAC-11 5.500% 05/15/35 | | 12/01/2018 | Paydown | | 2,088,637 | 2,088,637 | 2,084,312 | 2,084,308 | | 4,329 | | 4,329 | | 2,088,637 | | | | 58,033 | 05/15/2035 |
| 31395U-J3-6 | FHR 2971 KU EXCH PAC-11 5.500% 05/15/35 | | 12/01/2018 | Paydown | | 1,531,302 | 1,531,302 | 1,536,087 | 1,531,302 | | | | | | 1,531,302 | | | | 42,084 | 05/15/2035 |
| 31395U-T2-7 | FHR 2977 PE PAC-11 5.000% 05/15/35 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | | 13,192,358 | 12,387,190 | 12,323,677 | 12,323,767 | | 161 | | 161 | | 12,323,927 | | 868,430 | 868,430 | 381,938 | 05/15/2035 |
| 31395U-T2-7 | FHR 2977 PE PAC-11 5.000% 05/15/35 | | 08/01/2018 | Paydown | | 1,285,833 | 1,285,833 | 1,279,240 | 1,279,249 | | 6,584 | | 6,584 | | 1,285,833 | | | | 77,901 | 05/15/2035 |
| 31395U-WT-4 | FHR 2991 EH PAC-2-22 5.500% 06/15/35 | | 08/01/2018 | Paydown | | 687,428 | 687,428 | 680,172 | 680,188 | | 7,240 | | 7,240 | | 687,428 | | | | 17,591 | 06/15/2035 |
| 31395V-BQ-1 | FHR 2997 BC EXCH SEQ 5.000% 06/15/25 | | 10/12/2018 | CANTOR FITZGERALD & CO. | | 8,451,389 | 8,141,013 | 8,018,898 | 8,104,505 | | 1,774 | | 1,774 | | 8,106,279 | | 345,110 | 345,110 | 357,300 | 06/15/2025 |
| 31395V-BQ-1 | FHR 2997 BC EXCH SEQ 5.000% 06/15/25 | | 10/01/2018 | Paydown | | 2,118,053 | 2,118,053 | 2,086,282 | 2,108,554 | | 9,498 | | 9,498 | | 2,118,053 | | | | 48,730 | 06/15/2025 |
| 31395V-CV-9 | FHR 2992 OH PAC-1-11 5.500% 06/15/35 | | 12/01/2018 | Paydown | | 1,115,298 | 1,115,298 | 1,116,344 | 1,115,298 | | | | | | 1,115,298 | | | | 30,437 | 06/15/2035 |
| 31395V-KK-4 | FHR 2984 NE EXCH PAC-11 5.500% 06/15/35 | | 12/01/2018 | Paydown | | 1,429,567 | 1,429,567 | 1,403,906 | 1,403,953 | | 25,614 | | 25,614 | | 1,429,567 | | | | 35,029 | 06/15/2035 |
| 31395W-U9-6 | FHR 3026 GH PAC-1-11 5.500% 08/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 6,939,963 | 6,301,896 | 6,271,104 | 6,271,146 | | (202) | | (202) | | 6,270,944 | | 669,019 | 669,019 | 63,544 | 08/15/2035 |
| 31395W-U9-6 | FHR 3026 GH PAC-1-11 5.500% 08/15/35 | | 02/01/2018 | Paydown | | 328,437 | 328,437 | 326,833 | 326,835 | | 1,603 | | 1,603 | | 328,437 | | | | 2,285 | 08/15/2035 |
| 31395W-W4-5 | FHR 3012 PE EXCH PAC-11 5.500% 08/15/35 | | 12/01/2018 | Paydown | | 2,006,183 | 2,006,183 | 2,018,095 | 2,008,541 | | (2,359) | | (2,359) | | 2,006,183 | | | | 59,675 | 08/15/2035 |
| 31395W-ZV-2 | FHR 3018 GC SEQ 5.000% 08/15/35 | | 12/01/2018 | Paydown | | 612,729 | 612,729 | 597,403 | 597,440 | | 15,289 | | 15,289 | | 612,729 | | | | 15,520 | 08/15/2035 |
| 31395X-4Q-5 | FHR 3023 DH EXCH PAC-1-11 5.500% 08/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 12,014,988 | 10,910,318 | 10,558,290 | 10,794,885 | | (1,163) | | (1,163) | | 10,793,722 | | 1,221,266 | 1,221,266 | 110,012 | 08/15/2035 |
| 31395X-4Q-5 | FHR 3023 DH EXCH PAC-1-11 5.500% 08/15/35 | | 02/01/2018 | Paydown | | 395,995 | 395,995 | 383,218 | 391,805 | | 4,190 | | 4,190 | | 395,995 | | | | 2,995 | 08/15/2035 |
| 31395X-6P-5 | FHR 3023 PG EXCH PAC-1-11 5.500% 08/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 25,403,153 | 23,067,563 | 23,100,161 | 23,016,167 | | 115 | | 115 | | 23,016,281 | | 2,386,872 | 2,386,872 | 232,598 | 08/15/2035 |
| 31395X-6P-5 | FHR 3023 PG EXCH PAC-1-11 5.500% 08/15/35 | | 02/01/2018 | Paydown | | 868,682 | 868,682 | 869,910 | 866,747 | | 1,935 | | 1,935 | | 868,682 | | | | 4,369 | 08/15/2035 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31395X-AA-3 | FHR 3014 DJ PAC-2-22 5.800% 08/15/35 | | 12/01/2018 | Paydown | | 742,982 | 742,982 | 732,403 | 732,428 | | 10,555 | | 10,555 | | 742,982 | | | | 27,600 | 08/15/2035 |
| 31395X-VH-5 | FHR 3019 ML PAC-11 5.500% 08/15/35 | | 12/01/2018 | Paydown | | 1,676,178 | 1,676,178 | 1,624,780 | 1,660,541 | | 15,638 | | 15,638 | | 1,676,178 | | | | 44,174 | 08/15/2035 |
| 31396A-HE-7 | FHR 3032 AH PAC-11 5.500% 09/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 5,045,652 | 4,581,750 | 4,560,072 | 4,560,105 | | (123) | | (123) | | 4,559,982 | | 485,670 | 485,670 | 46,199 | 09/15/2035 |
| 31396A-HE-7 | FHR 3032 AH PAC-11 5.500% 09/15/35 | | 02/01/2018 | Paydown | | 183,008 | 183,008 | 182,142 | 182,144 | | 865 | | 865 | | 183,008 | | | | 1,216 | 09/15/2035 |
| 31396A-LM-4 | FHR 3035 DT PAC-1-11 5.500% 09/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 9,720,534 | 8,826,818 | 8,788,201 | 8,802,010 | | (20) | | (20) | | 8,801,990 | | 918,543 | 918,543 | 89,004 | 09/15/2035 |
| 31396A-LM-4 | FHR 3035 DT PAC-1-11 5.500% 09/15/35 | | 02/01/2018 | Paydown | | 311,179 | 311,179 | 309,818 | 310,305 | | 875 | | 875 | | 311,179 | | | | 2,556 | 09/15/2035 |
| 31396A-NL-4 | FHR 3035 Z Z SUP 5.850% 09/15/35 | | 12/01/2018 | Paydown | | 1,724,500 | 1,724,500 | 1,658,215 | 1,698,193 | | 26,307 | | 26,307 | | 1,724,500 | | | | 59,409 | 09/15/2035 |
| 31396A-ZM-9 | FHR 3036 WG EXCH PAC-11 5.500% 09/15/35 | | 12/01/2018 | Paydown | | 1,343,769 | 1,343,769 | 1,339,990 | 1,340,693 | | 3,076 | | 3,076 | | 1,343,769 | | | | 36,731 | 09/15/2035 |
| 31396C-B3-3 | FHR 3057 PG EXCH PAC-11 5.500% 10/15/35 | | 12/01/2018 | Paydown | | 681,979 | 681,979 | 668,207 | 677,242 | | 4,737 | | 4,737 | | 681,979 | | | | 18,225 | 10/15/2035 |
| 31396C-FW-5 | FHR 3059 PE EXCH PAC-1-11 5.500% 10/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 22,953,477 | 20,843,112 | 20,656,793 | 20,657,099 | | (1,956) | | (1,956) | | 20,655,143 | | 2,298,334 | 2,298,334 | 210,168 | 10/15/2035 |
| 31396C-FW-5 | FHR 3059 PE EXCH PAC-1-11 5.500% 10/15/35 | | 02/01/2018 | Paydown | | 780,031 | 780,031 | 773,058 | 773,070 | | 6,961 | | 6,961 | | 780,031 | | | | 5,482 | 10/15/2035 |
| 31396C-KL-3 | FHR 3047 WP SEQ 5.000% 10/15/35 | | 12/01/2018 | Paydown | | 1,034,067 | 1,034,067 | 1,001,119 | 1,001,207 | | 32,860 | | 32,860 | | 1,034,067 | | | | 30,989 | 10/15/2035 |
| 31396E-2X-3 | FHR 3053 OH PAC-1-11 5.500% 10/15/35 | | 12/01/2018 | Paydown | | 2,740,989 | 2,740,989 | 2,713,258 | 2,729,344 | | 11,645 | | 11,645 | | 2,740,989 | | | | 79,583 | 10/15/2035 |
| 31396E-BH-8 | FHR 3058 AH PAC-11 5.500% 10/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 5,414,274 | 4,916,480 | 4,875,114 | 4,875,192 | | (397) | | (397) | | 4,874,795 | | 539,479 | 539,479 | 49,575 | 10/15/2035 |
| 31396E-BH-8 | FHR 3058 AH PAC-11 5.500% 10/15/35 | | 02/01/2018 | Paydown | | 202,231 | 202,231 | 200,530 | 200,533 | | 1,698 | | 1,698 | | 202,231 | | | | 1,432 | 10/15/2035 |
| 31396F-2R-3 | FHR 3070 MH PAC-1-11 5.500% 11/15/35 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 13,592,238 | 12,287,637 | 12,102,219 | 12,102,533 | | (941) | | (941) | | 12,101,592 | | 1,490,647 | 1,490,647 | 95,741 | 11/15/2035 |
| 31396F-2R-3 | FHR 3070 MH PAC-1-11 5.500% 11/15/35 | | 02/01/2018 | Paydown | | 324,027 | 324,027 | 319,137 | 319,146 | | 4,881 | | 4,881 | | 324,027 | | | | 58,219 | 11/15/2035 |
| 31396F-EH-2 | FHR 3069 PE PAC-1-11 5.500% 11/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 9,176,221 | 8,332,550 | 8,197,330 | 8,197,624 | | (1,470) | | (1,470) | | 8,196,154 | | 980,067 | 980,067 | 84,020 | 11/15/2035 |
| 31396F-EH-2 | FHR 3069 PE PAC-1-11 5.500% 11/15/35 | | 02/01/2018 | Paydown | | 302,493 | 302,493 | 297,584 | 297,595 | | 4,898 | | 4,898 | | 302,493 | | | | 2,045 | 11/15/2035 |
| 31396F-L9-2 | FHR 3072 UE PAC-1-11 5.500% 11/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 8,386,909 | 7,615,809 | 7,388,524 | 7,536,335 | | (763) | | (763) | | 7,535,572 | | 851,337 | 851,337 | 76,793 | 11/15/2035 |
| 31396F-L9-2 | FHR 3072 UE PAC-1-11 5.500% 11/15/35 | | 02/01/2018 | Paydown | | 275,773 | 275,773 | 267,543 | 272,895 | | 2,878 | | 2,878 | | 275,773 | | | | 1,890 | 11/15/2035 |
| 31396G-5X-5 | FHR 3086 PE PAC-11 5.500% 12/15/35 | | 12/01/2018 | Paydown | | 3,111,242 | 3,111,242 | 3,029,572 | 3,082,930 | | 28,312 | | 28,312 | | 3,111,242 | | | | 94,130 | 12/15/2035 |
| 31396G-L8-2 | FHR 3101 PE PAC-1-11 5.500% 01/15/36 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 10,365,835 | 9,370,908 | 9,294,998 | 9,295,117 | | (251) | | (251) | | 9,294,865 | | 1,070,969 | 1,070,969 | 73,015 | 01/15/2036 |
| 31396G-L8-2 | FHR 3101 PE PAC-1-11 5.500% 01/15/36 | | 02/01/2018 | Paydown | | 198,937 | 198,937 | 197,325 | 197,328 | | 1,609 | | 1,609 | | 198,937 | | | | 44,131 | 01/15/2036 |
| 31396G-S8-5 | FHR 3098 KG PAC-1-11 5.500% 01/15/36 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 10,622,826 | 9,603,233 | 9,536,917 | 9,537,006 | | (182) | | (182) | | 9,536,824 | | 1,086,002 | 1,086,002 | 74,825 | 01/15/2036 |
| 31396G-S8-5 | FHR 3098 KG PAC-1-11 5.500% 01/15/36 | | 02/01/2018 | Paydown | | 514,364 | 514,364 | 510,812 | 510,817 | | 3,547 | | 3,547 | | 514,364 | | | | 47,600 | 01/15/2036 |
| 31396G-UK-5 | FHR 3099 PE EXCH PAC-1-11 5.500% 01/15/36 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 21,021,429 | 19,003,764 | 18,758,794 | 18,909,321 | | (151) | | (151) | | 18,909,170 | | 2,112,259 | 2,112,259 | 148,071 | 01/15/2036 |
| 31396G-UK-5 | FHR 3099 PE EXCH PAC-1-11 5.500% 01/15/36 | | 02/01/2018 | Paydown | | 533,378 | 533,378 | 526,502 | 530,727 | | 2,651 | | 2,651 | | 533,378 | | | | 89,855 | 01/15/2036 |
| 31396H-J7-5 | FHR 3114 PE PAC-1-11 5.500% 02/15/36 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 7,357,582 | 6,651,391 | 6,306,350 | 6,535,861 | | (217) | | (217) | | 6,535,644 | | 821,938 | 821,938 | 51,825 | 02/15/2036 |
| 31396H-J7-5 | FHR 3114 PE PAC-1-11 5.500% 02/15/36 | | 02/01/2018 | Paydown | | 252,318 | 252,318 | 239,229 | 247,936 | | 4,383 | | 4,383 | | 252,318 | | | | 32,035 | 02/15/2036 |
| 31396J-2F-1 | FHR 3126 Z Z SEQ 6.000% 03/15/36 | | 12/01/2018 | Paydown | | 1,621,465 | 1,621,465 | 1,556,543 | 1,605,499 | | 15,966 | | 15,966 | | 1,621,465 | | | | 43,249 | 03/15/2036 |
| 31396J-DF-9 | FHR 3124 ZG Z SEQ 6.000% 03/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,092,242 | 3,703,386 | 3,455,144 | 3,624,151 | | 209 | | 209 | | 3,624,360 | | 467,882 | 467,882 | 174,059 | 03/15/2036 |
| 31396J-DF-9 | FHR 3124 ZG Z SEQ 6.000% 03/15/36 | | 09/01/2018 | Paydown | | 681,721 | 681,721 | 636,024 | 667,135 | | 14,586 | | 14,586 | | 681,721 | | | | 16,551 | 03/15/2036 |
| 31396J-YZ-2 | FHR 3144 PE EXCH PAC-11 5.500% 04/15/36 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 4,187,468 | 3,802,468 | 3,674,065 | 3,674,326 | | (2,137) | | (2,137) | | 3,672,188 | | 515,280 | 515,280 | 38,342 | 04/15/2036 |
| 31396J-YZ-2 | FHR 3144 PE EXCH PAC-11 5.500% 04/15/36 | | 02/01/2018 | Paydown | | 184,277 | 184,277 | 178,055 | 178,067 | | 6,210 | | 6,210 | | 184,277 | | | | 1,103 | 04/15/2036 |
| 31396K-6S-6 | FNR 2006-100 Z Z SEQ 6.000% 10/25/36 | | 12/01/2018 | Paydown | | 613,906 | 613,906 | 601,723 | 607,258 | | 6,648 | | 6,648 | | 613,906 | | | | 15,776 | 10/25/2036 |
| 31396K-D6-6 | FNR 2006-83 HZ Z SEQ 6.000% 09/25/36 | | 12/01/2018 | Paydown | | 286,945 | 286,945 | 277,351 | 280,837 | | 6,109 | | 6,109 | | 286,945 | | | | 8,364 | 09/25/2036 |
| 31396K-HD-7 | FNR 2006-68 ZA Z SEQ 6.000% 08/25/36 | | 12/01/2018 | Paydown | | 400,783 | 400,783 | 392,705 | 396,111 | | 4,672 | | 4,672 | | 400,783 | | | | 16,931 | 08/25/2036 |
| 31396K-PT-3 | FNR 2006-69 PD PAC-11 6.000% 08/25/36 | | 12/01/2018 | Paydown | | 754,109 | 754,109 | 756,937 | 754,109 | | | | | | 754,109 | | | | 16,847 | 08/25/2036 |
| 31396K-QE-5 | FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36 | | 12/01/2018 | Paydown | | 837,301 | 837,301 | 852,477 | 838,724 | | (1,423) | | (1,423) | | 837,301 | | | | 27,475 | 08/25/2036 |
| 31396K-S2-9 | FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36 | | 12/01/2018 | Paydown | | 2,176,394 | 2,176,394 | 2,168,403 | 2,168,384 | | 8,010 | | 8,010 | | 2,176,394 | | | | 71,638 | 09/25/2036 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31396K-WJ-7 | FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36 | | 12/01/2018 | Paydown | | 1,912,974 | 1,912,974 | 1,860,965 | 1,890,553 | | 22,421 | | 22,421 | | 1,912,974 | | | | 57,826 | 07/25/2036 |
| 31396K-X5-6 | FNR 2006-87 Z Z SEQ 6.000% 09/25/36 | | 12/01/2018 | Paydown | | 1,708,385 | 1,708,385 | 1,650,727 | 1,692,018 | | 16,367 | | 16,367 | | 1,708,385 | | | | 53,164 | 09/25/2036 |
| 31396L-LG-3 | FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36 | | 12/01/2018 | Paydown | | 1,725,666 | 1,725,666 | 1,738,609 | 1,725,666 | | | | | | 1,725,666 | | | | 53,692 | 10/25/2036 |
| 31396L-NK-2 | FNR 2006-106 TK SC PT 5.750% 10/25/33 | | 12/01/2018 | Paydown | | 1,736,629 | 1,736,629 | 1,720,755 | 1,721,772 | | 14,857 | | 14,857 | | 1,736,629 | | | | 61,101 | 10/25/2033 |
| 31396L-PG-9 | FNR 2006-106 AY SEQ 5.500% 11/25/36 | | 12/01/2018 | Paydown | | 1,155,181 | 1,155,181 | 1,130,109 | 1,130,163 | | 25,017 | | 25,017 | | 1,155,181 | | | | 30,738 | 11/25/2036 |
| 31396L-QL-7 | FNR 2006-112 DB PAC-11 5.500% 11/25/36 | | 12/01/2018 | Paydown | | 219,119 | 219,119 | 215,156 | 215,161 | | 3,958 | | 3,958 | | 219,119 | | | | 5,996 | 11/25/2036 |
| 31396N-3J-3 | FHR 3135 JE PAC-11 6.000% 04/15/36 | | 12/01/2018 | Paydown | | 1,160,049 | 1,160,049 | 1,181,075 | 1,164,367 | | (4,318) | | (4,318) | | 1,160,049 | | | | 36,577 | 04/15/2036 |
| 31396N-7G-5 | FHR 3138 QE PAC-11 5.500% 04/15/36 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 3,704,632 | 3,349,056 | 3,296,483 | 3,296,568 | | (222) | | (222) | | 3,296,346 | | 408,286 | 408,286 | 26,095 | 04/15/2036 |
| 31396N-7G-5 | FHR 3138 QE PAC-11 5.500% 04/15/36 | | 02/01/2018 | Paydown | | 211,796 | 211,796 | 208,471 | 208,477 | | 3,319 | | 3,319 | | 211,796 | | | | 16,433 | 04/15/2036 |
| 31396N-HB-5 | FHR 3136 PE PAC-11 6.000% 04/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,960,378 | 4,489,030 | 4,418,243 | 4,418,364 | | 221 | | 221 | | 4,418,585 | | 541,793 | 541,793 | 210,984 | 04/15/2036 |
| 31396N-HB-5 | FHR 3136 PE PAC-11 6.000% 04/15/36 | | 09/01/2018 | Paydown | | 673,309 | 673,309 | 662,692 | 662,710 | | 10,599 | | 10,599 | | 673,309 | | | | 19,299 | 04/15/2036 |
| 31396N-TM-8 | FHR 3151 LH PAC-1-11 6.000% 05/15/36 | | 12/01/2018 | Paydown | | 1,952,913 | 1,952,913 | 1,982,741 | 1,958,227 | | (5,314) | | (5,314) | | 1,952,913 | | | | 60,648 | 05/15/2036 |
| 31396P-4B-4 | FNR 2007-24 B SEQ 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 98,078 | 98,078 | 98,404 | 98,078 | | | | | | 98,078 | | | | 2,696 | 03/25/2037 |
| 31396P-J7-7 | FNR 2007-13 NA SEQ NAS 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 217,748 | 217,748 | 213,363 | 213,369 | | 4,380 | | 4,380 | | 217,748 | | | | 5,507 | 03/25/2037 |
| 31396P-LT-6 | FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37 | | 12/01/2018 | Paydown | | 843,289 | 843,289 | 841,708 | 841,679 | | 1,610 | | 1,610 | | 843,289 | | | | 22,188 | 02/25/2037 |
| 31396P-ND-9 | FNR 2007-10 Z Z SEQ 6.000% 02/25/37 | | 12/01/2018 | Paydown | | 1,869,342 | 1,869,342 | 1,838,527 | 1,851,513 | | 17,829 | | 17,829 | | 1,869,342 | | | | 77,106 | 02/25/2037 |
| 31396P-VE-8 | FNR 2007-9 B EXCH SEQ 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 546,815 | 546,815 | 545,533 | 545,518 | | 1,297 | | 1,297 | | 546,815 | | | | 15,974 | 03/25/2037 |
| 31396P-VY-4 | FNR 2007-23 BW SEQ 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 369,946 | 369,946 | 376,160 | 372,210 | | (2,264) | | (2,264) | | 369,946 | | | | 11,039 | 03/25/2037 |
| 31396P-Y3-9 | FNR 2007-20 BA NAS 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 943,736 | 943,736 | 948,307 | 943,736 | | | | | | 943,736 | | | | 28,730 | 03/25/2037 |
| 31396R-HB-6 | FHR 3149 PE EXCH PAC-11 6.000% 05/15/36 | | 12/01/2018 | Paydown | | 3,368,895 | 3,368,895 | 3,353,367 | 3,353,574 | | 15,321 | | 15,321 | | 3,368,895 | | | | 93,617 | 05/15/2036 |
| 31396R-QB-6 | FHR 3178 B SC SEQ 6.000% 06/15/36 | | 12/01/2018 | Paydown | | 939,589 | 939,589 | 928,237 | 928,256 | | 11,333 | | 11,333 | | 939,589 | | | | 30,199 | 06/15/2036 |
| 31396R-QZ-3 | FHR 3178 ME EXCH PAC-1-11 6.000% 06/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,227,597 | 3,825,879 | 3,858,160 | 3,836,294 | | 43 | | 43 | | 3,836,337 | | 391,260 | 391,260 | 179,816 | 06/15/2036 |
| 31396R-QZ-3 | FHR 3178 ME EXCH PAC-1-11 6.000% 06/15/36 | | 09/01/2018 | Paydown | | 603,836 | 603,836 | 608,931 | 605,480 | | (1,644) | | (1,644) | | 603,836 | | | | 12,707 | 06/15/2036 |
| 31396R-TY-3 | FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36 | | 12/01/2018 | Paydown | | 2,268,922 | 2,268,922 | 2,304,020 | 2,280,335 | | (11,412) | | (11,412) | | 2,268,922 | | | | 63,262 | 06/15/2036 |
| 31396R-YR-2 | FHR 3172 PE PAC-1-11 6.000% 06/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 5,522,956 | 4,998,150 | 4,933,224 | 4,933,323 | | 81 | | 81 | | 4,933,404 | | 589,552 | 589,552 | 234,913 | 06/15/2036 |
| 31396R-YR-2 | FHR 3172 PE PAC-1-11 6.000% 06/15/36 | | 09/01/2018 | Paydown | | 606,850 | 606,850 | 598,967 | 598,979 | | 7,871 | | 7,871 | | 606,850 | | | | 12,600 | 06/15/2036 |
| 31396T-DG-5 | FHR 3164 JE EXCH SEQ 6.000% 06/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 1,492,391 | 1,350,580 | 1,351,002 | 1,350,580 | | | | | | 1,350,580 | | 141,811 | 141,811 | 63,477 | 06/15/2036 |
| 31396T-DG-5 | FHR 3164 JE EXCH SEQ 6.000% 06/15/36 | | 09/01/2018 | Paydown | | 490,069 | 490,069 | 490,222 | 490,069 | | | | | | 490,069 | | | | 8,162 | 06/15/2036 |
| 31396T-UC-5 | FHR 3171 MJ EXCH PAC-1-11 6.000% 06/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 8,306,580 | 7,517,267 | 7,364,463 | 7,364,746 | | 511 | | 511 | | 7,365,257 | | 941,323 | 941,323 | 353,312 | 06/15/2036 |
| 31396T-UC-5 | FHR 3171 MJ EXCH PAC-1-11 6.000% 06/15/36 | | 09/01/2018 | Paydown | | 1,372,028 | 1,372,028 | 1,344,138 | 1,344,190 | | 27,838 | | 27,838 | | 1,372,028 | | | | 36,634 | 06/15/2036 |
| 31396T-XF-5 | FHR 3167 QH PAC-11 6.000% 06/15/36 | | 12/01/2018 | Paydown | | 1,780,294 | 1,780,294 | 1,784,189 | 1,780,294 | | | | | | 1,780,294 | | | | 54,209 | 06/15/2036 |
| 31396U-DS-6 | FHR 3192 GE PAC-1-11 6.000% 07/15/36 | | 12/01/2018 | Paydown | | 1,672,995 | 1,672,995 | 1,647,320 | 1,647,361 | | 25,635 | | 25,635 | | 1,672,995 | | | | 58,581 | 07/15/2036 |
| 31396U-LE-8 | FHR 3186 NE EXCH PAC-1-11 6.000% 07/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 7,751,780 | 7,015,185 | 6,898,110 | 6,898,299 | | 132 | | 132 | | 6,898,431 | | 853,349 | 853,349 | 329,714 | 07/15/2036 |
| 31396U-LE-8 | FHR 3186 NE EXCH PAC-1-11 6.000% 07/15/36 | | 09/01/2018 | Paydown | | 973,525 | 973,525 | 957,278 | 957,304 | | 16,221 | | 16,221 | | 973,525 | | | | 25,095 | 07/15/2036 |
| 31396V-2Q-0 | FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37 | | 12/01/2018 | Paydown | | 2,648,003 | 2,648,003 | 2,589,632 | 2,589,726 | | 58,276 | | 58,276 | | 2,648,003 | | | | 76,228 | 06/25/2037 |
| 31396V-7H-5 | FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37 | | 12/01/2018 | Paydown | | 649,346 | 649,346 | 645,034 | 645,050 | | 4,296 | | 4,296 | | 649,346 | | | | 15,695 | 06/25/2037 |
| 31396V-AY-4 | FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37 | | 12/01/2018 | Paydown | | 3,116,745 | 3,116,745 | 3,070,853 | 3,070,923 | | 45,822 | | 45,822 | | 3,116,745 | | | | 89,774 | 04/25/2037 |
| 31396V-NK-0 | FNR 2007-26 BD SEQ 6.000% 04/25/37 | | 12/01/2018 | Paydown | | 1,910,727 | 1,910,727 | 1,937,298 | 1,915,516 | | (4,789) | | (4,789) | | 1,910,727 | | | | 57,613 | 04/25/2037 |
| 31396V-XB-9 | FNR 2007-44 WB SEQ 6.000% 05/25/47 | | 12/01/2018 | Paydown | | 375,002 | 375,002 | 372,131 | 372,155 | | 2,848 | | 2,848 | | 375,002 | | | | 10,243 | 05/25/2047 |
| 31396V-ZM-3 | FNR 2007-41 B EXCH SEQ 6.000% 05/25/37 | | 12/01/2018 | Paydown | | 545,554 | 545,554 | 543,849 | 543,842 | | 1,712 | | 1,712 | | 545,554 | | | | 16,926 | 05/25/2037 |
| 31396W-7C-4 | FNR 2007-83 PE PAC-11 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 1,926,435 | 1,926,435 | 1,964,964 | 1,933,544 | | (7,109) | | (7,109) | | 1,926,435 | | | | 61,475 | 08/25/2037 |
| 31396W-DR-4 | FNR 2007-53 NE EXCH PAC 6.000% 06/25/37 | | 12/01/2018 | Paydown | | 2,447,811 | 2,447,811 | 2,475,126 | 2,449,731 | | (1,921) | | (1,921) | | 2,447,811 | | | | 76,544 | 06/25/2037 |
| 31396W-RX-6 | FNR 2007-70 B SEQ 6.000% 07/25/47 | | 12/01/2018 | Paydown | | 600,005 | 600,005 | 581,519 | 581,531 | | 18,473 | | 18,473 | | 600,005 | | | | 18,390 | 07/25/2047 |
| 31396W-XH-4 | FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 863,585 | 863,585 | 839,697 | 839,729 | | 23,856 | | 23,856 | | 863,585 | | | | 28,875 | 07/25/2037 |
| 31396W-XQ-4 | FNR 2007-66 B SEQ 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 532,375 | 532,375 | 516,010 | 516,033 | | 16,342 | | 16,342 | | 532,375 | | | | 17,393 | 07/25/2037 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31396W-Y8-3 | FNR 2007-76 EB SEQ 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 829,260 | 829,260 | 808,408 | 808,439 | | 20,821 | | 20,821 | | 829,260 | | | | 21,386 | 08/25/2037 |
| 31396W-YB-6 | FNR 2007-66 BA NAS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 1,116,814 | 1,116,814 | 1,090,256 | 1,090,290 | | 26,524 | | 26,524 | | 1,116,814 | | | | 34,157 | 07/25/2037 |
| 31396X-AK-0 | FNR 2007-81 AY SEQ 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 1,355,531 | 1,355,531 | 1,318,354 | 1,318,410 | | 37,122 | | 37,122 | | 1,355,531 | | | | 35,875 | 08/25/2037 |
| 31396X-DF-8 | FNR 2007-79 B SEQ 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 200,049 | 200,049 | 195,504 | 195,509 | | 4,540 | | 4,540 | | 200,049 | | | | 6,457 | 08/25/2037 |
| 31396X-QY-3 | FNR 2007-85 BE PAC-11 6.000% 09/25/37 | | 12/01/2018 | Paydown | | 2,670,239 | 2,670,239 | 2,647,709 | 2,656,351 | | 13,889 | | 13,889 | | 2,670,239 | | | | 82,147 | 09/25/2037 |
| 31396Y-5Q-1 | FNR 2008-34 ZA Z SEQ 5.500% 05/25/38 | | 12/01/2018 | Paydown | | 1,488,150 | 1,488,150 | 1,391,013 | 1,438,520 | | 49,630 | | 49,630 | | 1,488,150 | | | | 38,445 | 05/25/2038 |
| 31396Y-NR-9 | FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38 | | 12/01/2018 | Paydown | | 2,470,246 | 2,470,246 | 2,443,715 | 2,443,743 | | 26,503 | | 26,503 | | 2,470,246 | | | | 77,610 | 03/25/2038 |
| 31396Y-R2-0 | FNR 2008-26 ZB Z SEQ 5.000% 04/25/38 | | 12/01/2018 | Paydown | | 3,615,756 | 3,615,756 | 2,980,739 | 3,429,692 | | 186,064 | | 186,064 | | 3,615,756 | | | | 93,679 | 04/25/2038 |
| 31396Y-WF-5 | FNR 2008-13 AY SEQ 6.000% 03/25/48 | | 12/01/2018 | Paydown | | 443,590 | 443,590 | 438,738 | 439,427 | | 4,163 | | 4,163 | | 443,590 | | | | 8,494 | 03/25/2048 |
| 31397A-AW-3 | FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36 | | 12/01/2018 | Paydown | | 2,730,961 | 2,730,961 | 2,742,909 | 2,730,961 | | | | | | 2,730,961 | | | | 96,556 | 08/15/2036 |
| 31397A-G4-9 | FHR 3198 PE EXCH PAC-1-11 6.000% 08/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,516,063 | 4,086,935 | 4,077,516 | 4,077,512 | | 16 | | 16 | | 4,077,527 | | 438,535 | 438,535 | 192,086 | 08/15/2036 |
| 31397A-G4-9 | FHR 3198 PE EXCH PAC-1-11 6.000% 08/15/36 | | 09/01/2018 | Paydown | | 795,867 | 795,867 | 794,033 | 794,032 | | 1,835 | | 1,835 | | 795,867 | | | | 17,728 | 08/15/2036 |
| 31397A-P3-1 | FHR 3201 PG PAC-1-11 6.000% 08/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,468,806 | 4,044,168 | 4,073,867 | 4,057,438 | | (7) | | (7) | | 4,057,431 | | 411,374 | 411,374 | 190,076 | 08/15/2036 |
| 31397A-P3-1 | FHR 3201 PG PAC-1-11 6.000% 08/15/36 | | 09/01/2018 | Paydown | | 679,163 | 679,163 | 684,151 | 681,392 | | (2,229) | | (2,229) | | 679,163 | | | | 16,161 | 08/15/2036 |
| 31397A-VW-0 | FHR 3216 ME EXCH PAC-1-11 6.000% 09/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 2,893,397 | 2,618,459 | 2,643,007 | 2,624,688 | | 100 | | 100 | | 2,624,789 | | 268,608 | 268,608 | 123,068 | 09/15/2036 |
| 31397A-VW-0 | FHR 3216 ME EXCH PAC-1-11 6.000% 09/15/36 | | 09/01/2018 | Paydown | | 628,334 | 628,334 | 634,225 | 629,829 | | (1,495) | | (1,495) | | 628,334 | | | | 10,765 | 09/15/2036 |
| 31397A-WP-4 | FHR 3216 PE EXCH PAC-1-11 6.000% 09/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,775,887 | 4,322,070 | 4,376,096 | 4,328,364 | | 133 | | 133 | | 4,328,497 | | 447,390 | 447,390 | 203,137 | 09/15/2036 |
| 31397A-WP-4 | FHR 3216 PE EXCH PAC-1-11 6.000% 09/15/36 | | 09/01/2018 | Paydown | | 1,029,961 | 1,029,961 | 1,042,835 | 1,031,461 | | (1,500) | | (1,500) | | 1,029,961 | | | | 21,913 | 09/15/2036 |
| 31397B-3L-3 | FHR 3220 C EXCH SEQ 6.000% 09/15/36 | | 12/01/2018 | Paydown | | 244,867 | 244,867 | 245,517 | 244,920 | | (53) | | (53) | | 244,867 | | | | 11,086 | 09/15/2036 |
| 31397B-4P-3 | FHR 3220 PE PAC-11 6.000% 09/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 6,232,798 | 5,640,541 | 5,668,744 | 5,641,653 | | (20) | | (20) | | 5,641,633 | | 591,165 | 591,165 | 265,106 | 09/15/2036 |
| 31397B-4P-3 | FHR 3220 PE PAC-11 6.000% 09/15/36 | | 09/01/2018 | Paydown | | 889,174 | 889,174 | 893,620 | 889,350 | | (175) | | (175) | | 889,174 | | | | 21,749 | 09/15/2036 |
| 31397B-GT-2 | FHR 3219 PE PAC-11 6.000% 09/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 6,816,172 | 6,168,481 | 6,287,032 | 6,188,080 | | 48 | | 48 | | 6,188,127 | | 628,044 | 628,044 | 289,919 | 09/15/2036 |
| 31397B-GT-2 | FHR 3219 PE PAC-11 6.000% 09/15/36 | | 09/01/2018 | Paydown | | 1,756,047 | 1,756,047 | 1,789,796 | 1,761,626 | | (5,579) | | (5,579) | | 1,756,047 | | | | 45,528 | 09/15/2036 |
| 31397B-R7-8 | FHR 3225 PB PAC-11 6.000% 10/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 1,947,875 | 1,762,783 | 1,787,296 | 1,774,377 | | (23) | | (23) | | 1,774,354 | | 173,521 | 173,521 | 82,851 | 10/15/2036 |
| 31397B-R7-8 | FHR 3225 PB PAC-11 6.000% 10/15/36 | | 09/01/2018 | Paydown | | 255,458 | 255,458 | 259,010 | 257,138 | | (1,680) | | (1,680) | | 255,458 | | | | 8,009 | 10/15/2036 |
| 31397B-VU-2 | FHR 3231 PH PAC-11 6.000% 10/15/36 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,025,305 | 3,642,810 | 3,668,992 | 3,647,246 | | 68 | | 68 | | 3,647,314 | | 377,991 | 377,991 | 171,212 | 10/15/2036 |
| 31397B-VU-2 | FHR 3231 PH PAC-11 6.000% 10/15/36 | | 09/01/2018 | Paydown | | 1,169,091 | 1,169,091 | 1,177,494 | 1,170,515 | | (1,424) | | (1,424) | | 1,169,091 | | | | 27,299 | 10/15/2036 |
| 31397C-5S-4 | FHR 3241 DB PAC-11 5.500% 11/15/36 | | 12/01/2018 | Paydown | | 568,905 | 568,905 | 563,287 | 563,295 | | 5,610 | | 5,610 | | 568,905 | | | | 15,880 | 11/15/2036 |
| 31397C-AK-5 | FHR 3246 D EXCH SEQ 6.000% 11/15/36 | | 12/01/2018 | Paydown | | 11,332 | 11,332 | 11,366 | 11,338 | | (6) | | (6) | | 11,332 | | | | 372 | 11/15/2036 |
| 31397C-V6-3 | FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36 | | 12/01/2018 | Paydown | | 909,005 | 909,005 | 908,650 | 908,613 | | 392 | | 392 | | 909,005 | | | | 25,789 | 11/15/2036 |
| 31397E-DE-2 | FHR 3249 BZ Z SEQ 6.000% 12/15/36 | | 12/01/2018 | Paydown | | 1,821,588 | 1,821,588 | 1,819,027 | 1,818,997 | | 2,591 | | 2,591 | | 1,821,588 | | | | 29,689 | 12/15/2036 |
| 31397E-TN-5 | FHR 3268 HP PAC-1-11 5.500% 01/15/37 | | 12/01/2018 | Paydown | | 583,811 | 583,811 | 576,310 | 576,321 | | 7,490 | | 7,490 | | 583,811 | | | | 14,503 | 01/15/2037 |
| 31397E-W5-0 | FHR 3280 ME PAC-1-11 5.500% 02/15/37 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 5,825,784 | 5,266,617 | 5,198,316 | 5,240,407 | | (92) | | (92) | | 5,240,315 | | 585,469 | 585,469 | 41,036 | 02/15/2037 |
| 31397E-W5-0 | FHR 3280 ME PAC-1-11 5.500% 02/15/37 | | 12/01/2018 | Paydown | | 912,804 | 912,804 | 900,966 | 908,262 | | 4,543 | | 4,543 | | 912,804 | | | | 43,841 | 02/15/2037 |
| 31397F-BY-7 | FHR 3279 PL PAC-11 6.000% 02/15/37 | | 12/01/2018 | Paydown | | 2,648,238 | 2,648,238 | 2,712,789 | 2,672,145 | | (23,907) | | (23,907) | | 2,648,238 | | | | 64,674 | 02/15/2037 |
| 31397F-FP-2 | FHR 3271 FP FLT PT 2.755% 02/15/37 | | 12/15/2018 | Paydown | | 14,695 | 14,695 | 14,699 | 14,695 | | | | | | 14,695 | | | | 138 | 02/15/2037 |
| 31397F-JS-2 | FHR 3277 QB PAC-1-11 6.000% 02/15/37 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 4,299,021 | 3,890,517 | 3,933,069 | 3,900,479 | | 104 | | 104 | | 3,900,583 | | 398,438 | 398,438 | 182,854 | 02/15/2037 |
| 31397F-JS-2 | FHR 3277 QB PAC-1-11 6.000% 02/15/37 | | 09/01/2018 | Paydown | | 716,950 | 716,950 | 724,791 | 718,786 | | (1,836) | | (1,836) | | 716,950 | | | | 12,346 | 02/15/2037 |
| 31397F-WK-4 | FHR 3291 AY SEQ 5.500% 03/15/37 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 3,570,809 | 3,242,505 | 3,170,232 | 3,170,367 | | (1,026) | | (1,026) | | 3,169,341 | | 401,468 | 401,468 | 32,695 | 03/15/2037 |
| 31397F-WK-4 | FHR 3291 AY SEQ 5.500% 03/15/37 | | 02/01/2018 | Paydown | | 118,845 | 118,845 | 116,196 | 116,201 | | 2,644 | | 2,644 | | 118,845 | | | | 633 | 03/15/2037 |
| 31397G-6Q-8 | FHR 3287 PN EXCH PAC-11 6.000% 03/15/37 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 7,621,309 | 6,897,112 | 7,004,071 | 6,927,068 | | 287 | | 287 | | 6,927,355 | | 693,954 | 693,954 | 324,164 | 03/15/2037 |
| 31397G-6Q-8 | FHR 3287 PN EXCH PAC-11 6.000% 03/15/37 | | 09/01/2018 | Paydown | | 979,056 | 979,056 | 994,239 | 983,309 | | (4,252) | | (4,252) | | 979,056 | | | | 24,762 | 03/15/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31397G-TN-0 | FHR 3305 JC EXCH SEQ 5.500% 04/15/37 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 1,737,856 | 1,571,054 | 1,526,873 | 1,526,948 | | (145) | | (145) | | 1,526,803 | | 211,054 | 211,054 | 12,241 | 04/15/2037 |
| 31397G-TN-0 | FHR 3305 JC EXCH SEQ 5.500% 04/15/37 | | 02/01/2018 | Paydown | | 56,992 | 56,992 | 55,389 | 55,392 | | 1,600 | | 1,600 | | 56,992 | | | | 7,574 | 04/15/2037 |
| 31397H-K6-4 | FHR 3316 JC SEQ 5.900% 05/15/37 | | 12/01/2018 | Paydown | | 905,645 | 905,645 | 897,538 | 897,548 | | 8,098 | | 8,098 | | 905,645 | | | | 25,240 | 05/15/2037 |
| 31397H-W4-6 | FHR 3334 PE EXCH PAC-1-11 6.000% 06/15/37 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 8,499,148 | 7,691,537 | 7,646,469 | 7,667,926 | | 6 | | 6 | | 7,667,932 | | 831,216 | 831,216 | 361,502 | 06/15/2037 |
| 31397H-W4-6 | FHR 3334 PE EXCH PAC-1-11 6.000% 06/15/37 | | 09/01/2018 | Paydown | | 1,333,892 | 1,333,892 | 1,326,076 | 1,329,797 | | 4,095 | | 4,095 | | 1,333,892 | | | | 32,824 | 06/15/2037 |
| 31397J-AC-8 | FHR 3335 AG SEQ 6.500% 06/15/37 | | 12/01/2018 | Paydown | | 709,817 | 709,817 | 714,018 | 711,023 | | (1,206) | | (1,206) | | 709,817 | | | | 24,228 | 06/15/2037 |
| 31397J-MA-9 | FHR 3348 QE PAC-1-11 6.000% 07/15/37 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | | 3,987,685 | 3,608,765 | 3,583,752 | 3,583,785 | | (228) | | (228) | | 3,583,557 | | 404,128 | 404,128 | 169,612 | 07/15/2037 |
| 31397J-MA-9 | FHR 3348 QE PAC-1-11 6.000% 07/15/37 | | 09/01/2018 | Paydown | | 645,290 | 645,290 | 640,817 | 640,823 | | 4,467 | | 4,467 | | 645,290 | | | | 15,105 | 07/15/2037 |
| 31397J-MR-2 | FHR 3341 B SEQ 6.000% 07/15/37 | | 12/01/2018 | Paydown | | 171,637 | 171,637 | 165,064 | 165,075 | | 6,563 | | 6,563 | | 171,637 | | | | 5,632 | 07/15/2037 |
| 31397J-QJ-6 | FHR 3351 AC EXCH SEQ 6.000% 07/15/37 | | 12/01/2018 | Paydown | | 381,315 | 381,315 | 369,379 | 369,397 | | 11,919 | | 11,919 | | 381,315 | | | | 11,702 | 07/15/2037 |
| 31397J-V3-5 | FHR 3349 EP PAC-1-11 6.000% 07/15/37 | | 12/01/2018 | Paydown | | 1,419,115 | 1,419,115 | 1,398,881 | 1,412,017 | | 7,098 | | 7,098 | | 1,419,115 | | | | 66,052 | 07/15/2037 |
| 31397J-VB-7 | FHR 3349 GW SEQ 6.000% 07/15/37 | | 12/01/2018 | Paydown | | 2,084,484 | 2,084,484 | 2,025,087 | 2,025,176 | | 59,308 | | 59,308 | | 2,084,484 | | | | 68,646 | 07/15/2037 |
| 31397J-WV-2 | FHR 3344 AC SEQ 6.000% 07/15/37 | | 12/01/2018 | Paydown | | 1,071,565 | 1,071,565 | 1,045,229 | 1,045,264 | | 26,301 | | 26,301 | | 1,071,565 | | | | 48,797 | 07/15/2037 |
| 31397K-3F-6 | FHR 3347 PM EXCH PAC-11 6.000% 07/15/37 | | 12/01/2018 | Paydown | | 1,836,149 | 1,836,149 | 1,927,956 | 1,851,956 | | (15,807) | | (15,807) | | 1,836,149 | | | | 53,224 | 07/15/2037 |
| 31397K-A8-4 | FHR 3356 PE PAC-1-11 6.000% 08/15/37 | | 12/01/2018 | Paydown | | 2,389,713 | 2,389,713 | 2,463,458 | 2,404,974 | | (15,261) | | (15,261) | | 2,389,713 | | | | 81,786 | 08/15/2037 |
| 31397L-2V-0 | FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38 | | 12/01/2018 | Paydown | | 1,905,006 | 1,905,006 | 1,829,624 | 1,829,768 | | 75,238 | | 75,238 | | 1,905,006 | | | | 54,666 | 07/25/2038 |
| 31397L-DS-5 | FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38 | | 12/01/2018 | Paydown | | 3,192,378 | 3,192,378 | 2,713,522 | 3,065,418 | | 126,961 | | 126,961 | | 3,192,378 | | | | 77,886 | 04/25/2038 |
| 31397L-M7-1 | FNR 2008-58 KW SEQ 5.000% 07/25/38 | | 12/01/2018 | Paydown | | 1,448,696 | 1,448,696 | 1,369,813 | 1,370,013 | | 78,683 | | 78,683 | | 1,448,696 | | | | 36,568 | 07/25/2038 |
| 31397L-PP-8 | FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38 | | 12/01/2018 | Paydown | | 2,317,740 | 2,317,740 | 2,195,532 | 2,277,063 | | 40,677 | | 40,677 | | 2,317,740 | | | | 63,101 | 05/25/2038 |
| 31397M-HL-4 | FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38 | | 12/01/2018 | Paydown | | 1,221,005 | 1,221,005 | 1,161,524 | 1,161,630 | | 59,375 | | 59,375 | | 1,221,005 | | | | 33,353 | 08/25/2038 |
| 31397M-KT-3 | FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38 | | 12/01/2018 | Paydown | | 1,807,473 | 1,807,473 | 1,722,912 | 1,723,065 | | 84,408 | | 84,408 | | 1,807,473 | | | | 52,880 | 08/25/2038 |
| 31397P-NU-0 | FNR 3399 ZB Z SEQ 5.500% 12/15/37 | | 12/01/2018 | Paydown | | 538,263 | 538,263 | 515,050 | 527,610 | | 10,652 | | 10,652 | | 538,263 | | | | 17,103 | 12/15/2037 |
| 31397P-RT-9 | FHR 3406 B SEQ 6.000% 01/15/38 | | 12/01/2018 | Paydown | | 263,661 | 263,661 | 265,062 | 263,746 | | (85) | | (85) | | 263,661 | | | | 7,175 | 01/15/2038 |
| 31397P-SG-6 | FHR 3407 B SEQ 5.500% 01/15/38 | | 12/01/2018 | Paydown | | 1,601,315 | 1,601,315 | 1,580,845 | 1,580,895 | | 20,420 | | 20,420 | | 1,601,315 | | | | 36,388 | 01/15/2038 |
| 31397Q-TJ-7 | FNR 2011-1 ZG Z SEQ 4.000% 02/25/41 | | 12/01/2018 | Paydown | | 920,695 | 920,695 | 914,365 | 917,294 | | 3,401 | | 3,401 | | 920,695 | | | | 16,070 | 02/25/2041 |
| 31397Q-XE-3 | FNR 2011-15 EZ Z SEQ 4.000% 03/25/41 | | 12/01/2018 | Paydown | | 2,165,351 | 2,165,351 | 2,097,868 | 2,135,233 | | 30,118 | | 30,118 | | 2,165,351 | | | | 43,912 | 03/25/2041 |
| 31397R-FM-3 | FHR 3412 AY SEQ 5.500% 02/15/38 | | 12/01/2018 | Paydown | | 501,763 | 501,763 | 489,731 | 489,750 | | 12,012 | | 12,012 | | 501,763 | | | | 8,330 | 02/15/2038 |
| 31397T-QD-7 | FHR 3447 BA SEQ 5.000% 05/15/38 | | 12/01/2018 | Paydown | | 498,473 | 498,473 | 474,780 | 474,829 | | 23,644 | | 23,644 | | 498,473 | | | | 12,879 | 05/15/2038 |
| 31397T-TT-9 | FHR 3459 LB SEQ 5.500% 06/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 3,419,606 | 3,091,388 | 2,980,193 | 2,980,386 | | (565) | | (565) | | 2,979,821 | | 439,785 | 439,785 | 24,087 | 06/15/2038 |
| 31397T-TT-9 | FHR 3459 LB SEQ 5.500% 06/15/38 | | 02/01/2018 | Paydown | | 186,517 | 186,517 | 179,808 | 179,820 | | 6,697 | | 6,697 | | 186,517 | | | | 15,714 | 06/15/2038 |
| 31397U-K3-2 | FNR 2011-65 Z Z SEQ 4.000% 07/25/41 | | 12/01/2018 | Paydown | | 544,025 | 544,025 | 539,384 | 541,625 | | 2,400 | | 2,400 | | 544,025 | | | | 10,960 | 07/25/2041 |
| 31397W-4G-7 | FHR 3460 BY EXCH SEQ 5.500% 06/15/38 | | 12/01/2018 | Paydown | | 1,732,525 | 1,732,525 | 1,672,507 | 1,672,633 | | 59,891 | | 59,891 | | 1,732,525 | | | | 47,197 | 06/15/2038 |
| 31397W-AG-0 | FHR 3456 NB EXCH SEQ 5.500% 06/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 7,915,459 | 7,155,722 | 6,947,310 | 6,947,703 | | (540) | | (540) | | 6,947,163 | | 968,296 | 968,296 | 55,755 | 06/15/2038 |
| 31397W-AG-0 | FHR 3456 NB EXCH SEQ 5.500% 06/15/38 | | 02/01/2018 | Paydown | | 241,098 | 241,098 | 234,076 | 234,089 | | 7,009 | | 7,009 | | 241,098 | | | | 34,302 | 06/15/2038 |
| 31397W-GS-8 | FHR 3455 KC EXCH SEQ 5.000% 06/15/38 | | 12/01/2018 | Paydown | | 778,323 | 778,323 | 732,288 | 732,375 | | 45,948 | | 45,948 | | 778,323 | | | | 19,920 | 06/15/2038 |
| 31397W-GX-7 | FHR 3455 LB EXCH SEQ 5.500% 06/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 4,091,976 | 3,699,222 | 3,575,421 | 3,575,654 | | (480) | | (480) | | 3,575,174 | | 516,801 | 516,801 | 28,823 | 06/15/2038 |
| 31397W-GX-7 | FHR 3455 LB EXCH SEQ 5.500% 06/15/38 | | 02/01/2018 | Paydown | | 157,641 | 157,641 | 152,365 | 152,375 | | 5,266 | | 5,266 | | 157,641 | | | | 17,970 | 06/15/2038 |
| 31397W-VK-8 | FHR 3471 DB EXCH SEQ 5.500% 07/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 3,320,139 | 3,001,467 | 2,913,999 | 2,914,146 | | (345) | | (345) | | 2,913,801 | | 406,338 | 406,338 | 23,386 | 07/15/2038 |
| 31397W-VK-8 | FHR 3471 DB EXCH SEQ 5.500% 07/15/38 | | 02/01/2018 | Paydown | | 134,620 | 134,620 | 130,697 | 130,704 | | 3,916 | | 3,916 | | 134,620 | | | | 14,557 | 07/15/2038 |
| 31397W-WN-1 | FHR 3468 GU EXCH SEQ 5.500% 07/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 4,955,903 | 4,480,229 | 4,298,737 | 4,299,092 | | (608) | | (608) | | 4,298,484 | | 657,419 | 657,419 | 34,908 | 07/15/2038 |
| 31397W-WN-1 | FHR 3468 GU EXCH SEQ 5.500% 07/15/38 | | 02/01/2018 | Paydown | | 151,417 | 151,417 | 145,283 | 145,295 | | 6,122 | | 6,122 | | 151,417 | | | | 21,462 | 07/15/2038 |
| 31397Y-3Y-5 | FHR 3479 NB SEQ 5.500% 08/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 6,385,737 | 5,772,826 | 5,519,837 | 5,520,290 | | (1,134) | | (1,134) | | 5,519,156 | | 866,581 | 866,581 | 44,980 | 08/15/2038 |
| 31397Y-3Y-5 | FHR 3479 NB SEQ 5.500% 08/15/38 | | 02/01/2018 | Paydown | | 209,293 | 209,293 | 200,121 | 200,138 | | 9,156 | | 9,156 | | 209,293 | | | | 27,773 | 08/15/2038 |
| 31397Y-4Y-4 | FHR 3484 AU EXCH SEQ 5.500% 08/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 5,853,466 | 5,291,642 | 5,155,298 | 5,155,547 | | (444) | | (444) | | 5,155,103 | | 698,363 | 698,363 | 41,231 | 08/15/2038 |
| 31397Y-4Y-4 | FHR 3484 AU EXCH SEQ 5.500% 08/15/38 | | 02/01/2018 | Paydown | | 99,820 | 99,820 | 97,248 | 97,253 | | 2,567 | | 2,567 | | 99,820 | | | | 25,001 | 08/15/2038 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31397Y-B6-7 | FHR 3487 MB SEQ 5.500% 09/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | | 3,730,084 | 3,372,065 | 3,264,643 | 3,264,807 | | (452) | | (452) | | 3,264,355 | | 465,728 | 465,728 | 26,274 | 09/15/2038 |
| 31397Y-B6-7 | FHR 3487 MB SEQ 5.500% 09/15/38 | | 02/01/2018 | Paydown | | 180,667 | 180,667 | 174,911 | 174,920 | | 5,747 | | 5,747 | | 180,667 | | | | 16,659 | 09/15/2038 |
| 31402C-PL-0 | FN 725027 5.000% 11/01/33 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 39,420 | 36,863 | 36,399 | 36,410 | | 2 | | 2 | | 36,412 | | 3,008 | 3,008 | 1,290 | 11/01/2033 |
| 31402C-PL-0 | FN 725027 5.000% 11/01/33 | | 09/01/2018 | Paydown | | 5,663 | 5,663 | 5,592 | 5,594 | | 69 | | 69 | | 5,663 | | | | 266 | 11/01/2033 |
| 31402C-U6-7 | FN 725205 5.000% 03/01/34 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 45,044 | 42,122 | 41,592 | 41,604 | | 2 | | 2 | | 41,606 | | 3,437 | 3,437 | 1,474 | 03/01/2034 |
| 31402C-U6-7 | FN 725205 5.000% 03/01/34 | | 09/01/2018 | Paydown | | 6,566 | 6,566 | 6,483 | 6,485 | | 81 | | 81 | | 6,566 | | | | 307 | 03/01/2034 |
| 31402C-V7-4 | FN 725238 5.000% 03/01/34 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 101,681 | 95,085 | 93,889 | 93,916 | | 3 | | 3 | | 93,919 | | 7,762 | 7,762 | 3,328 | 03/01/2034 |
| 31402C-V7-4 | FN 725238 5.000% 03/01/34 | | 09/01/2018 | Paydown | | 15,442 | 15,442 | 15,248 | 15,252 | | 190 | | 190 | | 15,442 | | | | 687 | 03/01/2034 |
| 31402D-GN-4 | FN 725705 5.000% 08/01/34 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 44,442 | 41,559 | 41,013 | 41,025 | | 2 | | 2 | | 41,027 | | 3,415 | 3,415 | 1,455 | 08/01/2034 |
| 31402D-GN-4 | FN 725705 5.000% 08/01/34 | | 09/01/2018 | Paydown | | 6,857 | 6,857 | 6,767 | 6,769 | | 88 | | 88 | | 6,857 | | | | 310 | 08/01/2034 |
| 31402D-K5-8 | FN 725816 6.000% 05/01/34 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 16,220 | 14,712 | 15,014 | 14,998 | | (4) | | (4) | | 14,994 | | 1,226 | 1,226 | 838 | 05/01/2034 |
| 31402D-K5-8 | FN 725816 6.000% 05/01/34 | | 12/01/2018 | Paydown | | 2,225 | 2,225 | 2,271 | 2,268 | | (43) | | (43) | | 2,225 | | | | 143 | 05/01/2034 |
| 31402D-MP-2 | FN 725866 4.500% 09/01/34 | | 12/01/2018 | Paydown | | 438,134 | 438,134 | 419,993 | 420,499 | | 17,635 | | 17,635 | | 438,134 | | | | 10,363 | 09/01/2034 |
| 31402R-SA-8 | FN 735913 5.500% 10/01/35 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 11,587 | 10,753 | 10,802 | 10,800 | | | | | | 10,799 | | 787 | 787 | 562 | 10/01/2035 |
| 31402R-SA-8 | FN 735913 5.500% 10/01/35 | | 12/01/2018 | Paydown | | 2,505 | 2,505 | 2,516 | 2,516 | | (11) | | (11) | | 2,505 | | | | 112 | 10/01/2035 |
| 31403D-7K-9 | FN 746198 5.000% 10/01/33 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 57,588 | 53,852 | 53,175 | 53,187 | | 18 | | 18 | | 53,204 | | 4,384 | 4,384 | 1,885 | 10/01/2033 |
| 31403D-7K-9 | FN 746198 5.000% 10/01/33 | | 09/01/2018 | Paydown | | 1,780 | 1,780 | 1,757 | 1,758 | | 22 | | 22 | | 1,780 | | | | 262 | 10/01/2033 |
| 31403D-G6-0 | FN 745521 5.500% 04/01/35 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 31,647 | 29,370 | 29,512 | 29,504 | | (3) | | (3) | | 29,501 | | 2,146 | 2,146 | 1,535 | 04/01/2035 |
| 31403D-G6-0 | FN 745521 5.500% 04/01/35 | | 12/01/2018 | Paydown | | 5,579 | 5,579 | 5,606 | 5,605 | | (25) | | (25) | | 5,579 | | | | 303 | 04/01/2035 |
| 31403D-QC-6 | FN 745751 5.500% 09/01/35 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 31,291 | 29,040 | 29,198 | 29,191 | | (2) | | (2) | | 29,189 | | 2,102 | 2,102 | 1,517 | 09/01/2035 |
| 31403D-QC-6 | FN 745751 5.500% 09/01/35 | | 12/01/2018 | Paydown | | 6,815 | 6,815 | 6,853 | 6,851 | | (35) | | (35) | | 6,815 | | | | 326 | 09/01/2035 |
| 31403F-ZU-1 | FN 747855 4.000% 06/01/19 | | 12/01/2018 | Paydown | | 27,289 | 27,289 | 26,093 | 26,640 | | 649 | | 649 | | 27,289 | | | | 554 | 06/01/2019 |
| 31403J-5L-6 | FN 750651 4.500% 09/01/33 | | 12/01/2018 | Paydown | | 6,597 | 6,597 | 6,323 | 6,354 | | 243 | | 243 | | 6,597 | | | | 161 | 09/01/2033 |
| 31403N-4B-0 | FN 754218 6.000% 12/01/33 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 15,071 | 13,670 | 13,907 | 13,884 | | (13) | | (13) | | 13,872 | | 1,199 | 1,199 | 779 | 12/01/2033 |
| 31403N-4B-0 | FN 754218 6.000% 12/01/33 | | 12/01/2018 | Paydown | | 600 | 600 | 610 | 609 | | (9) | | (9) | | 600 | | | | 88 | 12/01/2033 |
| 31403N-DT-1 | FN 753514 6.000% 11/01/33 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 10,632 | 9,644 | 9,811 | 9,803 | | (2) | | (2) | | 9,801 | | 831 | 831 | 550 | 11/01/2033 |
| 31403N-DT-1 | FN 753514 6.000% 11/01/33 | | 12/01/2018 | Paydown | | 499 | 499 | 507 | 507 | | (8) | | (8) | | 499 | | | | 65 | 11/01/2033 |
| 31403N-JK-4 | FN 753666 5.500% 11/01/33 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 51,218 | 47,532 | 47,792 | 47,775 | | 3 | | 3 | | 47,777 | | 3,441 | 3,441 | 2,484 | 11/01/2033 |
| 31403N-JK-4 | FN 753666 5.500% 11/01/33 | | 12/01/2018 | Paydown | | 1,949 | 1,949 | 1,959 | 1,958 | | (10) | | (10) | | 1,949 | | | | 276 | 11/01/2033 |
| 31403N-UT-2 | FN 753994 6.000% 12/01/33 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 13,270 | 12,036 | 12,245 | 12,235 | | (6) | | (6) | | 12,229 | | 1,041 | 1,041 | 686 | 12/01/2033 |
| 31403N-UT-2 | FN 753994 6.000% 12/01/33 | | 12/01/2018 | Paydown | | 488 | 488 | 497 | 496 | | (8) | | (8) | | 488 | | | | 76 | 12/01/2033 |
| 31403Q-AE-0 | FN 754305 6.000% 12/01/33 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 3,750 | 3,401 | 3,460 | 3,457 | | (2) | | (2) | | 3,455 | | 295 | 295 | 194 | 12/01/2033 |
| 31403Q-AE-0 | FN 754305 6.000% 12/01/33 | | 12/01/2018 | Paydown | | 822 | 822 | 836 | 835 | | (13) | | (13) | | 822 | | | | 58 | 12/01/2033 |
| 31404D-E7-9 | FN 765258 4.500% 03/01/19 | | 12/01/2018 | Paydown | | 12,890 | 12,890 | 12,723 | 12,793 | | 97 | | 97 | | 12,890 | | | | 290 | 03/01/2019 |
| 31404H-SQ-3 | FN 769227 6.000% 11/01/33 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 6,935 | 6,290 | 6,400 | 6,392 | | (5) | | (5) | | 6,387 | | 548 | 548 | 359 | 11/01/2033 |
| 31404H-SQ-3 | FN 769227 6.000% 11/01/33 | | 12/01/2018 | Paydown | | 393 | 393 | 400 | 399 | | (6) | | (6) | | 393 | | | | 42 | 11/01/2033 |
| 31404H-TP-4 | FN 769258 6.000% 12/01/33 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 6,505 | 5,900 | 6,003 | 5,997 | | (1) | | (1) | | 5,996 | | 509 | 509 | 336 | 12/01/2033 |
| 31404H-TP-4 | FN 769258 6.000% 12/01/33 | | 12/01/2018 | Paydown | | 1,894 | 1,894 | 1,926 | 1,925 | | (31) | | (31) | | 1,894 | | | | 53 | 12/01/2033 |
| 31404L-5Q-9 | FN 772255 6.000% 11/01/33 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 7,990 | 7,247 | 7,373 | 7,364 | | 1 | | 1 | | 7,365 | | 625 | 625 | 413 | 11/01/2033 |
| 31404L-5Q-9 | FN 772255 6.000% 11/01/33 | | 12/01/2018 | Paydown | | 2,786 | 2,786 | 2,835 | 2,831 | | (45) | | (45) | | 2,786 | | | | 96 | 11/01/2033 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31404W-TV-8 | FN 780964 4.500% 05/01/19 | | 12/01/2018 | Paydown | | 82,331 | 82,331 | 82,395 | 82,331 | | | | | | 82,331 | | | | 1,831 | 05/01/2019 |
| 31406C-DK-1 | FN 805706 5.000% 12/01/34 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 13,524 | 12,646 | 12,480 | 12,488 | | 4 | | 4 | | 12,492 | | 1,032 | 1,032 | 443 | 12/01/2034 |
| 31406C-DK-1 | FN 805706 5.000% 12/01/34 | | 09/01/2018 | Paydown | | 535 | 535 | 528 | 528 | | 7 | | 7 | | 535 | | | | 64 | 12/01/2034 |
| 31406F-A9-2 | FN 808332 6.500% 02/01/35 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 20,993 | 18,917 | 19,404 | 19,336 | | (20) | | (20) | | 19,316 | | 1,677 | 1,677 | 1,168 | 02/01/2035 |
| 31406F-A9-2 | FN 808332 6.500% 02/01/35 | | 12/01/2018 | Paydown | | 783 | 783 | 803 | 801 | | (17) | | (17) | | 783 | | | | 131 | 02/01/2035 |
| 31406K-GM-6 | FN 812104 4.500% 02/01/35 | | 12/01/2018 | Paydown | | 2,894 | 2,894 | 2,769 | 2,772 | | 122 | | 122 | | 2,894 | | | | 71 | 02/01/2035 |
| 31406M-HW-9 | FN 813945 4.500% 12/01/20 | | 12/01/2018 | Paydown | | 1,980 | 1,980 | 1,948 | 1,954 | | 26 | | 26 | | 1,980 | | | | 49 | 12/01/2020 |
| 31406W-JA-3 | FN 822057 5.500% 07/01/35 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 22,180 | 20,584 | 20,677 | 20,675 | | (7) | | (7) | | 20,668 | | 1,512 | 1,512 | 1,075 | 07/01/2035 |
| 31406W-JA-3 | FN 822057 5.500% 07/01/35 | | 12/01/2018 | Paydown | | 847 | 847 | 851 | 851 | | (4) | | (4) | | 847 | | | | 120 | 07/01/2035 |
| 31407C-NE-3 | FN 826689 5.000% 08/01/35 | | 08/28/2018 | SUNTRUST CAPITAL MARKETS | | 9,312 | 8,708 | 8,587 | 8,589 | | | | | | 8,589 | | 723 | 723 | 305 | 08/01/2035 |
| 31407C-NE-3 | FN 826689 5.000% 08/01/35 | | 09/01/2018 | Paydown | | 2,146 | 2,146 | 2,116 | 2,117 | | 29 | | 29 | | 2,146 | | | | 89 | 08/01/2035 |
| 31407E-VL-4 | FN 828719 7.500% 07/01/35 | | 12/01/2018 | Paydown | | 546 | 546 | 574 | 572 | | (26) | | (26) | | 546 | | | | 23 | 07/01/2035 |
| 31408D-5N-0 | FN 848753 5.500% 12/01/35 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 16,600 | 15,406 | 15,475 | 15,459 | | (4) | | (4) | | 15,454 | | 1,146 | 1,146 | 805 | 12/01/2035 |
| 31408D-5N-0 | FN 848753 5.500% 12/01/35 | | 12/01/2018 | Paydown | | 513 | 513 | 516 | 515 | | (2) | | (2) | | 513 | | | | 86 | 12/01/2035 |
| 31408D-K9-4 | FN 848220 5.500% 11/01/35 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 32,516 | 30,176 | 30,312 | 30,304 | | | | | | 30,304 | | 2,212 | 2,212 | 1,577 | 11/01/2035 |
| 31408D-K9-4 | FN 848220 5.500% 11/01/35 | | 12/01/2018 | Paydown | | 8,401 | 8,401 | 8,439 | 8,437 | | (36) | | (36) | | 8,401 | | | | 302 | 11/01/2035 |
| 31409A-PF-0 | FN 865422 3.462% 02/01/36 | | 12/03/2018 | Paydown | | 4,000 | 4,000 | 4,054 | 4,046 | | (47) | | (47) | | 4,000 | | | | 57 | 02/01/2036 |
| 31410C-FS-6 | FN 884977 6.000% 06/01/36 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 16,305 | 14,789 | 15,020 | 15,015 | | (2) | | (2) | | 15,013 | | 1,292 | 1,292 | 843 | 06/01/2036 |
| 31410C-FS-6 | FN 884977 6.000% 06/01/36 | | 12/01/2018 | Paydown | | 443 | 443 | 450 | 450 | | (7) | | (7) | | 443 | | | | 89 | 06/01/2036 |
| 31410C-VE-9 | FN 885413 6.000% 06/01/36 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 21,579 | 19,573 | 19,918 | 19,906 | | (5) | | (5) | | 19,901 | | 1,679 | 1,679 | 1,116 | 06/01/2036 |
| 31410C-VE-9 | FN 885413 6.000% 06/01/36 | | 12/01/2018 | Paydown | | 3,125 | 3,125 | 3,180 | 3,178 | | (53) | | (53) | | 3,125 | | | | 186 | 06/01/2036 |
| 31410D-U7-3 | FN 886306 4.281% 07/01/36 | | 12/03/2018 | Paydown | | 6,683 | 6,683 | 6,804 | 6,763 | | (80) | | (80) | | 6,683 | | | | 120 | 07/01/2036 |
| 31410F-VW-2 | FN 888129 5.500% 02/01/37 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 23,295 | 21,618 | 21,710 | 21,706 | | | | | | 21,707 | | 1,588 | 1,588 | 1,130 | 02/01/2037 |
| 31410F-VW-2 | FN 888129 5.500% 02/01/37 | | 12/01/2018 | Paydown | | 5,200 | 5,200 | 5,222 | 5,222 | | (21) | | (21) | | 5,200 | | | | 241 | 02/01/2037 |
| 31410G-7C-1 | FN 889291 5.000% 04/01/23 | | 12/01/2018 | Paydown | | 5,630 | 5,630 | 5,627 | 5,624 | | 6 | | 6 | | 5,630 | | | | 148 | 04/01/2023 |
| 31410G-CT-8 | FN 888482 4.500% 05/01/35 | | 12/01/2018 | Paydown | | 2,698 | 2,698 | 2,584 | 2,586 | | 112 | | 112 | | 2,698 | | | | 63 | 05/01/2035 |
| 31410P-V9-1 | FN 893540 6.500% 09/01/36 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 3,274 | 2,950 | 3,021 | 3,017 | | 2 | | 2 | | 3,020 | | 254 | 254 | 182 | 09/01/2036 |
| 31410P-V9-1 | FN 893540 6.500% 09/01/36 | | 12/01/2018 | Paydown | | 88 | 88 | 90 | 90 | | (2) | | (2) | | 88 | | | | 19 | 09/01/2036 |
| 31410T-ZY-4 | FN 897259 7.000% 11/01/36 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 6,234 | 5,591 | 5,814 | 5,807 | | (4) | | (4) | | 5,803 | | 431 | 431 | 372 | 11/01/2036 |
| 31410T-ZY-4 | FN 897259 7.000% 11/01/36 | | 12/01/2018 | Paydown | | 1,309 | 1,309 | 1,362 | 1,360 | | (51) | | (51) | | 1,309 | | | | 119 | 11/01/2036 |
| 31410U-RC-8 | FN 897883 6.500% 12/01/36 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 1,720 | 1,550 | 1,567 | 1,566 | | | | | | 1,565 | | 154 | 154 | 96 | 12/01/2036 |
| 31410U-RC-8 | FN 897883 6.500% 12/01/36 | | 12/01/2018 | Paydown | | 40 | 40 | 41 | 41 | | | | | | 40 | | | | 10 | 12/01/2036 |
| 31410W-NA-2 | FN 899585 6.000% 07/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 3,832 | 3,476 | 3,530 | 3,528 | | 1 | | 1 | | 3,529 | | 303 | 303 | 198 | 07/01/2037 |
| 31410W-NA-2 | FN 899585 6.000% 07/01/37 | | 12/01/2018 | Paydown | | 1,369 | 1,369 | 1,391 | 1,390 | | (21) | | (21) | | 1,369 | | | | 50 | 07/01/2037 |
| 31410X-4N-3 | FN 900929 7.000% 02/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 6,619 | 5,936 | 6,159 | 6,132 | | (2) | | (2) | | 6,130 | | 489 | 489 | 395 | 02/01/2037 |
| 31410X-4N-3 | FN 900929 7.000% 02/01/37 | | 12/01/2018 | Paydown | | 3,262 | 3,262 | 3,385 | 3,370 | | (108) | | (108) | | 3,262 | | | | 202 | 02/01/2037 |
| 31411K-LQ-4 | FN 910335 6.500% 03/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 25,341 | 22,835 | 23,382 | 23,365 | | (2) | | (2) | | 23,363 | | 1,978 | 1,978 | 1,410 | 03/01/2037 |
| 31411K-LQ-4 | FN 910335 6.500% 03/01/37 | | 12/01/2018 | Paydown | | 1,371 | 1,371 | 1,404 | 1,403 | | (32) | | (32) | | 1,371 | | | | 174 | 03/01/2037 |
| 31411L-KL-4 | FN 911199 7.000% 04/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 10,787 | 9,674 | 10,038 | 10,026 | | (3) | | (3) | | 10,022 | | 765 | 765 | 643 | 04/01/2037 |
| 31411L-KL-4 | FN 911199 7.000% 04/01/37 | | 12/01/2018 | Paydown | | 3,735 | 3,735 | 3,876 | 3,871 | | (136) | | (136) | | 3,735 | | | | 140 | 04/01/2037 |
| 31411V-MM-8 | FN 915764 5.500% 03/01/37 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 1,499 | 1,391 | 1,397 | 1,397 | | | | | | 1,397 | | 102 | 102 | 73 | 03/01/2037 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31411V-MM-8 | FN 915764 5.500% 03/01/37 | | 12/01/2018 | Paydown | | 567 | 567 | 570 | 570 | | (2) | | (2) | | 567 | | | | 23 | 03/01/2037 |
| 31412L-Y8-7 | FN 928735 6.500% 10/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 7,414 | 6,681 | 6,840 | 6,837 | | | | | | 6,837 | | 577 | 577 | 413 | 10/01/2037 |
| 31412L-Y8-7 | FN 928735 6.500% 10/01/37 | | 12/01/2018 | Paydown | | 1,634 | 1,634 | 1,673 | 1,673 | | (38) | | (38) | | 1,634 | | | | 120 | 10/01/2037 |
| 31412S-RC-1 | FN 933483 6.500% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 12,001 | 10,815 | 11,072 | 11,071 | | (10) | | (10) | | 11,061 | | 940 | 940 | 668 | 03/01/2038 |
| 31412S-RC-1 | FN 933483 6.500% 03/01/38 | | 12/01/2018 | Paydown | | 282 | 282 | 288 | 288 | | (7) | | (7) | | 282 | | | | 69 | 03/01/2038 |
| 31412T-B9-3 | FN 933964 5.000% 07/01/23 | | 12/01/2018 | Paydown | | 690 | 690 | 689 | 689 | | 1 | | 1 | | 690 | | | | 18 | 07/01/2023 |
| 31413C-HX-0 | FN 941346 6.500% 08/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 1,600 | 1,442 | 1,477 | 1,476 | | 1 | | 1 | | 1,477 | | 124 | 124 | 89 | 08/01/2037 |
| 31413C-HX-0 | FN 941346 6.500% 08/01/37 | | 12/01/2018 | Paydown | | 766 | 766 | 784 | 784 | | (18) | | (18) | | 766 | | | | 14 | 08/01/2037 |
| 31413R-2Z-8 | FN 953592 5.500% 01/01/38 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 4,673 | 4,337 | 4,354 | 4,353 | | | | | | 4,353 | | 321 | 321 | 227 | 01/01/2038 |
| 31413R-2Z-8 | FN 953592 5.500% 01/01/38 | | 12/01/2018 | Paydown | | 883 | 883 | 887 | 886 | | (3) | | (3) | | 883 | | | | 48 | 01/01/2038 |
| 31413S-BF-0 | FN 953738 7.000% 11/01/37 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 3,275 | 2,937 | 3,048 | 3,046 | | 1 | | 1 | | 3,047 | | 229 | 229 | 195 | 11/01/2037 |
| 31413S-BF-0 | FN 953738 7.000% 11/01/37 | | 12/01/2018 | Paydown | | 409 | 409 | 424 | 424 | | (15) | | (15) | | 409 | | | | 24 | 11/01/2037 |
| 31414K-U7-3 | FN 968706 5.500% 02/01/38 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 6,791 | 6,302 | 6,327 | 6,326 | | | | | | 6,326 | | 465 | 465 | 329 | 02/01/2038 |
| 31414K-U7-3 | FN 968706 5.500% 02/01/38 | | 12/01/2018 | Paydown | | 284 | 284 | 285 | 285 | | (1) | | (1) | | 284 | | | | 38 | 02/01/2038 |
| 31414M-Q6-6 | FN 970377 6.500% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 12,571 | 11,328 | 11,598 | 11,595 | | 4 | | 4 | | 11,599 | | 972 | 972 | 700 | 03/01/2038 |
| 31414M-Q6-6 | FN 970377 6.500% 03/01/38 | | 12/01/2018 | Paydown | | 392 | 392 | 401 | 401 | | (9) | | (9) | | 392 | | | | 75 | 03/01/2038 |
| 31414P-ZN-2 | FN 972449 6.500% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 5,997 | 5,404 | 5,533 | 5,529 | | 1 | | 1 | | 5,530 | | 467 | 467 | 334 | 03/01/2038 |
| 31414P-ZN-2 | FN 972449 6.500% 03/01/38 | | 12/01/2018 | Paydown | | 1,751 | 1,751 | 1,792 | 1,791 | | (41) | | (41) | | 1,751 | | | | 61 | 03/01/2038 |
| 31414P-ZT-9 | FN 972454 6.500% 02/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 1,210 | 1,090 | 1,116 | 1,103 | | (1) | | (1) | | 1,102 | | 107 | 107 | 67 | 02/01/2038 |
| 31414P-ZT-9 | FN 972454 6.500% 02/01/38 | | 12/01/2018 | Paydown | | 27 | 27 | 27 | 27 | | | | | | 27 | | | | 7 | 02/01/2038 |
| 31414R-4T-9 | FN 974334 7.000% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 530 | 475 | 493 | 492 | | (1) | | (1) | | 491 | | 38 | 38 | 31 | 03/01/2038 |
| 31414R-4T-9 | FN 974334 7.000% 03/01/38 | | 12/01/2018 | Paydown | | 11 | 11 | 11 | 11 | | | | | | 11 | | | | 4 | 03/01/2038 |
| 31414R-4V-4 | FN 974336 6.000% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 2,515 | 2,281 | 2,317 | 2,316 | | 4 | | 4 | | 2,319 | | 196 | 196 | 130 | 03/01/2038 |
| 31414R-4V-4 | FN 974336 6.000% 03/01/38 | | 12/01/2018 | Paydown | | 71 | 71 | 72 | 72 | | (1) | | (1) | | 71 | | | | 14 | 03/01/2038 |
| 31414R-4W-2 | FN 974337 6.500% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 244 | 220 | 225 | 224 | | | | | | 225 | | 19 | 19 | 14 | 03/01/2038 |
| 31414R-4W-2 | FN 974337 6.500% 03/01/38 | | 12/01/2018 | Paydown | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | 1 | 03/01/2038 |
| 31414R-4X-0 | FN 974338 7.000% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 1,377 | 1,235 | 1,282 | 1,274 | | 1 | | 1 | | 1,275 | | 103 | 103 | 82 | 03/01/2038 |
| 31414R-4X-0 | FN 974338 7.000% 03/01/38 | | 12/01/2018 | Paydown | | 813 | 813 | 843 | 838 | | (25) | | (25) | | 813 | | | | 13 | 03/01/2038 |
| 31414R-5B-7 | FN 974342 6.500% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 2,235 | 2,014 | 2,062 | 2,061 | | (1) | | (1) | | 2,060 | | 174 | 174 | 124 | 03/01/2038 |
| 31414R-5B-7 | FN 974342 6.500% 03/01/38 | | 12/01/2018 | Paydown | | 66 | 66 | 68 | 68 | | (2) | | (2) | | 66 | | | | 13 | 03/01/2038 |
| 31414R-5C-5 | FN 974343 7.000% 03/01/38 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | | 681 | 611 | 634 | 630 | | (1) | | (1) | | 629 | | 52 | 52 | 40 | 03/01/2038 |
| 31414R-5C-5 | FN 974343 7.000% 03/01/38 | | 12/01/2018 | Paydown | | 32 | 32 | 33 | 33 | | (1) | | (1) | | 32 | | | | 5 | 03/01/2038 |
| 31414R-B5-3 | FN 973560 4.500% 03/01/23 | | 12/01/2018 | Paydown | | 1,311 | 1,311 | 1,288 | 1,292 | | 20 | | 20 | | 1,311 | | | | 31 | 03/01/2023 |
| 31414R-WJ-0 | FN 974149 5.500% 02/01/38 | | 11/27/2018 | MORGAN STANLEY & CO. INC. | | 9,963 | 9,246 | 9,282 | 9,282 | | | | | | 9,282 | | 681 | 681 | 483 | 02/01/2038 |
| 31414R-WJ-0 | FN 974149 5.500% 02/01/38 | | 12/01/2018 | Paydown | | 1,872 | 1,872 | 1,879 | 1,879 | | (7) | | (7) | | 1,872 | | | | 101 | 02/01/2038 |
| 31414T-JR-3 | FN 975572 4.500% 06/01/23 | | 12/01/2018 | Paydown | | 2,612 | 2,612 | 2,565 | 2,572 | | 40 | | 40 | | 2,612 | | | | 54 | 06/01/2023 |
| 31415L-LF-2 | FN 983326 5.000% 07/01/23 | | 12/01/2018 | Paydown | | 2,333 | 2,333 | 2,332 | 2,331 | | 3 | | 3 | | 2,333 | | | | 58 | 07/01/2023 |
| 31418B-MF-0 | FN MA2157 4.000% 01/01/45 | | 12/01/2018 | Paydown | | 1,968,994 | 1,968,994 | 2,105,593 | 2,103,059 | | (134,065) | | (134,065) | | 1,968,994 | | | | 43,743 | 01/01/2045 |
| 387892-UY-6 | GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37 | | 01/02/2018 | Call 100.0000 | | 565,000 | 565,000 | 514,755 | 523,934 | | 3 | | 3 | | 523,937 | | 41,063 | 41,063 | 15,057 | 01/01/2037 |
| 40064C-AA-0 | GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67 5.671% 10/01/32 | | 10/01/2018 | Call 100.0000 | | 600,000 | 600,000 | 600,000 | 600,000 | | | | | | 600,000 | | | | 34,026 | 10/01/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 403720-CG-8 | GWINNETT CNTY GA DEV AUTH US TREASURY OBLIG 6.600% 01/01/38 | | 01/01/2018 | Call 100.0000 | | 19,460,000 | 19,460,000 | 19,666,276 | 19,460,000 | | | | | | 19,460,000 | | | | 642,180 | 01/01/2038 |
| 45201L-VF-9 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.44 4.440% 07/01/33 | | 06/04/2018 | Call 100.0000 | | 255,000 | 255,000 | 255,000 | 255,000 | | | | | | 255,000 | | | | 10,473 | 07/01/2033 |
| 45201L-VG-7 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.54 4.540% 07/01/38 | | 06/04/2018 | Call 100.0000 | | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 6,299 | 07/01/2038 |
| 45201L-VH-5 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.64 4.640% 07/01/43 | | 06/04/2018 | Call 100.0000 | | 185,000 | 185,000 | 185,000 | 185,000 | | | | | | 185,000 | | | | 7,940 | 07/01/2043 |
| 52518R-BE-5 | LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24 | | 12/01/2018 | Paydown | | 32,314 | 32,314 | | | | 32,314 | | 32,314 | | 32,314 | | | | | 07/26/2024 |
| 56045T-AE-5 | MAINE ST MUNI BOND BANK LIQUOR Maine Municipal Bond Bank 3.36 3.368% 06/01/19 | | 11/05/2018 | RAYMOND JAMES | | 8,165,444 | 8,145,000 | 8,145,000 | 8,145,000 | | | | | | 8,145,000 | | 20,444 | 20,444 | 256,035 | 06/01/2019 |
| 57586N-RR-4 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.78 4.786% 12/01/32 | | 11/01/2018 | Call 100.0000 | | 120,000 | 120,000 | 121,312 | 120,000 | | | | | | 120,000 | | | | 3,632 | 12/01/2032 |
| 645916-TV-9 | NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25 | | 04/02/2018 | Call 100.0000 | | 3,025,000 | 3,025,000 | 3,010,057 | 3,017,875 | | 198 | | 198 | | 3,018,073 | | 6,927 | 6,927 | 87,725 | 04/01/2025 |
| 64970M-ZT-3 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27 | | 11/01/2018 | Call 100.0000 | | 230,000 | 230,000 | 227,771 | 228,678 | | 65 | | 65 | | 228,743 | | 1,257 | 1,257 | 9,573 | 05/01/2027 |
| 650035-QK-7 | NEW YORK ST URBAN DEV CORP REV New York State Urban Deve 6.5 6.500% 12/15/18 | | 12/15/2018 | Maturity | | 3,395,000 | 3,395,000 | 3,395,000 | 3,395,000 | | | | | | 3,395,000 | | | | 220,675 | 12/15/2018 |
| 752123-JH-3 | RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31 | | 09/04/2018 | Call 100.0000 | | 560,000 | 560,000 | 552,357 | 553,825 | | 161 | | 161 | | 553,986 | | 6,014 | 6,014 | 35,067 | 09/01/2031 |
| 761114-BQ-9 | RESR 11 F PAC 8.700% 02/01/19 | | 09/01/2018 | Paydown | | 4,196 | 4,196 | 3,752 | 3,996 | 138 | 62 | | 200 | | 4,196 | | | | 147 | 02/01/2019 |
| 76221T-DF-3 | RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.23 4.236% 10/01/29 | | 04/02/2018 | Call 100.0000 | | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | | | | | | 1,250,000 | | | | 26,475 | 10/01/2029 |
| 76221T-DG-1 | RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.43 4.433% 10/01/34 | | 10/01/2018 | Call 100.0000 | | 5,055,000 | 5,055,000 | 5,055,000 | 5,055,000 | | | | | | 5,055,000 | | | | 156,263 | 10/01/2034 |
| 77876N-AK-4 | LFR 6 I PAC 9.400% 08/20/19 | | 07/20/2018 | Paydown | | 3,240 | 3,240 | 3,203 | 3,230 | | 10 | | 10 | | 3,240 | | | | 100 | 08/20/2019 |
| 783760-RQ-6 | RYL 86 F SEQ 8.750% 04/01/19 | | 12/01/2018 | Paydown | | 1,047 | 1,047 | 932 | 1,047 | | | | | | 1,047 | | | | 29 | 04/01/2019 |
| 87172N-AH-1 | SYRACUSE NY INDL DEV AGY PILOT Syracuse Industrial Devel 5.69 5.693% 01/01/28 | | 01/03/2018 | Call 100.0000 | | 200,000 | 200,000 | 158,170 | 168,679 | | 12 | | 12 | | 168,691 | | 31,309 | 31,309 | 5,693 | 01/01/2028 |
| 899673-BX-4 | TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27 | | 04/02/2018 | Call 100.0000 | | 665,000 | 665,000 | 665,000 | 665,000 | | | | | | 665,000 | | | | 20,179 | 04/01/2027 |
| 928120-6D-4 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43 | | 08/01/2018 | Call 100.0000 | | 3,940,000 | 3,940,000 | 3,940,000 | 3,940,000 | | | | | | 3,940,000 | | | | 113,286 | 02/01/2043 |
| 928120-6E-2 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43 | | 12/03/2018 | Call 100.0000 | | 2,430,000 | 2,430,000 | 2,430,000 | 2,430,000 | | | | | | 2,430,000 | | | | 74,142 | 06/01/2043 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 1,575,166,008 | 1,519,612,928 | 1,482,361,043 | 1,502,343,451 | 138 | 8,463,956 | | 8,464,094 | | 1,510,807,529 | | 61,175,930 | 61,175,930 | 46,192,581 | XXX |
| 00037B-AB-8 | ABB FINANCE USA INC CO.GUARNT 2.875% 05/08/22 | | 03/12/2018 | BANK OF AMERICA | | 1,189,764 | 1,200,000 | 1,173,996 | 1,187,691 | | 527 | | 527 | | 1,188,219 | | 1,545 | 1,545 | 12,075 | 05/08/2022 |
| 00039@-AA-1 | POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24 | | 12/31/2018 | Redemption 100.0000 | | 939,367 | 939,367 | 939,367 | 939,367 | | | | | | 939,367 | | | | 19,190 | 12/31/2024 |
| 00077B-3U-5 | AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32 | | 12/01/2018 | Paydown | | 218,638 | 218,638 | 223,284 | 219,576 | | (939) | | (939) | | 218,638 | | | | 8,486 | 12/25/2032 |
| 000780-AD-8 | AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33 | | 12/01/2018 | Paydown | | 785,944 | 785,944 | 802,032 | 793,233 | | (7,288) | | (7,288) | | 785,944 | | | | 23,116 | 02/25/2033 |
| 000780-HD-1 | AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33 | | 12/01/2018 | Paydown | | 503,543 | 503,543 | 499,393 | 499,573 | | 3,970 | | 3,970 | | 503,543 | | | | 20,893 | 05/25/2033 |
| 00086Y-AU-6 | ACLB 1999-1 C SUB 8.095% 08/15/20 | | 04/11/2018 | Redemption 0.0000 | | | 8,836,000 | | | | | | | | | | | | | 08/15/2020 |
| 00110A-AD-6 | AEP 5.17 01/01/18 5.170% 01/01/18 | | 01/01/2018 | Redemption 100.0000 | | 7,204,329 | 7,204,329 | 7,431,591 | 7,204,329 | | | | | | 7,204,329 | | | | 186,232 | 01/01/2018 |
| 00110A-AE-4 | AEP 5.3063 07/01/20 5.306% 07/01/20 | | 11/30/2018 | CITIGROUP GLOBAL MARKETS INC | | 63,877,686 | 62,762,504 | 68,776,338 | 63,865,331 | | (461,719) | | (461,719) | | 63,403,612 | | 474,074 | 474,074 | 4,678,572 | 07/01/2020 |
| 00110A-AE-4 | AEP 5.3063 07/01/20 5.306% 07/01/20 | | 07/01/2018 | Redemption 100.0000 | | 21,656,635 | 21,656,635 | 23,853,848 | 22,068,178 | | (411,543) | | (411,543) | | 21,656,635 | | | | 1,002,867 | 07/01/2020 |
| 00130H-BS-3 | AES CORP/THE SR UNSEC 7.375% 07/01/21 | | 03/15/2018 | TENDER SALE | | 15,877,444 | 14,385,000 | 14,424,769 | 14,403,810 | | (979) | | (979) | | 14,402,831 | | 1,474,613 | 1,474,613 | 748,519 | 07/01/2021 |
| 00130H-BU-8 | AES CORP/THE SR UNSEC 5.500% 03/15/24 | | 03/21/2018 | TENDER SALE | | 12,505,000 | 12,200,000 | 12,165,000 | 12,175,396 | | 722 | | 722 | | 12,176,118 | | 328,882 | 328,882 | 346,683 | 03/15/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 00164V-AE-3 | AMC NETWORKS INC CO.GUARNT 4.750% 08/01/25 | | 01/18/2018 | CITIGROUP GLOBAL MARKETS INC | | 2,857,125 | 2,850,000 | 2,850,000 | 2,850,000 | | | | | | 2,850,000 | | 7,125 | 7,125 | 65,431 | 08/01/2025 |
| 00182@-AA-6 | AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38 | | 12/31/2018 | Redemption 100.0000 | | 2,015,629 | 2,015,629 | 2,015,629 | 2,015,629 | | | | | | 2,015,629 | | | | 59,787 | 10/31/2038 |
| 00206R-ER-9 | AT&T INC SR UNSEC 4.100% 02/15/28 | | 11/23/2018 | Tax Free Exchange | | 53,027,280 | 53,669,000 | 52,975,506 | 52,978,971 | | 48,309 | | 48,309 | | 53,027,280 | | | | 2,151,531 | 02/15/2028 |
| 00206R-ES-7 | AT&T INC SR UNSEC 4.300% 02/15/30 | | 11/23/2018 | Tax Free Exchange | | 31,099,245 | 31,672,000 | 31,063,416 | 31,065,844 | | 33,400 | | 33,400 | | 31,099,245 | | | | 1,331,632 | 02/15/2030 |
| 00206R-FM-9 | AT&T INC SR UNSEC 5.150% 11/15/46 | | 01/04/2018 | TENDER SALE | | | 1,564 | 1,520 | 1,520 | | | | | | 1,520 | | (1,520) | (1,520) | | 11/15/2046 |
| 00206R-FM-9 | AT&T INC SR UNSEC 5.150% 11/15/46 | | 11/23/2018 | Tax Free Exchange | | 1,168,234 | 1,202,000 | 1,167,763 | 1,167,800 | | 433 | | 433 | | 1,168,234 | | | | 60,527 | 11/15/2046 |
| 00253C-HK-6 | AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32 | | 09/01/2018 | Paydown | | | 133,997 | 95,390 | 103,602 | | 1,144 | | 1,144 | | 104,746 | | (104,746) | (104,746) | 3,603 | 01/25/2032 |
| 00253C-HX-8 | AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33 | | 12/01/2018 | Paydown | | 125,324 | 125,324 | 125,280 | 125,069 | | 255 | | 255 | | 125,324 | | | | 2,890 | 03/25/2033 |
| 00257#-AA-4 | HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24 | | 12/01/2018 | Redemption 100.0000 | | 854,726 | 854,726 | 854,726 | 854,726 | | | | | | 854,726 | | | | 17,461 | 08/01/2024 |
| 002824-AU-4 | ABBOTT LABORATORIES SR UNSEC 5.125% 04/01/19 | | 03/22/2018 | Call 102.6446 | | 45,904,700 | 44,722,000 | 44,528,354 | 44,692,718 | | 5,003 | | 5,003 | | 44,697,721 | | 24,279 | 24,279 | 2,271,401 | 04/01/2019 |
| 002824-AW-0 | ABBOTT LABORATORIES SR UNSEC 4.125% 05/27/20 | | 10/29/2018 | Call 101.8135 | | 65,364,268 | 64,200,000 | 64,187,642 | 64,196,556 | | 1,144 | | 1,144 | | 64,197,699 | | 2,301 | 2,301 | 3,599,187 | 05/27/2020 |
| 002824-BF-6 | ABBOTT LABORATORIES SR UNSEC 3.750% 11/30/26 | | 10/29/2018 | Call 103.0334 | | 22,399,457 | 21,740,000 | 21,578,254 | 21,593,464 | | 11,288 | | 11,288 | | 21,604,752 | | 135,248 | 135,248 | 1,402,240 | 11/30/2026 |
| 00434N-AB-1 | WILLIAMS PARTNERS/ACMP SR UNSEC 4.875% 03/15/24 | | 03/28/2018 | Call 104.5703 | | 10,457,026 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 718,380 | 03/15/2024 |
| 004421-EX-7 | ACE 2004-OP1 M2 MEZ FLT STEP 4.081% 04/25/34 | | 12/26/2018 | Paydown | | 98,778 | 98,778 | 89,311 | 91,037 | | 7,741 | | 7,741 | | 98,778 | | | | 1,710 | 04/25/2034 |
| 004421-MW-0 | ACE 2005-SN1W A2 STEP AFC 5.230% 11/25/39 | | 11/01/2018 | Paydown | | 880,324 | 880,324 | 816,191 | 822,003 | | 58,321 | | 58,321 | | 880,324 | | | | 20,106 | 11/25/2039 |
| 004421-QQ-9 | ACE 2005-WF1 M2 MEZ FLT STEP 3.166% 05/25/35 | | 06/07/2018 | ROBERT W. BAIRD & COMPANY INC | | 2,820,469 | 2,820,028 | 2,100,921 | 2,608,516 | | 27,498 | | 27,498 | | 2,636,015 | | 184,454 | 184,454 | 31,216 | 05/25/2035 |
| 004421-QQ-9 | ACE 2005-WF1 M2 MEZ FLT STEP 3.166% 05/25/35 | | 05/25/2018 | Paydown | | 179,972 | 179,972 | 134,079 | 166,473 | | 13,499 | | 13,499 | | 179,972 | | | | 1,452 | 05/25/2035 |
| 004421-RF-2 | ACE 2005-HE5 M2 MEZ FLT STEP 3.241% 08/25/35 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 1,321,598 | 1,321,466 | 944,848 | 1,294,578 | | 13,519 | | 13,519 | | 1,308,096 | | 13,502 | 13,502 | 13,020 | 08/25/2035 |
| 004421-RF-2 | ACE 2005-HE5 M2 MEZ FLT STEP 3.241% 08/25/35 | | 04/25/2018 | Paydown | | 823,301 | 823,301 | 588,660 | 806,549 | | 16,752 | | 16,752 | | 823,301 | | | | 3,576 | 08/25/2035 |
| 004427-BX-7 | ACE 2005-AG1 A1B2 FLT STEP 2.796% 08/25/35 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 2,411,878 | 2,412,632 | 2,026,611 | 2,402,254 | | 5,326 | | 5,326 | | 2,407,580 | | 4,298 | 4,298 | 21,748 | 08/25/2035 |
| 004427-BX-7 | ACE 2005-AG1 A1B2 FLT STEP 2.796% 08/25/35 | | 04/25/2018 | Paydown | | 789,004 | 789,004 | 662,763 | 785,610 | | 3,394 | | 3,394 | | 789,004 | | | | 2,448 | 08/25/2035 |
| 00507V-AE-9 | ACTIVISION BLIZZARD SR UNSEC 6.125% 09/15/23 | | 08/16/2018 | Call 103.3132 | | 29,082,670 | 28,150,000 | 29,212,500 | 28,718,711 | | (131,555) | | (131,555) | | 28,587,156 | | (437,156) | (437,156) | 2,517,965 | 09/15/2023 |
| 007036-HA-7 | ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 3.486% 06/25/35 | | 12/26/2018 | Paydown | | 1,309,290 | 1,309,290 | 1,193,439 | 1,257,815 | | 51,475 | | 51,475 | | 1,309,290 | | | | 20,301 | 06/25/2035 |
| 00707*-AA-4 | ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47 | | 12/15/2018 | Redemption 100.0000 | | 83,408 | 83,408 | 83,408 | 83,408 | | | | | | 83,408 | | | | 2,215 | 10/15/2047 |
| 00766T-AB-6 | AECOM CO.GUARNT 5.750% 10/15/22 | | 03/16/2018 | Call 104.3130 | | 5,215,650 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 336,240 | 10/15/2022 |
| 00790*-AA-2 | AERA ENERGY CTL PT TRUST 2011-SR-SEC 4.723% 06/15/19 | | 12/15/2018 | Redemption 100.0000 | | 3,345,315 | 3,345,315 | 3,345,315 | 3,345,315 | | | | | | 3,345,315 | | | | 86,553 | 06/15/2019 |
| 00793#-AA-5 | ADVOCATE CTL PT TRUST 3.725% 07/15/36 | | 12/15/2018 | Redemption 100.0000 | | 393,350 | 393,350 | 393,350 | 393,350 | | | | | | 393,350 | | | | 8,069 | 07/15/2036 |
| 008117-AN-3 | AETNA INC SR UNSEC 4.125% 06/01/21 | | 04/05/2018 | WELLS FARGO | | 36,899,640 | 36,000,000 | 35,496,360 | 35,804,194 | | 14,448 | | 14,448 | | 35,818,642 | | 1,080,998 | 1,080,998 | 528,000 | 06/01/2021 |
| 008117-AP-8 | AETNA INC SR UNSEC 2.750% 11/15/22 | | 04/05/2018 | WELLS FARGO | | 9,845,534 | 10,175,000 | 9,797,533 | 10,084,044 | | 4,336 | 290,847 | (286,511) | | 9,797,533 | | 48,000 | 48,000 | 111,925 | 11/15/2022 |
| 00817Y-AQ-1 | AETNA INC SR UNSEC 3.500% 11/15/24 | | 05/18/2018 | DEUTSCHE BANK SECURITIES INCOR | | 28,958,350 | 30,000,000 | 29,472,300 | 29,995,027 | | 88 | 522,814 | (522,726) | | 29,472,300 | | (513,950) | (513,950) | 543,472 | 11/15/2024 |
| 00912X-AP-9 | AIR LEASE CORP SR UNSEC 2.125% 01/15/18 | | 01/15/2018 | Maturity | | 4,725,000 | 4,725,000 | 4,708,463 | 4,724,804 | | 196 | | 196 | | 4,725,000 | | | | 50,203 | 01/15/2018 |
| 00912X-AQ-7 | AIR LEASE CORP SR UNSEC 3.750% 02/01/22 | | 10/30/2018 | RBC DAIN RAUSCHER INC. | | 12,436,918 | 12,490,000 | 12,418,058 | 12,441,851 | | 9,242 | | 9,242 | | 12,451,093 | | (14,175) | (14,175) | 585,469 | 02/01/2022 |
| 00938#-AA-1 | WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32 | | 12/15/2018 | Redemption 100.0000 | | 83,951 | 83,951 | 83,951 | 83,951 | | | | | | 83,951 | | | | 3,166 | 10/15/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 010392-FL-7 | ALABAMA POWER CO SR UNSEC 4.150% 08/15/44 | | 05/15/2018 | JP MORGAN SECURITIES | | 9,832,900 | 10,000,000 | 9,920,400 | 9,925,090 | | 580 | | 580 | | 9,925,670 | | (92,770) | (92,770) | 313,556 | 08/15/2044 |
| 01126#-AA-1 | ALAMO 6-LLC 4.170% 03/31/42 | | 09/30/2018 | Redemption 100.0000 | | 766,633 | 766,633 | 766,633 | 766,633 | | | | | | 766,633 | | | | 28,790 | 03/31/2042 |
| 01560#-AA-4 | ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34 | | 12/15/2018 | Redemption 100.0000 | | 84,002 | 84,002 | 84,002 | 84,002 | | | | | | 84,002 | | | | 3,187 | 03/15/2034 |
| 01877K-AD-5 | ALLIANCE PIPELINE LP SR SEC 4.591% 12/31/25 | | 12/31/2018 | Redemption 100.0000 | | 1,000,000 | 1,000,000 | 1,003,768 | 1,002,259 | | (2,259) | | (2,259) | | 1,000,000 | | | | 34,433 | 12/31/2025 |
| 020002-AH-4 | ALLSTATE CORP SR UNSEC 6.750% 05/15/18 | | 05/15/2018 | Maturity | | 10,000,000 | 10,000,000 | 11,329,900 | 10,048,296 | | (48,296) | | (48,296) | | 10,000,000 | | | | 337,500 | 05/15/2018 |
| 02134#-AA-9 | ALTA WIND VIII-LLC 3.970% 12/31/35 | | 11/15/2018 | Redemption 100.0000 | | 1,181,160 | 1,181,160 | 1,181,160 | 1,181,160 | | | | | | 1,181,160 | | | | 40,985 | 12/31/2035 |
| 02147Q-AE-2 | CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36 | | 12/01/2018 | Paydown | | 2,193,179 | 2,582,528 | 1,104,859 | 1,164,464 | | 1,194,908 | | 1,194,908 | | 2,359,372 | | (166,193) | (166,193) | 83,724 | 08/25/2036 |
| 02148F-AW-5 | CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37 | | 12/01/2018 | Paydown | | 1,535,219 | 1,669,616 | 652,170 | 660,503 | | 927,484 | | 927,484 | | 1,587,988 | | (52,769) | (52,769) | 44,782 | 04/25/2037 |
| 02148Y-AD-6 | CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47 | | 12/01/2018 | Paydown | | 961,010 | 1,280,482 | 290,687 | 290,127 | | 737,465 | | 737,465 | | 1,027,593 | | (66,583) | (66,583) | 29,321 | 01/25/2047 |
| 02149F-AH-7 | CWALT 2006-43CB 1A8 FLT AS 2.956% 02/25/37 | | 12/26/2018 | Paydown | | 515,805 | 634,375 | 236,283 | 239,250 | | 320,444 | | 320,444 | | 559,694 | | (43,889) | (43,889) | 7,508 | 02/25/2037 |
| 02149H-AK-6 | CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37 | | 12/01/2018 | Paydown | | 1,198,635 | 1,362,729 | 300,017 | 300,260 | | 935,055 | | 935,055 | | 1,235,316 | | (36,680) | (36,680) | 46,819 | 03/25/2037 |
| 02151C-BD-7 | CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37 | | 12/01/2018 | Paydown | | 1,317,721 | 1,493,830 | 748,693 | 758,113 | | 650,734 | | 650,734 | | 1,408,847 | | (91,126) | (91,126) | 41,516 | 07/25/2037 |
| 02151F-AD-1 | CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37 | | 12/01/2018 | Paydown | | 2,106,115 | 2,178,503 | 1,273,447 | 1,276,180 | | 872,605 | | 872,605 | | 2,148,785 | | (42,670) | (42,670) | 64,377 | 09/25/2037 |
| 02151N-BA-9 | CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 743,835 | 827,713 | 180,651 | 182,114 | | 581,140 | | 581,140 | | 763,254 | | (19,419) | (19,419) | 24,991 | 08/25/2037 |
| 02152F-A*-9 | ALTEGRITY-INC. SUB 0.000% 01/04/22 | | 04/25/2018 | WORTHLESS SECURITIES | | | 4,049,286 | | | | | | | | | | | | | 01/04/2022 |
| 02343*-AB-8 | AMCOR FINANCE-USA INC B-SR-UNSEC 5.690% 12/15/18 | | 12/15/2018 | Maturity | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 1,707,000 | 12/15/2018 |
| 02361D-AF-7 | AMEREN ILLINOIS CO SR SEC 6.250% 04/01/18 | | 04/01/2018 | Maturity | | 10,000,000 | 10,000,000 | 9,976,995 | 9,999,269 | | 731 | | 731 | | 10,000,000 | | | | 312,500 | 04/01/2018 |
| 02361D-AG-5 | AMEREN ILLINOIS CO SR SEC 9.750% 11/15/18 | | 11/15/2018 | Maturity | | 15,000,000 | 15,000,000 | 14,777,413 | 14,971,003 | | 28,997 | | 28,997 | | 15,000,000 | | | | 1,462,500 | 11/15/2018 |
| 025816-AY-5 | AMERICAN EXPRESS CO SR UNSEC 7.000% 03/19/18 | | 03/19/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,923,400 | 19,997,780 | | 2,220 | | 2,220 | | 20,000,000 | | | | 700,000 | 03/19/2018 |
| 02639M-AK-2 | AGFMIT 2006-1 A4 AFC AS 5.750% 12/25/35 | | 12/01/2018 | Paydown | | 2,745,084 | 2,745,084 | 2,333,322 | 2,573,356 | | 171,728 | | 171,728 | | 2,745,084 | | | | 78,228 | 12/25/2035 |
| 02660T-BN-2 | AHM 2004-3 4A XRESET FLT DLY AFC A 4.101% 10/25/34 | | 12/03/2018 | Paydown | | 2,475,793 | 2,475,793 | 2,398,425 | 2,409,062 | | 66,731 | | 66,731 | | 2,475,793 | | | | 53,033 | 10/25/2034 |
| 02660T-CF-8 | AHM 2004-4 2A2 FLT STEP AFC IRC SS 3.226% 02/25/45 | | 12/26/2018 | Paydown | | 46,889 | 46,889 | 40,032 | 46,889 | | | | | | 46,889 | | | | 1,224 | 02/25/2045 |
| 02660T-FG-3 | AHM 2005-2 4A2 XRESET FLT DLY AFC 4.385% 09/25/45 | | 12/03/2018 | Paydown | | 1,981,263 | 1,981,263 | 1,863,281 | 1,875,308 | | 105,955 | | 105,955 | | 1,981,263 | | | | 41,829 | 09/25/2045 |
| 028909-AC-3 | .AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24 | | 12/01/2018 | Paydown | | 12,988 | 14,588 | | | | 12,988 | | 12,988 | | 12,988 | | | | 535 | 02/18/2024 |
| 02928#-AN-1 | AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23 | | 12/01/2018 | Paydown | | 15,852 | 15,852 | 15,852 | 14,663 | 1,189 | | | 1,189 | | 15,852 | | | | 599 | 05/18/2023 |
| 02928#-AQ-4 | AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3-2Z 6.500% 12/18/23 | | 12/01/2018 | Paydown | | 18,393 | 19,882 | 19,610 | 18,390 | 1,491 | | | 1,491 | | 19,882 | | (1,488) | (1,488) | 708 | 12/18/2023 |
| 03040#-AD-4 | AMERICAN WATER CAPITAL CORP C-SR 5.620% 12/21/18 | | 12/21/2018 | Maturity | | 14,500,000 | 14,500,000 | 14,500,000 | 14,500,000 | | | | | | 14,500,000 | | | | 814,900 | 12/21/2018 |
| 03040#-AF-9 | AMERICAN WATER CAPITAL CORP E-SR 5.620% 03/29/19 | | 09/11/2018 | Call 101.4754 | | 7,407,702 | 7,300,000 | 7,300,000 | 7,300,000 | | | | | | 7,300,000 | | | | 497,449 | 03/29/2019 |
| 03040#-AG-7 | AMERICAN WATER CAPITAL CORP F-SR 5.770% 03/29/22 | | 09/11/2018 | Call 108.2825 | | 8,337,754 | 7,700,000 | 7,700,000 | 7,700,000 | | | | | | 7,700,000 | | | | 1,059,830 | 03/29/2022 |
| 03040#-AH-5 | AMERICAN WATER CAPITAL CORP G-SR 6.250% 05/15/18 | | 05/15/2018 | Maturity | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 125,000 | 05/15/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 03072S-JC-0 | AMSI 2003-8 AF4 STEP AFC SEQ 5.820% 10/25/33 | | 12/01/2018 | Paydown | | 836,545 | 836,545 | 836,467 | 836,069 | | 476 | | 476 | | 836,545 | | | | 25,038 | 10/25/2033 |
| 03072S-KZ-7 | AMSI 2003-10I AF5 STEP AFC SEQ 5.179% 12/25/33 | | 12/01/2018 | Paydown | | 801,237 | 801,237 | 800,930 | 800,727 | | 510 | | 510 | | 801,237 | | | | 23,851 | 12/25/2033 |
| 03072S-QP-3 | AMSI 2004-FR1 A6 STEP AFC AS 4.468% 05/25/34 | | 12/01/2018 | Paydown | | 2,514,359 | 2,514,359 | 2,514,359 | 2,514,359 | | | | | | 2,514,359 | | | | 61,094 | 05/25/2034 |
| 031100-C@-7 | AMETEK INC E-SR 7.080% 09/17/18 | | 09/17/2018 | Maturity | | 29,000,000 | 29,000,000 | 29,000,000 | 29,000,000 | | | | | | 29,000,000 | | | | 2,053,200 | 09/17/2018 |
| 031100-D*-8 | AMETEK INC G-SR 7.180% 12/17/18 | | 12/17/2018 | Maturity | | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | | | 1,005,200 | 12/17/2018 |
| 031162-BY-5 | AMGEN INC SR UNSEC 3.125% 05/01/25 | | 02/08/2018 | WELLS FARGO | | 29,339,400 | 30,000,000 | 29,836,800 | 29,875,445 | | 1,756 | | 1,756 | | 29,877,201 | | (537,801) | (537,801) | 263,021 | 05/01/2025 |
| 035229-CW-1 | ANHEUSER-BUSCH COS LLC CO.GUARNT 5.000% 03/01/19 | | 04/20/2018 | Call 102.1420 | | 28,696,795 | 28,095,000 | 28,027,774 | 28,087,846 | | 1,801 | | 1,801 | | 28,089,646 | | 5,354 | 5,354 | 1,507,078 | 03/01/2019 |
| 03523T-AV-0 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 5.000% 04/15/20 | | 06/06/2018 | Call 104.0710 | | 31,221,300 | 30,000,000 | 29,821,137 | 29,949,991 | | 8,930 | | 8,930 | | 29,958,921 | | 41,079 | 41,079 | 2,183,800 | 04/15/2020 |
| 03523T-BB-3 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 4.375% 02/15/21 | | 10/02/2018 | CITIGROUP GLOBAL MARKETS INC | | 13,839,660 | 13,500,000 | 13,410,045 | 13,467,817 | | 7,416 | | 7,416 | | 13,475,233 | | 364,427 | 364,427 | 671,016 | 02/15/2021 |
| 035240-AB-6 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 2.200% 08/01/18 | | 08/01/2018 | Maturity | | 35,000,000 | 35,000,000 | 35,114,450 | 35,041,885 | | (41,885) | | (41,885) | | 35,000,000 | | | | 770,000 | 08/01/2018 |
| 035242-AM-8 | ANHEUSER-BUSCH INBEV FIN CO.GUARNT 4.700% 02/01/36 | | 11/13/2018 | Taxable Exchange | | 28,916,979 | 30,000,000 | 29,749,800 | 29,765,285 | | 7,285 | | 7,285 | | 29,772,570 | | (855,591) | (855,591) | 1,809,500 | 02/01/2036 |
| 035242-AN-6 | ANHEUSER-BUSCH INBEV FIN CO.GUARNT 4.900% 02/01/46 | | 11/13/2018 | Taxable Exchange | | 21,706,048 | 22,800,000 | 22,746,420 | 22,748,242 | | 765 | | 765 | | 22,749,007 | | (1,042,959) | (1,042,959) | 1,433,740 | 02/01/2046 |
| 035287-AD-3 | ANIXTER INC CO.GUARNT 5.625% 05/01/19 | | 11/13/2018 | TENDER SALE | | 9,354,710 | 9,250,000 | 9,355,000 | 9,273,126 | | (14,836) | | (14,836) | | 9,258,290 | | 96,420 | 96,420 | 537,656 | 05/01/2019 |
| 037411-AR-6 | APACHE CORP SR UNSEC 6.000% 01/15/37 | | 08/27/2018 | Call 113.1130 | | 1,506,665 | 1,332,000 | 1,326,992 | 1,327,891 | | 78 | | 78 | | 1,327,969 | | 4,031 | 4,031 | 263,243 | 01/15/2037 |
| 037411-AV-7 | APACHE CORP SR UNSEC 6.900% 09/15/18 | | 09/15/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,283,400 | 19,930,632 | | 69,368 | | 69,368 | | 20,000,000 | | | | 1,380,000 | 09/15/2018 |
| 037411-AZ-8 | APACHE CORP SR UNSEC 3.250% 04/15/22 | | 08/24/2018 | Call 96.9500 | | 4,035,059 | 4,162,000 | 4,147,891 | 4,155,406 | | 932 | | 932 | | 4,156,338 | | 5,662 | 5,662 | (10,839) | 04/15/2022 |
| 037411-BD-6 | APACHE CORP SR UNSEC 2.625% 01/15/23 | | 08/24/2018 | Call 94.2040 | | 6,012,099 | 6,382,000 | 6,348,112 | 6,364,067 | | 2,171 | | 2,171 | | 6,366,238 | | 15,762 | 15,762 | (184,224) | 01/15/2023 |
| 03765@-AA-5 | APOLLON ONE CORP-WAG CHARLESTO SR-SEC 6.650% 09/15/34 | | 12/15/2018 | Redemption 100.0000 | | 129,944 | 129,944 | 129,944 | 129,944 | | | | | | 129,944 | | | | 4,728 | 09/15/2034 |
| 03766E-AB-3 | AASET 2016-2 A SEQ 4.212% 11/15/41 | | 12/15/2018 | Paydown | | 1,510,643 | 1,510,643 | 1,510,597 | 1,510,595 | | 48 | | 48 | | 1,510,643 | | | | 53,228 | 11/15/2041 |
| 03766K-AA-1 | AASET 2016-1A A ARB SEQ 4.875% 03/17/36 | | 12/15/2018 | Paydown | | 3,694,656 | 3,694,656 | 3,641,988 | 3,645,847 | | 48,809 | | 48,809 | | 3,694,656 | | | | 142,805 | 03/17/2036 |
| 03785#-AA-9 | APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28 | | 12/15/2018 | Redemption 100.0000 | | 1,090,475 | 1,090,475 | 1,095,927 | 1,095,905 | | (5,430) | | (5,430) | | 1,090,475 | | | | 27,489 | 06/15/2028 |
| 03789X-AA-6 | DIN 2014-1 A2 SEQ 4.277% 09/05/44 | | 12/05/2018 | Paydown | | 182,760 | 182,760 | 185,911 | 184,955 | | (2,195) | | (2,195) | | 182,760 | | | | 4,885 | 09/05/2044 |
| 03927N-AA-1 | ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450% 12/21/42 | | 12/01/2018 | Paydown | | 1,888,711 | 1,888,711 | 1,200,403 | 1,235,215 | | 653,495 | | 653,495 | | 1,888,711 | | | | 88,045 | 12/21/2042 |
| 03927P-AE-8 | ARCAP 2004 RR3 B MEZ CDO-CRE CDO 5.040% 09/21/45 | | 12/01/2018 | Paydown | | 203,842 | 203,842 | 205,876 | 197,072 | 6,771 | | | 6,771 | | 203,842 | | | | 9,258 | 09/21/2045 |
| 03927P-AF-5 | ARCAP 2004 RR3 C MEZ CDO-CRE CDO 5.160% 09/21/45 | | 09/01/2018 | Paydown | | 1 | 2 | 1 | 1 | 1 | | | 1 | | 2 | | | | 186 | 09/21/2045 |
| 040104-JB-8 | ARSI 2004-W7 M1 MEZ FLT STEP NAS 3.331% 05/25/34 | | 12/26/2018 | Paydown | | 1,136,438 | 1,136,438 | 833,151 | 979,953 | | 156,485 | | 156,485 | | 1,136,438 | | | | 15,789 | 05/25/2034 |
| 040104-JJ-1 | ARSI 2004-W8 A2 FLT STEP NAS 3.466% 05/25/34 | | 07/26/2018 | PERFORMANCE TRUST CAP | | 3,512,664 | 3,502,812 | 3,079,216 | 3,342,511 | | 31,478 | | 31,478 | | 3,373,988 | | 138,676 | 138,676 | 58,003 | 05/25/2034 |
| 040104-JJ-1 | ARSI 2004-W8 A2 FLT STEP NAS 3.466% 05/25/34 | | 07/25/2018 | Paydown | | 767,665 | 767,665 | 674,831 | 732,534 | | 35,131 | | 35,131 | | 767,665 | | | | 7,366 | 05/25/2034 |
| 042380-AC-9 | ARMSTRONG ENERGY INC SR 11.750% 12/15/19 | | 02/20/2018 | Taxable Exchange | | 2,422,435 | 11,427,000 | 1,742,618 | 1,742,618 | | | | | | 1,742,618 | | 679,818 | 679,818 | | 12/15/2019 |
| 04541G-EL-2 | ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 3.700% 06/15/33 | | 12/17/2018 | Paydown | | 280,483 | 280,483 | 265,407 | 280,483 | | | | | | 280,483 | | | | 4,356 | 06/15/2033 |
| 04541G-UP-5 | ABSHE 2005-HE8 M2 MEZ FLT STEP 2.956% 11/25/35 | | 07/12/2018 | WELLS FARGO | | 8,540,985 | 8,549,000 | 7,448,316 | 8,057,724 | | 72,414 | | 72,414 | | 8,130,138 | | 410,847 | 410,847 | 106,988 | 11/25/2035 |
| 04560*-AK-0 | ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47 | | 11/30/2018 | Redemption 100.0000 | | 965,334 | 965,334 | 965,334 | 965,334 | | | | | | 965,334 | | | | 21,696 | 05/31/2047 |
| 046003-JU-4 | ASSOCIATES CORP NA CO.GUARNT 6.950% 11/01/18 | | 11/01/2018 | Maturity | | 30,000,000 | 30,000,000 | 30,748,200 | 30,059,545 | | (59,545) | | (59,545) | | 30,000,000 | | | | 2,085,000 | 11/01/2018 |
| 04621X-AE-8 | ASSURANT INC SR UNSEC 2.500% 03/15/18 | | 03/15/2018 | Maturity | | 17,775,000 | 17,775,000 | 17,743,005 | 17,773,622 | | 1,378 | | 1,378 | | 17,775,000 | | | | 222,188 | 03/15/2018 |
| 04774#-AA-0 | ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42 | | 09/01/2018 | Redemption 100.0000 | | 858,819 | 858,819 | 858,819 | 858,819 | | | | | | 858,819 | | | | 23,192 | 09/01/2042 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 04774#-AB-8 | ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42 | | 09/01/2018 | Redemption 100.0000 | | 606,225 | 606,225 | 606,225 | 606,225 | | | | | | 606,225 | | | | 16,371 | 09/01/2042 |
| 048303-CD-1 | ATLANTIC CITY ELECTRIC 1ST MORTG 7.750% 11/15/18 | | 11/15/2018 | Maturity | | 5,000,000 | 5,000,000 | 4,977,050 | 4,997,242 | | 2,758 | | 2,758 | | 5,000,000 | | | | 387,500 | 11/15/2018 |
| 048312-AD-4 | ACETF 2002-1 A4 SEQ 5.550% 10/20/23 | | 06/20/2018 | WELLS FARGO | | 6,055,665 | 5,810,257 | 6,349,446 | 5,921,606 | | (7,820) | | (7,820) | | 5,913,786 | | 141,880 | 141,880 | 212,307 | 10/20/2023 |
| 048312-AD-4 | ACETF 2002-1 A4 SEQ 5.550% 10/20/23 | | 04/20/2018 | Paydown | | 732,085 | 732,085 | 800,023 | 746,115 | | (14,030) | | (14,030) | | 732,085 | | | | 14,913 | 10/20/2023 |
| 048312-AG-7 | ACETF 2003-1 A3 SEQ 5.050% 10/20/20 | | 04/26/2018 | BARCLAYS BANK PLC | | 95,659 | 94,833 | 102,538 | 97,089 | | (134) | | (134) | | 96,955 | | (1,297) | (1,297) | 2,528 | 10/20/2020 |
| 048312-AG-7 | ACETF 2003-1 A3 SEQ 5.050% 10/20/20 | | 10/20/2018 | Paydown | | 2,613,456 | 2,613,456 | 2,619,717 | 2,616,644 | | (3,188) | | (3,188) | | 2,613,456 | | | | 83,127 | 10/20/2020 |
| 05329W-AJ-1 | AUTONATION INC CO.GUARNT 6.750% 04/15/18 | | 04/15/2018 | Maturity | | 35,000,000 | 35,000,000 | 34,673,200 | 34,985,115 | | 14,885 | | 14,885 | | 35,000,000 | | | | 1,181,250 | 04/15/2018 |
| 05379B-AN-7 | AVISTA CORP 1ST MORTG 5.950% 06/01/18 | | 06/01/2018 | Maturity | | 12,000,000 | 12,000,000 | 11,959,920 | 11,997,972 | | 2,028 | | 2,028 | | 12,000,000 | | | | 357,000 | 06/01/2018 |
| 054900-AJ-7 | BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 3.272% 05/26/46 | | 12/03/2018 | Paydown | | 4,039,035 | 4,039,035 | 3,534,156 | 3,667,294 | | 371,741 | | 371,741 | | 4,039,035 | | | | 47,696 | 05/26/2046 |
| 05530V-AA-7 | BCAP 2007-AA3 1A1A FLT STEP IRC SSN 2.716% 04/25/37 | | 12/26/2018 | Paydown | | 305,804 | 305,804 | 272,166 | 280,484 | | 25,320 | | 25,320 | | 305,804 | | | | 3,531 | 04/25/2037 |
| 05530V-AB-5 | BCAP 2007-AA3 1A1B FLT STEP IRC SSN 2.646% 04/25/37 | | 12/26/2018 | Paydown | | 842,494 | 842,494 | 749,820 | 772,758 | | 69,736 | | 69,736 | | 842,494 | | | | 9,397 | 04/25/2037 |
| 05566S-AA-1 | BURLINGTN NO SF 05-3 TR PT CERTS 4.830% 01/15/23 | | 01/15/2018 | Redemption 100.0000 | | 470,373 | 470,373 | 475,362 | 471,947 | | (1,574) | | (1,574) | | 470,373 | | | | 11,367 | 01/15/2023 |
| 05567Y-AA-7 | BURLINGTN NO SF 05-4 TR PT CERTS 4.967% 04/01/23 | | 10/01/2018 | Redemption 100.0000 | | 56,981 | 56,981 | 56,981 | 56,981 | | | | | | 56,981 | | | | 1,422 | 04/01/2023 |
| 05568Y-AA-6 | BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24 | | 10/01/2018 | Redemption 100.0000 | | 611,526 | 611,526 | 615,170 | 613,394 | | (1,867) | | (1,867) | | 611,526 | | | | 18,420 | 04/01/2024 |
| 05584@-AA-9 | BGS HUNTSVILLE 2016 CTL PT TRU 3.470% 08/15/35 | | 12/15/2018 | Redemption 100.0000 | | 1,836,848 | 1,836,848 | 1,836,848 | 1,836,848 | | | | | | 1,836,848 | | | | 34,797 | 08/15/2035 |
| 05584A-AA-8 | HGVGI 2017-1A A SEQ 2.940% 05/25/29 | | 12/25/2018 | Paydown | | 1,927,933 | 1,927,933 | 1,927,445 | 1,927,486 | | 447 | | 447 | | 1,927,933 | | | | 31,570 | 05/25/2029 |
| 05584A-AB-6 | HGVGI 2017-1A B SUB 3.240% 05/25/29 | | 12/25/2018 | Paydown | | 637,075 | 637,075 | 636,983 | 636,992 | | 83 | | 83 | | 637,075 | | | | 11,497 | 05/25/2029 |
| 05587*-AA-8 | FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37 | | 12/15/2018 | Redemption 100.0000 | | 780,338 | 780,338 | 780,338 | 780,338 | | | | | | 780,338 | | | | 18,123 | 03/15/2037 |
| 05606*-AB-3 | BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36 | | 12/31/2018 | Redemption 100.0000 | | 499,188 | 499,188 | 480,283 | 482,298 | | 16,890 | | 16,890 | | 499,188 | | | | 12,091 | 01/31/2036 |
| 05606*-AC-1 | BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36 | | 12/30/2018 | Redemption 100.0000 | | 135,652 | 135,652 | 135,652 | 135,652 | | | | | | 135,652 | | | | 3,417 | 01/31/2036 |
| 05607B-AA-9 | BXGNT 2017-A A SEQ 2.950% 10/04/32 | | 12/02/2018 | Paydown | | 2,407,350 | 2,407,350 | 2,407,293 | 2,407,296 | | 54 | | 54 | | 2,407,350 | | | | 36,582 | 10/04/2032 |
| 05607B-AB-7 | BXGNT 2017-A B SUB 3.590% 10/04/32 | | 12/02/2018 | Paydown | | 601,793 | 601,793 | 601,758 | 601,760 | | 34 | | 34 | | 601,793 | | | | 11,129 | 10/04/2032 |
| 05643#-AA-6 | BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22 | | 12/31/2018 | Redemption 100.0000 | | 6,539,979 | 6,539,979 | 6,539,979 | 6,539,979 | | | | | | 6,539,979 | | | | 284,970 | 09/30/2022 |
| 057224-AY-3 | BAKER HUGHES A GE CO LLC SR UNSEC 7.500% 11/15/18 | | 01/10/2018 | Call 104.3680 | | 19,480,287 | 18,665,000 | 18,847,074 | 18,686,509 | | (602) | | (602) | | 18,685,906 | | (20,906) | (20,906) | 1,029,157 | 11/15/2018 |
| 05946X-BH-5 | BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32 | | 12/01/2018 | Paydown | | 79,454 | 79,454 | 74,463 | 75,228 | | 4,226 | | 4,226 | | 79,454 | | | | 2,100 | 11/25/2032 |
| 05946X-BJ-1 | BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32 | | 12/01/2018 | Paydown | | 167,926 | 167,926 | 170,307 | 170,181 | | (2,255) | | (2,255) | | 167,926 | | | | 4,438 | 11/25/2032 |
| 05946X-KR-3 | BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34 | | 12/01/2018 | Paydown | | 270,665 | 270,665 | 264,757 | 264,766 | | 5,899 | | 5,899 | | 270,665 | | | | 5,118 | 11/25/2034 |
| 05946X-L9-2 | BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 361,185 | 361,185 | 322,100 | 324,095 | | 37,089 | | 37,089 | | 361,185 | | | | 12,425 | 10/25/2035 |
| 05947U-MJ-4 | BACM 2003-2 H SUB CSTR 5.961% 03/11/41 | | 08/01/2018 | Paydown | | 3,932,188 | 3,932,188 | 3,617,879 | 3,915,327 | | 16,862 | | 16,862 | | 3,932,188 | | | | 145,378 | 03/11/2041 |
| 05947U-MK-1 | BACM 2003-2 J SUB CSTR AFC 5.329% 03/11/41 | | 10/31/2018 | Paydown | | 3,305,486 | 3,305,486 | 2,511,839 | 3,252,737 | | 52,749 | | 52,749 | | 3,305,486 | | | | 125,666 | 03/11/2041 |
| 05947U-MM-7 | BACM 2003-2 L SUB AFC 5.329% 03/11/41 | | 10/01/2018 | Paydown | | 1,851,659 | 2,107,993 | 145 | 145 | | 1,851,532 | | 1,851,532 | | 1,851,677 | | (18) | (18) | 349,946 | 03/11/2041 |
| 05947U-WF-1 | BACM 2004-4 XC IO CSTR NTL 0.326% 07/10/42 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 941 | 07/10/2042 |
| 05948K-B6-5 | BOAA 2005-5 5CB1 NAS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 497,919 | 534,864 | 401,154 | 405,828 | | 121,064 | | 121,064 | | 526,892 | | (28,972) | (28,972) | 16,987 | 06/25/2035 |
| 05948K-C9-8 | BOAA 2005-6 CB1 NAS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 900,559 | 977,751 | 996,115 | 985,197 | | (9,912) | | (9,912) | | 975,285 | | (74,726) | (74,726) | 28,736 | 07/25/2035 |
| 05948K-F2-0 | BOAA 2005-6 5A1 NAS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 728,465 | 938,649 | 859,423 | 859,746 | | 61,349 | | 61,349 | | 921,096 | | (192,631) | (192,631) | 32,589 | 07/25/2035 |
| 05948K-F3-8 | BOAA 2005-6 5A2 SEQ AS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 90,531 | 116,652 | 81,454 | 83,219 | | 27,310 | | 27,310 | | 110,529 | | (19,998) | (19,998) | 4,050 | 07/25/2035 |
| 05948K-P3-7 | BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 509,350 | 656,956 | 414,229 | 418,877 | | 188,006 | | 188,006 | | 606,883 | | (97,533) | (97,533) | 22,856 | 10/25/2035 |
| 05948X-YR-6 | BOAMS 2003-J B1 SUB CSTR NAS 4.688% 11/25/33 | | 12/01/2018 | Paydown | | 811,557 | 811,557 | 753,733 | 757,345 | | 54,212 | | 54,212 | | 811,557 | | | | 14,764 | 11/25/2033 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 05949A-A6-7 | BOAA 2004-12 B1 SUB CSTR NAS 3.495% 01/25/35 | | 01/01/2018 | Paydown | | | 51,794 | | | | | | | | | | | | 22 | 01/25/2035 |
| 05949A-LK-4 | BOAMS 2004-G 3A1 CSTR PT SSNR AS 4.605% 08/25/34 | | 12/01/2018 | Paydown | | 2,226,378 | 2,226,378 | 1,839,284 | 1,722,774 | | 503,604 | | 503,604 | | 2,226,378 | | | | 44,472 | 08/25/2034 |
| 05949A-RE-2 | BOAMS 2004-H 2A2 CSTR AS 4.451% 09/25/34 | | 11/15/2018 | WELLS FARGO | | 2,275,160 | 2,280,862 | 2,238,096 | 2,280,862 | | | | | | 2,280,862 | | (5,702) | (5,702) | 86,370 | 09/25/2034 |
| 05949A-RE-2 | BOAMS 2004-H 2A2 CSTR AS 4.451% 09/25/34 | | 11/01/2018 | Paydown | | 521,329 | 521,329 | 511,554 | 521,329 | | | | | | 521,329 | | | | 12,521 | 09/25/2034 |
| 05949A-VN-7 | BOAMS 2004-9 1A3 SEQ SSNR AS 5.500% 11/25/34 | | 12/01/2018 | Paydown | | 458,835 | 458,835 | 448,446 | 448,464 | | 10,371 | | 10,371 | | 458,835 | | | | 10,170 | 11/25/2034 |
| 05949A-XG-0 | BOAMS 2004-K 2A1 CSTR PT AS 4.489% 12/25/34 | | 12/01/2018 | Paydown | | 1,001,912 | 1,001,912 | 979,369 | 981,089 | | 20,823 | | 20,823 | | 1,001,912 | | | | 17,262 | 12/25/2034 |
| 05949C-GN-0 | BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35 | | 12/01/2018 | Paydown | | 741,119 | 905,680 | 833,649 | 840,019 | | 58,948 | | 58,948 | | 898,968 | | (157,849) | (157,849) | 24,790 | 09/25/2035 |
| 05949Q-BB-0 | BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36 | | 12/01/2018 | Paydown | | 781,025 | 828,809 | 569,239 | 464,237 | | 343,727 | | 343,727 | | 807,965 | | (26,940) | (26,940) | 28,132 | 03/25/2036 |
| 05949T-BF-5 | BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 646,394 | 659,389 | 424,898 | 430,446 | | 223,887 | | 223,887 | | 654,332 | | (7,939) | (7,939) | 15,350 | 01/25/2036 |
| 05949Y-AC-2 | BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36 | | 12/01/2018 | Paydown | | 326,412 | 373,664 | 258,173 | 262,139 | | 97,841 | | 97,841 | | 359,980 | | (33,568) | (33,568) | 7,001 | 05/25/2036 |
| 05949Y-AF-5 | BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36 | | 12/01/2018 | Paydown | | 409,019 | 468,229 | 245,699 | 258,958 | | 180,392 | | 180,392 | | 439,351 | | (30,332) | (30,332) | 8,773 | 05/25/2036 |
| 059500-AF-5 | BACM 2006-3 AM CSTR AFC SEQ 5.665% 07/10/44 | | 05/01/2018 | Paydown | | 3,124,060 | 3,124,060 | 2,341,328 | 2,374,241 | | 749,820 | | 749,820 | | 3,124,060 | | | | 73,514 | 07/10/2044 |
| 05950E-AK-4 | BACM 2006-2 C CSTR AFC 5.491% 05/10/45 | | 03/01/2018 | Paydown | | 8,340,315 | 8,340,315 | 8,330,545 | 8,340,315 | | | | | | 8,340,315 | | | | 118,935 | 05/10/2045 |
| 05950M-AB-6 | BAFC 2006-G 2A1 FLT STEP AFC IRC PT 2.690% 07/20/36 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 1,467,843 | 1,470,600 | 1,374,092 | 1,392,639 | | 5,421 | | 5,421 | | 1,398,060 | | 69,783 | 69,783 | 9,087 | 07/20/2036 |
| 05950M-AB-6 | BAFC 2006-G 2A1 FLT STEP AFC IRC PT 2.690% 07/20/36 | | 05/21/2018 | Paydown | | 292,720 | 292,720 | 273,510 | 277,202 | | 15,518 | | 15,518 | | 292,720 | | | | 4,102 | 07/20/2036 |
| 05950M-AE-0 | BAFC 2006-G 2A4 FLT STEP AFC IRC SS 2.760% 07/20/36 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 2,172,345 | 2,172,005 | 1,979,919 | 2,035,173 | | 9,441 | | 9,441 | | 2,044,613 | | 127,732 | 127,732 | 13,931 | 07/20/2036 |
| 05950M-AE-0 | BAFC 2006-G 2A4 FLT STEP AFC IRC SS 2.760% 07/20/36 | | 05/21/2018 | Paydown | | 432,333 | 432,333 | 394,099 | 405,097 | | 27,236 | | 27,236 | | 432,333 | | | | 6,269 | 07/20/2036 |
| 05950M-AF-7 | BAFC 2006-G 2A5 FLT STEP AFC IRC PT 2.759% 07/20/36 | | 12/20/2018 | Paydown | | 2,411,697 | 2,411,697 | 2,242,878 | 2,275,180 | | 136,516 | | 136,516 | | 2,411,697 | | | | 25,603 | 07/20/2036 |
| 05950N-BK-3 | BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36 | | 12/01/2018 | Paydown | | 857,347 | 857,347 | 851,419 | 851,511 | | 5,835 | | 5,835 | | 857,347 | | | | 28,319 | 09/25/2036 |
| 05950R-AK-5 | BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36 | | 12/01/2018 | Paydown | | 1,473,767 | 1,709,711 | 1,609,296 | 1,619,779 | | 83,537 | | 83,537 | | 1,703,317 | | (229,550) | (229,550) | 59,787 | 08/25/2036 |
| 05951K-AK-9 | BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36 | | 12/01/2018 | Paydown | | 517,750 | 561,643 | 152,310 | 38,001 | | 484,150 | | 484,150 | | 522,151 | | (4,401) | (4,401) | 15,446 | 09/25/2036 |
| 05951V-AA-7 | BAFC 2006-I 1A1 CSTR SSNR AS 4.281% 12/20/36 | | 12/01/2018 | Paydown | | 3,653,980 | 3,653,980 | 3,492,509 | 3,491,300 | | 162,680 | | 162,680 | | 3,653,980 | | | | 73,898 | 12/20/2036 |
| 05952A-AH-7 | BACM 2008-1 AJ CSTR 6.790% 02/10/51 | | 05/01/2018 | Paydown | | 21,734,309 | 21,734,309 | 23,288,930 | 21,774,037 | | (39,727) | | (39,727) | | 21,734,309 | | | | 349,376 | 02/10/2051 |
| 06051G-AA-7 | BAFC 2002-1 A1 NAS 7.000% 04/20/32 | | 12/01/2018 | Paydown | | 758 | 758 | 777 | 758 | | | | | | 758 | | | | 29 | 04/20/2032 |
| 06051G-BR-9 | BAFC 2004-2 2A1 PT AS 6.500% 07/20/32 | | 12/01/2018 | Paydown | | 122,143 | 122,143 | 117,563 | 117,711 | | 4,432 | | 4,432 | | 122,143 | | | | 3,139 | 07/20/2032 |
| 06051G-BZ-1 | BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34 | | 12/01/2018 | Paydown | | 277,388 | 277,388 | 268,733 | 269,044 | | 8,344 | | 8,344 | | 277,388 | | | | 6,944 | 09/20/2034 |
| 06051G-DQ-9 | BAFC 2005-D B1 SUB CSTR NAS 4.356% 05/25/35 | | 12/01/2018 | Paydown | | 888,572 | 888,572 | 843,033 | 845,262 | | 43,310 | | 43,310 | | 888,572 | | | | 18,271 | 05/25/2035 |
| 06849R-AF-9 | BARRICK NA FINANCE LLC CO.GUARNT 4.400% 05/30/21 | | 07/17/2018 | Call 104.2727 | | 20,854,546 | 20,000,000 | 19,988,064 | 19,995,684 | | 644 | | 644 | | 19,996,328 | | 3,672 | 3,672 | 1,409,435 | 05/30/2021 |
| 07332X-AA-9 | BOMFT 2017-CRT1 M SC MEZ FLT DLY ARB 4.656% 10/25/28 | | 04/25/2018 | Paydown | | 9,048,884 | 9,048,884 | 9,048,884 | 9,048,884 | | | | | | 9,048,884 | | | | 112,519 | 10/25/2028 |
| 07383F-5S-3 | BSCMS 2005-T18 E SUB AFC 5.258% 02/13/42 | | 04/01/2018 | Paydown | | 2,265,170 | 2,265,170 | 2,277,488 | 2,265,170 | | | | | | 2,265,170 | | | | 37,531 | 02/13/2042 |
| 07383F-BL-1 | BSCMS 1999-WF2 X IO CSTR NTL 1.728% 07/15/31 | | 02/01/2018 | Paydown | | | | | | | | | | | | | | | 8,663 | 07/15/2031 |
| 07383F-V5-4 | BSCMS 2004-T16 X1 IO CSTR NTL 1.295% 02/13/46 | | 12/01/2018 | Paydown | | | | 8,795 | 8,795 | | (7,741) | | (7,741) | | 1,054 | | (1,054) | (1,054) | 18,802 | 02/13/2046 |
| 07384M-K2-7 | BSARM 2004-1 21A1 CSTR AS 4.113% 04/25/34 | | 12/01/2018 | Paydown | | 261,957 | 261,957 | 261,056 | 261,079 | | 878 | | 878 | | 261,957 | | | | 3,977 | 04/25/2034 |
| 07384M-Q8-8 | BSARM 2004-3 2A CSTR AS 3.994% 07/25/34 | | 12/01/2018 | Paydown | | 2,703,372 | 2,703,372 | 2,705,061 | 2,703,136 | | 236 | | 236 | | 2,703,372 | | | | 54,315 | 07/25/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 07386H-NQ-0 | BALTA 2004-12 1A1 FLT STEP AFC SSNR 3.206% 01/25/35 | | 09/19/2018 | MORGAN STANLEY & CO. INC. | | 3,102,019 | 3,110,768 | 2,636,376 | 2,783,373 | | 78,046 | | 78,046 | | 2,861,419 | | 240,600 | 240,600 | 59,318 | 01/25/2035 |
| 07386H-NQ-0 | BALTA 2004-12 1A1 FLT STEP AFC SSNR 3.206% 01/25/35 | | 08/27/2018 | Paydown | | 1,290,607 | 1,290,607 | 1,093,790 | 1,154,776 | | 135,831 | | 135,831 | | 1,290,607 | | | | 10,231 | 01/25/2035 |
| 07387#-AA-2 | BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25 | | 12/31/2018 | Redemption 100.0000 | | 1,813,417 | 1,813,417 | 1,813,417 | 1,813,417 | | | | | | 1,813,417 | | | | 30,746 | 10/08/2025 |
| 073879-KC-1 | BSABS 2004-HE9 M1 MEZ FLT STEP IRC 3.481% 11/25/34 | | 12/26/2018 | Paydown | | 1,766,005 | 1,766,005 | 1,547,250 | 1,626,612 | | 139,393 | | 139,393 | | 1,766,005 | | | | 45,301 | 11/25/2034 |
| 073879-QE-1 | BSABS 2005-AC1 A CSTR STEP AFC 6.000% 02/25/35 | | 12/01/2018 | Paydown | | 2,578,432 | 2,569,266 | 2,015,179 | 1,903,483 | | 668,178 | | 668,178 | | 2,571,661 | | 6,770 | 6,770 | 88,874 | 02/25/2035 |
| 073879-SL-3 | BSABS 2005-AC2 1A STEP AFC 5.250% 04/25/35 | | 12/01/2018 | Paydown | | 1,769,610 | 1,769,610 | 1,426,637 | 1,325,883 | | 443,727 | | 443,727 | | 1,769,610 | | | | 43,612 | 04/25/2035 |
| 07387A-GZ-2 | BSARM 2006-1 A1 XRESET FLT DLY AFC S 4.330% 02/25/36 | | 12/03/2018 | Paydown | | 2,128,150 | 2,128,150 | 2,040,297 | 2,071,707 | | 56,444 | | 56,444 | | 2,128,150 | | | | 44,944 | 02/25/2036 |
| 07387U-AD-3 | BSABS 2006-EC1 M1 FLT STEP IRC 2.916% 12/25/35 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 2,632,641 | 2,634,185 | 2,100,081 | 2,607,257 | | 9,758 | | 9,758 | | 2,617,015 | | 15,627 | 15,627 | 22,481 | 12/25/2035 |
| 07387U-AD-3 | BSABS 2006-EC1 M1 FLT STEP IRC 2.916% 12/25/35 | | 04/25/2018 | Paydown | | 554,543 | 554,543 | 442,105 | 548,875 | | 5,669 | | 5,669 | | 554,543 | | | | 2,019 | 12/25/2035 |
| 07387V-AA-7 | BSABS 2007-HE7 1A1 FLT IRC SSNR 3.506% 10/25/37 | | 12/26/2018 | Paydown | | 697,532 | 697,532 | 642,340 | 654,991 | | 42,541 | | 42,541 | | 697,532 | | | | 10,874 | 10/25/2037 |
| 073902-CD-8 | BEAR STEARNS COS LLC CO.GUARNT 4.650% 07/02/18 | | 07/02/2018 | Maturity | | 40,000,000 | 40,000,000 | 39,009,200 | 39,952,370 | | 47,630 | | 47,630 | | 40,000,000 | | | | 1,860,000 | 07/02/2018 |
| 073945-AJ-6 | BSCMS 2007-T28 B SUB CSTR 5.731% 09/11/42 | | 09/01/2018 | Paydown | | 4,432,893 | 4,432,893 | 4,407,730 | 4,407,730 | | 25,162 | | 25,162 | | 4,432,893 | | | | 79,859 | 09/11/2042 |
| 073945-AL-1 | BSCMS 2007-T28 C SUB CSTR 5.718% 09/11/42 | | 10/01/2018 | Paydown | | 368,368 | 368,368 | 338,898 | 350,364 | | 41,560 | 23,557 | 18,003 | | 368,368 | | | | 16,680 | 09/11/2042 |
| 07400N-AA-8 | BSMF 2007-AR5 1A1A FLT STEP AFC SSN 2.676% 06/25/47 | | 12/25/2018 | Paydown | | 446,590 | 446,590 | 371,228 | 374,115 | | 72,476 | | 72,476 | | 446,590 | | | | 4,856 | 06/25/2047 |
| 07400N-AS-9 | BSMF 2007-AR5 2A1 FLT STEP AFC IRC 2.686% 06/25/37 | | 12/26/2018 | Paydown | | 2,275,133 | 2,275,133 | 2,016,044 | 2,033,287 | | 241,846 | | 241,846 | | 2,275,133 | | | | 27,162 | 06/25/2037 |
| 075887-AT-6 | BECTON DICKINSON AND CO SR UNSEC 4.900% 04/15/18 | | 04/15/2018 | Maturity | | 40,000,000 | 40,000,000 | 39,856,400 | 39,996,204 | | 3,796 | | 3,796 | | 40,000,000 | | | | 980,000 | 04/15/2018 |
| 077454-AG-1 | BELDEN INC CO.GUARNT 5.250% 07/15/24 | | 03/14/2018 | TENDER SALE | | 3,177,000 | 3,000,000 | 3,022,500 | 3,017,844 | | (701) | | (701) | | 3,017,143 | | 159,857 | 159,857 | 104,563 | 07/15/2024 |
| 079867-AV-9 | BELLSOUTH TELECOMMUNICATIONS-I SR-SEC 7.515% 03/02/18 | | 03/02/2018 | Maturity | | 31,711,314 | 30,562,913 | 30,872,119 | 30,574,051 | | (11,139) | | (11,139) | | 31,711,314 | | | | 1,148,401 | 03/02/2018 |
| 08860@-AA-8 | WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31 | | 12/15/2018 | Redemption 100.0000 | | 132,051 | 132,051 | 132,051 | 132,051 | | | | | | 132,051 | | | | 4,110 | 12/15/2031 |
| 08862@-AA-6 | WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30 | | 12/15/2018 | Redemption 100.0000 | | 181,758 | 181,758 | 182,724 | 182,362 | | (604) | | (604) | | 181,758 | | | | 6,172 | 09/15/2030 |
| 08864#-AA-2 | WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33 | | 12/15/2018 | Redemption 100.0000 | | 114,388 | 114,388 | 114,388 | 114,388 | | | | | | 114,388 | | | | 3,907 | 10/15/2033 |
| 08866#-AA-0 | WELLS FARGO BK NW-N.A. SR-SEC 6.660% 01/15/34 | | 12/15/2018 | Redemption 100.0000 | | 125,414 | 125,414 | 125,414 | 125,414 | | | | | | 125,414 | | | | 4,570 | 01/15/2034 |
| 08866@-AA-2 | WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33 | | 12/15/2018 | Redemption 100.0000 | | 133,684 | 133,684 | 133,684 | 133,684 | | | | | | 133,684 | | | | 4,916 | 12/15/2033 |
| 08867@-AA-1 | WELLS FARGO BK NW-N.A. SR-SEC 6.570% 03/15/34 | | 12/15/2018 | Redemption 100.0000 | | 122,913 | 122,913 | 122,913 | 122,913 | | | | | | 122,913 | | | | 4,418 | 03/15/2034 |
| 08868#-AA-8 | WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33 | | 12/15/2018 | Redemption 100.0000 | | 162,779 | 162,779 | 162,779 | 162,779 | | | | | | 162,779 | | | | 6,103 | 08/15/2033 |
| 08868*-AA-2 | BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34 | | 12/15/2018 | Redemption 100.0000 | | 200,872 | 200,872 | 200,872 | 200,872 | | | | | | 200,872 | | | | 7,531 | 03/15/2034 |
| 08877@-AA-9 | BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32 | | 12/15/2018 | Redemption 100.0000 | | 1,025,720 | 1,025,720 | 1,025,720 | 1,025,720 | | | | | | 1,025,720 | | | | 36,408 | 06/15/2032 |
| 08878@-AA-8 | BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33 | | 12/15/2018 | Redemption 100.0000 | | 120,622 | 120,622 | 120,622 | 120,622 | | | | | | 120,622 | | | | 4,502 | 07/15/2033 |
| 08882*-AA-4 | BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37 | | 12/15/2018 | Redemption 100.0000 | | 93,517 | 93,517 | 93,517 | 93,517 | | | | | | 93,517 | | | | 3,089 | 01/15/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 08886*-AA-0 | BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32 | | 12/15/2018 | Redemption 100.0000 | | 230,072 | 230,072 | 230,072 | 230,072 | | | | | | 230,072 | | | | 4,994 | 06/15/2032 |
| 09238@-AA-1 | BLACKHAWK INDUSTRIAL DISTRIBUT SUB 13.000% 07/09/20 | | 09/17/2018 | Redemption 100.0000 | | 39,408,323 | 39,408,323 | 39,408,323 | 39,408,323 | | | | | | 39,408,323 | | | | 3,247,557 | 07/09/2020 |
| 095368-AA-0 | BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25 | | 12/15/2018 | Redemption 100.0000 | | 2,099,298 | 2,099,298 | 2,099,298 | 2,099,298 | | | | | | 2,099,298 | | | | 41,407 | 09/15/2025 |
| 097014-AM-6 | BOEING CAPITAL CORP SR UNSEC 2.900% 08/15/18 | | 08/15/2018 | Maturity | | 1,344,000 | 1,344,000 | 1,391,880 | 1,349,073 | | (5,073) | | (5,073) | | 1,344,000 | | | | 38,976 | 08/15/2018 |
| 10567@-AA-0 | BRAVES STADIUM CO-LLC 3.770% 09/30/41 | | 09/30/2018 | Redemption 100.0000 | | 1,364,074 | 1,364,074 | 1,364,074 | 1,364,074 | | | | | | 1,364,074 | | | | 38,689 | 09/30/2041 |
| 11120V-AB-9 | BRIXMOR OPERATING PART SR UNSEC 3.875% 08/15/22 | | 05/03/2018 | SUNTRUST CAPITAL MARKETS | | 13,054,936 | 13,100,000 | 12,998,213 | 13,029,854 | | 4,823 | | 4,823 | | 13,034,677 | | 20,259 | 20,259 | 369,438 | 08/15/2022 |
| 11126@-AA-2 | BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30 | | 12/01/2018 | Redemption 100.0000 | | 543,717 | 543,717 | 543,717 | 543,717 | | | | | | 543,717 | | | | 22,491 | 01/01/2030 |
| 11134L-AE-9 | BROADCOM CRP / CAYMN FI CO.GUARNT 3.625% 01/15/24 | | 02/07/2018 | Tax Free Exchange | | 15,735,784 | 15,750,000 | 15,733,620 | 15,735,566 | | 218 | | 218 | | 15,735,784 | | | | 320,359 | 01/15/2024 |
| 11134L-AG-4 | BROADCOM CRP / CAYMN FI CO.GUARNT 3.875% 01/15/27 | | 02/07/2018 | Tax Free Exchange | | 41,791,289 | 41,500,000 | 41,802,720 | 41,794,251 | | (2,962) | | (2,962) | | 41,791,289 | | | | 902,337 | 01/15/2027 |
| 11134L-AQ-2 | BROADCOM CRP / CAYMN FI CO.GUARNT 3.500% 01/15/28 | | 02/07/2018 | Tax Free Exchange | | 42,346,688 | 42,325,000 | 42,347,654 | 42,346,434 | | 254 | | 254 | | 42,346,688 | | | | 452,642 | 01/15/2028 |
| 11215#-AA-2 | BROKEN BOW WIND II-LLC SR-SEC 4.820% 06/30/39 | | 12/30/2018 | Redemption 100.0000 | | 419,915 | 419,915 | 419,915 | 419,915 | | | | | | 419,915 | | | | 17,279 | 06/30/2039 |
| 11700*-AA-8 | BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35 | | 12/01/2018 | Redemption 100.0000 | | 934,126 | 934,126 | 934,126 | 934,126 | | | | | | 934,126 | | | | 19,230 | 07/10/2035 |
| 11777L-AC-5 | BSDB 2005-AFR1 X IO CSTR NTL 0.853% 09/15/27 | | 12/15/2018 | Paydown | | | | 173,815 | 19,395 | | (18,748) | | (18,748) | | 646 | | (646) | (646) | 9,421 | 09/15/2027 |
| 11823O-AG-6 | BUCKEYE PARTNERS LP SR UNSEC 6.050% 01/15/18 | | 01/15/2018 | Maturity | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 453,750 | 01/15/2018 |
| 12200B-AA-6 | BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21 | | 07/15/2018 | Redemption 100.0000 | | 103,062 | 103,062 | 102,728 | 102,982 | | 80 | | 80 | | 103,062 | | | | 2,651 | 01/15/2021 |
| 12479R-AD-9 | CAUTO 2017-1A A1 SEQ 3.870% 04/15/47 | | 12/15/2018 | Paydown | | 350,000 | 350,000 | 349,898 | 349,912 | | 88 | | 88 | | 350,000 | | | | 7,359 | 04/15/2047 |
| 12479R-AE-7 | CAUTO 2017-1A A2 SEQ 4.180% 04/15/47 | | 12/15/2018 | Paydown | | 450,000 | 450,000 | 449,937 | 449,942 | | 57 | | 57 | | 450,000 | | | | 10,219 | 04/15/2047 |
| 124857-AV-5 | CBS CORP CO.GUARNT 3.700% 06/01/28 | | 12/13/2018 | Tax Free Exchange | | 984,449 | 1,000,000 | 983,000 | 983,158 | | 1,290 | | 1,290 | | 984,449 | | | | 39,775 | 06/01/2028 |
| 12489W-PK-4 | CBASS 2005-CB7 AF4 STEP AFC SEQ 3.752% 11/25/35 | | 12/01/2018 | Paydown | | 95,897 | 95,897 | 95,419 | 95,539 | | 358 | | 358 | | 95,897 | | | | 1,207 | 11/25/2035 |
| 1248EP-AZ-6 | CCO HLDGS LLC/CAP CORP SR UNSEC 5.125% 02/15/23 | | 07/19/2018 | BANK OF AMERICA | | 10,210,781 | 10,275,000 | 10,275,000 | 10,275,000 | | | | | | 10,275,000 | | (64,219) | (64,219) | 494,413 | 02/15/2023 |
| 1248EP-BF-9 | CCO HLDGS LLC/CAP CORP SR UNSEC 5.125% 05/01/23 | | 07/19/2018 | BANK OF AMERICA | | 9,925,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (75,000) | (75,000) | 372,986 | 05/01/2023 |
| 1248MP-AB-0 | CBASS 2007-MX1 A2 STEP AFC AS 5.763% 12/25/36 | | 12/01/2018 | Paydown | | 29,874 | 29,874 | 29,398 | 29,720 | | 154 | | 154 | | 29,874 | | | | 1,065 | 12/25/2036 |
| 1248RH-AA-5 | CBASS 2007-CB6 A1 FLT STEP IRC 2.626% 07/25/37 | | 12/26/2018 | Paydown | | 215,512 | 215,512 | 110,169 | 111,492 | | 104,019 | | 104,019 | | 215,512 | | | | 2,243 | 07/25/2037 |
| 124958-AA-3 | CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36 | | 12/15/2018 | Redemption 100.0000 | | 319,198 | 319,198 | 322,191 | 321,529 | | (2,331) | | (2,331) | | 319,198 | | | | 11,614 | 01/15/2036 |
| 12496@-AA-2 | CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44 | | 12/15/2018 | Redemption 100.0000 | | 7,030 | 7,030 | 7,030 | 7,030 | | | | | | 7,030 | | | | 336 | 05/15/2044 |
| 12498#-AA-8 | CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44 | | 12/15/2018 | Redemption 100.0000 | | 17,552 | 17,552 | 17,552 | 17,552 | | | | | | 17,552 | | | | 469 | 01/15/2044 |
| 12498@-AA-0 | CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43 | | 12/15/2018 | Redemption 100.0000 | | 85,778 | 85,778 | 85,778 | 85,778 | | | | | | 85,778 | | | | 2,141 | 08/15/2043 |
| 12498N-AC-7 | CBASS 2006-CB2 AF3 STEP AFC SEQ 3.459% 12/25/36 | | 12/01/2018 | Paydown | | 372,025 | 372,025 | 318,399 | 319,597 | | 52,428 | | 52,428 | | 372,025 | | | | 7,866 | 12/25/2036 |
| 12502@-AA-4 | CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620% 02/28/22 | | 12/10/2018 | Redemption 100.0000 | | 280,579 | 280,579 | 280,579 | 280,579 | | | | | | 280,579 | | | | 8,722 | 02/28/2022 |
| 12502Y-AP-8 | CCRIN 2012-CA C SEQ 4.750% 07/10/22 | | 12/10/2018 | Paydown | | 4,142,857 | 4,142,857 | 4,142,857 | 4,142,857 | | | | | | 4,142,857 | | | | 106,592 | 07/10/2022 |
| 12503#-AA-1 | CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23 | | 12/10/2018 | Redemption 100.0000 | | 286,148 | 286,148 | 286,148 | 286,148 | | | | | | 286,148 | | | | 7,990 | 06/30/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 12504@-AA-2 | CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42 | | 12/15/2018 | Redemption 100.0000 | | 114,861 | 114,861 | 114,861 | 114,861 | | | | | | 114,861 | | | | 2,765 | 06/15/2042 |
| 12508E-AE-1 | CDK GLOBAL INC SR UNSEC 4.875% 06/01/27 | | 02/01/2018 | Various | | 10,063,000 | 10,000,000 | 10,125,000 | 10,121,367 | | (1,345) | | (1,345) | | 10,120,022 | | (57,022) | (57,022) | 80,234 | 06/01/2027 |
| 12514@-AA-0 | CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37 | | 12/30/2018 | Redemption 100.0000 | | 680,445 | 680,445 | 680,445 | 680,445 | | | | | | 680,445 | | | | 26,226 | 06/30/2037 |
| 12536#-AA-2 | CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32 | | 12/01/2018 | Redemption 100.0000 | | 1,008,706 | 1,008,706 | 1,008,706 | 1,008,706 | | | | | | 1,008,706 | | | | 36,368 | 11/01/2032 |
| 12536@-AA-4 | NOVANT HEALTH-INC SR-SEC 7.820% 06/10/24 | | 10/10/2018 | Call 103.0000 | | 85,509,925 | 83,019,345 | 83,019,345 | 83,019,345 | | | | | | 83,019,345 | | | | 7,901,689 | 06/10/2024 |
| 12536@-AA-4 | NOVANT HEALTH-INC SR-SEC 7.820% 06/10/24 | | 10/10/2018 | Redemption 100.0000 | | 1,440,307 | 1,440,307 | 1,440,307 | 1,440,307 | | | | | | 1,440,307 | | | | 52,174 | 06/10/2024 |
| 12537#-AA-1 | CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23 | | 12/10/2018 | Redemption 100.0000 | | 4,293,417 | 4,293,417 | 4,293,417 | 4,293,417 | | | | | | 4,293,417 | | | | 133,272 | 12/10/2023 |
| 12538#-AA-0 | CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30 | | 12/10/2018 | Redemption 100.0000 | | 3,000,611 | 3,000,611 | 3,000,611 | 3,000,611 | | | | | | 3,000,611 | | | | 71,428 | 01/31/2030 |
| 12538*-AA-4 | CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27 | | 12/10/2018 | Redemption 100.0000 | | 2,387,018 | 2,387,018 | 2,387,018 | 2,387,018 | | | | | | 2,387,018 | | | | 42,883 | 07/31/2027 |
| 12539#-AA-9 | CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41 | | 12/10/2018 | Redemption 100.0000 | | 2,611,534 | 2,611,534 | 2,611,534 | 2,611,534 | | | | | | 2,611,534 | | | | 68,727 | 04/10/2041 |
| 12539*-AA-3 | CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33 | | 12/05/2018 | Redemption 100.0000 | | 1,261,433 | 1,261,433 | 1,261,433 | 1,261,433 | | | | | | 1,261,433 | | | | 29,606 | 08/15/2033 |
| 12540#-AA-6 | CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33 | | 12/10/2018 | Redemption 100.0000 | | 430,913 | 430,913 | 430,913 | 430,913 | | | | | | 430,913 | | | | 11,139 | 12/10/2033 |
| 12540@-AA-8 | CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40 | | 12/10/2018 | Redemption 100.0000 | | 1,286,596 | 1,286,596 | 1,286,596 | 1,286,596 | | | | | | 1,286,596 | | | | 33,650 | 07/10/2040 |
| 12543-AD-4 | CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36 | | 12/01/2018 | Paydown | | 401,573 | 401,573 | 260,831 | 196,969 | | 204,604 | | 204,604 | | 401,573 | | | | 9,406 | 05/25/2036 |
| 12543D-AU-4 | CHS/COMMUNITY HEALTH SYS SR SEC 5.125% 08/01/21 | | 11/27/2018 | CREDIT SUISSE SECURITIES US LL | | 16,022,500 | 17,000,000 | 16,350,000 | 16,473,528 | | 122,793 | | 122,793 | | 16,596,321 | | (573,821) | (573,821) | 1,156,826 | 08/01/2021 |
| 12543D-AY-6 | CHS/COMMUNITY HEALTH SYS SR SEC 6.250% 03/31/23 | | 11/27/2018 | CREDIT SUISSE SECURITIES US LL | | 5,474,000 | 5,950,000 | 5,964,438 | 5,962,495 | | (2,253) | | (2,253) | | 5,960,242 | | (486,242) | (486,242) | 432,821 | 03/31/2023 |
| 12543T-AD-7 | CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36 | | 12/01/2018 | Paydown | | 534,416 | 571,877 | 293,379 | 296,985 | | 256,627 | | 256,627 | | 553,612 | | (19,196) | (19,196) | 15,675 | 09/25/2036 |
| 12543U-AD-4 | CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36 | | 03/09/2018 | CANTOR FITZGERALD & CO. | | 5,318,545 | 6,195,611 | 3,400,947 | 3,446,767 | | 148,786 | | 148,786 | | 3,595,553 | | 1,722,992 | 1,722,992 | 109,714 | 10/25/2036 |
| 12543U-AD-4 | CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36 | | 12/01/2018 | Paydown | | 1,261,830 | 1,374,786 | 754,659 | 764,827 | | 561,055 | | 561,055 | | 1,325,882 | | (64,052) | (64,052) | 51,842 | 10/25/2036 |
| 12543U-AE-2 | CWHL 2006-15 A5 NAS 6.250% 10/25/36 | | 12/01/2018 | Paydown | | 606,941 | 663,274 | 382,264 | 386,933 | | 253,388 | | 253,388 | | 640,321 | | (33,380) | (33,380) | 25,600 | 10/25/2036 |
| 12543X-AD-8 | CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37 | | 03/15/2018 | WELLS FARGO | | 2,042,695 | 2,247,808 | 645,276 | 718,941 | | (73,664) | | (73,664) | | 645,276 | | 1,397,419 | 1,397,419 | 40,461 | 01/25/2037 |
| 12543X-AD-8 | CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37 | | 12/01/2018 | Paydown | | 1,481,550 | 1,650,706 | 817,732 | 857,993 | | 705,399 | | 705,399 | | 1,563,392 | | (81,842) | (81,842) | 48,832 | 01/25/2037 |
| 12544A-AC-9 | CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37 | | 03/15/2018 | CANTOR FITZGERALD & CO. | | 2,581,809 | 3,004,833 | 1,889,001 | 1,882,936 | | 57,671 | | 57,671 | | 1,940,607 | | 641,202 | 641,202 | 54,087 | 02/25/2037 |
| 12544A-AC-9 | CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37 | | 12/01/2018 | Paydown | | 1,686,053 | 1,954,414 | 1,228,651 | 1,224,706 | | 632,374 | | 632,374 | | 1,857,081 | | (171,028) | (171,028) | 59,858 | 02/25/2037 |
| 12544A-BB-0 | CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37 | | 12/01/2018 | Paydown | | 678,052 | 787,440 | 324,629 | 168,339 | | 538,602 | | 538,602 | | 706,941 | | (28,889) | (28,889) | 24,954 | 02/25/2037 |
| 12544A-BJ-3 | CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37 | | 12/01/2018 | Paydown | | 128,468 | 149,193 | | | | 128,468 | | 128,468 | | 128,468 | | | | 4,728 | 02/25/2037 |
| 12544D-AK-5 | CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37 | | 12/01/2018 | Paydown | | 1,023,622 | 1,066,597 | 661,140 | 662,568 | | 387,946 | | 387,946 | | 1,050,514 | | (26,892) | (26,892) | 33,040 | 09/25/2037 |
| 12544D-AQ-2 | CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37 | | 12/01/2018 | Paydown | | 734,969 | 765,826 | 511,406 | 513,266 | | 242,539 | | 242,539 | | 755,806 | | (20,836) | (20,836) | 25,700 | 09/25/2037 |
| 12544L-AK-7 | CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 1,178,643 | 1,391,054 | 944,105 | 946,680 | | 376,021 | | 376,021 | | 1,322,701 | | (144,057) | (144,057) | 34,100 | 08/25/2037 |
| 12544R-AL-2 | CWHL 2007-4 1A11 NAS 5.750% 05/25/37 | | 12/01/2018 | Paydown | | 234,244 | 342,077 | 113,391 | 114,995 | | 158,488 | | 158,488 | | 273,483 | | (39,239) | (39,239) | 12,368 | 05/25/2037 |
| 12545C-AU-4 | CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 933,652 | 1,040,977 | 480,622 | 496,250 | | 489,818 | | 489,818 | | 986,068 | | (52,417) | (52,417) | 38,026 | 07/25/2037 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 125509-BK-4 | CIGNA HOLDING CO SR UNSEC 6.350% 03/15/18 | | 03/15/2018 | Maturity | | 10,000,000 | 10,000,000 | 9,988,800 | 9,999,707 | | 293 | | 293 | | 10,000,000 | | | | 317,500 | 03/15/2018 |
| 12555#-AA-8 | STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33 | | 12/16/2018 | Redemption 100.0000 | | 469,992 | 469,992 | 469,992 | 469,992 | | | | | | 469,992 | | | | 14,349 | 08/16/2033 |
| 12555@-AA-0 | CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38 | | 12/10/2018 | Redemption 100.0000 | | 312,648 | 312,648 | 312,648 | 312,648 | | | | | | 312,648 | | | | 8,272 | 10/10/2038 |
| 12556*-AA-1 | STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33 | | 12/15/2018 | Redemption 100.0000 | | 359,558 | 359,558 | 359,558 | 359,558 | | | | | | 359,558 | | | | 8,451 | 03/15/2033 |
| 12557#-AA-6 | STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36 | | 12/15/2018 | Redemption 100.0000 | | 674,489 | 674,489 | 674,489 | 674,489 | | | | | | 674,489 | | | | 16,043 | 03/15/2036 |
| 12558#-AA-5 | CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29 | | 12/15/2018 | Redemption 100.0000 | | 3,614,142 | 3,614,142 | 3,614,142 | 3,614,142 | | | | | | 3,614,142 | | | | 77,205 | 10/15/2029 |
| 12558@-AA-7 | CGA LEASE-BKD TRUST -NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35 | | 12/10/2018 | Redemption 100.0000 | | 3,938,342 | 3,938,342 | 3,938,342 | 3,938,342 | | | | | | 3,938,342 | | | | 78,381 | 09/10/2035 |
| 12558M-BD-3 | CITHE 2002-2 MV2 MEZ FLT STEP 4.396% 11/25/31 | | 01/25/2018 | Paydown | | 39,804 | 39,804 | 3,937 | | | 39,804 | | 39,804 | | 39,804 | | | | 114 | 11/25/2031 |
| 12563L-AE-7 | CLIF 2017-1A A SEQ 3.620% 05/18/42 | | 12/18/2018 | Paydown | | 1,851,223 | 1,851,223 | 1,851,015 | 1,851,013 | | 210 | | 210 | | 1,851,223 | | | | 35,255 | 05/18/2042 |
| 12566R-AG-6 | CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36 | | 12/01/2018 | Paydown | | 2,108,640 | 2,454,642 | 1,722,714 | 1,736,759 | | 624,049 | | 624,049 | | 2,360,808 | | (252,168) | (252,168) | 78,947 | 11/25/2036 |
| 12566X-AE-8 | CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37 | | 12/01/2018 | Paydown | | 1,390,120 | 2,081,542 | 1,290,559 | 1,305,831 | | 535,316 | | 535,316 | | 1,841,147 | | (451,026) | (451,026) | 71,289 | 07/25/2037 |
| 12566X-AG-3 | CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37 | | 12/01/2018 | Paydown | | 670,913 | 1,004,613 | 606,988 | 614,535 | | 270,376 | | 270,376 | | 884,911 | | (213,998) | (213,998) | 34,406 | 07/25/2037 |
| 12585#-AA-2 | CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41 | | 12/10/2018 | Redemption 100.0000 | | 604,593 | 604,593 | 604,593 | 604,593 | | | | | | 604,593 | | | | 13,929 | 10/10/2041 |
| 12586*-AA-5 | CGA CAPITAL TRST LEASE BKD (SD 3.379% 12/10/36 | | 12/10/2018 | Redemption 100.0000 | | 2,985,494 | 2,985,494 | 2,985,494 | 2,985,494 | | | | | | 2,985,494 | | | | 54,935 | 12/10/2036 |
| 125896-BE-9 | CMS ENERGY CORP SR UNSEC 6.250% 02/01/20 | | 05/15/2018 | BARCLAYS BANK PLC | | 10,185,102 | 9,720,000 | 10,692,000 | 10,010,416 | | (50,195) | | (50,195) | | 9,960,221 | | 224,881 | 224,881 | 482,625 | 02/01/2020 |
| 125896-BE-9 | CMS ENERGY CORP SR UNSEC 6.250% 02/01/20 | | 10/22/2018 | Call 103.7750 | | 4,716,574 | 4,545,000 | 4,999,500 | 4,681,115 | | (51,203) | | (51,203) | | 4,629,912 | | (84,912) | (84,912) | 455,636 | 02/01/2020 |
| 125925-ER-4 | CMC4 1997-2 IA1 PZ W CPT AS 266.516% 11/25/27 | | 12/01/2018 | Paydown | | 65 | 65 | 16 | 65 | | 49 | 49 | | | 65 | | | | 93 | 11/25/2027 |
| 12594*-AA-5 | CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32 | | 12/10/2018 | Redemption 100.0000 | | 846,134 | 846,134 | 846,134 | 846,134 | | | | | | 846,134 | | | | 16,717 | 08/10/2032 |
| 12595#-AA-0 | BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50 | | 12/05/2018 | Redemption 100.0000 | | 5,489 | 5,489 | 5,489 | 5,489 | | | | | | 5,489 | | | | 211 | 04/05/2050 |
| 12595F-AK-8 | CSAIL 2017-CX9 B SUB CSTR 3.968% 09/15/50 | | 06/08/2018 | CREDIT SUISSE SECURITIES US LL | | 4,953,906 | 5,000,000 | 5,147,075 | 5,143,723 | | (5,905) | | (5,905) | | 5,137,819 | | (183,913) | (183,913) | 106,673 | 09/15/2050 |
| 12597*-AA-2 | CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26 | | 12/10/2018 | Redemption 100.0000 | | 2,012,010 | 2,012,010 | 2,012,010 | 2,012,010 | | | | | | 2,012,010 | | | | 44,985 | 12/10/2026 |
| 12624B-AC-0 | COMM 2012-CR1 A3 SEQ 3.391% 05/15/45 | | 05/01/2018 | Paydown | | 93,154 | 93,154 | 97,750 | 94,530 | | (1,376) | | (1,376) | | 93,154 | | | | 1,334 | 05/15/2045 |
| 12625F-AE-6 | COMM 2013-CR7 A4 SEQ 3.213% 03/10/46 | | 01/26/2018 | MORGAN STANLEY & CO. INC. | | 9,390,512 | 9,266,000 | 9,284,817 | 9,280,139 | | (323) | | (323) | | 9,279,816 | | 110,696 | 110,696 | 48,792 | 03/10/2046 |
| 126281-BD-5 | CSAIL 2015-C1 AS SUB AFC 3.791% 04/15/50 | | 08/15/2018 | Various | | 10,008,008 | 10,000,000 | 10,391,797 | 10,289,149 | | (22,494) | | (22,494) | | 10,266,654 | | (258,647) | (258,647) | 221,087 | 04/15/2050 |
| 126342-DZ-4 | AMHPT 1996-1 B1 SUB AFC 8.000% 03/15/27 | | 07/15/2018 | Paydown | | 606,512 | 606,512 | 606,133 | 606,763 | | (251) | | (251) | | 606,512 | | | | 23,281 | 03/15/2027 |
| 12636*-AA-5 | MD/CP-SEA TRAIL-LLC-WAG SUNSET SR-SEC 6.450% 08/15/28 | | 12/15/2018 | Redemption 100.0000 | | 121,302 | 121,302 | 121,302 | 121,302 | | | | | | 121,302 | | | | 4,280 | 08/15/2028 |
| 126378-AH-1 | CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37 | | 12/01/2018 | Paydown | | 553,006 | 553,006 | 207,385 | 208,016 | | 344,990 | | 344,990 | | 553,006 | | | | 8,203 | 02/25/2037 |
| 126384-AR-7 | CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37 | | 12/01/2018 | Paydown | | 285,401 | 298,189 | 203,623 | 163,965 | | 128,499 | | 128,499 | | 292,463 | | (7,062) | (7,062) | 7,854 | 03/25/2037 |
| 126410-LM-9 | CSX TRANSPORTATION INC SR SEC 6.251% 01/15/23 | | 07/15/2018 | Redemption 100.0000 | | 233,144 | 233,144 | 233,144 | 233,144 | | | | | | 233,144 | | | | 14,574 | 01/15/2023 |
| 12649#-AA-6 | CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC 6.275% 07/15/30 | | 12/15/2018 | Redemption 100.0000 | | 1,172,978 | 1,172,978 | 1,172,978 | 1,172,978 | | | | | | 1,172,978 | | | | 41,028 | 07/15/2030 |
| 1264K#-AA-3 | CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34 | | 12/15/2018 | Redemption 100.0000 | | 109,455 | 109,455 | 109,455 | 109,455 | | | | | | 109,455 | | | | 2,365 | 01/15/2034 |
| 1264K@-AA-5 | CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37 | | 12/15/2018 | Redemption 100.0000 | | 533,758 | 533,758 | 533,758 | 533,758 | | | | | | 533,758 | | | | 11,074 | 08/15/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 12652*-AA-4 | CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC 6.365% 08/15/29 | | 12/15/2018 | Redemption 100.0000 | | 924,945 | 924,945 | 924,945 | 924,945 | | | | | | 924,945 | | | | 32,494 | 08/15/2029 |
| 12654@-AA-0 | WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26 | | 12/15/2018 | Redemption 100.0000 | | 5,857,839 | 5,857,839 | 5,857,839 | 5,857,839 | | | | | | 5,857,839 | | | | 158,010 | 03/15/2026 |
| 12655#-AA-7 | CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25 | | 12/15/2018 | Redemption 100.0000 | | 441,393 | 441,393 | 441,393 | 441,393 | | | | | | 441,393 | | | | 10,829 | 05/15/2025 |
| 12656@-AA-8 | CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32 | | 12/15/2018 | Redemption 100.0000 | | 428,459 | 428,459 | 432,744 | 431,900 | | (3,440) | | (3,440) | | 428,459 | | | | 10,092 | 10/15/2032 |
| 12657*-AA-9 | CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32 | | 12/18/2018 | Redemption 100.0000 | | 708,396 | 708,396 | 708,396 | 708,396 | | | | | | 708,396 | | | | 19,332 | 01/18/2032 |
| 12657@-AA-7 | CTL-HTCE PT TRUST-PHILIPS SR-SEC 4.130% 04/01/27 | | 11/28/2018 | Call 103.1366 | | 66,307,894 | 64,291,340 | 64,291,340 | 64,291,340 | | | | | | 64,291,340 | | | | 5,092,201 | 04/01/2027 |
| 12657@-AA-7 | CTL-HTCE PT TRUST-PHILIPS SR-SEC 4.130% 04/01/27 | | 10/01/2018 | Redemption 100.0000 | | 6,124,009 | 6,124,009 | 6,124,009 | 6,124,009 | | | | | | 6,124,009 | | | | 158,888 | 04/01/2027 |
| 12665#-AA-5 | WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27 | | 09/14/2018 | Call 102.4291 | | 966,076 | 943,165 | 943,165 | 943,165 | | | | | | 943,165 | | | | 57,738 | 12/10/2027 |
| 12665#-AA-5 | WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27 | | 12/10/2018 | Redemption 100.0000 | | 1,724,317 | 1,724,317 | 1,724,317 | 1,724,317 | | | | | | 1,724,317 | | | | 48,357 | 12/10/2027 |
| 126650-AQ-3 | CVS CORP SR-SEC 5.789% 01/10/26 | | 12/10/2018 | Redemption 99.9444 | | 929,703 | 930,220 | 930,639 | 930,407 | | (704) | | (704) | | 929,703 | | | | 29,417 | 01/10/2026 |
| 126650-BA-7 | WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27 | | 12/10/2018 | Redemption 100.0000 | | 300,081 | 300,081 | 288,996 | 293,115 | | 6,966 | | 6,966 | | 300,081 | | | | 8,868 | 10/10/2027 |
| 126650-BP-4 | CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28 | | 12/10/2018 | Redemption 100.0000 | | 1,277,819 | 1,277,819 | 1,275,721 | 1,276,493 | | 1,326 | | 1,326 | | 1,277,819 | | | | 42,162 | 12/10/2028 |
| 126650-BZ-2 | CVS HEALTH CORP SR UNSEC 2.750% 12/01/22 | | 03/05/2018 | HSBC SECURITIES USA INC | | 19,210,800 | 20,000,000 | 19,972,200 | 19,985,403 | | 498 | | 498 | | 19,985,900 | | (775,100) | (775,100) | 146,667 | 12/01/2022 |
| 126650-CC-2 | CVS HEALTH CORP SR UNSEC 4.000% 12/05/23 | | 03/05/2018 | DEUTSCHE BANK SECURITIES INCOR | | 9,954,988 | 9,875,000 | 9,831,550 | 9,847,183 | | 748 | | 748 | | 9,847,931 | | 107,057 | 107,057 | 100,944 | 12/05/2023 |
| 126650-CU-2 | CVS HEALTH CORP SR UNSEC 2.875% 06/01/26 | | 05/14/2018 | JP MORGAN SECURITIES | | 9,121,500 | 10,000,000 | 9,118,784 | 9,874,645 | | 4,335 | 760,196 | (755,861) | | 9,118,784 | | 2,716 | 2,716 | 131,771 | 06/01/2026 |
| 12666*-AA-8 | CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29 | | 12/10/2018 | Redemption 100.0000 | | 2,871,310 | 2,871,310 | 2,871,310 | 2,871,310 | | | | | | 2,871,310 | | | | 99,289 | 01/10/2029 |
| 12666@-AA-6 | CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28 | | 12/10/2018 | Redemption 100.0000 | | 312,283 | 312,283 | 312,283 | 312,283 | | | | | | 312,283 | | | | 10,607 | 03/10/2028 |
| 126670-CL-0 | CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36 | | 12/01/2018 | Paydown | | 745,907 | 745,907 | | | | 745,907 | | 745,907 | | 745,907 | | | | 16,027 | 02/25/2036 |
| 126670-MG-0 | CWL 2005-15 2AV3 FLT STEP IRC 2.876% 04/25/36 | | 05/08/2018 | MORGAN STANLEY & CO. INC. | | 4,064,298 | 4,092,434 | 3,458,107 | 3,704,311 | | 36,277 | | 36,277 | | 3,740,588 | | 323,711 | 323,711 | 31,427 | 04/25/2036 |
| 126670-MG-0 | CWL 2005-15 2AV3 FLT STEP IRC 2.876% 04/25/36 | | 04/25/2018 | Paydown | | 120,791 | 120,791 | 102,068 | 109,335 | | 11,456 | | 11,456 | | 120,791 | | | | 458 | 04/25/2036 |
| 126670-QT-8 | CWL 2005-17 1AF3 AFC 5.711% 05/25/36 | | 12/01/2018 | Paydown | | 463,051 | 448,427 | 106,274 | 104,897 | | 354,814 | | 354,814 | | 459,712 | | 3,340 | 3,340 | 11,823 | 05/25/2036 |
| 126670-QU-5 | CWL 2005-17 1AF4 STEP AFC 6.047% 05/25/36 | | 12/01/2018 | Paydown | | 608,133 | 535,741 | 133,489 | 135,016 | | 454,835 | | 454,835 | | 589,851 | | 18,282 | 18,282 | 13,473 | 05/25/2036 |
| 126670-RC-4 | CWL 2005-17 4AV3 FLT STEP IRC 2.886% 05/25/36 | | 05/01/2018 | CITIGROUP GLOBAL MARKETS INC | | 3,762,059 | 3,769,127 | 2,426,375 | 3,680,798 | | 31,616 | | 31,616 | | 3,712,414 | | 49,646 | 49,646 | 27,417 | 05/25/2036 |
| 126670-RC-4 | CWL 2005-17 4AV3 FLT STEP IRC 2.886% 05/25/36 | | 04/25/2018 | Paydown | | 1,183,870 | 1,183,870 | 762,116 | 1,156,126 | | 27,744 | | 27,744 | | 1,183,870 | | | | 5,576 | 05/25/2036 |
| 126671-2V-7 | CWL 2004-BC1 M2 MEZ FLT STEP IRC 4.111% 01/25/34 | | 12/26/2018 | Paydown | | 401,840 | 401,840 | 322,119 | 357,965 | | 43,875 | | 43,875 | | 401,840 | | | | 7,221 | 01/25/2034 |
| 126671-4B-9 | CWL 2004-2 M3 MEZ FLT STEP 3.856% 04/25/34 | | 12/26/2018 | Paydown | | 54,488 | 54,488 | 37,261 | 36,214 | | 18,274 | | 18,274 | | 54,488 | | | | 900 | 04/25/2034 |
| 126671-R2-4 | CWL 2003-5 AF5 STEP AFC AS 5.138% 02/25/34 | | 12/01/2018 | Paydown | | 1,357,083 | 1,357,083 | 1,352,210 | 1,352,983 | | 4,100 | | 4,100 | | 1,357,083 | | | | 39,988 | 02/25/2034 |
| 126671-R6-5 | CWL 2003-5 MF3 MEZ AFC NAS 5.138% 09/25/33 | | 12/01/2018 | Paydown | | 266,632 | 266,632 | | | | 266,632 | | 266,632 | | 266,632 | | | | 7,732 | 09/25/2033 |
| 126671-R7-3 | CWL 2003-5 MF4 MEZ AFC NAS 5.138% 08/25/33 | | 12/01/2018 | Paydown | | 110,684 | 110,684 | | | | 110,684 | | 110,684 | | 110,684 | | | | 4,051 | 08/25/2033 |
| 126671-TV-8 | CWL 2002-5 MF2 MEZ NAS 5.887% 01/25/33 | | 12/01/2018 | Paydown | | 48,645 | 48,645 | | | | 48,645 | | 48,645 | | 48,645 | | | | | 01/25/2033 |
| 126671-UP-9 | CWL 2002-6 AF5 STEP AFC AS 3.586% 05/25/33 | | 12/01/2018 | Paydown | | 261,923 | 261,923 | 261,920 | 261,823 | | 100 | | 100 | | 261,923 | | | | 5,796 | 05/25/2033 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 126671-Z2-5 | CWL 2004-1 M1 MEZ FLT STEP IRC 3.256% 03/25/34 | | 12/26/2018 | Paydown | | 1,021,045 | 1,021,045 | 783,652 | 845,872 | | 175,173 | | 175,173 | | 1,021,045 | | | | 14,299 | 03/25/2034 |
| 126673-AW-2 | CWL 2004-6 1A1 FLT STEP IRC 3.046% 12/25/34 | | 12/26/2018 | Paydown | | 413,106 | 413,106 | 390,385 | 397,857 | | 15,249 | | 15,249 | | 413,106 | | | | 4,876 | 12/25/2034 |
| 126673-DN-9 | CWL 2004-7 AF5 STEP AFC AS 4.783% 01/25/35 | | 12/01/2018 | Paydown | | 2,188,212 | 2,188,212 | 2,188,103 | 2,183,329 | | 4,883 | | 4,883 | | 2,188,212 | | | | 53,825 | 01/25/2035 |
| 126673-FZ-0 | CWL 2004-9 AF5 STEP AFC AS 5.797% 02/25/35 | | 12/01/2018 | Paydown | | 1,894,597 | 1,894,597 | 1,894,508 | 1,891,881 | | 2,716 | | 2,716 | | 1,894,597 | | | | 58,631 | 02/25/2035 |
| 126673-JA-1 | CWL 2004-10 AF5A STEP AFC AS 5.664% 02/25/35 | | 12/01/2018 | Paydown | | 960,750 | 960,750 | 960,725 | 959,663 | | 1,087 | | 1,087 | | 960,750 | | | | 26,986 | 02/25/2035 |
| 126673-N9-9 | CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35 | | 12/01/2018 | Paydown | | 1,075,567 | 1,075,567 | 916,891 | 935,359 | | 140,208 | | 140,208 | | 1,075,567 | | | | 24,622 | 10/25/2035 |
| 126673-ND-0 | CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35 | | 12/01/2018 | Paydown | | 2,052,220 | 2,052,220 | 2,018,417 | 2,037,428 | | 14,792 | | 14,792 | | 2,052,220 | | | | 45,176 | 04/25/2035 |
| 126673-NE-8 | CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35 | | 12/01/2018 | Paydown | | 125,516 | 125,516 | 118,279 | 120,924 | | 4,592 | | 4,592 | | 125,516 | | | | 2,272 | 03/25/2035 |
| 126673-QX-3 | CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35 | | 12/01/2018 | Paydown | | 172,243 | 172,243 | 140,862 | 149,347 | | 22,896 | | 22,896 | | 172,243 | | | | 3,676 | 04/25/2035 |
| 126673-SN-3 | CWL 2004-13 AF5B STEP AFC AS 5.103% 05/25/35 | | 12/01/2018 | Paydown | | 1,706,038 | 1,706,038 | 1,618,929 | 1,620,672 | | 85,366 | | 85,366 | | 1,706,038 | | | | 42,460 | 05/25/2035 |
| 126673-TW-2 | CWL 2004-15 AF6 AFC 4.613% 04/25/35 | | 12/01/2018 | Paydown | | 52,463 | 52,463 | 48,790 | 50,047 | | 2,416 | | 2,416 | | 52,463 | | | | 1,114 | 04/25/2035 |
| 126673-Y7-1 | CWL 2005-7 AF4 AFC AS 4.867% 09/25/34 | | 12/01/2018 | Paydown | | 6,204,301 | 6,204,301 | 4,991,015 | 5,794,125 | | 410,176 | | 410,176 | | 6,204,301 | | | | 154,681 | 09/25/2034 |
| 126673-Y9-7 | CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35 | | 12/01/2018 | Paydown | | 552,961 | 552,961 | 486,606 | 504,613 | | 48,348 | | 48,348 | | 552,961 | | | | 12,196 | 10/25/2035 |
| 126673-ZF-2 | CWL 2005-2 M4 MEZ FLT STEP IRC 3.571% 08/25/35 | | 12/26/2018 | Paydown | | 3,245,538 | 3,245,538 | 2,926,056 | 3,025,957 | | 219,581 | | 219,581 | | 3,245,538 | | | | 48,696 | 08/25/2035 |
| 126673-ZU-9 | CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35 | | 12/01/2018 | Paydown | | 403,852 | 403,852 | 368,515 | 377,025 | | 26,827 | | 26,827 | | 403,852 | | | | 7,711 | 08/25/2035 |
| 12667F-2J-3 | CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35 | | 12/01/2018 | Paydown | | 4,192,900 | 4,192,900 | 3,670,902 | 3,694,902 | | 497,999 | | 497,999 | | 4,192,900 | | | | 107,994 | 03/25/2035 |
| 12667F-4N-2 | CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35 | | 12/01/2018 | Paydown | | 603,379 | 647,730 | 524,004 | 526,134 | | 113,893 | | 113,893 | | 640,028 | | (36,648) | (36,648) | 19,107 | 04/25/2035 |
| 12667F-5J-0 | CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35 | | 12/01/2018 | Paydown | | 1,115,453 | 1,115,453 | 1,065,843 | 1,071,112 | | 44,341 | | 44,341 | | 1,115,453 | | | | 31,603 | 04/25/2035 |
| 12667F-5Z-4 | CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35 | | 12/01/2018 | Paydown | | 1,374,528 | 1,374,528 | 1,194,861 | 1,205,560 | | 168,968 | | 168,968 | | 1,374,528 | | | | 40,135 | 04/25/2035 |
| 12667F-7D-1 | CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35 | | 12/01/2018 | Paydown | | 1,505,030 | 1,725,834 | 1,396,068 | 1,402,142 | | 282,576 | | 282,576 | | 1,684,719 | | (179,689) | (179,689) | 56,595 | 04/25/2035 |
| 12667F-AQ-8 | CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34 | | 12/01/2018 | Paydown | | 10,312,986 | 10,312,986 | 9,352,534 | 9,980,028 | | 332,958 | | 332,958 | | 10,312,986 | | | | 298,601 | 03/25/2034 |
| 12667F-CG-8 | CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34 | | 12/01/2018 | Paydown | | 3,456,636 | 3,456,636 | 3,321,420 | 3,416,802 | | 39,834 | | 39,834 | | 3,456,636 | | | | 103,301 | 04/25/2034 |
| 12667F-E6-8 | CWALT 2004-J12 A4 NAS 5.500% 01/25/35 | | 12/01/2018 | Paydown | | 1,062,945 | 1,062,945 | 729,335 | 630,872 | | 432,073 | | 432,073 | | 1,062,945 | | | | 23,618 | 01/25/2035 |
| 12667F-G4-1 | CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35 | | 12/01/2018 | Paydown | | 10,380,558 | 10,380,558 | 10,014,421 | 10,236,450 | | 144,108 | | 144,108 | | 10,380,558 | | | | 309,407 | 02/25/2035 |
| 12667F-HU-2 | CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34 | | 12/01/2018 | Paydown | | 439,455 | 439,455 | 432,177 | 432,358 | | 7,098 | | 7,098 | | 439,455 | | | | 12,603 | 07/25/2034 |
| 12667F-KJ-3 | CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34 | | 12/01/2018 | Paydown | | 2,686,757 | 2,686,757 | 2,778,275 | 2,715,780 | | (29,023) | | (29,023) | | 2,686,757 | | | | 104,026 | 07/25/2034 |
| 12667F-MU-6 | CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34 | | 12/01/2018 | Paydown | | 1,891,972 | 1,891,972 | 1,794,907 | 1,795,070 | | 96,902 | | 96,902 | | 1,891,972 | | | | 55,471 | 08/25/2034 |
| 12667F-N8-4 | CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35 | | 12/01/2018 | Paydown | | 412,532 | 412,532 | 414,788 | 412,723 | | (191) | | (191) | | 412,532 | | | | 8,420 | 02/25/2035 |
| 12667F-QQ-1 | CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34 | | 12/01/2018 | Paydown | | 6,462,886 | 6,462,886 | 6,359,814 | 6,398,602 | | 64,284 | | 64,284 | | 6,462,886 | | | | 191,530 | 09/25/2034 |
| 12667F-RY-3 | CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34 | | 12/01/2018 | Paydown | | 329,216 | 329,216 | 268,959 | 273,772 | | 55,444 | | 55,444 | | 329,216 | | | | 9,388 | 10/25/2034 |
| 12667F-VN-2 | CWALT 2004-24CB 1A1 SEQ AS 6.000% 11/25/34 | | 12/01/2018 | Paydown | | 539,520 | 539,520 | 449,934 | 454,793 | | 84,727 | | 84,727 | | 539,520 | | | | 16,956 | 11/25/2034 |
| 12667F-W9-2 | CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35 | | 12/01/2018 | Paydown | | 218,242 | 222,536 | 65,572 | 60,172 | | 158,338 | | 158,338 | | 218,510 | | (268) | (268) | 3,599 | 03/25/2035 |
| 12667F-X9-1 | CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35 | | 12/01/2018 | Paydown | | 328,219 | 328,828 | 130,280 | | | 328,287 | | 328,287 | | 328,287 | | (68) | (68) | 3,857 | 03/25/2035 |
| 12667F-YZ-2 | CWALT 2004-28CB M SUB CSTR NAS 5.477% 01/25/35 | | 12/01/2018 | Paydown | | 290 | 2,641,976 | | | | 290 | | 290 | | 290 | | | | 93,107 | 01/25/2035 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 12667F-ZH-1 | CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35 | | 12/01/2018 | Paydown | | 3,633,102 | 3,633,102 | 3,571,079 | 3,579,633 | | 53,469 | | 53,469 | | 3,633,102 | | | | 108,805 | 01/25/2035 |
| 12667F-ZK-4 | CWALT 2004-29CB A5 Z AS 5.500% 01/25/35 | | 12/01/2018 | Paydown | | 2,401,252 | 2,401,252 | 2,292,909 | 2,381,066 | | 20,186 | | 20,186 | | 2,401,252 | | | | 90,192 | 01/25/2035 |
| 12667F-ZM-0 | CWALT 2004-29CB A7 AD AS 5.375% 01/25/35 | | 04/01/2018 | Paydown | | 1,692 | 1,692 | 284 | | | 1,692 | | 1,692 | | 1,692 | | | | 19 | 01/25/2035 |
| 12667G-AC-7 | CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35 | | 12/01/2018 | Paydown | | 270,070 | 305,611 | 143,637 | 91,252 | | 189,781 | | 189,781 | | 281,032 | | (10,962) | (10,962) | 9,047 | 05/25/2035 |
| 12667G-BA-0 | CWALT 2005-10CB 1A5 SSNR NAS 5.500% 05/25/35 | | 12/01/2018 | Paydown | | 4,119,859 | 4,119,859 | 3,810,450 | 3,817,807 | | 302,051 | | 302,051 | | 4,119,859 | | | | 126,684 | 05/25/2035 |
| 12667G-EK-5 | CWALT 2005-9CB 1A1 FLT IRC AS 3.006% 05/25/35 | | 12/26/2018 | Paydown | | 712,082 | 785,518 | 592,636 | 576,831 | | 189,485 | | 189,485 | | 766,316 | | (54,234) | (54,234) | 8,963 | 05/25/2035 |
| 12667G-EP-4 | CWALT 2005-9CB 1A5 FLT IRC AS 3.006% 05/25/35 | | 12/26/2018 | Paydown | | 352,555 | 388,914 | 282,550 | 285,633 | | 93,416 | | 93,416 | | 379,049 | | (26,494) | (26,494) | 4,438 | 05/25/2035 |
| 12667G-FB-4 | CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35 | | 12/01/2018 | Paydown | | 2,966,067 | 2,966,067 | 2,693,216 | 2,707,212 | | 258,855 | | 258,855 | | 2,966,067 | | | | 89,225 | 05/25/2035 |
| 12667G-FT-5 | CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35 | | 12/01/2018 | Paydown | | 1,294,427 | 1,427,920 | 1,039,083 | 1,046,412 | | 347,765 | | 347,765 | | 1,394,177 | | (99,749) | (99,749) | 38,806 | 05/25/2035 |
| 12667G-HH-9 | CWALT 2005-J5 1A8 SEQ NAS 5.500% 05/25/35 | | 04/01/2018 | Paydown | | 244,753 | 244,753 | | | | 244,753 | | 244,753 | | 244,753 | | | | 2,728 | 05/25/2035 |
| 12667G-JF-1 | CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 274,227 | 274,227 | 174,631 | 142,276 | | 131,951 | | 131,951 | | 274,227 | | | | 8,145 | 06/25/2035 |
| 12667G-JG-9 | CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 800,604 | 800,604 | 743,767 | 747,670 | | 52,934 | | 52,934 | | 800,604 | | | | 23,778 | 06/25/2035 |
| 12667G-JJ-3 | CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 944,384 | 1,027,026 | 516,070 | 363,276 | | 612,359 | | 612,359 | | 975,634 | | (31,250) | (31,250) | 30,522 | 06/25/2035 |
| 12667G-JR-5 | CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 4,029,830 | 4,029,830 | 3,546,605 | 3,570,514 | | 459,316 | | 459,316 | | 4,029,830 | | | | 111,039 | 06/25/2035 |
| 12667G-KE-2 | CWALT 2005-21CB A5 NAS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 1,049,120 | 1,215,786 | 888,714 | 892,785 | | 280,513 | | 280,513 | | 1,173,299 | | (124,179) | (124,179) | 36,095 | 06/25/2035 |
| 12667G-LE-1 | CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 1,186,699 | 1,186,699 | 1,085,545 | 1,091,557 | | 95,141 | | 95,141 | | 1,186,699 | | | | 36,272 | 07/25/2035 |
| 12667G-PT-4 | CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 286,625 | 303,114 | 130,372 | 72,907 | | 218,010 | | 218,010 | | 290,917 | | (4,292) | (4,292) | 9,282 | 07/25/2035 |
| 12667G-QA-4 | CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 1,261,584 | 1,261,584 | 917,950 | 924,696 | | 336,888 | | 336,888 | | 1,261,584 | | | | 36,663 | 07/25/2035 |
| 12667G-TM-5 | CWALT 2005-26CB A1 FLT IRC AS 3.006% 07/25/35 | | 12/26/2018 | Paydown | | 588,740 | 683,465 | 335,484 | 346,069 | | 289,578 | | 289,578 | | 635,647 | | (46,907) | (46,907) | 7,727 | 07/25/2035 |
| 12667G-TS-2 | CWALT 2005-26CB A6 NAS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 417,488 | 484,659 | 246,284 | 177,730 | | 265,592 | | 265,592 | | 443,322 | | (25,834) | (25,834) | 13,054 | 07/25/2035 |
| 12667G-UG-6 | CWALT 2005-29CB A4 AD AS 5.000% 07/25/35 | | 12/01/2018 | Paydown | | 291,667 | 320,320 | 126,398 | 124,094 | | 178,702 | | 178,702 | | 302,796 | | (11,129) | (11,129) | 8,371 | 07/25/2035 |
| 12667G-W7-4 | CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35 | | 12/01/2018 | Paydown | | 933,847 | 933,847 | 853,727 | 857,982 | | 75,866 | | 75,866 | | 933,847 | | | | 26,658 | 09/25/2035 |
| 12667G-WF-6 | CWALT 2005-36 2A1A FLT STEP AFC SSNR 2.816% 08/25/35 | | 12/26/2018 | Paydown | | 758,506 | 817,641 | 303,677 | 199,891 | | 574,483 | | 574,483 | | 774,374 | | (15,868) | (15,868) | 10,308 | 08/25/2035 |
| 12667G-WY-5 | CWALT 2005-28CB 1A9 FLT AS 3.056% 08/25/35 | | 12/26/2018 | Paydown | | 616,803 | 731,699 | 504,120 | 484,148 | | 208,764 | | 208,764 | | 692,912 | | (76,109) | (76,109) | 9,021 | 08/25/2035 |
| 12668*-AA-6 | CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34 | | 12/15/2018 | Redemption 100.0000 | | 214,304 | 214,304 | 214,304 | 214,304 | | | | | | 214,304 | | | | 9,679 | 01/15/2034 |
| 12668A-AG-0 | CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 909,497 | 1,172,791 | 586,095 | 592,405 | | 453,347 | | 453,347 | | 1,045,752 | | (136,255) | (136,255) | 34,655 | 10/25/2035 |
| 12668A-BN-4 | CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 1,729,593 | 2,149,129 | 456,835 | 546,532 | | 1,273,188 | | 1,273,188 | | 1,819,720 | | (90,127) | (90,127) | 56,219 | 10/25/2035 |
| 12668A-MH-5 | CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35 | | 12/01/2018 | Paydown | | 1,021,688 | 1,021,688 | 916,200 | 921,759 | | 99,929 | | 99,929 | | 1,021,688 | | | | 29,489 | 11/25/2035 |
| 12668A-SQ-9 | CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35 | | 12/01/2018 | Paydown | | 778,366 | 778,366 | 456,660 | 461,821 | | 316,545 | | 316,545 | | 778,366 | | | | 26,410 | 11/25/2035 |
| 12668A-SR-7 | CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35 | | 12/01/2018 | Paydown | | 403,739 | 403,739 | 223,356 | 218,589 | | 185,149 | | 185,149 | | 403,739 | | | | 13,945 | 11/25/2035 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 12669*-AA-5 | WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32 | | 12/10/2018 | Redemption 100.0000 | | 2,733,557 | 2,733,557 | 2,733,557 | 2,733,557 | | | | | | 2,733,557 | | | | 102,182 | 10/10/2032 |
| 126694-AG-3 | CWHL 2005-19 1A7 Z AS 5.500% 08/25/35 | | 12/01/2018 | Paydown | | 1,934,049 | 2,521,744 | 1,829,538 | 1,826,842 | | 549,817 | | 549,817 | | 2,376,660 | | (442,610) | (442,610) | 71,222 | 08/25/2035 |
| 126694-AJ-7 | CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35 | | 12/01/2018 | Paydown | | 679,705 | 886,210 | 753,441 | 752,021 | | 104,026 | | 104,026 | | 856,047 | | (176,342) | (176,342) | 25,031 | 08/25/2035 |
| 126694-CE-6 | CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 848,785 | 848,785 | 430,444 | 430,444 | | 418,341 | | 418,341 | | 848,785 | | | | 22,273 | 10/25/2035 |
| 126694-HK-7 | CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35 | | 12/01/2018 | Paydown | | 530,258 | 530,258 | 457,589 | 461,005 | | 69,254 | | 69,254 | | 530,258 | | | | 16,837 | 11/25/2035 |
| 126694-JS-8 | CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35 | | 12/01/2018 | Paydown | | 995,855 | 1,128,642 | 783,532 | 785,627 | | 304,560 | | 304,560 | | 1,090,187 | | (94,333) | (94,333) | 34,068 | 11/25/2035 |
| 126694-RG-5 | CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35 | | 12/01/2018 | Paydown | | 629,474 | 629,474 | 398,087 | 394,052 | | 235,422 | | 235,422 | | 629,474 | | | | 16,534 | 12/25/2035 |
| 126694-RP-5 | CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35 | | 12/01/2018 | Paydown | | | 82,058 | 69,247 | 68,116 | | 1,620 | | 1,620 | | 69,736 | | (69,736) | (69,736) | 4,240 | 11/25/2035 |
| 126694-TU-2 | CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 206,759 | 206,759 | 166,632 | 151,805 | | 54,954 | | 54,954 | | 206,759 | | | | 5,541 | 01/25/2036 |
| 126694-TW-8 | CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 697,109 | 697,109 | 554,830 | 561,302 | | 135,807 | | 135,807 | | 697,109 | | | | 18,682 | 01/25/2036 |
| 126694-W6-1 | CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36 | | 12/01/2018 | Paydown | | 420,166 | 699,908 | 423,207 | 424,577 | | 170,106 | | 170,106 | | 594,682 | | (174,516) | (174,516) | 17,055 | 05/25/2036 |
| 126694-XQ-6 | CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36 | | 12/01/2018 | Paydown | | 999,819 | 1,019,423 | 287,424 | 293,533 | | 712,122 | | 712,122 | | 1,005,655 | | (5,836) | (5,836) | 26,468 | 02/25/2036 |
| 12669C-7T-1 | CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32 | | 12/01/2018 | Paydown | | 449,382 | 449,382 | 460,599 | 450,953 | | (1,571) | | (1,571) | | 449,382 | | | | 18,364 | 11/25/2032 |
| 12669D-BA-5 | CWHL 2002-19 1A1 NAS 6.250% 11/25/32 | | 12/01/2018 | Paydown | | 254,355 | 254,355 | 254,355 | 254,355 | | | | | | 254,355 | | | | 6,616 | 11/25/2032 |
| 12669D-PA-0 | CWHL 2002-34 A4 AD SSNR PZ AS PAC W 5.750% 01/25/33 | | 12/01/2018 | Paydown | | 521,746 | 521,746 | 534,709 | 521,746 | | | | | | 521,746 | | | | 13,545 | 01/25/2033 |
| 12669E-HN-9 | CWHL 2003-27 A1 CSTR PT AS 4.613% 06/25/33 | | 09/01/2018 | Paydown | | 1,564,025 | 1,564,025 | 1,257,291 | 1,131,934 | | 432,091 | | 432,091 | | 1,564,025 | | | | 44,996 | 06/25/2033 |
| 12669E-JC-1 | CWALT 2003-9T1 A5 SEQ SSNR AS 5.500% 07/25/33 | | 03/01/2018 | Paydown | | 3,392,882 | 3,392,883 | 3,365,316 | 3,369,590 | | 23,292 | | 23,292 | | 3,392,883 | | (1) | (1) | 45,583 | 07/25/2033 |
| 12669E-P8-3 | CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33 | | 12/01/2018 | Paydown | | 768,583 | 768,583 | 733,086 | 733,174 | | 35,409 | | 35,409 | | 768,583 | | | | 21,639 | 10/25/2033 |
| 12669F-K2-8 | CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34 | | 12/01/2018 | Paydown | | 1,131,623 | 1,131,623 | 1,118,588 | 1,118,609 | | 13,014 | | 13,014 | | 1,131,623 | | | | 31,314 | 08/25/2034 |
| 12669F-S2-0 | CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34 | | 12/01/2018 | Paydown | | 1,163,115 | 1,163,115 | 1,159,711 | 1,159,672 | | 3,443 | | 3,443 | | 1,163,115 | | | | 33,585 | 08/25/2034 |
| 12669F-WP-4 | CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34 | | 12/01/2018 | Paydown | | 543,150 | 543,150 | 529,018 | 529,040 | | 14,110 | | 14,110 | | 543,150 | | | | 14,146 | 05/25/2034 |
| 12669F-ZL-0 | CWHL 2004-8 1A4 NAS 5.250% 07/25/34 | | 12/01/2018 | Paydown | | 692,684 | 692,684 | 641,815 | 643,090 | | 49,595 | | 49,595 | | 692,684 | | | | 17,734 | 07/25/2034 |
| 12669G-3M-1 | CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35 | | 12/01/2018 | Paydown | | 148,037 | 155,475 | | | | 148,037 | | 148,037 | | 148,037 | | | | 4,371 | 09/25/2035 |
| 12669G-4K-4 | CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35 | | 12/01/2018 | Paydown | | 187,790 | 223,603 | 117,101 | 70,333 | | 130,386 | | 130,386 | | 200,719 | | (12,929) | (12,929) | 7,127 | 09/25/2035 |
| 12669G-5U-1 | CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35 | | 12/01/2018 | Paydown | | 279,802 | 279,802 | 174,063 | 178,085 | | 101,717 | | 101,717 | | 279,802 | | | | 8,443 | 09/25/2035 |
| 12669G-BA-8 | CWHL 2004-HYB6 A2 CSTR PT SSNR AS 4.274% 11/20/34 | | 12/01/2018 | Paydown | | 1,067,861 | 1,067,861 | 939,150 | 893,057 | | 174,804 | | 174,804 | | 1,067,861 | | | | 17,772 | 11/20/2034 |
| 12669G-CP-4 | CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34 | | 12/01/2018 | Paydown | | 2,125,357 | 2,125,357 | 1,862,561 | 1,857,416 | | 267,941 | | 267,941 | | 2,125,357 | | | | 67,919 | 12/25/2034 |
| 12669G-FJ-5 | CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35 | | 12/01/2018 | Paydown | | 696,556 | 696,556 | 687,988 | 688,001 | | 8,555 | | 8,555 | | 696,556 | | | | 15,946 | 01/25/2035 |
| 12669G-U2-5 | CWHL 2005-J2 2A1 FLT PAC-11 AS 2.906% 08/25/35 | | 12/26/2018 | Paydown | | 184,687 | 184,701 | 132,641 | 132,868 | | 51,829 | | 51,829 | | 184,697 | | (10) | (10) | 1,319 | 08/25/2035 |
| 12669G-W4-9 | CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35 | | 12/01/2018 | Paydown | | 290,423 | 333,519 | 236,469 | 201,315 | | 115,772 | | 115,772 | | 317,087 | | (26,663) | (26,663) | 9,447 | 08/25/2035 |
| 12669G-WU-1 | CWHL 2005-HYB2 2A CSTR PT AS 3.822% 05/20/35 | | 12/01/2018 | Paydown | | 3,640,858 | 3,640,858 | 3,420,875 | 3,428,688 | | 212,170 | | 212,170 | | 3,640,858 | | | | 78,292 | 05/20/2035 |
| 12669G-XM-8 | CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35 | | 12/01/2018 | Paydown | | 899,807 | 899,807 | 641,176 | 546,536 | | 353,271 | | 353,271 | | 899,807 | | | | 24,414 | 05/25/2035 |
| 12669G-YM-7 | CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35 | | 12/01/2018 | Paydown | | 620,712 | 714,034 | 498,514 | 432,491 | | 245,681 | | 245,681 | | 678,173 | | (57,461) | (57,461) | 22,368 | 05/25/2035 |
| 12669Y-AC-6 | CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36 | | 12/01/2018 | Paydown | | 122,429 | 150,427 | 68,411 | 34,141 | | 95,281 | | 95,281 | | 129,423 | | (6,993) | (6,993) | 5,026 | 09/25/2036 |
| 12669Y-AE-2 | CWHL 2006-J4 A5 NAS 6.250% 09/25/36 | | 12/01/2018 | Paydown | | 442,798 | 544,057 | | | | 442,798 | | 442,798 | | 442,798 | | | | 18,179 | 09/25/2036 |
| 12669Y-AF-9 | CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36 | | 12/01/2018 | Paydown | | 649,273 | 797,750 | 213,550 | 202,566 | | 482,813 | | 482,813 | | 685,380 | | (36,107) | (36,107) | 25,589 | 09/25/2036 |
| 12669Y-AH-5 | CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36 | | 12/01/2018 | Paydown | | 475,361 | 584,067 | 127,000 | 117,538 | | 378,283 | | 378,283 | | 495,820 | | (20,460) | (20,460) | 20,296 | 09/25/2036 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 12669Y-AX-0 | CWHL 2006-J4 A12 NAS 6.250% 09/25/36 | | 12/01/2018 | Paydown | | 457,174 | 561,722 | 125,891 | 117,010 | | 360,623 | | 360,623 | | 477,633 | | (20,458) | (20,458) | 18,769 | 09/25/2036 |
| 12670@-AA-0 | CVS-MELBOURNE FL CTL PT TRUST SR-SEC 6.015% 01/15/36 | | 08/02/2018 | Call 121.1885 | | 6,343,166 | 5,234,134 | 5,234,134 | 5,234,134 | | | | | | 5,234,134 | | | | 1,308,425 | 01/15/2036 |
| 12670@-AA-0 | CVS-MELBOURNE FL CTL PT TRUST SR-SEC 6.015% 01/15/36 | | 07/15/2018 | Redemption 100.0000 | | 96,911 | 96,911 | 96,911 | 96,911 | | | | | | 96,911 | | | | 1,953 | 01/15/2036 |
| 12670A-AF-8 | CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36 | | 12/01/2018 | Paydown | | 2,385,080 | 2,535,308 | 1,289,160 | 1,296,396 | | 1,165,354 | | 1,165,354 | | 2,461,750 | | (76,670) | (76,670) | 68,764 | 09/25/2036 |
| 12671*-AA-1 | CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33 | | 12/10/2018 | Redemption 100.0000 | | 2,749,025 | 2,749,025 | 2,749,025 | 2,749,025 | | | | | | 2,749,025 | | | | 82,585 | 12/10/2033 |
| 12682@-AA-6 | CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43 | | 12/15/2018 | Redemption 100.0000 | | 277,456 | 277,456 | 277,456 | 277,456 | | | | | | 277,456 | | | | 5,998 | 09/15/2043 |
| 12684#-AA-2 | CSCC LLC SR 3.790% 06/30/32 | | 12/30/2018 | Redemption 100.0000 | | 2,830,000 | 2,830,000 | 2,830,000 | 2,830,000 | | | | | | 2,830,000 | | | | 67,168 | 06/30/2032 |
| 12695@-AA-1 | CTL PT TR SER 2016-UNM 3.770% 07/20/47 | | 12/20/2018 | Redemption 100.0000 | | 629,133 | 629,133 | 635,424 | 635,191 | | (6,059) | | (6,059) | | 629,133 | | | | 12,921 | 07/20/2047 |
| 12696#-AA-8 | CTL PT TRUST-HSS 4.210% 09/15/47 | | 12/15/2018 | Redemption 100.0000 | | 220,837 | 220,837 | 223,009 | 222,956 | | (2,120) | | (2,120) | | 220,837 | | | | 5,068 | 09/15/2047 |
| 12698@-AA-8 | CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37 | | 12/31/2018 | Redemption 100.0000 | | 589,746 | 589,746 | 589,746 | 589,746 | | | | | | 589,746 | | | | 14,817 | 08/31/2037 |
| 12700#-AA-2 | CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43 | | 12/15/2018 | Redemption 100.0000 | | 131,782 | 131,782 | 131,782 | 131,782 | | | | | | 131,782 | | | | 4,451 | 07/15/2043 |
| 12700*-AA-6 | CTL PT TR SER 2016-SANDIA 4.500% 08/15/27 | | 12/15/2018 | Redemption 100.0000 | | 1,622,144 | 1,622,144 | 1,622,144 | 1,622,144 | | | | | | 1,622,144 | | | | 39,880 | 08/15/2027 |
| 12700@-AA-4 | CTL PT TR SER 2017-GHS 4.960% 05/15/48 | | 12/15/2018 | Redemption 100.0000 | | 217,700 | 217,700 | 219,877 | 219,844 | | (2,144) | | (2,144) | | 217,700 | | | | 8,114 | 05/15/2048 |
| 12701*-AA-5 | CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42 | | 12/15/2018 | Redemption 100.0000 | | 108,839 | 108,839 | 108,839 | 108,839 | | | | | | 108,839 | | | | 2,816 | 01/15/2042 |
| 12702*-AA-4 | CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39 | | 12/10/2018 | Redemption 100.0000 | | 1,156,138 | 1,156,138 | 1,156,138 | 1,156,138 | | | | | | 1,156,138 | | | | 24,575 | 10/10/2039 |
| 12703*-AA-3 | CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45 | | 12/15/2018 | Redemption 100.0000 | | 103,045 | 103,045 | 103,045 | 103,045 | | | | | | 103,045 | | | | 3,158 | 05/15/2045 |
| 12708*-AA-8 | CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26 | | 12/06/2018 | Redemption 100.0000 | | 1,931,527 | 1,931,527 | 1,931,527 | 1,931,527 | | | | | | 1,931,527 | | | | 46,799 | 12/28/2026 |
| 13219#-AA-4 | CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 3.642% 08/15/37 | | 12/15/2018 | Redemption 100.0000 | | 766,451 | 766,451 | 766,453 | 766,601 | | (149) | | (149) | | 766,451 | | | | 22,114 | 08/15/2037 |
| 139738-AH-1 | AFIN 2015-2 D SUB 3.160% 11/20/20 | | 04/26/2018 | GOLDMAN SACHS & COMPANY | | 1,979,475 | 1,975,000 | 1,954,941 | 1,965,204 | | 1,811 | | 1,811 | | 1,967,015 | | 12,459 | 12,459 | 22,537 | 11/20/2020 |
| 13975G-AG-3 | AFIN 2014-1 D SUB 3.390% 07/22/19 | | 03/14/2018 | BARCLAYS BANK PLC | | 7,517,170 | 7,516,583 | 7,515,432 | 7,516,491 | | 36 | | 36 | | 7,516,527 | | 644 | 644 | 60,872 | 07/22/2019 |
| 13975G-AG-3 | AFIN 2014-1 D SUB 3.390% 07/22/19 | | 02/20/2018 | Paydown | | 3,483,417 | 3,483,417 | 3,482,884 | 3,483,374 | | 43 | | 43 | | 3,483,417 | | | | 17,627 | 07/22/2019 |
| 13975N-AG-8 | AFIN 2016-1 D SUB 4.030% 08/21/23 | | 06/13/2018 | JP MORGAN SECURITIES | | 20,194,531 | 20,000,000 | 19,999,974 | 19,999,950 | | 14 | | 14 | | 19,999,964 | | 194,567 | 194,567 | 391,806 | 08/21/2023 |
| 14075@-AA-7 | Seafood Kitchen Holdings LLC 10% cash 1% pik 11.000% 06/15/24 | | 02/09/2018 | SEAFOOD KITCHEN | | 17,500,000 | 17,500,000 | 17,150,000 | 17,150,753 | | 3,521 | | 3,521 | | 17,154,274 | | 345,726 | 345,726 | 219,236 | 06/15/2024 |
| 141781-G#-5 | CARGILL-INC SR-SEC 7.280% 06/30/23 | | 06/30/2018 | Redemption 100.0000 | | 350,000 | 350,000 | 350,000 | 350,000 | | | | | | 350,000 | | | | 12,740 | 06/30/2023 |
| 14421@-AA-8 | CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38 | | 12/10/2018 | Redemption 100.0000 | | 864,420 | 864,420 | 864,420 | 864,420 | | | | | | 864,420 | | | | 18,062 | 08/10/2038 |
| 144531-DN-7 | CARR 2005-NC5 M1 MEZ FLT STEP 2.986% 10/25/35 | | 06/07/2018 | BANK OF AMERICA | | 6,484,178 | 6,489,248 | 5,596,102 | 6,161,255 | | 56,106 | | 56,106 | | 6,217,362 | | 266,816 | 266,816 | 66,387 | 10/25/2035 |
| 144531-DN-7 | CARR 2005-NC5 M1 MEZ FLT STEP 2.986% 10/25/35 | | 05/25/2018 | Paydown | | 100,752 | 100,752 | 86,885 | 95,660 | | 5,092 | | 5,092 | | 100,752 | | | | 849 | 10/25/2035 |
| 14575H-AA-6 | CAUTO 2016-1A A SEQ 4.550% 02/15/46 | | 12/15/2018 | Paydown | | 372,416 | 372,416 | 372,279 | 372,308 | | 107 | | 107 | | 372,416 | | | | 9,283 | 02/15/2046 |
| 14841#-AA-8 | CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28 | | 12/10/2018 | Redemption 100.0000 | | 1,659,943 | 1,659,943 | 1,659,943 | 1,659,943 | | | | | | 1,659,943 | | | | 52,519 | 10/10/2028 |
| 14841@-AA-0 | CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28 | | 12/10/2018 | Redemption 100.0000 | | 1,905,597 | 1,905,597 | 1,905,597 | 1,905,597 | | | | | | 1,905,597 | | | | 59,084 | 07/10/2028 |
| 14855J-AB-1 | CLAST 2016-1 A SEQ 4.450% 08/15/41 | | 12/15/2018 | Paydown | | 1,555,380 | 1,555,380 | 1,554,925 | 1,554,943 | | 438 | | 438 | | 1,555,380 | | | | 42,404 | 08/15/2041 |
| 14855T-AA-1 | CLAST 2015-1A A STEP SEQ 4.703% 12/15/40 | | 12/15/2018 | Paydown | | 1,617,674 | 1,617,674 | 1,617,637 | 1,617,639 | | 35 | | 35 | | 1,617,674 | | | | 44,371 | 12/15/2040 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 14855T-AC-7 | CLAST 2015-1A C SUB STEP 9.000% 12/15/40 | | 12/15/2018 | Paydown | | 755,508 | 755,508 | 745,838 | 746,285 | | 9,223 | | 9,223 | | 755,508 | | | | 39,028 | 12/15/2040 |
| 14912L-3U-3 | CATERPILLAR FINANCIAL SE SR UNSEC 5.450% 04/15/18 | | 04/15/2018 | Maturity | | 27,000,000 | 27,000,000 | 26,920,530 | 26,997,129 | | 2,871 | | 2,871 | | 27,000,000 | | | | 735,750 | 04/15/2018 |
| 14986P-AA-1 | CBASS 2006-CB6 A1 FLT STEP IRC 2.586% 07/25/36 | | 09/19/2018 | MORGAN STANLEY & CO. INC. | | 5,950,261 | 5,967,043 | 5,358,778 | 5,495,667 | | 48,284 | | 48,284 | | 5,543,951 | | 406,310 | 406,310 | 86,139 | 07/25/2036 |
| 14986P-AA-1 | CBASS 2006-CB6 A1 FLT STEP IRC 2.586% 07/25/36 | | 08/27/2018 | Paydown | | 1,803,717 | 1,803,717 | 1,619,850 | 1,661,229 | | 142,488 | | 142,488 | | 1,803,717 | | | | 15,981 | 07/25/2036 |
| 150190-AA-4 | CEDAR FAIR/CAN/MAGNUM/MI CO.GUARNT 5.375% 04/15/27 | | 06/22/2018 | Tax Free Exchange | | 13,307,396 | 13,200,000 | 13,322,500 | 13,313,538 | | (6,142) | | (6,142) | | 13,307,396 | | | | 486,796 | 04/15/2027 |
| 15132E-DD-7 | CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33 | | 12/01/2018 | Paydown | | 795,851 | 795,851 | 775,954 | 788,697 | | 7,154 | | 7,154 | | 795,851 | | | | 31,713 | 05/25/2033 |
| 15132E-EA-2 | CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33 | | 12/01/2018 | Paydown | | 246,493 | 246,493 | 254,427 | 251,227 | | (4,734) | | (4,734) | | 246,493 | | | | 3,496 | 07/25/2033 |
| 15160#-AB-6 | CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23 | | 12/31/2018 | Redemption 100.0000 | | 6,124,168 | 6,124,168 | 6,124,168 | 6,124,168 | | | | | | 6,124,168 | | | | 316,963 | 09/30/2023 |
| 15200D-AE-7 | CNP 2005-A A5 SEQ 5.302% 08/01/20 | | 04/25/2018 | BARCLAYS BANK PLC | | 3,268,391 | 3,204,673 | 3,549,676 | 3,285,816 | | (4,780) | | (4,780) | | 3,281,036 | | (12,645) | (12,645) | 125,546 | 08/01/2020 |
| 15200D-AE-7 | CNP 2005-A A5 SEQ 5.302% 08/01/20 | | 02/01/2018 | Paydown | | 1,145,158 | 1,145,158 | 1,268,441 | 1,174,153 | | (28,996) | | (28,996) | | 1,145,158 | | | | 30,358 | 08/01/2020 |
| 15200M-AB-3 | CNP 2008-A A2 SEQ 5.234% 02/01/23 | | 04/25/2018 | CITIGROUP GLOBAL MARKETS INC | | 24,552,791 | 23,965,816 | 26,789,546 | 24,337,171 | | (12,003) | | (12,003) | | 24,325,168 | | 227,623 | 227,623 | 926,841 | 02/01/2023 |
| 15200M-AB-3 | CNP 2008-A A2 SEQ 5.234% 02/01/23 | | 08/01/2018 | Paydown | | 9,129,976 | 9,129,976 | 9,759,827 | 9,215,208 | | (85,233) | | (85,233) | | 9,129,976 | | | | 277,178 | 02/01/2023 |
| 15200N-AB-1 | CNP 2009-1 A2 SEQ 3.460% 08/15/19 | | 08/15/2018 | Paydown | | 1,981,090 | 1,981,090 | 1,980,906 | 1,981,189 | | (99) | | (99) | | 1,981,090 | | | | 35,092 | 08/15/2019 |
| 15200N-AC-9 | CNP 2009-1 A3 SEQ 4.243% 08/15/23 | | 06/20/2018 | JP MORGAN SECURITIES | | 12,288,281 | 12,000,000 | 11,998,092 | 12,000,000 | | | | | | 12,000,000 | | 288,281 | 288,281 | 434,200 | 08/15/2023 |
| 15200N-AC-9 | CNP 2009-1 A3 SEQ 4.243% 08/15/23 | | 08/15/2018 | Paydown | | 8,518,860 | 8,518,860 | 8,536,308 | 8,523,903 | | (5,043) | | (5,043) | | 8,518,860 | | | | 361,455 | 08/15/2023 |
| 152314-EL-0 | CXHE 2002-A AF6 NAS 5.540% 01/25/32 | | 08/01/2018 | Paydown | | 2,124 | 2,124 | 2,018 | 2,033 | | 92 | | 92 | | 2,124 | | | | 38 | 01/25/2032 |
| 152314-JV-3 | CXHE 2004-B M1 MEZ FLT STEP IRC NAS 3.151% 03/25/34 | | 12/26/2018 | Paydown | | 68,628 | 68,628 | 62,960 | 63,968 | | 4,660 | | 4,660 | | 68,628 | | | | 952 | 03/25/2034 |
| 152314-LE-8 | CXHE 2004-D AF5 STEP AFC IRC AS 5.850% 09/25/34 | | 12/01/2018 | Paydown | | 2,073,529 | 2,073,529 | 2,072,863 | 2,070,696 | | 2,833 | | 2,833 | | 2,073,529 | | | | 69,481 | 09/25/2034 |
| 152314-LQ-1 | CXHE 2004-D MV1 MEZ FLT STEP IRC NA 3.126% 09/25/34 | | 12/26/2018 | Paydown | | 457,408 | 457,408 | 412,626 | 419,323 | | 38,085 | | 38,085 | | 457,408 | | | | 7,550 | 09/25/2034 |
| 15722#-AA-9 | CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41 | | 12/10/2018 | Redemption 100.0000 | | 30,577 | 30,577 | 30,577 | 30,577 | | | | | | 30,577 | | | | 745 | 01/10/2041 |
| 15722*-AA-3 | CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41 | | 12/10/2018 | Redemption 100.0000 | | 511,671 | 511,671 | 511,671 | 511,671 | | | | | | 511,671 | | | | 13,499 | 01/10/2041 |
| 15723#-AA-8 | CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45 | | 12/10/2018 | Redemption 100.0000 | | 1,964,868 | 1,964,868 | 1,964,868 | 1,964,868 | | | | | | 1,964,868 | | | | 48,046 | 03/10/2045 |
| 15723@-AA-0 | CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC 3.400% 05/10/35 | | 12/10/2018 | Redemption 100.0000 | | 1,611,188 | 1,611,188 | 1,611,188 | 1,611,188 | | | | | | 1,611,188 | | | | 29,965 | 05/10/2035 |
| 160044-A*-4 | CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.500% 03/15/43 | | 03/15/2018 | Redemption 100.0000 | | 1,175,000 | 1,175,000 | 1,175,000 | 1,175,000 | | | | | | 1,175,000 | | | | 26,438 | 03/15/2043 |
| 160044-A@-2 | CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.020% 03/15/38 | | 03/15/2018 | Redemption 100.0000 | | 565,000 | 565,000 | 565,000 | 565,000 | | | | | | 565,000 | | | | 11,357 | 03/15/2038 |
| 160762-AC-4 | CHMAC 2004-1 A3 Z AS 5.250% 08/25/34 | | 12/01/2018 | Paydown | | 500,718 | 500,718 | 397,289 | 457,842 | | 42,876 | | 42,876 | | 500,718 | | | | 16,907 | 08/25/2034 |
| 160762-AD-2 | CHMAC 2004-1 A4 NAS 5.250% 08/25/34 | | 12/01/2018 | Paydown | | 255,921 | 255,921 | 255,921 | 255,921 | | | | | | 255,921 | | | | 8,641 | 08/25/2034 |
| 160762-AF-7 | CHMAC 2004-1 A6 Z AS 5.500% 08/25/34 | | 12/01/2018 | Paydown | | 86,378 | 86,378 | 72,207 | 79,685 | | 6,693 | | 6,693 | | 86,378 | | | | 2,763 | 08/25/2034 |
| 160762-AG-5 | CHMAC 2004-1 A7 NAS 5.500% 08/25/34 | | 12/01/2018 | Paydown | | 119,733 | 119,733 | 119,733 | 119,733 | | | | | | 119,733 | | | | 3,830 | 08/25/2034 |
| 161546-DZ-6 | CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32 | | 12/01/2018 | Paydown | | 538,776 | 538,776 | 538,740 | 538,420 | | 357 | | 357 | | 538,776 | | | | 19,033 | 10/25/2032 |
| 161546-ED-4 | CFAB 2003-1 1B SUB AFC NAS 6.448% 09/25/30 | | 03/01/2018 | Paydown | | | 6,142 | | | | | | | | | | | | 4 | 09/25/2030 |
| 161546-EG-7 | CFAB 2003-1 2M1 MEZ FLT STEP NAS 3.481% 09/25/32 | | 11/26/2018 | Paydown | | 245,373 | 245,373 | 219,252 | 239,688 | | 5,685 | | 5,685 | | 245,373 | | | | 2,027 | 09/25/2032 |
| 161546-ES-1 | CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32 | | 11/01/2018 | Paydown | | 839,223 | 839,223 | 839,188 | 838,193 | | 1,030 | | 1,030 | | 839,223 | | | | 6,563 | 07/25/2032 |
| 161546-FF-8 | CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33 | | 12/01/2018 | Paydown | | 416,633 | 416,633 | 416,618 | 416,406 | | 227 | | 227 | | 416,633 | | | | 10,431 | 03/25/2033 |
| 161546-FV-3 | CFAB 2003-4 1A5 STEP AFC SEQ AS 5.205% 05/25/33 | | 12/01/2018 | Paydown | | 1,343,344 | 1,343,344 | 1,343,280 | 1,342,726 | | 618 | | 618 | | 1,343,344 | | | | 36,541 | 05/25/2033 |
| 161546-FY-7 | CFAB 2003-4 1M2 MEZ AFC NAS 5.205% 06/25/32 | | 09/01/2018 | Paydown | | 130,209 | 130,209 | | | | 130,209 | | 130,209 | | 130,209 | | | | 2,014 | 06/25/2032 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 161546-GK-6 | CFAB 2003-5 1A5 STEP AFC AS 5.645% 06/25/33 | | 12/01/2018 | Paydown | | 2,235,869 | 2,235,869 | 2,235,828 | 2,234,881 | | 988 | | 988 | | 2,235,869 | | | | 59,342 | 06/25/2033 |
| 161546-GN-0 | CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32 | | 12/01/2018 | Paydown | | 210,478 | 210,478 | 38,682 | 4 | | 210,474 | | 210,474 | | 210,478 | | | | 10,044 | 09/25/2032 |
| 161546-HA-7 | CFAB 2003-6 1A5 STEP AFC SEQ AS 5.046% 11/25/34 | | 12/01/2018 | Paydown | | 3,285,099 | 3,285,099 | 3,249,660 | 3,249,793 | | 35,306 | | 35,306 | | 3,285,099 | | | | 86,305 | 11/25/2034 |
| 161546-HS-8 | CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33 | | 12/01/2018 | Paydown | | 2,112,596 | 2,112,596 | 2,112,480 | 2,111,732 | | 863 | | 863 | | 2,112,596 | | | | 59,290 | 11/25/2033 |
| 161546-JH-0 | CFAB 2004-2 1A5 STEP AFC SEQ 5.700% 02/26/35 | | 12/01/2018 | Paydown | | 2,383,781 | 2,383,781 | 2,355,979 | 2,356,064 | | 27,718 | | 27,718 | | 2,383,781 | | | | 63,211 | 02/26/2035 |
| 161546-JL-1 | CFAB 2004-2 1M2 MEZ AFC NAS 5.700% 02/26/35 | | 01/01/2018 | Paydown | | 752 | | | | | 36 | | 36 | | 36 | | 717 | 717 | 3 | 02/26/2035 |
| 161546-JP-2 | CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 3.331% 02/26/35 | | 12/26/2018 | Paydown | | 297,475 | 297,475 | 265,749 | 273,449 | | 24,026 | | 24,026 | | 297,475 | | | | 3,685 | 02/26/2035 |
| 161629-AH-3 | CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37 | | 12/01/2018 | Paydown | | 509,321 | 415,863 | 215,334 | 173,133 | | 296,782 | | 296,782 | | 469,915 | | 39,406 | 39,406 | 17,186 | 06/25/2037 |
| 16162W-GJ-2 | CHASE 2004-S2 1A4 NAS 5.250% 02/25/34 | | 12/01/2018 | Paydown | | 28,148 | 28,148 | 28,086 | 28,085 | | 63 | | 63 | | 28,148 | | | | 804 | 02/25/2034 |
| 16162W-GN-3 | CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34 | | 12/01/2018 | Paydown | | 794,832 | 794,832 | 720,068 | 756,729 | | 38,103 | | 38,103 | | 794,832 | | | | 32,964 | 02/25/2034 |
| 16162W-PB-9 | CHASE 2005-A1 1A1 CSTR SSNR AS 4.224% 12/25/35 | | 12/01/2018 | Paydown | | 671,321 | 588,267 | 197,215 | 41,409 | | 629,527 | | 629,527 | | 670,936 | | 385 | 385 | 8,890 | 12/25/2035 |
| 16162W-PG-8 | CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 4.281% 12/25/35 | | 12/01/2018 | Paydown | | 2,085,812 | 1,861,782 | 1,386,007 | 1,245,628 | | 696,827 | | 696,827 | | 1,942,455 | | 143,357 | 143,357 | 36,146 | 12/25/2035 |
| 16162Y-AH-8 | CHASE 2006-S4 A8 NAS 6.000% 12/25/36 | | 12/01/2018 | Paydown | | 548,113 | 754,077 | 305,563 | 324,723 | | 304,000 | | 304,000 | | 628,723 | | (80,610) | (80,610) | 24,991 | 12/25/2036 |
| 16162Y-AQ-8 | CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36 | | 12/01/2018 | Paydown | | 457,340 | 629,195 | 295,703 | 224,023 | | 296,093 | | 296,093 | | 520,117 | | (62,777) | (62,777) | 22,920 | 12/25/2036 |
| 161630-AC-2 | CHASE 2007-A1 1A3 CSTR SSNR AS 4.369% 02/25/37 | | 12/01/2018 | Paydown | | 241,621 | 241,621 | 239,658 | 239,752 | | 1,869 | | 1,869 | | 241,621 | | | | 4,990 | 02/25/2037 |
| 161630-AL-2 | CHASE 2007-A1 3A1 CSTR SSNR AS 4.137% 02/25/37 | | 12/01/2018 | Paydown | | 879,356 | 879,356 | 875,491 | 886,251 | | (6,895) | | (6,895) | | 879,356 | | | | 17,975 | 02/25/2037 |
| 161631-AV-8 | CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 1,278,586 | 1,303,205 | 795,088 | 802,214 | | 491,538 | | 491,538 | | 1,293,752 | | (15,166) | (15,166) | 37,525 | 07/25/2037 |
| 16163B-AP-9 | CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36 | | 12/01/2018 | Paydown | | 2,339,503 | 1,954,350 | 1,452,539 | 1,467,322 | | 580,569 | | 580,569 | | 2,047,891 | | 291,612 | 291,612 | 77,104 | 10/25/2036 |
| 16163B-BC-7 | CHASE 2006-S2 2A7 AS 6.000% 10/25/36 | | 12/01/2018 | Paydown | | 2,456,227 | 2,030,085 | 1,103,022 | 944,144 | | 1,348,191 | | 1,348,191 | | 2,292,335 | | 163,892 | 163,892 | 78,136 | 10/25/2036 |
| 16163L-AA-0 | CHASE 2007-A2 1A1 CSTR SSNR AS 4.256% 07/25/37 | | 12/01/2018 | Paydown | | 1,328,266 | 1,328,266 | 1,321,827 | 1,343,672 | | (15,406) | | (15,406) | | 1,328,266 | | | | 23,478 | 07/25/2037 |
| 16163L-AQ-5 | CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.614% 07/25/37 | | 12/01/2018 | Paydown | | 198,696 | 150,491 | 12,173 | | | 198,695 | | 198,695 | | 198,695 | | 1 | 1 | 3,039 | 07/25/2037 |
| 16163Y-AC-8 | CHASE 2016-1 M2 SUB W 3.750% 04/25/45 | | 12/01/2018 | Paydown | | 402,435 | 402,435 | 396,977 | 397,194 | | 5,241 | | 5,241 | | 402,435 | | | | 7,772 | 04/25/2045 |
| 16163Y-AD-6 | CHASE 2016-1 M3 SUB W 3.750% 04/25/45 | | 12/01/2018 | Paydown | | 402,435 | 402,435 | 386,389 | 387,130 | | 15,305 | | 15,305 | | 402,435 | | | | 7,772 | 04/25/2045 |
| 16165L-AG-5 | CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36 | | 12/01/2018 | Paydown | | 770,889 | 685,145 | 581,939 | 585,572 | | 111,551 | | 111,551 | | 697,123 | | 73,766 | 73,766 | 13,277 | 06/25/2036 |
| 16165T-BJ-1 | CFLX 2005-2 5A1 NAS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 643,556 | 545,246 | 304,557 | 313,924 | | 269,752 | | 269,752 | | 583,676 | | 59,880 | 59,880 | 19,651 | 06/25/2035 |
| 16678R-DL-8 | CCMFC 2005-2A A2 FLT STEP AS 2.736% 05/25/36 | | 12/26/2018 | Paydown | | 1,298,984 | 1,298,984 | 1,147,030 | 1,134,155 | | 164,830 | | 164,830 | | 1,298,984 | | | | 20,557 | 05/25/2036 |
| 16724*-AA-9 | CHICAGO BASEBALL HLDGS-LLC A-SR-SEC 6.790% 01/15/18 | | 01/15/2018 | Maturity | | 39,000,000 | 39,000,000 | 39,000,000 | 39,000,000 | | | | | | 39,000,000 | | | | 1,324,050 | 01/15/2018 |
| 16877#-AA-0 | VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36 | | 12/05/2018 | Redemption 100.0000 | | 1,904,355 | 1,904,355 | 1,904,355 | 1,904,355 | | | | | | 1,904,355 | | | | 38,999 | 01/05/2036 |
| 170255-AS-2 | CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 553,788 | 715,649 | 441,247 | 445,986 | | 210,163 | | 210,163 | | 656,149 | | (102,362) | (102,362) | 28,351 | 03/25/2037 |
| 17025A-AB-8 | CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36 | | 12/01/2018 | Paydown | | 924,131 | 959,358 | 78,823 | 57,232 | | 867,129 | | 867,129 | | 924,361 | | (229) | (229) | 27,314 | 12/25/2036 |
| 17025J-AB-9 | CWHL 2007-13 A2 SSNR AS 6.000% 08/25/37 | | 10/23/2018 | BMO CAPITAL MARKETS | | 6,578,238 | 8,178,074 | 3,299,148 | 3,522,636 | | (346,572) | | (346,572) | | 3,176,065 | | 3,402,174 | 3,402,174 | 441,551 | 08/25/2037 |
| 17025J-AB-9 | CWHL 2007-13 A2 SSNR AS 6.000% 08/25/37 | | 10/01/2018 | Paydown | | 1,334,840 | 1,681,085 | 685,732 | 724,113 | | 751,667 | | 751,667 | | 1,475,780 | | (140,940) | (140,940) | 56,705 | 08/25/2037 |
| 17025T-AV-3 | CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37 | | 12/01/2018 | Paydown | | 985,126 | 1,018,556 | 616,863 | 622,580 | | 383,142 | | 383,142 | | 1,005,722 | | (20,596) | (20,596) | 26,407 | 09/25/2037 |
| 171232-AR-2 | CHUBB CORP CO.GUARNT 5.750% 05/15/18 | | 05/15/2018 | Maturity | | 15,000,000 | 15,000,000 | 14,865,900 | 14,993,584 | | 6,416 | | 6,416 | | 15,000,000 | | | | 431,250 | 05/15/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 171265-B#-7 | CHUGACH ELECTRIC ASSN-INC. 3.430% 03/15/37 | | 03/15/2018 | Redemption 100.0000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 17,150 | 03/15/2037 |
| 171265-B*-1 | CHUGACH ELECTRIC ASSN-INC. B-SR-SEC 4.410% 03/15/42 | | 03/15/2018 | Redemption 100.0000 | | 1,288,000 | 1,288,000 | 1,288,000 | 1,288,000 | | | | | | 1,288,000 | | | | 28,400 | 03/15/2042 |
| 172088-AA-0 | CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33 | | 12/15/2018 | Redemption 100.0000 | | 430,322 | 430,322 | 430,322 | 430,322 | | | | | | 430,322 | | | | 8,836 | 10/15/2033 |
| 172973-2W-8 | CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35 | | 12/01/2018 | Paydown | | 1,740,166 | 1,739,540 | 1,633,083 | 1,646,959 | | 92,614 | | 92,614 | | 1,739,573 | | 593 | 593 | 41,905 | 09/25/2035 |
| 172973-W6-2 | CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 20,762 | 20,762 | 18,811 | 18,962 | | 1,800 | | 1,800 | | 20,762 | | | | 584 | 07/25/2035 |
| 172973-WX-3 | CMSI 2004-3 A3 Z AS 5.250% 05/25/34 | | 12/01/2018 | Paydown | | 1,930,332 | 1,930,332 | 1,575,031 | 1,789,170 | | 141,162 | | 141,162 | | 1,930,332 | | | | 49,508 | 05/25/2034 |
| 17305E-EE-1 | CCCIT 2008-A1 A1 SB 5.350% 02/07/20 | | 02/07/2018 | Paydown | | 134,870,000 | 134,870,000 | 148,677,231 | 136,421,738 | | (1,551,738) | | (1,551,738) | | 134,870,000 | | | | 3,607,773 | 02/07/2020 |
| 173067-EQ-8 | CGCMT 2004-C2 E AFC 5.023% 10/15/41 | | 12/01/2018 | Paydown | | 829,895 | 829,895 | 834,043 | 829,895 | | | | | | 829,895 | | | | 22,774 | 10/15/2041 |
| 17307G-4H-8 | CMLTI 2006-WF1 A2C STEP AFC AS 4.955% 03/25/36 | | 12/01/2018 | Paydown | | 114,988 | 114,988 | 45,037 | 45,924 | | 69,064 | | 69,064 | | 114,988 | | | | 2,453 | 03/25/2036 |
| 17307G-NS-3 | CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 3.166% 02/25/35 | | 12/26/2018 | Paydown | | 836,546 | 836,546 | 748,709 | 763,469 | | 73,077 | | 73,077 | | 836,546 | | | | 7,320 | 02/25/2035 |
| 17307G-VK-1 | CMLTI 2005-WF2 AF5 STEP AFC AS 5.350% 08/25/35 | | 12/01/2018 | Paydown | | 2,714,343 | 2,714,343 | 2,044,750 | 1,968,110 | | 746,233 | | 746,233 | | 2,714,343 | | | | 70,699 | 08/25/2035 |
| 17307G-WE-4 | CMLTI 2005-4 A CSTR AS 4.471% 08/25/35 | | 12/01/2018 | Paydown | | 777,354 | 777,354 | 692,331 | 699,409 | | 77,945 | | 77,945 | | 777,354 | | | | 18,049 | 08/25/2035 |
| 17308F-AE-9 | CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35 | | 12/01/2018 | Paydown | | 330,292 | 330,292 | 283,352 | 269,535 | | 60,757 | | 60,757 | | 330,292 | | | | 9,322 | 07/25/2035 |
| 17309A-AA-7 | CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36 | | 12/01/2018 | Paydown | | 701,129 | 778,365 | 404,187 | 327,974 | | 407,230 | | 407,230 | | 735,204 | | (34,075) | (34,075) | 25,717 | 04/25/2036 |
| 17309D-AH-6 | CGCMT 2006-C4 B SUB CSTR 6.395% 03/15/49 | | 11/01/2018 | Paydown | | 669,077 | 669,077 | 654,264 | 667,467 | | 1,610 | | 1,610 | | 669,077 | | | | 19,896 | 03/15/2049 |
| 173100-AD-0 | CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36 | | 12/01/2018 | Paydown | | 1,626,525 | 1,626,525 | 1,180,979 | 1,190,399 | | 436,126 | | 436,126 | | 1,626,525 | | | | 53,491 | 11/25/2036 |
| 173105-AA-5 | CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37 | | 12/01/2018 | Paydown | | 2,229,364 | 2,229,364 | 1,774,345 | 1,787,492 | | 441,872 | | 441,872 | | 2,229,364 | | | | 72,934 | 01/25/2037 |
| 17310A-AR-7 | CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36 | | 12/01/2018 | Paydown | | 1,048,956 | 1,048,956 | 996,129 | 1,006,134 | | 42,821 | | 42,821 | | 1,048,956 | | | | 19,403 | 04/25/2036 |
| 17310E-AE-8 | CRMSI 2006-2 A5 STEP AFC AS 5.428% 09/25/36 | | 12/01/2018 | Paydown | | 3,743,569 | 3,743,569 | 3,100,517 | 3,101,046 | | 642,523 | | 642,523 | | 3,743,569 | | | | 165,157 | 09/25/2036 |
| 17311Q-AE-0 | CGCMT 2007-C6 AJFX CSTR 5.617% 12/10/49 | | 12/01/2018 | Paydown | | 360,720 | 171,628 | 120,425 | 137,269 | | 83,285 | 14,189 | 69,096 | | 206,364 | | 154,355 | 154,355 | 9,247 | 12/10/2049 |
| 17311Q-BN-9 | CGCMT 2007-C6 AJ CSTR 5.617% 12/10/49 | | 12/01/2018 | Paydown | | 1,939,438 | 921,557 | 654,922 | 784,189 | | 381,977 | 129,267 | 252,710 | | 1,036,899 | | 902,539 | 902,539 | 49,563 | 12/10/2049 |
| 17312D-AA-6 | CMSI 2007-8 1A1 AS 6.000% 09/25/37 | | 12/01/2018 | Paydown | | 83,765 | 83,765 | | | | 83,765 | | 83,765 | | 83,765 | | | | 2,440 | 09/25/2037 |
| 17312F-AD-5 | CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37 | | 12/01/2018 | Paydown | | 746,048 | 814,884 | 739,721 | 738,408 | | 70,654 | | 70,654 | | 809,062 | | (63,014) | (63,014) | 28,186 | 04/25/2037 |
| 17312K-AB-8 | CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37 | | 12/01/2018 | Paydown | | 62,025 | 65,458 | | | | 62,025 | | 62,025 | | 62,025 | | | | 1,548 | 06/25/2037 |
| 17321H-AA-6 | CMLTI 2013-6 1A1 SC FLT SEQ PT SSNR 2.756% 11/25/35 | | 12/26/2018 | Paydown | | 1,192,480 | 1,192,480 | 1,221,454 | 1,207,018 | | (14,538) | | (14,538) | | 1,192,480 | | | | 26,313 | 11/25/2035 |
| 17321P-AA-8 | CMLTI 2013-8 1A1 SC CSTR SEQ PT SSNR 4.376% 05/25/35 | | 12/01/2018 | Paydown | | 3,733,167 | 3,733,167 | 3,751,832 | 3,740,342 | | (7,175) | | (7,175) | | 3,733,167 | | | | 79,820 | 05/25/2035 |
| 17324F-AA-7 | CMLTI 2015-8 1A1 SC FLT STEP AD SEQ 2.686% 05/25/37 | | 05/17/2018 | CITIGROUP GLOBAL MARKETS INC | | 5,060,540 | 5,084,373 | 4,865,110 | 4,961,097 | | 20,055 | | 20,055 | | 4,981,152 | | 79,388 | 79,388 | 38,555 | 05/25/2037 |
| 17324F-AA-7 | CMLTI 2015-8 1A1 SC FLT STEP AD SEQ 2.686% 05/25/37 | | 04/25/2018 | Paydown | | 749,630 | 749,630 | 717,302 | 731,454 | | 18,176 | | 18,176 | | 749,630 | | | | 2,805 | 05/25/2037 |
| 184496-AJ-6 | CLEAN HARBORS INC CO.GUARNT 5.250% 08/01/20 | | 07/19/2018 | TENDER SALE | | 9,080,660 | 9,528,000 | 9,716,570 | 9,561,818 | | (31,733) | | (31,733) | | 9,530,085 | | (449,425) | (449,425) | 483,546 | 08/01/2020 |
| 185506-AB-8 | CLECO 2008-A A2 SEQ 5.610% 03/01/23 | | 06/13/2018 | WELLS FARGO | | 15,891,364 | 15,480,453 | 17,500,886 | 16,384,905 | | (65,416) | | (65,416) | | 16,319,489 | | (428,126) | (428,126) | 672,743 | 03/01/2023 |
| 185506-AB-8 | CLECO 2008-A A2 SEQ 5.610% 03/01/23 | | 03/01/2018 | Paydown | | 3,651,704 | 3,651,704 | 4,128,306 | 3,865,056 | | (213,353) | | (213,353) | | 3,651,704 | | | | 102,430 | 03/01/2023 |
| 186108-CH-7 | CLEVELAND ELECTRIC ILLUM 1ST MORTG 8.875% 11/15/18 | | 11/15/2018 | Maturity | | 33,000,000 | 33,000,000 | 33,000,000 | 33,000,000 | | | | | | 33,000,000 | | | | 1,464,375 | 11/15/2018 |
| 18610R-AG-9 | CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26 | | 12/05/2018 | Redemption 100.0000 | | 3,065,000 | 3,065,000 | 3,065,000 | 3,065,000 | | | | | | 3,065,000 | | | | 96,551 | 12/05/2026 |
| 191216-AR-1 | COCA-COLA CO/THE SR UNSEC 3.150% 11/15/20 | | 05/02/2018 | MILLENNIUM ADVISORS | | 5,046,200 | 5,000,000 | 4,984,700 | 4,995,105 | | 556 | | 556 | | 4,995,661 | | 50,539 | 50,539 | 73,938 | 11/15/2020 |
| 191216-AV-2 | COCA-COLA CO/THE SR UNSEC 3.300% 09/01/21 | | 05/02/2018 | Various | | 5,503,452 | 5,441,000 | 5,494,140 | 5,462,943 | | (1,087) | | (1,087) | | 5,461,855 | | 41,596 | 41,596 | 111,546 | 09/01/2021 |
| 199575-AW-1 | OHIO POWER COMPANY SR UNSEC 6.050% 05/01/18 | | 05/01/2018 | Maturity | | 16,000,000 | 16,000,000 | 15,963,840 | 15,998,402 | | 1,598 | | 1,598 | | 16,000,000 | | | | 484,000 | 05/01/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 20030N-AR-2 | COMCAST CORP CO.GUARNT 5.875% 02/15/18 | | 02/15/2018 | Maturity | | 15,000,000 | 15,000,000 | 14,976,600 | 14,999,643 | | 357 | | 357 | | 15,000,000 | | | | 440,625 | 02/15/2018 |
| 20030N-AW-1 | COMCAST CORP CO.GUARNT 5.700% 05/15/18 | | 05/15/2018 | Maturity | | 25,000,000 | 25,000,000 | 24,994,000 | 24,999,736 | | 264 | | 264 | | 25,000,000 | | | | 712,500 | 05/15/2018 |
| 20030N-AY-7 | COMCAST CORP CO.GUARNT 6.550% 07/01/39 | | 04/17/2018 | Taxable Exchange | | 1,881,693 | 1,364,000 | 1,357,207 | 1,358,091 | | (25) | | (25) | | 1,358,066 | | 523,627 | 523,627 | | 07/01/2039 |
| 20030N-CF-6 | COMCAST CORP CO.GUARNT 4.049% 11/01/52 | | 01/11/2018 | Tax Free Exchange | | 26,216,023 | 26,608,999 | 26,214,804 | 26,215,852 | | 172 | | 172 | | 26,216,023 | | | | 245,407 | 11/01/2052 |
| 20046P-AG-3 | COMM 2000-C1 X IO CSTR NTL 0.516% 08/15/33 | | 02/01/2018 | Paydown | | | | | | | | | | | | | | | 9 | 08/15/2033 |
| 20047A-AG-5 | COMM 2004-LB2A D SUB AFC 4.934% 03/10/39 | | 08/01/2018 | Paydown | | 9,275,000 | 9,275,000 | 9,321,123 | 9,275,000 | | | | | | 9,275,000 | | | | 305,086 | 03/10/2039 |
| 20047N-AK-8 | COMM 2004-LB4A XC IO CSTR NTL 1.369% 10/15/37 | | 12/01/2018 | Paydown | | | | 253 | 253 | | (209) | | (209) | | 43 | | (43) | (43) | 741 | 10/15/2037 |
| 201730-AJ-7 | CMAT 1999-C1 X IO CSTR NTL 1.238% 01/17/32 | | 12/11/2018 | Paydown | | | | | | | | | | | | | | | 23,834 | 01/17/2032 |
| 202795-HV-5 | COMMONWEALTH EDISON CO 1ST MORTG 4.000% 08/01/20 | | 09/19/2018 | U.S. BANCORP INVESTMENTS INC | | 12,030,126 | 11,870,000 | 11,593,904 | 11,783,526 | | 23,255 | | 23,255 | | 11,806,781 | | 223,345 | 223,345 | 540,744 | 08/01/2020 |
| 203372-AL-1 | COMMSCOPE INC CO.GUARNT 5.000% 06/15/21 | | 11/08/2018 | JP MORGAN SECURITIES | | 9,925,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (75,000) | (75,000) | 455,556 | 06/15/2021 |
| 204012-AE-8 | CPLT 1987-A A5 SEQ 4.500% 04/01/29 | | 10/01/2018 | Paydown | | 4,273,036 | 4,273,036 | 2,666,148 | 3,613,626 | | 659,410 | | 659,410 | | 4,273,036 | | | | 130,967 | 04/01/2029 |
| 204012-AF-5 | CPLT 1987-A B SUB 4.500% 10/01/29 | | 10/01/2018 | Paydown | | 259,657 | 259,657 | 162,398 | 211,987 | | 47,669 | | 47,669 | | 259,657 | | | | 7,958 | 10/01/2029 |
| 20401@-AG-6 | COMMUNITY PRESERVATION CORP SE SERIES D 5.576% 09/01/37 | | 12/01/2018 | Paydown | | 3,276 | 3,276 | 3,276 | 3,276 | | | | | | 3,276 | | | | 70 | 09/01/2037 |
| 20401@-AH-4 | COMMUNITY PRESERVATION CORP SE SERIES E 5.643% 11/01/37 | | 12/01/2018 | Paydown | | 7,827 | 7,827 | 7,827 | 7,827 | | | | | | 7,827 | | | | 201 | 11/01/2037 |
| 20401@-AJ-0 | COMMUNITY PRESERVATION CORP SE COLLATERA; TRUST SERIES F 4.915% 03/01/38 | | 12/01/2018 | Paydown | | 8,597 | 8,597 | 8,597 | 8,597 | | | | | | 8,597 | | | | 235 | 03/01/2038 |
| 20401@-AL-5 | COMMUNITY PRESERVATION CORP SE COLLATERAL TRUSR NOTE SER B 3.120% 02/01/37 | | 12/01/2018 | Paydown | | 4,762 | 4,762 | 4,762 | 4,683 | 79 | | | 79 | | 4,762 | | | | 81 | 02/01/2037 |
| 20401@-AM-3 | COMMUNITY PRESERVATION CORP SE SERIES C 5.790% 06/01/37 | | 12/01/2018 | Paydown | | 14,783 | 14,783 | 14,783 | 14,783 | | | | | | 14,783 | | | | 525 | 06/01/2037 |
| 20401@-AN-1 | COMMUNITY PRESERVATION CORP SE SERES A COLLATERAL TRUST 4.780% 01/01/36 | | 12/01/2018 | Paydown | | 10,617 | 10,617 | 10,617 | 10,617 | | | | | | 10,617 | | | | 256 | 01/01/2036 |
| 20401@-AR-2 | COMMUNITY PRESERVATION CORP SE SERIES G NOTES 4.822% 06/01/38 | | 12/01/2018 | Paydown | | 20,901 | 20,901 | 20,901 | 20,901 | | | | | | 20,901 | | | | 217 | 06/01/2038 |
| 20401@-AS-0 | COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE 6.177% 12/01/38 | | 12/01/2018 | Paydown | | 80,810 | 80,810 | 80,810 | 80,810 | | | | | | 80,810 | | | | 801 | 12/01/2038 |
| 20401@-AT-8 | COMMUNITY PRESERVATION CORP SE SERIES I 6.138% 04/01/39 | | 12/01/2018 | Paydown | | 944 | 944 | 944 | 944 | | | | | | 944 | | | | 31 | 04/01/2039 |
| 20401@-AV-3 | COMMUNITY PRESERVATION CORP SE SERIES J 5.428% 08/01/39 | | 12/01/2018 | Paydown | | 2,478 | 2,478 | 2,478 | 2,478 | | | | | | 2,478 | | | | 75 | 08/01/2039 |
| 20401@-AW-1 | COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE SERIES K 4.449% 10/01/39 | | 12/01/2018 | Paydown | | 16,012 | 16,012 | 16,012 | 16,012 | | | | | | 16,012 | | | | 312 | 10/01/2039 |
| 20401@-AY-7 | COMMUNITY PRESERVATION CORP SE SERIES L COLLATERAL TRUST NOTE 5.567% 12/01/39 | | 12/01/2018 | Paydown | | 32,134 | 32,134 | 32,134 | 32,134 | | | | | | 32,134 | | | | 533 | 12/01/2039 |
| 20401@-AZ-4 | COMMUNITY PRESERVATION CORP SE SERIES M 5.611% 03/01/40 | | 12/01/2018 | Paydown | | 65,024 | 65,024 | 65,024 | 65,024 | | | | | | 65,024 | | | | 2,941 | 03/01/2040 |
| 20401@-BD-2 | COMMUNITY PRESERVATION CORP SE SERIES N 5.238% 06/01/40 | | 12/01/2018 | Paydown | | 2,131 | 2,131 | 2,131 | 2,131 | | | | | | 2,131 | | | | 44 | 06/01/2040 |
| 20401@-BF-7 | COMMUNITY PRESERVATION CORP SE SERIES O 4.602% 09/01/40 | | 12/01/2018 | Paydown | | 10,992 | 10,992 | 10,992 | 10,992 | | | | | | 10,992 | | | | 299 | 09/01/2040 |
| 20401@-BG-5 | COMMUNITY PRESERVATION CORP SE SERIES P 5.670% 01/01/41 | | 12/01/2018 | Paydown | | 23,230 | 23,230 | 23,230 | 23,230 | | | | | | 23,230 | | | | 201 | 01/01/2041 |
| 20401@-BH-3 | COMMUNITY PRESERVATION CORP SE SERIES Q 6.167% 04/01/41 | | 12/01/2018 | Paydown | | 38,053 | 38,053 | 38,053 | 38,053 | | | | | | 38,053 | | | | 977 | 04/01/2041 |
| 20401@-BK-6 | COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE SERIES R 3.508% 12/01/41 | | 12/01/2018 | Paydown | | 161,190 | 161,190 | 161,190 | 161,190 | | | | | | 161,190 | | | | 14,260 | 12/01/2041 |
| 207597-ED-3 | CONNECTICUT LIGHT & PWR 1ST REF MORT 5.650% 05/01/18 | | 05/01/2018 | Maturity | | 12,570,000 | 12,570,000 | 12,728,306 | 12,577,157 | | (7,157) | | (7,157) | | 12,570,000 | | | | 355,103 | 05/01/2018 |
| 209111-FD-0 | CONSOLIDATED EDISON CO O SR UNSEC 4.450% 03/15/44 | | 10/01/2018 | U.S. BANCORP INVESTMENTS INC | | 10,167,900 | 10,000,000 | 9,991,600 | 9,992,278 | | 120 | | 120 | | 9,992,397 | | 175,503 | 175,503 | 467,250 | 03/15/2044 |
| 209115-A*-5 | CONSOLIDATED EDISON INC SR 8.710% 06/30/22 | | 12/30/2018 | Redemption 100.0000 | | 157,950 | 157,950 | 197,279 | 174,751 | | (16,801) | | (16,801) | | 157,950 | | | | 10,391 | 06/30/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 210518-CQ-7 | CONSUMERS ENERGY CO 1ST MORTG 5.650% 09/15/18 | | 05/18/2018 | Call 101.0310 | | 8,082,480 | 8,000,000 | 7,969,360 | 7,997,350 | | 1,408 | | 1,408 | | 7,998,759 | | 1,241 | 1,241 | 387,580 | 09/15/2018 |
| 21075W-BA-2 | CONHE 1995-1 A5 SEQ 4.710% 06/15/25 | | 12/01/2018 | Paydown | | 69,755 | 69,755 | 2,957 | 4,727 | | 65,028 | | 65,028 | | 69,755 | | | | 1,994 | 06/15/2025 |
| 21075W-CJ-2 | CONHE 1996-1 A7 SEQ 7.000% 03/15/27 | | 12/01/2018 | Paydown | | 33,489 | 33,489 | 9,692 | 9,732 | | 23,757 | | 23,757 | | 33,489 | | | | 926 | 03/15/2027 |
| 212015-AH-4 | CONTINENTAL RESOURCES CO.GUARNT 5.000% 09/15/22 | | 01/09/2018 | JP MORGAN SECURITIES | | 39,440,932 | 38,660,000 | 39,470,448 | 38,936,943 | | (3,298) | | (3,298) | | 38,933,645 | | 507,287 | 507,287 | 622,856 | 09/15/2022 |
| 212015-AL-5 | CONTINENTAL RESOURCES CO.GUARNT 4.500% 04/15/23 | | 02/13/2018 | BANK OF AMERICA | | 25,895,700 | 25,576,000 | 25,330,540 | 25,426,997 | | 3,078 | | 3,078 | | 25,430,075 | | 465,625 | 465,625 | 383,640 | 04/15/2023 |
| 21617@-AA-7 | COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32 | | 09/02/2018 | Redemption 100.0000 | | 4,685,714 | 4,685,714 | 4,685,714 | 4,685,714 | | | | | | 4,685,714 | | | | 157,440 | 03/02/2032 |
| 21719@-AA-4 | WETZEL'S PRETZELS A11 PIK 13.250% 11/14/22 | | 04/16/2018 | Call 102.9956 | | 24,350,553 | 23,642,321 | 23,242,321 | 23,242,463 | | 48,322 | | 48,322 | | 23,290,784 | | 351,537 | 351,537 | 1,649,289 | 11/14/2022 |
| 22100*-AA-1 | CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50 | | 07/01/2018 | Redemption 100.0000 | | 31,212 | 31,212 | 31,212 | 31,212 | | | | | | 31,212 | | | | 1,246 | 07/01/2050 |
| 22101#-AA-6 | HOWARD UNIVERSITY 5.910% 06/01/31 | | 12/01/2018 | Redemption 100.0000 | | 162,977 | 162,977 | 162,977 | 162,977 | | | | | | 162,977 | | | | 9,632 | 06/01/2031 |
| 22112#-AA-3 | COSERV GAS-LTD A-SR-SEC 3.720% 11/01/34 | | 11/01/2018 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 74,400 | 11/01/2034 |
| 222862-AJ-3 | COVENTRY HEALTH CARE INC SR UNSEC 5.450% 06/15/21 | | 05/14/2018 | JP MORGAN SECURITIES | | 15,779,250 | 15,000,000 | 14,970,000 | 14,987,892 | | 1,196 | | 1,196 | | 14,989,088 | | 790,162 | 790,162 | 342,896 | 06/15/2021 |
| 22357@-AA-9 | COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40 | | 12/01/2018 | Redemption 100.0000 | | 1,193,770 | 1,193,770 | 1,193,770 | 1,193,770 | | | | | | 1,193,770 | | | | 35,264 | 01/02/2040 |
| 223611-A#-1 | COWBOYS STADIUM-L.P. 3.950% 03/31/34 | | 09/30/2018 | Redemption 100.0000 | | 2,110,352 | 2,110,352 | 2,110,352 | 2,110,352 | | | | | | 2,110,352 | | | | 62,723 | 03/31/2034 |
| 223611-A@-3 | COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34 | | 09/30/2018 | Redemption 100.0000 | | 1,117,207 | 1,117,207 | 1,117,207 | 1,117,207 | | | | | | 1,117,207 | | | | 29,063 | 03/31/2034 |
| 22536#-AA-1 | CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35 | | 12/10/2018 | Redemption 100.0000 | | 2,650,093 | 2,650,093 | 2,650,093 | 2,650,093 | | | | | | 2,650,093 | | | | 57,289 | 12/10/2035 |
| 22540A-LG-1 | CSFB 1999-1R B SC CSTR 6.730% 11/30/27 | | 12/01/2018 | Paydown | | 300 | 356 | | | | 300 | | 300 | | 300 | | | | 13 | 11/30/2027 |
| 22540V-HN-5 | CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31 | | 12/01/2018 | Paydown | | 566,581 | 566,581 | 558,529 | 562,334 | | 4,247 | | 4,247 | | 566,581 | | | | 24,157 | 09/25/2031 |
| 22540V-VE-9 | CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31 | | 12/01/2018 | Paydown | | 1,844,430 | 1,844,430 | 1,844,338 | 1,838,714 | | 5,717 | | 5,717 | | 1,844,430 | | | | 76,676 | 12/25/2031 |
| 22541N-M5-5 | CSFB 2003-CPN1 AX IO CSTR NTL 0.000% 03/15/35 | | 01/01/2018 | Paydown | | | | | | | | | | | | | | | | 03/15/2035 |
| 22541Q-4L-3 | CSFB 2003-29 DB1 SUB CSTR NAS 6.050% 12/25/33 | | 12/01/2018 | Paydown | | 1,563,896 | 1,563,896 | 1,603,299 | 1,563,896 | | | | | | 1,563,896 | | | | 41,718 | 12/25/2033 |
| 22541Q-EP-3 | CSFB 2003-C3 AX IO CSTR NTL 2.011% 05/15/38 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 1,953 | 05/15/2038 |
| 22541S-5S-3 | CSFB 2005-FIX1 A3 STEP AFC AS 4.800% 05/25/35 | | 06/01/2018 | Paydown | | 1,618,205 | 1,616,784 | 1,615,629 | 1,612,749 | | 4,038 | | 4,038 | | 1,616,787 | | 1,418 | 1,418 | 26,571 | 05/25/2035 |
| 22541S-5T-1 | CSFB 2005-FIX1 A4 STEP AFC AS 5.510% 05/25/35 | | 12/01/2018 | Paydown | | 451,392 | 451,392 | 415,927 | 417,916 | | 33,476 | | 33,476 | | 451,392 | | | | 16,999 | 05/25/2035 |
| 22541S-D5-4 | CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.250% 01/25/43 | | 12/01/2018 | Paydown | | 1,712,196 | 1,712,196 | 1,806,367 | 1,766,310 | 38,364 | (92,477) | | (54,113) | | 1,712,196 | | | | 46,296 | 01/25/2043 |
| 22541S-EH-7 | CSFB 2004-AR3 CB1 SUB CSTR NAS 4.074% 04/25/34 | | 12/01/2018 | Paydown | | 393,391 | 393,391 | 379,253 | 380,058 | | 13,333 | | 13,333 | | 393,391 | | | | 7,854 | 04/25/2034 |
| 22541S-JV-1 | CSFB 2004-AR5 CB1 SUB CSTR NAS 4.087% 06/25/34 | | 12/01/2018 | Paydown | | 901,303 | 901,303 | 857,505 | 861,038 | | 40,265 | | 40,265 | | 901,303 | | | | 13,143 | 06/25/2034 |
| 22541S-M2-1 | CSFB 2004-C4 E SUB AFC 5.135% 10/15/39 | | 12/01/2018 | Paydown | | 424,177 | 424,177 | 331,439 | 334,906 | | 89,270 | | 89,270 | | 424,177 | | | | 13,209 | 10/15/2039 |
| 22541S-N4-6 | CSFB 2004-C4 AX IO CSTR NTL 0.347% 10/15/39 | | 12/01/2018 | Paydown | | | | 6,130 | 456 | | (435) | | (435) | | 21 | | (21) | (21) | 636 | 10/15/2039 |
| 22541S-UF-3 | CSFB 2004-4 2A6 Z AD SSNR AS 5.500% 09/25/34 | | 04/01/2018 | Paydown | | 369,621 | 369,621 | 335,142 | 364,816 | | 4,805 | | 4,805 | | 369,621 | | | | 3,505 | 09/25/2034 |
| 22541S-UX-4 | CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34 | | 12/01/2018 | Paydown | | 445,229 | 445,229 | 435,805 | 435,823 | | 9,406 | | 9,406 | | 445,229 | | | | 11,790 | 08/25/2034 |
| 22541S-VA-3 | CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34 | | 12/01/2018 | Paydown | | 1,385,791 | 1,385,791 | 1,397,483 | 1,385,791 | | | | | | 1,385,791 | | | | 57,381 | 08/25/2034 |
| 22541S-X4-5 | CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34 | | 12/01/2018 | Paydown | | 259,033 | 252,570 | 251,584 | 251,584 | | 1,011 | | 1,011 | | 252,596 | | 6,438 | 6,438 | 9,943 | 12/25/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 22545#-AA-0 | CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33 | | 12/10/2018 | Redemption 100.0000 | | 496,148 | 496,148 | 496,148 | 496,148 | | | | | | 496,148 | | | | 13,989 | 10/10/2033 |
| 225458-AX-6 | CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35 | | 12/01/2018 | Paydown | | 532,904 | 532,904 | 523,495 | 525,112 | | 7,792 | | 7,792 | | 532,904 | | | | 14,673 | 02/25/2035 |
| 225458-BV-9 | CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35 | | 12/01/2018 | Paydown | | 1,804,199 | 1,804,199 | 1,702,044 | 1,765,350 | | 38,849 | | 38,849 | | 1,804,199 | | | | 46,222 | 02/25/2035 |
| 225458-DT-2 | CSFB 2005-C1 F SUB 4.821% 02/15/38 | | 12/01/2018 | Paydown | | 95,397 | 95,397 | 60,537 | | | 95,397 | | 95,397 | | 95,397 | | | | 2,361 | 02/15/2038 |
| 225458-VV-7 | CSFB 2005-C3 B SUB 4.882% 07/15/37 | | 10/01/2018 | Paydown | | 3,563,326 | 3,563,326 | 3,290,902 | 3,317,360 | | 245,965 | | 245,965 | | 3,563,326 | | | | 172,370 | 07/15/2037 |
| 22545L-BR-9 | CSMC 2006-C5 AX IO CSTR NTL 0.872% 12/15/39 | | 11/01/2018 | Paydown | | | | | | | | | | | | | | | 39,043 | 12/15/2039 |
| 225470-DP-5 | CSFB 2005-C5 F SUB AFC 5.100% 08/15/38 | | 12/01/2018 | Paydown | | 10,142,547 | 10,142,547 | 9,950,739 | 10,087,346 | | 55,201 | | 55,201 | | 10,142,547 | | | | 681,259 | 08/15/2038 |
| 2254W0-GV-1 | CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34 | | 12/01/2018 | Paydown | | 1,613,433 | 1,613,433 | 1,573,403 | 1,573,502 | | 39,931 | | 39,931 | | 1,613,433 | | | | 44,901 | 10/25/2034 |
| 2254W0-JS-5 | CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34 | | 12/01/2018 | Paydown | | 172,736 | 172,736 | 167,693 | 167,704 | | 5,032 | | 5,032 | | 172,736 | | | | 5,285 | 11/25/2034 |
| 2254W0-KY-0 | CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34 | | 12/01/2018 | Paydown | | 78,994 | 78,994 | 77,970 | 78,129 | | 865 | | 865 | | 78,994 | | | | 2,400 | 11/25/2034 |
| 22944#-AA-7 | THE BK OF NY SR-SEC 6.063% 06/20/35 | | 12/20/2018 | Redemption 100.0000 | | 224,699 | 224,699 | 224,699 | 224,699 | | | | | | 224,699 | | | | 7,448 | 06/20/2035 |
| 22944F-CE-7 | CSMC 2009-2R 3A1 SC SEQ SSNR 5.750% 12/26/35 | | 06/01/2018 | Paydown | | 893,190 | 893,190 | 756,978 | 864,762 | | 28,427 | | 28,427 | | 893,190 | | | | 17,891 | 12/26/2035 |
| 22945#-AA-6 | CTL 2009-10 TRUST-BOSTON UNIV SR-SEC 6.950% 06/15/27 | | 12/15/2018 | Redemption 100.0000 | | 1,123,764 | 1,123,764 | 1,123,764 | 1,123,764 | | | | | | 1,123,764 | | | | 42,753 | 06/15/2027 |
| 22946#-AA-5 | CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31 | | 12/15/2018 | Redemption 100.0000 | | 981,633 | 981,633 | 981,633 | 981,633 | | | | | | 981,633 | | | | 33,563 | 03/15/2031 |
| 22951#-AA-7 | CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32 | | 12/15/2018 | Redemption 100.0000 | | 1,506,044 | 1,506,044 | 1,506,044 | 1,506,044 | | | | | | 1,506,044 | | | | 43,269 | 06/15/2032 |
| 22952#-AA-6 | GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23 | | 10/15/2018 | Redemption 100.0000 | | 734,468 | 734,468 | 734,468 | 734,468 | | | | | | 734,468 | | | | 20,958 | 04/15/2023 |
| 22952@-AA-8 | CTL PT TRUST-GSA ROYAL PALM BE 2011-SR-SEC 4.460% 02/15/24 | | 08/01/2018 | Call 103.9287 | | 9,601,975 | 9,238,999 | 9,238,999 | 9,238,999 | | | | | | 9,238,999 | | | | 621,653 | 02/15/2024 |
| 22952@-AA-8 | CTL PT TRUST-GSA ROYAL PALM BE 2011-SR-SEC 4.460% 02/15/24 | | 07/15/2018 | Redemption 100.0000 | | 643,715 | 643,715 | 643,715 | 643,715 | | | | | | 643,715 | | | | 9,594 | 02/15/2024 |
| 22953*-AA-9 | CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31 | | 12/15/2018 | Redemption 100.0000 | | 716,331 | 716,331 | 716,331 | 716,331 | | | | | | 716,331 | | | | 16,597 | 06/15/2031 |
| 22954*-AA-8 | CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23 | | 12/07/2018 | Redemption 100.0000 | | 5,658,363 | 5,658,363 | 5,658,363 | 5,658,363 | | | | | | 5,658,363 | | | | 122,415 | 12/14/2023 |
| 22955#-AA-3 | CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43 | | 12/15/2018 | Redemption 100.0000 | | 639,248 | 639,248 | 639,248 | 639,248 | | | | | | 639,248 | | | | 14,320 | 06/15/2043 |
| 22956#-AA-2 | LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39 | | 12/15/2018 | Redemption 100.0000 | | 192,407 | 192,407 | 192,407 | 192,407 | | | | | | 192,407 | | | | 5,251 | 01/15/2039 |
| 22958#-AA-0 | CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33 | | 12/20/2018 | Redemption 100.0000 | | 1,078,453 | 1,078,453 | 1,078,453 | 1,078,453 | | | | | | 1,078,453 | | | | 26,468 | 04/20/2033 |
| 22959#-AA-9 | CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38 | | 12/31/2018 | Redemption 100.0000 | | 1,929,785 | 1,929,785 | 1,929,785 | 1,929,785 | | | | | | 1,929,785 | | | | 68,014 | 09/30/2038 |
| 22959@-AA-1 | CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34 | | 12/15/2018 | Redemption 100.0000 | | 162,158 | 162,158 | 162,158 | 162,158 | | | | | | 162,158 | | | | 4,229 | 01/15/2034 |
| 22960@-AA-8 | CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34 | | 12/15/2018 | Redemption 100.0000 | | 252,833 | 252,833 | 252,839 | 252,838 | | (5) | | (5) | | 252,833 | | | | 6,392 | 11/15/2034 |
| 22961#-AA-5 | CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34 | | 12/15/2018 | Redemption 100.0000 | | 5,155,299 | 5,155,299 | 5,155,299 | 5,155,299 | | | | | | 5,155,299 | | | | 126,550 | 02/15/2034 |
| 22962@-AA-6 | CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45 | | 12/15/2018 | Redemption 100.0000 | | 172,720 | 172,720 | 172,720 | 172,720 | | | | | | 172,720 | | | | 4,125 | 09/15/2045 |
| 22963@-AA-5 | CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34 | | 12/15/2018 | Redemption 100.0000 | | 108,153 | 108,153 | 108,153 | 108,153 | | | | | | 108,153 | | | | 2,647 | 11/15/2034 |
| 22966#-AA-0 | CTL PT TR-CIRI SR-SEC 4.637% 12/15/44 | | 12/15/2018 | Redemption 100.0000 | | 723,585 | 723,585 | 745,284 | 743,581 | | (19,996) | | (19,996) | | 723,585 | | | | 18,303 | 12/15/2044 |
| 22966*-AA-4 | CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45 | | 12/15/2018 | Redemption 100.0000 | | 19,838 | 19,838 | 19,838 | 19,838 | | | | | | 19,838 | | | | 477 | 09/15/2045 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 22972@-AA-4 | CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35 | | 12/20/2018 | Redemption 100.0000 | | 336,390 | 336,390 | 336,390 | 336,390 | | | | | | 336,390 | | | | 6,854 | 03/20/2035 |
| 22974@-AA-2 | CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36 | | 12/15/2018 | Redemption 100.0000 | | 942,802 | 942,802 | 942,802 | 942,802 | | | | | | 942,802 | | | | 20,095 | 03/15/2036 |
| 22977#-AA-7 | CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37 | | 12/10/2018 | Redemption 100.0000 | | 356,967 | 356,967 | 367,357 | 367,077 | | (10,110) | | (10,110) | | 356,967 | | | | 8,388 | 12/10/2037 |
| 22977*-AA-1 | CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38 | | 12/15/2018 | Redemption 100.0000 | | 555,220 | 555,220 | 555,220 | 555,220 | | | | | | 555,220 | | | | 14,254 | 02/15/2038 |
| 22978@-AA-8 | CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31 | | 12/20/2018 | Redemption 100.0000 | | 550,889 | 550,889 | 557,718 | 557,316 | | (6,427) | | (6,427) | | 550,889 | | | | 10,952 | 09/20/2031 |
| 22979@-AA-7 | CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37 | | 12/15/2018 | Redemption 100.0000 | | 824,243 | 824,243 | 824,243 | 824,243 | | | | | | 824,243 | | | | 21,111 | 12/15/2037 |
| 22983*-AA-3 | STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36 | | 12/15/2018 | Redemption 100.0000 | | 538,715 | 538,715 | 554,876 | 552,730 | | (14,015) | | (14,015) | | 538,715 | | | | 11,959 | 09/15/2036 |
| 22983@-AA-1 | KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36 | | 12/15/2018 | Redemption 100.0000 | | 517,724 | 517,724 | 517,724 | 517,724 | | | | | | 517,724 | | | | 15,052 | 12/15/2036 |
| 22984@-AA-0 | CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36 | | 12/15/2018 | Redemption 100.0000 | | 2,187,887 | 2,187,887 | 2,208,539 | 2,206,559 | | (18,672) | | (18,672) | | 2,187,887 | | | | 46,734 | 07/15/2036 |
| 233046-AD-3 | DNKN 2015-1A A2II SEQ 3.980% 02/20/45 | | 11/20/2018 | Paydown | | 1,412,150 | 1,412,150 | 1,414,229 | 1,413,849 | | (1,699) | | (1,699) | | 1,412,150 | | | | 35,127 | 02/20/2045 |
| 233046-AF-8 | DNKN 2017-1A A2II SEQ 4.030% 11/20/47 | | 11/20/2018 | Paydown | | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 4,232 | 11/20/2047 |
| 23307*-AB-8 | DC ARENA L.P. SR-SEC 6.200% 11/30/23 | | 05/24/2018 | Call 108.1897 | | 4,153,082 | 3,838,705 | 3,838,705 | 3,838,705 | | | | | | 3,838,705 | | | | 429,424 | 11/30/2023 |
| 23307*-AC-6 | DC ARENA L.P. SR-SEC 6.560% 11/30/23 | | 05/24/2018 | Call 109.1601 | | 8,837,919 | 8,096,287 | 8,096,287 | 8,096,287 | | | | | | 8,096,287 | | | | 998,395 | 11/30/2023 |
| 23311*-AA-4 | DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34 | | 12/20/2018 | Redemption 100.0000 | | 1,161,082 | 1,161,082 | 1,161,082 | 1,161,082 | | | | | | 1,161,082 | | | | 22,701 | 07/20/2034 |
| 233150-AC-5 | PROLOGIS LP CO.GUARNT 4.500% 10/15/23 | | 09/21/2018 | Call 105.8153 | | 37,273,453 | 35,225,000 | 34,976,847 | 35,060,803 | | 18,147 | | 18,147 | | 35,078,950 | | 146,050 | 146,050 | 3,155,453 | 10/15/2023 |
| 23317*-AC-4 | DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33 | | 12/05/2018 | Redemption 100.0000 | | 130,615 | 130,615 | 130,615 | 130,615 | | | | | | 130,615 | | | | 4,214 | 09/05/2033 |
| 23317H-AA-0 | SITE CENTERS CORP SR UNSEC 4.625% 07/15/22 | | 12/14/2018 | TENDER SALE | | 9,153,169 | 9,106,000 | 9,097,393 | 9,101,452 | | 877 | | 877 | | 9,102,328 | | 50,841 | 50,841 | 595,463 | 07/15/2022 |
| 23317H-AB-8 | SITE CENTERS CORP SR UNSEC 3.375% 05/15/23 | | 02/16/2018 | TENDER SALE | | 26,443,365 | 27,095,000 | 24,820,205 | 25,700,023 | | 29,392 | | 29,392 | | 25,729,415 | | 713,950 | 713,950 | 231,154 | 05/15/2023 |
| 23317H-AC-6 | DDR CORP SR UNSEC 3.500% 01/15/21 | | 02/16/2018 | TENDER SALE | | 14,950,950 | 15,000,000 | 14,899,050 | 14,954,228 | | 1,813 | | 1,813 | | 14,956,041 | | (5,091) | (5,091) | 307,708 | 01/15/2021 |
| 23317H-AD-4 | SITE CENTERS CORP SR UNSEC 3.625% 02/01/25 | | 02/16/2018 | TENDER SALE | | 1,848,740 | 1,928,000 | 1,966,309 | 1,960,646 | | (534) | | (534) | | 1,960,112 | | (111,372) | (111,372) | 37,857 | 02/01/2025 |
| 23338V-AD-8 | DTE ELECTRIC CO GENL REF MORT 4.300% 07/01/44 | | 05/04/2018 | JEFFERIES & CO. INC. | | 10,302,200 | 10,000,000 | 9,984,900 | 9,985,825 | | 102 | | 102 | | 9,985,927 | | 316,273 | 316,273 | 366,694 | 07/01/2044 |
| 23422*-AC-6 | DAKOTA GASIFICATION CO SR 4.010% 05/08/45 | | 11/08/2018 | Redemption 100.0000 | | 2,098,000 | 2,098,000 | 2,098,000 | 2,098,000 | | | | | | 2,098,000 | | | | 84,130 | 05/08/2045 |
| 24422E-QR-3 | JOHN DEERE CAPITAL CORP SR UNSEC 5.350% 04/03/18 | | 04/03/2018 | Maturity | | 9,000,000 | 9,000,000 | 8,972,460 | 8,999,114 | | 886 | | 886 | | 9,000,000 | | | | 240,750 | 04/03/2018 |
| 247126-AJ-4 | APTIV CORP CO.GUARNT 4.150% 03/15/24 | | 08/16/2018 | BANK OF AMERICA | | 15,042,541 | 14,950,000 | 14,897,526 | 14,915,193 | | 3,144 | | 3,144 | | 14,918,337 | | 124,203 | 124,203 | 577,340 | 03/15/2024 |
| 24715@-AA-2 | DELOITTE LLP A-SR 6.730% 08/20/23 | | 08/20/2018 | Redemption 100.0000 | | 3,636,359 | 3,636,359 | 3,636,359 | 3,636,359 | | | | | | 3,636,359 | | | | 244,727 | 08/20/2023 |
| 24715@-AC-8 | DELOITTE LLP A-SR 6.240% 09/17/18 | | 09/17/2018 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 312,000 | 09/17/2018 |
| 24721#-AA-2 | DELPRES NASHVILLE LLC-AMSOUTH A-SR-SEC 6.740% 12/15/20 | | 12/15/2018 | Redemption 100.0000 | | 306,530 | 306,530 | 306,530 | 306,530 | | | | | | 306,530 | | | | 15,415 | 12/15/2020 |
| 24763L-BM-1 | DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27 | | 11/01/2018 | Paydown | | 117,277 | 117,277 | 18,679 | 20,335 | | 96,942 | | 96,942 | | 117,277 | | | | 6,776 | 06/25/2027 |
| 24764@-AA-2 | DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22 | | 12/20/2018 | Redemption 100.0000 | | 4,990,467 | 4,990,467 | 4,990,467 | 4,990,467 | | | | | | 4,990,467 | | | | 193,307 | 11/20/2022 |
| 24879@-AA-4 | DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC 3.750% 10/01/40 | | 10/01/2018 | Redemption 100.0000 | | 2,973,636 | 2,973,636 | 2,973,636 | 2,973,636 | | | | | | 2,973,636 | | | | 111,511 | 10/01/2040 |
| 251510-CV-3 | DBALT 2005-1 1A1 FLT AS 3.006% 02/25/35 | | 12/26/2018 | Paydown | | 394,075 | 394,075 | 273,867 | 248,098 | | 145,978 | | 145,978 | | 394,075 | | | | 4,483 | 02/25/2035 |
| 251510-ET-6 | DBALT 2005-3 M MEZ CSTR NAS 4.921% 06/25/35 | | 12/01/2018 | Paydown | | | 1,090,584 | | | | | | | | | | | | 1 | 06/25/2035 |
| 251511-AC-5 | DBALT 2006-AB2 A3 AFC SEQ SSNR AS 5.307% 06/25/36 | | 12/01/2018 | Paydown | | 820,024 | 1,044,926 | 557,204 | 560,537 | | 385,958 | | 385,958 | | 946,495 | | (126,471) | (126,471) | 25,894 | 06/25/2036 |
| 251513-AY-3 | DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.000% 10/25/36 | | 12/01/2018 | Paydown | | 1,793,283 | 1,793,283 | 1,796,413 | 1,793,283 | | | | | | 1,793,283 | | | | 52,334 | 10/25/2036 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 251563-BM-3 | DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33 | | 12/01/2018 | Paydown | | 3,522 | 3,522 | 3,518 | 3,517 | | 5 | | 5 | | 3,522 | | | | 106 | 04/25/2033 |
| 251563-BS-0 | DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33 | | 12/01/2018 | Paydown | | 13,987 | 13,987 | 13,900 | 13,914 | | 73 | | 73 | | 13,987 | | | | 421 | 04/25/2033 |
| 251563-BT-8 | DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33 | | 12/01/2018 | Paydown | | 6,374 | 6,374 | 6,248 | 6,309 | | 66 | | 66 | | 6,374 | | | | 192 | 04/25/2033 |
| 251563-FY-3 | DMSI 2004-5 A3 AFC AS 5.590% 07/25/34 | | 02/01/2018 | Paydown | | 117,961 | 117,961 | 106,459 | 108,864 | | 9,097 | | 9,097 | | 117,961 | | | | 580 | 07/25/2034 |
| 25157T-AA-2 | DMSI 2007-WM1 A1 SC CSTR SSNR 3.655% 06/27/37 | | 12/01/2018 | Paydown | | 4,690,900 | 4,690,900 | 4,706,858 | 4,730,838 | | (39,938) | | (39,938) | | 4,690,900 | | | | 84,580 | 06/27/2037 |
| 25248*-AA-7 | DHL GUARANTEED BY DEUTSCHE POS SR-SEC 5.605% 12/29/22 | | 01/15/2018 | Redemption 100.0000 | | 2,747,387 | 2,747,387 | 2,992,180 | 2,791,487 | | (44,099) | | (44,099) | | 2,747,387 | | | | 76,996 | 12/29/2022 |
| 25272X-AA-3 | DROT 2017-1A A SEQ 3.270% 10/22/29 | | 12/20/2018 | Paydown | | 8,018,036 | 8,018,036 | 8,016,017 | 8,016,072 | | 1,964 | | 1,964 | | 8,018,036 | | | | 121,478 | 10/22/2029 |
| 25275@-AA-1 | DIAMOND STATE GENERATION PARTN A-SR-SEC 5.220% 03/30/25 | | 12/30/2018 | Redemption 100.0000 | | 2,838,904 | 2,838,904 | 2,838,904 | 2,838,904 | | | | | | 2,838,904 | | | | 90,821 | 03/30/2025 |
| 25470X-AB-1 | DISH DBS CORP CO.GUARNT 7.875% 09/01/19 | | 05/09/2018 | DEUTSCHE BANK SECURITIES INCOR | | 13,367,625 | 12,900,000 | 12,576,510 | 12,826,873 | | 14,864 | | 14,864 | | 12,841,737 | | 525,888 | 525,888 | 705,469 | 09/01/2019 |
| 25471*-AA-5 | DISNEY LIMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24 | | 12/01/2018 | Redemption 100.0000 | | 6,496,255 | 6,496,255 | 6,496,255 | 6,496,255 | | | | | | 6,496,255 | | | | 146,541 | 08/01/2024 |
| 256746-AB-4 | DOLLAR TREE INC CO.GUARNT 5.750% 03/01/23 | | 03/08/2018 | WELLS FARGO | | 3,597,552 | 3,440,000 | 3,440,000 | 3,440,000 | | | | | | 3,440,000 | | 157,552 | 157,552 | 104,944 | 03/01/2023 |
| 256746-AD-0 | DOLLAR TREE INC CO.GUARNT 5.250% 03/01/20 | | 03/01/2018 | Call 101.3130 | | 1,519,695 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | | | 59,070 | 03/01/2020 |
| 25746U-BE-8 | DOMINION ENERGY INC SR UNSEC 6.400% 06/15/18 | | 06/15/2018 | Maturity | | 10,000,000 | 10,000,000 | 9,990,600 | 9,999,431 | | 569 | | 569 | | 10,000,000 | | | | 320,000 | 06/15/2018 |
| 257559-AH-7 | DOMTAR CORP CO.GUARNT 4.400% 04/01/22 | | 05/08/2018 | Various | | 23,612,909 | 22,950,000 | 22,899,740 | 22,926,266 | | 1,244 | | 1,244 | | 22,927,509 | | 685,399 | 685,399 | 503,684 | 04/01/2022 |
| 25755T-AD-2 | DPABS 2015-1A A2I SEQ 3.484% 10/25/45 | | 04/27/2018 | Paydown | | 7,880,000 | 7,880,000 | 7,880,000 | 7,880,000 | | | | | | 7,880,000 | | | | 138,613 | 10/25/2045 |
| 25755T-AE-0 | DPABS 2015-1A A2II SEQ 4.474% 10/25/45 | | 10/25/2018 | Paydown | | 270,000 | 270,000 | 270,000 | 270,000 | | | | | | 270,000 | | | | 7,550 | 10/25/2045 |
| 25755T-AG-5 | DPABS 2017-1A A2II SEQ 0.000% 07/25/47 | | 10/25/2018 | Paydown | | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 2,889 | 07/25/2047 |
| 25755T-AH-3 | DPABS 2017-1A A23 SEQ 4.118% 07/25/47 | | 10/25/2018 | Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 12,869 | 07/25/2047 |
| 25857@-AA-7 | DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900% 08/01/36 | | 12/01/2018 | Paydown | | 6,018,906 | 6,018,906 | 6,018,906 | 6,018,906 | | | | | | 6,018,906 | | | | 122,403 | 08/01/2036 |
| 25857@-AB-5 | DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850% 08/01/36 | | 12/01/2018 | Paydown | | 1,074,805 | 1,074,805 | 1,074,805 | 1,074,805 | | | | | | 1,074,805 | | | | 27,182 | 08/01/2036 |
| 25858*-AA-8 | DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000% 03/22/38 | | 12/01/2018 | Paydown | | 8,494,149 | 8,494,149 | 8,494,149 | 8,494,149 | | | | | | 8,494,149 | | | | 180,293 | 03/22/2038 |
| 25858*-AB-6 | DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38 | | 12/01/2018 | Paydown | | 2,611,881 | 2,611,881 | 2,611,881 | 2,611,881 | | | | | | 2,611,881 | | | | 62,723 | 03/22/2038 |
| 26061#-AA-5 | DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41 | | 12/15/2018 | Redemption 100.0000 | | 739,184 | 739,184 | 739,184 | 739,184 | | | | | | 739,184 | | | | 20,042 | 12/15/2041 |
| 26061@-AA-7 | DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42 | | 12/15/2018 | Redemption 100.0000 | | 347,681 | 347,681 | 347,681 | 347,681 | | | | | | 347,681 | | | | 9,497 | 05/15/2042 |
| 26208L-AA-6 | HONK 2015-1A A2 SEQ 5.216% 07/20/45 | | 10/20/2018 | Paydown | | 260,000 | 260,000 | 259,913 | 259,917 | | 83 | | 83 | | 260,000 | | | | 8,476 | 07/20/2045 |
| 263534-BW-8 | E.I. DU PONT DE NEMOURS SR UNSEC 5.750% 03/15/19 | | 11/29/2018 | TENDER SALE | | 39,124,800 | 40,000,000 | 39,858,400 | 39,978,936 | | 15,821 | | 15,821 | | 39,994,757 | | (869,957) | (869,957) | 2,772,778 | 03/15/2019 |
| 263534-BZ-1 | E.I. DU PONT DE NEMOURS SR UNSEC 4.625% 01/15/20 | | 11/29/2018 | TENDER SALE | | 41,102,048 | 41,600,000 | 41,427,360 | 41,559,969 | | 17,433 | | 17,433 | | 41,577,402 | | (475,354) | (475,354) | 2,640,156 | 01/15/2020 |
| 263534-CB-3 | E.I. DU PONT DE NEMOURS SR UNSEC 3.625% 01/15/21 | | 11/29/2018 | TENDER SALE | | 29,481,000 | 30,000,000 | 29,957,700 | 29,985,483 | | 4,187 | | 4,187 | | 29,989,670 | | (508,670) | (508,670) | 1,492,292 | 01/15/2021 |
| 263534-CC-1 | E.I. DU PONT DE NEMOURS SR UNSEC 4.900% 01/15/41 | | 11/29/2018 | TENDER SALE | | 59,426,500 | 50,000,000 | 49,327,000 | 49,407,972 | | 12,875 | | 12,875 | | 49,420,848 | | 10,005,652 | 10,005,652 | 3,361,944 | 01/15/2041 |
| 26442C-AG-9 | DUKE ENERGY CAROLINAS 1ST REF MORT 7.000% 11/15/18 | | 11/15/2018 | Maturity | | 22,000,000 | 22,000,000 | 22,039,320 | 22,004,535 | | (4,535) | | (4,535) | | 22,000,000 | | | | 1,540,000 | 11/15/2018 |
| 26442C-AJ-3 | DUKE ENERGY CAROLINAS 1ST MORTG 4.300% 06/15/20 | | 04/23/2018 | KEYBANC CAPITAL MARKETS | | 13,362,440 | 13,000,000 | 12,969,450 | 12,991,310 | | 1,062 | | 1,062 | | 12,992,371 | | 370,069 | 370,069 | 201,861 | 06/15/2020 |
| 26442R-AB-7 | DUKE ENERGY PROGRESS INC 1ST MORTG 4.375% 03/30/44 | | 08/07/2018 | BANK OF AMERICA | | 7,524,475 | 7,300,000 | 7,298,540 | 7,298,877 | | 14 | | 14 | | 7,298,891 | | 225,584 | 225,584 | 274,130 | 03/30/2044 |
| 26817R-AM-0 | VISTRA ENERGY CORP CO.GUARNT 6.750% 11/01/19 | | 05/01/2018 | Call 101.6880 | | 11,533,453 | 11,342,000 | 11,682,260 | 11,525,553 | | (44,320) | | (44,320) | | 11,481,234 | | (139,234) | (139,234) | 574,245 | 11/01/2019 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 26875P-AC-5 | EOG RESOURCES INC SR UNSEC 6.875% 10/01/18 | | 10/01/2018 | Maturity | | 14,000,000 | 14,000,000 | 13,647,600 | 13,964,024 | | 35,976 | | 35,976 | | 14,000,000 | | | | 962,500 | 10/01/2018 |
| 268787-AB-4 | EP ENER/EVEREST ACQ FIN CO.GUARNT 7.750% 09/01/22 | | 01/03/2018 | Taxable Exchange | | 1,350,000 | 2,250,000 | 1,254,375 | 1,254,375 | | | | | | 1,254,375 | | 95,625 | 95,625 | | 09/01/2022 |
| 268787-AD-0 | EP ENER/EVEREST ACQ FIN CO.GUARNT 6.375% 06/15/23 | | 01/03/2018 | Taxable Exchange | | 12,132,500 | 21,100,000 | 11,394,000 | 11,394,000 | | | | | | 11,394,000 | | 738,500 | 738,500 | | 06/15/2023 |
| 26885*-AA-3 | CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44 | | 12/08/2018 | Redemption 100.0000 | | 675,897 | 675,897 | 686,660 | 685,184 | | (9,287) | | (9,287) | | 675,897 | | | | 19,880 | 11/08/2044 |
| 27004@-AA-5 | EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39 | | 07/15/2018 | Redemption 100.0000 | | 970,031 | 970,031 | 970,031 | 970,031 | | | | | | 970,031 | | | | 33,446 | 01/15/2039 |
| 27004@-AB-3 | EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39 | | 07/15/2018 | Redemption 100.0000 | | 308,646 | 308,646 | 308,646 | 308,646 | | | | | | 308,646 | | | | 10,642 | 01/15/2039 |
| 27326#-AB-2 | EAST KENTUCKY POWER COOP-INC. A-SR-SEC 4.610% 02/06/44 | | 02/06/2018 | Redemption 100.0000 | | 1,250,000 | 1,250,000 | 1,256,250 | 1,255,959 | | (5,959) | | (5,959) | | 1,250,000 | | | | 28,813 | 02/06/2044 |
| 27430*-AK-9 | EAST PENN MANUFACTURING CO. SR 7.260% 05/22/18 | | 05/22/2018 | Maturity | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 254,100 | 05/22/2018 |
| 277432-AH-3 | EASTMAN CHEMICAL CO SR UNSEC 5.500% 11/15/19 | | 11/06/2018 | TENDER SALE | | 6,351,776 | 6,200,000 | 6,193,676 | 6,198,587 | | 621 | | 621 | | 6,199,208 | | 152,568 | 152,568 | 332,475 | 11/15/2019 |
| 278865-AZ-3 | ECOLAB INC SR UNSEC 3.950% 12/01/47 | | 04/18/2018 | Tax Free Exchange | | 27,139,566 | 27,061,000 | 27,139,887 | 27,139,887 | | (320) | | (320) | | 27,139,566 | | | | 418,656 | 12/01/2047 |
| 28621@-AA-6 | ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32 | | 12/31/2018 | Redemption 100.0000 | | 8,320,423 | 8,320,423 | 8,320,423 | 8,320,423 | | | | | | 8,320,423 | | | | 190,772 | 12/31/2032 |
| 288547-AC-6 | ELAT 2007-2 A2B FLT STEP IRC 3.456% 05/25/37 | | 12/26/2018 | Paydown | | 2,545,672 | 2,545,672 | 2,211,756 | 2,519,940 | | 25,732 | | 25,732 | | 2,545,672 | | | | 29,371 | 05/25/2037 |
| 28932M-AA-3 | ELM RD GENERATING STAT SR SEC 5.209% 02/11/30 | | 08/11/2018 | Redemption 100.0000 | | 667,882 | 667,882 | 667,882 | 667,882 | | | | | | 667,882 | | | | 26,204 | 02/11/2030 |
| 29252B-AA-7 | ENBRIDGE PIPELINES-SOUTHERN LI SR-UNSEC 3.980% 06/30/40 | | 12/30/2018 | Redemption 100.0000 | | 3,640,500 | 3,640,500 | 3,640,500 | 3,640,500 | | | | | | 3,640,500 | | | | 111,042 | 06/30/2040 |
| 29362U-AB-0 | ENTEGRIS INC CO.GUARNT 4.625% 02/10/26 | | 06/06/2018 | GOLDMAN SACHS & COMPANY | | 5,938,750 | 6,100,000 | 6,139,063 | 6,138,402 | | (1,812) | | (1,812) | | 6,136,590 | | (197,840) | (197,840) | 132,943 | 02/10/2026 |
| 29364W-AJ-7 | ENTERGY LOUISIANA LLC 1ST MORTG 6.500% 09/01/18 | | 09/01/2018 | Maturity | | 19,000,000 | 19,000,000 | 18,986,890 | 18,998,919 | | 1,081 | | 1,081 | | 19,000,000 | | | | 1,235,000 | 09/01/2018 |
| 29365K-AB-9 | ETI 2009-A A2 SEQ 3.650% 08/01/19 | | 04/25/2018 | BARCLAYS BANK PLC | | 1,203,478 | 1,199,916 | 1,199,561 | 1,199,893 | | (22) | | (22) | | 1,199,871 | | 3,607 | 3,607 | 32,361 | 08/01/2019 |
| 29365K-AB-9 | ETI 2009-A A2 SEQ 3.650% 08/01/19 | | 08/01/2018 | Paydown | | 6,237,272 | 6,237,272 | 6,235,427 | 6,237,161 | | 111 | | 111 | | 6,237,272 | | | | 117,480 | 08/01/2019 |
| 29365K-AC-7 | ETI 2009-A A3 SEQ 4.380% 11/01/23 | | 12/10/2018 | Various | | 58,034,381 | 56,818,011 | 56,775,346 | 56,809,787 | | 365 | | 365 | | 56,810,153 | | 1,224,228 | 1,224,228 | 3,308,086 | 11/01/2023 |
| 29365K-AC-7 | ETI 2009-A A3 SEQ 4.380% 11/01/23 | | 08/01/2018 | Paydown | | 5,157,558 | 5,157,558 | 5,170,836 | 5,161,228 | | (3,671) | | (3,671) | | 5,157,558 | | | | 225,901 | 11/01/2023 |
| 29429C-AG-0 | CGCMT 2016-P3 B SUB AFC 4.271% 04/15/49 | | 08/06/2018 | CITIGROUP GLOBAL MARKETS INC | | 4,298,477 | 4,250,000 | 4,377,245 | 4,357,540 | | (7,221) | | (7,221) | | 4,350,319 | | (51,842) | (51,842) | 109,415 | 04/15/2049 |
| 29455J-BQ-9 | EQT CORP SR UNSEC 7.600% 01/15/18 | | 01/15/2018 | Maturity | | 5,500,000 | 5,500,000 | 5,164,940 | 5,498,680 | | 1,320 | | 1,320 | | 5,500,000 | | | | 209,000 | 01/15/2018 |
| 294751-BQ-4 | EQABS 2002-5 M2 MEZ AFC 6.337% 11/25/32 | | 11/01/2018 | Paydown | | 34,630 | 98,954 | 36,295 | 36,758 | | 22,269 | | 22,269 | | 59,027 | | (24,397) | (24,397) | 1,816 | 11/25/2032 |
| 294751-BY-7 | EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33 | | 12/01/2018 | Paydown | | | 573,305 | 229,357 | 225,722 | | 14,386 | | 14,386 | | 240,107 | | (240,107) | (240,107) | 3,586 | 08/25/2033 |
| 294751-CJ-9 | EQABS 2003-2 M2 MEZ AFC 5.252% 09/25/33 | | 03/01/2018 | Paydown | | 94,136 | 94,136 | 94,136 | 93,965 | | 170 | | 170 | | 94,136 | | | | 990 | 09/25/2033 |
| 294751-DG-4 | EQABS 2003-4 M2 MEZ STEP AFC NAS 6.531% 10/25/34 | | 07/01/2018 | Paydown | | 185,118 | 185,118 | 185,118 | 185,118 | | | | | | 185,118 | | | | 2,667 | 10/25/2034 |
| 294751-DH-2 | EQABS 2003-4 M3 MEZ STEP AFC NAS 6.779% 10/25/34 | | 07/01/2018 | Paydown | | 234,321 | 234,321 | 128,394 | 129,915 | | 104,405 | | 104,405 | | 234,321 | | | | 3,148 | 10/25/2034 |
| 294751-DR-0 | EQABS 2004-1 AF5 STEP AFC IRC AS 5.610% 04/25/34 | | 12/01/2018 | Paydown | | 1,009,125 | 1,009,125 | 1,009,125 | 1,009,125 | | | | | | 1,009,125 | | | | 26,346 | 04/25/2034 |
| 294751-DX-7 | EQABS 2004-1 M3 MEZ STEP AFC IRC NAS 5.760% 04/25/34 | | 12/01/2018 | Paydown | | 474,452 | 474,452 | 314,355 | 317,043 | | 157,409 | | 157,409 | | 474,452 | | | | 16,484 | 04/25/2034 |
| 294751-EL-2 | EQABS 2004-2 M2 MEZ STEP AFC NAS 6.060% 07/25/34 | | 12/01/2018 | Paydown | | 341,300 | 341,300 | 332,668 | 334,658 | | 6,642 | | 6,642 | | 341,300 | | | | 8,564 | 07/25/2034 |
| 294751-EM-0 | EQABS 2004-2 M3 MEZ STEP AFC NAS 6.181% 07/25/34 | | 12/01/2018 | Paydown | | | 16,030 | 574 | 644 | | 66 | | 66 | | 711 | | (711) | (711) | 1,349 | 07/25/2034 |
| 294751-EV-0 | EQABS 2004-3 AF5 STEP AFC AS 4.577% 07/25/34 | | 12/01/2018 | Paydown | | 573,284 | 573,284 | 570,597 | 571,020 | | 2,264 | | 2,264 | | 573,284 | | | | 22,517 | 07/25/2034 |
| 294751-FC-1 | EQABS 2004-3 M4 MEZ STEP AFC NAS 4.570% 07/25/34 | | 12/01/2018 | Paydown | | | 504,799 | | | | | | | | | | | | 9,230 | 07/25/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 294754-AY-2 | EQABS 2002-2 AF4 STEP AFC SEQ 7.039% 10/25/32 | | 05/01/2018 | Paydown | | 1,650,350 | 1,809,810 | 1,750,125 | 1,779,731 | | 29,331 | | 29,331 | | 1,809,062 | | (158,711) | (158,711) | 41,584 | 10/25/2032 |
| 29481#-AC-7 | ERGON INC. SR-UNSEC 5.500% 05/20/18 | | 05/20/2018 | Redemption 100.0000 | | 7,273,000 | 7,273,000 | 7,273,000 | 7,273,000 | | | | | | 7,273,000 | | | | 200,008 | 05/20/2018 |
| 29669*-AA-9 | ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC 3.990% 02/15/35 | | 02/15/2018 | Redemption 100.0000 | | 6,229,431 | 6,229,431 | 6,229,431 | 6,229,431 | | | | | | 6,229,431 | | | | 124,277 | 02/15/2035 |
| 29669*-AB-7 | ESSENTIA HEALTH 3.900% 02/15/40 | | 02/15/2018 | Redemption 100.0000 | | 87,000 | 87,000 | 87,000 | 87,000 | | | | | | 87,000 | | | | 1,697 | 02/15/2040 |
| 29854*-AA-4 | EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35 | | 12/15/2018 | Redemption 100.0000 | | 393,510 | 393,510 | 393,510 | 393,510 | | | | | | 393,510 | | | | 8,043 | 02/15/2035 |
| 29977H-AB-6 | EP ENER/EVEREST ACQ FIN CO.GUARNT 9.375% 05/01/20 | | 01/03/2018 | Taxable Exchange | | 5,036,160 | 5,856,000 | 4,948,320 | 4,948,320 | | | | | | 4,948,320 | | 87,840 | 87,840 | | 05/01/2020 |
| 30161N-AN-1 | EXELON CORP SR UNSEC 3.950% 06/15/25 | | 09/19/2018 | JP MORGAN SECURITIES | | 10,767,757 | 10,850,000 | 10,829,648 | 10,833,024 | | 1,435 | | 1,435 | | 10,834,459 | | (66,702) | (66,702) | 328,574 | 06/15/2025 |
| 30246Q-AH-6 | FBRSI 2005-2 M2 MEZ FLT STEP AFC IRC 3.256% 09/25/35 | | 09/13/2018 | PERFORMANCE TRUST CAP | | 25,609,883 | 25,550,000 | 22,423,219 | 24,170,939 | | 353,096 | | 353,096 | | 24,524,035 | | 1,085,848 | 1,085,848 | 488,718 | 09/25/2035 |
| 30246Q-CN-1 | FBRSI 2005-5 AV24 FLT STEP AFC IRC 3.246% 11/25/35 | | 12/26/2018 | Paydown | | 5,251,282 | 5,251,282 | 4,012,868 | 5,202,591 | | 48,690 | | 48,690 | | 5,251,282 | | | | 70,082 | 11/25/2035 |
| 302583-AD-1 | FPL 2007-A A4 SEQ 5.256% 08/01/21 | | 04/25/2018 | BARCLAYS BANK PLC | | 11,434,666 | 11,218,620 | 12,532,718 | 11,760,150 | | (23,907) | | (23,907) | | 11,736,243 | | (301,577) | (301,577) | 435,645 | 08/01/2021 |
| 302583-AD-1 | FPL 2007-A A4 SEQ 5.256% 08/01/21 | | 02/01/2018 | Paydown | | 3,805,396 | 3,805,396 | 4,251,143 | 3,989,085 | | (183,689) | | (183,689) | | 3,805,396 | | | | 99,996 | 08/01/2021 |
| 30273@-AA-3 | FPL ROCKAWAY PEAKING FACILITIE SR-SEC 7.110% 06/28/20 | | 12/30/2018 | Redemption 100.0000 | | 3,204,560 | 3,204,560 | 3,242,077 | 3,211,585 | | (7,025) | | (7,025) | | 3,204,560 | | | | 155,623 | 06/28/2020 |
| 30284@-AD-4 | FNBM-LLC SR-SEC 4.070% 12/20/18 | | 12/20/2018 | Maturity | | 100,000,000 | 100,000,000 | 100,092,599 | 100,000,000 | | | | | | 100,000,000 | | | | 4,341,333 | 12/20/2018 |
| 30291*-AA-3 | FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36 | | 12/15/2018 | Redemption 100.0000 | | 3,235,185 | 3,235,185 | 3,235,185 | 3,235,185 | | | | | | 3,235,185 | | | | 73,893 | 10/13/2036 |
| 30711X-AT-1 | CAS 2015-C01 1M2 MEZ FLT 6.806% 02/25/25 | | 10/31/2018 | BNP PARIBAS | | 3,554,875 | 3,241,027 | 3,443,211 | 3,414,004 | | (18,980) | | (18,980) | | 3,395,023 | | 159,852 | 159,852 | 173,610 | 02/25/2025 |
| 30711X-AT-1 | CAS 2015-C01 1M2 MEZ FLT 6.806% 02/25/25 | | 10/25/2018 | Paydown | | 588,354 | 588,354 | 625,057 | 619,755 | | (31,401) | | (31,401) | | 588,354 | | | | 16,109 | 02/25/2025 |
| 30711X-DA-9 | CAS 2016-C04 1M2 EXCH MEZ FLT 6.756% 01/25/29 | | 12/03/2018 | MORGAN STANLEY & CO. INC. | | 5,597,266 | 5,000,000 | 5,264,258 | 5,239,884 | | (27,506) | | (27,506) | | 5,212,377 | | 384,889 | 384,889 | 296,570 | 01/25/2029 |
| 30711X-DK-7 | CAS 2016-C05 2M2 MEZ FLT 6.956% 01/25/29 | | 10/31/2018 | BNP PARIBAS | | 11,102,734 | 10,000,000 | 10,557,656 | 10,525,660 | | (32,733) | | (32,733) | | 10,492,927 | | 609,807 | 609,807 | 548,640 | 01/25/2029 |
| 30711X-DS-0 | CAS 2016-C06 1M2 EXCH MEZ FLT 6.756% 04/25/29 | | 12/14/2018 | BANK OF AMERICA | | 5,494,727 | 5,000,000 | 5,244,922 | 5,223,248 | | (25,320) | | (25,320) | | 5,197,928 | | 296,798 | 296,798 | 307,504 | 04/25/2029 |
| 30711X-EP-5 | CAS 2017-C01 1M2 EXCH MEZ FLT 6.056% 07/25/29 | | 12/19/2018 | BANK OF AMERICA | | 6,357,422 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | 357,422 | 357,422 | 330,303 | 07/25/2029 |
| 30711X-JX-3 | CAS 2017-C03 1M2 EXCH MEZ FLT 5.506% 10/25/29 | | 12/20/2018 | BANK OF AMERICA | | 5,170,508 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 170,508 | 170,508 | 249,962 | 10/25/2029 |
| 30711X-NX-8 | CAS 2017-C05 1M2 EXCH MEZ FLT 4.706% 01/25/30 | | 12/04/2018 | BANK OF AMERICA | | 12,119,531 | 12,000,000 | 11,883,691 | 11,889,647 | | 15,924 | | 15,924 | | 11,905,571 | | 213,960 | 213,960 | 476,019 | 01/25/2030 |
| 31304*-AA-6 | FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32 | | 12/10/2018 | Redemption 100.0000 | | 1,707,538 | 1,707,538 | 1,707,538 | 1,707,538 | | | | | | 1,707,538 | | | | 52,236 | 01/10/2032 |
| 31305#-AA-1 | FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32 | | 12/10/2018 | Redemption 100.0000 | | 1,150,968 | 1,150,968 | 1,150,968 | 1,150,968 | | | | | | 1,150,968 | | | | 35,212 | 02/10/2032 |
| 31306#-AA-0 | FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32 | | 12/10/2018 | Redemption 100.0000 | | 1,302,347 | 1,302,347 | 1,302,347 | 1,302,347 | | | | | | 1,302,347 | | | | 39,835 | 03/10/2032 |
| 31306@-AA-2 | FBI SAN DIEGO LEASE BKD TRUST- SR-SEC 4.750% 04/26/33 | | 12/10/2018 | Redemption 100.0000 | | 3,650,589 | 3,650,589 | 3,650,589 | 3,650,589 | | | | | | 3,650,589 | | | | 94,583 | 04/26/2033 |
| 31331F-AX-9 | FEDEX CORP 1998 PASS TST PT CERTS 6.720% 01/15/22 | | 01/15/2018 | Redemption 100.0000 | | 466,518 | 466,518 | 433,185 | 458,768 | | 7,750 | | 7,750 | | 466,518 | | | | 15,675 | 01/15/2022 |
| 31331F-BA-8 | FEDERAL EXPRESS PT 991A-SR-SEC 7.650% 01/15/22 | | 07/15/2018 | Redemption 100.0000 | | 550,279 | 550,279 | 550,279 | 550,279 | | | | | | 550,279 | | | | 21,587 | 01/15/2022 |
| 31331F-BB-6 | FEDERAL EXPRESS PT 991B-SR-SEC 7.900% 01/15/20 | | 01/15/2018 | Redemption 100.0000 | | 813,345 | 813,345 | 813,345 | 813,345 | | | | | | 813,345 | | | | 32,127 | 01/15/2020 |
| 31359U-PG-4 | FNW 1998-W2 B1 SUB 6.500% 06/25/28 | | 12/01/2018 | Paydown | | 490,984 | 490,984 | 474,246 | 475,313 | | 15,671 | | 15,671 | | 490,984 | | | | 17,383 | 06/25/2028 |
| 31359U-PH-2 | FNW 1998-W2 B2 SUB 6.500% 06/25/28 | | 12/01/2018 | Paydown | | 436,157 | 436,157 | 416,181 | 417,638 | | 18,519 | | 18,519 | | 436,157 | | | | 15,442 | 06/25/2028 |
| 31359U-PJ-8 | FNW 1998-W2 B3 SUB 6.500% 06/25/28 | | 12/01/2018 | Paydown | | 246,724 | 246,724 | 224,720 | 224,874 | | 21,851 | | 21,851 | | 246,724 | | | | 8,735 | 06/25/2028 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 313747-AR-8 | FEDERAL REALTY INVS TRST SR UNSEC 5.900% 04/01/20 | | 01/02/2018 | Call 107.9530 | | 3,670,402 | 3,400,000 | 3,393,608 | 3,398,311 | | 2 | | 2 | | 3,398,313 | | 1,687 | 1,687 | 320,552 | 04/01/2020 |
| 313747-AV-9 | FEDERAL REALTY INVESTMEN SR UNSEC 4.500% 12/01/44 | | 03/22/2018 | WELLS FARGO | | 3,179,530 | 3,081,000 | 3,267,246 | 3,265,309 | | (901) | | (901) | | 3,264,408 | | (84,877) | (84,877) | 44,289 | 12/01/2044 |
| 3137G0-NE-5 | STACR 2017-HQA1 M2 EXCH MEZ FLT 6.056% 08/25/29 | | 11/14/2018 | BANK OF AMERICA | | 20,552,656 | 19,000,000 | 18,970,547 | 18,973,274 | | 3,206 | | 3,206 | | 18,976,480 | | 1,576,176 | 1,576,176 | 937,777 | 08/25/2029 |
| 31393Y-Y4-1 | FNW 2004-W6 M MEZ CSTR NAS 5.515% 07/25/34 | | 12/01/2018 | Paydown | | 446,519 | 1,259,655 | 521,158 | 459,570 | 152,939 | 214,385 | 57,950 | 309,374 | | 768,944 | | (322,425) | (322,425) | 44,081 | 07/25/2034 |
| 315292-AM-4 | FERRELLGAS LP/FERRELLGAS SR UNSEC 6.500% 05/01/21 | | 01/10/2018 | BANK OF AMERICA | | 7,872,988 | 8,195,000 | 8,181,838 | 8,189,849 | | 35 | | 35 | | 8,189,884 | | (316,896) | (316,896) | 100,338 | 05/01/2021 |
| 315292-AP-7 | FERRELLGAS LP/FERRELLGAS SR UNSEC 6.750% 01/15/22 | | 01/02/2018 | BANK OF AMERICA | | 2,968,875 | 3,150,000 | 3,272,434 | 3,198,483 | | (196) | | (196) | | 3,198,287 | | (229,412) | (229,412) | 99,816 | 01/15/2022 |
| 31562#-AA-9 | FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30 | | 12/15/2018 | Redemption 100.0000 | | 191,808 | 191,808 | 191,808 | 191,808 | | | | | | 191,808 | | | | 6,863 | 09/15/2030 |
| 31564#-AA-7 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32 | | 12/31/2018 | Redemption 100.0000 | | 659,846 | 659,846 | 659,846 | 659,846 | | | | | | 659,846 | | | | 24,374 | 03/31/2032 |
| 31565#-AA-6 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31 | | 12/31/2018 | Redemption 100.0000 | | 445,762 | 445,762 | 445,762 | 445,762 | | | | | | 445,762 | | | | 17,600 | 07/31/2031 |
| 31565@-AA-8 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.670% 01/31/33 | | 12/31/2018 | Redemption 100.0000 | | 592,814 | 592,814 | 592,814 | 592,814 | | | | | | 592,814 | | | | 24,917 | 01/31/2033 |
| 31565@-AB-6 | WELLS FARGO BK-FLOWERS $780M SR-SEC 7.670% 01/31/20 | | 12/30/2018 | Redemption 100.0000 | | 98,879 | 98,879 | 98,879 | 98,879 | | | | | | 98,879 | | | | 4,156 | 01/31/2020 |
| 31659T-EG-6 | FMIC 2005-3 2A2 FLT STEP AFC 3.026% 02/25/36 | | 05/17/2018 | CREDIT SUISSE SECURITIES US LL | | 2,827,278 | 2,898,843 | 2,532,864 | 2,696,145 | | 26,284 | | 26,284 | | 2,722,429 | | 104,849 | 104,849 | 17,215 | 02/25/2036 |
| 31659T-EG-6 | FMIC 2005-3 2A2 FLT STEP AFC 3.026% 02/25/36 | | 04/25/2018 | Paydown | | 340,937 | 340,937 | 297,894 | 317,097 | | 23,840 | | 23,840 | | 340,937 | | | | 979 | 02/25/2036 |
| 316773-AD-2 | FIFTH THIRD BANCORP SUBORD 4.500% 06/01/18 | | 06/01/2018 | Maturity | | 50,000,000 | 50,000,000 | 31,705,000 | 48,764,640 | | 1,235,360 | | 1,235,360 | | 50,000,000 | | | | 1,125,000 | 06/01/2018 |
| 32027N-ED-9 | FFML 2003-FFH1 M1 MEZ FLT STEP 3.556% 09/25/33 | | 12/26/2018 | Paydown | | 1,385,491 | 1,385,491 | 1,288,507 | 1,300,965 | | 84,526 | | 84,526 | | 1,385,491 | | | | 20,526 | 09/25/2033 |
| 32027N-KJ-9 | FFML 2004-FF6 M1 MEZ FLT STEP IRC 3.436% 07/25/34 | | 12/26/2018 | Paydown | | 738,288 | 738,288 | 440,670 | 357,334 | | 380,954 | | 380,954 | | 738,288 | | | | 10,749 | 07/25/2034 |
| 32027N-QL-8 | FFML 2005-FF1 M1 FLT STEP 3.241% 12/25/34 | | 05/17/2018 | BANK OF AMERICA | | 1,742,049 | 1,741,504 | 1,619,930 | 1,661,044 | | 11,282 | | 11,282 | | 1,672,326 | | 69,723 | 69,723 | 17,158 | 12/25/2034 |
| 32027N-QL-8 | FFML 2005-FF1 M1 FLT STEP 3.241% 12/25/34 | | 04/25/2018 | Paydown | | 196,311 | 196,311 | 182,607 | 187,242 | | 9,070 | | 9,070 | | 196,311 | | | | 824 | 12/25/2034 |
| 32027N-VV-0 | FFML 2005-FF9 A4 FLT STEP 2.866% 10/25/35 | | 12/26/2018 | Paydown | | 2,516,646 | 2,516,646 | 2,353,064 | 2,395,196 | | 121,450 | | 121,450 | | 2,516,646 | | | | 32,865 | 10/25/2035 |
| 32028G-AE-5 | FFML 2006-FF15 A5 FLT STEP IRC SEQ 2.666% 11/25/36 | | 09/27/2018 | BANK OF AMERICA | | 12,187,370 | 12,483,862 | 10,845,355 | 11,311,489 | | 128,720 | | 128,720 | | 11,440,209 | | 747,161 | 747,161 | 195,703 | 11/25/2036 |
| 32028G-AE-5 | FFML 2006-FF15 A5 FLT STEP IRC SEQ 2.666% 11/25/36 | | 10/25/2018 | Paydown | | 1,338,589 | 1,338,589 | 1,162,899 | 1,212,881 | | 125,708 | | 125,708 | | 1,338,589 | | | | 10,002 | 11/25/2036 |
| 32051G-2H-7 | FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36 | | 12/01/2018 | Paydown | | 479,747 | 535,593 | 418,967 | 424,293 | | 98,792 | | 98,792 | | 523,085 | | (43,339) | (43,339) | 12,702 | 05/25/2036 |
| 32051G-2J-3 | FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36 | | 12/01/2018 | Paydown | | 1,944,461 | 2,170,811 | 1,671,965 | 1,694,249 | | 423,156 | | 423,156 | | 2,117,405 | | (172,944) | (172,944) | 51,482 | 05/25/2036 |
| 32051G-AA-3 | FHAMS 2004-AA4 A1 CSTR AS 4.214% 10/25/34 | | 12/01/2018 | Paydown | | 3,409,461 | 3,409,461 | 3,225,239 | 3,254,974 | | 154,487 | | 154,487 | | 3,409,461 | | | | 65,510 | 10/25/2034 |
| 32051G-CQ-6 | FHASI 2004-7 1A4 NAS 5.500% 01/25/35 | | 12/01/2018 | Paydown | | 430,058 | 430,058 | 431,905 | 430,573 | | (516) | | (516) | | 430,058 | | | | 17,042 | 01/25/2035 |
| 32051G-FL-4 | FHAMS 2005-FA1 1A1 NAS 5.500% 03/25/35 | | 12/01/2018 | Paydown | | 1,260,514 | 1,283,030 | 978,798 | 994,190 | | 283,712 | | 283,712 | | 1,277,902 | | (17,388) | (17,388) | 36,417 | 03/25/2035 |
| 32051G-GY-5 | FHASI 2005-1 1A8 Z AS 5.250% 03/25/35 | | 04/01/2018 | Paydown | | 6,026,042 | 6,026,042 | 5,511,945 | 5,827,929 | | 198,113 | | 198,113 | | 6,026,042 | | | | 99,177 | 03/25/2035 |
| 32051G-N3-5 | FHASI 2005-8 1A1 NAS 5.750% 02/25/36 | | 12/01/2018 | Paydown | | 1,638,876 | 1,899,729 | 1,410,348 | 1,419,683 | | 413,902 | | 413,902 | | 1,833,585 | | (194,710) | (194,710) | 44,605 | 02/25/2036 |
| 32051G-P4-1 | FHASI 2005-8 1A10 AD AS 5.750% 02/25/36 | | 12/01/2018 | Paydown | | 1,687,957 | 1,956,623 | 1,454,641 | 1,464,215 | | 424,560 | | 424,560 | | 1,888,775 | | (200,817) | (200,817) | 45,941 | 02/25/2036 |
| 32051G-RU-1 | FHAMS 2005-FA5 1A4 SSNR NAS 5.500% 08/25/35 | | 12/01/2018 | Paydown | | 681,309 | 861,743 | 601,138 | 513,149 | | 277,847 | | 277,847 | | 790,995 | | (109,686) | (109,686) | 23,356 | 08/25/2035 |
| 32051G-UQ-6 | FHASI 2005-5 1A6 SSNR AS 5.500% 10/25/35 | | 03/01/2018 | Paydown | | 6,228,238 | 6,255,638 | 5,285,508 | 5,331,784 | | 920,042 | | 920,042 | | 6,251,825 | | (23,587) | (23,587) | 84,339 | 10/25/2035 |
| 32051G-VL-6 | FHAMS 2005-FA7 1A4A SSNR NAS 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 1,291,317 | 1,350,216 | 829,696 | 832,974 | | 494,832 | | 494,832 | | 1,327,806 | | (36,490) | (36,490) | 41,071 | 10/25/2035 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 32052U-AB-9 | FHASI 2006-4 1A2 NAS 5.750% 02/25/37 | | 12/01/2018 | Paydown | | 1,232,915 | 1,327,086 | 944,139 | 849,366 | | 443,251 | | 443,251 | | 1,292,617 | | (59,702) | (59,702) | 32,511 | 02/25/2037 |
| 32485*-AD-9 | FIRST NAT BK-CATALYST VIDALIA/ SR-SEC 12.480% 05/01/20 | | 11/01/2018 | Redemption 100.0000 | | 13,282,530 | 13,282,530 | 13,282,530 | 13,282,530 | | | | | | 13,282,530 | | | | 1,255,783 | 05/01/2020 |
| 33632*-UJ-4 | FIRST SECURITY BK NA-PHILLIPS SR-SEC 7.950% 12/10/20 | | 12/10/2018 | Redemption 100.0000 | | 982,397 | 982,397 | 982,397 | 982,397 | | | | | | 982,397 | | | | 42,817 | 12/10/2020 |
| 33736*-AF-9 | FIRST UNION COMMERCIAL CORP.-B SR-SEC 5.800% 01/02/24 | | 07/02/2018 | Redemption 100.0000 | | 1,204,619 | 1,204,619 | 1,204,619 | 1,204,619 | | | | | | 1,204,619 | | | | 69,868 | 01/02/2024 |
| 33736L-AW-5 | FULB 1997-C2 IO IO CSTR NTL 1.931% 11/18/29 | | 06/01/2018 | Paydown | | | | 7,255 | 77,040 | | (7,255) | 69,785 | (77,040) | | | | | | 82,964 | 11/18/2029 |
| 337925-CP-4 | FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23 | | 12/01/2018 | Paydown | | 211,709 | 211,709 | | | | 211,709 | | 211,709 | | 211,709 | | | | 9,009 | 09/11/2023 |
| 33840*-AA-3 | 521-533 LLC-IFF SR-SEC 4.770% 11/15/30 | | 12/15/2018 | Redemption 100.0000 | | 1,615,827 | 1,615,827 | 1,615,827 | 1,615,827 | | | | | | 1,615,827 | | | | 43,558 | 11/15/2030 |
| 340711-AG-5 | FLORIDA GAS TRANSMISSION SR UNSEC 9.190% 11/01/24 | | 11/01/2018 | Redemption 100.0000 | | 1,750,000 | 1,750,000 | 1,744,164 | 1,747,676 | | 2,324 | | 2,324 | | 1,750,000 | | | | 160,825 | 11/01/2024 |
| 341099-CK-3 | DUKE ENERGY FLORIDA LLC 1ST MORTG 5.650% 06/15/18 | | 06/15/2018 | Maturity | | 7,545,000 | 7,545,000 | 7,521,353 | 7,542,780 | | 2,220 | | 2,220 | | 7,545,000 | | | | 213,146 | 06/15/2018 |
| 34115#-AA-5 | FLORIDA SOUTHEAST CONNECTION-L 3.500% 06/30/37 | | 12/31/2018 | Redemption 100.0000 | | 945,283 | 945,283 | 945,283 | 945,283 | | | | | | 945,283 | | | | 23,101 | 06/30/2037 |
| 343412-AB-8 | FLUOR CORP SR UNSEC 3.375% 09/15/21 | | 09/24/2018 | Call 100.6570 | | 25,164,250 | 25,000,000 | 24,779,750 | 24,909,584 | | 16,833 | | 16,833 | | 24,926,416 | | 73,584 | 73,584 | 1,011,375 | 09/15/2021 |
| 343412-AC-6 | FLUOR CORP SR UNSEC 3.500% 12/15/24 | | 05/04/2018 | MARKETAXESS HOLDINGS INC | | 4,900,100 | 5,000,000 | 4,971,400 | 4,979,223 | | 926 | | 926 | | 4,980,149 | | (80,049) | (80,049) | 69,514 | 12/15/2024 |
| 34417M-AA-5 | FOCUS 2017-1A A2I SEQ 3.857% 04/30/47 | | 10/30/2018 | Paydown | | 45,000 | 45,000 | 45,000 | 45,000 | | | | | | 45,000 | | | | 1,085 | 04/30/2047 |
| 34417M-AB-3 | FOCUS 2017-1A A2II SEQ 5.093% 04/30/47 | | 10/30/2018 | Paydown | | 220,000 | 220,000 | 220,000 | 220,000 | | | | | | 220,000 | | | | 7,003 | 04/30/2047 |
| 34487*-AA-9 | FOOTBALL CLUB TERM NOTES 2018 SR 6.110% 10/05/18 | | 10/05/2018 | Maturity | | 8,695,651 | 8,695,651 | 8,695,651 | 8,695,651 | | | | | | 8,695,651 | | | | 538,684 | 10/05/2018 |
| 345397-VT-7 | FORD MOTOR CREDIT CO LLC SR UNSEC 5.000% 05/15/18 | | 05/15/2018 | Maturity | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 625,000 | 05/15/2018 |
| 35729P-DB-3 | FHLT 2004-1 M3 MEZ FLT STEP 3.331% 02/25/34 | | 12/26/2018 | Paydown | | 14,038 | 14,038 | 11,673 | 12,362 | | 1,676 | | 1,676 | | 14,038 | | | | 167 | 02/25/2034 |
| 35729P-JY-7 | FHLT 2005-B M4 MEZ FLT STEP 3.211% 04/25/35 | | 07/26/2018 | KGS-ALPHA CAPITAL MARKETS LLC | | 2,203,584 | 2,202,207 | 1,566,320 | 2,143,109 | | 16,692 | | 16,692 | | 2,159,801 | | 43,783 | 43,783 | 33,097 | 04/25/2035 |
| 35729P-JY-7 | FHLT 2005-B M4 MEZ FLT STEP 3.211% 04/25/35 | | 07/25/2018 | Paydown | | 567,423 | 567,423 | 403,580 | 552,196 | | 15,227 | | 15,227 | | 567,423 | | | | 4,680 | 04/25/2035 |
| 35802X-AA-1 | FRESENIUS MED CARE II CO.GUARNT 6.500% 09/15/18 | | 09/15/2018 | Maturity | | 2,600,000 | 2,600,000 | 2,564,198 | 2,595,631 | | 4,370 | | 4,370 | | 2,600,000 | | | | 169,000 | 09/15/2018 |
| 35804H-AA-4 | FRESH MARKET INC SR SEC 9.750% 05/01/23 | | 12/06/2018 | BARCLAYS BANK PLC | | 31,343,250 | 43,575,000 | 24,619,875 | 24,619,875 | | | | | | 24,619,875 | | 6,723,375 | 6,723,375 | 4,518,698 | 05/01/2023 |
| 361452-AA-3 | GATX RAIL CORP 00-1-SR-SEC 8.100% 01/13/20 | | 07/13/2018 | Redemption 100.0000 | | 1,228,942 | 1,228,942 | 1,228,942 | 1,228,942 | | | | | | 1,228,942 | | | | 153,006 | 01/13/2020 |
| 36157L-C*-7 | GECMSI GECMSI 1994-02 6.446% 06/25/24 | | 12/01/2018 | Paydown | | 25,845 | 36,574 | 260 | | | 25,932 | | 25,932 | | 25,932 | | (87) | (87) | 1,080 | 06/25/2024 |
| 36157T-JG-7 | GECMSI GECMSI 1995-01A 8.014% 12/25/24 | | 12/01/2018 | Paydown | | 35,063 | 592,368 | | | | 35,063 | | 35,063 | | 35,063 | | | | 4,788 | 12/25/2024 |
| 36159X-AH-3 | GECMC 2007-C1 AM AFC 5.606% 12/10/49 | | 04/13/2018 | BANK OF AMERICA | | 29,724,747 | 30,001,322 | 31,671,286 | 30,217,717 | | (58,268) | | (58,268) | | 30,159,449 | | (434,702) | (434,702) | 635,375 | 12/10/2049 |
| 36159X-AH-3 | GECMC 2007-C1 AM AFC 5.606% 12/10/49 | | 04/01/2018 | Paydown | | 1,018,678 | 1,018,678 | 1,075,381 | 1,026,026 | | (7,348) | | (7,348) | | 1,018,678 | | | | 19,036 | 12/10/2049 |
| 36164A-AA-1 | GFG 2014-1A A SEQ 5.210% 07/15/40 | | 10/15/2018 | Paydown | | 2,076,451 | 2,076,451 | 2,076,451 | 2,076,451 | | | | | | 2,076,451 | | | | 71,444 | 07/15/2040 |
| 36164Y-AA-9 | GCP APPLIED TECHNOLOGIES CO.GUARNT 9.500% 02/01/23 | | 04/10/2018 | Call 110.1520 | | 20,928,880 | 19,000,000 | 19,260,000 | 19,172,918 | | (13,556) | | (13,556) | | 19,159,362 | | (159,362) | (159,362) | 3,177,338 | 02/01/2023 |
| 36170U-CQ-2 | GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD 5.336% 12/25/39 | | 12/01/2018 | Paydown | | 7,731,552 | 7,484,301 | | | | 7,731,552 | | 7,731,552 | | 7,731,552 | | | | 427,391 | 12/25/2039 |
| 361841-AB-5 | GLP CAPITAL LP / FIN II CO.GUARNT 4.375% 11/01/18 | | 05/21/2018 | TENDER SALE | | 16,313,830 | 16,750,000 | 16,750,000 | 16,750,000 | | | | | | 16,750,000 | | (436,170) | (436,170) | 407,118 | 11/01/2018 |
| 361841-AD-1 | GLP CAPITAL LP / FIN II CO.GUARNT 4.875% 11/01/20 | | 11/19/2018 | BANK OF AMERICA | | 25,767,188 | 25,500,000 | 25,500,000 | 25,500,000 | | | | | | 25,500,000 | | 267,188 | 267,188 | 1,312,188 | 11/01/2020 |
| 361849-CB-6 | GMACC 1997-C1 X IO CSTR NTL 1.352% 07/15/29 | | 12/01/2018 | Paydown | | | | 361,350 | | | | | | | | | | | 28,468 | 07/15/2029 |
| 361849-ER-9 | GMACC 1999-C1 X IO CSTR NTL 0.199% 05/15/33 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 1,591 | 05/15/2033 |
| 361856-DX-2 | GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34 | | 12/01/2018 | Paydown | | 769,331 | 769,331 | 769,331 | 769,331 | | | | | | 769,331 | | | | 23,191 | 09/25/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 36185M-AJ-1 | GMACM 2005-AF1 A2 FLT AFC AD AS 3.106% 07/25/35 | | 12/26/2018 | Paydown | | 1,427,907 | 1,427,907 | 1,186,478 | 1,182,149 | | 245,758 | | 245,758 | | 1,427,907 | | | | 21,141 | 07/25/2035 |
| 36185M-CL-4 | GMACM 2005-J1 A14 NAS 5.500% 12/25/35 | | 12/01/2018 | Paydown | | 971,862 | 1,021,834 | 862,140 | 869,089 | | 145,945 | | 145,945 | | 1,015,034 | | (43,172) | (43,172) | 26,499 | 12/25/2035 |
| 36185M-EG-3 | GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36 | | 12/01/2018 | Paydown | | 663,752 | 800,914 | 705,844 | 708,861 | | 78,569 | | 78,569 | | 787,429 | | (123,677) | (123,677) | 20,216 | 04/25/2036 |
| 36185N-J4-3 | GMACM 2003-J8 M1 MEZ NAS 5.250% 12/25/33 | | 12/01/2018 | Paydown | | 105,488 | 122,785 | 79,874 | 78,895 | 40,563 | 35,633 | 39,591 | 36,605 | | 115,500 | | (10,012) | (10,012) | 4,020 | 12/25/2033 |
| 36185N-J5-0 | GMACM 2003-J8 M2 MEZ NAS 5.250% 12/25/33 | | 11/01/2018 | Paydown | | 11,996 | 303,225 | 3,635 | 16,481 | 101,036 | 31,298 | 131,453 | 881 | | 17,361 | | (5,365) | (5,365) | 6,298 | 12/25/2033 |
| 36185N-S4-3 | GMACM 2004-JR1 A10 SC Z AS 5.250% 12/25/33 | | 12/01/2018 | Paydown | | 1,728,839 | 1,728,839 | 1,511,384 | 1,708,433 | | 20,406 | | 20,406 | | 1,728,839 | | | | 51,252 | 12/25/2033 |
| 36185N-X5-4 | GMACM 2004-AR1 14A CSTR AS 4.352% 06/25/34 | | 12/01/2018 | Paydown | | 1,045,329 | 1,045,329 | 1,048,269 | 1,047,978 | | (2,649) | | (2,649) | | 1,045,329 | | | | 32,312 | 06/25/2034 |
| 36187*-AA-7 | WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31 | | 12/01/2018 | Redemption 100.0000 | | 301,930 | 301,930 | 303,905 | 303,151 | | (1,220) | | (1,220) | | 301,930 | | | | 9,803 | 08/01/2031 |
| 36198E-AE-5 | GSMS 2013-GC13 A5 CSTR SEQ 4.049% 07/10/46 | | 03/08/2018 | CITIGROUP GLOBAL MARKETS INC | | 23,101,797 | 22,000,000 | 22,828,018 | 22,474,392 | | (11,953) | | (11,953) | | 22,462,439 | | 639,358 | 639,358 | 201,380 | 07/10/2046 |
| 36198E-AE-5 | GSMS 2013-GC13 A5 CSTR SEQ 4.049% 07/10/46 | | 04/01/2018 | Paydown | | | | | | | | | | | | | | | | 07/10/2046 |
| 36208#-AA-8 | GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27 | | 12/15/2018 | Redemption 100.0000 | | 115,544 | 115,544 | 115,544 | 115,544 | | | | | | 115,544 | | | | 4,076 | 07/15/2027 |
| 36228C-QK-2 | GSMS 2003-C1 X1 IO CSTR NTL 1.104% 01/10/40 | | 02/01/2018 | Paydown | | | | | | | | | | | | | | | 34 | 01/10/2040 |
| 36228C-YQ-0 | GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.496% 03/21/46 | | 12/01/2018 | Paydown | | 1,741,270 | 2,363,629 | 228,106 | 229,925 | | 1,614,271 | | 1,614,271 | | 1,844,196 | | (102,926) | (102,926) | 97,734 | 03/21/2046 |
| 36228F-3P-9 | GSAA 2004-3 AF4 STEP AFC AS 6.220% 04/25/34 | | 12/01/2018 | Paydown | | 1,359,117 | 1,355,820 | 1,333,493 | 1,333,611 | | 22,263 | | 22,263 | | 1,355,874 | | 3,243 | 3,243 | 40,872 | 04/25/2034 |
| 36228F-6P-6 | GSAMP 2004-AR1 M1 MEZ FLT STEP 3.481% 06/25/34 | | 12/26/2018 | Paydown | | 426,373 | 426,373 | 405,587 | 409,563 | | 16,809 | | 16,809 | | 426,373 | | | | 6,451 | 06/25/2034 |
| 36228F-H6-6 | GSR 2004-3F 2A11 NAS 5.500% 02/25/34 | | 12/01/2018 | Paydown | | 508,281 | 508,281 | 520,035 | 515,964 | | (7,683) | | (7,683) | | 508,281 | | | | 16,630 | 02/25/2034 |
| 36228F-TX-4 | GSR 2003-7F 1A5 NAS 5.250% 06/25/33 | | 12/01/2018 | Paydown | | 353,160 | 353,160 | 342,089 | 342,108 | | 11,052 | | 11,052 | | 353,160 | | | | 13,237 | 06/25/2033 |
| 36228F-UC-8 | GSR 2003-7F 2A5 NAS 5.250% 06/25/33 | | 12/01/2018 | Paydown | | 54,338 | 54,338 | 52,109 | 52,113 | | 2,225 | | 2,225 | | 54,338 | | | | 1,880 | 06/25/2033 |
| 36228F-VA-1 | GSR 2003-7F B1 SUB CSTR NAS 5.870% 06/25/33 | | 12/01/2018 | Paydown | | 227,213 | 227,213 | 224,940 | 224,943 | | 2,270 | | 2,270 | | 227,213 | | | | 8,331 | 06/25/2033 |
| 36228F-VB-9 | GSR 2003-7F B2 SUB CSTR NAS 5.870% 06/25/33 | | 12/01/2018 | Paydown | | 73,029 | 73,029 | 71,867 | 71,869 | | 1,160 | | 1,160 | | 73,029 | | | | 2,677 | 06/25/2033 |
| 3622EC-AK-2 | GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 03/25/47 | | 12/01/2018 | Paydown | | 1,135,465 | 1,135,465 | 638,382 | 644,506 | | 490,959 | | 490,959 | | 1,135,465 | | | | 18,127 | 03/25/2047 |
| 3622EL-AD-8 | GSAA 2006-18 AF4A STEP AFC AS 5.923% 11/25/36 | | 12/01/2018 | Paydown | | 2,425,736 | 2,425,736 | 1,241,335 | 1,241,222 | | 1,184,514 | | 1,184,514 | | 2,425,736 | | | | 38,123 | 11/25/2036 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37 | | 12/01/2018 | Paydown | | 237,912 | 267,788 | 145,587 | 95,452 | | 154,046 | | 154,046 | | 249,499 | | (11,587) | (11,587) | 8,246 | 01/25/2037 |
| 3622MP-BE-7 | GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37 | | 12/01/2018 | Paydown | | 2,172,544 | 2,444,645 | 2,177,847 | 2,185,624 | | 235,034 | | 235,034 | | 2,420,659 | | (248,115) | (248,115) | 75,280 | 01/25/2037 |
| 3622MW-AR-4 | GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37 | | 12/01/2018 | Paydown | | 586,950 | 635,041 | 244,667 | 270,952 | | 334,331 | | 334,331 | | 605,284 | | (18,333) | (18,333) | 17,885 | 05/25/2037 |
| 3622N6-AC-3 | GSR 2007-AR2 2A1 CSTR SSNR AS 4.285% 05/25/37 | | 12/01/2018 | Paydown | | 657,346 | 637,180 | 288,142 | 160,702 | | 491,014 | | 491,014 | | 651,716 | | 5,630 | 5,630 | 14,892 | 05/25/2037 |
| 362332-AH-1 | GSMS 2006-GG8 AJ SEQ 5.622% 11/10/39 | | 10/01/2018 | Paydown | | 2,200,179 | 2,200,179 | 2,029,300 | 2,168,033 | | 32,199 | 53 | 32,146 | | 2,200,179 | | | | 61,790 | 11/10/2039 |
| 362334-AA-2 | GSAA 2006-2 2A4 FLT STEP 2.816% 12/25/35 | | 12/26/2018 | Paydown | | 2,460,822 | 2,460,822 | 2,163,985 | 2,253,248 | | 207,574 | | 207,574 | | 2,460,822 | | | | 35,686 | 12/25/2035 |
| 362334-JU-9 | GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36 | | 12/01/2018 | Paydown | | 157,512 | 168,554 | 100,303 | 83,899 | | 79,316 | | 79,316 | | 163,215 | | (5,703) | (5,703) | 4,624 | 03/25/2036 |
| 362334-ME-1 | GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36 | | 12/01/2018 | Paydown | | 854,685 | 854,685 | 376,465 | 380,419 | | 474,266 | | 474,266 | | 854,685 | | | | 9,932 | 03/25/2036 |
| 362334-NC-4 | GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46 | | 12/01/2018 | Paydown | | 758,136 | 758,136 | 402,427 | 406,319 | | 351,817 | | 351,817 | | 758,136 | | | | 12,455 | 03/25/2046 |
| 362334-QC-1 | GSAA 2006-7 AF5A STEP AFC NAS 6.205% 03/25/46 | | 12/01/2018 | Paydown | | 516,977 | 516,977 | 434,221 | 438,098 | | 78,879 | | 78,879 | | 516,977 | | | | 8,543 | 03/25/2046 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 362341-KD-0 | GSAMP 2005-HE4 M2 MEZ FLT STEP 3.241% 07/25/45 | | 06/07/2018 | ROBERT W. BAIRD & COMPANY INC | | 6,428,881 | 6,428,881 | 4,082,340 | 6,225,384 | | 37,095 | | 37,095 | | 6,262,479 | | 166,402 | 166,402 | 73,401 | 07/25/2045 |
| 362341-KD-0 | GSAMP 2005-HE4 M2 MEZ FLT STEP 3.241% 07/25/45 | | 05/25/2018 | Paydown | | 973,213 | 973,213 | 617,990 | 942,407 | | 30,806 | | 30,806 | | 973,213 | | | | 5,747 | 07/25/2045 |
| 362341-MQ-9 | GSR 2005-7F 2A5 Z AS 5.500% 09/25/35 | | 12/01/2018 | Paydown | | 355,045 | 355,045 | 333,132 | 341,896 | | 13,148 | | 13,148 | | 355,045 | | | | 15,380 | 09/25/2035 |
| 362341-MX-4 | GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35 | | 12/01/2018 | Paydown | | 511,698 | 511,698 | 509,879 | 509,857 | | 1,841 | | 1,841 | | 511,698 | | | | 15,323 | 09/25/2035 |
| 362341-NC-9 | GSR 2005-7F 3A10 SSNR NAS 6.000% 09/25/35 | | 07/12/2018 | BREAN MURRAY CARRET & CO. LLC. | | 2,895,088 | 2,757,226 | 2,797,723 | 2,777,747 | | (766) | | (766) | | 2,776,981 | | 118,106 | 118,106 | 103,396 | 09/25/2035 |
| 362341-NC-9 | GSR 2005-7F 3A10 SSNR NAS 6.000% 09/25/35 | | 07/01/2018 | Paydown | | 527,298 | 527,298 | 535,043 | 531,222 | | (3,924) | | (3,924) | | 527,298 | | | | 8,335 | 09/25/2035 |
| 362341-Q3-6 | GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35 | | 12/01/2018 | Paydown | | 1,173,344 | 1,237,649 | 268,826 | | | 1,174,545 | | 1,174,545 | | 1,174,545 | | (1,201) | (1,201) | 28,341 | 12/25/2035 |
| 362341-Q8-5 | GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35 | | 12/01/2018 | Paydown | | 1,485,655 | 1,485,655 | 894,649 | 954,631 | | 531,024 | | 531,024 | | 1,485,655 | | | | 33,758 | 12/25/2035 |
| 362341-QK-8 | GSAA 2005-11 3A5 FLT STEP 2.876% 10/25/35 | | 12/26/2018 | Paydown | | 2,408,632 | 2,408,632 | 2,214,411 | 2,259,528 | | 149,104 | | 149,104 | | 2,408,632 | | | | 30,529 | 10/25/2035 |
| 362341-S7-5 | GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36 | | 12/01/2018 | Paydown | | 464,562 | 510,780 | 286,933 | 218,698 | | 266,071 | | 266,071 | | 484,769 | | (20,206) | (20,206) | 11,888 | 01/25/2036 |
| 362341-SS-9 | GSAA 2005-12 AF4 AFC 5.344% 09/25/35 | | 12/01/2018 | Paydown | | 435,286 | 435,286 | 353,197 | 329,260 | | 106,026 | | 106,026 | | 435,286 | | | | 10,278 | 09/25/2035 |
| 36235@-AA-7 | GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32 | | 12/15/2018 | Redemption 100.0000 | | 2,734,549 | 2,734,549 | 2,734,549 | 2,734,549 | | | | | | 2,734,549 | | | | 74,779 | 10/21/2032 |
| 362375-AD-9 | GSAA 2006-10 AF4 STEP AFC AS 6.295% 06/25/36 | | 12/01/2018 | Paydown | | 833,952 | 833,952 | 356,770 | 359,085 | | 474,868 | | 474,868 | | 833,952 | | | | 12,546 | 06/25/2036 |
| 36242D-3X-9 | GSAA 2005-6 M1 MEZ FLT STEP 2.936% 06/25/35 | | 11/02/2018 | NOMURA SECURITIES INTL INC. | | 17,046,364 | 17,186,000 | 14,028,495 | 15,122,715 | | 508,034 | | 508,034 | | 15,630,749 | | 1,415,615 | 1,415,615 | 379,249 | 06/25/2035 |
| 36242D-4T-7 | GSR 2005-AR3 3A1 CSTR SSNR AS 4.162% 05/25/35 | | 12/01/2018 | Paydown | | 1,755,768 | 1,755,768 | 1,601,228 | 1,586,522 | | 169,246 | | 169,246 | | 1,755,768 | | | | 40,959 | 05/25/2035 |
| 36242D-4W-0 | GSR 2005-AR3 6A1 CSTR SSNR AS 3.903% 05/25/35 | | 12/01/2018 | Paydown | | 1,210,087 | 1,210,087 | 1,057,563 | 1,061,123 | | 148,964 | | 148,964 | | 1,210,087 | | | | 22,038 | 05/25/2035 |
| 36242D-6X-6 | GSR 2005-5F 4A1 FLT AS 2.856% 06/25/35 | | 11/06/2018 | MORGAN STANLEY & CO. INC. | | 979,509 | 994,425 | 663,620 | 612,127 | | (27,796) | | (27,796) | | 584,331 | | 395,178 | 395,178 | 19,506 | 06/25/2035 |
| 36242D-6X-6 | GSR 2005-5F 4A1 FLT AS 2.856% 06/25/35 | | 10/25/2018 | Paydown | | 252,329 | 252,329 | 168,389 | 155,323 | | 97,006 | | 97,006 | | 252,329 | | | | 2,348 | 06/25/2035 |
| 36242D-BU-6 | GSR 2004-9 5A7 CSTR SSNR AS 4.047% 08/25/34 | | 12/01/2018 | Paydown | | 210,743 | 210,743 | 172,019 | 188,366 | | 22,377 | | 22,377 | | 210,743 | | | | 3,045 | 08/25/2034 |
| 36242D-DD-2 | GSAA 2004-7 AF4 STEP AFC AS 6.050% 06/25/34 | | 09/01/2018 | Paydown | | 1,338,689 | 1,338,689 | 1,261,722 | 1,267,555 | | 71,134 | | 71,134 | | 1,338,689 | | | | 31,736 | 06/25/2034 |
| 36242D-EM-1 | GSR 2004-10F 1A5 PT AS 4.500% 08/25/19 | | 12/01/2018 | Paydown | | 113,337 | 113,337 | 110,291 | 111,644 | | 1,693 | | 1,693 | | 113,337 | | | | 2,449 | 08/25/2019 |
| 36242D-FT-5 | GSR 2004-11 2A2 CSTR AFC AS 4.427% 09/25/34 | | 12/01/2018 | Paydown | | 903,764 | 903,764 | 868,847 | 867,764 | | 36,000 | | 36,000 | | 903,764 | | | | 18,930 | 09/25/2034 |
| 36242D-LF-8 | GSR 2004-12 3A6 CSTR AS 4.447% 12/25/34 | | 12/01/2018 | Paydown | | 1,213,172 | 1,213,172 | 1,193,458 | 1,213,172 | | | | | | 1,213,172 | | | | 22,966 | 12/25/2034 |
| 36242D-NC-3 | GSAA 2004-10 AF4 STEP AFC AS 4.562% 08/25/34 | | 12/01/2018 | Paydown | | 2,612,206 | 2,612,206 | 2,612,139 | 2,611,114 | | 1,091 | | 1,091 | | 2,612,206 | | | | 56,160 | 08/25/2034 |
| 36242D-QV-8 | GSR 2004-15F 1A3 NAS 5.500% 12/25/34 | | 12/01/2018 | Paydown | | 335,027 | 335,027 | 335,341 | 335,027 | | | | | | 335,027 | | | | 9,504 | 12/25/2034 |
| 36242D-SS-3 | GSAA 2005-1 AF4 STEP AFC AS 5.619% 11/25/34 | | 12/01/2018 | Paydown | | 3,466,988 | 3,466,988 | 3,455,070 | 3,456,298 | | 10,691 | | 10,691 | | 3,466,988 | | | | 95,694 | 11/25/2034 |
| 36242D-VJ-9 | GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35 | | 12/01/2018 | Paydown | | 1,010,923 | 1,010,923 | 791,555 | 804,190 | | 206,732 | | 206,732 | | 1,010,923 | | | | 31,430 | 01/25/2035 |
| 36242D-W7-4 | GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35 | | 12/01/2018 | Paydown | | 246,692 | 246,692 | 240,014 | 244,553 | | 2,139 | | 2,139 | | 246,692 | | | | 7,259 | 05/25/2035 |
| 36242D-YG-2 | GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35 | | 12/01/2018 | Paydown | | 932,587 | 932,587 | 740,467 | 755,513 | | 177,074 | | 177,074 | | 932,587 | | | | 34,997 | 03/25/2035 |
| 362439-AD-3 | GSAMP 2006-HE4 A2C FLT STEP IRC 2.656% 06/25/36 | | 09/19/2018 | MORGAN STANLEY & CO. INC. | | 1,644,989 | 1,649,629 | 1,505,286 | 1,570,682 | | 21,384 | | 21,384 | | 1,592,066 | | 52,923 | 52,923 | 24,675 | 06/25/2036 |
| 362439-AD-3 | GSAMP 2006-HE4 A2C FLT STEP IRC 2.656% 06/25/36 | | 08/27/2018 | Paydown | | 381,117 | 381,117 | 347,770 | 362,878 | | 18,239 | | 18,239 | | 381,117 | | | | 2,584 | 06/25/2036 |
| 36244@-AA-6 | GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33 | | 12/15/2018 | Redemption 100.0000 | | 345,800 | 345,800 | 345,800 | 345,800 | | | | | | 345,800 | | | | 10,366 | 07/15/2033 |
| 36245*-AA-7 | GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33 | | 12/15/2018 | Redemption 100.0000 | | 838,858 | 838,858 | 838,865 | 838,862 | | (3) | | (3) | | 838,858 | | | | 20,585 | 09/15/2033 |
| 36248G-AC-4 | GSMS 2013-GC16 A3 SEQ 4.244% 11/10/46 | | 11/01/2018 | Paydown | | 923,628 | 923,628 | 951,280 | 936,002 | | (12,374) | | (12,374) | | 923,628 | | | | 33,145 | 11/10/2046 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 36249B-AB-6 | GSAA 2007-7 1A2 FLT STEP IRC 2.686% 07/25/37 | | 12/26/2018 | Paydown | | 588,078 | 588,078 | 493,986 | 513,885 | | 74,193 | | 74,193 | | 588,078 | | | | 5,473 | 07/25/2037 |
| 362669-AK-9 | GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 928,298 | 1,019,455 | 448,374 | 247,726 | | 700,084 | | 700,084 | | 947,810 | | (19,512) | (19,512) | 26,260 | 07/25/2037 |
| 362669-AQ-6 | GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 581,140 | 638,206 | 512,042 | 513,146 | | 113,729 | | 113,729 | | 626,875 | | (45,735) | (45,735) | 16,439 | 07/25/2037 |
| 36298J-AA-1 | GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.530% 06/23/46 | | 12/01/2018 | Paydown | | 2,514,316 | 3,441,165 | 183,986 | 437,835 | | 2,112,238 | | 2,112,238 | | 2,550,073 | | (35,757) | (35,757) | 126,716 | 06/23/2046 |
| 366651-AB-3 | GARTNER INC CO.GUARNT 5.125% 04/01/25 | | 11/29/2018 | SUNTRUST CAPITAL MARKETS | | 5,752,188 | 5,825,000 | 5,825,000 | 5,825,000 | | | | | | 5,825,000 | | (72,813) | (72,813) | 349,945 | 04/01/2025 |
| 36740P-AA-1 | GATES GLOBAL LLC CO.GUARNT 6.000% 07/15/22 | | 02/09/2018 | Call 103.0000 | | 8,106,100 | 7,870,000 | 7,497,487 | 7,629,682 | | 4,778 | | 4,778 | | 7,634,460 | | 235,540 | 235,540 | 502,579 | 07/15/2022 |
| 367910-AU-0 | GEWMC 2005-2 A2C FLT STEP 2.756% 12/25/35 | | 05/17/2018 | BANK OF AMERICA | | 999,832 | 1,004,698 | 842,675 | 921,815 | | 11,357 | | 11,357 | | 933,172 | | 66,659 | 66,659 | 8,104 | 12/25/2035 |
| 367910-AU-0 | GEWMC 2005-2 A2C FLT STEP 2.756% 12/25/35 | | 04/25/2018 | Paydown | | 134,336 | 134,336 | 112,672 | 123,253 | | 11,082 | | 11,082 | | 134,336 | | | | 572 | 12/25/2035 |
| 36828Q-KX-3 | GECMC 2005-C1 D SUB CSTR AFC 4.416% 06/10/48 | | 12/01/2018 | Paydown | | 2,989,086 | 2,989,086 | 2,996,029 | 2,987,622 | | 1,464 | | 1,464 | | 2,989,086 | | | | 72,201 | 06/10/2048 |
| 36828Q-KZ-8 | GECMC 2005-C1 XC IO CSTR NTL 0.011% 06/10/48 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 66 | 06/10/2048 |
| 36877*-AA-2 | GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41 | | 07/15/2018 | Redemption 100.0000 | | 1,691,735 | 1,691,735 | 1,691,735 | 1,691,735 | | | | | | 1,691,735 | | | | 60,014 | 07/25/2041 |
| 368907-AD-3 | GATC 1996-1 PASS-THRU TR PT CERTS 7.860% 08/28/21 | | 02/28/2018 | Redemption 100.0000 | | 1,939,314 | 1,939,314 | 1,939,314 | 1,939,314 | | | | | | 1,939,314 | | | | 76,215 | 08/28/2021 |
| 37045X-AY-2 | GENERAL MOTORS FINL CO CO.GUARNT 3.200% 07/13/20 | | 05/03/2018 | CITIGROUP GLOBAL MARKETS INC | | 14,118,300 | 14,175,000 | 14,171,031 | 14,172,911 | | 277 | | 277 | | 14,173,188 | | (54,888) | (54,888) | 370,440 | 07/13/2020 |
| 37246#-AA-0 | WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27 | | 12/15/2018 | Redemption 100.0000 | | 1,850,058 | 1,850,058 | 1,850,058 | 1,850,058 | | | | | | 1,850,058 | | | | 60,779 | 10/15/2027 |
| 373334-GC-9 | GEORGIA POWER COMPANY SR UNSEC 5.650% 03/01/37 | | 05/22/2018 | TENDER SALE | | 22,722,000 | 20,000,000 | 19,911,800 | 19,928,243 | | 815 | | 815 | | 19,929,057 | | 2,792,943 | 2,792,943 | 819,250 | 03/01/2037 |
| 373334-JN-2 | GEORGIA POWER COMPANY SR UNSEC 5.950% 02/01/39 | | 05/22/2018 | TENDER SALE | | 11,893,300 | 10,000,000 | 9,962,800 | 9,967,911 | | 302 | | 302 | | 9,968,213 | | 1,925,087 | 1,925,087 | 480,958 | 02/01/2039 |
| 373334-JW-2 | GEORGIA POWER COMPANY SR UNSEC 4.300% 03/15/42 | | 08/06/2018 | SCOTIA CAPITAL INC | | 5,042,050 | 5,000,000 | 4,997,450 | 4,997,780 | | 32 | | 32 | | 4,997,811 | | 44,239 | 44,239 | 192,903 | 03/15/2042 |
| 375558-AW-3 | GILEAD SCIENCES INC SR UNSEC 3.700% 04/01/24 | | 05/03/2018 | Various | | 34,703,686 | 34,535,000 | 34,444,267 | 34,475,373 | | 2,861 | | 2,861 | | 34,478,234 | | 225,451 | 225,451 | 759,178 | 04/01/2024 |
| 37653#-AA-6 | GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27 | | 12/15/2018 | Redemption 100.0000 | | 242,502 | 242,502 | 242,502 | 242,502 | | | | | | 242,502 | | | | 6,147 | 01/15/2027 |
| 377372-AD-9 | GLAXOSMITHKLINE CAP INC CO.GUARNT 5.650% 05/15/18 | | 05/15/2018 | Maturity | | 40,100,000 | 40,100,000 | 40,071,082 | 40,098,617 | | 1,383 | | 1,383 | | 40,100,000 | | | | 1,132,825 | 05/15/2018 |
| 37875*-AA-2 | GLENN POOL TRUST II SR-SEC 6.000% 08/02/21 | | 12/01/2018 | Redemption 100.0000 | | 5,392,249 | 5,392,249 | 5,365,288 | 5,383,919 | | 8,330 | | 8,330 | | 5,392,249 | | | | 166,416 | 08/02/2021 |
| 38119#-AD-6 | GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41 | | 08/10/2018 | Redemption 100.0000 | | 1,915,837 | 1,915,837 | 1,915,837 | 1,915,837 | | | | | | 1,915,837 | | | | 72,026 | 08/10/2041 |
| 38147M-AA-3 | GOLDMAN SACHS GROUP INC SR UNSEC 2.900% 07/19/18 | | 07/19/2018 | Maturity | | 25,000,000 | 25,000,000 | 24,979,250 | 24,997,574 | | 2,426 | | 2,426 | | 25,000,000 | | | | 725,000 | 07/19/2018 |
| 38173@-AA-7 | GOMEZ HUB PIPELINE PARTNERS-LP SR-SEC 11.000% 02/28/18 | | 01/31/2018 | WORTHLESS SECURITIES | | 992,024 | 35,645,976 | 995,864 | 995,864 | | | | | | 995,864 | | (3,840) | (3,840) | | 02/28/2018 |
| 382388-AW-6 | GOODRICH CORP SR UNSEC 4.875% 03/01/20 | | 07/31/2018 | MORGAN STANLEY & CO. INC. | | 8,708,420 | 8,500,000 | 8,479,515 | 8,495,184 | | 1,245 | | 1,245 | | 8,496,429 | | 211,991 | 211,991 | 380,995 | 03/01/2020 |
| 382380-AM-8 | GOODRICH CORP SR UNSEC 6.800% 02/01/18 | | 02/01/2018 | Maturity | | 27,000,000 | 27,000,000 | 25,986,370 | 26,990,574 | | 9,426 | | 9,426 | | 27,000,000 | | | | 918,000 | 02/01/2018 |
| 38642*-AA-2 | CTL GRAND RAPIDS VA SR-SEC 3.643% 10/15/34 | | 12/15/2018 | Redemption 100.0000 | | 661,514 | 661,514 | 661,514 | 661,514 | | | | | | 661,514 | | | | 13,102 | 10/15/2034 |
| 39121J-AE-0 | GREAT RIVER ENERGY 1ST MORTG 6.254% 07/01/38 | | 07/01/2018 | Redemption 100.0000 | | 748,207 | 748,207 | 626,968 | 676,387 | | 71,820 | | 71,820 | | 748,207 | | | | 46,793 | 07/01/2038 |
| 39121J-AG-5 | GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38 | | 07/01/2018 | Redemption 100.0000 | | 15,513 | 15,513 | 15,513 | 15,513 | | | | | | 15,513 | | | | 1,122 | 07/01/2038 |
| 39121J-AH-3 | GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30 | | 07/05/2018 | Call 100.0000 | | 1,402,000 | 1,402,000 | 1,376,996 | 1,383,306 | | 550 | | 550 | | 1,383,856 | | 18,144 | 18,144 | 62,782 | 07/01/2030 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 39278*-AA-1 | GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24 | | 11/10/2018 | Redemption 100.0000 | | 2,689,655 | 2,689,655 | 2,689,655 | 2,689,655 | | | | | | 2,689,655 | | | | 122,855 | 02/10/2024 |
| 395386-AP-0 | GPMH 1999-3 1A7 SEQ 7.270% 06/15/29 | | 07/01/2018 | Paydown | | 9,266,041 | 9,266,041 | 6,533,017 | 6,630,054 | | 2,635,987 | | 2,635,987 | | 9,266,041 | | | | 379,385 | 06/15/2029 |
| 39625#-AA-7 | GREENVILLE NC VA LEASE TRUST-V SR-SEC 4.230% 11/15/33 | | 12/15/2018 | Redemption 100.0000 | | 1,339,859 | 1,339,859 | 1,339,859 | 1,339,859 | | | | | | 1,339,859 | | | | 30,898 | 11/15/2033 |
| 396789-FY-0 | GCCFC 2004-GG1 F SUB CSTR AFC 6.435% 06/10/36 | | 12/01/2018 | Paydown | | 491,768 | 491,768 | 492,644 | 491,768 | | | | | | 491,768 | | | | 16,027 | 06/10/2036 |
| 396789-GK-9 | GCCFC 2004-GG1 XC IO CSTR NTL 0.227% 06/10/36 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 148 | 06/10/2036 |
| 396789-KA-6 | GCCFC 2005-GG3 E SUB CSTR AFC 5.087% 08/10/42 | | 12/01/2018 | Paydown | | 786,910 | 786,910 | 790,825 | 786,910 | | | | | | 786,910 | | | | 23,004 | 08/10/2042 |
| 398438-AA-5 | GRIFOLS 4.500% 07/10/19 | | 12/10/2018 | Redemption 100.0000 | | 436,107 | 436,107 | 436,107 | 436,107 | | | | | | 436,107 | | | | 10,607 | 07/10/2019 |
| 39950*-AA-6 | TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48 | | 12/15/2018 | Redemption 100.0000 | | 25,736 | 25,736 | 25,736 | 25,736 | | | | | | 25,736 | | | | 604 | 08/15/2048 |
| 402040-AH-2 | GUITAR CENTER INC SR SEC 6.500% 04/15/19 | | 04/16/2018 | Call 100.0000 | | 4,000,000 | 4,000,000 | 3,530,000 | 3,622,363 | | 77,864 | | 77,864 | | 3,700,227 | | 299,773 | 299,773 | 130,722 | 04/15/2019 |
| 404078-AA-1 | HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.300% 11/10/29 | | 12/10/2018 | Redemption 100.0000 | | 962,723 | 962,723 | 962,736 | 962,726 | | (3) | | (3) | | 962,723 | | | | 33,168 | 11/10/2029 |
| 40408L-AC-1 | HASI SYB TRUST 2017-1 3.860% 09/20/37 | | 12/20/2018 | Redemption 100.0000 | | 2,095,530 | 2,095,530 | 2,095,287 | 2,095,257 | | 274 | | 274 | | 2,095,530 | | | | 56,132 | 09/20/2037 |
| 40430H-AG-3 | HASC 2005-NC1 M1 MEZ FLT STEP IRC 3.271% 07/25/35 | | 09/19/2018 | MORGAN STANLEY & CO. INC. | | 6,895,608 | 6,915,056 | 5,532,045 | 6,681,045 | | 65,722 | | 65,722 | | 6,746,768 | | 148,840 | 148,840 | 122,441 | 07/25/2035 |
| 40430H-AG-3 | HASC 2005-NC1 M1 MEZ FLT STEP IRC 3.271% 07/25/35 | | 08/27/2018 | Paydown | | 2,375,843 | 2,375,843 | 1,900,674 | 2,295,443 | | 80,400 | | 80,400 | | 2,375,843 | | | | 24,471 | 07/25/2035 |
| 40460H-AA-9 | HA WILDCAT LLC SR-UNSEC 4.121% 06/30/27 | | 10/15/2018 | Redemption 100.0000 | | 15,225,832 | 15,225,832 | 15,225,832 | 15,225,832 | | | | | | 15,225,832 | | | | 273,375 | 06/30/2027 |
| 40466#-AA-7 | HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38 | | 12/15/2018 | Redemption 100.0000 | | 153,988 | 153,988 | 153,988 | 153,988 | | | | | | 153,988 | | | | 3,339 | 01/15/2038 |
| 40833#-AA-3 | HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36 | | 12/15/2018 | Redemption 100.0000 | | 1,314,815 | 1,314,815 | 1,314,815 | 1,314,815 | | | | | | 1,314,815 | | | | 49,222 | 06/15/2036 |
| 40833@-AA-5 | HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36 | | 12/15/2018 | Redemption 100.0000 | | 269,590 | 269,590 | 269,590 | 269,590 | | | | | | 269,590 | | | | 9,437 | 06/15/2036 |
| 41161P-LD-3 | HVMLT 2005-1 2A1A FLT STEP AFC SSNR 3.019% 03/19/35 | | 12/19/2018 | Paydown | | 830,820 | 830,820 | 716,032 | 719,961 | | 110,858 | | 110,858 | | 830,820 | | | | 8,246 | 03/19/2035 |
| 41161P-NP-4 | HVMLT 2005-5 2A1A FLT STEP AFC SSNR 3.010% 07/19/45 | | 12/19/2018 | Paydown | | 2,757,960 | 2,757,960 | 2,582,235 | 2,630,607 | | 127,353 | | 127,353 | | 2,757,960 | | | | 31,255 | 07/19/2045 |
| 41161P-SX-2 | HVMLT 2005-9 B3 SUB FLT STEP NAS 3.170% 06/20/35 | | 12/20/2018 | Paydown | | 573,816 | 573,816 | 549,968 | 550,273 | | 23,542 | | 23,542 | | 573,816 | | | | 7,825 | 06/20/2035 |
| 41161P-UK-7 | HVMLT 2005-11 2A1A FLT STEP AFC SSNR 3.090% 08/19/45 | | 09/20/2018 | MORGAN STANLEY & CO. INC. | | 11,184,950 | 11,227,051 | 10,192,882 | 10,264,873 | | 26,447 | | 26,447 | | 10,291,321 | | 893,629 | 893,629 | 208,219 | 08/19/2045 |
| 41161P-UK-7 | HVMLT 2005-11 2A1A FLT STEP AFC SSNR 3.090% 08/19/45 | | 10/19/2018 | Paydown | | 2,449,908 | 2,449,908 | 2,224,237 | 2,239,946 | | 209,961 | | 209,961 | | 2,449,908 | | | | 17,950 | 08/19/2045 |
| 41161P-XH-1 | HVMLT 2005-15 2A11 FLT STEP AFC IRC 2.749% 10/20/45 | | 12/20/2018 | Paydown | | 853,353 | 853,353 | 724,817 | 729,579 | | 123,774 | | 123,774 | | 853,353 | | | | 10,314 | 10/20/2045 |
| 41162D-AF-6 | HVMLT 2006-12 2A2A FLT STEP IRC SSNR 2.660% 01/19/38 | | 10/03/2018 | GOLDMAN SACHS & COMPANY | | 4,764,339 | 4,934,742 | 4,234,625 | 4,266,426 | | 19,324 | | 19,324 | | 4,285,751 | | 478,588 | 478,588 | 81,367 | 01/19/2038 |
| 41162D-AF-6 | HVMLT 2006-12 2A2A FLT STEP IRC SSNR 2.660% 01/19/38 | | 09/19/2018 | Paydown | | 484,277 | 484,277 | 415,570 | 418,691 | | 65,586 | | 65,586 | | 484,277 | | | | 3,513 | 01/19/2038 |
| 41164U-AB-5 | HVMLT 2007-3 2A1A FLT STEP IRC SSNR 2.670% 05/19/47 | | 09/06/2018 | PERFORMANCE TRUST CAP | | 6,977,980 | 7,221,713 | 6,086,550 | 6,165,233 | | 36,474 | | 36,474 | | 6,201,706 | | 776,274 | 776,274 | 107,945 | 05/19/2047 |
| 41164U-AB-5 | HVMLT 2007-3 2A1A FLT STEP IRC SSNR 2.670% 05/19/47 | | 10/19/2018 | Paydown | | 879,253 | 879,253 | 741,045 | 750,625 | | 128,628 | | 128,628 | | 879,253 | | | | 6,031 | 05/19/2047 |
| 41810*-AA-2 | HASI SYB TRUST 2015-1 SR 4.283% 10/20/45 | | 10/20/2018 | Redemption 100.0000 | | 1,994,955 | 1,994,955 | 1,994,955 | 1,994,955 | | | | | | 1,994,955 | | | | 57,942 | 10/20/2045 |
| 42210#-AA-2 | HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34 | | 12/31/2018 | Redemption 100.0000 | | 982,861 | 982,861 | 982,861 | 982,861 | | | | | | 982,861 | | | | 19,110 | 04/30/2034 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 42212#-AA-0 | HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34 | | 12/31/2018 | Redemption 100.0000 | | 1,494,556 | 1,494,556 | 1,494,556 | 1,494,556 | | | | | | 1,494,556 | | | | 28,895 | 11/30/2034 |
| 42251@-AA-4 | HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38 | | 12/01/2018 | Redemption 100.0000 | | 1,989,949 | 1,989,949 | 1,989,949 | 1,989,949 | | | | | | 1,989,949 | | | | 48,729 | 03/01/2038 |
| 42280#-AD-1 | THE HEICO COS-L.L.C. A-SR 6.050% 12/21/20 | | 12/21/2018 | Redemption 100.0000 | | 1,400,000 | 1,400,000 | 1,400,000 | 1,400,000 | | | | | | 1,400,000 | | | | 84,700 | 12/21/2020 |
| 42770L-AA-1 | HERO 2015-1A A SEQ 3.840% 09/21/40 | | 12/20/2018 | Paydown | | 5,559,333 | 5,559,333 | 5,556,819 | 5,557,800 | | 1,532 | | 1,532 | | 5,559,333 | | | | 148,103 | 09/21/2040 |
| 42770Q-AA-0 | HERO 2014-2A A SEQ 3.990% 09/21/40 | | 09/20/2018 | Paydown | | 1,153,775 | 1,153,775 | 1,152,990 | 1,153,259 | | 516 | | 516 | | 1,153,775 | | | | 36,368 | 09/21/2040 |
| 42770V-AA-9 | HERO 2016-1A A SEQ 4.050% 09/20/41 | | 12/20/2018 | Paydown | | 1,656,590 | 1,656,590 | 1,656,442 | 1,651,606 | | 4,985 | | 4,985 | | 1,656,590 | | | | 45,424 | 09/20/2041 |
| 42770W-AA-7 | HERO 2016-2A A SEQ 3.750% 09/20/41 | | 12/20/2018 | Paydown | | 1,592,602 | 1,592,602 | 1,592,081 | 1,588,168 | | 4,435 | | 4,435 | | 1,592,602 | | | | 40,913 | 09/20/2041 |
| 42770X-AA-5 | HERO 2016-3A A1 SEQ 3.080% 09/20/42 | | 12/20/2018 | Paydown | | 2,007,370 | 2,007,370 | 2,007,207 | 2,003,776 | | 3,594 | | 3,594 | | 2,007,370 | | | | 42,502 | 09/20/2042 |
| 42771L-AB-8 | HERO 2017-2A A1 SEQ 3.280% 09/20/48 | | 12/20/2018 | Paydown | | 514,207 | 514,207 | 514,140 | 514,139 | | 68 | | 68 | | 514,207 | | | | 9,687 | 09/20/2048 |
| 42771X-AA-4 | HERO 2017-1A A1 SEQ 3.710% 09/20/47 | | 12/20/2018 | Paydown | | 2,018,180 | 2,018,180 | 2,017,369 | 2,017,385 | | 796 | | 796 | | 2,018,180 | | | | 50,035 | 09/20/2047 |
| 42784@-AA-0 | HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41 | | 12/01/2018 | Redemption 100.0000 | | 364,585 | 364,585 | 364,585 | 364,585 | | | | | | 364,585 | | | | 11,961 | 08/01/2041 |
| 42805R-BA-6 | HERTZ 2010-1A A3 SEQ 4.730% 02/25/19 | | 02/25/2018 | Paydown | | 24,000,000 | 24,000,000 | 24,331,982 | 24,005,696 | | (5,696) | | (5,696) | | 24,000,000 | | | | 141,900 | 02/25/2019 |
| 42806L-AA-9 | HERC RENTALS INC SECURED 7.500% 06/01/22 | | 07/12/2018 | Call 103.0000 | | 1,374,020 | 1,334,000 | 1,334,000 | 1,334,000 | | | | | | 1,334,000 | | | | 101,440 | 06/01/2022 |
| 42806L-AB-7 | HERC RENTALS INC SECURED 7.750% 06/01/24 | | 07/12/2018 | Call 103.0000 | | 2,713,020 | 2,634,000 | 2,633,428 | 2,633,218 | | (66) | | (66) | | 2,633,152 | | 848 | 848 | 204,336 | 06/01/2024 |
| 428236-BM-4 | HP INC SR UNSEC 4.300% 06/01/21 | | 03/26/2018 | TENDER SALE | | 30,341,100 | 30,000,000 | 29,939,700 | 29,976,477 | | 1,487 | | 1,487 | | 29,977,964 | | 363,136 | 363,136 | 412,083 | 06/01/2021 |
| 428236-BQ-5 | HP INC SR UNSEC 4.375% 09/15/21 | | 03/26/2018 | TENDER SALE | | 13,204,750 | 13,000,000 | 12,976,080 | 12,989,881 | | 584 | | 584 | | 12,990,465 | | 214,285 | 214,285 | 301,753 | 09/15/2021 |
| 42970#-AA-2 | HIGH NOON SOLAR-LLC 4.110% 12/31/36 | | 12/31/2018 | Redemption 100.0000 | | 1,266,541 | 1,266,541 | 1,266,541 | 1,266,541 | | | | | | 1,266,541 | | | | 41,676 | 12/31/2036 |
| 432891-AJ-8 | HILTON WORLDWIDE FIN LLC CO.GUARNT 4.875% 04/01/27 | | 04/30/2018 | Tax Free Exchange | | 35,000,000 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | | | | 04/01/2027 |
| 43710X-AB-4 | HELT 2007-FRE1 2AV1 FLT STEP IRC 2.636% 04/25/37 | | 01/25/2018 | Paydown | | 2,756 | 2,756 | 2,555 | 2,751 | | 5 | | 5 | | 2,756 | | | | 4 | 04/25/2037 |
| 43721#-AA-2 | HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28 | | 12/15/2018 | Redemption 100.0000 | | 418,993 | 418,993 | 423,183 | 422,044 | | (3,050) | | (3,050) | | 418,993 | | | | 8,858 | 01/15/2028 |
| 43721*-AA-6 | HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29 | | 12/01/2018 | Redemption 100.0000 | | 854,595 | 854,595 | 854,595 | 854,595 | | | | | | 854,595 | | | | 20,548 | 01/31/2029 |
| 43739E-BS-5 | HMBT 2005-4 A1 FLT STEP AFC IRC SSN 2.776% 10/25/35 | | 12/26/2018 | Paydown | | 545,551 | 545,551 | 504,123 | 512,641 | | 32,910 | | 32,910 | | 545,551 | | | | 6,751 | 10/25/2035 |
| 43739E-BT-3 | HMBT 2005-4 A2 FLT STEP AFC IRC SSU 2.836% 10/25/35 | | 12/26/2018 | Paydown | | 229,953 | 229,953 | 212,491 | 216,077 | | 13,876 | | 13,876 | | 229,953 | | | | 2,990 | 10/25/2035 |
| 438516-BR-6 | HONEYWELL INTERNATIONAL SR UNSEC 3.812% 11/21/47 | | 01/30/2018 | Tax Free Exchange | | 50,345,591 | 50,000,000 | 50,346,820 | 50,346,100 | | (509) | | (509) | | 50,345,591 | | | | 365,317 | 11/21/2047 |
| 44107H-AB-8 | HOSPITAL SPECIAL SURGERY GOVT GTD. 2.881% 12/20/31 | | 12/20/2018 | Call 100.0000 | | 1,130,000 | 1,130,000 | 1,130,000 | 1,130,000 | | | | | | 1,130,000 | | | | 24,489 | 12/20/2031 |
| 44135#-AA-0 | INTERSTATE HOTELS & RESORTS-IN SR-UNSEC 11.599% 11/03/22 | | 12/07/2018 | Call 101.1179 | | 21,451,489 | 21,214,334 | 21,214,334 | 21,214,334 | | | | | | 21,214,334 | | | | 2,857,000 | 11/03/2022 |
| 44135#-AB-8 | HOTEL ACQUISITION CO-LLC. 11.599% 10/17/21 | | 12/07/2018 | Redemption 100.0000 | | 2,501,161 | 2,501,161 | 2,410,756 | 2,421,731 | | 79,430 | | 79,430 | | 2,501,161 | | | | 305,586 | 10/17/2021 |
| 44231#-AA-3 | HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22 | | 12/15/2018 | Redemption 100.0000 | | 433,617 | 433,617 | 433,617 | 433,617 | | | | | | 433,617 | | | | 9,454 | 08/15/2022 |
| 44301@-AA-0 | HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38 | | 12/26/2018 | Redemption 100.0000 | | 603,525 | 603,525 | 603,525 | 603,525 | | | | | | 603,525 | | | | 12,374 | 01/25/2038 |
| 44411*-AB-7 | HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42 | | 12/31/2018 | Redemption 100.0000 | | 688,798 | 688,798 | 688,798 | 688,798 | | | | | | 688,798 | | | | 29,361 | 03/31/2042 |
| 446413-AK-2 | HUNTINGTON INGALLS INDUS CO.GUARNT 3.483% 12/01/27 | | 06/15/2018 | Tax Free Exchange | | 24,700,000 | 24,700,000 | 24,700,000 | 24,700,000 | | | | | | 24,700,000 | | | | 463,607 | 12/01/2027 |
| 44891A-AD-9 | HYUNDAI CAPITAL AMERICA SR UNSEC 3.000% 10/30/20 | | 01/25/2018 | STIFEL NICOLAUS & COMPANY INC | | 19,936,600 | 20,000,000 | 19,988,000 | 19,992,069 | | 207 | | 207 | | 19,992,276 | | (55,676) | (55,676) | 148,333 | 10/30/2020 |
| 449670-EP-9 | IMCHE 1998-3 A7 STEP AFC AS 6.720% 08/20/29 | | 12/01/2018 | Paydown | | 107,607 | 107,607 | 105,030 | 105,046 | | 2,561 | | 2,561 | | 107,607 | | | | 3,663 | 08/20/2029 |
| 45031@-AA-4 | ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45 | | 12/15/2018 | Redemption 100.0000 | | 391,669 | 391,669 | 391,669 | 391,669 | | | | | | 391,669 | | | | 10,796 | 06/15/2045 |
| 45071K-AU-8 | IXIS 2005-HE1 M4 MEZ FLT STEP 3.556% 06/25/35 | | 12/26/2018 | Paydown | | 657,551 | 657,551 | 602,070 | 613,356 | | 44,195 | | 44,195 | | 657,551 | | | | 9,560 | 06/25/2035 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 45071K-BY-9 | IXIS 2005-HE3 M2 MEZ FLT STEP 3.241% 12/25/35 | | 07/25/2018 | Paydown | | 661,779 | 661,779 | 635,307 | 658,346 | | 3,433 | | 3,433 | | 661,779 | | | | 4,770 | 12/25/2035 |
| 45073D-AA-6 | IXIS 2007-HE1 A1 FLT STEP IRC 2.566% 05/25/37 | | 12/26/2018 | Paydown | | 11,798 | 11,727 | 2,974 | 2,466 | | 9,318 | | 9,318 | | 11,783 | | 15 | 15 | 77 | 05/25/2037 |
| 451102-BG-1 | ICAHN ENTERPRISES/FIN CO.GUARNT 6.250% 02/01/22 | | 02/08/2018 | Tax Free Exchange | | 30,856,903 | 30,000,000 | 30,900,000 | 30,882,717 | | (25,813) | | (25,813) | | 30,856,903 | | | | 973,958 | 02/01/2022 |
| 45138L-AW-3 | IDAHO POWER CO 1ST MORTG 4.500% 03/01/20 | | 04/17/2018 | Call 103.5438 | | 12,942,975 | 12,500,000 | 12,480,400 | 12,494,911 | | 656 | | 656 | | 12,495,566 | | 4,434 | 4,434 | 796,100 | 03/01/2020 |
| 45254N-LL-9 | IMM 2004-10 2A FLT STEP AFC 3.146% 03/25/35 | | 12/26/2018 | Paydown | | 1,923,407 | 1,923,407 | 1,577,193 | 1,593,916 | | 329,490 | | 329,490 | | 1,923,407 | | | | 24,172 | 03/25/2035 |
| 45254N-MB-0 | IMM 2004-11 2A1 FLT STEP AFC SSNR 3.166% 03/25/35 | | 12/26/2018 | Paydown | | 950,538 | 950,538 | 929,655 | 927,039 | | 23,499 | | 23,499 | | 950,538 | | | | 11,840 | 03/25/2035 |
| 45254N-NP-8 | IMM 2005-3 A1 FLT STEP AFC SSNR 2.986% 08/25/35 | | 12/26/2018 | Paydown | | 1,066,083 | 1,066,083 | 920,383 | 917,065 | | 149,018 | | 149,018 | | 1,066,083 | | | | 13,297 | 08/25/2035 |
| 45254N-PA-9 | IMM 2005-4 1A1A FLT STEP AFC IRC S 3.046% 05/25/35 | | 12/26/2018 | Paydown | | 6,824,257 | 6,824,257 | 4,165,735 | 4,274,713 | | 2,549,544 | | 2,549,544 | | 6,824,257 | | | | 94,981 | 05/25/2035 |
| 45254N-PU-5 | IMM 2005-5 A1 FLT STEP AFC IRC SSN 3.146% 08/25/35 | | 12/26/2018 | Paydown | | 3,068,170 | 3,068,170 | 1,855,992 | 1,891,402 | | 1,176,768 | | 1,176,768 | | 3,068,170 | | | | 41,924 | 08/25/2035 |
| 45254N-PW-1 | IMM 2005-5 A3W FLT STEP AFC IRC AS 3.006% 08/25/35 | | 12/26/2018 | Paydown | | 418,368 | 418,368 | 358,562 | 371,643 | | 46,725 | | 46,725 | | 418,368 | | | | 5,392 | 08/25/2035 |
| 45254N-QG-5 | IMM 2005-6 1A1 FLT STEP AFC IRC AS 3.006% 10/25/35 | | 09/05/2018 | CANTOR FITZGERALD & CO. | | 12,969,873 | 13,483,949 | 7,417,901 | 7,660,271 | | (240,237) | | (240,237) | | 7,420,034 | | 5,549,839 | 5,549,839 | 223,519 | 10/25/2035 |
| 45254N-QG-5 | IMM 2005-6 1A1 FLT STEP AFC IRC AS 3.006% 10/25/35 | | 08/27/2018 | Paydown | | 1,512,658 | 1,512,658 | 838,662 | 859,346 | | 653,313 | | 653,313 | | 1,512,658 | | | | 14,094 | 10/25/2035 |
| 45254N-RG-4 | IMM 2005-8 1A FLT STEP AFC IRC SSN 3.026% 02/25/36 | | 12/26/2018 | Paydown | | 2,477,458 | 2,477,458 | 1,960,722 | 2,145,810 | | 331,648 | | 331,648 | | 2,477,458 | | | | 33,775 | 02/25/2036 |
| 45256#-AA-0 | IMPACT C.I.L. PARENT LLC. MBS COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56 | | 12/28/2018 | Paydown | | 391,766 | 391,766 | 391,789 | 391,766 | | | | | | 391,766 | | | | 18,337 | 08/22/2056 |
| 45256H-AC-2 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS B 5.138% 12/01/22 | | 06/01/2018 | Paydown | | 129,142 | 129,142 | 131,226 | 129,206 | | (64) | | (64) | | 129,142 | | | | 1,490 | 12/01/2022 |
| 45256H-AD-0 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C 5.338% 12/01/23 | | 12/01/2018 | Paydown | | 163,032 | 163,032 | 168,588 | 164,030 | | (998) | | (998) | | 163,032 | | | | 6,446 | 12/01/2023 |
| 45257H-AA-5 | IFUND 2010-1 A1 SEQ 5.314% 01/25/51 | | 12/01/2018 | Paydown | | 969,903 | 969,903 | 969,858 | 969,324 | | 579 | | 579 | | 969,903 | | | | 25,616 | 01/25/2051 |
| 45319#-AA-5 | IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38 | | 12/31/2018 | Redemption 100.0000 | | 2,067,457 | 2,067,457 | 2,067,457 | 2,067,457 | | | | | | 2,067,457 | | | | 112,328 | 06/30/2038 |
| 454889-AN-6 | INDIANA MICHIGAN POWER SR UNSEC 7.000% 03/15/19 | | 09/07/2018 | Call 102.1771 | | 53,540,818 | 52,400,000 | 52,246,475 | 52,374,968 | | 13,893 | | 13,893 | | 52,388,861 | | 11,139 | 11,139 | 4,727,307 | 03/15/2019 |
| 45660L-PD-5 | RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 964,117 | 1,033,692 | 796,449 | 802,839 | | 216,388 | | 216,388 | | 1,019,228 | | (55,111) | (55,111) | 30,715 | 06/25/2035 |
| 45660L-RE-1 | INDX 2005-AR13 4A1 CSTR SSNR AS 3.973% 08/25/35 | | 12/01/2018 | Paydown | | 2,319,735 | 2,673,199 | 1,031,832 | 1,139,033 | | 1,315,854 | | 1,315,854 | | 2,454,887 | | (135,152) | (135,152) | 54,141 | 08/25/2035 |
| 45667W-AA-6 | INDX 2006-FLX1 A1 FLT STEP AFC IRC 2.716% 11/25/36 | | 12/26/2018 | Paydown | | 1,299,510 | 1,299,510 | 1,129,355 | 1,139,020 | | 160,489 | | 160,489 | | 1,299,510 | | | | 16,607 | 11/25/2036 |
| 456687-AC-6 | INDX 2007-FLX4 2A1 FLT STEP IRC SSN 2.686% 07/25/37 | | 12/26/2018 | Paydown | | 1,176,569 | 1,176,569 | 1,031,093 | 1,039,794 | | 136,775 | | 136,775 | | 1,176,569 | | | | 11,675 | 07/25/2037 |
| 45670A-AA-9 | INDX 2007-FLX3 A1 FLT STEP IRC SSNR 2.746% 06/25/37 | | 12/26/2018 | Paydown | | 6,037,085 | 6,037,085 | 5,727,630 | 5,721,219 | | 315,866 | | 315,866 | | 6,037,085 | | | | 58,459 | 06/25/2037 |
| 456866-AL-6 | INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25 | | 06/01/2018 | Call 100.0000 | | 750,000 | 750,000 | 732,000 | 741,546 | | 361 | | 361 | | 741,907 | | 8,093 | 8,093 | 27,000 | 06/01/2025 |
| 458830-E*-3 | INTERMOUNTAIN GAS CO SR 7.260% 09/18/18 | | 09/18/2018 | Redemption 100.0000 | | 5,272,730 | 5,272,730 | 5,800,003 | 5,423,431 | | (150,701) | | (150,701) | | 5,272,730 | | | | 382,800 | 09/18/2018 |
| 459200-GM-7 | IBM CORP SR UNSEC 7.625% 10/15/18 | | 10/15/2018 | Maturity | | 25,000,000 | 25,000,000 | 24,907,000 | 24,989,928 | | 10,072 | | 10,072 | | 25,000,000 | | | | 1,906,250 | 10/15/2018 |
| 459200-HA-2 | IBM CORP SR UNSEC 2.900% 11/01/21 | | 04/24/2018 | BARCLAYS BANK PLC | | 24,477,453 | 24,700,000 | 24,469,055 | 24,603,302 | | 7,588 | | 7,588 | | 24,610,890 | | (133,437) | (133,437) | 348,201 | 11/01/2021 |
| 459200-HE-4 | IBM CORP SR UNSEC 1.875% 05/15/19 | | 04/20/2018 | BARCLAYS BANK PLC | | 17,964,793 | 18,100,000 | 18,072,850 | 18,094,413 | | 1,260 | | 1,260 | | 18,095,673 | | (130,880) | (130,880) | 149,891 | 05/15/2019 |
| 459745-GP-4 | INTL LEASE FINANCE CORP SR UNSEC 3.875% 04/15/18 | | 04/15/2018 | Maturity | | 201,000 | 201,000 | 201,479 | 201,032 | | (32) | | (32) | | 201,000 | | | | 3,894 | 04/15/2018 |
| 460146-CG-6 | INTERNATIONAL PAPER CO SR UNSEC 4.750% 02/15/22 | | 12/21/2018 | Call 104.7663 | | 14,158,118 | 13,514,000 | 13,503,054 | 13,508,526 | | 1,195 | | 1,195 | | 13,509,721 | | 4,279 | 4,279 | 1,510,703 | 02/15/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 461070-AA-2 | INTERSTATE P&L CO SR UNSEC 5.875% 09/15/18 | | 09/15/2018 | Maturity | | 15,000,000 | 15,000,000 | 14,916,000 | 14,994,227 | | 5,773 | | 5,773 | | 15,000,000 | | | | 881,250 | 09/15/2018 |
| 461070-AF-1 | INTERSTATE POWER & LIGHT SR UNSEC 7.250% 10/01/18 | | 10/01/2018 | Maturity | | 29,030,000 | 29,030,000 | 28,626,209 | 28,988,507 | | 41,493 | | 41,493 | | 29,030,000 | | | | 2,104,675 | 10/01/2018 |
| 46121Y-B#-8 | INTREPID POTASH-INC. C-SR-SECURED 4.780% 04/16/25 | | 12/31/2018 | Call 107.2630 | | 2,681,575 | 2,500,000 | 2,251,000 | 2,274,185 | | 28,818 | | 28,818 | | 2,303,003 | | 196,997 | 196,997 | 329,459 | 04/16/2025 |
| 46412Q-AD-9 | IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36 | | 12/01/2018 | Paydown | | 1,198,392 | 1,198,392 | 417,877 | 420,740 | | 777,652 | | 777,652 | | 1,198,392 | | | | 42,874 | 02/25/2036 |
| 46616M-AA-8 | HENDR 2010-3A A SEQ 3.820% 12/15/48 | | 12/15/2018 | Paydown | | 172,517 | 172,517 | 181,156 | 180,280 | | (7,763) | | (7,763) | | 172,517 | | | | 3,490 | 12/15/2048 |
| 46616M-AB-6 | HENDR 2010-3A B SUB 6.850% 12/15/50 | | 12/15/2018 | Paydown | | 308,187 | 308,187 | 343,243 | 340,653 | | (32,466) | | (32,466) | | 308,187 | | | | 11,178 | 12/15/2050 |
| 46616Q-AA-9 | HENDR 2011-2A A SEQ 4.940% 09/15/56 | | 12/15/2018 | Paydown | | 689,990 | 689,990 | 783,454 | 777,219 | | (87,230) | | (87,230) | | 689,990 | | | | 18,639 | 09/15/2056 |
| 46616V-AA-8 | HENDR 2012-1A A SEQ 4.210% 02/16/65 | | 12/17/2018 | Paydown | | 1,086,738 | 1,086,738 | 1,131,242 | 1,129,262 | | (42,523) | | (42,523) | | 1,086,738 | | | | 24,520 | 02/16/2065 |
| 46616V-AB-6 | HENDR 2012-1A B SUB 7.140% 02/15/67 | | 12/17/2018 | Paydown | | 316,382 | 316,382 | 380,005 | 377,693 | | (61,311) | | (61,311) | | 316,382 | | | | 12,107 | 02/15/2067 |
| 46616Y-AC-8 | HENDR 2012-2A B SUB 6.770% 10/17/61 | | 12/15/2018 | Paydown | | 130,656 | 130,656 | 135,229 | 135,016 | | (4,359) | | (4,359) | | 130,656 | | | | 4,741 | 10/17/2061 |
| 46617A-AA-3 | HENDR 2012-3A A SEQ 3.220% 09/15/65 | | 12/17/2018 | Paydown | | 1,479,680 | 1,479,680 | 1,477,604 | 1,478,443 | | 1,237 | | 1,237 | | 1,479,680 | | | | 27,513 | 09/15/2065 |
| 46617A-AB-1 | HENDR 2012-3A B SUB 6.170% 09/15/67 | | 12/15/2018 | Paydown | | 595,192 | 595,192 | 633,585 | 627,550 | | (32,358) | | (32,358) | | 595,192 | | | | 21,206 | 09/15/2067 |
| 46617F-AA-2 | HENDR 2013-1A A SEQ 3.220% 04/15/67 | | 12/17/2018 | Paydown | | 5,510,383 | 5,510,383 | 5,506,559 | 5,509,198 | | 1,185 | | 1,185 | | 5,510,383 | | | | 97,945 | 04/15/2067 |
| 46617J-AA-4 | HENDR 2013-2A A SEQ 4.210% 03/15/62 | | 12/17/2018 | Paydown | | 1,664,143 | 1,664,143 | 1,663,753 | 1,664,317 | | (174) | | (174) | | 1,664,143 | | | | 35,224 | 03/15/2062 |
| 46617J-AB-2 | HENDR 2013-2A B SUB 5.680% 03/17/64 | | 12/17/2018 | Paydown | | 689,837 | 689,837 | 718,607 | 717,598 | | (27,761) | | (27,761) | | 689,837 | | | | 19,700 | 03/17/2064 |
| 46617L-AA-9 | HENDR 2013-3A A SEQ 4.080% 01/17/73 | | 12/17/2018 | Paydown | | 71,958 | 71,958 | 74,510 | 74,440 | | (2,482) | | (2,482) | | 71,958 | | | | 1,550 | 01/17/2073 |
| 46617L-AB-7 | HENDR 2013-3A B SUB 5.540% 01/15/75 | | 12/15/2018 | Paydown | | 1,132,265 | 1,132,265 | 1,292,728 | 1,266,464 | | (134,199) | | (134,199) | | 1,132,265 | | | | 33,114 | 01/15/2075 |
| 46617T-AA-2 | HENDR 2014-1A A SEQ 3.960% 03/15/63 | | 12/15/2018 | Paydown | | 172,827 | 172,827 | 177,485 | 177,181 | | (4,354) | | (4,354) | | 172,827 | | | | 3,533 | 03/15/2063 |
| 46617T-AB-0 | HENDR 2014-1A B SUB 4.940% 03/16/65 | | 12/15/2018 | Paydown | | 751,088 | 751,088 | 786,382 | 785,485 | | (34,397) | | (34,397) | | 751,088 | | | | 22,278 | 03/16/2065 |
| 46618A-AA-2 | HENDR 2014-2A A SEQ 3.610% 01/17/73 | | 12/15/2018 | Paydown | | 660,622 | 660,622 | 659,654 | 659,691 | | 931 | | 931 | | 660,622 | | | | 11,907 | 01/17/2073 |
| 46618A-AB-0 | HENDR 2014-2A B SUB 4.480% 01/15/75 | | 12/15/2018 | Paydown | | 436,613 | 436,613 | 449,404 | 448,623 | | (12,010) | | (12,010) | | 436,613 | | | | 16,102 | 01/15/2075 |
| 46618H-AA-7 | HENDR 2014-3A A SEQ 3.500% 06/15/77 | | 12/15/2018 | Paydown | | 1,568,583 | 1,568,583 | 1,567,878 | 1,567,984 | | 599 | | 599 | | 1,568,583 | | | | 29,150 | 06/15/2077 |
| 46618H-AB-5 | HENDR 2014-3A B SUB 4.400% 06/15/79 | | 12/15/2018 | Paydown | | 29,671 | 29,671 | 29,664 | 29,665 | | 6 | | 6 | | 29,671 | | | | 1,305 | 06/15/2079 |
| 46618L-AA-8 | HENDR 2015-1A A SEQ 3.260% 09/15/72 | | 12/15/2018 | Paydown | | 1,949,302 | 1,949,302 | 1,905,138 | 1,906,276 | | 43,026 | | 43,026 | | 1,949,302 | | | | 34,484 | 09/15/2072 |
| 466247-A3-7 | JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 470,414 | 460,399 | 223,962 | 151,127 | | 315,228 | | 315,228 | | 466,355 | | 4,058 | 4,058 | 16,011 | 01/25/2036 |
| 466247-HT-3 | JPMMT 2004-S2 1A7 SEQ AS 4.750% 11/25/19 | | 12/01/2018 | Paydown | | 517,480 | 517,480 | 513,184 | 513,293 | | 4,188 | | 4,188 | | 517,480 | | | | 11,985 | 11/25/2019 |
| 466247-J9-5 | JPMMT 2006-A2 3A1 CSTR SSNR AS 3.899% 04/25/36 | | 12/01/2018 | Paydown | | 129,030 | 121,724 | 3,331 | 1,074 | | 127,985 | | 127,985 | | 129,059 | | (29) | (29) | 2,840 | 04/25/2036 |
| 466247-JJ-3 | JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34 | | 12/01/2018 | Paydown | | 654,716 | 654,716 | 647,933 | 647,943 | | 6,773 | | 6,773 | | 654,716 | | | | 19,165 | 11/25/2034 |
| 466247-QM-8 | JPMMT 2005-A3 6A5 CSTR SSNR AS 3.887% 06/25/35 | | 12/01/2018 | Paydown | | 1,094,819 | 1,094,819 | 924,175 | 897,975 | | 196,843 | | 196,843 | | 1,094,819 | | | | 22,480 | 06/25/2035 |
| 466247-VH-3 | JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35 | | 12/01/2018 | Paydown | | 283,722 | 308,342 | 174,579 | 128,464 | | 166,215 | | 166,215 | | 294,680 | | (10,958) | (10,958) | 9,095 | 09/25/2035 |
| 466247-WK-5 | JPMMT 2005-A7 1A3 CSTR SSNR AS 4.425% 10/25/35 | | 12/01/2018 | Paydown | | 1,975,256 | 1,975,256 | 1,218,067 | 1,266,625 | | 708,630 | | 708,630 | | 1,975,256 | | | | 42,496 | 10/25/2035 |
| 466247-ZQ-9 | JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36 | | 12/01/2018 | Paydown | | 841,864 | 831,998 | 498,133 | 391,356 | | 445,143 | | 445,143 | | 836,499 | | 5,365 | 5,365 | 28,505 | 01/25/2036 |
| 46625H-JL-5 | JPMORGAN CHASE & CO SR UNSEC 1.625% 05/15/18 | | 05/15/2018 | Maturity | | 50,000 | 50,000 | 49,863 | 49,989 | | 11 | | 11 | | 50,000 | | | | 406 | 05/15/2018 |
| 46625M-2G-3 | JPMCC 2004-CB8 X1 IO CSTR NTL 0.790% 01/12/39 | | 12/01/2018 | Paydown | | | | 39,630 | 5,877 | | (5,560) | | (5,560) | | 318 | | (318) | (318) | 5,580 | 01/12/2039 |
| 46625M-2Q-1 | JPMCC 2004-CB8 G SUB CSTR 5.276% 01/12/39 | | 07/01/2018 | Paydown | | 2,789,218 | 2,789,218 | 2,814,967 | 2,787,891 | | 1,328 | | 1,328 | | 2,789,218 | | | | 62,813 | 01/12/2039 |
| 46625M-6Z-7 | JPMCC 2004-CB9 D SUB CSTR AFC 5.463% 06/12/41 | | 04/01/2018 | Paydown | | 778,440 | 778,440 | 790,816 | 777,854 | | 586 | | 586 | | 778,440 | | | | 7,950 | 06/12/2041 |
| 46625M-AJ-8 | JPMCC 2001-CIBC X1 IO CSTR NTL 2.374% 03/15/33 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 757 | 03/15/2033 |
| 46625M-P5-2 | JPMCC 2003-CB7 D SUB CSTR 5.347% 01/12/38 | | 01/01/2018 | Paydown | | 294,466 | 294,466 | 295,920 | 294,466 | | | | | | 294,466 | | | | 1,312 | 01/12/2038 |
| 46625M-P6-0 | JPMCC 2003-CB7 E SUB CSTR 5.545% 01/12/38 | | 08/01/2018 | Paydown | | 5,000,000 | 5,000,000 | 5,024,710 | 5,000,000 | | | | | | 5,000,000 | | | | 128,566 | 01/12/2038 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 46625M-Q4-4 | JPMCC 2003-CB7 F SUB CSTR 5.871% 01/12/38 | | 12/01/2018 | Paydown | | 4,051,101 | 4,051,101 | 4,071,357 | 4,051,101 | | | | | | 4,051,101 | | | | 194,947 | 01/12/2038 |
| 46625M-Q7-7 | JPMCC 2003-CB7 J SUB AFC 5.173% 01/12/38 | | 09/01/2018 | Paydown | | | (112) | | | | | | | | | | | | 4 | 01/12/2038 |
| 46625M-UC-1 | JPMCC 2003-C1 X1 IO CSTR NTL 0.434% 01/12/37 | | 12/01/2018 | Paydown | | | | 69,909 | 5,245 | | (5,033) | | (5,033) | | 212 | | (212) | (212) | 6,476 | 01/12/2037 |
| 46625M-ZB-8 | JPMCC 2003-PM1A X1 IO CSTR NTL 0.000% 08/12/40 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | | 08/12/2040 |
| 46625Y-DG-5 | JPMCC 2004-CBX B SUB CSTR AFC 5.021% 01/12/37 | | 12/01/2018 | Paydown | | 2,013,712 | 2,013,712 | 2,023,771 | 2,013,712 | | | | | | 2,013,712 | | | | 61,787 | 01/12/2037 |
| 46625Y-JL-8 | JPMCC 2005-CB11 B SUB CSTR 5.529% 08/12/37 | | 12/01/2018 | Paydown | | 17,331,986 | 17,331,986 | 17,663,054 | 17,331,986 | | | | | | 17,331,986 | | | | 462,212 | 08/12/2037 |
| 46626L-AW-0 | JPMAC 2005-FLD1 M4 MEZ FLT STEP 3.481% 07/25/35 | | 05/17/2018 | JP MORGAN SECURITIES | | 2,187,821 | 2,185,431 | 1,671,855 | 2,081,022 | | 39,638 | | 39,638 | | 2,120,660 | | 67,161 | 67,161 | 23,659 | 07/25/2035 |
| 46626L-AW-0 | JPMAC 2005-FLD1 M4 MEZ FLT STEP 3.481% 07/25/35 | | 04/25/2018 | Paydown | | 2,814,569 | 2,814,569 | 2,153,145 | 2,680,103 | | 134,466 | | 134,466 | | 2,814,569 | | | | 9,310 | 07/25/2035 |
| 46628S-AG-8 | JPMAC 2006-WF1 A4 STEP AFC AS 6.130% 07/25/36 | | 12/01/2018 | Paydown | | 1,122,822 | 1,122,822 | 396,462 | 398,351 | | 724,471 | | 724,471 | | 1,122,822 | | | | 15,977 | 07/25/2036 |
| 46628Y-BK-5 | JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36 | | 10/01/2018 | Paydown | | 852,391 | 981,893 | 621,231 | 625,988 | | 310,165 | | 310,165 | | 936,153 | | (83,762) | (83,762) | 22,617 | 07/25/2036 |
| 46628Y-BP-4 | JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36 | | 12/01/2018 | Paydown | | 461,064 | 511,433 | 353,371 | 356,115 | | 140,830 | | 140,830 | | 496,945 | | (35,881) | (35,881) | 15,959 | 07/25/2036 |
| 46630W-AL-4 | JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37 | | 12/01/2018 | Paydown | | 285,631 | 326,116 | 203,893 | 174,695 | | 132,283 | | 132,283 | | 306,978 | | (21,347) | (21,347) | 9,591 | 06/25/2037 |
| 466313-A@-2 | JABIL CIRCUIT-INC. 4.900% 07/14/23 | | 08/06/2018 | G2 | | 31,390,600 | 31,000,000 | 31,000,000 | 31,000,000 | | | | | | 31,000,000 | | 390,600 | 390,600 | 1,763,728 | 07/14/2023 |
| 46631B-AJ-4 | JPMCC 2007-LD11 AM CSTR 6.010% 06/15/49 | | 10/01/2018 | Paydown | | 6,402,930 | 6,402,930 | 6,797,111 | 6,394,407 | | 8,523 | | 8,523 | | 6,402,930 | | | | 250,952 | 06/15/2049 |
| 46632H-AL-5 | JPMCC 2007-LD12 AJ CSTR 6.248% 02/15/51 | | 10/25/2018 | Various | | 36,726,118 | 38,568,414 | 36,138,703 | 38,426,384 | | 24,207 | | 24,207 | | 38,450,591 | | (1,724,473) | (1,724,473) | 1,157,705 | 02/15/2051 |
| 46632H-AL-5 | JPMCC 2007-LD12 AJ CSTR 6.248% 02/15/51 | | 10/01/2018 | Paydown | | 21,739,701 | 21,739,701 | 20,784,485 | 21,669,898 | | 69,803 | | 69,803 | | 21,739,701 | | | | 505,351 | 02/15/2051 |
| 46634S-AC-9 | JPMCC 2012-C6 A3 SEQ 3.507% 05/15/45 | | 08/01/2018 | Paydown | | 265,472 | 265,472 | 269,631 | 270,143 | | (3,142) | 1,529 | (4,671) | | 265,472 | | | | 3,251 | 05/15/2045 |
| 46639N-AP-6 | JPMBB 2013-C12 A4 SEQ 3.363% 07/15/45 | | 01/26/2018 | GOLDMAN SACHS & COMPANY | | 10,189,453 | 10,000,000 | 10,099,940 | 10,040,332 | | (1,385) | | (1,385) | | 10,038,947 | | 150,506 | 150,506 | 83,131 | 07/15/2045 |
| 46639N-AQ-4 | JPMBB 2013-C12 A5 SEQ 3.664% 07/15/45 | | 08/20/2018 | Various | | 9,698,242 | 9,500,000 | 9,665,777 | 9,656,399 | | (13,134) | 21,246 | (34,380) | | 9,622,019 | | 76,223 | 76,223 | 187,994 | 07/15/2045 |
| 46643A-AJ-2 | JPMBB 2014-C23 E SUB AFC 3.364% 09/15/47 | | 08/15/2018 | KGS-ALPHA CAPITAL MARKETS LLC | | 906,982 | 1,250,000 | 766,504 | 774,332 | | 30,196 | | 30,196 | | 804,527 | | 102,455 | 102,455 | 29,902 | 09/15/2047 |
| 46648U-AZ-7 | JPMMT 2017-4 B2 SUB CSTR 3.966% 11/25/48 | | 12/01/2018 | Paydown | | 48,803 | 48,803 | 49,257 | 49,257 | | (454) | | (454) | | 48,803 | | | | 1,060 | 11/25/2048 |
| 46648U-BA-1 | JPMMT 2017-4 B3 SUB CSTR 3.966% 11/25/48 | | 12/01/2018 | Paydown | | 160,219 | 160,219 | 157,415 | 157,459 | | 2,760 | | 2,760 | | 160,219 | | | | 3,480 | 11/25/2048 |
| 46649H-AZ-5 | JPMMT 2017-6 B2 SUB CSTR 3.849% 12/25/48 | | 12/01/2018 | Paydown | | 138,572 | 138,572 | 139,298 | 139,297 | | (725) | | (725) | | 138,572 | | | | 2,920 | 12/25/2048 |
| 46649H-BA-9 | JPMMT 2017-6 B3 SUB CSTR 3.849% 12/25/48 | | 12/01/2018 | Paydown | | 134,479 | 134,479 | 131,684 | 131,685 | | 2,794 | | 2,794 | | 134,479 | | | | 2,833 | 12/25/2048 |
| 46849E-AP-2 | JACKSON NATL LIFE GLOBAL SR SEC 4.700% 06/01/18 | | 06/01/2018 | Maturity | | 40,000,000 | 40,000,000 | 39,239,800 | 39,969,400 | | 30,600 | | 30,600 | | 40,000,000 | | | | 940,000 | 06/01/2018 |
| 46975#-AA-8 | CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33 | | 12/15/2018 | Redemption 100.0000 | | 1,945,439 | 1,945,439 | 2,004,692 | 1,994,805 | | (49,366) | | (49,366) | | 1,945,439 | | | | 39,687 | 11/15/2033 |
| 47215B-AD-9 | JCPL 2006-A A4 SEQ 5.610% 06/05/23 | | 06/13/2018 | WELLS FARGO | | 2,331,236 | 2,240,816 | 2,715,238 | 2,332,820 | | (15,296) | | (15,296) | | 2,317,524 | | 13,712 | 13,712 | 66,347 | 06/05/2023 |
| 47215B-AD-9 | JCPL 2006-A A4 SEQ 5.610% 06/05/23 | | 06/05/2018 | Paydown | | 109,184 | 109,184 | 132,301 | 113,667 | | (4,483) | | (4,483) | | 109,184 | | | | 3,063 | 06/05/2023 |
| 47630#-AA-3 | JENSEN HUGHES INTERMEDIATE HLD SUB 14.000% 12/04/23 | | 04/27/2018 | JENSEN HUGHES INTERMEDIATE HLD | | 957,179 | 976,222 | 976,222 | 976,222 | | | | | | 976,222 | | (19,043) | (19,043) | 45,246 | 12/04/2023 |
| 47630*-AA-7 | JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22 | | 04/30/2018 | JENSEN HUGHES INTERMEDIATE HLD | | 2,382,239 | 2,429,633 | 2,429,633 | 2,429,633 | | | | | | 2,429,633 | | (47,394) | (47,394) | 96,481 | 12/04/2022 |
| 478045-AA-5 | JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42 | | 07/15/2018 | Redemption 100.0000 | | 1,191,248 | 1,191,248 | 1,195,520 | 1,195,021 | | (3,773) | | (3,773) | | 1,191,248 | | | | 41,488 | 01/15/2042 |
| 478160-AU-8 | JOHNSON & JOHNSON SR UNSEC 5.150% 07/15/18 | | 07/15/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,958,800 | 19,997,282 | | 2,718 | | 2,718 | | 20,000,000 | | | | 1,030,000 | 07/15/2018 |
| 48121@-AA-9 | JRD HLDGS-LLC A-SR 4.040% 04/30/22 | | 04/30/2018 | Redemption 100.0000 | | 2,857,143 | 2,857,143 | 2,857,143 | 2,857,143 | | | | | | 2,857,143 | | | | 57,714 | 04/30/2022 |
| 48121@-AB-7 | JRD HLDGS-LLC B-SR 4.650% 04/30/27 | | 04/30/2018 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 116,250 | 04/30/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 48121@-AD-3 | JRD HLDGS-LLC B-SR-UNSEC 4.130% 03/27/24 | | 04/10/2018 | Redemption 100.0000 | | 2,145,000 | 2,145,000 | 2,145,000 | 2,145,000 | | | | | | 2,145,000 | | | | 44,294 | 03/27/2024 |
| 48129#-AA-9 | JSM AT MONMOUTH ROAD-LLC-WALGR SR-SEC 6.450% 09/15/23 | | 12/15/2018 | Redemption 100.0000 | | 279,618 | 279,618 | 279,618 | 279,618 | | | | | | 279,618 | | | | 9,874 | 09/15/2023 |
| 48129@-AA-1 | JSM AT POOLE AVENUE-LLC-WALGRE SR-SEC 6.450% 08/15/27 | | 12/15/2018 | Redemption 100.0000 | | 220,635 | 220,635 | 220,635 | 220,635 | | | | | | 220,635 | | | | 7,784 | 08/15/2027 |
| 482539-AA-1 | KLX INC CO.GUARNT 5.875% 12/01/22 | | 12/03/2018 | Call 102.9380 | | 21,327,724 | 20,719,000 | 20,759,868 | 20,738,975 | | (23,028) | | (23,028) | | 20,715,947 | | 3,053 | 3,053 | 1,825,965 | 12/01/2022 |
| 485134-BK-5 | KANSAS CITY POWER & LT SR UNSEC 6.375% 03/01/18 | | 03/01/2018 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 318,750 | 03/01/2018 |
| 49239@-AA-6 | TRUST KMG I-KERR-MCGEE CORP SR 6.720% 01/30/20 | | 01/30/2018 | Redemption 100.0000 | | 1,508,272 | 1,508,272 | 1,508,272 | 1,508,272 | | | | | | 1,508,272 | | | | 50,678 | 01/30/2020 |
| 49239@-AB-4 | TRUST KMG II-KERR-MCGEE CORP SR 6.720% 01/30/20 | | 01/30/2018 | Redemption 100.0000 | | 1,415,085 | 1,415,085 | 1,415,085 | 1,415,085 | | | | | | 1,415,085 | | | | 47,547 | 01/30/2020 |
| 49306C-AG-6 | KEY BANK NA SUBORD 4.625% 06/15/18 | | 06/15/2018 | Maturity | | 20,000,000 | 20,000,000 | 10,023,800 | 19,183,767 | | 816,233 | | 816,233 | | 20,000,000 | | | | 462,500 | 06/15/2018 |
| 494368-BH-5 | KIMBERLY-CLARK CORP SR UNSEC 2.400% 03/01/22 | | 05/15/2018 | THE TORONTO-DOMINION BANK | | 6,529,950 | 6,750,000 | 6,646,995 | 6,704,185 | | 3,902 | | 3,902 | | 6,708,088 | | (178,138) | (178,138) | 115,200 | 03/01/2022 |
| 494550-AY-2 | KINDER MORGAN ENER PART CO.GUARNT 5.950% 02/15/18 | | 02/15/2018 | Maturity | | 26,575,000 | 26,575,000 | 26,109,155 | 26,567,359 | | 7,641 | | 7,641 | | 26,575,000 | | | | 790,606 | 02/15/2018 |
| 50075N-AC-8 | MONDELEZ INTERNATIONAL SR UNSEC 6.500% 11/01/31 | | 04/17/2018 | TENDER SALE | | 33,202,980 | 27,000,000 | 27,396,090 | 27,280,488 | | (3,833) | | (3,833) | | 27,276,655 | | 5,926,325 | 5,926,325 | 809,250 | 11/01/2031 |
| 50075N-AU-8 | MONDELEZ INTERNATIONAL SR UNSEC 6.125% 02/01/18 | | 02/01/2018 | Maturity | | 10,025,000 | 10,025,000 | 10,181,937 | 10,026,741 | | (1,741) | | (1,741) | | 10,025,000 | | | | 307,016 | 02/01/2018 |
| 50075N-AV-6 | MONDELEZ INTERNATIONAL SR UNSEC 6.125% 08/23/18 | | 04/17/2018 | TENDER SALE | | 27,554,520 | 28,000,000 | 27,755,280 | 27,980,537 | | 8,704 | | 8,704 | | 27,989,241 | | (434,721) | (434,721) | 1,114,750 | 08/23/2018 |
| 50075N-BA-1 | MONDELEZ INTERNATIONAL SR UNSEC 5.375% 02/10/20 | | 04/17/2018 | TENDER SALE | | 15,272,400 | 15,000,000 | 14,954,680 | 14,988,298 | | 1,538 | | 1,538 | | 14,989,836 | | 282,564 | 282,564 | 553,177 | 02/10/2020 |
| 501773-AY-1 | LBCMT 1998-C1 IO IO CSTR NTL 0.954% 02/18/30 | | 12/01/2018 | Paydown | | | | | | | | | | | | | | | 367 | 02/18/2030 |
| 50177A-AH-2 | LBCMT 2007-C3 AJ CSTR 6.094% 07/15/44 | | 12/11/2018 | Paydown | | 1,438,760 | 1,438,760 | 1,486,598 | 1,438,181 | | 579 | | 579 | | 1,438,760 | | | | 69,489 | 07/15/2044 |
| 50177A-AJ-8 | LBCMT 2007-C3 B SUB CSTR 6.094% 07/15/44 | | 06/15/2018 | BAY CREST PARTNERS | | 9,100,000 | 10,000,000 | 9,903,776 | 9,992,992 | | 138 | | 138 | | 9,993,130 | | (893,130) | (893,130) | 311,082 | 07/15/2044 |
| 501797-AJ-3 | L BRANDS INC CO.GUARNT 5.625% 10/15/23 | | 05/25/2018 | Various | | 19,452,500 | 19,000,000 | 19,000,000 | 19,000,000 | | | | | | 19,000,000 | | 452,500 | 452,500 | 662,188 | 10/15/2023 |
| 50192*-AA-1 | WELLS FARGO BK NW-N.A.-PENN ST SR-SEC 6.397% 02/10/37 | | 05/01/2018 | Redemption 100.0000 | | 57,414,637 | 57,414,637 | 57,414,637 | 57,414,637 | | | | | | 57,414,637 | | | | 1,438,519 | 02/10/2037 |
| 50209A-AB-7 | LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47 | | 12/15/2018 | Paydown | | 991,742 | 991,742 | 991,379 | 991,380 | | 362 | | 362 | | 991,742 | | | | 23,474 | 11/15/2047 |
| 502413-AY-3 | L3 TECHNOLOGIES INC CO.GUARNT 5.200% 10/15/19 | | 06/06/2018 | TENDER SALE | | 22,773,681 | 22,050,000 | 21,975,239 | 22,033,117 | | 3,905 | | 3,905 | | 22,037,022 | | 736,659 | 736,659 | 735,735 | 10/15/2019 |
| 502413-AZ-0 | L3 TECHNOLOGIES INC CO.GUARNT 4.750% 07/15/20 | | 06/06/2018 | TENDER SALE | | 50,630,349 | 48,640,000 | 48,568,151 | 48,620,245 | | 3,188 | | 3,188 | | 48,623,432 | | 2,006,916 | 2,006,916 | 2,060,107 | 07/15/2020 |
| 50543L-AA-0 | LAFL 2016-1A A1 SEQ 4.300% 01/15/42 | | 12/15/2018 | Paydown | | 312,500 | 312,500 | 306,437 | 307,351 | | 5,149 | | 5,149 | | 312,500 | | | | 7,279 | 01/15/2042 |
| 511546-AA-1 | ENBRIDGE ENERGY LP SR UNSEC 7.000% 10/01/18 | | 10/01/2018 | Maturity | | 15,000,000 | 15,000,000 | 14,960,100 | 14,997,328 | | 2,672 | | 2,672 | | 15,000,000 | | | | 1,050,000 | 10/01/2018 |
| 513075-BB-6 | LAMAR MEDIA CORP CO.GUARNT 5.875% 02/01/22 | | 03/19/2018 | Call 101.9580 | | 39,024,425 | 38,275,000 | 38,668,371 | 38,396,809 | | (12,320) | | (12,320) | | 38,384,489 | | (109,489) | (109,489) | 2,173,573 | 02/01/2022 |
| 51703@-AA-9 | LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33 | | 12/15/2018 | Redemption 100.0000 | | 387,747 | 387,747 | 387,747 | 387,747 | | | | | | 387,747 | | | | 7,813 | 05/15/2033 |
| 52108H-4Z-4 | LBUBS 2005-C3 D SUB CSTR 4.954% 07/15/40 | | 11/11/2018 | Paydown | | 149,071 | 149,071 | 149,812 | 149,071 | | | | | | 149,071 | | | | 3,454 | 07/15/2040 |
| 52108H-7E-8 | LBUBS 2005-C5 F SUB AFC 5.245% 09/15/40 | | 12/11/2018 | Paydown | | 3,090,143 | 3,090,143 | 3,129,781 | 3,089,733 | | 411 | | 411 | | 3,090,143 | | | | 73,312 | 09/15/2040 |
| 52108H-A6-1 | LBUBS 2004-C2 G SUB CSTR 4.595% 03/15/36 | | 03/11/2018 | Paydown | | | | | | | | | | | | | | | | 03/15/2036 |
| 52108H-A8-7 | LBUBS 2004-C2 J SUB CSTR 4.841% 03/15/36 | | 05/11/2018 | Paydown | | 1,385,945 | 1,385,945 | 1,392,785 | 1,385,945 | | | | | | 1,385,945 | | | | 27,261 | 03/15/2036 |
| 52108H-FH-2 | LBUBS 2001-C3 X IO CSTR NTL 0.230% 06/15/36 | | 07/11/2018 | Paydown | | | | | | | | | | | | | | | 797 | 06/15/2036 |
| 52108H-N6-7 | LBUBS 2004-C6 XCL IO CSTR NTL 0.043% 08/15/36 | | 12/11/2018 | Paydown | | | | | | | | | | | | | | | 16 | 08/15/2036 |
| 52108H-W9-1 | LBUBS 2004-C8 XCL IO CSTR NTL 0.316% 12/15/39 | | 12/11/2018 | Paydown | | | | 460 | 57 | | (32) | 25 | (57) | | | | | | 93 | 12/15/2039 |
| 52108H-Z4-9 | LBUBS 2005-C1 G SUB CSTR 5.859% 02/15/40 | | 09/11/2018 | Paydown | | 1,459,887 | 1,459,887 | 1,466,983 | 1,459,887 | | | | | | 1,459,887 | | | | 56,310 | 02/15/2040 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 52314#-AA-6 | LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25 | | 12/30/2018 | Redemption 100.0000 | | 202,925 | 202,925 | 202,925 | 202,925 | | | | | | 202,925 | | | | 6,096 | 06/30/2025 |
| 52465#-AD-7 | LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20 | | 12/05/2018 | Redemption 100.0000 | | 1,928,095 | 1,928,095 | 1,928,095 | 1,928,095 | | | | | | 1,928,095 | | | | 76,450 | 12/05/2020 |
| 52465#-AG-0 | LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21 | | 12/10/2018 | Redemption 100.0000 | | 470,369 | 470,369 | 467,928 | 469,730 | | 639 | | 639 | | 470,369 | | | | 16,696 | 01/10/2021 |
| 52465#-AZ-8 | LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21 | | 12/08/2018 | Redemption 100.0000 | | 1,742,533 | 1,742,533 | 1,854,365 | 1,774,216 | | (31,683) | | (31,683) | | 1,742,533 | | | | 68,189 | 06/08/2021 |
| 52465#-BA-2 | LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23 | | 12/10/2018 | Redemption 100.0000 | | 990,554 | 990,554 | 1,091,102 | 1,028,713 | | (38,160) | | (38,160) | | 990,554 | | | | 38,507 | 01/10/2023 |
| 52466O-AT-4 | LEGGETT & PLATT INC SR UNSEC 4.400% 07/01/18 | | 07/01/2018 | Maturity | | 25,000,000 | 25,000,000 | 24,734,250 | 24,988,016 | | 11,984 | | 11,984 | | 25,000,000 | | | | 1,100,000 | 07/01/2018 |
| 52467@-AD-7 | LMMCC-GSA/DEA-MD SR-SEC 6.787% 04/15/22 | | 11/15/2018 | Call 109.3666 | | 5,385,339 | 4,924,117 | 5,165,315 | 4,999,516 | | (12,431) | | (12,431) | | 4,987,084 | | (62,967) | (62,967) | 766,835 | 04/15/2022 |
| 52467@-AD-7 | LMMCC-GSA/DEA-MD SR-SEC 6.787% 04/15/22 | | 11/15/2018 | Redemption 100.0000 | | 632,877 | 632,877 | 663,878 | 642,568 | | (9,691) | | (9,691) | | 632,877 | | | | 21,628 | 04/15/2022 |
| 52467@-AR-6 | LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26 | | 12/10/2018 | Redemption 100.0000 | | 696,279 | 696,279 | 696,279 | 696,279 | | | | | | 696,279 | | | | 27,414 | 12/10/2026 |
| 52467@-BA-2 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28 | | 12/01/2018 | Redemption 100.0000 | | 580,360 | 580,360 | 580,360 | 580,360 | | | | | | 580,360 | | | | 20,315 | 01/01/2028 |
| 52467@-BG-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22 | | 05/04/2018 | Call 107.2548 | | 851,106 | 793,536 | 849,551 | 803,180 | | (932) | | (932) | | 802,247 | | (8,711) | (8,711) | 78,709 | 01/15/2022 |
| 52467@-BG-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22 | | 12/15/2018 | Redemption 100.0000 | | 1,025,358 | 1,025,358 | 1,097,737 | 1,037,819 | | (12,461) | | (12,461) | | 1,025,358 | | | | 37,759 | 01/15/2022 |
| 52467@-BM-6 | FC GOWANUS ASSOCIATES-LLC-LOWE SR-SEC 5.820% 11/25/23 | | 04/12/2018 | Call 111.6113 | | 16,118,704 | 14,441,825 | 14,030,522 | 14,261,328 | | 6,783 | | 6,783 | | 14,268,112 | | 173,714 | 173,714 | 1,929,020 | 11/25/2023 |
| 52467@-BM-6 | FC GOWANUS ASSOCIATES-LLC-LOWE SR-SEC 5.820% 11/25/23 | | 03/25/2018 | Redemption 100.0000 | | 216,355 | 216,355 | 210,194 | 213,651 | | 2,704 | | 2,704 | | 216,355 | | | | 2,102 | 11/25/2023 |
| 52467@-BP-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28 | | 12/01/2018 | Redemption 100.0000 | | 134,201 | 134,201 | 134,201 | 134,201 | | | | | | 134,201 | | | | 4,676 | 10/01/2028 |
| 52521R-AS-0 | LMT 2007-5 2A3 FLT SSNR AS 2.836% 06/25/37 | | 12/27/2018 | Paydown | | 87,870 | 82,477 | 15,988 | 17,353 | | 69,676 | | 69,676 | | 87,029 | | 841 | 841 | 1,488 | 06/25/2037 |
| 525221-CM-7 | LXS 2005-4 2A4 STEP AS 5.310% 10/25/35 | | 12/01/2018 | Paydown | | 433,982 | 256,495 | 165,921 | 166,895 | | 150,562 | | 150,562 | | 317,457 | | 116,526 | 116,526 | 13,019 | 10/25/2035 |
| 525221-DF-1 | LXS 2005-6 3A2A STEP AFC AS 5.440% 11/25/35 | | 12/01/2018 | Paydown | | 3,926,629 | 3,926,629 | 3,279,299 | 3,291,842 | | 634,787 | | 634,787 | | 3,926,629 | | | | 155,295 | 11/25/2035 |
| 525221-EB-9 | LXS 2005-8 2A1B STEP AFC AS 5.560% 12/25/35 | | 12/01/2018 | Paydown | | 2,903,133 | 2,851,969 | | | | 2,903,133 | | 2,903,133 | | 2,903,133 | | | | 110,763 | 12/25/2035 |
| 525221-HQ-3 | LXS 2006-1 1A1 FLT STEP IRC SSNR A 2.756% 02/25/36 | | 09/19/2018 | MORGAN STANLEY & CO. INC. | | 6,359,507 | 6,377,443 | 5,867,248 | 6,063,787 | | 92,029 | | 92,029 | | 6,155,816 | | 203,691 | 203,691 | 110,971 | 02/25/2036 |
| 525221-HQ-3 | LXS 2006-1 1A1 FLT STEP IRC SSNR A 2.756% 02/25/36 | | 09/25/2018 | Paydown | | 2,366,135 | 2,366,135 | 2,176,844 | 2,249,764 | | 116,372 | | 116,372 | | 2,366,135 | | | | 17,486 | 02/25/2036 |
| 525221-HS-9 | LXS 2006-1 1M1 MEZ FLT STEP IRC NA 2.956% 02/25/36 | | 09/25/2018 | Paydown | | 12,508,000 | 12,508,000 | 10,068,940 | 10,734,030 | | 1,773,970 | | 1,773,970 | | 12,508,000 | | | | 239,981 | 02/25/2036 |
| 525221-JW-8 | LXS 2006-5 2A2 STEP SEQ AS 5.840% 04/25/36 | | 06/01/2018 | Paydown | | 1,968,025 | 1,913,492 | | | | 1,968,025 | | 1,968,025 | | 1,968,025 | | | | 20,045 | 04/25/2036 |
| 52522H-AL-6 | LXS 2006-8 3A3 STEP AFC AS 5.012% 06/25/36 | | 12/01/2018 | Paydown | | 6,932,791 | 5,822,552 | 2,456,455 | 2,447,536 | | 4,036,498 | | 4,036,498 | | 6,484,034 | | 448,757 | 448,757 | 229,689 | 06/25/2036 |
| 52523K-AH-7 | LXS 2006-17 WF42 STEP AFC AS 5.790% 11/25/36 | | 12/01/2018 | Paydown | | 754,080 | 1,180,353 | 753,812 | 763,491 | | 281,278 | | 281,278 | | 1,044,769 | | (290,689) | (290,689) | 50,799 | 11/25/2036 |
| 52706@-AA-4 | WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34 | | 12/15/2018 | Redemption 100.0000 | | 101,900 | 101,900 | 101,900 | 101,900 | | | | | | 101,900 | | | | 3,820 | 05/15/2034 |
| 52707#-AA-1 | WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34 | | 12/15/2018 | Redemption 100.0000 | | 140,809 | 140,809 | 140,809 | 140,809 | | | | | | 140,809 | | | | 5,435 | 05/15/2034 |
| 53219L-AM-1 | LIFEPOINT HEALTH INC CO.GUARNT 5.500% 12/01/21 | | 11/19/2018 | TENDER SALE | | 13,319,425 | 13,100,000 | 13,213,218 | 13,145,190 | | (20,297) | | (20,297) | | 13,124,893 | | 194,532 | 194,532 | 690,479 | 12/01/2021 |
| 53219L-AN-9 | LIFEPOINT HEALTH INC CO.GUARNT 5.875% 12/01/23 | | 11/19/2018 | TENDER SALE | | 4,648,946 | 4,440,000 | 4,519,250 | 4,515,969 | | (15,834) | | (15,834) | | 4,500,134 | | 148,812 | 148,812 | 249,981 | 12/01/2023 |
| 53219L-AQ-2 | LIFEPOINT HEALTH INC CO.GUARNT 5.375% 05/01/24 | | 11/19/2018 | TENDER SALE | | 21,013,200 | 20,000,000 | 20,226,371 | 20,205,645 | | (41,206) | | (41,206) | | 20,164,439 | | 848,761 | 848,761 | 1,119,792 | 05/01/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 532457-AX-6 | ELI LILLY & CO SR UNSEC 4.500% 03/15/18 | | 03/15/2018 | Maturity | | 4,000,000 | 4,000,000 | 3,989,200 | 3,999,803 | | 197 | | 197 | | 4,000,000 | | | | 90,000 | 03/15/2018 |
| 532716-AS-6 | L BRANDS INC CO.GUARNT 7.000% 05/01/20 | | 03/26/2018 | Various | | 24,638,422 | 23,125,000 | 23,842,438 | 23,347,103 | | (21,172) | | (21,172) | | 23,325,931 | | 1,312,491 | 1,312,491 | 649,867 | 05/01/2020 |
| 532716-AT-4 | L BRANDS INC CO.GUARNT 6.625% 04/01/21 | | 05/23/2018 | BANK OF AMERICA | | 27,906,250 | 26,500,000 | 26,677,500 | 26,573,473 | | (8,183) | | (8,183) | | 26,565,290 | | 1,340,960 | 1,340,960 | 1,131,955 | 04/01/2021 |
| 532716-AU-1 | L BRANDS INC CO.GUARNT 5.625% 02/15/22 | | 06/11/2018 | Various | | 23,704,500 | 23,130,000 | 23,366,938 | 23,255,334 | | (12,468) | | (12,468) | | 23,242,867 | | 461,633 | 461,633 | 1,042,670 | 02/15/2022 |
| 539830-BN-8 | LOCKHEED MARTIN CORP SR UNSEC 4.090% 09/15/52 | | 02/01/2018 | TENDER SALE | | | 1,000 | 1,005 | 1,005 | | | | | | 1,005 | | (1,005) | (1,005) | | 09/15/2052 |
| 542514-FX-7 | LBMLT 2004-2 M1 MEZ FLT STEP IRC 3.301% 06/25/34 | | 12/26/2018 | Paydown | | 925,986 | 925,986 | 739,632 | 761,639 | | 164,347 | | 164,347 | | 925,986 | | | | 12,072 | 06/25/2034 |
| 542514-GM-0 | LBMLT 2004-3 M1 MEZ FLT STEP IRC 3.361% 07/25/34 | | 12/26/2018 | Paydown | | 226,439 | 226,439 | 170,395 | 183,003 | | 43,436 | | 43,436 | | 226,439 | | | | 2,822 | 07/25/2034 |
| 542514-HT-4 | LBMLT 2004-4 M1 MEZ FLT STEP 3.406% 10/25/34 | | 12/26/2018 | Paydown | | 1,229,064 | 1,229,064 | 927,943 | 1,094,203 | | 134,861 | | 134,861 | | 1,229,064 | | | | 17,448 | 10/25/2034 |
| 542514-HU-1 | LBMLT 2004-4 M2 MEZ FLT STEP 3.481% 10/25/34 | | 11/26/2018 | Paydown | | 333,901 | 333,901 | 315,311 | 318,556 | | 15,345 | | 15,345 | | 333,901 | | | | 4,445 | 10/25/2034 |
| 54627R-AC-4 | LCDA 2010-ELL A3 SEQ 3.450% 02/01/22 | | 08/01/2018 | Paydown | | 6,640,283 | 6,640,283 | 6,804,994 | 6,704,926 | | (64,643) | | (64,643) | | 6,640,283 | | | | 166,924 | 02/01/2022 |
| 546403-AE-6 | LPFA 2008-ELL A3 SEQ 6.200% 08/01/20 | | 08/01/2018 | Paydown | | 18,285,193 | 18,285,193 | 20,438,237 | 18,810,491 | | (525,297) | | (525,297) | | 18,285,193 | | | | 832,299 | 08/01/2020 |
| 54709#-AA-5 | LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26 | | 12/10/2018 | Redemption 100.0000 | | 675,806 | 675,806 | 675,815 | 675,811 | | (4) | | (4) | | 675,806 | | | | 18,299 | 12/10/2026 |
| 54868*-AA-6 | LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510% 03/25/35 | | 12/26/2018 | Redemption 100.0000 | | 813,777 | 813,777 | 813,777 | 813,777 | | | | | | 813,777 | | | | 20,017 | 03/25/2035 |
| 55264T-CL-3 | MBNAS 2004-A3 A3 FLT SB 2.715% 08/16/21 | | 03/14/2018 | BANK OF AMERICA | | 11,206,059 | 11,196,000 | 11,048,676 | 11,143,404 | | 1,958 | | 1,958 | | 11,145,362 | | 60,697 | 60,697 | 50,984 | 08/16/2021 |
| 55265K-3V-9 | MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33 | | 12/01/2018 | Paydown | | 362,894 | 362,894 | 316,569 | 343,766 | | 19,128 | | 19,128 | | 362,894 | | | | 6,043 | 12/25/2033 |
| 55265K-6P-9 | MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34 | | 12/01/2018 | Paydown | | 816,590 | 816,590 | 819,397 | 816,612 | | (22) | | (22) | | 816,590 | | | | 15,111 | 02/25/2034 |
| 55291K-AC-1 | MABS 2006-WMC3 A3 FLT STEP IRC 2.606% 08/25/36 | | 12/26/2018 | Paydown | | 111,783 | 111,783 | 52,832 | 49,943 | | 61,840 | | 61,840 | | 111,783 | | | | 1,136 | 08/25/2036 |
| 55303X-AD-7 | MGM GROWTH/MGM FINANCE CO.GUARNT 4.500% 01/15/28 | | 02/05/2018 | Tax Free Exchange | | 4,200,000 | 4,200,000 | 4,200,000 | 4,200,000 | | | | | | 4,200,000 | | | | 70,350 | 01/15/2028 |
| 55312T-AF-0 | MLCFC 2007-6 AM AFC 5.526% 03/12/51 | | 12/01/2018 | Paydown | | 24,165,315 | 24,165,315 | 25,431,960 | 24,129,572 | | 35,743 | | 35,743 | | 24,165,315 | | | | 873,456 | 03/12/2051 |
| 553579-AA-1 | MSHQ-LLC-FIRST UNION SR-SEC 7.250% 05/10/18 | | 05/10/2018 | Redemption 100.0000 | | 47,942,230 | 47,942,230 | 47,942,230 | 47,942,230 | | | | | | 47,942,230 | | | | 1,438,124 | 05/10/2018 |
| 55445R-AD-9 | MACH 2004 1A X SC IO CSTR NTL CDO-C 0.661% 05/28/40 | | 12/01/2018 | Paydown | | | | 151,109 | | | | | | | | | | | 4,309 | 05/28/2040 |
| 55445R-AM-9 | MACH 2004 1A J SC SUB AFC CDO-CRE C 5.450% 05/28/40 | | 03/01/2018 | Paydown | | 193,418 | 193,418 | 158,096 | 192,190 | | 1,227 | | 1,227 | | 193,418 | | | | 1,119 | 05/28/2040 |
| 55445R-AN-7 | MACH 2004 1A K SC SUB AFC CDO-CRE C 5.450% 05/28/40 | | 05/01/2018 | Paydown | | 3,688,000 | 3,688,000 | 2,934,365 | 3,664,291 | | 23,709 | | 23,709 | | 3,688,000 | | | | 43,217 | 05/28/2040 |
| 55445R-AP-2 | MACH 2004 1A L SC SUB AFC CDO-CRE C 5.450% 05/28/40 | | 07/01/2018 | Paydown | | 1,676,500 | 1,676,500 | 1,635,263 | 1,650,642 | | 25,858 | | 25,858 | | 1,676,500 | | | | 41,329 | 05/28/2040 |
| 56033A-AA-8 | MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32 | | 09/20/2018 | Call 100.0000 | | 1,160,000 | 1,160,000 | 1,197,074 | 1,188,079 | | (1,624) | | (1,624) | | 1,186,455 | | (26,455) | (26,455) | 38,280 | 03/20/2032 |
| 56033A-AA-8 | MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32 | | 03/20/2018 | Redemption 100.0000 | | 1,140,000 | 1,140,000 | 1,176,434 | 1,167,595 | | (27,595) | | (27,595) | | 1,140,000 | | | | 18,810 | 03/20/2032 |
| 56081#-AW-0 | MAJOR LEAGUE BASEBALL TRUST 16-SR-SEC 4.240% 12/10/25 | | 01/10/2018 | Call 109.2722 | | 3,278,166 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 288,766 | 12/10/2025 |
| 563568-AB-0 | WELBILT INC CO.GUARNT 9.500% 02/15/24 | | 08/10/2018 | KEYBANC CAPITAL MARKETS | | 4,115,625 | 3,750,000 | 3,749,010 | 3,749,779 | | 17 | | 17 | | 3,749,796 | | 365,829 | 365,829 | 355,260 | 02/15/2024 |
| 56475#-AB-0 | GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28 | | 12/10/2018 | Redemption 100.0000 | | 1,027,331 | 1,027,331 | 1,027,331 | 1,027,331 | | | | | | 1,027,331 | | | | 39,385 | 12/10/2028 |
| 564759-H#-8 | MANUF & TRADERS-CVS SR-SEC 6.810% 04/15/18 | | 02/02/2018 | Redemption 100.0000 | | 451,480 | 451,480 | 451,480 | 451,480 | | | | | | 451,480 | | | | 3,962 | 04/15/2018 |
| 57169*-AJ-6 | MARS-INC. B-SR 6.470% 10/06/18 | | 10/06/2018 | Maturity | | 34,000,000 | 34,000,000 | 34,000,000 | 34,000,000 | | | | | | 34,000,000 | | | | 2,199,800 | 10/06/2018 |
| 576433-D4-5 | MARM 2005-7 2A1 CSTR PT SSNR AS 3.985% 09/25/35 | | 12/01/2018 | Paydown | | 480,646 | 495,169 | 338,721 | 266,836 | | 222,202 | | 222,202 | | 489,039 | | (8,393) | (8,393) | 10,255 | 09/25/2035 |
| 576433-XB-7 | MARM 2005-1 4A1 CSTR PT AS 3.862% 02/25/35 | | 12/01/2018 | Paydown | | 2,130,134 | 2,130,134 | 1,957,060 | 1,964,733 | | 165,401 | | 165,401 | | 2,130,134 | | | | 37,096 | 02/25/2035 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 576433-XE-1 | MARM 2005-1 7A1 CSTR PT AS 2.720% 02/25/35 | | 12/03/2018 | Paydown | | 530,392 | 530,392 | 506,167 | 505,742 | | 24,650 | | 24,650 | | 530,392 | | | | 9,624 | 02/25/2035 |
| 576434-E8-3 | MALT 2005-1 6A5 Z AS 5.500% 02/25/35 | | 12/01/2018 | Paydown | | 1,412,621 | 1,412,621 | 1,158,538 | 1,158,538 | | 254,083 | | 254,083 | | 1,412,621 | | | | 38,674 | 02/25/2035 |
| 576434-GR-9 | MALT 2003-6 B2 SUB CSTR NAS 5.664% 09/25/33 | | 12/01/2018 | Paydown | | 59,057 | 91,854 | | | | 59,057 | | 59,057 | | 59,057 | | | | 3,376 | 09/25/2033 |
| 576434-JM-7 | MALT 2003-7 B2 SUB CSTR NAS 5.897% 12/25/33 | | 12/01/2018 | Paydown | | 90,458 | 681,170 | | | | 90,458 | | 90,458 | | 90,458 | | | | 14,745 | 12/25/2033 |
| 576434-L9-3 | MALT 2005-3 1A1 PT AS 5.500% 04/25/35 | | 12/01/2018 | Paydown | | 3,727 | 3,727 | 3,629 | 3,633 | | 95 | | 95 | | 3,727 | | | | 102 | 04/25/2035 |
| 576434-N4-2 | MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35 | | 12/01/2018 | Paydown | | 97,563 | 97,563 | 59,863 | 49,517 | | 48,046 | | 48,046 | | 97,563 | | | | 3,257 | 04/25/2035 |
| 576438-AA-3 | MARM 2006-2 1A1 CSTR PT SSNR AS 4.361% 04/25/36 | | 12/01/2018 | Paydown | | 590,076 | 590,076 | 255,404 | 118,141 | | 471,935 | | 471,935 | | 590,076 | | | | 8,061 | 04/25/2036 |
| 57643L-CJ-3 | MABS 2004-OPT1 M2 MEZ FLT STEP 4.156% 02/25/34 | | 12/26/2018 | Paydown | | 77,919 | 77,919 | 62,119 | 65,096 | | 12,823 | | 12,823 | | 77,919 | | | | 1,607 | 02/25/2034 |
| 57643L-LC-8 | MABS 2005-AB1 A4 STEP AS 5.648% 11/25/35 | | 12/01/2018 | Paydown | | 3,218,522 | 3,218,522 | 2,960,869 | 2,959,231 | | 259,291 | | 259,291 | | 3,218,522 | | | | 66,501 | 11/25/2035 |
| 57643M-BK-9 | MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34 | | 12/01/2018 | Paydown | | 575,640 | 575,640 | 539,761 | 539,815 | | 35,825 | | 35,825 | | 575,640 | | | | 13,552 | 05/25/2034 |
| 57643M-CY-8 | MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34 | | 12/01/2018 | Paydown | | 37,617 | 37,617 | 28,677 | 33,853 | | 3,764 | | 3,764 | | 37,617 | | | | 1,078 | 06/26/2034 |
| 57643M-FM-1 | MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34 | | 12/01/2018 | Paydown | | 432,299 | 432,299 | 379,882 | 408,816 | | 23,483 | | 23,483 | | 432,299 | | | | 12,567 | 07/25/2034 |
| 57643M-MH-4 | MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36 | | 12/01/2018 | Paydown | | 403,459 | 403,459 | 348,547 | 349,499 | | 53,960 | | 53,960 | | 403,459 | | | | 14,202 | 05/25/2036 |
| 581557-AX-3 | MCKESSON CORP SR UNSEC 7.500% 02/15/19 | | 03/26/2018 | Call 104.2512 | | 7,297,583 | 7,000,000 | 6,976,130 | 6,996,380 | | 718 | | 718 | | 6,997,098 | | 2,902 | 2,902 | 619,875 | 02/15/2019 |
| 58155Q-AD-5 | MCKESSON CORP SR UNSEC 4.750% 03/01/21 | | 02/23/2018 | TENDER SALE | | 12,622,345 | 11,976,000 | 11,939,234 | 11,962,477 | | 584 | | 584 | | 11,963,061 | | 659,284 | 659,284 | 271,789 | 03/01/2021 |
| 58174#-AC-8 | MCKINSEY & CO-INC. C-SR 5.070% 05/26/20 | | 05/10/2018 | Call 104.1044 | | 36,436,556 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | | | 2,249,868 | 05/26/2020 |
| 582839-AJ-5 | MEAD JOHNSON NUTRITION C CO.GUARNT 3.000% 11/15/20 | | 02/05/2018 | HSBC SECURITIES USA INC | | 5,414,345 | 5,375,000 | 5,369,733 | 5,371,925 | | 105 | | 105 | | 5,372,030 | | 42,315 | 42,315 | 36,729 | 11/15/2020 |
| 585055-AS-5 | MEDTRONIC INC CO.GUARNT 4.450% 03/15/20 | | 04/27/2018 | Call 103.3690 | | 43,104,873 | 41,700,000 | 41,633,280 | 41,682,673 | | 2,402 | | 2,402 | | 41,685,076 | | 14,924 | 14,924 | 2,549,191 | 03/15/2020 |
| 585055-BA-3 | MEDTRONIC INC CO.GUARNT 1.375% 04/01/18 | | 04/01/2018 | Maturity | | 12,000,000 | 12,000,000 | 11,982,000 | 11,999,084 | | 916 | | 916 | | 12,000,000 | | | | 82,500 | 04/01/2018 |
| 58528#-BN-6 | MEIJER INC SR-SEC 6.789% 01/01/19 | | 07/01/2018 | Redemption 100.0000 | | 977,446 | 977,446 | 977,446 | 977,446 | | | | | | 977,446 | | | | 50,046 | 01/01/2019 |
| 58528#-BQ-9 | MEIJER INC SR-SEC 6.789% 01/01/19 | | 07/01/2018 | Redemption 100.0000 | | 1,007,065 | 1,007,065 | 1,007,065 | 1,007,065 | | | | | | 1,007,065 | | | | 51,562 | 01/01/2019 |
| 58528#-BS-5 | MEIJER INC SR-SEC 6.789% 01/01/19 | | 07/01/2018 | Redemption 100.0000 | | 1,026,812 | 1,026,812 | 1,026,812 | 1,026,812 | | | | | | 1,026,812 | | | | 52,574 | 01/01/2019 |
| 58550P-AA-4 | MELLON CRA MELLON CRA 1998-A 6.500% 05/25/28 | | 12/01/2018 | Paydown | | 67,183 | 351,811 | 86,453 | 109,255 | | 103,395 | 28,656 | 74,739 | | 183,995 | | (116,812) | (116,812) | 9,654 | 05/25/2028 |
| 585525-BM-9 | MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28 | | 12/01/2018 | Paydown | | 21 | 21 | | | | 21 | | 21 | | 21 | | | | 1 | 06/25/2028 |
| 58610*-AA-8 | MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23 | | 07/01/2018 | Redemption 100.0000 | | 2,226,104 | 2,226,104 | 2,226,104 | 2,226,104 | | | | | | 2,226,104 | | | | 112,896 | 07/01/2023 |
| 589331-AN-7 | MERCK SHARP & DOHME CORP CO.GUARNT 5.000% 06/30/19 | | 12/13/2018 | Call 101.1909 | | 20,238,172 | 20,000,000 | 19,873,800 | 19,976,949 | | 14,406 | | 14,406 | | 19,991,355 | | 8,645 | 8,645 | 1,190,950 | 06/30/2019 |
| 58959#-AA-3 | MERIDIAN MERIDIAN 1994-3M 8.839% 05/25/27 | | 06/01/2018 | Paydown | | 16,331 | 513,101 | | | | 16,331 | | 16,331 | | 16,331 | | | | 443 | 05/25/2027 |
| 589929-JS-8 | MLMI 1994-G B2 SUB 10.000% 05/15/19 | | 10/29/2018 | WORTHLESS SECURITIES | | | 3,291,770 | | | | | | | | | | | | 12,429 | 05/15/2019 |
| 59010R-AA-2 | MRLN 2016-1 A STEP SEQ 4.500% 12/15/32 | | 12/15/2018 | Paydown | | 2,648,026 | 2,648,026 | 2,546,208 | 2,552,163 | | 95,863 | | 95,863 | | 2,648,026 | | | | 66,535 | 12/15/2032 |
| 59018Y-N6-4 | BANK OF AMERICA CORP SR UNSEC 6.875% 04/25/18 | | 04/25/2018 | Maturity | | 20,200,000 | 20,200,000 | 20,172,658 | 20,198,810 | | 1,190 | | 1,190 | | 20,200,000 | | | | 694,375 | 04/25/2018 |
| 59020U-L3-7 | MLCC 2005-3 1A CSTR FLT 4.674% 11/25/35 | | 12/25/2018 | Paydown | | 1,461,708 | 1,461,708 | 1,385,457 | 1,377,548 | | 84,160 | | 84,160 | | 1,461,708 | | | | 32,254 | 11/25/2035 |
| 59020U-P3-3 | MLMI 2005-A8 A1A CSTR STEP AS 5.250% 08/25/36 | | 12/01/2018 | Paydown | | 745,964 | 745,964 | 737,511 | 737,605 | | 8,359 | | 8,359 | | 745,964 | | | | 18,908 | 08/25/2036 |
| 59020U-UK-9 | MLCC 2005-1 2A1 CSTR 4.121% 04/25/35 | | 12/01/2018 | Paydown | | 251,857 | 251,857 | 243,357 | 243,855 | | 8,002 | | 8,002 | | 251,857 | | | | 5,201 | 04/25/2035 |
| 59022H-DY-5 | MLMT 2004-KEY2 E SUB AFC 5.155% 08/12/39 | | 01/25/2018 | CANTOR FITZGERALD & CO. | | 12,406,763 | 12,540,000 | 12,608,917 | 12,540,000 | | | | | | 12,540,000 | | (133,238) | (133,238) | 86,876 | 08/12/2039 |
| 59022H-EL-2 | MLMT 2004-KEY2 XC IO CSTR NTL 0.905% 08/12/39 | | 12/01/2018 | Paydown | | | | 1,924 | 1,924 | | (1,903) | | (1,903) | | 20 | | (20) | (20) | 13,740 | 08/12/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 59022H-FB-3 | MLMT 2004-BPC1 D SUB AFC 5.068% 10/12/41 | | 02/01/2018 | Paydown | | 144,176 | 144,176 | 144,960 | 144,176 | | | | | | 144,176 | | | | 911 | 10/12/2041 |
| 59022H-FC-1 | MLMT 2004-BPC1 XC IO CSTR NTL 0.968% 10/12/41 | | 12/01/2018 | Paydown | | | | 140 | 140 | | (127) | | (127) | | 12 | | (12) | (12) | 686 | 10/12/2041 |
| 59025W-AN-6 | MLMT 2008-C1 AJ CSTR 6.560% 02/12/51 | | 04/01/2018 | Paydown | | 105,000 | 105,000 | 31,257 | 103,924 | | 1,076 | | 1,076 | | 105,000 | | | | 1,097 | 02/12/2051 |
| 59025W-AR-7 | MLMT 2008-C1 C SUB CSTR 6.747% 02/12/51 | | 11/01/2018 | Paydown | | 50,000 | 50,000 | 12,962 | 49,507 | | 493 | | 493 | | 50,000 | | | | 2,407 | 02/12/2051 |
| 59333#-AA-8 | MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31 | | 12/15/2018 | Redemption 100.0000 | | 1,525,708 | 1,525,708 | 1,525,708 | 1,525,708 | | | | | | 1,525,708 | | | | 37,421 | 08/15/2031 |
| 59541@-AA-8 | MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42 | | 12/30/2018 | Redemption 100.0000 | | 2,166,665 | 2,166,665 | 2,166,665 | 2,166,665 | | | | | | 2,166,665 | | | | 85,152 | 12/31/2042 |
| 59562O-AH-8 | MIDAMERICAN ENERGY CO 1ST MORTG 5.300% 03/15/18 | | 03/15/2018 | Maturity | | 10,000,000 | 10,000,000 | 9,965,700 | 9,999,115 | | 885 | | 885 | | 10,000,000 | | | | 265,000 | 03/15/2018 |
| 59564N-A#-0 | MIDCOAST ENERGY PARTNERS-L.P. C-SR-UNSEC 4.420% 09/30/24 | | 07/09/2018 | Call 106.3750 | | 53,719,375 | 50,500,000 | 50,500,000 | 50,500,000 | | | | | | 50,500,000 | | | | 4,949,253 | 09/30/2024 |
| 60221*-AA-5 | MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36 | | 12/15/2018 | Redemption 100.0000 | | 1,577,066 | 1,577,066 | 1,577,066 | 1,577,066 | | | | | | 1,577,066 | | | | 28,493 | 04/15/2036 |
| 605417-BW-3 | MISSISSIPPI POWER CO SR UNSEC 5.550% 03/01/19 | | 10/23/2018 | Call 100.9549 | | 15,143,235 | 15,000,000 | 14,895,900 | 14,984,696 | | 10,522 | | 10,522 | | 14,995,218 | | 4,782 | 4,782 | 975,735 | 03/01/2019 |
| 61166W-AF-8 | MONSANTO CO SR UNSEC 5.125% 04/15/18 | | 04/15/2018 | Maturity | | 8,000,000 | 8,000,000 | 7,974,000 | 7,999,064 | | 936 | | 936 | | 8,000,000 | | | | 205,000 | 04/15/2018 |
| 61166W-AG-6 | MONSANTO CO SR UNSEC 5.875% 04/15/38 | | 07/12/2018 | Taxable Exchange | | 3,863,335 | 3,500,000 | 3,420,305 | 3,432,986 | | 910 | | 910 | | 3,433,896 | | 429,439 | 429,439 | 152,505 | 04/15/2038 |
| 61166W-AH-4 | MONSANTO CO SR UNSEC 2.200% 07/15/22 | | 07/12/2018 | Taxable Exchange | | 13,918,353 | 14,900,000 | 14,882,716 | 14,891,698 | | 927 | | 927 | | 14,892,624 | | (974,272) | (974,272) | 325,068 | 07/15/2022 |
| 61166W-AJ-0 | MONSANTO CO SR UNSEC 3.600% 07/15/42 | | 07/12/2018 | Taxable Exchange | | 16,867,639 | 20,316,000 | 19,729,790 | 19,739,148 | | 7,182 | | 7,182 | | 19,746,330 | | (2,878,691) | (2,878,691) | 725,281 | 07/15/2042 |
| 61166W-AK-7 | MONSANTO CO SR UNSEC 4.650% 11/15/43 | | 07/12/2018 | Taxable Exchange | | 33,991,539 | 35,000,000 | 34,982,850 | 34,984,458 | | 167 | | 167 | | 34,984,625 | | (993,086) | (993,086) | 1,071,438 | 11/15/2043 |
| 61166W-AN-1 | MONSANTO CO SR UNSEC 4.200% 07/15/34 | | 07/12/2018 | Taxable Exchange | | 15,963,000 | 17,000,000 | 16,891,650 | 16,904,963 | | 2,130 | | 2,130 | | 16,907,093 | | (944,093) | (944,093) | 708,050 | 07/15/2034 |
| 61166W-AU-5 | MONSANTO CO SR UNSEC 3.375% 07/15/24 | | 07/12/2018 | Taxable Exchange | | 10,166,036 | 10,600,000 | 10,593,640 | 10,595,705 | | 314 | | 314 | | 10,596,019 | | (429,983) | (429,983) | 354,769 | 07/15/2024 |
| 61166W-AV-3 | MONSANTO CO SR UNSEC 3.950% 04/15/45 | | 07/12/2018 | Taxable Exchange | | 22,917,725 | 26,052,000 | 25,699,242 | 25,716,573 | | 3,559 | | 3,559 | | 25,720,132 | | (2,802,407) | (2,802,407) | 763,215 | 04/15/2045 |
| 61171#-AA-9 | MONSANTO LEASE-BKD PT TR 4.609% 10/15/38 | | 12/15/2018 | Redemption 100.0000 | | 316,312 | 316,312 | 316,312 | 316,312 | | | | | | 316,312 | | | | 13,593 | 10/15/2038 |
| 61237W-AA-4 | MONTEFIORE MEDICAL CENT SECURED 3.896% 05/20/27 | | 11/20/2018 | Call 100.0000 | | 2,750,000 | 2,750,000 | 2,752,294 | 2,750,984 | | (169) | | (169) | | 2,750,816 | | (816) | (816) | 77,920 | 05/20/2027 |
| 61421#-AA-7 | MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35 | | 12/15/2018 | Redemption 100.0000 | | 484,854 | 484,854 | 484,854 | 484,854 | | | | | | 484,854 | | | | 10,298 | 06/15/2035 |
| 61744C-DH-6 | MSAC 2004-HE3 M1 MEZ FLT STEP 3.361% 03/25/34 | | 12/26/2018 | Paydown | | 876,621 | 876,621 | 830,599 | 838,030 | | 38,591 | | 38,591 | | 876,621 | | | | 12,331 | 03/25/2034 |
| 61744C-FB-7 | MSAC 2004-HE6 M1 MEZ FLT STEP 3.331% 08/25/34 | | 12/26/2018 | Paydown | | 2,464,622 | 2,464,622 | 1,803,025 | 2,152,189 | | 312,433 | | 312,433 | | 2,464,622 | | | | 36,786 | 08/25/2034 |
| 61744C-HP-4 | MSAC 2004-NC8 M1 MEZ FLT STEP IRC 3.421% 09/25/34 | | 12/26/2018 | Paydown | | 452,287 | 452,287 | 341,477 | 391,415 | | 60,872 | | 60,872 | | 452,287 | | | | 6,532 | 09/25/2034 |
| 61744C-NB-8 | MSAC 2005-HE2 M1 MEZ FLT STEP 3.106% 01/25/35 | | 07/26/2018 | JP MORGAN SECURITIES | | 3,523,323 | 3,524,975 | 2,683,387 | 3,224,835 | | 43,134 | | 43,134 | | 3,267,969 | | 255,353 | 255,353 | 50,756 | 01/25/2035 |
| 61744C-NB-8 | MSAC 2005-HE2 M1 MEZ FLT STEP 3.106% 01/25/35 | | 07/25/2018 | Paydown | | 746,165 | 746,165 | 568,018 | 682,632 | | 63,534 | | 63,534 | | 746,165 | | | | 5,509 | 01/25/2035 |
| 61744C-WK-8 | MSAC 2005-HE7 A2C FLT STEP 2.826% 11/25/35 | | 08/27/2018 | Paydown | | 3,044,651 | 3,044,651 | 2,515,643 | 3,000,800 | | 43,852 | | 43,852 | | 3,044,651 | | | | 21,286 | 11/25/2035 |
| 61744W-AA-0 | .MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27 | | 12/01/2018 | Paydown | | 7,237 | 7,237 | | | | 7,237 | | 7,237 | | 7,237 | | | | 230 | 04/25/2027 |
| 61745M-2H-5 | MSC 2005-IQ9 AJ SEQ 4.770% 07/15/56 | | 09/01/2018 | Paydown | | 1,819,962 | 1,819,962 | 1,816,532 | 1,816,540 | | 3,422 | | 3,422 | | 1,819,962 | | | | 47,664 | 07/15/2056 |
| 61745M-3P-6 | MSC 2005-HQ5 F SUB CSTR 5.933% 01/14/42 | | 11/01/2018 | Paydown | | 864,073 | 864,073 | 867,737 | 864,073 | | | | | | 864,073 | | | | 75,488 | 01/14/2042 |
| 61745M-VK-6 | MSC 2004-T13 F SUB CSTR 6.046% 09/13/45 | | 06/01/2018 | Paydown | | 4,036,287 | 4,036,287 | 4,056,977 | 4,036,287 | | | | | | 4,036,287 | | | | 71,544 | 09/13/2045 |
| 61746R-DX-6 | MSAC 2003-NC10 M1 MEZ FLT STEP IRC 3.526% 10/25/33 | | 12/26/2018 | Paydown | | 445,662 | 445,662 | 417,808 | 423,112 | | 22,549 | | 22,549 | | 445,662 | | | | 7,534 | 10/25/2033 |
| 61746W-HJ-2 | MSDWC 2001-TOP3 X1 IO CSTR NTL 0.077% 07/15/33 | | 12/01/2018 | Paydown | | | | 181 | 387 | | (181) | 206 | (387) | | | | | | 111 | 07/15/2033 |
| 61746W-WX-4 | MSDWC 2002-IQ3 X1 IO CSTR NTL 0.440% 09/15/37 | | 12/01/2018 | Paydown | | | | 1,194 | 11,424 | | (1,194) | 10,230 | (11,424) | | | | | | 31,568 | 09/15/2037 |
| 61748H-DM-0 | MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34 | | 12/01/2018 | Paydown | | 2,772,102 | 2,772,102 | 2,723,240 | 2,723,338 | | 48,764 | | 48,764 | | 2,772,102 | | | | 62,115 | 08/25/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 61748H-FD-8 | MSM 2004-10AR 2A1 CSTR PT AS 4.333% 11/25/34 | | 12/01/2018 | Paydown | | 994,816 | 994,816 | 991,483 | 1,003,659 | | (8,843) | | (8,843) | | 994,816 | | | | 17,649 | 11/25/2034 |
| 61748H-FV-8 | MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34 | | 12/01/2018 | Paydown | | 105,473 | 105,473 | 104,896 | 104,903 | | 570 | | 570 | | 105,473 | | | | 3,012 | 11/25/2034 |
| 61748H-KW-0 | MSM 2005-5AR 1A1 FLT STEP IRC SSNR 2.776% 09/25/35 | | 09/25/2018 | Paydown | | 337,192 | 337,192 | 298,731 | 327,328 | | 9,864 | | 9,864 | | 337,192 | | | | 3,016 | 09/25/2035 |
| 61748H-MF-5 | MSM 2005-6AR 1A4 FLT STEP SSUP AS 2.876% 11/25/35 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 6,243,317 | 6,236,252 | 5,236,503 | 5,901,648 | | 76,578 | | 76,578 | | 5,978,227 | | 265,090 | 265,090 | 52,231 | 11/25/2035 |
| 61748H-MF-5 | MSM 2005-6AR 1A4 FLT STEP SSUP AS 2.876% 11/25/35 | | 04/25/2018 | Paydown | | 1,183,736 | 1,183,736 | 993,969 | 1,120,223 | | 63,513 | | 63,513 | | 1,183,736 | | | | 6,140 | 11/25/2035 |
| 61749E-AE-7 | MSM 2006-12XS A4 STEP AFC AS 6.012% 10/25/36 | | 12/01/2018 | Paydown | | 1,044,617 | 1,044,617 | 468,436 | 471,923 | | 572,694 | | 572,694 | | 1,044,617 | | | | 11,360 | 10/25/2036 |
| 61749W-AH-0 | MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36 | | 12/01/2018 | Paydown | | 224,299 | 224,299 | 85,799 | 86,716 | | 137,583 | | 137,583 | | 224,299 | | | | 2,349 | 08/25/2036 |
| 61749W-AJ-6 | MSM 2006-11 1A3 STEP AFC SEQ AS 6.424% 08/25/36 | | 12/01/2018 | Paydown | | 156,797 | 156,797 | 59,118 | 59,766 | | 97,031 | | 97,031 | | 156,797 | | | | 1,642 | 08/25/2036 |
| 61750Y-AF-6 | MSM 2006-15XS A4B STEP AFC AS 6.120% 11/25/36 | | 12/01/2018 | Paydown | | 874,897 | 874,897 | 385,185 | 389,085 | | 485,812 | | 485,812 | | 874,897 | | | | 17,080 | 11/25/2036 |
| 61752J-AF-7 | MSM 2007-1XS 2A4A STEP AFC AS 6.084% 09/25/46 | | 12/01/2018 | Paydown | | 507,799 | 507,799 | 214,014 | 213,254 | | 294,545 | | 294,545 | | 507,799 | | | | 8,202 | 09/25/2046 |
| 61753N-AC-4 | MSAC 2007-NC2 A2A FLT STEP IRC 2.616% 02/25/37 | | 12/26/2018 | Paydown | | 12,255 | 12,255 | 5,462 | 4,859 | | 7,396 | | 7,396 | | 12,255 | | | | 114 | 02/25/2037 |
| 61754J-AH-1 | MSC 2007-T27 AJ CSTR 5.946% 06/11/42 | | 11/07/2018 | Various | | 37,059,064 | 35,205,125 | 37,340,412 | 36,262,718 | | (196,291) | | (196,291) | | 36,066,427 | | 992,636 | 992,636 | 1,815,041 | 06/11/2042 |
| 61754J-AH-1 | MSC 2007-T27 AJ CSTR 5.946% 06/11/42 | | 12/01/2018 | Paydown | | 5,543,657 | 5,543,657 | 5,659,334 | 5,618,339 | | (74,681) | | (74,681) | | 5,543,657 | | | | 100,755 | 06/11/2042 |
| 61755Y-AK-0 | MSC 2007-IQ15 AJ CSTR 6.173% 06/11/49 | | 12/01/2018 | Paydown | | 3,785,091 | 3,785,091 | 3,527,246 | 3,638,334 | | 146,758 | | 146,758 | | 3,785,091 | | | | 121,127 | 06/11/2049 |
| 61755Y-AN-4 | MSC 2007-IQ15 B SUB CSTR 6.173% 06/11/49 | | 04/18/2018 | BAY CREST PARTNERS | | 4,037,500 | 4,000,000 | 4,001,250 | 4,000,664 | | (881) | | (881) | | 3,999,782 | | 37,718 | 37,718 | 93,633 | 06/11/2049 |
| 61761D-AE-2 | MSBAM 2012-C6 AS SUB 3.476% 11/15/45 | | 10/31/2018 | WELLS FARGO | | 1,731,201 | 1,750,000 | 1,762,852 | 1,755,757 | | (1,345) | | (1,345) | | 1,754,412 | | (23,211) | (23,211) | 50,861 | 11/15/2045 |
| 61761Q-AE-3 | MSBAM 2013-C8 A4 SEQ 3.134% 12/15/48 | | 01/26/2018 | MORGAN STANLEY & CO. INC. | | 11,909,242 | 11,800,000 | 11,393,469 | 11,565,275 | | 3,279 | | 3,279 | | 11,568,554 | | 340,688 | 340,688 | 60,608 | 12/15/2048 |
| 61762D-AW-1 | MSBAM 2013-C9 A4 SEQ 3.102% 05/15/46 | | 02/09/2018 | Various | | 30,082,617 | 30,000,000 | 30,078,469 | 30,027,305 | | (768) | | (768) | | 30,026,537 | | 56,080 | 56,080 | 130,543 | 05/15/2046 |
| 61762M-CC-3 | MSBAM 2013-C10 A5 CSTR SEQ 4.082% 07/15/46 | | 03/15/2018 | GOLDMAN SACHS & COMPANY | | 20,806,250 | 20,000,000 | 20,253,296 | 20,133,389 | | (5,895) | | (5,895) | | 20,127,494 | | 678,756 | 678,756 | 244,925 | 07/15/2046 |
| 61762X-AT-4 | MSBAM 2013-C12 A3 SEQ 3.973% 10/15/46 | | 11/01/2018 | Paydown | | 14,624,257 | 14,624,257 | 14,770,219 | 14,700,559 | | (76,302) | | (76,302) | | 14,624,257 | | | | 492,909 | 10/15/2046 |
| 61872#-AA-1 | MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25 | | 12/30/2018 | Redemption 100.0000 | | 193,168 | 193,168 | 193,168 | 193,168 | | | | | | 193,168 | | | | 5,803 | 06/30/2025 |
| 61913P-AZ-5 | MHL 2005-4 A1 FLT STEP AFC 2.786% 10/25/35 | | 12/25/2018 | Paydown | | 5,493,960 | 5,493,960 | 5,224,107 | 5,224,808 | | 269,152 | | 269,152 | | 5,493,960 | | | | 69,113 | 10/25/2035 |
| 61915R-AL-0 | MHL 2005-3 A2 FLT STEP AFC IRC SSU 3.206% 08/25/35 | | 12/26/2018 | Paydown | | 1,328,221 | 1,328,221 | 1,221,963 | 1,231,954 | | 96,267 | | 96,267 | | 1,328,221 | | | | 19,191 | 08/25/2035 |
| 61915R-AM-8 | MHL 2005-3 M1 MEZ FLT STEP AFC IRC 3.211% 08/25/35 | | 12/26/2018 | Paydown | | 841,633 | 841,633 | 741,689 | 750,649 | | 90,984 | | 90,984 | | 841,633 | | | | 12,185 | 08/25/2035 |
| 61915R-AU-0 | MHL 2005-5 A1 FLT STEP AFC IRC SSN 2.766% 12/26/35 | | 12/26/2018 | Paydown | | 3,071,593 | 3,071,593 | 3,022,837 | 3,026,067 | | 45,526 | | 45,526 | | 3,071,593 | | | | 42,880 | 12/26/2035 |
| 61915R-AW-6 | MHL 2005-5 M1 MEZ FLT STEP AFC IRC 2.956% 12/25/35 | | 12/26/2018 | Paydown | | 1,283,525 | 1,283,525 | 1,105,582 | 1,120,018 | | 163,508 | | 163,508 | | 1,283,525 | | | | 19,095 | 12/25/2035 |
| 61946G-AA-1 | MSAIC 2017-2A A SEQ 3.820% 06/22/43 | | 12/20/2018 | Paydown | | 3,555,660 | 3,555,660 | 3,555,201 | 3,555,199 | | 462 | | 462 | | 3,555,660 | | | | 73,955 | 06/22/2043 |
| 62715*-AA-4 | MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31 | | 12/15/2018 | Redemption 100.0000 | | 1,763,450 | 1,763,450 | 1,763,450 | 1,763,450 | | | | | | 1,763,450 | | | | 54,620 | 10/15/2031 |
| 62819#-AA-5 | MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35 | | 11/30/2018 | Redemption 100.0000 | | 2,261,281 | 2,261,281 | 2,261,281 | 2,261,281 | | | | | | 2,261,281 | | | | 92,341 | 11/30/2035 |
| 62879*-AA-6 | THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38 | | 12/28/2018 | Redemption 100.0000 | | 1,448,984 | 1,448,984 | 1,448,984 | 1,448,984 | | | | | | 1,448,984 | | | | 29,508 | 01/31/2038 |
| 62879*-AB-4 | NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38 | | 12/31/2018 | Redemption 100.0000 | | 324,271 | 324,271 | 324,271 | 324,271 | | | | | | 324,271 | | | | 7,261 | 01/31/2038 |
| 62897*-AA-4 | NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45 | | 12/10/2018 | Redemption 100.0000 | | 820,702 | 820,702 | 820,702 | 820,702 | | | | | | 820,702 | | | | 16,987 | 03/10/2045 |
| 62912X-AE-4 | NGPL PIPECO LLC SR UNSEC 4.375% 08/15/22 | | 05/23/2018 | JP MORGAN SECURITIES | | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 26,797 | 08/15/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 62912X-AF-1 | NGPL PIPECO LLC SR UNSEC 4.875% 08/15/27 | | 05/23/2018 | SUNTRUST CAPITAL MARKETS | | 1,884,188 | 1,950,000 | 1,950,000 | 1,950,000 | | | | | | 1,950,000 | | (65,813) | (65,813) | 77,634 | 08/15/2027 |
| 62927#-AA-4 | NFL VENTURES-L.P. A-SR 3.860% 10/15/28 | | 10/15/2018 | Redemption 100.0000 | | 704,606 | 704,606 | 704,606 | 704,606 | | | | | | 704,606 | | | | 27,198 | 10/15/2028 |
| 62927#-AC-0 | NFL VENTURES-L.P. C-SR 4.420% 10/15/40 | | 10/15/2018 | Redemption 100.0000 | | 247,345 | 247,345 | 247,345 | 247,345 | | | | | | 247,345 | | | | 10,933 | 10/15/2040 |
| 62927#-AH-9 | NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41 | | 10/15/2018 | Redemption 100.0000 | | 206,265 | 206,265 | 206,265 | 206,265 | | | | | | 206,265 | | | | 5,990 | 04/15/2041 |
| 629377-CD-2 | NRG ENERGY INC CO.GUARNT 5.750% 01/15/28 | | 10/31/2018 | Tax Free Exchange | | 13,434,064 | 13,350,000 | 13,441,781 | 13,441,034 | | (6,970) | | (6,970) | | 13,434,064 | | | | 690,863 | 01/15/2028 |
| 62937A-A#-2 | NPS LLC C-SR-SEC 3.939% 04/01/40 | | 10/01/2018 | Redemption 100.0000 | | 1,155,464 | 1,155,464 | 1,155,464 | 1,155,464 | | | | | | 1,155,464 | | | | 34,246 | 04/01/2040 |
| 62963#-AJ-0 | NRP-OPERATING LLC I-SR 5.030% 12/01/26 | | 12/01/2018 | Redemption 100.0000 | | 1,230,769 | 1,230,769 | 678,075 | 678,075 | | 552,695 | | 552,695 | | 1,230,769 | | | | 61,908 | 12/01/2026 |
| 63080*-AA-9 | NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31 | | 12/10/2018 | Redemption 100.0000 | | 2,936,056 | 2,936,056 | 2,936,056 | 2,936,056 | | | | | | 2,936,056 | | | | 81,901 | 06/01/2031 |
| 63536S-AA-7 | PNC BANK NA SUBORD 4.250% 07/01/18 | | 07/01/2018 | Maturity | | 11,000,000 | 11,000,000 | 3,300,000 | 10,135,787 | | 864,213 | | 864,213 | | 11,000,000 | | | | 272,708 | 07/01/2018 |
| 63615#-AD-3 | NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24 | | 10/15/2018 | Redemption 100.0000 | | 2,709,155 | 2,709,155 | 2,709,155 | 2,709,155 | | | | | | 2,709,155 | | | | 114,308 | 03/31/2024 |
| 63707#-AA-8 | NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38 | | 12/15/2018 | Redemption 100.0000 | | 543,427 | 543,427 | 543,427 | 543,427 | | | | | | 543,427 | | | | 13,468 | 08/15/2038 |
| 637417-AD-8 | NATL RETAIL PROPERTIES SR UNSEC 5.500% 07/15/21 | | 10/19/2018 | Call 106.0800 | | 10,608,000 | 10,000,000 | 9,857,700 | 9,940,538 | | 12,437 | | 12,437 | | 9,952,975 | | 47,025 | 47,025 | 1,158,000 | 07/15/2021 |
| 637432-KT-1 | NATIONAL RURAL UTIL COOP COLLAT TRST 5.450% 02/01/18 | | 02/01/2018 | Maturity | | 20,600,000 | 20,600,000 | 19,632,246 | 20,587,790 | | 12,210 | | 12,210 | | 20,600,000 | | | | 561,350 | 02/01/2018 |
| 637432-LR-4 | NATIONAL RURAL UTIL COOP COLLAT TRST 10.375% 11/01/18 | | 07/13/2018 | Call 102.3667 | | 4,626,975 | 4,520,000 | 4,487,024 | 4,515,811 | | 2,634 | | 2,634 | | 4,518,444 | | 1,556 | 1,556 | 433,937 | 11/01/2018 |
| 637432-LR-4 | NATIONAL RURAL UTIL COOP COLLAT TRST 10.375% 11/01/18 | | 11/01/2018 | Maturity | | 10,530,000 | 10,530,000 | 10,453,178 | 10,520,241 | | 9,759 | | 9,759 | | 10,530,000 | | | | 1,092,488 | 11/01/2018 |
| 63860#-AA-1 | NATIONSBK TR CO NA-POTOMAC SR-SEC 8.880% 12/21/19 | | 12/21/2018 | Redemption 100.0000 | | 2,152,573 | 2,152,573 | 2,152,573 | 2,152,573 | | | | | | 2,152,573 | | | | 144,399 | 12/21/2019 |
| 63938P-AY-5 | NAVMT 2016-1 D SUB FLT 5.806% 09/27/21 | | 04/26/2018 | MIZUHO SECURITIES USA INC. | | 3,784,570 | 3,750,000 | 3,750,000 | 3,750,000 | | | | | | 3,750,000 | | 34,570 | 34,570 | 64,587 | 09/27/2021 |
| 63968#-AA-2 | NEBRASKA ORTHOPAEDIC HOSPITAL- SR-SEC 4.050% 10/01/40 | | 10/01/2018 | Redemption 100.0000 | | 680,000 | 680,000 | 680,000 | 680,000 | | | | | | 680,000 | | | | 27,540 | 10/01/2040 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27 | | 12/30/2018 | Redemption 100.0000 | | 1,438,467 | 1,438,467 | 1,438,467 | 1,438,467 | | | | | | 1,438,467 | | | | 55,831 | 06/30/2027 |
| 641423-BS-6 | NEVADA POWER CO GENL REF MORT 6.500% 05/15/18 | | 05/15/2018 | Maturity | | 15,000,000 | 15,000,000 | 14,770,307 | 14,989,630 | | 10,370 | | 10,370 | | 15,000,000 | | | | 487,500 | 05/15/2018 |
| 641423-BW-7 | NEVADA POWER CO GENL REF MORT 6.500% 08/01/18 | | 08/01/2018 | Maturity | | 11,250,000 | 11,250,000 | 11,213,213 | 11,247,147 | | 2,853 | | 2,853 | | 11,250,000 | | | | 731,250 | 08/01/2018 |
| 64189P-AA-1 | ENVISION HEALTHCARE CORP CO.GUARNT 6.250% 12/01/24 | | 10/11/2018 | Call 108.0000 | | 27,378,000 | 25,350,000 | 25,535,250 | 25,507,655 | | (21,944) | | (21,944) | | 25,485,712 | | (135,712) | (135,712) | 3,392,323 | 12/01/2024 |
| 643529-AD-2 | NCAMT 2006-ALT2 AF4 STEP AFC AS 6.094% 10/25/36 | | 12/01/2018 | Paydown | | 547,136 | 547,136 | 171,390 | 173,577 | | 373,560 | | 373,560 | | 547,136 | | | | 6,961 | 10/25/2036 |
| 64352V-EE-7 | NCHET 2003-5 AI6A STEP AFC SEQ AS 5.078% 11/25/33 | | 12/01/2018 | Paydown | | 4,039,706 | 4,039,706 | 3,952,258 | 3,952,727 | | 86,980 | | 86,980 | | 4,039,706 | | | | 99,711 | 11/25/2033 |
| 64352V-KA-8 | NCHET 2005-1 M1 MEZ FLT STEP AFC 3.181% 03/25/35 | | 07/12/2018 | MORGAN STANLEY & CO. INC. | | 5,480,564 | 5,490,000 | 3,877,313 | 4,825,616 | | 115,186 | | 115,186 | | 4,940,801 | | 539,763 | 539,763 | 75,637 | 03/25/2035 |
| 64352V-LY-5 | NCHET 2005-A A4 STEP AFC AS 4.682% 08/25/35 | | 12/01/2018 | Paydown | | 4,016,750 | 4,016,750 | 3,587,791 | 3,593,470 | | 423,280 | | 423,280 | | 4,016,750 | | | | 93,994 | 08/25/2035 |
| 64352V-MU-2 | NCHET 2005-4 M1 MEZ FLT STEP AFC IRC 2.986% 09/25/35 | | 06/25/2018 | Paydown | | 1,477,108 | 1,477,108 | 1,035,822 | 1,469,884 | | 7,223 | | 7,223 | | 1,477,108 | | | | 7,636 | 09/25/2035 |
| 643783-AB-9 | NEW DOMINION TECH PRK-GSA CIA 2-SR-SEC 7.720% 01/15/21 | | 07/15/2018 | Redemption 100.0000 | | 1,807,060 | 1,807,060 | 1,807,060 | 1,807,060 | | | | | | 1,807,060 | | | | 100,804 | 01/15/2021 |
| 64829G-AJ-8 | NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35 | | 12/01/2018 | Paydown | | 112,326 | 112,326 | 117,534 | 116,486 | | (4,160) | | (4,160) | | 112,326 | | | | 2,761 | 11/26/2035 |
| 651229-AS-5 | NEWELL BRANDS INC SR UNSEC 3.900% 11/01/25 | | 12/26/2018 | TENDER SALE | | 44,899,430 | 49,440,000 | 50,280,468 | 50,186,245 | | (86,868) | | (86,868) | | 50,099,377 | | (5,199,946) | (5,199,946) | 2,222,740 | 11/01/2025 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 651229-AU-0 | NEWELL BRANDS INC SR UNSEC 3.150% 04/01/21 | | 12/26/2018 | TENDER SALE | | 4,677,246 | 4,900,000 | 4,891,915 | 4,894,612 | | 1,575 | | 1,575 | | 4,896,186 | | (218,940) | (218,940) | 190,794 | 04/01/2021 |
| 651290-AQ-1 | NEWFIELD EXPLORATION CO SR UNSEC 5.625% 07/01/24 | | 05/15/2018 | Various | | 49,234,219 | 46,375,000 | 48,493,750 | 47,703,823 | | (56,898) | | (56,898) | | 47,646,925 | | 1,587,294 | 1,587,294 | 2,078,828 | 07/01/2024 |
| 651290-AR-9 | NEWFIELD EXPLORATION CO SR UNSEC 5.375% 01/01/26 | | 05/18/2018 | Various | | 35,757,000 | 34,400,000 | 34,558,750 | 34,523,736 | | (3,612) | | (3,612) | | 34,520,124 | | 1,236,876 | 1,236,876 | 1,529,247 | 01/01/2026 |
| 653240-AA-9 | NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23 | | 12/15/2018 | Redemption 100.0000 | | 5,082,705 | 5,082,705 | 5,197,137 | 5,116,655 | | (33,950) | | (33,950) | | 5,082,705 | | | | 168,997 | 05/15/2023 |
| 65442*-AA-7 | 939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30 | | 12/28/2018 | Redemption 100.0000 | | 657,670 | 657,670 | 657,670 | 657,670 | | | | | | 657,670 | | | | 20,699 | 06/28/2030 |
| 655044-AK-1 | NOBLE ENERGY INC SR UNSEC 5.625% 05/01/21 | | 05/01/2018 | Call 101.4060 | | 12,193,057 | 12,024,000 | 11,811,375 | 11,892,811 | | 11,842 | | 11,842 | | 11,904,653 | | 119,347 | 119,347 | 507,232 | 05/01/2021 |
| 655356-DF-7 | NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24 | | 12/01/2018 | Paydown | | 34,090 | 34,090 | 32,895 | 33,759 | | 331 | | 331 | | 34,090 | | | | 1,473 | 07/25/2024 |
| 655844-AZ-1 | NORFOLK SOUTHERN CORP SR UNSEC 5.750% 04/01/18 | | 04/01/2018 | Maturity | | 41,524,000 | 41,524,000 | 38,876,693 | 41,430,049 | | 93,951 | | 93,951 | | 41,524,000 | | | | 1,193,815 | 04/01/2018 |
| 655844-BU-1 | NORFOLK SOUTHERN CORP SR UNSEC 4.050% 08/15/52 | | 05/23/2018 | Tax Free Exchange | | 5,046,030 | 5,000,000 | 5,046,150 | 5,046,150 | | (120) | | (120) | | 5,046,030 | | | | 156,375 | 08/15/2052 |
| 655844-BW-7 | NORFOLK SOUTHERN CORP SR UNSEC 3.942% 11/01/47 | | 05/23/2018 | Tax Free Exchange | | 108,756,611 | 110,018,000 | 108,746,735 | 108,749,098 | | 7,513 | | 7,513 | | 108,756,611 | | | | 2,252,784 | 11/01/2047 |
| 665772-CL-1 | NORTHERN STATES PWR-MINN 1ST MORTG 4.125% 05/15/44 | | 08/07/2018 | BANK OF AMERICA | | 2,716,362 | 2,700,000 | 2,692,143 | 2,692,670 | | 94 | | 94 | | 2,692,765 | | 23,597 | 23,597 | 81,675 | 05/15/2044 |
| 665789-AV-5 | NORTHERN STATES PWR-WISC 1ST MORTG 5.250% 10/01/18 | | 10/01/2018 | Maturity | | 47,000,000 | 47,000,000 | 47,085,637 | 47,011,483 | | (11,483) | | (11,483) | | 47,000,000 | | | | 2,467,500 | 10/01/2018 |
| 66881@-AA-1 | NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30 | | 12/15/2018 | Redemption 100.0000 | | 1,564,239 | 1,564,239 | 1,564,239 | 1,564,239 | | | | | | 1,564,239 | | | | 42,431 | 10/15/2030 |
| 66881@-AB-9 | NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30 | | 12/15/2018 | Redemption 100.0000 | | 185,679 | 185,679 | 185,679 | 185,679 | | | | | | 185,679 | | | | 4,788 | 10/15/2030 |
| 67084*-AA-6 | OBK AURORA-LLC-WALGREEN SR-SEC 6.450% 02/15/28 | | 12/15/2018 | Redemption 100.0000 | | 151,471 | 151,471 | 151,471 | 151,471 | | | | | | 151,471 | | | | 5,344 | 02/15/2028 |
| 67086@-AA-2 | ORGILL-INC. A-SR-SEC 6.300% 04/30/30 | | 12/17/2018 | Call 120.8523 | | 17,855,505 | 14,774,647 | 14,774,647 | 14,774,647 | | | | | | 14,774,647 | | | | 3,978,049 | 04/30/2030 |
| 67086@-AA-2 | ORGILL-INC. A-SR-SEC 6.300% 04/30/30 | | 11/30/2018 | Redemption 100.0000 | | 390,809 | 390,809 | 390,809 | 390,809 | | | | | | 390,809 | | | | 12,418 | 04/30/2030 |
| 67090@-AA-6 | OG SIKESTON MO LANDLORD LLC SR-SEC 7.690% 08/31/31 | | 12/31/2018 | Redemption 100.0000 | | 890,854 | 890,854 | 890,854 | 890,854 | | | | | | 890,854 | | | | 37,542 | 08/31/2031 |
| 674599-CD-5 | OCCIDENTAL PETROLEUM COR SR UNSEC 1.500% 02/15/18 | | 02/15/2018 | Maturity | | 8,250,000 | 8,250,000 | 8,243,235 | 8,249,850 | | 150 | | 150 | | 8,250,000 | | | | 61,875 | 02/15/2018 |
| 67624@-AA-1 | OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41 | | 12/15/2018 | Redemption 100.0000 | | 185,506 | 185,506 | 185,506 | 185,506 | | | | | | 185,506 | | | | 4,087 | 02/15/2041 |
| 67706T-AY-8 | OHALF 2014 1A B2R MEZ CDO-CF-CLO-HY 3.600% 10/20/26 | | 01/20/2018 | Paydown | | 21,800,000 | 21,800,000 | 21,800,000 | 21,800,000 | | | | | | 21,800,000 | | | | 196,200 | 10/20/2026 |
| 67773#-AJ-9 | OHIO VALLEY ELEC CORP B-SR-UNSEC 6.710% 02/15/26 | | 01/11/2018 | G2 | | 13,745,326 | 14,061,715 | 14,061,715 | 14,061,715 | | | | | | 14,061,715 | | (316,389) | (316,389) | 311,893 | 02/15/2026 |
| 67773#-AK-6 | OHIO VALLEY ELEC CORP C-SR-UNSEC 6.710% 02/15/26 | | 01/11/2018 | G2 | | 14,185,643 | 14,512,167 | 14,512,167 | 14,512,167 | | | | | | 14,512,167 | | (326,524) | (326,524) | 265,081 | 02/15/2026 |
| 682438-AB-2 | AACMT 2002-C5 X IO CSTR NTL 0.165% 10/18/32 | | 12/11/2018 | Paydown | | | | 291,663 | 35,866 | | (35,866) | | (35,866) | | | | | | 13,995 | 10/18/2032 |
| 68255@-AA-5 | 1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24 | | 12/10/2018 | Redemption 100.0000 | | 908,896 | 908,896 | 908,896 | 908,896 | | | | | | 908,896 | | | | 32,857 | 01/10/2024 |
| 68279#-AA-5 | 1734 LLC-USPS SR-SEC 5.400% 06/15/30 | | 12/15/2018 | Redemption 100.0000 | | 147,998 | 147,998 | 147,998 | 147,998 | | | | | | 147,998 | | | | 4,365 | 06/15/2030 |
| 68279@-AB-5 | 120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30 | | 12/15/2018 | Redemption 100.0000 | | 3,813,904 | 3,813,904 | 3,813,904 | 3,813,904 | | | | | | 3,813,904 | | | | 99,158 | 04/15/2030 |
| 68282#-AA-0 | 1223 16TH STREET PT TRUST-UCLA SR-SEC 4.627% 03/15/42 | | 12/15/2018 | Redemption 100.0000 | | 230,489 | 230,489 | 234,570 | 234,000 | | (3,511) | | (3,511) | | 230,489 | | | | 6,154 | 03/15/2042 |
| 68383N-BP-7 | OPMAC 2005-3 M1 MEZ FLT STEP IRC 2.966% 07/25/35 | | 06/14/2018 | JP MORGAN SECURITIES | | 9,778,943 | 9,782,000 | 8,632,615 | 9,152,014 | | 57,833 | | 57,833 | | 9,209,847 | | 569,096 | 569,096 | 109,308 | 07/25/2035 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 68389F-ES-9 | OOMLT 2004-1 M1 MEZ FLT STEP 3.406% 01/25/34 | | 12/26/2018 | Paydown | | 411,661 | 411,661 | 382,369 | 385,812 | | 25,849 | | 25,849 | | 411,661 | | | | 5,351 | 01/25/2034 |
| 68389F-HS-6 | OOMLT 2005-3 M1 MEZ FLT STEP IRC 3.211% 08/25/35 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 1,906,606 | 1,906,011 | 1,484,894 | 1,893,225 | | 5,604 | | 5,604 | | 1,898,829 | | 7,777 | 7,777 | 18,547 | 08/25/2035 |
| 68389F-HS-6 | OOMLT 2005-3 M1 MEZ FLT STEP IRC 3.211% 08/25/35 | | 04/25/2018 | Paydown | | 981,331 | 981,331 | 764,514 | 974,749 | | 6,583 | | 6,583 | | 981,331 | | | | 5,058 | 08/25/2035 |
| 68389X-AC-9 | ORACLE CORP SR UNSEC 5.750% 04/15/18 | | 04/15/2018 | Maturity | | 45,261,000 | 45,261,000 | 44,630,150 | 45,234,981 | | 26,019 | | 26,019 | | 45,261,000 | | | | 1,301,254 | 04/15/2018 |
| 68557N-AC-7 | NORTHROP GRUM INNOV SYS CO.GUARNT 5.500% 10/01/23 | | 07/19/2018 | Call 104.6176 | | 22,649,705 | 21,650,000 | 21,863,865 | 21,804,816 | | (20,923) | | (20,923) | | 21,783,894 | | (133,894) | (133,894) | 1,952,305 | 10/01/2023 |
| 68573#-AC-4 | ORCHID UNDERWRITERS AGENCY HLD 11.500% 10/05/24 | | 12/20/2018 | Call 101.0000 | | 10,245,938 | 10,144,493 | 10,144,493 | 10,144,493 | | | | | | 10,144,493 | | | | 1,287,505 | 10/05/2024 |
| 68573*-AB-0 | ORCHID UNDERWRITERS AGENCY HLD ALL PIK 13.500% 10/05/25 | | 12/20/2018 | Call 100.9705 | | 3,748,511 | 3,712,481 | 3,712,481 | 3,712,481 | | | | | | 3,712,481 | | | | 528,862 | 10/05/2025 |
| 69121P-AS-2 | OWNIT 2005-3 A3 FLT STEP 3.506% 06/25/36 | | 06/25/2018 | Paydown | | 179,760 | 179,760 | 153,302 | 175,328 | | 4,432 | | 4,432 | | 179,760 | | | | 1,378 | 06/25/2036 |
| 69121P-DE-0 | OWNIT 2006-2 A2B STEP 5.633% 01/25/37 | | 12/01/2018 | Paydown | | 349,234 | 349,234 | 349,234 | 349,234 | | | | | | 349,234 | | | | 6,880 | 01/25/2037 |
| 69336Q-AF-9 | PHMMC 2007-4 A6 CSTR AD AS 5.862% 07/18/37 | | 12/01/2018 | Paydown | | 216,561 | 216,561 | 208,379 | 208,509 | | 8,051 | | 8,051 | | 216,561 | | | | 6,473 | 07/18/2037 |
| 69336Q-AG-7 | PHMMC 2007-4 A7 CSTR Z NAS 5.862% 07/18/37 | | 12/01/2018 | Paydown | | 1,485,262 | 1,485,262 | 1,439,566 | 1,458,620 | | 26,641 | | 26,641 | | 1,485,262 | | | | 44,885 | 07/18/2037 |
| 69337N-AC-2 | PHMMC 2007-3 A3 CSTR SUP AD AS 5.003% 06/18/37 | | 12/01/2018 | Paydown | | 214,318 | 214,318 | 193,791 | 193,824 | | 20,493 | | 20,493 | | 214,318 | | | | 6,011 | 06/18/2037 |
| 69349L-AE-8 | PNC BANK NA SUBORD 6.875% 04/01/18 | | 04/01/2018 | Maturity | | 5,000,000 | 5,000,000 | 4,961,100 | 4,998,698 | | 1,302 | | 1,302 | | 5,000,000 | | | | 171,875 | 04/01/2018 |
| 6934K#-AA-6 | PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34 | | 12/18/2018 | Redemption 100.0000 | | 259,433 | 259,433 | 259,435 | 259,433 | | | | | | 259,433 | | | | 9,751 | 12/18/2034 |
| 693656-AA-8 | PVH CORP SR UNSEC 4.500% 12/15/22 | | 01/05/2018 | Call 102.2500 | | 46,181,213 | 45,165,000 | 44,082,110 | 44,518,336 | | 1,272 | | 1,272 | | 44,519,608 | | 645,392 | 645,392 | 1,129,125 | 12/15/2022 |
| 69379@-AA-4 | PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28 | | 12/15/2018 | Redemption 100.0000 | | 1,339,837 | 1,339,837 | 1,339,837 | 1,339,837 | | | | | | 1,339,837 | | | | 49,551 | 12/15/2028 |
| 69398#-AA-9 | PACEWELL 2-LLC 4.040% 09/22/48 | | 11/14/2018 | Redemption 100.0000 | | 236,299 | 236,299 | 236,299 | 236,299 | | | | | | 236,299 | | | | 11,058 | 09/22/2048 |
| 69398#-AB-7 | PACEWELL 2-LLC SR-UNSEC 4.040% 09/22/48 | | 11/15/2018 | Redemption 100.0000 | | 189,039 | 189,039 | 189,039 | 189,039 | | | | | | 189,039 | | | | 7,064 | 09/22/2048 |
| 694308-GN-1 | PACIFIC GAS & ELECTRIC SR UNSEC 8.250% 10/15/18 | | 02/18/2018 | Call 103.7870 | | 15,204,800 | 14,650,000 | 14,540,469 | 14,637,414 | | 2,052 | | 2,052 | | 14,639,465 | | 10,535 | 10,535 | 967,747 | 10/15/2018 |
| 694308-HV-2 | PACIFIC GAS & ELECTRIC SR UNSEC 3.300% 12/01/27 | | 05/14/2018 | Tax Free Exchange | | 1,994,312 | 2,000,000 | 1,994,080 | 1,994,124 | | 188 | | 188 | | 1,994,312 | | | | 30,250 | 12/01/2027 |
| 69764@-AA-7 | PAMLICO SEI FINANCE-LLC 12% ALL PIK 12.000% 01/14/22 | | 03/06/2018 | Call 100.9788 | | 27,149,957 | 26,886,791 | 26,886,791 | 26,886,791 | | | | | | 26,886,791 | | | | 845,714 | 01/14/2022 |
| 70069F-AE-7 | PPSI 2004-WCW1 M3 MEZ FLT STEP 4.381% 09/25/34 | | 12/26/2018 | Paydown | | 1,836,022 | 1,836,022 | 1,749,663 | 1,736,705 | | 99,317 | | 99,317 | | 1,836,022 | | | | 38,651 | 09/25/2034 |
| 70069F-LW-5 | PPSI 2005-WCW3 M1 MEZ FLT STEP 2.986% 08/25/35 | | 06/07/2018 | KGS-ALPHA CAPITAL MARKETS LLC | | 2,892,801 | 2,891,445 | 2,671,876 | 2,833,526 | | 8,963 | | 8,963 | | 2,842,488 | | 50,313 | 50,313 | 32,811 | 08/25/2035 |
| 70069F-LW-5 | PPSI 2005-WCW3 M1 MEZ FLT STEP 2.986% 08/25/35 | | 05/25/2018 | Paydown | | 307,037 | 307,037 | 283,722 | 300,887 | | 6,150 | | 6,150 | | 307,037 | | | | 1,765 | 08/25/2035 |
| 70109H-AH-8 | PARKER-HANNIFIN CORP SR UNSEC 5.500% 05/15/18 | | 05/15/2018 | Maturity | | 9,500,000 | 9,500,000 | 9,252,335 | 9,487,428 | | 12,572 | | 12,572 | | 9,500,000 | | | | 261,250 | 05/15/2018 |
| 70259#-AB-3 | PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24 | | 12/01/2018 | Redemption 100.0000 | | 1,199,998 | 1,199,998 | 1,199,998 | 1,199,998 | | | | | | 1,199,998 | | | | 47,125 | 12/30/2024 |
| 70337U-10-0 | PATRNL 5.775 05/23/20 5.775% 05/23/20 | | 09/26/2018 | Redemption 100.0000 | | 2,748,211 | 2,748,211 | 2,619,836 | 2,731,277 | | 16,934 | | 16,934 | | 2,748,211 | | | | 66,825 | 05/23/2020 |
| 70337Y-10-2 | PATRNL 5.8594 01/10/20 5.859% 01/10/20 | | 01/10/2018 | Redemption 100.0000 | | 3,484,046 | 3,484,046 | 3,506,633 | 3,485,015 | | (970) | | (970) | | 3,484,046 | | | | 17,012 | 01/10/2020 |
| 70338A-10-3 | PATRNL 5.646 08/17/20 5.646% 08/17/20 | | 10/17/2018 | Redemption 100.0000 | | 5,017,997 | 5,017,997 | 4,723,190 | 4,934,216 | | 83,781 | | 83,781 | | 5,017,997 | | | | 188,730 | 08/17/2020 |
| 70342@-AC-2 | PATTERSON COS-INC. A-3-SR 5.750% 03/25/18 | | 03/25/2018 | Maturity | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 431,250 | 03/25/2018 |
| 703481-A*-2 | PATTERSON-UTI ENERGY INC SR 4.970% 10/05/20 | | 12/24/2018 | G2 | | 52,026,000 | 52,000,000 | 52,000,000 | 52,000,000 | | | | | | 52,000,000 | | 26,000 | 26,000 | 3,216,142 | 10/05/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 703481-A@-0 | PATTERSON-UTI ENERGY-INC B-SR-UNSEC 4.270% 06/14/22 | | 01/10/2018 | G2 | | 21,342,720 | 21,000,000 | 21,000,000 | 21,000,000 | | | | | | 21,000,000 | | 342,720 | 342,720 | 271,501 | 06/14/2022 |
| 70556#-AA-5 | PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27 | | 12/15/2018 | Redemption 100.0000 | | 988,007 | 988,007 | 988,007 | 988,007 | | | | | | 988,007 | | | | 28,467 | 08/15/2027 |
| 708130-AD-1 | JC PENNEY CORP INC CO.GUARNT 5.650% 06/01/20 | | 05/22/2018 | Various | | 19,236,739 | 19,100,000 | 19,046,329 | 19,084,281 | | 931 | | 931 | | 19,085,212 | | 151,528 | 151,528 | 246,155 | 06/01/2020 |
| 71343P-AC-5 | PEPSI-COLA MET BOTTLING SR UNSEC 5.500% 05/15/35 | | 10/26/2018 | TENDER SALE | | 50,366,800 | 44,000,000 | 43,933,400 | 43,948,076 | | 1,386 | | 1,386 | | 43,949,462 | | 6,417,338 | 6,417,338 | 2,292,278 | 05/15/2035 |
| 713448-BS-6 | PEPSICO INC SR UNSEC 4.875% 11/01/40 | | 10/26/2018 | TENDER SALE | | 27,072,500 | 25,000,000 | 24,952,750 | 24,958,940 | | 473 | | 473 | | 24,959,413 | | 2,113,087 | 2,113,087 | 1,201,823 | 11/01/2040 |
| 717081-AQ-6 | PFIZER INC SR UNSEC 4.650% 03/01/18 | | 03/01/2018 | Maturity | | 10,000,000 | 10,000,000 | 9,824,460 | 9,997,054 | | 2,946 | | 2,946 | | 10,000,000 | | | | 232,500 | 03/01/2018 |
| 718009-A@-2 | AQUA AMERICA-INC. SR 4.870% 07/31/23 | | 07/31/2018 | Redemption 100.0000 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 292,200 | 07/31/2023 |
| 718172-AA-7 | PHILIP MORRIS INTL INC SR UNSEC 5.650% 05/16/18 | | 05/16/2018 | Maturity | | 40,000,000 | 40,000,000 | 39,894,400 | 39,994,927 | | 5,073 | | 5,073 | | 40,000,000 | | | | 1,130,000 | 05/16/2018 |
| 71904#-AA-2 | PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40 | | 12/15/2018 | Redemption 100.0000 | | 315,011 | 315,011 | 315,011 | 315,011 | | | | | | 315,011 | | | | 8,150 | 08/15/2040 |
| 72352@-AA-9 | PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41 | | 08/28/2018 | Redemption 100.0000 | | 527,693 | 527,693 | 527,693 | 527,693 | | | | | | 527,693 | | | | 28,178 | 08/31/2041 |
| 723787-AF-4 | PIONEER NATURAL RESOURCE SR UNSEC 6.875% 05/01/18 | | 05/01/2018 | Maturity | | 32,130,000 | 32,130,000 | 31,231,300 | 32,084,615 | | 45,385 | | 45,385 | | 32,130,000 | | | | 1,104,469 | 05/01/2018 |
| 729132-A*-1 | PLEXUS CORP A-SR 5.200% 06/15/18 | | 06/15/2018 | Maturity | | 60,000,000 | 60,000,000 | 60,000,000 | 60,000,000 | | | | | | 60,000,000 | | | | 1,560,000 | 06/15/2018 |
| 73316P-AE-0 | POPLR 2004-4 AF5 STEP AFC AS 4.332% 09/25/34 | | 12/01/2018 | Paydown | | 4,055,255 | 4,055,255 | 4,055,158 | 4,048,847 | | 6,408 | | 6,408 | | 4,055,255 | | | | 98,797 | 09/25/2034 |
| 73316P-DA-5 | POPLR 2005-A M1 MEZ FLT STEP AFC IRC 2.936% 06/25/35 | | 05/17/2018 | JP MORGAN SECURITIES | | 665,113 | 665,321 | 634,281 | 647,248 | | 3,949 | | 3,949 | | 651,196 | | 13,916 | 13,916 | 5,732 | 06/25/2035 |
| 73316P-DA-5 | POPLR 2005-A M1 MEZ FLT STEP AFC IRC 2.936% 06/25/35 | | 04/25/2018 | Paydown | | 155,980 | 155,980 | 148,703 | 151,743 | | 4,237 | | 4,237 | | 155,980 | | | | 914 | 06/25/2035 |
| 73316P-GH-7 | POPLR 2005-5 AF4 STEP AFC AS 4.022% 11/25/35 | | 12/01/2018 | Paydown | | 1,808,675 | 1,808,675 | 1,797,547 | 1,803,100 | | 5,575 | | 5,575 | | 1,808,675 | | | | 43,444 | 11/25/2035 |
| 73557*-AB-0 | PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33 | | 12/15/2018 | Redemption 100.0000 | | 628,624 | 628,624 | 628,624 | 628,624 | | | | | | 628,624 | | | | 20,372 | 06/15/2033 |
| 73971#-AA-6 | PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44 | | 12/01/2018 | Redemption 100.0000 | | 1,908,742 | 1,908,742 | 1,908,742 | 1,908,742 | | | | | | 1,908,742 | | | | 52,459 | 12/01/2044 |
| 74005P-AU-8 | PRAXAIR INC SR UNSEC 4.500% 08/15/19 | | 12/04/2018 | Call 101.1200 | | 10,531,648 | 10,415,000 | 10,585,624 | 10,448,356 | | (18,735) | | (18,735) | | 10,429,620 | | (14,620) | (14,620) | 585,323 | 08/15/2019 |
| 74160M-KV-3 | PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 788,655 | 788,655 | 779,906 | 781,121 | | 7,535 | | 7,535 | | 788,655 | | | | 21,507 | 10/25/2035 |
| 74166M-AA-4 | PRIME SECSRVC BRW/FINANC SECURED 9.250% 05/15/23 | | 02/21/2018 | Call 109.2500 | | 3,067,740 | 2,808,000 | 2,824,054 | 2,819,495 | | (420) | | (420) | | 2,819,074 | | (11,074) | (11,074) | 329,004 | 05/15/2023 |
| 742718-AV-1 | PROCTER & GAMBLE CO/THE SR UNSEC 8.000% 10/26/29 | | 05/25/2018 | TENDER SALE | | 3,394,575 | 2,500,000 | 3,199,025 | 2,973,741 | | (11,222) | | (11,222) | | 2,962,519 | | 432,056 | 432,056 | 116,111 | 10/26/2029 |
| 742718-BH-1 | PROCTER & GAMBLE CO/THE SR UNSEC 6.450% 01/15/26 | | 05/25/2018 | TENDER SALE | | 18,529,562 | 15,975,000 | 15,403,255 | 15,683,333 | | 11,084 | | 11,084 | | 15,694,417 | | 2,835,145 | 2,835,145 | 887,278 | 01/15/2026 |
| 742718-CB-3 | PROCTER & GAMBLE CO/THE SR UNSEC 5.500% 02/01/34 | | 05/25/2018 | TENDER SALE | | 34,054,650 | 28,500,000 | 28,422,945 | 28,444,754 | | 855 | | 855 | | 28,445,610 | | 5,609,040 | 5,609,040 | 1,280,125 | 02/01/2034 |
| 742718-DF-3 | PROCTER & GAMBLE CO/THE SR UNSEC 5.550% 03/05/37 | | 05/25/2018 | TENDER SALE | | 30,746,500 | 25,000,000 | 24,830,250 | 24,863,007 | | 1,602 | | 1,602 | | 24,864,609 | | 5,881,891 | 5,881,891 | 1,002,083 | 03/05/2037 |
| 743947-AA-1 | PHMS 1992-C 1B1 SC SUB 7.400% 08/28/22 | | 12/01/2018 | Paydown | | 311 | 311 | | | | 311 | | 311 | | 311 | | | | 13 | 08/28/2022 |
| 743947-AB-9 | PHMS 1992-C 2B1 SC SUB 7.400% 08/28/22 | | 12/01/2018 | Paydown | | 269 | 269 | 262 | 269 | | | | | | 269 | | | | 11 | 08/28/2022 |
| 743947-AC-7 | PHMS 1992-C 3B1 SC SUB 7.400% 08/28/22 | | 12/01/2018 | Paydown | | 393 | 393 | 380 | 393 | | | | | | 393 | | | | 16 | 08/28/2022 |
| 743947-AD-5 | PHMS 1992-C 4B SC SUB 7.400% 08/28/22 | | 12/01/2018 | Paydown | | 66 | 66 | | | | 66 | | 66 | | 66 | | | | 3 | 08/28/2022 |
| 743947-AE-3 | PHMS 1992-C 5B SC SUB 7.400% 08/28/22 | | 12/01/2018 | Paydown | | 177 | 177 | | | | 177 | | 177 | | 177 | | | | 7 | 08/28/2022 |
| 744320-AX-0 | PRUDENTIAL FINANCIAL INC SR UNSEC 3.905% 12/07/47 | | 05/03/2018 | Tax Free Exchange | | 3,046,484 | 3,079,000 | 3,046,251 | 3,046,290 | | 194 | | 194 | | 3,046,484 | | | | 48,762 | 12/07/2047 |
| 744320-AZ-5 | PRUDENTIAL FINANCIAL INC SR UNSEC 3.935% 12/07/49 | | 05/03/2018 | Tax Free Exchange | | 31,547,548 | 31,811,000 | 31,545,870 | 31,546,155 | | 1,393 | | 1,393 | | 31,547,548 | | | | 507,659 | 12/07/2049 |
| 74432G-AE-7 | PCMT 2003-PWR1 X1 IO CSTR NTL 0.553% 02/11/36 | | 04/01/2018 | Paydown | | | | | | | | | | | | | | | 10,543 | 02/11/2036 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 74432Q-BW-4 | PRUDENTIAL FINANCIAL INC SR UNSEC 2.300% 08/15/18 | | 08/15/2018 | Maturity | | 10,475,000 | 10,475,000 | 10,462,744 | 10,473,398 | | 1,602 | | 1,602 | | 10,475,000 | | | | 240,925 | 08/15/2018 |
| 74436J-GM-3 | PSSF 2000-C1 X IO CSTR NTL 0.000% 05/17/32 | | 07/01/2018 | Paydown | | | | | | | | | | | | | | | 18 | 05/17/2032 |
| 744448-CB-5 | PUBLIC SERVICE COLORADO 1ST MORTG 5.800% 08/01/18 | | 08/01/2018 | Maturity | | 13,000,000 | 13,000,000 | 12,858,460 | 12,988,877 | | 11,123 | | 11,123 | | 13,000,000 | | | | 754,000 | 08/01/2018 |
| 74456Q-AS-5 | PUB SVC ELEC & GAS SR SEC 5.300% 05/01/18 | | 05/01/2018 | Maturity | | 17,030,000 | 17,030,000 | 15,952,101 | 16,979,376 | | 50,624 | | 50,624 | | 17,030,000 | | | | 451,295 | 05/01/2018 |
| 74531E-AB-8 | PUGET SOUND ENERGY INC SR SEC 6.740% 06/15/18 | | 06/15/2018 | Maturity | | 2,000,000 | 2,000,000 | 2,259,100 | 2,011,760 | | (11,760) | | (11,760) | | 2,000,000 | | | | 101,100 | 06/15/2018 |
| 74728*-AA-4 | QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26 | | 12/10/2018 | Redemption 100.0000 | | 398,799 | 398,799 | 398,799 | 398,799 | | | | | | 398,799 | | | | 12,321 | 04/10/2026 |
| 74731@-BW-8 | QUAD GRAPHICS INC. C-SR-SEC 7.810% 04/10/21 | | 04/10/2018 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,072,300 | 2,029,935 | | (29,935) | | (29,935) | | 2,000,000 | | | | 78,100 | 04/10/2021 |
| 74731@-CA-5 | QUAD GRAPHICS INC. C4-SR-SEC 7.900% 12/17/21 | | 12/17/2018 | Redemption 100.0000 | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 237,000 | 12/17/2021 |
| 74919P-AD-1 | RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 2.846% 02/25/36 | | 12/26/2018 | Paydown | | 324,217 | 324,217 | 285,919 | 307,167 | | 17,050 | | 17,050 | | 324,217 | | | | 5,780 | 02/25/2036 |
| 74924P-AE-2 | RASC 2004-KS1 AI5 STEP AFC AS 5.721% 02/25/34 | | 12/01/2018 | Paydown | | 899,027 | 899,027 | 899,001 | 898,178 | | 849 | | 849 | | 899,027 | | | | 25,111 | 02/25/2034 |
| 74924P-AJ-1 | RASC 2004-KS1 MI3 MEZ AFC NAS 5.517% 02/25/34 | | 12/01/2018 | Paydown | | | 112,404 | | | | | | | | | | | | 4,949 | 02/25/2034 |
| 74924P-AM-4 | RASC 2004-KS1 MI11 MEZ FLT STEP IRC 3.331% 02/25/34 | | 12/26/2018 | Paydown | | 768,741 | 768,741 | 713,577 | 723,739 | | 45,002 | | 45,002 | | 768,741 | | | | 10,756 | 02/25/2034 |
| 74924P-AP-7 | RASC 2004-KS1 MI13 MEZ FLT STEP IRC 5.131% 02/25/34 | | 02/26/2018 | Paydown | | | 8,130 | | | | | | | | | | | | 58 | 02/25/2034 |
| 74928X-CN-9 | RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35 | | 12/01/2018 | Paydown | | 1,191,645 | 1,191,645 | 1,000,982 | 1,156,119 | | 35,526 | | 35,526 | | 1,191,645 | | | | 35,847 | 05/26/2035 |
| 74955D-AA-9 | RGS AEGCO FUNDING CORP SECURED 9.810% 12/07/21 | | 12/07/2018 | Redemption 100.0000 | | 1,345,891 | 1,345,891 | 1,310,160 | 1,340,553 | | 5,338 | | 5,338 | | 1,345,891 | | | | 99,814 | 12/07/2021 |
| 74955D-AB-7 | RGS AEGCO FUNDING CORP SECURED 9.820% 12/07/22 | | 12/07/2018 | Redemption 100.0000 | | | | | | | | | | | | | | | | 12/07/2022 |
| 74955E-AA-7 | RGS I&M FUNDING CORP SECURED 9.810% 12/07/21 | | 12/07/2018 | Redemption 100.0000 | | 7,036,238 | 7,036,238 | 7,119,581 | 7,045,141 | | (8,903) | | (8,903) | | 7,036,238 | | | | 521,822 | 12/07/2021 |
| 74955E-AB-5 | RGS I&M FUNDING CORP SECURED 9.820% 06/07/22 | | 12/07/2018 | Redemption 100.0000 | | | | | | | | | | | | | | | | 06/07/2022 |
| 749577-AL-6 | RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36 | | 12/01/2018 | Paydown | | 1,139,177 | 1,220,372 | 783,394 | 789,119 | | 403,000 | | 403,000 | | 1,192,118 | | (52,941) | (52,941) | 39,284 | 09/25/2036 |
| 74957E-AE-7 | RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36 | | 12/01/2018 | Paydown | | 942,798 | 1,021,888 | 717,542 | 725,978 | | 274,232 | | 274,232 | | 1,000,210 | | (57,411) | (57,411) | 33,093 | 06/25/2036 |
| 74957E-AF-4 | RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36 | | 12/01/2018 | Paydown | | 1,892,810 | 2,051,594 | 1,501,955 | 1,518,049 | | 494,562 | | 494,562 | | 2,012,611 | | (119,801) | (119,801) | 66,439 | 06/25/2036 |
| 74957V-AQ-2 | RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36 | | 12/01/2018 | Paydown | | 850,249 | 1,023,902 | 730,135 | 732,221 | | 243,686 | | 243,686 | | 975,907 | | (125,657) | (125,657) | 26,078 | 07/25/2036 |
| 74957X-AF-2 | RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36 | | 03/15/2018 | GOLDMAN SACHS & COMPANY | | 2,099,543 | 2,240,633 | 1,641,709 | 1,654,591 | | 50,535 | | 50,535 | | 1,705,126 | | 394,417 | 394,417 | 40,316 | 09/25/2036 |
| 74957X-AF-2 | RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36 | | 12/01/2018 | Paydown | | 713,812 | 881,095 | 645,577 | 650,643 | | 189,184 | | 189,184 | | 839,827 | | (126,015) | (126,015) | 28,091 | 09/25/2036 |
| 749583-AH-3 | RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37 | | 12/01/2018 | Paydown | | 382,082 | 506,180 | 291,763 | 293,986 | | 162,329 | | 162,329 | | 456,315 | | (74,233) | (74,233) | 16,762 | 02/25/2037 |
| 74958A-AD-6 | RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36 | | 12/01/2018 | Paydown | | 1,364,946 | 1,740,086 | 1,102,800 | 1,131,707 | | 470,731 | | 470,731 | | 1,602,438 | | (237,492) | (237,492) | 56,430 | 08/25/2036 |
| 74958A-AH-7 | RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36 | | 12/01/2018 | Paydown | | 1,240,867 | 1,581,906 | 992,876 | 1,000,960 | | 463,396 | | 463,396 | | 1,464,356 | | (223,488) | (223,488) | 49,248 | 08/25/2036 |
| 74958B-AH-5 | RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 1,078,973 | 1,246,558 | 693,790 | 689,762 | | 485,045 | | 485,045 | | 1,174,807 | | (95,834) | (95,834) | 44,607 | 03/25/2037 |
| 74958E-AD-8 | RFMSI 2006-S12 2A3 SSNR AS 6.000% 12/25/36 | | 12/01/2018 | Paydown | | 2,196,260 | 2,499,229 | 1,869,947 | 1,881,101 | | 549,058 | | 549,058 | | 2,430,159 | | (233,899) | (233,899) | 91,676 | 12/25/2036 |
| 74958E-AF-3 | RFMSI 2006-S12 2A5 SEQ AS 6.000% 12/25/36 | | 12/01/2018 | Paydown | | 636,300 | 724,076 | 308,812 | 148,858 | | 511,345 | | 511,345 | | 660,203 | | (23,903) | (23,903) | 26,560 | 12/25/2036 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 75216#-AA-6 | RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24 | | 12/01/2018 | Redemption 100.0000 | | 497,659 | 497,659 | 497,659 | 497,659 | | | | | | 497,659 | | | | 20,724 | 10/01/2024 |
| 75409#-AA-3 | RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26 | | 12/12/2018 | Redemption 100.0000 | | 428,750 | 428,750 | 428,750 | 428,750 | | | | | | 428,750 | | | | 29,215 | 09/12/2026 |
| 754427-AA-0 | RAVENSWOOD UNIT 40 2004 TRUST- SR-SEC 5.996% 01/15/19 | | 01/15/2018 | Redemption 100.0000 | | 2,866,676 | 2,866,676 | 2,866,676 | 2,866,676 | | | | | | 2,866,676 | | | | 85,943 | 01/15/2019 |
| 756109-AU-8 | REALTY INCOME CORP SR UNSEC 3.650% 01/15/28 | | 06/22/2018 | BANK OF AMERICA | | 4,781,500 | 5,000,000 | 4,981,350 | 4,981,364 | | 1,012 | | 1,012 | | 4,982,375 | | (200,875) | (200,875) | 101,389 | 01/15/2028 |
| 758766-AF-6 | REGAL ENTERTAINMENT GRP SR UNSEC 5.750% 02/01/25 | | 03/30/2018 | Call 102.8750 | | 9,117,811 | 8,863,000 | 8,538,755 | 8,617,962 | | 5,365 | | 5,365 | | 8,623,327 | | 239,673 | 239,673 | 593,144 | 02/01/2025 |
| 758766-AG-4 | REGAL ENTERTAINMENT GRP SR UNSEC 5.750% 06/15/23 | | 03/30/2018 | Call 103.5251 | | 9,317,259 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 468,196 | 06/15/2023 |
| 758766-AH-2 | REGAL ENTERTAINMENT GRP SR UNSEC 5.750% 03/15/22 | | 03/30/2018 | Call 102.8750 | | 15,225,500 | 14,800,000 | 14,800,000 | 14,800,000 | | | | | | 14,800,000 | | | | 886,458 | 03/15/2022 |
| 75915N-AA-3 | REGED-INC. SUB 13.000% 01/02/21 | | 12/20/2018 | Redemption 100.0000 | | 22,689,704 | 22,689,704 | 22,689,704 | 22,689,704 | | | | | | 22,689,704 | | | | 2,900,501 | 01/02/2021 |
| 759358-AJ-9 | REINALT-THOMAS CORP SR-UNSEC 7.780% 04/20/19 | | 04/20/2018 | Redemption 100.0000 | | 2,142,857 | 2,142,857 | 2,142,857 | 2,142,857 | | | | | | 2,142,857 | | | | 83,357 | 04/20/2019 |
| 75971E-AF-3 | RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36 | | 12/01/2018 | Paydown | | 9,560 | 9,560 | 4,479 | 4,566 | | 4,994 | | 4,994 | | 9,560 | | | | 256 | 11/25/2036 |
| 759950-CA-4 | RAMC 2004-1 AV1 FLT STEP IRC 3.266% 05/25/34 | | 07/25/2018 | Paydown | | 179,743 | 179,743 | 143,906 | 148,831 | | 30,912 | | 30,912 | | 179,743 | | | | 1,180 | 05/25/2034 |
| 759950-CT-3 | RAMC 2004-2 AF4 STEP AFC AS 5.392% 07/25/34 | | 05/01/2018 | Paydown | | 437,167 | 437,167 | 444,795 | 436,611 | | 556 | | 556 | | 437,167 | | | | 4,504 | 07/25/2034 |
| 759950-CU-0 | RAMC 2004-2 AF5 STEP AFC AS 6.058% 07/25/34 | | 12/01/2018 | Paydown | | 911,222 | 911,222 | 911,222 | 911,222 | | | | | | 911,222 | | | | 29,719 | 07/25/2034 |
| 759950-GA-0 | RAMC 2005-4 A6 STEP AFC NAS 5.749% 02/25/36 | | 12/01/2018 | Paydown | | 1,095,337 | 1,095,337 | 352,303 | 409,698 | | 685,639 | | 685,639 | | 1,095,337 | | | | 21,868 | 02/25/2036 |
| 759950-GW-2 | RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36 | | 12/01/2018 | Paydown | | 313,258 | 313,258 | 196,861 | 198,002 | | 115,256 | | 115,256 | | 313,258 | | | | 11,092 | 05/25/2036 |
| 76027*-AA-7 | REP HS ACQUISITION CORP. 9.5%CASH 1.5 PIK 11.000% 01/17/24 | | 08/03/2018 | Redemption 100.0000 | | 287,452 | 287,452 | 287,452 | 287,452 | | | | | | 287,452 | | | | 15,902 | 01/17/2024 |
| 760985-6L-0 | RAMP 2004-SL2 M1 MEZ CSTR NAS 6.853% 10/25/31 | | 12/01/2018 | Paydown | | 247,752 | 413,292 | 91,767 | 90,195 | | 184,546 | | 184,546 | | 274,741 | | (26,989) | (26,989) | 13,313 | 10/25/2031 |
| 760985-Q3-8 | RAMP 2004-RS2 AI4 STEP AFC AS 5.630% 02/25/34 | | 12/01/2018 | Paydown | | 2,858,032 | 2,858,032 | 2,858,032 | 2,858,032 | | | | | | 2,858,032 | | | | 100,759 | 02/25/2034 |
| 760985-RX-1 | RAMP 2003-RS1 AI5 STEP AFC AS 6.192% 02/25/33 | | 06/01/2018 | Paydown | | 4,114,715 | 4,114,715 | 4,114,462 | 4,111,341 | | 3,375 | | 3,375 | | 4,114,715 | | | | 125,167 | 02/25/2033 |
| 760985-UR-0 | RAMP 2003-RS4 AI5 STEP AFC SEQ AS 5.468% 05/25/33 | | 06/01/2018 | Paydown | | 1,392,695 | 1,392,695 | 1,392,602 | 1,391,621 | | 1,074 | | 1,074 | | 1,392,695 | | | | 36,337 | 05/25/2033 |
| 760985-WY-3 | RAMP 2003-RS5 AI5 STEP AFC AS 5.370% 06/25/33 | | 06/01/2018 | Paydown | | 1,954,009 | 1,954,009 | 1,952,866 | 1,952,045 | | 1,965 | | 1,965 | | 1,954,009 | | | | 51,525 | 06/25/2033 |
| 76110H-ZZ-1 | RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35 | | 12/01/2018 | Paydown | | 220,848 | 220,848 | 58,785 | 8,344 | | 212,505 | | 212,505 | | 220,848 | | | | 6,199 | 04/25/2035 |
| 76110H-J9-1 | RALI 2004-QS16 1A5 NAS 5.500% 12/25/34 | | 12/01/2018 | Paydown | | 873,473 | 873,473 | 833,826 | 836,048 | | 37,425 | | 37,425 | | 873,473 | | | | 27,828 | 12/25/2034 |
| 76110H-TG-4 | RALI 2004-QS6 A1 SEQ AS 5.000% 05/25/19 | | 12/01/2018 | Paydown | | 18,395 | 18,780 | 17,236 | 18,780 | | | | | | 18,780 | | (385) | (385) | 496 | 05/25/2019 |
| 76110H-TW-9 | RALI 2004-QS7 A2 SEQ AS 6.000% 05/25/34 | | 03/01/2018 | Paydown | | 6,124,214 | 6,124,214 | 6,342,389 | 6,159,044 | | (34,831) | | (34,831) | | 6,124,214 | | | | 89,586 | 05/25/2034 |
| 76110H-VH-9 | RALI 2004-QS9 A1 PT AS 5.000% 06/25/19 | | 12/01/2018 | Paydown | | 484,992 | 484,992 | 452,881 | 454,261 | | 30,731 | | 30,731 | | 484,992 | | | | 11,945 | 06/25/2019 |
| 76110H-X5-3 | RALI 2005-QS3 1A13 NAS 5.500% 03/25/35 | | 12/01/2018 | Paydown | | 610,734 | 631,348 | 572,145 | 575,656 | | 54,151 | | 54,151 | | 629,806 | | (19,072) | (19,072) | 19,677 | 03/25/2035 |
| 76110H-X8-7 | RALI 2005-QS3 1A23 NAS 5.500% 03/25/35 | | 12/01/2018 | Paydown | | 1,680,734 | 1,856,181 | 1,505,017 | 1,505,264 | | 318,387 | | 318,387 | | 1,823,651 | | (142,917) | (142,917) | 56,395 | 03/25/2035 |
| 76110V-HJ-0 | RFMS2 2001-HI4 A7 STEP 7.240% 10/25/26 | | 11/01/2018 | Paydown | | 129,431 | 129,431 | 129,359 | 128,992 | | 440 | | 440 | | 129,431 | | | | 4,314 | 10/25/2026 |
| 76110V-LM-8 | RFMS2 2002-HI5 A7 STEP AFC SEQ 6.200% 01/25/28 | | 02/01/2018 | Paydown | | 6,207 | 6,207 | 6,204 | 6,183 | | 24 | | 24 | | 6,207 | | | | 49 | 01/25/2028 |
| 76110V-NQ-7 | RFMS2 2003-HI3 AI5 STEP SEQ 6.330% 10/25/33 | | 04/01/2018 | Paydown | | 230,132 | 230,132 | 230,109 | 229,622 | | 510 | | 510 | | 230,132 | | | | 3,740 | 10/25/2033 |
| 76110V-PD-4 | RFMS2 2003-HI4 AI5 STEP SEQ 6.260% 02/25/29 | | 04/01/2018 | Paydown | | 605,039 | 605,039 | 604,670 | 603,742 | | 1,298 | | 1,298 | | 605,039 | | | | 11,941 | 02/25/2029 |
| 76110V-PR-3 | RFMS2 2004-HI1 A5 STEPPED RATE BOND 5.680% 04/25/29 | | 04/01/2018 | Paydown | | 828,099 | 828,099 | 827,590 | 826,675 | | 1,424 | | 1,424 | | 828,099 | | | | 14,754 | 04/25/2029 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 76110V-PT-9 | RFMS2 2004-HI1 M2 MEZ STEP 5.780% 04/25/29 | | 04/01/2018 | Paydown | | 127,698 | 127,698 | 127,673 | 127,339 | | 359 | | 359 | | 127,698 | | | | 1,873 | 04/25/2029 |
| 76110V-RJ-9 | RFMS2 2005-HI2 A5 STEP SEQ 5.580% 05/25/35 | | 04/01/2018 | Paydown | | 1,194,818 | 1,194,818 | 1,194,213 | 1,193,578 | | 1,240 | | 1,240 | | 1,194,818 | | | | 22,224 | 05/25/2035 |
| 76110W-6M-3 | RASC 2005-AHL3 A3 FLT STEP AFC IRC 2.846% 11/25/35 | | 05/01/2018 | GOLDMAN SACHS & COMPANY | | 6,502,743 | 6,514,958 | 5,969,330 | 6,339,685 | | 19,468 | | 19,468 | | 6,359,153 | | 143,590 | 143,590 | 46,475 | 11/25/2035 |
| 76110W-6M-3 | RASC 2005-AHL3 A3 FLT STEP AFC IRC 2.846% 11/25/35 | | 04/25/2018 | Paydown | | 376,845 | 376,845 | 345,284 | 366,706 | | 10,138 | | 10,138 | | 376,845 | | | | 1,499 | 11/25/2035 |
| 76110W-FW-1 | RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29 | | 12/01/2018 | Paydown | | 192,613 | 192,613 | 191,710 | 191,720 | | 893 | | 893 | | 192,613 | | | | 8,178 | 10/25/2029 |
| 76110W-QA-7 | RASC 2002-KS8 A5 STEP AFC AS 6.190% 12/25/32 | | 06/01/2018 | Paydown | | 10,631,129 | 10,489,776 | 6,736,791 | 7,000,659 | | 3,536,724 | | 3,536,724 | | 10,537,383 | | 93,745 | 93,745 | 302,475 | 12/25/2032 |
| 76110W-RP-3 | RASC 2003-KS4 AI5 STEP AFC AS 5.170% 06/25/33 | | 12/01/2018 | Paydown | | 1,105,731 | 1,105,731 | 1,105,240 | 1,104,176 | | 1,555 | | 1,555 | | 1,105,731 | | | | 31,791 | 06/25/2033 |
| 76110W-RX-6 | RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.530% 06/25/33 | | 12/01/2018 | Paydown | | | 741,435 | 456 | | | 1,003 | | 1,003 | | 1,003 | | (1,003) | (1,003) | 35,615 | 06/25/2033 |
| 76110W-SZ-0 | RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33 | | 12/01/2018 | Paydown | | 2,812,095 | 2,812,095 | 2,794,866 | 2,797,423 | | 14,672 | | 14,672 | | 2,812,095 | | | | 66,365 | 09/25/2033 |
| 76110W-VV-5 | RASC 2003-KS11 MII1 MEZ FLT STEP IR 3.391% 01/25/34 | | 12/26/2018 | Paydown | | 357,258 | 357,258 | 314,855 | 323,653 | | 33,605 | | 33,605 | | 357,258 | | | | 6,112 | 01/25/2034 |
| 76110W-WF-9 | RASC 2004-KS2 AI5 STEP AFC AS 5.320% 03/25/34 | | 12/01/2018 | Paydown | | 1,259,473 | 1,259,473 | 1,259,229 | 1,258,216 | | 1,257 | | 1,257 | | 1,259,473 | | | | 34,994 | 03/25/2034 |
| 76110W-WK-8 | RASC 2004-KS2 MI3 MEZ AFC NAS 5.320% 03/25/34 | | 04/01/2018 | Paydown | | | 87,050 | | | | | | | | | | | | 1,321 | 03/25/2034 |
| 76110W-WN-2 | RASC 2004-KS2 M21 MEZ FLT STEP IRC 3.271% 03/25/34 | | 12/26/2018 | Paydown | | 258,067 | 258,067 | 214,111 | 221,012 | | 37,055 | | 37,055 | | 258,067 | | | | 4,065 | 03/25/2034 |
| 76110W-XR-2 | RASC 2004-KS4 AI5 STEP AFC AS 5.210% 05/25/34 | | 06/01/2018 | Paydown | | 8,176,432 | 8,161,100 | 6,563,207 | 6,598,356 | | 1,565,656 | | 1,565,656 | | 8,164,013 | | 12,419 | 12,419 | 186,777 | 05/25/2034 |
| 76110W-YD-2 | RASC 2004-KS5 AI5 STEP AFC AS 4.844% 06/25/34 | | 12/01/2018 | Paydown | | 1,028,957 | 1,028,957 | 1,018,622 | 1,018,699 | | 10,258 | | 10,258 | | 1,028,957 | | | | 28,464 | 06/25/2034 |
| 76110W-ZN-9 | RASC 2004-KS6 AI5 CSTR STEP AFC AS 5.154% 07/25/34 | | 12/01/2018 | Paydown | | 1,136,197 | 1,136,197 | 1,125,760 | 1,130,479 | | 5,718 | | 5,718 | | 1,136,197 | | | | 33,524 | 07/25/2034 |
| 761118-AE-8 | RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35 | | 12/01/2018 | Paydown | | 1,046,210 | 1,250,675 | 711,272 | 733,758 | | 428,515 | | 428,515 | | 1,162,273 | | (116,063) | (116,063) | 39,737 | 06/25/2035 |
| 761118-DN-5 | RALI 2005-QS12 A1 FLT IRC AD SSNR A 3.006% 08/25/35 | | 12/26/2018 | Paydown | | 344,760 | 393,830 | 225,455 | 211,927 | | 159,705 | | 159,705 | | 371,632 | | (26,871) | (26,871) | 4,576 | 08/25/2035 |
| 761118-DR-6 | RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35 | | 12/01/2018 | Paydown | | 416,752 | 476,068 | 268,224 | 223,628 | | 221,925 | | 221,925 | | 445,553 | | (28,801) | (28,801) | 13,165 | 08/25/2035 |
| 761118-PQ-5 | RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35 | | 12/01/2018 | Paydown | | 605,573 | 695,634 | 438,144 | 438,325 | | 225,396 | | 225,396 | | 663,721 | | (58,148) | (58,148) | 23,350 | 12/25/2035 |
| 76111X-C7-6 | RFMSI 2005-S8 A3 NAS 5.500% 11/25/35 | | 12/01/2018 | Paydown | | 1,921,046 | 1,987,084 | 1,271,230 | 1,093,731 | | 864,355 | | 864,355 | | 1,958,085 | | (37,040) | (37,040) | 65,950 | 11/25/2035 |
| 76111X-E9-0 | RFMSI 2005-S9 A9 Z SSNR AS 5.500% 12/25/35 | | 12/01/2018 | Paydown | | 717,614 | 801,996 | 602,429 | 542,620 | | 232,570 | | 232,570 | | 775,190 | | (57,575) | (57,575) | 25,156 | 12/25/2035 |
| 76111X-N9-0 | RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36 | | 12/01/2018 | Paydown | | 543,981 | 593,670 | 329,005 | 332,964 | | 239,344 | | 239,344 | | 572,308 | | (28,327) | (28,327) | 17,574 | 03/25/2036 |
| 76111X-RD-7 | RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34 | | 11/01/2018 | Paydown | | 584,055 | 584,055 | 587,340 | 585,672 | | (1,618) | | (1,618) | | 584,055 | | | | 12,312 | 12/25/2034 |
| 76111X-YH-0 | RFMSI 2005-SA4 2A1 CSTR AS 4.575% 09/25/35 | | 12/01/2018 | Paydown | | 278,840 | 283,550 | 212,960 | 193,019 | | 89,021 | | 89,021 | | 282,040 | | (3,200) | (3,200) | 7,153 | 09/25/2035 |
| 76112B-DT-4 | RAMP 2004-RS10 AI5 STEP AFC AS 6.050% 10/25/34 | | 12/01/2018 | Paydown | | 1,016,511 | 1,016,511 | 1,016,449 | 1,014,112 | | 2,398 | | 2,398 | | 1,016,511 | | | | 32,444 | 10/25/2034 |
| 76112B-HX-1 | RAMP 2005-RS1 AI5 CSTR STEP AFC AS 5.412% 01/25/35 | | 12/01/2018 | Paydown | | 1,374,272 | 1,374,272 | 1,374,272 | 1,374,272 | | | | | | 1,374,272 | | | | 43,690 | 01/25/2035 |
| 76112B-QL-7 | RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34 | | 12/03/2018 | Paydown | | 779,522 | 779,522 | 782,446 | 779,985 | | (463) | | (463) | | 779,522 | | | | 30,267 | 09/25/2034 |
| 76112B-V7-2 | RAMP 2006-EFC1 M1 MEZ FLT STEP AFC 2.896% 02/25/36 | | 05/17/2018 | SEA PORT GROUP THE LLC | | 4,271,833 | 4,269,165 | 4,023,688 | 4,210,488 | | 9,782 | | 9,782 | | 4,220,270 | | 51,564 | 51,564 | 36,088 | 02/25/2036 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 76112B-V7-2 | RAMP 2006-EFC1 M1 MEZ FLT STEP AFC 2.896% 02/25/36 | | 04/25/2018 | Paydown | | 882,036 | 882,036 | 831,319 | 869,913 | | 12,123 | | 12,123 | | 882,036 | | | | 3,971 | 02/25/2036 |
| 76112B-YD-6 | GMACM 2005-AR5 4A1 CSTR SSNR AS 4.108% 09/19/35 | | 12/01/2018 | Paydown | | 807,550 | 807,550 | 477,960 | 285,683 | | 521,866 | | 521,866 | | 807,550 | | | | 13,322 | 09/19/2035 |
| 76113A-AF-8 | RASC 2006-KS1 A4 FLT STEP 2.806% 02/25/36 | | 03/26/2018 | Paydown | | 1,152,743 | 1,152,743 | 801,156 | 1,142,599 | | 10,143 | | 10,143 | | 1,152,743 | | | | 2,911 | 02/25/2036 |
| 76169#-AG-8 | REYES HLDGS-L.L.C. A-SR-SEC 5.130% 07/31/22 | | 07/31/2018 | Redemption 100.0000 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 410,400 | 07/31/2022 |
| 76201*-AA-5 | RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24 | | 12/15/2018 | Redemption 100.0000 | | 1,458,552 | 1,458,552 | 1,473,137 | 1,466,512 | | (7,960) | | (7,960) | | 1,458,552 | | | | 50,291 | 11/15/2024 |
| 762010-AE-6 | RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36 | | 12/01/2018 | Paydown | | 657,255 | 707,973 | 464,613 | 362,939 | | 321,809 | | 321,809 | | 684,748 | | (27,493) | (27,493) | 26,400 | 04/25/2036 |
| 76541#-AA-0 | RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25 | | 12/30/2018 | Redemption 100.0000 | | 302,167 | 302,167 | 302,167 | 302,167 | | | | | | 302,167 | | | | 9,077 | 06/30/2025 |
| 76716X-AA-0 | RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24 | | 10/06/2018 | Redemption 100.0000 | | 961,001 | 961,001 | 967,520 | 965,052 | | (4,051) | | (4,051) | | 961,001 | | | | 50,372 | 07/06/2024 |
| 774341-AB-7 | ROCKWELL COLLINS INC SR UNSEC 5.250% 07/15/19 | | 07/19/2018 | BANK OF AMERICA | | 25,545,000 | 25,000,000 | 24,867,750 | 24,974,872 | | 8,911 | | 8,911 | | 24,983,784 | | 561,216 | 561,216 | 1,341,667 | 07/15/2019 |
| 776696-AF-3 | ROPER TECHNOLOGIES INC SR UNSEC 2.050% 10/01/18 | | 10/01/2018 | Maturity | | 21,575,000 | 21,575,000 | 21,559,308 | 21,572,653 | | 2,347 | | 2,347 | | 21,575,000 | | | | 442,288 | 10/01/2018 |
| 77828#-AA-2 | ROSS JUPITER ASSOCIATES-LLC-PH SR-SEC 7.450% 11/08/19 | | 12/08/2018 | Redemption 100.0000 | | 467,036 | 467,036 | 467,036 | 467,036 | | | | | | 467,036 | | | | 19,061 | 11/08/2019 |
| 78404@-AA-4 | SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22 | | 12/30/2018 | Redemption 100.0000 | | 887,096 | 887,096 | 887,096 | 887,096 | | | | | | 887,096 | | | | 37,130 | 11/30/2022 |
| 78409@-AA-9 | SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25 | | 12/10/2018 | Redemption 100.0000 | | 114,569 | 114,569 | 114,571 | 114,569 | | | | | | 114,569 | | | | 4,438 | 01/01/2025 |
| 78417#-AA-7 | SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25 | | 12/10/2018 | Redemption 100.0000 | | 99,750 | 99,750 | 99,750 | 99,750 | | | | | | 99,750 | | | | 3,865 | 01/01/2025 |
| 78445G-AD-5 | SLMA 2008-8 A4 FLT 3.990% 04/25/23 | | 10/25/2018 | Paydown | | 17,590 | 17,590 | 17,590 | 17,590 | | | | | | 17,590 | | | | 616 | 04/25/2023 |
| 78446D-AB-5 | SLMA 2011-A A2 SEQ 4.370% 04/17/28 | | 03/14/2018 | RBC DAIN RAUSCHER INC. | | 3,419,490 | 3,397,723 | 3,531,606 | 3,397,723 | | | | | | 3,397,723 | | 21,767 | 21,767 | 37,533 | 04/17/2028 |
| 78446D-AB-5 | SLMA 2011-A A2 SEQ 4.370% 04/17/28 | | 03/14/2018 | Paydown | | 1,090,613 | 1,090,613 | 1,133,587 | 1,090,613 | | | | | | 1,090,613 | | | | 8,094 | 04/17/2028 |
| 78446T-AC-8 | SLMA 2011-C A2B SEQ 4.540% 10/17/44 | | 06/13/2018 | JP MORGAN SECURITIES | | 21,102,357 | 20,837,815 | 21,074,891 | 21,049,059 | | (3,006) | | (3,006) | | 21,046,052 | | 56,305 | 56,305 | 394,182 | 10/17/2044 |
| 78446T-AC-8 | SLMA 2011-C A2B SEQ 4.540% 10/17/44 | | 06/15/2018 | Paydown | | 6,474,027 | 6,474,027 | 6,547,684 | 6,539,658 | | (65,631) | | (65,631) | | 6,474,027 | | | | 166,092 | 10/17/2044 |
| 78446V-AB-5 | SLMA 2012-A A2 SEQ 3.830% 01/17/45 | | 05/29/2018 | JP MORGAN SECURITIES | | 18,852,429 | 18,746,977 | 19,144,142 | 19,098,584 | | (6,402) | | (6,402) | | 19,092,182 | | (239,753) | (239,753) | 331,082 | 01/17/2045 |
| 78446V-AB-5 | SLMA 2012-A A2 SEQ 3.830% 01/17/45 | | 05/15/2018 | Paydown | | 7,654,756 | 7,654,756 | 7,816,926 | 7,798,324 | | (143,568) | | (143,568) | | 7,654,756 | | | | 76,155 | 01/17/2045 |
| 78446X-AB-1 | SLMA 2012-B A2 SEQ 3.480% 10/15/30 | | 04/25/2018 | DEUTSCHE BANK SECURITIES INCOR | | 2,426,537 | 2,423,508 | 2,427,174 | 2,426,413 | | (66) | | (66) | | 2,426,346 | | 191 | 191 | 30,924 | 10/15/2030 |
| 78446X-AB-1 | SLMA 2012-B A2 SEQ 3.480% 10/15/30 | | 06/15/2018 | Paydown | | 4,012,574 | 4,012,574 | 4,018,644 | 4,017,384 | | (4,809) | | (4,809) | | 4,012,574 | | | | 30,055 | 10/15/2030 |
| 78454L-AF-7 | SM ENERGY CO SR UNSEC 6.500% 01/01/23 | | 08/20/2018 | TENDER SALE | | 13,412,600 | 13,480,000 | 14,199,910 | 13,749,591 | | (65,219) | | (65,219) | | 13,684,372 | | (271,772) | (271,772) | 995,461 | 01/01/2023 |
| 78454L-AL-4 | SM ENERGY CO SR UNSEC 5.625% 06/01/25 | | 01/24/2018 | BANK OF AMERICA | | 15,112,500 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 112,500 | 112,500 | 128,906 | 06/01/2025 |
| 78467J-AC-4 | SS&C TECH HOLDINGS INC CO.GUARNT 5.875% 07/15/23 | | 04/16/2018 | Call 105.1720 | | 4,732,740 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | | | 431,756 | 07/15/2023 |
| 78468V-AA-0 | NEOVIA LOGISTICS SERVICE SR SEC 8.875% 08/01/20 | | 09/21/2018 | Various | | 12,805,606 | 15,000,000 | 12,074,219 | 15,004,522 | | (947) | 2,947,887 | (2,948,834) | | 12,055,688 | | 749,919 | 749,919 | 1,235,664 | 08/01/2020 |
| 78473W-AF-0 | STARM 2007-4 3A1 CSTR SSNR AS 4.304% 10/25/37 | | 12/01/2018 | Paydown | | 2,173,779 | 2,347,512 | 2,159,714 | 2,109,323 | | 221,980 | | 221,980 | | 2,331,303 | | (157,523) | (157,523) | 49,521 | 10/25/2037 |
| 78475#-AA-6 | SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37 | | 12/31/2018 | Redemption 100.0000 | | 885,170 | 885,170 | 885,170 | 885,170 | | | | | | 885,170 | | | | 17,605 | 03/31/2037 |
| 78480*-AA-3 | SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29 | | 12/05/2018 | Redemption 100.0000 | | 1,531,768 | 1,531,768 | 1,531,768 | 1,531,768 | | | | | | 1,531,768 | | | | 34,328 | 01/05/2029 |
| 78616@-AA-8 | SACRAMENTO FBI LEASE-BACKED 4.370% 09/15/36 | | 12/15/2018 | Redemption 100.0000 | | 943,855 | 943,855 | 943,855 | 943,855 | | | | | | 943,855 | | | | 22,482 | 09/15/2036 |
| 78825#-AA-3 | ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21 | | 12/10/2018 | Redemption 100.0000 | | 746,829 | 746,829 | 746,829 | 746,829 | | | | | | 746,829 | | | | 29,999 | 04/10/2021 |
| 79546V-AK-2 | SALLY HOLDINGS/SALLY CAP CO.GUARNT 5.500% 11/01/23 | | 05/10/2018 | WELLS FARGO | | 6,947,500 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | (52,500) | (52,500) | 206,403 | 11/01/2023 |
| 79546V-AL-0 | SALLY HOLDINGS/SALLY CAP CO.GUARNT 5.625% 12/01/25 | | 05/08/2018 | WELLS FARGO | | 1,797,656 | 1,875,000 | 1,875,000 | 1,875,000 | | | | | | 1,875,000 | | (77,344) | (77,344) | 46,582 | 12/01/2025 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 79548K-XX-1 | SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27 | | 12/01/2018 | Paydown | | 14,954 | 14,954 | 14,094 | 14,879 | | 74 | | 74 | | 14,954 | | | | 613 | 12/25/2027 |
| 79548K-YA-0 | SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27 | | 12/01/2018 | Paydown | | 169,009 | 169,009 | 165,407 | 165,429 | | 3,580 | | 3,580 | | 169,009 | | | | 6,692 | 12/25/2027 |
| 79548K-ZH-4 | SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28 | | 12/01/2018 | Paydown | | 149,618 | 149,618 | 149,598 | 149,499 | | 119 | | 119 | | 149,618 | | | | 7,663 | 06/25/2028 |
| 79550D-AD-1 | SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31 | | 12/15/2018 | Paydown | | 195,495 | 195,495 | 192,621 | 193,690 | | 1,805 | | 1,805 | | 195,495 | | | | 4,179 | 08/25/2031 |
| 796228-AA-8 | SAN ANTONIO SSA LEASE BKD PT T SR-SEC 4.650% 12/15/19 | | 12/15/2018 | Redemption 100.0000 | | 624,382 | 624,382 | 624,382 | 624,382 | | | | | | 624,382 | | | | 15,840 | 12/15/2019 |
| 80282K-AN-6 | SANTANDER HOLDINGS USA SR UNSEC 4.400% 07/13/27 | | 03/01/2018 | Tax Free Exchange | | 24,382,780 | 24,125,000 | 24,386,348 | 24,386,433 | | (3,653) | | (3,653) | | 24,382,780 | | | | 672,283 | 07/13/2027 |
| 80283H-AF-9 | SDART 2013-4 D SUB 3.920% 01/15/20 | | 02/15/2018 | Paydown | | 14,671,394 | 14,671,394 | 14,668,243 | 14,671,146 | | 248 | | 248 | | 14,671,394 | | | | 89,719 | 01/15/2020 |
| 80285C-AJ-0 | SDART 2016-2 D SUB 3.390% 04/15/22 | | 11/19/2018 | RBC DAIN RAUSCHER INC. | | 9,987,500 | 10,000,000 | 9,999,638 | 10,027,848 | | (8,224) | | (8,224) | | 10,019,624 | | (32,124) | (32,124) | 316,400 | 04/15/2022 |
| 80483N-AA-5 | SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35 | | 12/15/2018 | Redemption 100.0000 | | 1,229,654 | 1,229,654 | 1,229,654 | 1,229,654 | | | | | | 1,229,654 | | | | 25,322 | 08/15/2035 |
| 805564-FK-2 | SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230% 02/25/30 | | 08/01/2018 | Paydown | | 99,143 | 99,143 | 99,143 | 99,143 | | | | | | 99,143 | | | | 2,165 | 02/25/2030 |
| 805564-LV-1 | SAST 2002-2 AF6 STEP AFC NAS 6.120% 11/25/30 | | 12/01/2018 | Paydown | | 10,753 | 10,753 | 10,564 | 10,630 | | 123 | | 123 | | 10,753 | | | | 236 | 11/25/2030 |
| 805564-PA-3 | SAST 2003-3 AF5 STEP AFC AS 4.785% 12/25/33 | | 12/01/2018 | Paydown | | 809,268 | 809,268 | 809,268 | 809,268 | | | | | | 809,268 | | | | 22,049 | 12/25/2033 |
| 80585#-AA-9 | SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25 | | 12/10/2018 | Redemption 100.0000 | | 92,578 | 92,578 | 92,578 | 92,578 | | | | | | 92,578 | | | | 3,713 | 04/01/2025 |
| 80874Y-AR-1 | SCIENTIFIC GAMES INTERNA SR SEC 7.000% 01/01/22 | | 03/02/2018 | Call 105.2500 | | 10,525,000 | 10,000,000 | 10,583,788 | 10,475,917 | | (22,689) | | (22,689) | | 10,453,228 | | (453,228) | (453,228) | 981,869 | 01/01/2022 |
| 80874Y-AU-4 | SCIENTIFIC GAMES INTERNA CO.GUARNT 10.000% 12/01/22 | | 08/22/2018 | Various | | 24,386,000 | 23,000,000 | 25,516,250 | 25,063,553 | | (635,994) | | (635,994) | | 24,427,559 | | (41,559) | (41,559) | 1,667,778 | 12/01/2022 |
| 813098-AA-8 | SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29 | | 12/10/2018 | Redemption 100.0000 | | 670,629 | 670,629 | 694,472 | 682,654 | | (12,024) | | (12,024) | | 670,629 | | | | 21,413 | 07/10/2029 |
| 81375W-BN-5 | SABR 2004-OP2 M1 MEZ FLT STEP IRC 3.481% 08/25/34 | | 12/26/2018 | Paydown | | 405,625 | 405,625 | 350,275 | 358,150 | | 47,474 | | 47,474 | | 405,625 | | | | 6,501 | 08/25/2034 |
| 81375W-EF-9 | SABR 2005-FR2 M2 MEZ FLT STEP 3.481% 03/25/35 | | 12/26/2018 | Paydown | | 621,369 | 621,369 | 485,056 | 565,207 | | 56,162 | | 56,162 | | 621,369 | | | | 8,347 | 03/25/2035 |
| 81375W-HJ-8 | CBASS 2006-CB1 AF3 STEP AFC AS 3.371% 01/25/36 | | 12/01/2018 | Paydown | | 1,005,018 | 1,005,018 | 741,802 | 745,616 | | 259,402 | | 259,402 | | 1,005,018 | | | | 18,642 | 01/25/2036 |
| 81375W-HK-5 | CBASS 2006-CB1 AF4 STEP AFC NAS 3.371% 01/25/36 | | 12/01/2018 | Paydown | | 267,807 | 267,807 | 206,337 | 207,336 | | 60,470 | | 60,470 | | 267,807 | | | | 4,967 | 01/25/2036 |
| 81519*-AA-2 | SED-GRAY-LLC-WALGREEN SR-SEC 6.450% 06/15/28 | | 12/15/2018 | Redemption 100.0000 | | 183,105 | 183,105 | 183,105 | 183,105 | | | | | | 183,105 | | | | 6,460 | 06/15/2028 |
| 81675*-AB-0 | SEMINOLE ELECTRIC COOP-INC. A-SR-UNSEC 5.570% 12/28/24 | | 12/28/2018 | Redemption 100.0000 | | 1,330,579 | 1,330,579 | 1,330,579 | 1,330,579 | | | | | | 1,330,579 | | | | 74,113 | 12/28/2024 |
| 81744F-DB-0 | SEMT 2004-7 B1 SUB FLT STEP AFC NAS 3.295% 08/20/34 | | 12/20/2018 | Paydown | | 1,210,461 | 1,210,461 | 1,151,451 | 1,151,348 | | 59,113 | | 59,113 | | 1,210,461 | | | | 15,387 | 08/20/2034 |
| 81744F-DW-4 | SEMT 2004-9 A2 FLT STEP AFC 3.414% 10/20/34 | | 11/02/2018 | PIPER JAFFRAY & CO | | 3,451,993 | 3,479,174 | 2,482,603 | 2,317,679 | | (49,913) | | (49,913) | | 2,267,766 | | 1,184,227 | 1,184,227 | 87,346 | 10/20/2034 |
| 81744F-DW-4 | SEMT 2004-9 A2 FLT STEP AFC 3.414% 10/20/34 | | 11/20/2018 | Paydown | | 858,607 | 858,607 | 612,669 | 571,968 | | 286,639 | | 286,639 | | 858,607 | | | | 12,475 | 10/20/2034 |
| 81744N-AA-8 | SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42 | | 12/01/2018 | Paydown | | 11,502 | 11,502 | 11,751 | 11,737 | | (235) | | (235) | | 11,502 | | | | 131 | 12/25/2042 |
| 81783R-AA-1 | SFFIN 2013-1A A SEQ 3.980% 01/25/44 | | 10/25/2018 | Paydown | | 1,586,335 | 1,586,335 | 1,586,335 | 1,586,335 | | | | | | 1,586,335 | | | | 39,658 | 01/25/2044 |
| 82652K-AB-0 | SRFC 2017-1A B SUB 3.200% 03/20/34 | | 12/20/2018 | Paydown | | 5,072,191 | 5,072,191 | 5,070,911 | 5,071,278 | | 913 | | 913 | | 5,072,191 | | | | 78,585 | 03/20/2034 |
| 82652X-AB-2 | SRFC 2016-1A B SUB 3.670% 03/21/33 | | 12/20/2018 | Paydown | | 1,410,661 | 1,410,661 | 1,410,341 | 1,410,411 | | 250 | | 250 | | 1,410,661 | | | | 26,179 | 03/21/2033 |
| 827048-AP-4 | SILGAN HOLDINGS INC SR UNSEC 5.000% 04/01/20 | | 04/17/2018 | Call 100.0000 | | 22,098,000 | 22,098,000 | 22,098,000 | 22,098,000 | | | | | | 22,098,000 | | | | 598,487 | 04/01/2020 |
| 827048-AT-6 | SILGAN HOLDINGS INC SR UNSEC 4.750% 03/15/25 | | 01/17/2018 | Tax Free Exchange | | 17,500,000 | 17,500,000 | 17,500,000 | 17,500,000 | | | | | | 17,500,000 | | | | 281,701 | 03/15/2025 |
| 82817*-AA-9 | SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28 | | 12/05/2018 | Redemption 100.0000 | | 1,434,319 | 1,434,319 | 1,434,319 | 1,434,319 | | | | | | 1,434,319 | | | | 29,773 | 12/05/2028 |
| 82817@-AA-7 | SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28 | | 12/05/2018 | Redemption 100.0000 | | 388,297 | 388,297 | 388,297 | 388,297 | | | | | | 388,297 | | | | 8,230 | 12/05/2028 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 82922T-AA-7 | SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36 | | 07/20/2018 | Call 100.0000 | | 1,680,000 | 1,680,000 | 1,667,897 | 1,669,655 | | 129 | | 129 | | 1,669,785 | | 10,215 | 10,215 | 38,380 | 01/20/2036 |
| 83001@-AA-1 | 65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36 | | 12/10/2018 | Redemption 100.0000 | | 593,165 | 593,165 | 593,165 | 593,165 | | | | | | 593,165 | | | | 13,939 | 12/31/2036 |
| 83133#-AA-0 | SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25 | | 12/10/2018 | Redemption 100.0000 | | 110,416 | 110,416 | 110,416 | 110,416 | | | | | | 110,416 | | | | 4,452 | 04/01/2025 |
| 83149U-AB-7 | SLMA 2011-B A2 SEQ 3.740% 02/15/29 | | 05/29/2018 | JP MORGAN SECURITIES | | 16,467,812 | 16,380,789 | 16,440,219 | 16,380,789 | | | | | | 16,380,789 | | 87,023 | 87,023 | 282,496 | 02/15/2029 |
| 83149U-AB-7 | SLMA 2011-B A2 SEQ 3.740% 02/15/29 | | 05/15/2018 | Paydown | | 6,222,515 | 6,222,515 | 6,245,091 | 6,222,515 | | | | | | 6,222,515 | | | | 59,868 | 02/15/2029 |
| 83404@-AC-0 | SOFTWARE PARADIGMS INTL GROUP- SUB-UNSEC 11%cash 1.5pik 12.500% 11/23/21 | | 11/05/2018 | Redemption 100.0000 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 1,575,857 | 11/23/2021 |
| 83416N-AA-1 | SOCTY 2016-A A SEQ 4.800% 09/20/48 | | 09/20/2018 | Paydown | | 506,012 | 506,012 | 481,804 | 481,895 | | 24,117 | | 24,117 | | 506,012 | | | | 18,560 | 09/20/2048 |
| 83416W-AB-9 | SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35 | | 12/30/2018 | Redemption 100.0000 | | 230,899 | 230,899 | 230,899 | 230,899 | | | | | | 230,899 | | | | 8,150 | 06/30/2035 |
| 83417B-AA-6 | SOCTY 2013-1 A SEQ 4.800% 11/20/38 | | 12/20/2018 | Paydown | | 943,538 | 943,538 | 979,358 | 975,247 | | (31,709) | | (31,709) | | 943,538 | | | | 25,014 | 11/20/2038 |
| 83417E-AA-0 | SOCTY 2014-1 A SEQ 4.590% 04/20/44 | | 12/20/2018 | Paydown | | 1,035,611 | 1,035,611 | 1,063,783 | 1,050,663 | | (15,052) | | (15,052) | | 1,035,611 | | | | 26,478 | 04/20/2044 |
| 83417F-AA-7 | SOCTY 2014-2 A SEQ 4.020% 07/20/44 | | 07/20/2018 | Paydown | | 1,686,611 | 1,686,611 | 1,687,732 | 1,686,133 | | 2,260 | 1,782 | 478 | | 1,686,611 | | | | 50,778 | 07/20/2044 |
| 83546D-AD-0 | SONIC 2016-1A A2 SEQ 4.472% 05/20/46 | | 12/20/2018 | Paydown | | 904,538 | 904,538 | 904,538 | 904,538 | | | | | | 904,538 | | | | 9,063 | 05/20/2046 |
| 837004-BY-5 | SOUTH CAROLINA ELEC&GAS 1ST MORTG 5.250% 11/01/18 | | 09/28/2018 | Call 100.2810 | | 13,036,530 | 13,000,000 | 13,100,190 | 13,007,971 | | (7,076) | | (7,076) | | 13,000,895 | | (895) | (895) | 377,780 | 11/01/2018 |
| 837004-CC-2 | SOUTH CAROLINA ELEC&GAS 1ST MORTG 6.500% 11/01/18 | | 09/28/2018 | Call 100.3720 | | 9,033,480 | 9,000,000 | 8,974,170 | 8,997,279 | | 2,414 | | 2,414 | | 8,999,694 | | 306 | 306 | 405,605 | 11/01/2018 |
| 837004-CK-4 | SOUTH CAROLINA ELEC&GAS 1ST MORTG 4.100% 06/15/46 | | 02/05/2018 | MORGAN STANLEY & CO. INC. | | 8,083,536 | 8,300,000 | 8,412,622 | 8,410,285 | | (227) | | (227) | | 8,410,057 | | (326,521) | (326,521) | 49,154 | 06/15/2046 |
| 83851M-AC-1 | SOUTH JERSEY GAS CO 1ST MORTG 7.970% 08/01/18 | | 08/01/2018 | Maturity | | 5,000,000 | 5,000,000 | 5,412,350 | 5,032,361 | | (32,361) | | (32,361) | | 5,000,000 | | | | 398,500 | 08/01/2018 |
| 84055*-AA-6 | SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 5.410% 01/01/28 | | 01/01/2018 | Redemption 100.0000 | | 2,941,176 | 2,941,176 | 2,941,176 | 2,941,176 | | | | | | 2,941,176 | | | | 79,559 | 01/01/2028 |
| 841215-AA-4 | SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33 | | 08/15/2018 | Redemption 100.0000 | | 1,661,518 | 1,661,518 | 1,661,518 | 1,661,518 | | | | | | 1,661,518 | | | | 48,079 | 08/15/2033 |
| 842400-FJ-7 | SOUTHERN CAL EDISON 1ST REF MORT 5.500% 08/15/18 | | 08/15/2018 | Maturity | | 5,000,000 | 5,000,000 | 4,506,500 | 4,958,079 | | 41,921 | | 41,921 | | 5,000,000 | | | | 275,000 | 08/15/2018 |
| 842434-CD-2 | SOUTHERN CALIF GAS CO 1ST MORTG 5.450% 04/15/18 | | 04/15/2018 | Maturity | | 25,000,000 | 25,000,000 | 24,950,500 | 24,998,609 | | 1,391 | | 1,391 | | 25,000,000 | | | | 681,250 | 04/15/2018 |
| 84314#-AB-7 | SOUTHERN ILLINOIS POWER COOP A-SR-SEC 5.750% 06/15/40 | | 12/15/2018 | Redemption 100.0000 | | 2,857,143 | 2,857,143 | 2,857,143 | 2,857,143 | | | | | | 2,857,143 | | | | 123,214 | 06/15/2040 |
| 843590-BL-3 | SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27 | | 05/01/2018 | Paydown | | 23,952 | 23,952 | 23,952 | 23,952 | | | | | | 23,952 | | | | 452 | 05/25/2027 |
| 84473@-AB-6 | SOUTHTRUST CORP SOUTHTRUST MOBILE SERVICES FUN 7.590% 12/31/26 | | 12/25/2018 | Paydown | | 1,657,217 | 1,657,217 | 1,648,766 | 1,655,513 | | 1,705 | | 1,705 | | 1,657,217 | | | | 67,994 | 12/31/2026 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST PT CERTS 6.150% 08/01/22 | | 08/01/2018 | Paydown | | 238,751 | 238,751 | 238,751 | 238,751 | | | | | | 238,751 | | | | 14,683 | 08/01/2022 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST PT CERTS 6.150% 08/01/22 | | 02/01/2018 | Redemption 100.0000 | | 213,074 | 213,074 | 213,074 | 213,074 | | | | | | 213,074 | | | | 6,552 | 08/01/2022 |
| 845437-BK-7 | SOUTHWESTERN ELEC POWER SR UNSEC 6.450% 01/15/19 | | 10/26/2018 | Call 100.7940 | | 10,079,400 | 10,000,000 | 9,987,400 | 9,998,515 | | 1,165 | | 1,165 | | 9,999,680 | | 321 | 321 | 724,400 | 01/15/2019 |
| 845467-AH-2 | SOUTHWESTERN ENERGY CO CO.GUARNT 4.100% 03/15/22 | | 12/04/2018 | TENDER SALE | | 37,050,000 | 39,000,000 | 38,847,840 | 38,924,236 | | 15,513 | | 15,513 | | 38,939,749 | | (1,889,749) | (1,889,749) | 1,949,892 | 03/15/2022 |
| 84604C-AE-7 | SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30 | | 12/01/2018 | Paydown | | 252,214 | 252,214 | 133,281 | 131,760 | | 120,454 | | 120,454 | | 252,214 | | | | 9,686 | 12/25/2030 |
| 84751P-AX-7 | SURF 2003-BC3 M1 MEZ FLT STEP IRC 3.481% 08/25/34 | | 12/26/2018 | Paydown | | 190,458 | 190,458 | 181,771 | 183,201 | | 7,258 | | 7,258 | | 190,458 | | | | 2,933 | 08/25/2034 |
| 84763@-AA-7 | SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC 3.500% 01/15/30 | | 01/15/2018 | Redemption 100.0000 | | 2,815,000 | 2,815,000 | 2,815,000 | 2,815,000 | | | | | | 2,815,000 | | | | 49,263 | 01/15/2030 |
| 84856N-AH-1 | SPIRET TRUST CERTIFICATES 2003 G 2003 CDO-CF-CBO-HY 7.950% 01/15/18 | | 01/15/2018 | Maturity | | 1,061,748 | 1,061,748 | 1,014,378 | 1,061,111 | 454 | 183 | | 637 | | 1,061,748 | | | | | 01/15/2018 |
| 84860*-AB-9 | SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33 | | 12/31/2018 | Redemption 100.0000 | | 498,596 | 498,596 | 498,596 | 498,596 | | | | | | 498,596 | | | | 13,234 | 03/31/2033 |
| 848609-AA-1 | SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33 | | 12/30/2018 | Redemption 100.0000 | | 339,691 | 339,691 | 340,201 | 340,107 | | (416) | | (416) | | 339,691 | | | | 15,234 | 03/29/2033 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 84862#-AA-5 | SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25 | | 12/10/2018 | Redemption 100.0000 | | 117,863 | 117,863 | 117,863 | 117,863 | | | | | | 117,863 | | | | 4,681 | 03/01/2025 |
| 85022W-AA-2 | SCFT 2016-AA A SEQ 3.050% 04/25/29 | | 12/25/2018 | Paydown | | 3,512,802 | 3,512,802 | 3,512,667 | 3,512,677 | | 124 | | 124 | | 3,512,802 | | | | 54,511 | 04/25/2029 |
| 85136#-AA-2 | SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22 | | 12/15/2018 | Redemption 100.0000 | | 225,955 | 225,955 | 225,955 | 225,955 | | | | | | 225,955 | | | | 4,926 | 06/15/2022 |
| 85234#-AB-1 | STADIUM FDG TRUST SR-SEC 5.000% 04/01/39 | | 04/01/2018 | Redemption 100.0000 | | 943,987 | 943,987 | 943,987 | 943,987 | | | | | | 943,987 | | | | 23,600 | 04/01/2039 |
| 855541-AD-0 | STARM 2007-S1 4A1 CSTR SSNR AS 4.513% 01/25/37 | | 12/01/2018 | Paydown | | 2,634,484 | 2,785,270 | 2,508,313 | 2,520,023 | | 250,162 | | 250,162 | | 2,770,186 | | (135,701) | (135,701) | 44,410 | 01/25/2037 |
| 857449-AB-8 | STATE STREET BANK & TRST SUBORD 5.250% 10/15/18 | | 10/15/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,929,200 | 19,994,850 | | 5,150 | | 5,150 | | 20,000,000 | | | | 1,050,000 | 10/15/2018 |
| 858119-BG-4 | STEEL DYNAMICS INC CO.GUARNT 4.125% 09/15/25 | | 01/25/2018 | Tax Free Exchange | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 75,625 | 09/15/2025 |
| 858271-A*-0 | STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47 | | 12/31/2018 | Redemption 100.0000 | | 2,058,892 | 2,058,892 | 2,058,892 | 2,058,892 | | | | | | 2,058,892 | | | | 50,034 | 06/30/2047 |
| 85932#-AA-8 | STERLING-GRAND PRAIRIE TX-LLC- SR-SEC 6.830% 09/10/24 | | 12/17/2018 | Call 113.8927 | | 1,522,232 | 1,336,550 | 1,336,550 | 1,336,550 | | | | | | 1,336,550 | | | | 271,053 | 09/10/2024 |
| 85932#-AA-8 | STERLING-GRAND PRAIRIE TX-LLC- SR-SEC 6.830% 09/10/24 | | 12/10/2018 | Redemption 100.0000 | | 108,190 | 108,190 | 108,190 | 108,190 | | | | | | 108,190 | | | | 12,672 | 09/10/2024 |
| 85936@-AA-6 | STERLING-IRVING TX-LLC-ALLSTAT SR-SEC 6.830% 09/10/24 | | 12/17/2018 | Call 113.9905 | | 1,539,650 | 1,350,682 | 1,350,682 | 1,350,682 | | | | | | 1,350,682 | | | | 284,852 | 09/10/2024 |
| 85936@-AA-6 | STERLING-IRVING TX-LLC-ALLSTAT SR-SEC 6.830% 09/10/24 | | 12/10/2018 | Redemption 100.0000 | | 106,165 | 106,165 | 106,165 | 106,165 | | | | | | 106,165 | | | | 4,151 | 09/10/2024 |
| 85939#-AA-1 | STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25 | | 12/15/2018 | Redemption 100.0000 | | 110,785 | 110,785 | 110,785 | 110,785 | | | | | | 110,785 | | | | 3,426 | 09/30/2025 |
| 85948#-AA-0 | STERLING-ORLANDO FL-LLC-ALLSTA SR-SEC 6.980% 12/01/24 | | 12/17/2018 | Call 114.9597 | | 1,714,992 | 1,491,821 | 1,491,821 | 1,491,821 | | | | | | 1,491,821 | | | | 331,928 | 12/01/2024 |
| 85948#-AA-0 | STERLING-ORLANDO FL-LLC-ALLSTA SR-SEC 6.980% 12/01/24 | | 12/01/2018 | Redemption 100.0000 | | 115,776 | 115,776 | 115,776 | 115,776 | | | | | | 115,776 | | | | 4,424 | 12/01/2024 |
| 85951@-AA-6 | STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25 | | 12/10/2018 | Redemption 100.0000 | | 114,802 | 114,802 | 114,802 | 114,802 | | | | | | 114,802 | | | | 4,642 | 07/10/2025 |
| 85960#-AA-3 | STERLING-TAMPA FL-LLC-ALLSTATE SR-SEC 6.880% 10/01/24 | | 12/17/2018 | Call 114.3931 | | 1,669,585 | 1,459,516 | 1,459,516 | 1,459,516 | | | | | | 1,459,516 | | | | 314,947 | 10/01/2024 |
| 85960#-AA-3 | STERLING-TAMPA FL-LLC-ALLSTATE SR-SEC 6.880% 10/01/24 | | 12/01/2018 | Redemption 100.0000 | | 112,623 | 112,623 | 112,623 | 112,623 | | | | | | 112,623 | | | | 4,241 | 10/01/2024 |
| 85962#-AA-1 | STERLING-THORNTON CO-LLC-ALLST SR-SEC 7.220% 04/01/25 | | 12/10/2018 | Redemption 100.0000 | | 125,604 | 125,604 | 125,604 | 125,604 | | | | | | 125,604 | | | | 5,064 | 04/01/2025 |
| 86336D-AA-3 | RROW 2004-1A A SEQ 7.450% 04/20/24 | | 10/20/2018 | Paydown | | 4,210,662 | 4,210,662 | 4,210,662 | 4,210,662 | | | | | | 4,210,662 | | | | 50,052 | 04/20/2024 |
| 863579-DQ-8 | SARM 2004-17 A1 CSTR AS 2.917% 11/25/34 | | 12/01/2018 | Paydown | | 522,653 | 522,653 | 465,814 | 468,322 | | 54,331 | | 54,331 | | 522,653 | | | | 7,462 | 11/25/2034 |
| 863579-Q4-3 | SARM 2006-1 6A1 CSTR PT SSNR AS 4.022% 02/25/36 | | 03/09/2018 | NOMURA SECURITIES INTL INC. | | 3,979,562 | 4,096,702 | 2,044,804 | 1,667,613 | | (142,706) | | (142,706) | | 1,524,906 | | 2,454,655 | 2,454,655 | 41,433 | 02/25/2036 |
| 863579-Q4-3 | SARM 2006-1 6A1 CSTR PT SSNR AS 4.022% 02/25/36 | | 12/01/2018 | Paydown | | 2,313,981 | 1,928,975 | 962,818 | 785,213 | | 1,385,012 | | 1,385,012 | | 2,170,225 | | 143,756 | 143,756 | 37,915 | 02/25/2036 |
| 86358E-A8-9 | SAIL 2006-1 A3 FLT STEP 2.706% 01/25/36 | | 04/25/2018 | Paydown | | 1,543,272 | 1,543,272 | 1,304,065 | 1,511,568 | | 31,704 | | 31,704 | | 1,543,272 | | | | 5,291 | 01/25/2036 |
| 86358E-GW-0 | SAIL 2004-2 A4 FLT STEP 3.211% 03/25/34 | | 12/26/2018 | Paydown | | 1,007,747 | 1,007,747 | 923,382 | 944,818 | | 62,929 | | 62,929 | | 1,007,747 | | | | 12,292 | 03/25/2034 |
| 86358E-PQ-3 | SAIL 2004-11 M1 MEZ FLT STEP IRC 3.436% 01/25/35 | | 12/26/2018 | Paydown | | 1,415,671 | 1,415,671 | 1,222,122 | 1,295,791 | | 119,880 | | 119,880 | | 1,415,671 | | | | 27,266 | 01/25/2035 |
| 86358E-TG-1 | SAIL 2005-5 M2 MEZ FLT STEP IRC 3.196% 06/25/35 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 2,997,796 | 2,995,807 | 1,715,099 | 2,843,627 | | 35,092 | | 35,092 | | 2,878,719 | | 119,078 | 119,078 | 28,969 | 06/25/2035 |
| 86358E-TG-1 | SAIL 2005-5 M2 MEZ FLT STEP IRC 3.196% 06/25/35 | | 04/25/2018 | Paydown | | 728,894 | 728,894 | 417,292 | 691,868 | | 37,026 | | 37,026 | | 728,894 | | | | 3,716 | 06/25/2035 |
| 86358E-WX-0 | SAIL 2005-HE3 M1 MEZ FLT STEP 3.226% 09/25/35 | | 12/26/2018 | Paydown | | 2,389,199 | 2,389,199 | 2,090,549 | 2,177,134 | | 212,065 | | 212,065 | | 2,389,199 | | | | 36,297 | 09/25/2035 |
| 86358H-NF-2 | SAMI 2002-3 CC CPT 9.211% 07/28/28 | | 08/01/2018 | Paydown | | 18 | 89 | | | | 18 | | 18 | | 18 | | | | 4 | 07/28/2028 |
| 86358R-XZ-5 | SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32 | | 12/01/2018 | Paydown | | 68,039 | 68,039 | 63,621 | 63,644 | | 4,395 | | 4,395 | | 68,039 | | | | 1,193 | 02/25/2032 |
| 86359B-2E-0 | SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35 | | 12/01/2018 | Paydown | | 3,502,750 | 3,502,750 | 3,501,108 | 3,502,750 | | | | | | 3,502,750 | | | | 86,063 | 02/25/2035 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 86359B-2H-3 | SASC 2005-2XS 2A1 XRESET FTV FLT DL 2.849% 02/25/35 | | 12/03/2018 | Paydown | | 124,007 | 124,007 | 124,007 | 124,007 | | | | | | 124,007 | | | | 1,552 | 02/25/2035 |
| 86359B-4V-0 | SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35 | | 12/01/2018 | Paydown | | 3,333,499 | 3,286,827 | 2,972,106 | 2,986,366 | | 304,728 | | 304,728 | | 3,291,094 | | 42,405 | 42,405 | 89,746 | 03/25/2035 |
| 86359B-5H-0 | SASC 2005-4XS 3A5 STEP AFC AS 5.340% 03/25/35 | | 12/01/2018 | Paydown | | 3,549,991 | 3,549,991 | 3,547,773 | 3,545,128 | | 4,863 | | 4,863 | | 3,549,991 | | | | 79,650 | 03/25/2035 |
| 86359B-7H-8 | SASC 2005-7XS 1A3 STEP AFC AS 5.540% 04/25/35 | | 12/01/2018 | Paydown | | 4,516,495 | 4,516,495 | 4,515,790 | 4,510,523 | | 5,973 | | 5,973 | | 4,516,495 | | | | 138,958 | 04/25/2035 |
| 86359D-DB-0 | SASC 2005-WF2 M1 MEZ FLT STEP IRC 3.076% 05/25/35 | | 05/17/2018 | NOMURA SECURITIES INTL INC. | | 5,150,904 | 5,163,004 | 4,982,805 | 5,045,551 | | 7,547 | | 7,547 | | 5,053,097 | | 97,806 | 97,806 | 47,413 | 05/25/2035 |
| 86359D-DB-0 | SASC 2005-WF2 M1 MEZ FLT STEP IRC 3.076% 05/25/35 | | 04/25/2018 | Paydown | | 183,714 | 183,714 | 177,302 | 179,535 | | 4,179 | | 4,179 | | 183,714 | | | | 1,242 | 05/25/2035 |
| 86359D-EM-5 | SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35 | | 12/01/2018 | Paydown | | 2,330,728 | 2,330,728 | 2,330,001 | 2,327,571 | | 3,157 | | 3,157 | | 2,330,728 | | | | 80,696 | 06/25/2035 |
| 86359D-JL-2 | SASC 2005-14 1A1 FLT IRC SSNR AS 2.806% 07/25/35 | | 10/25/2018 | Paydown | | 3,143,002 | 3,400,551 | 2,398,139 | 2,389,009 | | 926,626 | | 926,626 | | 3,315,635 | | (172,633) | (172,633) | 57,748 | 07/25/2035 |
| 86359D-LL-9 | SASC 2005-WF3 M1 MEZ FLT STEP IRC 3.226% 07/25/35 | | 07/26/2018 | MORGAN STANLEY & CO. INC. | | 994,262 | 993,797 | 860,640 | 956,442 | | 5,276 | | 5,276 | | 961,718 | | 32,544 | 32,544 | 15,025 | 07/25/2035 |
| 86359D-LL-9 | SASC 2005-WF3 M1 MEZ FLT STEP IRC 3.226% 07/25/35 | | 07/25/2018 | Paydown | | 293,924 | 293,924 | 254,542 | 282,876 | | 11,048 | | 11,048 | | 293,924 | | | | 2,988 | 07/25/2035 |
| 86359D-MN-4 | LXS 2005-2 1A1 FLT STEP SSNR AS 3.066% 08/25/35 | | 05/17/2018 | MORGAN STANLEY & CO. INC. | | 4,051,444 | 4,050,811 | 3,868,002 | 3,964,242 | | 22,851 | | 22,851 | | 3,987,093 | | 64,351 | 64,351 | 37,035 | 08/25/2035 |
| 86359D-MN-4 | LXS 2005-2 1A1 FLT STEP SSNR AS 3.066% 08/25/35 | | 04/25/2018 | Paydown | | 838,301 | 838,301 | 800,469 | 820,386 | | 17,915 | | 17,915 | | 838,301 | | | | 2,989 | 08/25/2035 |
| 86359D-MX-2 | LXS 2005-2 2A3A STEP AFC AS 5.290% 08/25/35 | | 12/01/2018 | Paydown | | 3,892,026 | 3,892,026 | 3,385,974 | 3,403,761 | | 488,265 | | 488,265 | | 3,892,026 | | | | 85,150 | 08/25/2035 |
| 86359D-PP-6 | SASC 2005-S5 M1 MEZ STEP AFC 5.500% 08/25/35 | | 12/01/2018 | Paydown | | 5,462,761 | 5,462,761 | 4,193,097 | 4,263,024 | | 1,199,736 | | 1,199,736 | | 5,462,761 | | | | 143,375 | 08/25/2035 |
| 86359D-QL-4 | SASC 2005-16 1A2 SEQ SSNR AS 5.500% 09/25/35 | | 12/01/2018 | Paydown | | 492,307 | 476,683 | 425,795 | 400,975 | | 78,423 | | 78,423 | | 479,398 | | 12,909 | 12,909 | 16,264 | 09/25/2035 |
| 86359D-VC-8 | SASC 2005-OPT1 A2 FLT STEP SEQ 2.716% 11/25/35 | | 06/07/2018 | WELLS FARGO | | 16,174,255 | 16,250,429 | 13,469,660 | 14,576,759 | | 370,351 | | 370,351 | | 14,947,110 | | 1,227,145 | 1,227,145 | 145,960 | 11/25/2035 |
| 86359D-VC-8 | SASC 2005-OPT1 A2 FLT STEP SEQ 2.716% 11/25/35 | | 05/25/2018 | Paydown | | 3,034,390 | 3,034,390 | 2,515,146 | 2,721,871 | | 312,519 | | 312,519 | | 3,034,390 | | | | 8,593 | 11/25/2035 |
| 86359D-ZF-7 | LBSBC 2006-1A 3A3 AFC SEQ 1.008% 04/25/31 | | 05/01/2018 | Paydown | | 52,606 | 52,606 | 52,594 | 52,545 | | 61 | | 61 | | 52,606 | | | | 1,176 | 04/25/2031 |
| 86359L-GN-3 | SAMI 2004-AR8 M MEZ FLT STEP AFC 3.145% 05/19/35 | | 12/19/2018 | Paydown | | 783,982 | 783,982 | 687,944 | 691,238 | | 92,743 | | 92,743 | | 783,982 | | | | 11,424 | 05/19/2035 |
| 86364M-AD-2 | SAMI 2007-AR4 A4A FLT STEP SSNR AS 2.686% 09/25/47 | | 12/26/2018 | Paydown | | 807,535 | 807,535 | 648,047 | 654,948 | | 152,587 | | 152,587 | | 807,535 | | | | 9,682 | 09/25/2047 |
| 86765L-AG-2 | SUNOCO LP/FINANCE CORP CO.GUARNT 6.375% 04/01/23 | | 01/23/2018 | Call 105.5222 | | 8,072,446 | 7,650,000 | 7,650,000 | 7,650,000 | | | | | | 7,650,000 | | | | 574,171 | 04/01/2023 |
| 87222P-AE-3 | TBW 2006-6 A4 STEP AFC IRC AS 5.920% 01/25/37 | | 12/01/2018 | Paydown | | 1,386,195 | 1,386,195 | 394,614 | 399,575 | | 986,619 | | 986,619 | | 1,386,195 | | | | 37,023 | 01/25/2037 |
| 87243B-AB-5 | BOARDWALK PIPELINES LLC CO.GUARNT 5.200% 06/01/18 | | 06/01/2018 | Maturity | | 22,000,000 | 22,000,000 | 20,947,770 | 21,953,012 | | 46,988 | | 46,988 | | 22,000,000 | | | | 572,000 | 06/01/2018 |
| 87264A-AE-5 | T-MOBILE USA INC CO.GUARNT 6.836% 04/28/23 | | 04/28/2018 | Call 103.4180 | | 1,421,998 | 1,375,000 | 1,347,500 | 1,357,636 | | 890 | | 890 | | 1,358,526 | | 16,474 | 16,474 | 117,494 | 04/28/2023 |
| 87264A-AH-8 | T-MOBILE USA INC CO.GUARNT 6.125% 01/15/22 | | 01/16/2018 | Call 103.0630 | | 10,306,300 | 10,000,000 | 10,175,000 | 10,066,318 | | (1,240) | | (1,240) | | 10,065,078 | | (65,078) | (65,078) | 612,550 | 01/15/2022 |
| 87307*-AA-5 | TTI BOXCAR 2000-I TRUST-PEPSI SR-SEC 7.560% 11/30/19 | | 11/30/2018 | Redemption 100.0000 | | 1,496,557 | 1,496,557 | 1,496,557 | 1,496,557 | | | | | | 1,496,557 | | | | 113,140 | 11/30/2019 |
| 87342R-AA-2 | BELL 2016-1A A2I SEQ 3.832% 05/25/46 | | 11/28/2018 | Paydown | | 14,812,500 | 14,812,500 | 14,812,500 | 14,812,500 | | | | | | 14,812,500 | | | | 571,615 | 05/25/2046 |
| 87342R-AB-0 | BELL 2016-1A A2II SEQ 4.377% 05/25/46 | | 05/25/2018 | Paydown | | 91,250 | 91,250 | 91,250 | 91,250 | | | | | | 91,250 | | | | 1,997 | 05/25/2046 |
| 875127-AX-0 | TAMPA ELECTRIC CO SR UNSEC 6.100% 05/15/18 | | 05/15/2018 | Maturity | | 10,000,000 | 10,000,000 | 10,298,800 | 10,015,660 | | (15,660) | | (15,660) | | 10,000,000 | | | | 305,000 | 05/15/2018 |
| 87612E-AS-5 | TARGET CORP SR UNSEC 6.000% 01/15/18 | | 01/15/2018 | Maturity | | 12,750,000 | 12,750,000 | 12,776,685 | 12,750,128 | | (128) | | (128) | | 12,750,000 | | | | 382,500 | 01/15/2018 |
| 87677Q-AA-9 | TXEZ 2016-1A A SEQ 3.131% 06/15/28 | | 12/15/2018 | Paydown | | 2,871,224 | 2,871,224 | 2,871,196 | 2,871,199 | | 25 | | 25 | | 2,871,224 | | | | 50,668 | 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 87677Q-AB-7 | TXEZ 2016-1A B SUB 4.575% 06/15/28 | | 12/15/2018 | Paydown | | 853,799 | 853,799 | 851,169 | 851,711 | | 2,088 | | 2,088 | | 853,799 | | | | 23,077 | 06/15/2028 |
| 878091-AN-7 | TIAA 2001-C1A X IO CSTR NTL 4.109% 06/19/33 | | 12/01/2018 | Paydown | | | | 388,767 | 108,761 | | (95,253) | | (95,253) | | 13,508 | | (13,508) | (13,508) | 155,187 | 06/19/2033 |
| 88017#-AA-0 | TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25 | | 12/30/2018 | Redemption 100.0000 | | 283,236 | 283,236 | 283,236 | 283,236 | | | | | | 283,236 | | | | 8,509 | 06/30/2025 |
| 880349-AR-6 | TENNECO INC CO.GUARNT 5.000% 07/15/26 | | 10/01/2018 | Various | | 19,723,576 | 22,000,000 | 22,122,500 | 22,092,277 | | (17,637) | | (17,637) | | 22,074,640 | | (2,351,063) | (2,351,063) | 1,207,516 | 07/15/2026 |
| 881561-2F-0 | TMTS 2006-5 1A2B FLT STEP IRC 2.716% 07/25/37 | | 12/26/2018 | Paydown | | 1,127,994 | 1,127,994 | 979,678 | 1,017,186 | | 110,808 | | 110,808 | | 1,127,994 | | | | 10,675 | 07/25/2037 |
| 881561-ZF-4 | TMTS 2005-16HE AV2 FLT STEP IRC AS 2.796% 09/25/36 | | 05/17/2018 | NOMURA SECURITIES INTL INC. | | 4,387,114 | 4,427,934 | 3,077,414 | 3,740,503 | | 88,177 | | 88,177 | | 3,828,680 | | 558,434 | 558,434 | 37,794 | 09/25/2036 |
| 881561-ZF-4 | TMTS 2005-16HE AV2 FLT STEP IRC AS 2.796% 09/25/36 | | 04/25/2018 | Paydown | | 378,509 | 378,509 | 263,064 | 319,746 | | 58,763 | | 58,763 | | 378,509 | | | | 1,372 | 09/25/2036 |
| 88159T-AA-8 | TES 2017-2A A SEQ 4.120% 02/20/48 | | 08/20/2018 | Paydown | | 367,849 | 367,849 | 367,825 | 367,819 | | 31 | | 31 | | 367,849 | | | | 2,736 | 02/20/2048 |
| 881609-AZ-4 | ANDEAVOR LLC CO.GUARNT 5.375% 10/01/22 | | 10/02/2018 | Taxable Exchange | | 46,075,120 | 45,228,000 | 46,467,578 | 45,705,710 | | (126,077) | | (126,077) | | 45,579,632 | | 495,488 | 495,488 | 2,437,758 | 10/01/2022 |
| 881609-BA-8 | ANDEAVOR LLC CO.GUARNT 5.125% 04/01/24 | | 10/02/2018 | Taxable Exchange | | 17,192,747 | 16,852,000 | 16,810,330 | 16,822,729 | | 3,013 | | 3,013 | | 16,825,743 | | 367,005 | 367,005 | 866,064 | 04/01/2024 |
| 881609-BB-6 | ANDEAVOR LLC CO.GUARNT 4.750% 12/15/23 | | 01/19/2018 | Tax Free Exchange | | 56,000,000 | 56,000,000 | 56,000,000 | 56,000,000 | | | | | | 56,000,000 | | | | 251,222 | 12/15/2023 |
| 881609-BC-4 | ANDEAVOR LLC CO.GUARNT 5.125% 12/15/26 | | 01/19/2018 | Tax Free Exchange | | 47,000,000 | 47,000,000 | 47,000,000 | 47,000,000 | | | | | | 47,000,000 | | | | 227,493 | 12/15/2026 |
| 88307*-AA-3 | TEXOMA WIND-LLC 4.120% 06/30/34 | | 12/31/2018 | Redemption 100.0000 | | 8,218,888 | 8,218,888 | 8,218,888 | 8,218,888 | | | | | | 8,218,888 | | | | 245,370 | 06/30/2034 |
| 883556-AZ-5 | THERMO FISHER SCIENTIFIC SR UNSEC 3.600% 08/15/21 | | 06/13/2018 | BANK OF AMERICA | | 9,151,891 | 9,105,000 | 9,087,609 | 9,097,966 | | 832 | | 832 | | 9,098,798 | | 53,092 | 53,092 | 273,150 | 08/15/2021 |
| 883556-BM-3 | THERMO FISHER SCIENTIFIC SR UNSEC 3.650% 12/15/25 | | 08/14/2018 | WELLS FARGO | | 5,398,906 | 5,425,000 | 5,417,297 | 5,418,688 | | 432 | | 432 | | 5,419,120 | | (20,214) | (20,214) | 132,558 | 12/15/2025 |
| 885220-EE-9 | TMST 2003-5 4A CSTR PT AS 4.243% 10/25/43 | | 12/01/2018 | Paydown | | 2,076,598 | 2,076,598 | 2,064,881 | 2,094,871 | | (18,273) | | (18,273) | | 2,076,598 | | | | 43,536 | 10/25/2043 |
| 88522E-AC-7 | TMST 2007-1 A2B MR FLT CMPLX AFC IR 4.373% 03/25/37 | | 12/26/2018 | Paydown | | 2,884,528 | 2,862,359 | 2,238,588 | 2,273,862 | | 593,622 | | 593,622 | | 2,867,484 | | 17,044 | 17,044 | 45,809 | 03/25/2037 |
| 88576V-AA-8 | HENDR 2008-3A A1 SEQ 8.000% 06/15/45 | | 12/15/2018 | Paydown | | 81,065 | 81,065 | 106,297 | 103,967 | | (22,902) | | (22,902) | | 81,065 | | | | 3,621 | 06/15/2045 |
| 88576X-AA-4 | HENDR 2010-1A A SEQ 5.560% 07/15/59 | | 12/15/2018 | Paydown | | 209,768 | 209,768 | 242,993 | 241,293 | | (31,525) | | (31,525) | | 209,768 | | | | 6,094 | 07/15/2059 |
| 886313-AC-9 | TIAA CHURCHILL MIDDLE MARKET C CLO I 10.801% 10/20/28 | | 10/22/2018 | Redemption 100.0000 | | 23,000,000 | 23,000,000 | 20,706,969 | 20,849,929 | | 2,150,071 | | 2,150,071 | | 23,000,000 | | | | 2,802,756 | 10/20/2028 |
| 886313-AE-5 | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28 | | 10/22/2018 | ADJ COST NOT TRUE TRAN | | 37,712,425 | 40,440,000 | 37,712,425 | 32,324,301 | 5,388,124 | | | 5,388,124 | | 37,712,425 | | | | 2,055,036 | 10/20/2028 |
| 886313-AE-5 | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28 | | 07/24/2018 | Capital Distribution | | 930,263 | | 930,263 | 930,263 | | | | | | 930,263 | | | | | 10/20/2028 |
| 887317-AR-6 | WARNER MEDIA LLC CO.GUARNT 4.050% 12/15/23 | | 06/29/2018 | Various | | 19,832,307 | 19,850,000 | 19,790,252 | 19,811,545 | | 2,880 | | 2,880 | | 19,814,425 | | 17,882 | 17,882 | 439,346 | 12/15/2023 |
| 88732J-AL-2 | TIME WARNER CABLE LLC SR SEC 6.750% 07/01/18 | | 07/01/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,983,400 | 19,998,937 | | 1,063 | | 1,063 | | 20,000,000 | | | | 1,350,000 | 07/01/2018 |
| 89054X-AB-1 | TOPAZ SOLAR FARMS LLC SR SEC 4.875% 09/30/39 | | 09/30/2018 | Redemption 100.0000 | | 329,987 | 329,987 | 329,987 | 329,987 | | | | | | 329,987 | | | | 13,394 | 09/30/2039 |
| 89365*-AC-6 | TRANSFIELD SERVICES HLDGS-DELA C-SR 7.290% 12/29/19 | | 09/25/2018 | Call 105.1154 | | 10,511,536 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 1,048,161 | 12/29/2019 |
| 89389D-AB-1 | TRANSPORTATION INSIGHT-LLC SUB 11.500% 03/30/20 | | 09/04/2018 | Redemption 100.0000 | | 25,750,000 | 25,750,000 | 25,750,000 | 25,750,000 | | | | | | 25,750,000 | | | | 1,982,392 | 03/30/2020 |
| 89417E-AE-9 | TRAVELERS COS INC SR UNSEC 5.800% 05/15/18 | | 05/15/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,981,800 | 19,999,132 | | 868 | | 868 | | 20,000,000 | | | | 580,000 | 05/15/2018 |
| 89655#-AA-5 | TRINITY PT 1 LTD-WALMART SR-SEC 7.010% 03/15/20 | | 12/15/2018 | Redemption 100.0000 | | 1,240,227 | 1,240,227 | 1,240,227 | 1,240,227 | | | | | | 1,240,227 | | | | 47,595 | 03/15/2020 |
| 89655@-AA-7 | TRINITY PT 2 LTD-WALMART SR-SEC 7.090% 07/15/20 | | 12/15/2018 | Redemption 100.0000 | | 735,104 | 735,104 | 735,104 | 735,104 | | | | | | 735,104 | | | | 28,536 | 07/15/2020 |
| 89679H-AA-3 | TCF 2017-1A A SEQ 3.520% 06/20/42 | | 12/20/2018 | Paydown | | 994,193 | 994,193 | 994,012 | 994,021 | | 172 | | 172 | | 994,193 | | | | 19,044 | 06/20/2042 |
| 89679H-AE-5 | TCF 2017-2A A SEQ 3.620% 08/20/42 | | 12/20/2018 | Paydown | | 1,368,842 | 1,368,842 | 1,368,684 | 1,368,687 | | 155 | | 155 | | 1,368,842 | | | | 27,033 | 08/20/2042 |
| 897830-AA-2 | TRUCO ENTERPRISES SUB-UNSEC 11.500% 10/26/21 | | 04/25/2018 | Redemption 100.0000 | | 23,000,000 | 23,000,000 | 23,000,000 | 23,000,000 | | | | | | 23,000,000 | | | | 844,931 | 10/26/2021 |
| 90184*-AA-7 | 209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47 | | 12/15/2018 | Redemption 100.0000 | | 811,682 | 811,682 | 811,682 | 811,682 | | | | | | 811,682 | | | | 17,249 | 07/15/2047 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 901857-AB-8 | 2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29 | | 09/15/2018 | Redemption 100.0000 | | 1,079,287 | 1,079,287 | 1,079,287 | 1,079,287 | | | | | | 1,079,287 | | | | 67,749 | 09/15/2029 |
| 90226#-AA-3 | 2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29 | | 12/28/2018 | Redemption 100.0000 | | 2,685,506 | 2,685,506 | 2,685,506 | 2,685,506 | | | | | | 2,685,506 | | | | 52,834 | 05/31/2029 |
| 90269C-AD-2 | UBSBB 2012-C2 A4 SEQ 3.525% 05/10/63 | | 01/26/2018 | GOLDMAN SACHS & COMPANY | | 10,243,750 | 10,000,000 | 10,312,458 | 10,154,582 | | (2,913) | | (2,913) | | 10,151,669 | | 92,081 | 92,081 | 57,771 | 05/10/2063 |
| 90349G-BF-1 | UBSBB 2013-C6 A4 SEQ 3.244% 04/10/46 | | 01/26/2018 | MORGAN STANLEY & CO. INC. | | 15,212,695 | 15,000,000 | 14,981,531 | 14,984,265 | | 50 | | 50 | | 14,984,315 | | 228,381 | 228,381 | 79,756 | 04/10/2046 |
| 90362*-AA-1 | UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40 | | 12/15/2018 | Redemption 100.0000 | | 4,909,643 | 4,909,643 | 4,909,643 | 4,909,643 | | | | | | 4,909,643 | | | | 128,828 | 03/15/2040 |
| 906548-CA-8 | UNION ELECTRIC CO SR SEC 5.100% 08/01/18 | | 08/01/2018 | Maturity | | 29,100,000 | 29,100,000 | 28,159,891 | 29,032,801 | | 67,199 | | 67,199 | | 29,100,000 | | | | 1,484,100 | 08/01/2018 |
| 907818-DA-3 | UNION PACIFIC CORP SR UNSEC 5.700% 08/15/18 | | 08/15/2018 | Maturity | | 10,000,000 | 10,000,000 | 9,966,100 | 9,997,409 | | 2,591 | | 2,591 | | 10,000,000 | | | | 570,000 | 08/15/2018 |
| 907825-AA-1 | UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26 | | 05/14/2018 | Redemption 100.0000 | | 515,999 | 515,999 | 515,999 | 515,999 | | | | | | 515,999 | | | | 8,326 | 05/14/2026 |
| 907834-AF-2 | ANADARKO HOLDING CO SR UNSEC 7.050% 05/15/18 | | 05/15/2018 | Maturity | | 2,500,000 | 2,500,000 | 2,673,575 | 2,507,792 | | (7,792) | | (7,792) | | 2,500,000 | | | | 88,125 | 05/15/2018 |
| 908594-AB-0 | UNION TANK CAR CO INC SR-UNSEC 5.640% 06/01/19 | | 06/01/2018 | Redemption 100.0000 | | 3,181,818 | 3,181,818 | 3,181,818 | 3,181,818 | | | | | | 3,181,818 | | | | 89,727 | 06/01/2019 |
| 908594-AC-8 | UNION TANK CAR CO INC SR-UNSEC 4.710% 05/15/20 | | 05/18/2018 | Redemption 100.0000 | | 1,818,182 | 1,818,182 | 1,818,182 | 1,818,182 | | | | | | 1,818,182 | | | | 42,818 | 05/15/2020 |
| 911312-AM-8 | UNITED PARCEL SERVICE SR UNSEC 3.125% 01/15/21 | | 05/02/2018 | WELLS FARGO | | 2,514,225 | 2,500,000 | 2,483,250 | 2,494,469 | | 593 | | 593 | | 2,495,062 | | 19,163 | 19,163 | 62,717 | 01/15/2021 |
| 912877-X*-3 | U.S. TRUST CO OF NY TRST-1ST A SR-SEC 6.950% 12/15/20 | | 12/15/2018 | Redemption 100.0000 | | 1,797,732 | 1,797,732 | 1,797,732 | 1,797,732 | | | | | | 1,797,732 | | | | 94,240 | 12/15/2020 |
| 913017-BR-9 | UNITED TECHNOLOGIES CORP SR UNSEC 4.500% 04/15/20 | | 07/19/2018 | BANK OF AMERICA | | 44,800,000 | 43,750,000 | 43,531,688 | 43,692,755 | | 13,401 | | 13,401 | | 43,706,156 | | 1,093,844 | 1,093,844 | 1,520,313 | 04/15/2020 |
| 913017-BV-0 | UNITED TECHNOLOGIES CORP SR UNSEC 3.100% 06/01/22 | | 07/19/2018 | ROYAL BANK OF SCOTLAND | | 9,568,285 | 9,675,000 | 9,667,550 | 9,671,427 | | 425 | | 425 | | 9,671,852 | | (103,567) | (103,567) | 193,285 | 06/01/2022 |
| 91741*-AV-5 | PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34 | | 12/15/2018 | Paydown | | 3,074 | 3,074 | | | | 3,074 | | 3,074 | | 3,074 | | | | 24 | 05/15/2034 |
| 91803*-AP-3 | UTILITIES-INC. A-SR-SEC 6.580% 07/19/36 | | 07/19/2018 | Redemption 100.0000 | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 197,400 | 07/19/2036 |
| 91826#-AA-5 | VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36 | | 12/15/2018 | Redemption 100.0000 | | 2,969,097 | 2,969,097 | 2,969,097 | 2,969,097 | | | | | | 2,969,097 | | | | 45,618 | 07/15/2036 |
| 91845#-AA-2 | VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35 | | 12/15/2018 | Redemption 100.0000 | | 2,536,118 | 2,536,118 | 2,536,118 | 2,536,118 | | | | | | 2,536,118 | | | | 53,212 | 05/15/2035 |
| 91848*-AA-3 | VA GREEN BAY LEASE FINANCE TRU SR-SEC 4.480% 03/15/33 | | 07/27/2018 | Call 107.4908 | | 23,238,405 | 21,618,973 | 21,618,973 | 21,618,973 | | | | | | 21,618,973 | | | | 2,216,687 | 03/15/2033 |
| 91848*-AA-3 | VA GREEN BAY LEASE FINANCE TRU SR-SEC 4.480% 03/15/33 | | 07/15/2018 | Redemption 100.0000 | | 600,618 | 600,618 | 600,618 | 600,618 | | | | | | 600,618 | | | | 9,003 | 03/15/2033 |
| 91851@-AA-5 | VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 02/15/37 | | 12/15/2018 | Redemption 100.0000 | | 1,061,160 | 1,061,160 | 1,061,160 | 1,061,160 | | | | | | 1,061,160 | | | | 24,449 | 02/15/2037 |
| 91853*-AA-5 | VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35 | | 12/15/2018 | Redemption 100.0000 | | 427,766 | 427,766 | 427,766 | 427,766 | | | | | | 427,766 | | | | 11,062 | 10/15/2035 |
| 91853@-AB-1 | VA EUGENE LEASE FINANCE TRUST- 4.490% 12/15/35 | | 12/15/2018 | Redemption 100.0000 | | 705,433 | 705,433 | 705,433 | 705,433 | | | | | | 705,433 | | | | 17,274 | 12/15/2035 |
| 91854*-AA-4 | VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36 | | 12/15/2018 | Redemption 100.0000 | | 863,970 | 863,970 | 863,970 | 863,970 | | | | | | 863,970 | | | | 17,200 | 08/15/2036 |
| 91912@-AA-2 | PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46 | | 12/15/2018 | Redemption 100.0000 | | 82,970 | 82,970 | 82,970 | 82,970 | | | | | | 82,970 | | | | 2,270 | 04/15/2046 |
| 91913Y-AN-0 | VALERO ENERGY CORP SR UNSEC 9.375% 03/15/19 | | 06/18/2018 | Call 104.9300 | | 16,788,800 | 16,000,000 | 15,978,720 | 15,996,275 | | 1,381 | | 1,381 | | 15,997,656 | | 2,344 | 2,344 | 1,926,300 | 03/15/2019 |
| 91927#-AA-3 | VALLEY 2016 LEASE TRUST-VALLEY 4.030% 02/18/43 | | 12/03/2018 | Redemption 100.0000 | | 98,004 | 98,004 | 98,004 | 98,004 | | | | | | 98,004 | | | | 2,621 | 02/18/2043 |
| 92239M-AE-1 | VECTREN UTILITY HOLDINGS CO.GUARNT 5.750% 08/01/18 | | 08/01/2018 | Maturity | | 10,000,000 | 10,000,000 | 9,917,700 | 9,995,307 | | 4,693 | | 4,693 | | 10,000,000 | | | | 575,000 | 08/01/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 92343V-BY-9 | VERIZON COMMUNICATIONS SR UNSEC 4.150% 03/15/24 | | 06/21/2018 | Taxable Exchange | | 16,512,465 | 16,250,000 | 16,223,675 | 16,232,390 | | 1,178 | | 1,178 | | 16,233,568 | | 278,898 | 278,898 | 337,188 | 03/15/2024 |
| 92343V-EB-6 | VERIZON COMMUNICATIONS SR UNSEC 3.376% 02/15/25 | | 01/19/2018 | Tax Free Exchange | | 21,102,417 | 21,414,000 | 21,086,125 | 21,100,537 | | 1,880 | | 1,880 | | 21,102,417 | | | | 307,248 | 02/15/2025 |
| 925508-AA-7 | RONKONKOMA REALTY VENTURE I-LL SR-SEC 6.450% 08/31/23 | | 12/15/2018 | Redemption 100.0000 | | 1,377,894 | 1,377,894 | 1,377,894 | 1,377,894 | | | | | | 1,377,894 | | | | 48,804 | 08/31/2023 |
| 92671#-AC-5 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 67,301,377 | 54,642,294 | 54,642,294 | 54,642,294 | | | | | | 54,642,294 | | 12,659,083 | 12,659,083 | 4,142,934 | 01/25/2020 |
| 92671#-AD-3 | VIEW INC. Piks no cash 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 700,969 | 569,120 | 569,120 | 569,120 | | | | | | 569,120 | | 131,849 | 131,849 | 43,150 | 01/25/2020 |
| 92671#-AE-1 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 24,015 | 19,498 | 19,498 | 19,498 | | | | | | 19,498 | | 4,517 | 4,517 | 1,478 | 01/25/2020 |
| 92671#-AF-8 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 72,479 | 58,846 | 58,846 | 58,846 | | | | | | 58,846 | | 13,633 | 13,633 | 4,462 | 01/25/2020 |
| 92671#-AG-6 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 68,688 | 55,768 | 55,768 | 55,768 | | | | | | 55,768 | | 12,920 | 12,920 | 4,228 | 01/25/2020 |
| 92671#-AH-4 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 93,681 | 76,060 | 76,060 | 76,060 | | | | | | 76,060 | | 17,621 | 17,621 | 5,767 | 01/25/2020 |
| 92671#-AJ-0 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 6,480 | 5,262 | 5,262 | 5,262 | | | | | | 5,262 | | 1,219 | 1,219 | 399 | 01/25/2020 |
| 92671#-AK-7 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 279,249 | 226,724 | 226,724 | 226,724 | | | | | | 226,724 | | 52,526 | 52,526 | 17,190 | 01/25/2020 |
| 92671#-AL-5 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 11/19/2018 | RESTRUCTURE | | 78,053 | 63,372 | 63,372 | 63,372 | | | | | | 63,372 | | 14,681 | 14,681 | 4,805 | 01/25/2020 |
| 927804-FF-6 | VIRGINIA ELEC & POWER CO SR UNSEC 5.400% 04/30/18 | | 04/30/2018 | Maturity | | 11,000,000 | 11,000,000 | 10,975,250 | 10,998,884 | | 1,116 | | 1,116 | | 11,000,000 | | | | 297,000 | 04/30/2018 |
| 927804-FW-9 | VIRGINIA ELEC & POWER CO SR UNSEC 4.000% 11/15/46 | | 01/16/2018 | JP MORGAN SECURITIES | | 500,892 | 475,000 | 472,777 | 472,821 | | 2 | | 2 | | 472,823 | | 28,070 | 28,070 | 3,325 | 11/15/2046 |
| 92856P-A*-7 | MT STATUTORY-2003 TRUST-VNJ SR-SEC 6.628% 12/19/22 | | 12/19/2018 | Redemption 100.0000 | | 2,362,147 | 2,362,147 | 1,426,142 | 1,426,142 | | 936,005 | | 936,005 | | 2,362,147 | | | | 118,060 | 12/19/2022 |
| 92890P-AE-4 | WFRBS 2013-C14 A5 SEQ 3.337% 06/15/46 | | 03/15/2018 | Various | | 30,163,672 | 30,000,000 | 30,241,789 | 30,116,503 | | (2,761) | | (2,761) | | 30,113,742 | | 49,930 | 49,930 | 241,700 | 06/15/2046 |
| 929227-5D-4 | WAMU 2003-S4 2A11 PAC-11 AS 5.500% 06/25/33 | | 06/01/2018 | Paydown | | 540,555 | 540,555 | 537,213 | 537,354 | | 3,202 | | 3,202 | | 540,555 | | | | 9,190 | 06/25/2033 |
| 92922F-2G-2 | WAMU 2005-AR11 A1A FLT STEP AFC SSN 2.826% 08/25/45 | | 01/30/2018 | NOMURA SECURITIES INTL INC. | | 2,245,925 | 2,245,925 | 2,166,842 | 2,209,899 | | 2,540 | | 2,540 | | 2,212,439 | | 33,486 | 33,486 | 4,442 | 08/25/2045 |
| 92922F-2G-2 | WAMU 2005-AR11 A1A FLT STEP AFC SSN 2.826% 08/25/45 | | 01/25/2018 | Paydown | | 14,268 | 14,268 | 13,765 | 14,039 | | 229 | | 229 | | 14,268 | | | | 23 | 08/25/2045 |
| 92922F-3J-5 | WAMU 2005-AR12 1A4 CSTR SSNR AS 4.038% 10/25/35 | | 12/01/2018 | Paydown | | 335,468 | 335,468 | 163,039 | 96,024 | | 239,444 | | 239,444 | | 335,468 | | | | 6,468 | 10/25/2035 |
| 92922F-4S-4 | WAMU 2005-AR13 A1B3 FLT STEP AFC SS 2.866% 10/25/45 | | 10/09/2018 | MORGAN STANLEY & CO. INC. | | 23,844,914 | 24,040,241 | 22,394,221 | 22,397,336 | | 32,560 | | 32,560 | | 22,429,897 | | 1,415,017 | 1,415,017 | 432,821 | 10/25/2045 |
| 92922F-4S-4 | WAMU 2005-AR13 A1B3 FLT STEP AFC SS 2.866% 10/25/45 | | 10/25/2018 | Paydown | | 4,871,836 | 4,871,836 | 4,539,116 | 4,538,896 | | 332,940 | | 332,940 | | 4,871,836 | | | | 40,797 | 10/25/2045 |
| 92922F-5U-8 | WAMU 2005-AR15 A1A2 FLT STEP AFC IR 2.786% 11/25/45 | | 12/26/2018 | Paydown | | 1,755,562 | 1,755,562 | 1,642,042 | 1,636,946 | | 118,615 | | 118,615 | | 1,755,562 | | | | 21,239 | 11/25/2045 |
| 92922F-5W-4 | WAMU 2005-AR15 A1B2 FLT STEP AFC IR 2.916% 11/25/45 | | 12/25/2018 | Paydown | | 2,734,417 | 2,734,417 | 2,486,265 | 2,513,097 | | 221,320 | | 221,320 | | 2,734,417 | | | | 35,115 | 11/25/2045 |
| 92922F-5X-2 | WAMU 2005-AR15 A1B3 FLT STEP AFC IR 2.846% 11/25/45 | | 12/26/2018 | Paydown | | 1,537,912 | 1,537,912 | 1,389,725 | 1,403,961 | | 133,952 | | 133,952 | | 1,537,912 | | | | 19,134 | 11/25/2045 |
| 92922F-6Z-6 | WAMU 2005-AR16 1A4A CSTR SSNR AS 2.720% 12/25/35 | | 12/03/2018 | Paydown | | 3,710,102 | 3,710,102 | 3,382,585 | 3,302,706 | | 407,396 | | 407,396 | | 3,710,102 | | | | 65,346 | 12/25/2035 |
| 92922F-G7-7 | WAMU 2005-AR4 A5 CSTR AS 3.734% 04/25/35 | | 12/01/2018 | Paydown | | 3,071,618 | 3,071,618 | 2,289,839 | 1,996,828 | | 1,074,790 | | 1,074,790 | | 3,071,618 | | | | 49,015 | 04/25/2035 |
| 92922F-GN-2 | WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33 | | 12/01/2018 | Paydown | | 277,690 | 277,690 | 257,124 | 257,806 | | 19,884 | | 19,884 | | 277,690 | | | | 6,892 | 11/25/2033 |
| 92922F-J4-1 | WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 3.246% 04/25/45 | | 12/26/2018 | Paydown | | 4,014,958 | 4,014,958 | 3,754,078 | 3,926,781 | | 88,177 | | 88,177 | | 4,014,958 | | | | 49,560 | 04/25/2045 |
| 92922F-JV-1 | WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34 | | 12/01/2018 | Paydown | | 364,456 | 364,456 | 352,663 | 352,681 | | 11,774 | | 11,774 | | 364,456 | | | | 12,742 | 01/25/2034 |
| 92922F-JZ-2 | WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34 | | 12/01/2018 | Paydown | | 610,607 | 610,607 | 602,265 | 602,275 | | 8,332 | | 8,332 | | 610,607 | | | | 18,470 | 01/25/2034 |
| 92922F-Q5-0 | WAMU 2005-AR7 A4 CSTR AS 4.087% 08/25/35 | | 12/01/2018 | Paydown | | 3,603,720 | 3,603,720 | 3,539,462 | 3,604,633 | | (913) | | (913) | | 3,603,720 | | | | 72,457 | 08/25/2035 |
| 92922F-U8-9 | WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 3.466% 07/25/45 | | 12/26/2018 | Paydown | | 542,990 | 542,990 | 495,479 | 498,463 | | 44,527 | | 44,527 | | 542,990 | | | | 7,471 | 07/25/2045 |
| 92922F-VB-1 | WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34 | | 12/01/2018 | Paydown | | 2,402,666 | 2,402,666 | 2,246,493 | 2,326,841 | | 75,825 | | 75,825 | | 2,402,666 | | | | 84,485 | 07/25/2034 |
| 92922F-VC-9 | WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34 | | 12/01/2018 | Paydown | | 986,673 | 986,673 | 953,266 | 953,329 | | 33,344 | | 33,344 | | 986,673 | | | | 34,700 | 07/25/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 92925C-BA-9 | WAMU 2005-AR19 A1A1 FLT STEP AFC IR 2.776% 12/25/45 | | 09/20/2018 | MORGAN STANLEY & CO. INC. | | 14,892,523 | 14,948,580 | 14,219,837 | 14,264,380 | | 29,518 | | 29,518 | | 14,293,898 | | 598,625 | 598,625 | 254,490 | 12/25/2045 |
| 92925C-BA-9 | WAMU 2005-AR19 A1A1 FLT STEP AFC IR 2.776% 12/25/45 | | 08/27/2018 | Paydown | | 2,504,010 | 2,504,010 | 2,381,940 | 2,389,401 | | 114,609 | | 114,609 | | 2,504,010 | | | | 20,699 | 12/25/2045 |
| 92925C-BH-4 | WAMU 2005-AR19 A1C3 FLT STEP AFC IR 3.006% 12/25/45 | | 12/26/2018 | Paydown | | 1,731,071 | 1,731,071 | 1,562,206 | 1,570,562 | | 160,509 | | 160,509 | | 1,731,071 | | | | 23,726 | 12/25/2045 |
| 92925C-CC-4 | WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 3.322% 01/25/46 | | 12/03/2018 | Paydown | | 1,499,645 | 1,499,645 | 1,299,536 | 1,311,016 | | 188,629 | | 188,629 | | 1,499,645 | | | | 16,579 | 01/25/2046 |
| 92925V-AA-8 | WAMU 2007-HY1 1A1 CSTR SSNR AS 1.890% 02/25/37 | | 12/03/2018 | Paydown | | 661,279 | 716,845 | 406,140 | 322,398 | | 366,103 | | 366,103 | | 688,501 | | (27,222) | (27,222) | 14,525 | 02/25/2037 |
| 9292J8-AA-0 | CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31 | | 12/15/2018 | Redemption 100.0000 | | 418,997 | 418,997 | 418,997 | 418,997 | | | | | | 418,997 | | | | 8,245 | 03/15/2031 |
| 92930R-BB-7 | WFRBS 2012-C9 A3 SEQ 2.870% 11/15/45 | | 02/01/2018 | Paydown | | 56,270 | 56,270 | 57,675 | 56,895 | | (625) | | (625) | | 56,270 | | | | 269 | 11/15/2045 |
| 92964*-AA-9 | WY CAROLINA HLDGS-LLC SR-SEC 5.640% 12/23/18 | | 12/23/2018 | Maturity | | 25,500,000 | 25,500,000 | 25,500,000 | 25,500,000 | | | | | | 25,500,000 | | | | 1,438,200 | 12/23/2018 |
| 929755-AA-4 | WACHN 2006-N1 N1 SC 5.683% 08/12/47 | | 12/12/2018 | Paydown | | 43,186 | 43,186 | 40,904 | 41,891 | | 1,295 | | 1,295 | | 43,186 | | | | 1,337 | 08/12/2047 |
| 929766-GV-9 | WBCMT 2003-C5 XC IO CSTR NTL 2.285% 06/15/35 | | 09/01/2018 | Paydown | | | | | | | | | | | | | | | 18,970 | 06/15/2035 |
| 929766-KR-3 | WBCMT 2003-C7 F SUB CSTR 5.967% 10/15/35 | | 07/01/2018 | Paydown | | 2,166,751 | 2,166,751 | 2,147,224 | 2,161,463 | | 5,288 | | 5,288 | | 2,166,751 | | | | 55,122 | 10/15/2035 |
| 929766-KS-1 | WBCMT 2003-C7 G SUB CSTR 6.107% 10/15/35 | | 12/01/2018 | Paydown | | 1,505,308 | 1,505,308 | 1,480,594 | 1,501,093 | | 4,215 | | 4,215 | | 1,505,308 | | | | 56,868 | 10/15/2035 |
| 929766-SM-6 | WBCMT 2004-C12 G SUB CSTR 5.468% 07/15/41 | | 12/01/2018 | Paydown | | 3,594,554 | 3,594,554 | 3,444,454 | 3,586,418 | | 8,137 | | 8,137 | | 3,594,554 | | | | 108,473 | 07/15/2041 |
| 92977Y-BQ-3 | WMLT 2005-B 3A1 CSTR SSNR AS 4.690% 10/20/35 | | 12/01/2018 | Paydown | | 1,253,637 | 1,253,637 | 458,241 | 542,967 | | 710,671 | | 710,671 | | 1,253,637 | | | | 26,598 | 10/20/2035 |
| 92978M-AJ-5 | WBCMT 2006-C28 AJ CSTR AFC 5.632% 10/15/48 | | 06/01/2018 | Paydown | | 37,452,095 | 37,452,095 | 36,308,911 | 37,369,975 | | 82,120 | | 82,120 | | 37,452,095 | | | | 777,004 | 10/15/2048 |
| 92978Q-AJ-6 | WBCMT 2007-C30 AJ AFC 5.413% 12/15/43 | | 12/01/2018 | Paydown | | 101,212,572 | 101,212,572 | 85,978,455 | 85,481,803 | | 15,730,769 | | 15,730,769 | | 101,212,572 | | | | 4,323,578 | 12/15/2043 |
| 92978Q-AR-8 | WBCMT 2007-C30 G SUB AFC 5.682% 12/15/43 | | 12/01/2018 | Paydown | | | 23,516,658 | | | | | | | | | | | | | 12/15/2043 |
| 92978T-AJ-0 | WBCMT 2007-C31 AJ CSTR AFC 5.660% 04/15/47 | | 08/01/2018 | Paydown | | 70,721,445 | 70,721,445 | 72,260,580 | 70,626,106 | | 95,339 | | 95,339 | | 70,721,445 | | | | 2,652,317 | 04/15/2047 |
| 92978T-AL-5 | WBCMT 2007-C31 C SUB CSTR 5.873% 04/15/47 | | 01/11/2018 | BANK OF AMERICA | | | | | | | | | | | | | | | (54) | 04/15/2047 |
| 92978T-AM-3 | WBCMT 2007-C31 D SUB CSTR 5.723% 04/15/47 | | 01/11/2018 | BANK OF AMERICA | | | | | | | | | | | | | | | (161) | 04/15/2047 |
| 93121@-AA-5 | WAL-MART ESCONDIDO PT TRUST-WA SR-SEC 5.000% 12/10/32 | | 12/10/2018 | Redemption 100.0000 | | 273,710 | 273,710 | 273,710 | 273,710 | | | | | | 273,710 | | | | 7,471 | 12/10/2032 |
| 93143@-AA-9 | WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32 | | 12/15/2018 | Redemption 100.0000 | | 332,759 | 332,759 | 332,759 | 332,759 | | | | | | 332,759 | | | | 10,682 | 05/15/2032 |
| 93144#-AA-6 | WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31 | | 12/15/2018 | Redemption 100.0000 | | 174,033 | 174,033 | 177,759 | 176,403 | | (2,370) | | (2,370) | | 174,033 | | | | 5,612 | 11/15/2031 |
| 933634-AA-5 | WAMU 2007-HY3 1A1 CSTR SSNR AS 4.119% 03/25/37 | | 12/03/2018 | Paydown | | 426,662 | 455,893 | 236,585 | 188,424 | | 249,365 | | 249,365 | | 437,789 | | (11,127) | (11,127) | 6,992 | 03/25/2037 |
| 933634-AJ-6 | WAMU 2007-HY3 4A1 CSTR SSNR AS 3.849% 03/25/37 | | 12/01/2018 | Paydown | | 924,365 | 932,405 | 885,785 | 887,470 | | 44,552 | | 44,552 | | 932,023 | | (7,658) | (7,658) | 15,540 | 03/25/2037 |
| 933637-AA-8 | WAMU 2006-AR18 1A1 CSTR SSNR AS 3.030% 01/25/37 | | 05/09/2018 | CANTOR FITZGERALD & CO. | | 16,264,231 | 17,059,972 | 11,152,428 | 11,449,879 | | (297,451) | | (297,451) | | 11,152,428 | | 5,111,803 | 5,111,803 | 201,776 | 01/25/2037 |
| 933637-AA-8 | WAMU 2006-AR18 1A1 CSTR SSNR AS 3.030% 01/25/37 | | 05/01/2018 | Paydown | | 1,031,563 | 1,026,798 | 679,650 | 689,199 | | 339,333 | | 339,333 | | 1,028,532 | | 3,031 | 3,031 | 7,381 | 01/25/2037 |
| 933638-AB-4 | WAMU 2006-AR19 1A1A FLT DLY SSNR AS 2.982% 01/25/47 | | 12/03/2018 | Paydown | | 651,704 | 651,704 | 587,348 | 589,184 | | 62,521 | | 62,521 | | 651,704 | | | | 7,477 | 01/25/2047 |
| 933638-AD-0 | WAMU 2006-AR19 2A FLT DLY SSNR AS 2.329% 01/25/47 | | 12/01/2018 | Paydown | | 701,226 | 701,226 | 661,997 | 662,405 | | 38,821 | | 38,821 | | 701,226 | | | | 9,898 | 01/25/2047 |
| 93627#-AB-0 | WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26 | | 12/01/2018 | Redemption 100.0000 | | 694,613 | 694,613 | 694,613 | 694,613 | | | | | | 694,613 | | | | 28,926 | 07/01/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 93722@-AB-6 | WASHING SYSS-LLC SUB-UNSEC 11.250% 05/30/22 | | 08/09/2018 | Call 100.5007 | | 18,824,544 | 18,730,764 | 18,730,764 | 18,730,764 | | | | | | 18,730,764 | | | | 1,375,666 | 05/30/2022 |
| 939336-QZ-9 | WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33 | | 12/01/2018 | Paydown | | 83,812 | 83,812 | 85,593 | 83,869 | | (57) | | (57) | | 83,812 | | | | 2,538 | 02/25/2033 |
| 939336-RZ-8 | WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33 | | 12/01/2018 | Paydown | | 295,037 | 295,037 | 299,463 | 296,053 | | (1,016) | | (1,016) | | 295,037 | | | | 13,973 | 03/25/2033 |
| 939336-Z3-0 | WAMU 2005-AR3 A1 CSTR AS 3.672% 03/25/35 | | 12/01/2018 | Paydown | | 1,638,767 | 1,638,767 | 1,596,996 | 1,604,632 | | 34,135 | | 34,135 | | 1,638,767 | | | | 28,792 | 03/25/2035 |
| 939344-AN-7 | WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36 | | 12/01/2018 | Paydown | | 318,195 | 573,417 | 58,865 | 60,588 | | 281,681 | | 281,681 | | 342,269 | | (24,074) | (24,074) | 15,618 | 05/25/2036 |
| 93936H-AL-0 | WMALT 2007-2 1A11 EXCH FLT SSNR AS 2.826% 04/25/37 | | 12/26/2018 | Paydown | | 184,447 | 427,399 | 120,903 | 120,903 | | 127,689 | | 127,689 | | 248,592 | | (64,145) | (64,145) | 3,176 | 04/25/2037 |
| 94068V-AJ-2 | AVISTA CORP 1ST MORTG 7.450% 06/11/18 | | 06/11/2018 | Maturity | | 10,000,000 | 10,000,000 | 10,000,469 | 10,000,469 | | (469) | | (469) | | 10,000,000 | | | | 455,278 | 06/11/2018 |
| 94689#-AD-9 | WDT ACQUISITION CORP. 10.5 cash 1.25 pik 11.750% 08/27/20 | | 08/01/2018 | Redemption 100.0000 | | 20,494,611 | 20,494,611 | 20,494,611 | 20,494,611 | | | | | | 20,494,611 | | | | 1,424,782 | 08/27/2020 |
| 949757-AF-5 | WFMBS 2004-6 A6 SEQ AS 6.000% 06/25/34 | | 12/01/2018 | Paydown | | 249,837 | 249,837 | 250,462 | 249,837 | | | | | | 249,837 | | | | 8,448 | 06/25/2034 |
| 949757-AG-3 | WFMBS 2004-6 A7 NAS 5.500% 06/25/34 | | 12/01/2018 | Paydown | | 342,280 | 342,280 | 330,768 | 331,527 | | 10,753 | | 10,753 | | 342,280 | | | | 10,610 | 06/25/2034 |
| 949772-AD-9 | WFMBS 2005-18 2A1 SSNR NAS 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 1,576,437 | 1,576,437 | 1,421,899 | 1,432,789 | | 143,648 | | 143,648 | | 1,576,437 | | | | 41,386 | 01/25/2036 |
| 94978#-AH-0 | WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24 | | 08/07/2018 | Call 116.6647 | | 4,803,292 | 4,117,176 | 4,117,182 | 4,117,153 | | 10 | | 10 | | 4,117,164 | | 13 | 13 | 884,294 | 01/10/2024 |
| 94978#-AH-0 | WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24 | | 12/10/2018 | Redemption 100.0000 | | 1,825,448 | 1,825,448 | 1,825,451 | 1,825,438 | | 10 | | 10 | | 1,825,448 | | | | 70,603 | 01/10/2024 |
| 94978#-BX-4 | SCP 2002F L.P.-HALLIBURTON SR-SEC 6.231% 08/10/28 | | 06/29/2018 | Call 117.9900 | | 19,924,081 | 16,886,242 | 16,886,242 | 16,886,242 | | | | | | 16,886,242 | | | | 3,619,448 | 08/10/2028 |
| 94978#-BX-4 | SCP 2002F L.P.-HALLIBURTON SR-SEC 6.231% 08/10/28 | | 06/10/2018 | Redemption 100.0000 | | 353,325 | 353,325 | 353,325 | 353,325 | | | | | | 353,325 | | | | 6,449 | 08/10/2028 |
| 94978#-CQ-8 | WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27 | | 12/10/2018 | Redemption 100.0000 | | 1,571,530 | 1,571,530 | 1,495,688 | 1,524,600 | | 46,931 | | 46,931 | | 1,571,530 | | | | 48,163 | 08/10/2027 |
| 94978#-GK-7 | FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30 | | 01/15/2018 | Redemption 100.0000 | | 283,990 | 283,990 | 283,990 | 283,990 | | | | | | 283,990 | | | | 8,051 | 01/30/2030 |
| 94978#-GL-5 | FURC TRUST 2007-1A B-SR-SEC 5.670% 01/30/30 | | 01/15/2018 | Redemption 100.0000 | | 18,161 | 18,161 | 18,161 | 18,161 | | | | | | 18,161 | | | | 515 | 01/30/2030 |
| 94978#-GM-3 | FURC TRUST 2007-1A C-SR-SEC 5.670% 01/30/30 | | 01/15/2018 | Redemption 100.0000 | | 201,302 | 201,302 | 201,302 | 201,302 | | | | | | 201,302 | | | | 5,707 | 01/30/2030 |
| 94978#-GN-1 | FURC TRUST 2007-1B A-SR-SEC 5.670% 01/30/30 | | 01/15/2018 | Redemption 100.0000 | | 84,931 | 84,931 | 84,931 | 84,931 | | | | | | 84,931 | | | | 2,408 | 01/30/2030 |
| 94978#-GP-6 | FURC TRUST 2007-1B B-SR-SEC 5.670% 01/30/30 | | 01/15/2018 | Redemption 100.0000 | | 257,130 | 257,130 | 257,130 | 257,130 | | | | | | 257,130 | | | | 7,290 | 01/30/2030 |
| 94978#-HG-5 | FURC TRUST NO. 2007-2A 1-SR-SEC 6.090% 06/12/29 | | 11/26/2018 | Redemption 100.0000 | | 391,961 | 391,961 | 391,961 | 391,961 | | | | | | 391,961 | | | | 12,580 | 06/12/2029 |
| 94978#-HH-3 | FURC TRUST NO. 2007-2A 5-SR-SEC 6.090% 09/12/30 | | 01/15/2018 | Redemption 100.0000 | | 497,860 | 497,860 | 497,860 | 497,860 | | | | | | 497,860 | | | | 15,160 | 09/12/2030 |
| 94978#-HJ-9 | FURC TRUST NO. 2007-2A 7-SR-SEC 6.090% 01/15/29 | | 01/15/2018 | Redemption 100.0000 | | 855,001 | 855,001 | 855,001 | 855,001 | | | | | | 855,001 | | | | 26,035 | 01/15/2029 |
| 94978#-HK-6 | FURC TRUST NO. 2007-2A 8-SR-SEC 6.090% 01/15/29 | | 01/15/2018 | Redemption 100.0000 | | 411,036 | 411,036 | 411,036 | 411,036 | | | | | | 411,036 | | | | 12,516 | 01/15/2029 |
| 94978#-HL-4 | FURC TRUST NO. 2007-2A 9-SR-SEC 6.090% 09/12/30 | | 01/15/2018 | Redemption 100.0000 | | 505,876 | 505,876 | 505,876 | 505,876 | | | | | | 505,876 | | | | 15,404 | 09/12/2030 |
| 94978#-HM-2 | FURC TRUST NO. 2007-2B 2-SR-SEC 6.090% 01/15/29 | | 01/15/2018 | Redemption 100.0000 | | 101,883 | 101,883 | 101,883 | 101,883 | | | | | | 101,883 | | | | 3,102 | 01/15/2029 |
| 94978#-HN-0 | FURC TRUST NO. 2007-2B 3-SR-SEC 6.090% 01/15/29 | | 01/15/2018 | Redemption 100.0000 | | 180,868 | 180,868 | 180,868 | 180,868 | | | | | | 180,868 | | | | 5,507 | 01/15/2029 |
| 94978#-HP-5 | FURC TRUST NO. 2007-2B 4-SR-SEC 6.090% 01/15/29 | | 01/15/2018 | Redemption 100.0000 | | 130,554 | 130,554 | 130,554 | 130,554 | | | | | | 130,554 | | | | 3,975 | 01/15/2029 |
| 94978#-HQ-3 | FURC TRUST NO. 2007-2B 6-SR-SEC 6.090% 01/15/26 | | 01/15/2018 | Redemption 100.0000 | | 260,284 | 260,284 | 260,284 | 260,284 | | | | | | 260,284 | | | | 7,926 | 01/15/2026 |
| 94978#-HR-1 | FURC TRUST NO. 2007-2B 10-SR-SEC 6.090% 01/15/29 | | 01/15/2018 | Redemption 100.0000 | | 256,277 | 256,277 | 256,277 | 256,277 | | | | | | 256,277 | | | | 7,804 | 01/15/2029 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 94978#-HS-9 | WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27 | | 12/21/2018 | Redemption 100.0000 | | 157,521 | 157,521 | 158,123 | 157,854 | | (333) | | (333) | | 157,521 | | | | 5,723 | 09/21/2027 |
| 94978*-AL-5 | WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27 | | 12/14/2018 | Redemption 100.0000 | | 3,536,121 | 3,536,121 | 3,536,121 | 3,536,121 | | | | | | 3,536,121 | | | | 115,132 | 05/14/2027 |
| 949789-AF-8 | WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 4.863% 12/25/36 | | 12/01/2018 | Paydown | | 1,903,916 | 2,139,855 | 1,505,664 | 1,486,756 | | 581,606 | | 581,606 | | 2,068,362 | | (164,446) | (164,446) | 49,469 | 12/25/2036 |
| 94980G-AJ-0 | WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34 | | 12/01/2018 | Paydown | | 4,691,438 | 4,691,438 | 4,101,389 | 4,467,221 | | 224,216 | | 224,216 | | 4,691,438 | | | | 122,362 | 10/25/2034 |
| 94980K-AH-5 | WFMBS 2004-4 A8 SEQ AS 5.500% 05/25/34 | | 12/01/2018 | Paydown | | 1,499,117 | 1,499,117 | 1,455,549 | 1,482,095 | | 17,022 | | 17,022 | | 1,499,117 | | | | 47,613 | 05/25/2034 |
| 94980K-AN-2 | WFMBS 2004-4 B1 SUB NAS 5.500% 05/25/34 | | 12/01/2018 | Paydown | | 169,852 | 169,852 | 169,586 | 169,574 | | 278 | | 278 | | 169,852 | | | | 5,403 | 05/25/2034 |
| 94980K-AP-7 | WFMBS 2004-4 B2 SUB NAS 5.500% 05/25/34 | | 12/01/2018 | Paydown | | 38,993 | 58,476 | 16,052 | 17,087 | 9,293 | 38,173 | 19,867 | 27,599 | | 44,686 | | (5,693) | (5,693) | 2,148 | 05/25/2034 |
| 94980S-AS-4 | WFMBS 2006-9 1A17 SEQ SSNR AS 6.000% 08/25/36 | | 12/03/2018 | Paydown | | 2,670,673 | 3,132,483 | 2,479,775 | 2,502,199 | | 549,534 | | 549,534 | | 3,051,733 | | (381,060) | (381,060) | 87,544 | 08/25/2036 |
| 94980S-BJ-3 | WFMBS 2006-9 1A33 SEQ SSNR AS 6.000% 08/25/36 | | 12/01/2018 | Paydown | | 1,679,578 | 1,970,013 | 1,659,234 | 1,673,072 | | 261,429 | | 261,429 | | 1,934,501 | | (254,923) | (254,923) | 55,047 | 08/25/2036 |
| 94981N-AA-3 | WFMBS 2005-AR4 1A1 CSTR PT SSNR AS 4.177% 04/25/35 | | 12/01/2018 | Paydown | | 4,716,107 | 4,716,107 | 4,719,055 | 4,717,118 | | (1,011) | | (1,011) | | 4,716,107 | | | | 92,821 | 04/25/2035 |
| 94981Q-AV-0 | WFMBS 2005-AR16 7A1 CSTR PT SSNR AS 4.752% 10/25/35 | | 12/01/2018 | Paydown | | 1,015,196 | 1,056,298 | 958,590 | 960,918 | | 91,686 | | 91,686 | | 1,052,604 | | (37,408) | (37,408) | 23,182 | 10/25/2035 |
| 94982C-AG-3 | WFMBS 2004-DD 2A6 CSTR AS 4.717% 01/25/35 | | 12/01/2018 | Paydown | | 1,094,694 | 1,094,694 | 973,871 | 913,950 | | 180,744 | | 180,744 | | 1,094,694 | | | | 26,958 | 01/25/2035 |
| 94982S-AD-5 | WFMBS 2005-17 1A1 PT SSNR AS 5.500% 01/25/36 | | 12/01/2018 | Paydown | | 1,023,071 | 1,060,102 | 220,199 | 274,693 | | 755,530 | | 755,530 | | 1,030,224 | | (7,152) | (7,152) | 25,818 | 01/25/2036 |
| 94982U-AA-6 | WFMBS 2005-AR5 1A1 CSTR PT AS 2.690% 04/25/35 | | 12/03/2018 | Paydown | | 880,007 | 880,007 | 838,555 | 843,346 | | 36,662 | | 36,662 | | 880,007 | | | | 15,187 | 04/25/2035 |
| 94982W-AL-8 | WFMBS 2005-9 1A11 SSNR NAS 5.500% 10/25/35 | | 12/01/2018 | Paydown | | 937,529 | 937,529 | 925,810 | 926,781 | | 10,748 | | 10,748 | | 937,529 | | | | 26,202 | 10/25/2035 |
| 949837-AF-5 | WFMBS 2007-10 1A6 PAC-11 SSNR AS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 2,704,318 | 3,076,215 | 2,451,217 | 2,473,918 | | 536,783 | | 536,783 | | 3,010,702 | | (306,384) | (306,384) | 84,777 | 07/25/2037 |
| 949837-AK-4 | WFMBS 2007-10 1A10 AD PAC-11 AS 5.900% 07/25/37 | | 12/01/2018 | Paydown | | 1,398,420 | 1,590,731 | 939,950 | 592,607 | | 883,340 | | 883,340 | | 1,475,946 | | (77,526) | (77,526) | 43,110 | 07/25/2037 |
| 949837-BE-7 | WFMBS 2007-10 1A29 SSNR NAS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 789,609 | 898,196 | 701,003 | 707,745 | | 169,568 | | 169,568 | | 877,313 | | (87,704) | (87,704) | 24,756 | 07/25/2037 |
| 949837-BK-3 | WFMBS 2007-10 1A34 SSNR NAS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 335,150 | 381,240 | 306,055 | 308,849 | | 64,542 | | 64,542 | | 373,391 | | (38,241) | (38,241) | 10,508 | 07/25/2037 |
| 94983B-AP-4 | WFMBS 2006-4 1A14 SEQ AS 5.750% 04/25/36 | | 12/01/2018 | Paydown | | 796,490 | 796,490 | 618,498 | 624,372 | | 172,118 | | 172,118 | | 796,490 | | | | 21,789 | 04/25/2036 |
| 94983B-AT-6 | WFMBS 2006-4 2A2 PT SSNR AS 5.500% 04/25/36 | | 12/01/2018 | Paydown | | 279,621 | 285,179 | 135,503 | 136,757 | | 145,248 | | 145,248 | | 282,005 | | (2,384) | (2,384) | 7,161 | 04/25/2036 |
| 94983K-AE-9 | WFMBS 2006-AR2 2A3 CSTR PT SSNR AS 2.080% 03/25/36 | | 12/03/2018 | Paydown | | 6,936 | 6,936 | 3,298 | 3,344 | | 3,592 | | 3,592 | | 6,936 | | | | 138 | 03/25/2036 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.222% 04/25/36 | | 12/01/2018 | Paydown | | 5,395 | 5,513 | 1,070 | 1,063 | | 4,354 | | 4,354 | | 5,417 | | (22) | (22) | 125 | 04/25/2036 |
| 94983Y-AH-2 | WFMBS 2006-AR10 4A1 CSTR PT SSNR AS 4.138% 07/25/36 | | 12/01/2018 | Paydown | | 2,858,355 | 3,319,868 | 1,559,932 | 626,936 | | 2,292,527 | | 2,292,527 | | 2,919,463 | | (61,108) | (61,108) | 70,893 | 07/25/2036 |
| 94984A-AR-1 | WFMBS 2006-6 1A16 SEQ SSNR AS 5.750% 05/25/36 | | 03/01/2018 | Paydown | | | | | | | | | | | | | | | | 05/25/2036 |
| 94984E-AT-9 | WFMBS 2006-10 A18 SEQ NAS 6.000% 08/25/36 | | 12/01/2018 | Paydown | | 805,340 | 886,174 | 379,085 | 153,712 | | 671,657 | | 671,657 | | 825,368 | | (20,028) | (20,028) | 27,227 | 08/25/2036 |
| 94984F-AR-0 | WFMBS 2006-11 A16 SSNR NAS 6.000% 09/25/36 | | 12/01/2018 | Paydown | | 2,247,294 | 2,485,505 | 1,344,358 | 1,441,527 | | 932,528 | | 932,528 | | 2,374,055 | | (126,760) | (126,760) | 74,921 | 09/25/2036 |
| 94984H-AC-9 | WFMBS 2006-12 A3 PAC-11 SSNR AS 6.000% 10/25/36 | | 12/01/2018 | Paydown | | 2,018,882 | 2,126,845 | 991,073 | 1,084,887 | | 985,107 | | 985,107 | | 2,069,993 | | (51,111) | (51,111) | 69,267 | 10/25/2036 |
| 94984J-AE-1 | WFMBS 2006-13 A5 SSNR NAS 6.000% 10/25/36 | | 12/01/2018 | Paydown | | 3,649,700 | 4,159,230 | 4,036,046 | 4,053,195 | | 102,447 | | 102,447 | | 4,155,642 | | (505,943) | (505,943) | 135,967 | 10/25/2036 |
| 94984V-AB-0 | WFMBS 2006-19 A2 SSNR AS 5.250% 12/26/36 | | 12/01/2018 | Paydown | | 808,453 | 808,453 | 777,336 | 777,400 | | 31,053 | | 31,053 | | 808,453 | | | | 27,331 | 12/26/2036 |
| 94984X-AB-6 | WFMBS 2007-2 1A2 SEQ AS 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 296,841 | 365,176 | 206,430 | 209,524 | | 127,758 | | 127,758 | | 337,282 | | (40,441) | (40,441) | 11,041 | 03/25/2037 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 94984X-AD-2 | WFMBS 2007-2 1A4 SEQ AS 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 245,419 | 301,917 | 169,471 | 172,040 | | 106,590 | | 106,590 | | 278,630 | | (33,210) | (33,210) | 9,129 | 03/25/2037 |
| 94984X-AM-2 | WFMBS 2007-2 1A12 SEQ AS 6.000% 03/25/37 | | 12/01/2018 | Paydown | | 374,469 | 460,675 | 261,023 | 264,920 | | 160,680 | | 160,680 | | 425,600 | | (51,131) | (51,131) | 13,928 | 03/25/2037 |
| 94985J-AB-6 | WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37 | | 12/01/2018 | Paydown | | 2,271,613 | 2,522,262 | 1,694,152 | 1,700,943 | | 741,727 | | 741,727 | | 2,442,670 | | (171,057) | (171,057) | 70,418 | 06/25/2037 |
| 94985J-BR-0 | WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37 | | 12/01/2018 | Paydown | | 1,542,000 | 1,712,144 | 816,828 | 894,381 | | 728,450 | | 728,450 | | 1,622,831 | | (80,831) | (80,831) | 47,840 | 06/25/2037 |
| 94985J-CA-6 | WFMBS 2007-7 A49 NAS 6.000% 06/25/37 | | 12/03/2018 | Paydown | | 1,415,332 | 1,571,500 | 827,375 | 893,051 | | 604,642 | | 604,642 | | 1,497,693 | | (82,360) | (82,360) | 44,270 | 06/25/2037 |
| 94985L-AD-7 | WFMBS 2007-13 A4 SSNR NAS 6.000% 09/25/37 | | 12/03/2018 | Paydown | | 821,345 | 916,258 | 615,089 | 621,385 | | 265,729 | | 265,729 | | 887,115 | | (65,770) | (65,770) | 27,280 | 09/25/2037 |
| 94985L-AF-2 | WFMBS 2007-13 A6 SSNR AS 6.000% 09/25/37 | | 12/01/2018 | Paydown | | 2,029,719 | 2,264,269 | 1,341,776 | 1,358,480 | | 814,654 | | 814,654 | | 2,173,134 | | (143,415) | (143,415) | 67,416 | 09/25/2037 |
| 94985R-AP-7 | WFMBS 2007-4 A14 SEQ SSNR AS 6.000% 04/25/37 | | 03/09/2018 | NOMURA SECURITIES INTL INC. | | 3,573,604 | 3,559,699 | 1,921,251 | 1,947,448 | | 82,655 | | 82,655 | | 2,030,103 | | 1,543,501 | 1,543,501 | 60,399 | 04/25/2037 |
| 94985R-AP-7 | WFMBS 2007-4 A14 SEQ SSNR AS 6.000% 04/25/37 | | 12/01/2018 | Paydown | | 2,006,107 | 2,188,567 | 1,181,220 | 1,197,326 | | 910,996 | | 910,996 | | 2,108,322 | | (102,215) | (102,215) | 57,834 | 04/25/2037 |
| 94985T-AE-8 | WFMBS 2007-3 1A5 EXCH NAS 6.000% 04/25/37 | | 12/01/2018 | Paydown | | 1,490,217 | 1,684,907 | 689,581 | 167,272 | | 1,354,241 | | 1,354,241 | | 1,521,513 | | (31,296) | (31,296) | 57,530 | 04/25/2037 |
| 94985W-AP-6 | WFMBS 2007-11 A14 AD SEQ SSNR AS 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 1,016,463 | 1,175,687 | 845,523 | 850,888 | | 282,131 | | 282,131 | | 1,133,019 | | (116,556) | (116,556) | 33,732 | 08/25/2037 |
| 94985W-AQ-4 | WFMBS 2007-11 A15 Z SEQ SSNR AS 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 4,558,730 | 5,272,833 | 3,925,489 | 3,965,211 | | 1,138,397 | | 1,138,397 | | 5,103,608 | | (544,878) | (544,878) | 151,285 | 08/25/2037 |
| 94985W-AU-5 | WFMBS 2007-11 A19 SEQ SSNR AS 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 127,806 | 147,829 | | | | 127,806 | | 127,806 | | 127,806 | | | | 4,243 | 08/25/2037 |
| 94985W-BL-4 | WFMBS 2007-11 A35 SEQ SSNR AS 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 2,041,611 | 2,361,419 | 1,691,857 | 1,709,651 | | 566,874 | | 566,874 | | 2,276,525 | | (234,915) | (234,915) | 67,750 | 08/25/2037 |
| 94985W-DT-5 | WFMBS 2007-11 A90 EXCH SUP AD SSNR A 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 9,520 | 11,012 | | | | 9,520 | | 9,520 | | 9,520 | | | | 316 | 08/25/2037 |
| 94985W-DZ-1 | WFMBS 2007-11 A96 EXCH PT SSNR AS 6.000% 08/25/37 | | 12/01/2018 | Paydown | | 497,286 | 575,193 | 151,554 | 149,335 | | 368,086 | | 368,086 | | 517,421 | | (20,135) | (20,135) | 16,507 | 08/25/2037 |
| 94986A-AC-2 | WFMBS 2007-8 1A3 SSNR NAS 6.000% 07/25/37 | | 12/01/2018 | Paydown | | 4,373,904 | 5,012,617 | 2,771,645 | 2,926,161 | | 1,798,394 | | 1,798,394 | | 4,724,555 | | (350,651) | (350,651) | 150,223 | 07/25/2037 |
| 95058X-AB-4 | WEN 2015-1A A2II SEQ 4.080% 06/15/45 | | 12/15/2018 | Paydown | | 670,380 | 670,380 | 670,547 | 670,524 | | (144) | | (144) | | 670,380 | | | | 17,095 | 06/15/2045 |
| 95058X-AC-2 | WEN 2015-1A A23 SEQ 4.497% 06/15/45 | | 12/15/2018 | Paydown | | 350,000 | 350,000 | 336,916 | 336,916 | | 13,084 | | 13,084 | | 350,000 | | | | 9,837 | 06/15/2045 |
| 95058X-AE-8 | WEN 2018-1A A2II SEQ 3.884% 03/15/48 | | 12/15/2018 | Paydown | | 310,000 | 310,000 | 309,949 | 309,949 | | 51 | | 51 | | 310,000 | | | | 6,455 | 03/15/2048 |
| 95645*-AA-9 | WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33 | | 12/31/2018 | Redemption 100.0000 | | 1,118,494 | 1,118,494 | 1,118,494 | 1,118,494 | | | | | | 1,118,494 | | | | 47,010 | 12/30/2033 |
| 96033D-AA-8 | WESTR 2017-1A A SEQ 3.050% 12/20/30 | | 12/01/2018 | Paydown | | 1,746,606 | 1,746,606 | 1,744,491 | 1,744,367 | | 2,240 | | 2,240 | | 1,746,606 | | | | 28,769 | 12/20/2030 |
| 96033D-AB-6 | WESTR 2017-1A B SUB 4.050% 12/20/30 | | 12/01/2018 | Paydown | | 1,309,955 | 1,309,955 | 1,308,010 | 1,307,858 | | 2,097 | | 2,097 | | 1,309,955 | | | | 28,651 | 12/20/2030 |
| 960413-AQ-5 | WESTLAKE CHEMICAL CORP CO.GUARNT 4.625% 02/15/21 | | 02/15/2018 | Call 102.3130 | | 5,702,927 | 5,574,000 | 5,772,490 | 5,713,532 | | (10,605) | | (10,605) | | 5,702,927 | | (128,927) | (128,927) | 257,825 | 02/15/2021 |
| 960413-AR-3 | WESTLAKE CHEMICAL CORP CO.GUARNT 4.875% 05/15/23 | | 05/15/2018 | Call 102.4380 | | 41,457,683 | 40,471,000 | 41,988,101 | 41,645,322 | | (187,639) | | (187,639) | | 41,457,683 | | (986,683) | (986,683) | 1,973,164 | 05/15/2023 |
| 96121#-AA-6 | WESTPAC REALTY FUND II-LLC 1-30-SR-SEC 6.630% 09/05/19 | | 12/05/2018 | Redemption 100.0000 | | 542,966 | 542,966 | 542,966 | 542,966 | | | | | | 542,966 | | | | 19,696 | 09/05/2019 |
| 96121#-AB-4 | WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 05/05/20 | | 12/05/2018 | Redemption 100.0000 | | 527,254 | 527,254 | 527,254 | 527,254 | | | | | | 527,254 | | | | 22,453 | 05/05/2020 |
| 96121#-AC-2 | WESTPAC REALTY FUND II-LLC SR-SEC 7.780% 05/05/20 | | 12/05/2018 | Redemption 100.0000 | | 536,039 | 536,039 | 536,039 | 536,039 | | | | | | 536,039 | | | | 22,857 | 05/05/2020 |
| 96121#-AD-0 | WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20 | | 12/05/2018 | Redemption 100.0000 | | 584,447 | 584,447 | 584,447 | 584,447 | | | | | | 584,447 | | | | 23,982 | 12/05/2020 |
| 96121#-AE-8 | WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20 | | 12/05/2018 | Redemption 100.0000 | | 760,304 | 760,304 | 760,304 | 760,304 | | | | | | 760,304 | | | | 33,939 | 12/05/2020 |
| 96121#-AF-5 | WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21 | | 12/05/2018 | Redemption 100.0000 | | 582,814 | 582,814 | 582,814 | 582,814 | | | | | | 582,814 | | | | 24,819 | 08/05/2021 |
| 96228#-AA-8 | TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47 | | 12/15/2018 | Redemption 100.0000 | | 186,546 | 186,546 | 186,546 | 186,546 | | | | | | 186,546 | | | | 4,783 | 05/15/2047 |
| 966387-AH-5 | WHITING PETROLEUM CORP CO.GUARNT 5.750% 03/15/21 | | 08/27/2018 | Various | | 44,836,250 | 43,500,000 | 43,500,000 | 43,500,000 | | | | | | 43,500,000 | | 1,336,250 | 1,336,250 | 1,574,222 | 03/15/2021 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 96928*-BS-5 | WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29 | | 12/15/2018 | Redemption 100.0000 | | 162,354 | 162,354 | 162,354 | 162,354 | | | | | | 162,354 | | | | 5,692 | 07/15/2029 |
| 96928*-BT-3 | WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32 | | 12/15/2018 | Redemption 100.0000 | | 109,908 | 109,908 | 109,908 | 109,908 | | | | | | 109,908 | | | | 4,023 | 12/15/2032 |
| 96928*-BU-0 | WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30 | | 12/15/2018 | Redemption 100.0000 | | 171,266 | 171,266 | 171,266 | 171,266 | | | | | | 171,266 | | | | 6,146 | 12/15/2030 |
| 96928*-CE-5 | WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34 | | 12/15/2018 | Redemption 100.0000 | | 106,401 | 106,401 | 106,401 | 106,401 | | | | | | 106,401 | | | | 3,913 | 07/15/2034 |
| 96928*-CT-2 | HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35 | | 12/15/2018 | Redemption 100.0000 | | 900,389 | 900,389 | 900,389 | 900,389 | | | | | | 900,389 | | | | 32,562 | 01/15/2035 |
| 96928*-CW-5 | BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37 | | 12/15/2018 | Redemption 100.0000 | | 477,400 | 477,400 | 482,079 | 480,983 | | (3,583) | | (3,583) | | 477,400 | | | | 17,708 | 06/15/2037 |
| 96928*-FB-8 | WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30 | | 12/15/2018 | Redemption 100.0000 | | 960,558 | 960,558 | 966,925 | 965,097 | | (4,539) | | (4,539) | | 960,558 | | | | 20,412 | 07/15/2030 |
| 96928*-FC-6 | WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27 | | 12/15/2018 | Redemption 100.0000 | | 2,482,361 | 2,482,361 | 2,507,157 | 2,499,747 | | (17,386) | | (17,386) | | 2,482,361 | | | | 53,432 | 09/30/2027 |
| 97181#-GV-9 | WILMINGTON TRUST CO SR-SEC 8.068% 01/15/27 | | 07/16/2018 | Call 114.0883 | | 65,582,987 | 57,484,406 | 57,484,406 | 57,484,406 | | | | | | 57,484,406 | | | | 12,738,103 | 01/15/2027 |
| 97181#-GV-9 | WILMINGTON TRUST CO SR-SEC 8.068% 01/15/27 | | 01/15/2018 | Redemption 100.0000 | | 765,636 | 765,636 | 765,636 | 765,636 | | | | | | 765,636 | | | | 30,909 | 01/15/2027 |
| 97314@-AA-3 | WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34 | | 12/31/2018 | Redemption 100.0000 | | 777,778 | 777,778 | 777,778 | 777,778 | | | | | | 777,778 | | | | 17,840 | 12/18/2034 |
| 97536@-AA-5 | WINSIGHT HLDGS-LLC ALL PIK 12.750% 07/31/22 | | 11/15/2018 | Call 102.9519 | | 11,567,571 | 11,235,898 | 11,235,898 | 11,235,898 | | | | | | 11,235,898 | | | | 1,601,095 | 07/31/2022 |
| 97806*-AD-4 | WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40 | | 11/30/2018 | Redemption 100.0000 | | 1,333,333 | 1,333,333 | 1,333,333 | 1,333,333 | | | | | | 1,333,333 | | | | 50,400 | 05/31/2040 |
| 97806*-AF-9 | WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC 4.210% 12/02/43 | | 12/02/2018 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 157,875 | 12/02/2043 |
| 97806*-AG-7 | WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45 | | 09/11/2018 | Redemption 100.0000 | | 666,666 | 666,666 | 666,666 | 666,666 | | | | | | 666,666 | | | | 19,150 | 09/10/2045 |
| 981464-CW-8 | WFNMT 2012-A A SEQ SB 3.140% 01/17/23 | | 11/19/2018 | JP MORGAN SECURITIES | | 50,077,930 | 50,000,000 | 49,998,795 | 50,000,000 | | | | | | 50,000,000 | | 77,930 | 77,930 | 1,241,382 | 01/17/2023 |
| 98385X-AP-1 | XTO ENERGY INC CO.GUARNT 5.500% 06/15/18 | | 06/15/2018 | Maturity | | 16,796,000 | 16,796,000 | 14,545,071 | 16,649,538 | | 146,462 | | 146,462 | | 16,796,000 | | | | 461,890 | 06/15/2018 |
| 98385X-AT-3 | XTO ENERGY INC CO.GUARNT 6.500% 12/15/18 | | 12/15/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,942,600 | 19,992,726 | | 7,274 | | 7,274 | | 20,000,000 | | | | 1,300,000 | 12/15/2018 |
| 984121-CD-3 | XEROX CORP SR UNSEC 4.500% 05/15/21 | | 10/02/2018 | Various | | 33,196,005 | 33,000,000 | 33,655,270 | 33,270,389 | | (54,245) | | (54,245) | | 33,216,144 | | (20,139) | (20,139) | 1,239,563 | 05/15/2021 |
| 98882*-AA-5 | ZSF/COLLIERVILLE TRUST-FEDEX SR-SEC 5.770% 01/02/19 | | 12/02/2018 | Redemption 100.0000 | | 7,726,994 | 7,726,994 | 7,726,994 | 7,726,994 | | | | | | 7,726,994 | | | | 243,624 | 01/02/2019 |
| 98984*-AA-2 | ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37 | | 12/15/2018 | Redemption 100.0000 | | 268,039 | 268,039 | 269,379 | 269,186 | | (1,147) | | (1,147) | | 268,039 | | | | 7,693 | 11/15/2037 |
| JV6466-11-6 | ANHEUSER-BUSCH INBEV FIN CO.GUARNT 3.650% 02/01/26 | | 11/13/2018 | Taxable Exchange | | 26,391,468 | 28,000,000 | 27,953,240 | 27,961,121 | | 3,646 | | 3,646 | | 27,964,766 | | (1,573,298) | (1,573,298) | 1,311,567 | 02/01/2026 |
| 008916-AG-3 | AGRIUM INC SR UNSEC 7.125% 05/23/36 | A | 04/10/2018 | Taxable Exchange | | 12,760,200 | 10,000,000 | 9,965,600 | 9,971,568 | | 209 | | 209 | | 9,971,777 | | 2,788,423 | 2,788,423 | 271,146 | 05/23/2036 |
| 008916-AK-4 | AGRIUM INC SR UNSEC 3.150% 10/01/22 | A | 04/10/2018 | Taxable Exchange | | 45,149,784 | 45,715,000 | 44,611,909 | 45,064,631 | | 33,593 | | 33,593 | | 45,098,224 | | 51,560 | 51,560 | 756,012 | 10/01/2022 |
| 008916-AL-2 | AGRIUM INC SR UNSEC 3.500% 06/01/23 | A | 04/10/2018 | Taxable Exchange | | 22,137,312 | 22,250,000 | 22,204,590 | 22,221,937 | | 1,287 | | 1,287 | | 22,223,224 | | (85,912) | (85,912) | 279,052 | 06/01/2023 |
| 008916-AM-0 | AGRIUM INC SR UNSEC 4.900% 06/01/43 | A | 04/10/2018 | Taxable Exchange | | 8,757,077 | 8,500,000 | 8,435,230 | 8,440,127 | | 326 | | 326 | | 8,440,453 | | 316,625 | 316,625 | 149,246 | 06/01/2043 |
| 008916-AN-8 | AGRIUM INC SR UNSEC 5.250% 01/15/45 | A | 04/10/2018 | Taxable Exchange | | 2,161,020 | 2,000,000 | 1,989,820 | 1,990,556 | | 44 | | 44 | | 1,990,600 | | 170,421 | 170,421 | 77,292 | 01/15/2045 |
| 008916-AQ-1 | AGRIUM INC SR UNSEC 4.125% 03/15/35 | A | 04/10/2018 | Taxable Exchange | | 9,683,592 | 10,000,000 | 9,669,457 | 9,678,902 | | 3,430 | | 3,430 | | 9,682,332 | | 1,260 | 1,260 | 234,896 | 03/15/2035 |
| 067901-AH-1 | BARRICK GOLD CORP SR UNSEC 5.250% 04/01/42 | A | 08/14/2018 | Various | | 7,787,645 | 7,500,000 | 7,486,651 | 7,488,379 | | 144 | | 144 | | 7,488,523 | | 299,122 | 299,122 | 334,104 | 04/01/2042 |
| 097751-AV-3 | BOMBARDIER INC SR UNSEC 7.750% 03/15/20 | A | 12/04/2018 | Various | | 29,953,000 | 29,400,000 | 31,049,250 | 29,886,603 | | (196,897) | | (196,897) | | 29,689,705 | | 263,295 | 263,295 | 2,764,597 | 03/15/2020 |
| 097751-BF-7 | BOMBARDIER INC SR UNSEC 6.125% 01/15/23 | A | 11/28/2018 | BANK OF AMERICA | | 2,851,063 | 3,025,000 | 3,025,000 | 3,025,000 | | | | | | 3,025,000 | | (173,938) | (173,938) | 254,762 | 01/15/2023 |
| 109286-AA-2 | BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24 | | 12/30/2018 | Redemption 100.0000 | | 6,994,965 | 6,994,965 | 5,811,356 | 7,317,130 | | | | | (1,505,775) | 6,994,965 | 1,183,609 | | 1,183,609 | 308,068 | 03/31/2024 |
| 136055-AA-8 | CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32 | A | 10/10/2018 | Redemption 100.0000 | | 1,302,088 | 1,302,088 | 1,302,088 | 1,302,088 | | | | | | 1,302,088 | | | | 70,918 | 04/10/2032 |
| 136375-BR-2 | CANADIAN NATL RAILWAY SR UNSEC 5.550% 05/15/18 | A | 05/15/2018 | Maturity | | 5,251,000 | 5,251,000 | 4,378,336 | 5,203,676 | | 47,324 | | 47,324 | | 5,251,000 | | | | 145,715 | 05/15/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 136375-BT-8 | CANADIAN NATL RAILWAY SR UNSEC 5.550% 03/01/19 | A | 08/30/2018 | Call 101.3905 | | 25,347,624 | 25,000,000 | 24,720,250 | 24,958,986 | | 22,839 | | 22,839 | | 24,981,825 | | 18,175 | 18,175 | 1,731,270 | 03/01/2019 |
| 15135U-AD-1 | CENOVUS ENERGY INC SR UNSEC 5.700% 10/15/19 | A | 10/30/2018 | Redemption 100.0000 | | 10,153,846 | 10,153,846 | 10,148,100 | 10,152,733 | | 1,113 | | 1,113 | | 10,153,846 | | | | 856,322 | 10/15/2019 |
| 221025-AB-5 | CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/26 | | 12/30/2018 | Redemption 100.0000 | | 2,911,374 | 2,911,374 | 2,478,901 | 3,044,493 | | | | | (565,592) | 2,911,374 | 432,473 | | 432,473 | 142,270 | 06/30/2026 |
| 22576C-C*-0 | CRESCENT POINT ENERGY CORP. G-SR 5.130% 04/14/21 | A | 04/24/2018 | SEAPORT GROUP | | 30,695,120 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | 695,120 | 695,120 | 842,175 | 04/14/2021 |
| 386435-AB-7 | GRAND RENEWABLE SOLAR LP 3.926% 01/31/35 | | 07/31/2018 | Redemption 100.0000 | | 1,426,447 | 1,426,447 | 1,423,960 | 1,440,046 | | | | | (16,086) | 1,426,447 | 2,487 | | 2,487 | 44,407 | 01/31/2035 |
| 39071#-AA-6 | GREAT LAKES POWER TRANSMISSION SR 6.600% 06/16/23 | | 12/16/2018 | Redemption 100.0000 | | 493,353 | 493,353 | 482,818 | 521,420 | | | | | (38,602) | 493,353 | 10,535 | | 10,535 | 24,609 | 06/16/2023 |
| 535919-AL-8 | LIONS GATE ENTERTAINMENT CO.GUARNT 5.875% 11/01/24 | A | 03/26/2018 | Taxable Exchange | | 11,385,000 | 11,000,000 | 11,061,250 | 11,050,843 | | (2,136) | | (2,136) | | 11,048,707 | | 336,293 | 336,293 | 260,295 | 11/01/2024 |
| 73755L-AD-9 | POTASH CORP-SASKATCHEWAN SR UNSEC 5.875% 12/01/36 | A | 04/10/2018 | Taxable Exchange | | 29,925,480 | 26,000,000 | 25,614,890 | 25,687,855 | | 2,458 | | 2,458 | | 25,690,313 | | 4,235,167 | 4,235,167 | 547,354 | 12/01/2036 |
| 73755L-AF-4 | POTASH CORP-SASKATCHEWAN SR UNSEC 6.500% 05/15/19 | A | 04/10/2018 | Taxable Exchange | | 7,338,119 | 7,075,000 | 7,069,057 | 7,074,001 | | 192 | | 192 | | 7,074,194 | | 263,925 | 263,925 | 185,227 | 05/15/2019 |
| 73755L-AH-0 | POTASH CORP-SASKATCHEWAN SR UNSEC 4.875% 03/30/20 | A | 04/10/2018 | Taxable Exchange | | 42,477,220 | 41,250,000 | 41,562,263 | 41,335,556 | | (9,980) | | (9,980) | | 41,325,576 | | 1,151,643 | 1,151,643 | 1,061,328 | 03/30/2020 |
| 73755L-AL-1 | POTASH CORP-SASKATCHEWAN SR UNSEC 3.625% 03/15/24 | A | 04/10/2018 | Taxable Exchange | | 29,842,172 | 30,000,000 | 29,733,300 | 29,823,693 | | 6,910 | | 6,910 | | 29,830,603 | | 11,569 | 11,569 | 619,271 | 03/15/2024 |
| 740212-AC-9 | PRECISION DRILLING CORP CO.GUARNT 6.625% 11/15/20 | A | 03/28/2018 | Redemption 100.0000 | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 11/15/2020 |
| 740212-AE-5 | PRECISION DRILLING CORP CO.GUARNT 6.500% 12/15/21 | A | 02/02/2018 | TENDER SALE | | | 1,000 | 987 | 993 | | | | | | 994 | | (993) | (993) | | 12/15/2021 |
| 740212-AE-5 | PRECISION DRILLING CORP CO.GUARNT 6.500% 12/15/21 | A | 12/17/2018 | Call 100.0000 | | 3,098,986 | 3,098,986 | 3,059,292 | 3,078,493 | | 2,631 | | 2,631 | | 3,081,124 | | 17,862 | 17,862 | 147,547 | 12/15/2021 |
| 775109-AK-7 | ROGERS COMMUNICATIONS IN CO.GUARNT 6.800% 08/15/18 | A | 04/13/2018 | Call 101.5409 | | 21,475,903 | 21,150,000 | 21,113,080 | 21,146,900 | | 1,382 | | 1,382 | | 21,148,281 | | 1,719 | 1,719 | 1,276,713 | 08/15/2018 |
| 78008S-7D-2 | ROYAL BANK OF CANADA SR UNSEC 2.200% 07/27/18 | A | 07/27/2018 | Maturity | | 14,500,000 | 14,500,000 | 14,500,000 | 14,500,000 | | | | | | 14,500,000 | | | | 319,000 | 07/27/2018 |
| 878742-AT-2 | TECK RESOURCES LIMITED CO.GUARNT 4.500% 01/15/21 | A | 08/14/2018 | TENDER SALE | | 11,366,513 | 11,395,000 | 11,392,151 | 11,394,995 | | 1 | | 1 | | 11,394,996 | | (28,484) | (28,484) | 554,082 | 01/15/2021 |
| 878742-AV-7 | TECK RESOURCES LIMITED CO.GUARNT 4.750% 01/15/22 | A | 08/14/2018 | TENDER SALE | | 23,219,900 | 22,990,000 | 22,509,789 | 22,529,294 | | 1,896 | | 1,896 | | 22,531,190 | | 688,710 | 688,710 | 1,179,994 | 01/15/2022 |
| 878742-AY-1 | TECK RESOURCES LIMITED CO.GUARNT 3.750% 02/01/23 | A | 08/14/2018 | TENDER SALE | | 1,231,900 | 1,270,000 | 587,375 | 587,375 | | | | | | 587,375 | | 644,525 | 644,525 | 49,345 | 02/01/2023 |
| 884903-BG-9 | THOMSON REUTERS CORP SR UNSEC 4.700% 10/15/19 | A | 10/05/2018 | Call 101.7490 | | 20,349,800 | 20,000,000 | 19,929,800 | 19,985,112 | | 6,167 | | 6,167 | | 19,991,278 | | 8,722 | 8,722 | 819,800 | 10/15/2019 |
| 884903-BM-6 | THOMSON REUTERS CORP SR UNSEC 4.500% 05/23/43 | A | 10/05/2018 | TENDER SALE | | 26,806,352 | 29,600,000 | 29,035,824 | 29,080,855 | | 8,371 | | 8,371 | | 29,089,226 | | (2,282,874) | (2,282,874) | 1,154,400 | 05/23/2043 |
| 89352H-AF-6 | TRANSCANADA PIPELINES SR UNSEC 6.500% 08/15/18 | A | 08/15/2018 | Maturity | | 15,000,000 | 15,000,000 | 14,988,900 | 14,999,100 | | 900 | | 900 | | 15,000,000 | | | | 975,000 | 08/15/2018 |
| 895945-D@-9 | TRICAN WELL SERVICE LTD SR-UNSEC 8.290% 04/28/18 | A | 04/28/2018 | Maturity | | 3,793,580 | 3,793,580 | 3,476,403 | 3,745,050 | | 48,530 | | 48,530 | | 3,793,580 | | | | 158,991 | 04/28/2018 |
| 895945-G*-8 | TRICAN WELL SERVICE LTD SR-UNSEC 8.290% 04/28/18 | A | 04/28/2018 | Maturity | | 239,352 | 239,352 | 17,702 | 17,702 | | | | | | 17,702 | | 221,651 | 221,651 | 8,347 | 04/28/2018 |
| C1466#-AA-6 | CPR LEASING LTD. SR-SEC 5.410% 03/03/24 | A | 09/03/2018 | Redemption 100.0000 | | 402,445 | 402,445 | 402,445 | 402,445 | | | | | | 402,445 | | | | 16,402 | 03/03/2024 |
| C4111@-AB-9 | GREAT LAKES POWER LTD SR 6.600% 06/16/23 | | 12/16/2018 | Redemption 100.0000 | | 1,085,377 | 1,085,377 | 1,062,200 | 1,147,125 | | | | | (84,925) | 1,085,377 | 23,178 | | 23,178 | 54,150 | 06/16/2023 |
| C4335*-AA-3 | HEICO CANADA HLDG CO C-SR 6.050% 12/21/20 | A | 12/21/2018 | Redemption 100.0000 | | 4,600,000 | 4,600,000 | 4,600,000 | 4,600,000 | | | | | | 4,600,000 | | | | 278,300 | 12/21/2020 |
| 00203Q-AD-9 | AP MOLLER-MAERSK A/S SR UNSEC 3.875% 09/28/25 | D | 06/26/2018 | Various | | 28,844,110 | 29,975,000 | 29,673,452 | 29,731,659 | | 12,210 | | 12,210 | | 29,743,869 | | (899,759) | (899,759) | 826,737 | 09/28/2025 |
| 00386S-AL-6 | ABU DHABI NATIONAL ENERG SR UNSEC 3.625% 01/12/23 | D | 04/05/2018 | JP MORGAN SECURITIES | | 9,900,000 | 10,000,000 | 9,940,400 | 9,967,700 | | 1,594 | | 1,594 | | 9,969,294 | | (69,294) | (69,294) | 268,854 | 01/12/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 00652M-AB-8 | ADANI PORTS AND SPECIAL SR UNSEC 3.500% 07/29/20 | D | 11/29/2018 | DEUTSCHE BANK SECURITIES INCOR | | 3,604,375 | 3,650,000 | 3,632,626 | 3,640,664 | | 3,243 | | 3,243 | | 3,643,906 | | (39,531) | (39,531) | 171,753 | 07/29/2020 |
| 00802#-AA-4 | AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35 | D | 09/22/2018 | Redemption 100.0000 | | 407,319 | 407,319 | 407,319 | 407,319 | | | | | | 407,319 | | | | 17,209 | 03/22/2035 |
| 009280-AQ-4 | AIRCASTLE LTD SR UNSEC 4.125% 05/01/24 | D | 06/29/2018 | Various | | 16,821,875 | 17,500,000 | 17,500,000 | 17,500,000 | | | | | | 17,500,000 | | (678,125) | (678,125) | 485,260 | 05/01/2024 |
| 020564-AA-8 | ALPEK SA DE CV CO.GUARNT 4.500% 11/20/22 | D | 06/22/2018 | Various | | 10,480,000 | 10,700,000 | 10,669,291 | 10,683,288 | | 1,368 | | 1,368 | | 10,684,657 | | (204,657) | (204,657) | 268,838 | 11/20/2022 |
| 02364W-AV-7 | AMERICA MOVIL SAB DE CV CO.GUARNT 5.000% 03/30/20 | D | 06/22/2018 | BANK OF AMERICA | | 1,490,600 | 1,450,000 | 1,440,965 | 1,447,500 | | 514 | | 514 | | 1,448,014 | | 42,586 | 42,586 | 53,569 | 03/30/2020 |
| 03702Y-AC-4 | AHR 2004 HY1A C SUB CDO-CRE CDO 5.396% 06/20/41 | D | 12/01/2018 | Paydown | | 168,914 | 168,914 | | | | 168,914 | | 168,914 | | 168,914 | | | | 3,962 | 06/20/2041 |
| 03923@-AB-2 | ARCADIS NORTH AMERICA A-SR-UNSEC 5.000% 06/26/18 | D | 06/26/2018 | Maturity | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 375,000 | 06/26/2018 |
| 04363U-AC-0 | PACIFIC NATIONAL FINANCE CO.GUARNT 5.000% 04/07/18 | D | 01/09/2018 | GOLDMAN SACHS & COMPANY | | 8,230,225 | 8,180,000 | 8,135,664 | 8,178,043 | | 204 | | 204 | | 8,178,247 | | 51,978 | 51,978 | 106,794 | 04/07/2018 |
| 04363U-AC-0 | PACIFIC NATIONAL FINANCE CO.GUARNT 5.000% 04/07/18 | D | 04/07/2018 | Maturity | | 20,455,000 | 20,455,000 | 20,344,134 | 20,450,106 | | 4,894 | | 4,894 | | 20,455,000 | | | | 511,375 | 04/07/2018 |
| 05363S-AE-8 | AVERY 2013 2A B2 MEZ CDO-CF-CLO-HY 3.210% 07/17/25 | D | 03/26/2018 | Paydown | | 10,000,000 | 10,000,000 | 9,850,000 | 9,898,769 | | 101,231 | | 101,231 | | 10,000,000 | | | | 141,775 | 07/17/2025 |
| 05565Q-BR-8 | BP CAPITAL MARKETS PLC CO.GUARNT 4.742% 03/11/21 | D | 12/14/2018 | Taxable Exchange | | 40,914,920 | 39,850,000 | 39,850,000 | 39,850,000 | | | | | | 39,850,000 | | 1,064,920 | 1,064,920 | 2,377,856 | 03/11/2021 |
| 05565Q-BZ-0 | BP CAPITAL MARKETS PLC CO.GUARNT 3.245% 05/06/22 | D | 12/14/2018 | Taxable Exchange | | 29,683,201 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (316,799) | (316,799) | 1,076,258 | 05/06/2022 |
| 05565Q-DB-1 | BP CAPITAL MARKETS PLC CO.GUARNT 3.119% 05/04/26 | D | 12/14/2018 | Taxable Exchange | | 11,670,363 | 12,300,000 | 12,300,000 | 12,300,000 | | | | | | 12,300,000 | | (629,637) | (629,637) | 426,263 | 05/04/2026 |
| 05581K-AB-7 | BNP PARIBAS SR UNSEC 3.800% 01/10/24 | D | 03/13/2018 | BNP PARIBAS | | 11,206,496 | 11,200,000 | 11,165,952 | 11,170,171 | | 894 | | 894 | | 11,171,065 | | 35,431 | 35,431 | 289,644 | 01/10/2024 |
| 05990G-AB-1 | BANCO DE CREDITO DEL PER SR UNSEC 2.750% 01/09/18 | D | 01/09/2018 | Maturity | | 15,300,000 | 15,300,000 | 14,309,658 | 15,293,395 | | 6,605 | | 6,605 | | 15,300,000 | | | | 210,375 | 01/09/2018 |
| 064255-AL-6 | MUFG BANK LTD SR UNSEC 1.650% 02/26/18 | D | 02/26/2018 | Maturity | | 15,503,000 | 15,503,000 | 15,480,107 | 15,502,275 | | 725 | | 725 | | 15,503,000 | | | | 127,900 | 02/26/2018 |
| 09073V-AU-8 | BRCHW 2014 1A B2R MEZ CDO-CF-CLO-HY 3.464% 07/15/26 | D | 04/27/2018 | ROBERT W. BAIRD & COMPANY INC | | 7,482,000 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | (18,000) | (18,000) | 141,447 | 07/15/2026 |
| 10302V-BE-4 | BOWPK 2014 1A B2R MEZ CDO-CF-CLO-HY 3.545% 11/23/25 | D | 04/27/2018 | ROBERT W. BAIRD & COMPANY INC | | 3,990,400 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (9,600) | (9,600) | 62,227 | 11/23/2025 |
| 10553M-AD-3 | OI BRASIL HOLDINGS COOP CO.GUARNT 5.750% 02/10/22 | D | 07/31/2018 | Taxable Exchange | | 7,413,047 | 18,950,000 | 3,733,150 | 3,733,150 | | | | | | 3,733,150 | | 3,679,897 | 3,679,897 | | 02/10/2022 |
| 111013-AG-3 | SKY LTD CO.GUARNT 6.100% 02/15/18 | D | 02/15/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,977,800 | 19,999,644 | | 356 | | 356 | | 20,000,000 | | | | 610,000 | 02/15/2018 |
| 111013-AH-1 | SKY PLC CO.GUARNT 9.500% 11/15/18 | D | 11/15/2018 | Maturity | | 15,000,000 | 15,000,000 | 14,975,100 | 14,996,708 | | 3,292 | | 3,292 | | 15,000,000 | | | | 1,425,000 | 11/15/2018 |
| 125464-AA-5 | CIC RECEIVABLES MASTER TRUST A-SR 4.890% 10/07/21 | D | 10/07/2018 | Redemption 100.0000 | | 9,264,722 | 9,264,722 | 9,363,932 | 9,333,332 | | (68,609) | | (68,609) | | 9,264,722 | | | | 284,873 | 10/07/2021 |
| 12549C-AU-0 | CIFC 2013 3A A2BR MEZ CDO-CF-CLO-HY 3.400% 10/24/25 | D | 04/06/2018 | Paydown | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 229,500 | 10/24/2025 |
| 12549F-BA-6 | CIFC 2013 4A B2R MEZ CDO-CF-CLO-HY 3.380% 11/27/24 | D | 05/03/2018 | MORGAN STANLEY & CO. INC. | | 4,988,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (12,000) | (12,000) | 75,111 | 11/27/2024 |
| 13875T-AD-3 | CANYC 2006 1A C FLT CDO-CF-CLO-HY 3.488% 12/15/20 | D | 04/27/2018 | ROBERT W. BAIRD & COMPANY INC | | 11,790,678 | 11,800,000 | 11,634,220 | 11,800,000 | | | | | | 11,800,000 | | (9,322) | (9,322) | 111,023 | 12/15/2020 |
| 140274-AA-9 | CPLSE 2005 1A A SEQ CDO-CRE CDO 4.926% 01/29/40 | D | 07/30/2018 | Paydown | | 2,453,305 | 2,453,305 | 2,449,923 | 2,453,305 | | | | | | 2,453,305 | | | | 87,142 | 01/29/2040 |
| 151191-BA-0 | CELULOSA ARAUCO CONSTITU SR UNSEC 3.875% 11/02/27 | D | 06/04/2018 | Tax Free Exchange | | 18,205,700 | 18,475,000 | 18,191,963 | 18,195,812 | | 9,888 | | 9,888 | | 18,205,700 | | | | 421,589 | 11/02/2027 |
| 151191-BC-6 | CELULOSA ARAUCO CONSTITU SR UNSEC 5.500% 11/02/47 | D | 06/04/2018 | Tax Free Exchange | | 3,240,585 | 3,250,000 | 3,240,510 | 3,240,531 | | 54 | | 54 | | 3,240,585 | | | | 105,264 | 11/02/2047 |
| 16951X-AA-0 | CHINA RESOURCES GAS GRP SR UNSEC 4.500% 04/05/22 | D | 12/10/2018 | Various | | 18,471,933 | 18,175,000 | 17,887,515 | 18,035,764 | | 21,472 | | 21,472 | | 18,057,236 | | 414,697 | 414,697 | 769,341 | 04/05/2022 |
| 200447-AB-6 | COMISION FED DE ELECTRIC SR UNSEC 4.875% 05/26/21 | D | 05/22/2018 | JP MORGAN SECURITIES | | 5,072,500 | 5,000,000 | 4,960,600 | 4,984,386 | | 1,679 | | 1,679 | | 4,986,065 | | 86,435 | 86,435 | 120,521 | 05/26/2021 |
| 202712-AG-0 | COMMONWEALTH BANK AUST SUBORD 4.650% 06/15/18 | D | 06/15/2018 | Maturity | | 75,000,000 | 75,000,000 | 74,574,000 | 74,982,405 | | 17,595 | | 17,595 | | 75,000,000 | | | | 1,743,750 | 06/15/2018 |
| 20557#-AE-1 | COMPUTERSHARE A-SR 6.340% 07/29/18 | C | 07/29/2018 | Maturity | | 50,000,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | | | 3,170,000 | 07/29/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 21240B-AA-9 | CONTROLADORA MABE SA CV CO.GUARNT 7.875% 10/28/19 | D | 10/23/2018 | TENDER SALE | | 8,947,840 | 8,800,000 | 9,141,032 | 8,920,732 | | (51,609) | | (51,609) | | 8,869,123 | | 78,717 | 78,717 | 346,500 | 10/28/2019 |
| 226081-AC-1 | CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36 | D | 11/27/2018 | Paydown | | | (533,024) | (729) | (3,407) | | (1) | (2,678) | 2,677 | | (729) | | 729 | 729 | 9,730 | 05/27/2036 |
| 22608S-AD-0 | CREST 2003 1A D2 MEZ CDO-CRE CDO 7.332% 05/28/38 | D | 05/28/2018 | Paydown | | 610,034 | 610,034 | 142,385 | 159,004 | | 451,030 | | 451,030 | | 610,034 | | | | 20,808 | 05/28/2038 |
| 24023K-AA-6 | DBS GROUP HOLDINGS LTD SR UNSEC 2.246% 07/16/19 | D | 07/17/2018 | HSBC SECURITIES USA INC | | 24,793,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | (207,000) | (207,000) | 488,315 | 07/16/2019 |
| 25152R-XA-6 | DEUTSCHE BANK AG LONDON SR UNSEC 3.700% 05/30/24 | D | 06/01/2018 | Taxable Exchange | | 37,538,074 | 39,989,000 | 37,357,324 | 39,884,949 | | 6,033 | 2,533,658 | (2,527,625) | | 37,357,324 | | 180,750 | 180,750 | 743,906 | 05/30/2024 |
| 25243E-AF-0 | DIAGEO CAPITAL PLC CO.GUARNT 4.850% 05/15/18 | D | 05/15/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,996,600 | 19,999,891 | | 109 | | 109 | | 20,000,000 | | | | 485,000 | 05/15/2018 |
| 268789-AA-2 | E.ON INTL FINANCE BV CO.GUARNT 5.800% 04/30/18 | D | 04/30/2018 | Maturity | | 25,000,000 | 25,000,000 | 24,894,500 | 24,995,309 | | 4,691 | | 4,691 | | 25,000,000 | | | | 725,000 | 04/30/2018 |
| 279158-AD-1 | ECOPETROL SA SR UNSEC 4.250% 09/18/18 | D | 04/13/2018 | Call 100.8270 | | 6,241,189 | 6,190,000 | 6,078,432 | 6,160,347 | | 11,577 | | 11,577 | | 6,171,924 | | 18,076 | 18,076 | 200,995 | 09/18/2018 |
| 29081Y-AD-8 | EMBRAER OVERSEAS LTD CO.GUARNT 5.696% 09/16/23 | D | 11/07/2018 | GOLDMAN SACHS & COMPANY | | 3,892,941 | 3,697,000 | 3,630,982 | 3,654,718 | | 5,466 | | 5,466 | | 3,660,184 | | 232,757 | 232,757 | 241,583 | 09/16/2023 |
| 29246N-AA-0 | EMPRESA DE ENERGIA DE BO SR UNSEC 6.125% 11/10/21 | D | 01/23/2018 | Call 102.0420 | | 25,510,500 | 25,000,000 | 25,562,500 | 25,196,067 | | (6,132) | | (6,132) | | 25,189,934 | | (189,934) | (189,934) | 821,003 | 11/10/2021 |
| 31572U-AE-6 | FIBRIA OVERSEAS FINANCE CO.GUARNT 5.250% 05/12/24 | D | 03/13/2018 | STANDARD CHARTERED BANK | | 3,135,000 | 3,000,000 | 2,979,060 | 2,985,441 | | 391 | | 391 | | 2,985,831 | | 149,169 | 149,169 | 53,813 | 05/12/2024 |
| 344419-AA-4 | FOMENTO ECONOMICO MEX SR UNSEC 2.875% 05/10/23 | D | 06/25/2018 | JP MORGAN SECURITIES | | 7,550,000 | 8,000,000 | 7,242,200 | 7,521,581 | | 39,094 | | 39,094 | | 7,560,675 | | (10,675) | (10,675) | 145,028 | 05/10/2023 |
| 36320C-AR-1 | GALXY 2013 16A B2R MEZ CDO-CF-CLO-HY 3.525% 11/16/25 | D | 04/05/2018 | Paydown | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 204,150 | 11/16/2025 |
| 368266-AR-3 | GAZPROM -GAZ CAPITAL SA SR UNSEC 4.950% 07/19/22 | D | 10/05/2018 | BARCLAYS BANK PLC | | 5,015,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 15,000 | 15,000 | 303,188 | 07/19/2022 |
| 398186-AA-4 | GRIFFIN COAL MINING CO SR UNSEC 9.500% 12/01/18 | D | 02/09/2018 | Redemption 100.0000 | | 3,006,070 | 3,006,070 | | | | | | | | | | 3,006,070 | 3,006,070 | | 12/01/2018 |
| 40049J-BC-0 | GRUPO TELEVISA SAB SR UNSEC 6.125% 01/31/46 | D | 12/21/2018 | STANDARD CHARTERED BANK | | 4,106,000 | 4,000,000 | 3,987,080 | 3,988,292 | | 160 | | 160 | | 3,988,452 | | 117,548 | 117,548 | 343,340 | 01/31/2046 |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV CO.GUARNT 4.875% 06/30/20 | D | 07/30/2018 | Various | | 12,072,200 | 11,768,000 | 12,351,122 | 11,963,206 | | (43,414) | | (43,414) | | 11,919,793 | | 152,407 | 152,407 | 333,538 | 06/30/2020 |
| 40066N-AA-4 | GUANAY FINANCE LTD SR SEC 6.000% 12/15/20 | D | 12/15/2018 | Redemption 100.0000 | | 4,384,414 | 4,384,414 | 4,400,357 | 4,390,429 | | (6,015) | | (6,015) | | 4,384,414 | | | | 168,025 | 12/15/2020 |
| 4041A2-AH-7 | HBOS PLC SUBORD 6.750% 05/21/18 | D | 05/21/2018 | Maturity | | 25,000,000 | 25,000,000 | 24,896,000 | 24,994,574 | | 5,426 | | 5,426 | | 25,000,000 | | | | 843,750 | 05/21/2018 |
| 404280-AV-1 | HSBC HOLDINGS PLC SR UNSEC 3.400% 03/08/21 | D | 04/25/2018 | HSBC SECURITIES USA INC | | 44,532,156 | 44,350,000 | 44,248,882 | 44,283,677 | | 4,610 | | 4,610 | | 44,288,288 | | 243,868 | 243,868 | 831,187 | 03/08/2021 |
| 42771A-AA-4 | HERO 2017-3A A1 SEQ 3.190% 09/20/48 | D | 12/20/2018 | Paydown | | 1,386,906 | 1,386,906 | 1,386,437 | 1,386,435 | | 471 | | 471 | | 1,386,906 | | | | 19,502 | 09/20/2048 |
| 42771R-AA-7 | HERO 2016-1R A1 SEQ 4.500% 09/21/42 | D | 09/21/2018 | Paydown | | 2,587,101 | 2,587,101 | 2,561,434 | 2,561,940 | | 25,161 | | 25,161 | | 2,587,101 | | | | 87,400 | 09/21/2042 |
| 44841D-AB-8 | HUTCH WHAMPOA INT 14 LTD CO.GUARNT 3.625% 10/31/24 | D | 12/10/2018 | WELLS FARGO | | 1,916,460 | 1,950,000 | 1,947,738 | 1,948,103 | | 432 | | 432 | | 1,948,535 | | (32,075) | (32,075) | 78,934 | 10/31/2024 |
| 44986W-AJ-4 | INGIM 2013 2A A2B SEQ CDO-CF-CLO-HY 3.070% 04/25/25 | D | 03/29/2018 | Paydown | | 8,000,000 | 8,000,000 | 7,948,000 | 7,970,067 | | 29,933 | | 29,933 | | 8,000,000 | | | | 105,062 | 04/25/2025 |
| 45112E-AC-3 | ICICI BANK LTD/DUBAI SR UNSEC 4.700% 02/21/18 | D | 02/21/2018 | Maturity | | 14,450,000 | 14,450,000 | 14,422,979 | 14,449,237 | | 763 | | 763 | | 14,450,000 | | | | 339,575 | 02/21/2018 |
| 45112E-AF-6 | ICICI BANK LTD/DUBAI SR UNSEC 3.500% 03/18/20 | D | 11/28/2018 | NOMURA SECURITIES INTL INC. | | 4,956,400 | 5,000,000 | 4,982,650 | 4,992,624 | | 2,974 | | 2,974 | | 4,995,598 | | (39,198) | (39,198) | 210,000 | 03/18/2020 |
| 460599-AA-1 | INTERNATIONAL GAME TECH SR SEC 5.625% 02/15/20 | D | 09/27/2018 | Call 102.8430 | | 22,100,961 | 21,490,000 | 21,490,000 | 21,490,000 | | | | | | 21,490,000 | | | | 1,960,801 | 02/15/2020 |
| 46137N-AB-4 | INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33 | D | 09/30/2018 | Redemption 100.0000 | | 145,819 | 145,819 | 145,819 | 145,819 | | | | | | 145,819 | | | | 7,801 | 03/31/2033 |
| 46507M-AA-0 | ISRAEL ELECTRIC CORP LTD SR SEC 7.250% 01/15/19 | D | 04/30/2018 | Call 103.1860 | | 7,055,859 | 6,838,000 | 6,527,736 | 6,792,655 | | 13,995 | | 13,995 | | 6,806,650 | | 31,350 | 31,350 | 610,331 | 01/15/2019 |
| 46507M-AD-4 | ISRAEL ELECTRIC CORP LTD SR SEC 5.625% 06/21/18 | D | 06/21/2018 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 281,250 | 06/21/2018 |
| 46507V-AD-4 | ISRAEL ELECTRIC CORP LTD SR SEC 7.700% 07/15/18 | D | 07/15/2018 | Maturity | | 5,000,000 | 5,000,000 | 5,010,000 | 5,000,632 | | (632) | | (632) | | 5,000,000 | | | | 385,000 | 07/15/2018 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 470170-AB-7 | JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22 | D | 10/05/2018 | Paydown | | 3,149,674 | 3,149,674 | 3,149,674 | 3,149,674 | | | | | | 3,149,674 | | | | 116,495 | 07/08/2022 |
| 48202R-AG-0 | JUN 1999 1A B2 SUB CDO-CF-CBO-HY 6.650% 04/15/19 | D | 04/15/2018 | WORTHLESS SECURITIES | | | 7,000,000 | | | | | | | | | | | | | 04/15/2019 |
| 48667Q-AA-3 | KAZMUNAYGAS NATIONAL CO SR UNSEC 9.125% 07/02/18 | D | 07/02/2018 | Maturity | | 2,000,000 | 2,000,000 | 1,983,920 | 1,998,799 | | 1,201 | | 1,201 | | 2,000,000 | | | | 182,500 | 07/02/2018 |
| 48667Q-AH-8 | KAZMUNAYGAS NATIONAL CO SR UNSEC 4.875% 05/07/25 | D | 05/04/2018 | TENDER SALE | | 20,356,175 | 19,850,000 | 19,185,852 | 19,309,980 | | 20,432 | | 20,432 | | 19,330,412 | | 1,025,763 | 1,025,763 | 475,780 | 05/07/2025 |
| 55382#-AA-6 | MT-2002 STATUTORY TRUST-VNU SR-SEC 7.740% 06/19/23 | D | 12/19/2018 | Redemption 100.0000 | | 3,411,594 | 3,411,594 | 1,952,206 | 2,655,886 | | 755,708 | | 755,708 | | 3,411,594 | | | | 199,296 | 06/19/2023 |
| 55382#-AB-4 | MT-2002 STATUTORY TRUST-VNU SR-SEC 6.813% 06/18/18 | D | 06/18/2018 | Redemption 100.0000 | | 22,346 | 22,346 | 11,541 | 20,739 | | 1,607 | | 1,607 | | 22,346 | | | | 757 | 06/18/2018 |
| 55818M-AS-6 | MDPK 2014 13A B2R MEZ CDO-CF-CLO-HY 3.300% 01/19/25 | D | 04/19/2018 | Paydown | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 165,000 | 01/19/2025 |
| 561233-AA-5 | MALLINCKRODT FIN/SB CO.GUARNT 5.750% 08/01/22 | D | 12/12/2018 | CREDIT SUISSE SECURITIES US LL | | 872,500 | 1,000,000 | 1,053,750 | 1,027,177 | | (9,637) | | (9,637) | | 1,017,540 | | (145,040) | (145,040) | 78,743 | 08/01/2022 |
| 561234-AE-5 | MALLINCKRODT INTL FIN CO.GUARNT 4.750% 04/15/23 | D | 05/23/2018 | CREDIT SUISSE SECURITIES US LL | | 18,486,250 | 23,000,000 | 17,595,000 | 22,958,540 | | 1,710 | 5,365,251 | (5,363,541) | | 17,595,000 | | 891,250 | 891,250 | 667,639 | 04/15/2023 |
| 59284M-AA-2 | MEXICO CITY ARPT TRUST SR SEC 4.250% 10/31/26 | D | 12/24/2018 | TENDER SALE | | 3,497,670 | 3,533,000 | 3,538,576 | 3,538,170 | | (800) | | (800) | | 3,537,370 | | (39,700) | (39,700) | 172,675 | 10/31/2026 |
| 59284M-AB-0 | MEXICO CITY ARPT TRUST SR SEC 5.500% 10/31/46 | D | 12/24/2018 | TENDER SALE | | 3,909,510 | 3,949,000 | 3,926,300 | 3,927,027 | | (136) | | (136) | | 3,926,890 | | (17,380) | (17,380) | 249,774 | 10/31/2046 |
| 59284M-AC-8 | MEXICO CITY ARPT TRUST SR SEC 3.875% 04/30/28 | D | 12/24/2018 | TENDER SALE | | 9,381,240 | 9,476,000 | 9,418,481 | 9,419,434 | | 4,433 | | 4,433 | | 9,423,867 | | (42,627) | (42,627) | 463,074 | 04/30/2028 |
| 59284M-AD-6 | MEXICO CITY ARPT TRUST SR SEC 5.500% 07/31/47 | D | 12/26/2018 | TENDER SALE | | 4,974,750 | 5,025,000 | 4,994,750 | 4,994,750 | | 167 | | 167 | | 4,994,917 | | (20,167) | (20,167) | 349,307 | 07/31/2047 |
| 606822-AA-2 | MITSUBISHI UFJ FIN GRP SR UNSEC 2.950% 03/01/21 | D | 03/15/2018 | TENDER SALE | | 4,089,023 | 4,283,000 | 4,274,091 | 4,277,213 | | 351 | | 351 | | 4,277,564 | | (188,541) | (188,541) | 63,174 | 03/01/2021 |
| 62856R-AB-1 | MYRIAD INTL HOLDINGS BV CO.GUARNT 6.000% 07/18/20 | D | 11/05/2018 | Various | | 6,029,400 | 5,800,000 | 5,800,000 | 5,800,000 | | | | | | 5,800,000 | | 229,400 | 229,400 | 349,200 | 07/18/2020 |
| 62947Q-AN-8 | NXP BV/NXP FUNDING LLC CO.GUARNT 5.750% 03/15/23 | D | 04/02/2018 | Call 102.8750 | | 30,481,863 | 29,630,000 | 30,303,081 | 29,986,108 | | (27,796) | | (27,796) | | 29,958,311 | | (328,311) | (328,311) | 1,784,179 | 03/15/2023 |
| 62983P-AB-1 | NAKILAT INC SECURED 6.267% 12/31/33 | D | 12/31/2018 | Redemption 100.0000 | | 309,918 | 309,918 | 309,918 | 309,918 | | | | | | 309,918 | | | | 14,655 | 12/31/2033 |
| 65410C-AC-4 | NIELSEN CO LUX SARL/THE CO.GUARNT 5.000% 02/01/25 | D | 08/13/2018 | BANK OF AMERICA | | 1,436,250 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | (63,750) | (63,750) | 77,917 | 02/01/2025 |
| 67108W-AW-9 | OZLM 2014 7A A2BR MEZ SEQ CDO-CF-CL 3.600% 07/17/26 | D | 05/03/2018 | BARCLAYS BANK PLC | | 19,906,200 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (93,800) | (93,800) | 400,000 | 07/17/2026 |
| 67576G-AA-5 | ODBRCHT OFFSHRE DRLL FIN SR SEC 6.750% 10/01/22 | D | 01/08/2018 | Taxable Exchange | | 7,690,170 | 19,225,425 | 2,705,811 | 2,705,811 | | | | | | 2,705,811 | | 4,984,359 | 4,984,359 | | 10/01/2022 |
| 67576G-AB-3 | ODBRCHT OFFSHRE DRLL FIN SR SEC 6.625% 10/01/22 | D | 01/08/2018 | Taxable Exchange | | 2,297,764 | 5,744,410 | 861,286 | 861,286 | | | | | | 861,286 | | 1,436,478 | 1,436,478 | | 10/01/2022 |
| 67706H-AQ-1 | OHALF 2013 1A B2R MEZ CDO-CF-CLO-HY 3.280% 07/23/25 | D | 05/03/2018 | BARCLAYS BANK PLC | | 24,887,500 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | (112,500) | (112,500) | 441,889 | 07/23/2025 |
| 70014L-AB-6 | PARK AEROSPACE HOLDINGS CO.GUARNT 5.500% 02/15/24 | D | 01/25/2018 | JP MORGAN SECURITIES | | 5,000,000 | 5,000,000 | 5,168,750 | 5,159,423 | | (1,692) | | (1,692) | | 5,157,730 | | (157,730) | (157,730) | 125,278 | 02/15/2024 |
| 71568P-AA-7 | PERUSAHAAN LISTRIK NEGAR SR UNSEC 5.500% 11/22/21 | D | 10/24/2018 | Various | | 10,358,750 | 10,000,000 | 10,338,500 | 10,154,350 | | (29,846) | | (29,846) | | 10,124,504 | | 234,246 | 234,246 | 508,750 | 11/22/2021 |
| 71647N-AF-6 | PETROBRAS GLOBAL FINANCE CO.GUARNT 4.375% 05/20/23 | D | 04/13/2018 | SANTANDER SECURITIES INC. | | 5,814,450 | 5,900,000 | 5,830,852 | 5,858,973 | | 1,986 | | 1,986 | | 5,860,959 | | (46,509) | (46,509) | 105,401 | 05/20/2023 |
| 71647N-AM-1 | PETROBRAS GLOBAL FINANCE CO.GUARNT 6.250% 03/17/24 | D | 11/07/2018 | Various | | 10,286,250 | 10,400,000 | 10,376,288 | 10,383,615 | | 1,474 | | 1,474 | | 10,385,089 | | (98,839) | (98,839) | 624,965 | 03/17/2024 |
| 71654Q-AW-2 | PETROLEOS MEXICANOS CO.GUARNT 6.000% 03/05/20 | D | 02/16/2018 | TENDER SALE | | 1,884,411 | 1,819,000 | 1,816,123 | 1,818,201 | | 43 | | 43 | | 1,818,245 | | 66,167 | 66,167 | 48,810 | 03/05/2020 |
| 71654Q-BH-4 | PETROLEOS MEXICANOS CO.GUARNT 4.875% 01/18/24 | D | 10/16/2018 | Various | | 9,402,200 | 9,550,000 | 9,500,911 | 9,517,426 | | 3,713 | | 3,713 | | 9,521,139 | | (118,939) | (118,939) | 576,536 | 01/18/2024 |
| 71656L-BQ-3 | PETROLEOS MEXICANOS CO.GUARNT 6.500% 03/13/27 | D | 03/23/2018 | Tax Free Exchange | | 2,925,366 | 2,950,000 | 2,923,273 | 2,924,921 | | 445 | | 445 | | 2,925,366 | | | | 101,201 | 03/13/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 71656L-BS-9 | PETROLEOS MEXICANOS CO.GUARNT 6.500% 03/13/27 | D | 03/23/2018 | Tax Free Exchange | | 8,942,022 | 8,500,000 | 8,966,412 | 8,950,359 | | (8,337) | | (8,337) | | 8,942,022 | | | | 291,597 | 03/13/2027 |
| 71656L-BT-7 | PETROLEOS MEXICANOS CO.GUARNT 6.750% 09/21/47 | D | 03/23/2018 | Tax Free Exchange | | 6,549,514 | 6,675,000 | 6,547,758 | 6,549,221 | | 293 | | 293 | | 6,549,514 | | | | 227,784 | 09/21/2047 |
| 71654Q-BC-5 | PETROLEOS MEXICANOS US GOVT GUARANT 2.000% 12/20/22 | | 12/20/2018 | Redemption 100.0000 | | 1,070,000 | 1,070,000 | 1,070,000 | 1,070,000 | | | | | | 1,070,000 | | | | 16,050 | 12/20/2022 |
| 71654Q-BD-3 | PETROLEOS MEXICANOS US GOVT GUARANT 1.950% 12/20/22 | | 12/20/2018 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 29,250 | 12/20/2022 |
| 71657Y-AA-0 | PETRO CO TRIN/TOBAGO LTD SR UNSEC 6.000% 05/08/22 | D | 11/08/2018 | Redemption 100.0000 | | 2,321,667 | 2,321,667 | 2,313,830 | 2,317,910 | | 3,756 | | 3,756 | | 2,321,667 | | | | 104,475 | 05/08/2022 |
| 716743-AD-1 | PETRONAS CAPITAL LTD CO.GUARNT 5.250% 08/12/19 | D | 10/30/2018 | Various | | 14,217,000 | 14,000,000 | 14,176,190 | 14,036,221 | | (18,380) | | (18,380) | | 14,017,841 | | 199,159 | 199,159 | 896,292 | 08/12/2019 |
| 74951P-CY-2 | RESIF 2004-B B5 SUB FLT 3.937% 02/10/36 | D | 12/10/2018 | Paydown | | 44,709 | 44,709 | 8,790 | 9,058 | | 35,651 | | 35,651 | | 44,709 | | | | 611 | 02/10/2036 |
| 74951P-DF-2 | RESIF 2004-C B3 SUB FLT 3.137% 09/10/36 | D | 12/10/2018 | Paydown | | 149,742 | 149,742 | 122,742 | 123,534 | | 26,207 | | 26,207 | | 149,742 | | | | 1,780 | 09/10/2036 |
| 74951P-DG-0 | RESIF 2004-C B4 SUB FLT 3.337% 09/10/36 | D | 12/10/2018 | Paydown | | 112,306 | 112,306 | 29,814 | 29,148 | | 83,158 | | 83,158 | | 112,306 | | | | 1,442 | 09/10/2036 |
| 74951P-DQ-8 | RESIF 2005-A B3 SUB FLT 2.967% 03/10/37 | D | 12/10/2018 | Paydown | | 183,518 | 183,518 | 62,216 | 63,512 | | 120,006 | | 120,006 | | 183,518 | | | | 2,114 | 03/10/2037 |
| 74951P-DR-6 | RESIF 2005-A B4 SUB FLT 3.067% 03/10/37 | D | 12/10/2018 | Paydown | | | 423,988 | | | | | | | | | | | | 6,639 | 03/10/2037 |
| 74951P-EA-2 | RESIF 2005-B B4 SUB FLT 3.057% 06/10/37 | D | 12/10/2018 | Paydown | | | 603,949 | | | | | | | | | | | | 3,412 | 06/10/2037 |
| 75973L-AA-6 | RENEW 2017-1A A SEQ 3.670% 09/20/52 | D | 12/20/2018 | Paydown | | 930,871 | 930,871 | 930,626 | 932,561 | | (1,690) | | (1,690) | | 930,871 | | | | 22,595 | 09/20/2052 |
| 76113G-AA-6 | RESIF 2005-C B3 SUB FLT 2.987% 09/10/37 | D | 12/10/2018 | Paydown | | 25,348 | 441,794 | | | | 25,348 | | 25,348 | | 25,348 | | | | 4,646 | 09/10/2037 |
| 76720A-AF-3 | RIO TINTO FIN USA PLC CO.GUARNT 2.875% 08/21/22 | D | 04/19/2018 | Call 100.1154 | | 5,351,166 | 5,345,000 | 5,274,874 | 5,309,851 | | 2,101 | | 2,101 | | 5,311,952 | | 33,048 | 33,048 | 107,759 | 08/21/2022 |
| 784309-AA-4 | SJETS 2017-1 A SEQ 3.967% 08/15/42 | D | 12/15/2018 | Paydown | | 333,333 | 333,333 | 333,333 | 333,332 | | 1 | | 1 | | 333,333 | | | | 7,163 | 08/15/2042 |
| 80283L-AM-5 | SANTANDER UK PLC SR UNSEC 3.050% 08/23/18 | D | 08/23/2018 | Maturity | | 16,500,000 | 16,500,000 | 16,463,535 | 16,494,989 | | 5,011 | | 5,011 | | 16,500,000 | | | | 503,250 | 08/23/2018 |
| 822582-AJ-1 | SHELL INTERNATIONAL FIN CO.GUARNT 4.300% 09/22/19 | D | 12/04/2018 | WELLS FARGO | | 3,026,340 | 3,000,000 | 2,989,620 | 2,997,883 | | 1,123 | | 1,123 | | 2,999,006 | | 27,334 | 27,334 | 155,517 | 09/22/2019 |
| 846502-AA-0 | SPAEM 2015-1A A SEQ 4.000% 08/01/21 | D | 11/01/2018 | Paydown | | 6,544,035 | 6,544,035 | 6,544,035 | 6,544,035 | | | | | | 6,544,035 | | | | 175,770 | 08/01/2021 |
| 85628U-AD-8 | STATE BANK INDIA/LONDON SR UNSEC 3.250% 04/18/18 | D | 04/18/2018 | Maturity | | 5,000,000 | 5,000,000 | 4,835,450 | 4,989,151 | | 10,849 | | 10,849 | | 5,000,000 | | | | 81,250 | 04/18/2018 |
| 865622-BC-7 | SUMITOMO MITSUI BANKING CO.GUARNT 2.500% 07/19/18 | D | 07/19/2018 | Maturity | | 7,350,000 | 7,350,000 | 7,337,652 | 7,348,568 | | 1,432 | | 1,432 | | 7,350,000 | | | | 183,750 | 07/19/2018 |
| 86960B-AC-6 | SVENSKA HANDELSBANKEN AB CO.GUARNT 1.625% 03/21/18 | D | 03/21/2018 | Maturity | | 20,000,000 | 20,000,000 | 19,934,200 | 19,997,018 | | 2,982 | | 2,982 | | 20,000,000 | | | | 162,500 | 03/21/2018 |
| 87248D-AC-4 | TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000% 07/20/31 | D | 10/20/2018 | Capital Distribution | | 1,608,062 | | 1,608,062 | 1,608,062 | | | | | | 1,608,062 | | | | | 07/20/2031 |
| 87271Q-AC-5 | TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000% 04/20/29 | D | 10/20/2018 | Capital Distribution | | 2,520,950 | | 2,520,950 | 2,520,950 | | | | | | 2,520,950 | | | | | 04/20/2029 |
| 87271T-AC-9 | TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000% 01/16/31 | D | 03/29/2018 | US BANK GLOBAL CORP TRUST SVRS | | 380,000 | 418,000 | 379,880 | 379,880 | | | | | | 379,880 | | 120 | 120 | | 01/16/2031 |
| 87271T-AC-9 | TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000% 01/16/31 | D | 10/16/2018 | Capital Distribution | | 2,237,514 | | 2,237,514 | 2,237,514 | | | | | | 2,237,514 | | | | | 01/16/2031 |
| 87944L-AE-9 | TELEMAR NORTE LESTE SA SR UNSEC 5.500% 10/23/20 | D | 07/31/2018 | Taxable Exchange | | 21,315,474 | 55,140,000 | 15,990,600 | 15,990,600 | | | | | | 15,990,600 | | 5,324,874 | 5,324,874 | | 10/23/2020 |
| 88315F-AE-1 | TMCL 2017-2A A SEQ 3.520% 06/20/42 | D | 12/20/2018 | Paydown | | 975,048 | 975,048 | 974,874 | 974,876 | | 172 | | 172 | | 975,048 | | | | 18,764 | 06/20/2042 |
| 88606W-AA-0 | TBOLT 2017-A A STEP SEQ 4.212% 05/17/32 | D | 12/15/2018 | Paydown | | 1,191,714 | 1,191,714 | 1,191,664 | 1,191,668 | | 46 | | 46 | | 1,191,714 | | | | 35,282 | 05/17/2032 |
| 88606W-AC-6 | TBOLT 2017-A C SUB 4.500% 05/17/32 | D | 12/15/2018 | Paydown | | 451,213 | 451,213 | 410,462 | 412,063 | | 39,149 | | 39,149 | | 451,213 | | | | 12,881 | 05/17/2032 |
| 898324-AC-2 | TRUST F/1401 SR UNSEC 5.250% 01/30/26 | D | 11/30/2018 | Various | | 2,853,000 | 3,000,000 | 3,021,450 | 3,018,911 | | (1,920) | | (1,920) | | 3,016,992 | | (163,992) | (163,992) | 208,075 | 01/30/2026 |
| 900150-AC-7 | TURKIYE HALK BANKASI AS SR UNSEC 4.750% 06/04/19 | D | 04/26/2018 | JP MORGAN SECURITIES | | 3,361,980 | 3,425,000 | 3,422,740 | 3,424,302 | | 156 | | 156 | | 3,424,458 | | (62,478) | (62,478) | 65,979 | 06/04/2019 |
| 900151-AD-3 | TURKIYE IS BANKASI A.S SR UNSEC 3.750% 10/10/18 | D | 10/10/2018 | Maturity | | 14,000,000 | 14,000,000 | 14,071,220 | 14,010,932 | | (10,932) | | (10,932) | | 14,000,000 | | | | 525,000 | 10/10/2018 |
| 90261X-FA-5 | UBS AG STAMFORD CT SR UNSEC 5.750% 04/25/18 | D | 04/25/2018 | Maturity | | 17,000,000 | 17,000,000 | 16,894,260 | 16,995,708 | | 4,292 | | 4,292 | | 17,000,000 | | | | 488,750 | 04/25/2018 |
| 90401C-AA-7 | ULTRAPAR INTERNATIONL SA CO.GUARNT 5.250% 10/06/26 | D | 04/13/2018 | CITIGROUP GLOBAL MARKETS INC | | 3,750,000 | 3,750,000 | 3,678,638 | 3,685,535 | | 1,679 | | 1,679 | | 3,687,214 | | 62,786 | 62,786 | 104,453 | 10/06/2026 |
| 904845-AA-2 | UNION ANDINA DE CEMENTOS SR UNSEC 5.875% 10/30/21 | D | 10/30/2018 | Call 102.9375 | | 11,271,656 | 10,950,000 | 10,979,517 | 10,965,886 | | (4,386) | | (4,386) | | 10,961,500 | | (11,500) | (11,500) | 964,969 | 10/30/2021 |

# 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 Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 91311Q-AD-7 | UNITED UTILITIES PLC SR UNSEC 4.550% 06/19/18 | D | 06/19/2018 | Maturity | | 30,000,000 | 30,000,000 | 29,781,000 | 29,990,744 | | 9,256 | | 9,256 | | 30,000,000 | | | | 682,500 | 06/19/2018 |
| 91912E-AA-3 | VALE SA SR UNSEC 5.625% 09/11/42 | D | 06/26/2018 | TENDER SALE | | 15,262,500 | 15,000,000 | 14,879,700 | 14,889,242 | | 1,014 | | 1,014 | | 14,890,256 | | 372,244 | 372,244 | 667,969 | 09/11/2042 |
| 92718W-AE-9 | VEON HOLDINGS BV CO.GUARNT 5.950% 02/13/23 | D | 12/31/2018 | TENDER SALE | | 4,332,250 | 4,300,000 | 4,282,100 | 4,288,578 | | 1,963 | | 1,963 | | 4,290,541 | | 41,709 | 41,709 | 353,926 | 02/13/2023 |
| 92857W-AE-0 | VODAFONE GROUP PLC SR UNSEC 4.625% 07/15/18 | D | 07/15/2018 | Maturity | | 35,000,000 | 35,000,000 | 34,359,750 | 34,965,734 | | 34,266 | | 34,266 | | 35,000,000 | | | | 1,618,750 | 07/15/2018 |
| 92857W-AS-9 | VODAFONE GROUP PLC SR UNSEC 5.450% 06/10/19 | D | 06/18/2018 | Call 102.7240 | | 15,408,600 | 15,000,000 | 14,961,150 | 14,993,037 | | 2,172 | | 2,172 | | 14,995,209 | | 4,791 | 4,791 | 828,704 | 06/10/2019 |
| 93677P-AD-3 | WASAT 2006 1A B FLT CDO-CF-CLO-HY 3.264% 11/14/22 | D | 02/15/2018 | Call 100.0000 | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 105,436 | 11/14/2022 |
| 961214-AH-6 | WESTPAC BANKING CORP SUBORD 4.625% 06/01/18 | D | 06/01/2018 | Maturity | | 35,000,000 | 35,000,000 | 34,789,650 | 34,992,055 | | 7,945 | | 7,945 | | 35,000,000 | | | | 809,375 | 06/01/2018 |
| 961214-CC-5 | WESTPAC BANKING CORP SR UNSEC 2.250% 07/30/18 | D | 07/30/2018 | Maturity | | 6,500,000 | 6,500,000 | 6,480,760 | 6,497,659 | | 2,341 | | 2,341 | | 6,500,000 | | | | 146,250 | 07/30/2018 |
| B82095-AG-3 | SOLVAY SA SR UNSEC 4.625% 06/27/18 | B | 06/27/2018 | Maturity | | 17,330,222 | 17,330,222 | 15,337,437 | 17,947,516 | | 45,566 | | 45,566 | (1,650,581) | 17,330,222 | 987,721 | | 987,721 | 801,523 | 06/27/2018 |
| F0933*-AA-4 | BELLON S.A. A-SR-SEC 5.200% 02/15/22 | D | 02/15/2018 | Redemption 100.0000 | | 6,703,331 | 6,703,331 | 6,703,331 | 6,703,331 | | | | | | 6,703,331 | | | | 174,287 | 02/15/2022 |
| F9686M-AA-5 | VEOLIA ENVIRONNEMENT SA SR UNSEC 5.375% 05/28/18 | B | 05/28/2018 | Maturity | | 9,328,793 | 9,328,793 | 9,297,923 | 9,594,702 | | 3,987 | | 3,987 | (194,688) | 9,328,793 | (75,207) | | (75,207) | 501,423 | 05/28/2018 |
| G0566*-AA-7 | ARQIVA PP FINANCING PLC 2-SR-SEC 4.420% 06/30/25 | D | 12/31/2018 | Redemption 100.0000 | | 700,000 | 700,000 | 700,000 | 700,000 | | | | | | 700,000 | | | | 30,940 | 06/30/2025 |
| G0566*-AB-5 | ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/25 | B | 12/30/2018 | Redemption 100.0000 | | 1,244,508 | 1,244,508 | 1,495,727 | 1,323,144 | | | | | 172,582 | 1,244,508 | (251,219) | | (251,219) | 52,039 | 06/30/2025 |
| G0566*-AD-1 | ARQIVA PP FINANCING PLC 3.235% 12/31/29 | B | 12/31/2018 | Redemption 100.0000 | | 5,016,731 | 5,016,731 | 4,880,135 | 5,314,080 | | | | | (433,945) | 5,016,731 | 136,596 | | 136,596 | 147,879 | 12/31/2029 |
| G1910#-AP-1 | COBHAM PLC C-SR-UNSEC 3.900% 10/28/21 | D | 04/17/2018 | Call 102.8255 | | 20,667,934 | 20,100,000 | 20,100,000 | 20,100,000 | | | | | | 20,100,000 | | | | 935,931 | 10/28/2021 |
| G1910#-AQ-9 | COBHAM PLC D-SR-UNSEC 4.260% 10/28/24 | D | 04/17/2018 | Call 105.8406 | | 26,947,016 | 25,460,000 | 25,460,000 | 25,460,000 | | | | | | 25,460,000 | | | | 1,996,174 | 10/28/2024 |
| G3651@-AA-5 | QUINN GROUP HOLDO LTD SR 8.500% 12/02/16 | D | 12/07/2018 | Redemption 100.0000 | | 691,801 | 691,801 | | | | | | | | | | 691,801 | 691,801 | | 12/02/2016 |
| G7333#-AB-8 | RPC GROUP PLC B-SR-UNSEC 4.240% 12/15/18 | D | 12/15/2018 | Maturity | | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | | | 593,600 | 12/15/2018 |
| G8030*-AD-2 | SENIOR PLC B-SR-UNSEC 6.840% 10/08/18 | D | 10/08/2018 | Maturity | | 28,000,000 | 28,000,000 | 28,000,000 | 28,000,000 | | | | | | 28,000,000 | | | | 1,915,200 | 10/08/2018 |
| L1056J-AA-4 | CIBA SPECIAL CHEM FIN LX CO.GUARNT 4.875% 06/20/18 | B | 06/20/2018 | Maturity | | 34,743,132 | 34,743,132 | 37,628,037 | 36,000,488 | | (6,647) | | (6,647) | 1,496,608 | 34,743,132 | (2,747,316) | | (2,747,316) | 1,693,728 | 06/20/2018 |
| N3166#-AD-7 | FERRING BV A-SR 4.930% 06/30/18 | D | 06/30/2018 | Maturity | | 35,000,000 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | | | 862,750 | 06/30/2018 |
| N6777#-AG-4 | OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC 5.000% 03/30/24 | D | 09/30/2018 | Redemption 100.0000 | | 2,083,333 | 2,083,333 | 2,083,333 | 2,083,333 | | | | | | 2,083,333 | | | | 52,083 | 03/30/2024 |
| N9373N-CB-8 | VOLKSWAGEN INTL FIN NV CO.GUARNT 5.375% 05/22/18 | B | 05/22/2018 | Maturity | | 23,564,065 | 23,564,065 | 23,269,611 | 23,981,822 | | 14,894 | | 14,894 | (336,715) | 23,564,065 | (95,936) | | (95,936) | 1,266,568 | 05/22/2018 |
| P7397#-AA-3 | PARQUE EOLICO MARCONA S.A.C. SUB 9.224% 11/25/31 | D | 11/29/2018 | Call 103.0000 | | 6,059,737 | 5,883,240 | 5,883,240 | 5,898,551 | | 21,886 | | 21,886 | | 5,920,437 | | (37,198) | (37,198) | 729,658 | 11/25/2031 |
| P7397#-AA-3 | PARQUE EOLICO MARCONA S.A.C. SUB 9.224% 11/25/31 | D | 11/23/2018 | Redemption 100.0000 | | 312,181 | 312,181 | 312,181 | 312,994 | | (812) | | (812) | | 312,181 | | | | 21,992 | 11/25/2031 |
| P7397@-AA-5 | PARQUE EOLICO TRES HERMANAS S. SUB 9.224% 05/25/32 | D | 11/29/2018 | Call 103.0000 | | 20,467,415 | 19,871,277 | 19,871,277 | 19,882,388 | | 98,632 | | 98,632 | | 19,981,021 | | (109,744) | (109,744) | 2,606,369 | 05/25/2032 |
| P7397@-AA-5 | PARQUE EOLICO TRES HERMANAS S. SUB 9.224% 05/25/32 | D | 11/23/2018 | Redemption 100.0000 | | 774,772 | 774,772 | 774,772 | 775,206 | | (433) | | (433) | | 774,772 | | | | 54,390 | 05/25/2032 |
| Q2759#-AQ-0 | CONSOLIDATED PRESS FINANCE LTD O-SR-UNSEC 5.770% 06/09/18 | D | 06/09/2018 | Maturity | | 25,000,000 | 25,000,000 | 22,886,163 | 24,880,769 | | 119,231 | | 119,231 | | 25,000,000 | | | | 721,250 | 06/09/2018 |
| Q3393*-AE-1 | ELECTRANET PTY LTD. C-SR-SEC 4.370% 06/15/18 | D | 06/15/2018 | Maturity | | 23,000,000 | 23,000,000 | 23,000,000 | 23,000,000 | | | | | | 23,000,000 | | | | 502,550 | 06/15/2018 |
| Q3535#-AB-2 | ENVESTRA-VICTORIA PTY LTD B-SR-SEC 6.180% 09/19/18 | D | 09/19/2018 | Maturity | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 1,545,000 | 09/19/2018 |
| Q3972#-AA-4 | GFN ASIA PACIFIC HLDGS PTY LTD 11.900% 09/25/22 | C | 09/10/2018 | Tax Free Exchange | | 7,750,000 | 7,750,000 | 7,750,000 | 7,750,000 | | | | | | 7,750,000 | | | | 838,828 | 09/25/2022 |
| Q4436#-AA-2 | HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27 | D | 12/27/2018 | Redemption 100.0000 | | 411,666 | 411,666 | 411,666 | 411,666 | | | | | | 411,666 | | | | 9,881 | 06/27/2027 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| Q4436#-AB-0 | HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27 | B | 12/27/2018 | Redemption 100.0000 | | 220,536 | 220,536 | 229,737 | 235,548 | | | | | (5,811) | 220,536 | (9,201) | | (9,201) | 6,928 | 06/27/2027 |
| Q7677@-AA-5 | PLENARY HEALTH FINANCE CO PTY SERIES A 4.558% 07/02/40 | B | 10/01/2018 | Redemption 100.0000 | | 2,623,927 | 2,623,927 | 2,672,897 | 2,720,844 | | | | | (47,946) | 2,623,927 | (48,970) | | (48,970) | 40,100 | 07/02/2040 |
| Q8852#-AA-8 | TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE 6.720% 12/24/34 | B | 12/28/2018 | Redemption 100.0000 | | 7,922,155 | 7,922,155 | 5,341,484 | 5,422,245 | | 2,782,121 | | 2,782,121 | (98,773) | 7,922,155 | (183,437) | | (183,437) | 272,273 | 12/24/2034 |
| Q9194#-AJ-4 | TRANSURBAN FINANCE CO PTY LTD B-SR-SEC 6.010% 11/14/18 | D | 11/14/2018 | Maturity | | 33,370,271 | 33,370,271 | 33,370,271 | 33,370,271 | | | | | | 33,370,271 | | | | 2,005,553 | 11/14/2018 |
| Q9749#-AC-9 | WESTRAC C-SR 6.390% 08/23/18 | D | 08/23/2018 | Maturity | | 55,000,000 | 55,000,000 | 55,000,000 | 55,000,000 | | | | | | 55,000,000 | | | | 3,514,500 | 08/23/2018 |
| T44793-AA-4 | LEONARDO SPA SR UNSEC 5.750% 12/12/18 | B | 12/12/2018 | Maturity | | 22,738,901 | 22,738,901 | 24,085,839 | 24,024,106 | | (26,955) | | (26,955) | (197,150) | 22,738,901 | (1,061,100) | | (1,061,100) | 1,307,487 | 12/12/2018 |
| XX1942-02-0 | CENTRO RETAIL AUSTRALIA NULL 0.000% 12/31/49 | B | 10/17/2018 | WORTHLESS SECURITIES | | | 5,045,447 | | | | | | | | | | | | | 12/31/2049 |
| ZD4108-31-6 | ATLAS 2014-1 SR-SEC 4.875% 12/15/39 | D | 12/15/2018 | Paydown | | 2,621,538 | 2,621,538 | 2,621,538 | 2,621,538 | | | | | | 2,621,538 | | | | 95,131 | 12/15/2039 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 13,098,224,960 | 13,179,303,649 | 12,661,755,677 | 12,723,741,464 | 5,740,304 | 191,619,408 | 12,967,410 | 184,392,302 | (3,507,399) | 12,904,078,964 | (1,695,787) | 123,458,931 | 121,763,144 | 534,770,483 | XXX |
| 020002-AV-3 | ALLSTATE CORP JR SUBORDINATED 4.551% 05/15/37 | | 05/14/2018 | Call 100.0000 | | 11,000,000 | 11,000,000 | 11,004,890 | 10,992,264 | | (25) | | (25) | | 10,992,239 | | 7,761 | 7,761 | 94,196 | 05/15/2037 |
| 171232-AP-6 | CHUBB CORP CO.GUARNT 4.686% 04/15/37 | | 04/06/2018 | Call 100.0000 | | 25,000,000 | 25,000,000 | 24,976,750 | 24,982,359 | | (80) | | (80) | | 24,982,279 | | 17,721 | 17,721 | 451,226 | 04/15/2037 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 36,000,000 | 36,000,000 | 35,981,640 | 35,974,623 | | (105) | | (105) | | 35,974,518 | | 25,482 | 25,482 | 545,422 | XXX |
| 87225@-AA-2 | T-C 699 BOURKE ST LLC 4.500% 03/08/26 | | 04/17/2018 | Redemption 100.0000 | | 32,530,029 | 32,530,029 | 31,137,748 | 32,668,105 | | | | | (1,530,357) | 32,530,029 | 1,392,281 | | 1,392,281 | 500,149 | 03/08/2026 |
| 5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | 32,530,029 | 32,530,029 | 31,137,748 | 32,668,105 | | | | | (1,530,357) | 32,530,029 | 1,392,281 | | 1,392,281 | 500,149 | XXX |
| 67092P-10-2 | NUAG NUSHARES ENH YIELD US AGG | | 05/15/2018 | JANE STREET | 0.000 | 23,428,152 | | 24,999,930 | 24,377,021 | 622,909 | | | 622,909 | | 24,999,930 | | (1,571,778) | (1,571,778) | 256,947 | |
| 8199999. Subtotal - Bonds - SVO Identified Funds | | | | | | 23,428,152 | | 24,999,930 | 24,377,021 | 622,909 | | | 622,909 | | 24,999,930 | | (1,571,778) | (1,571,778) | 256,947 | XXX |
| 00100U-AG-7 | ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23 | | 12/28/2018 | Redemption 100.0000 | | 619,129 | 619,129 | 620,677 | 620,658 | | (1,529) | | (1,529) | | 619,129 | | | | 2,729 | 11/10/2023 |
| 001021-AK-0 | AE EUROPE HLDGS INC SR-UNSEC 10/21/23 | | 09/14/2018 | Redemption 100.0000 | | 541,154 | 541,154 | 535,742 | 536,397 | | 4,757 | | 4,757 | | 541,154 | | | | 14,244 | 10/21/2023 |
| 00164D-AP-8 | AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS 12/15/23 | | 10/15/2018 | Redemption 100.0000 | | 40,750 | 40,750 | 40,920 | 40,905 | | (155) | | (155) | | 40,750 | | | | 745 | 12/15/2023 |
| 00167J-AB-3 | AM CONSERVATION GROUP INC SR-UNSEC 10/31/22 | | 10/01/2018 | Redemption 100.0000 | | 93,060 | 93,060 | 92,270 | 92,379 | | 681 | | 681 | | 93,060 | | | | 2,204 | 10/31/2022 |
| 00186U-AB-5 | A PLACE FOR MOM-INC. SR-UNSEC 08/10/24 | | 09/28/2018 | Redemption 100.0000 | | 75,750 | 75,750 | 75,371 | 75,385 | | 365 | | 365 | | 75,750 | | | | 1,987 | 08/10/2024 |
| 00190N-AH-2 | PODS LLC PODS LLC 11/21/24 | | 03/29/2018 | Redemption 100.0000 | | 21,000 | 21,000 | 20,948 | 20,948 | | 52 | | 52 | | 21,000 | | | | 118 | 11/21/2024 |
| 00190N-AH-2 | PODS LLC PODS LLC 11/21/24 | | 06/13/2018 | Taxable Exchange | | 4,168,553 | 4,179,000 | 4,168,553 | 4,168,632 | | 563 | | 563 | | 4,169,195 | | (642) | (642) | 91,032 | 11/21/2024 |
| 00248*-AB-8 | AWP INC SR-UNSEC 06/07/21 | | 10/01/2018 | Redemption 100.0000 | | 125,000 | 125,000 | 123,750 | 124,063 | | 937 | | 937 | | 125,000 | | | | 4,640 | 06/07/2021 |
| 00391*-AA-5 | ACA COMPLIANCE GROUP HLDGS-LLC SR-UNSEC 01/30/21 | | 02/09/2018 | Redemption 100.0000 | | 9,725,000 | 9,725,000 | 9,725,000 | 9,725,000 | | | | | | 9,725,000 | | | | 71,705 | 01/30/2021 |
| 00400Y-AH-4 | ACADEMY LTD ACADEMY LTD 07/02/22 | | 12/31/2018 | Redemption 100.0000 | | 531,551 | 531,551 | 531,603 | 531,585 | | (34) | | (34) | | 531,551 | | | | 12,130 | 07/02/2022 |
| 01310T-AS-8 | ALBERTSON'S LLC ALBERTSON'S LLC 08/25/21 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | | 9,937,500 | 10,000,000 | 9,861,300 | 9,876,647 | | 3,837 | | 3,837 | | 9,880,484 | | 57,016 | 57,016 | 39,591 | 08/25/2021 |
| 01310T-AS-8 | ALBERTSON'S LLC ALBERTSON'S LLC 08/25/21 | | 11/16/2018 | Redemption 100.0000 | | 18,184,589 | 18,184,589 | 17,932,368 | 17,960,276 | | 224,313 | | 224,313 | | 18,184,589 | | | | 751,324 | 08/25/2021 |
| 01310T-AS-8 | ALBERTSON'S LLC ALBERTSON'S LLC 08/25/21 | | 11/19/2018 | Taxable Exchange | | 36,351,606 | 36,421,900 | 35,916,729 | 35,972,624 | | 101,795 | | 101,795 | | 36,074,419 | | 277,187 | 277,187 | 1,520,333 | 08/25/2021 |
| 01310T-AU-3 | ALBERTSON'S LLC ALBERTSON'S LLC 06/22/23 | | 12/31/2018 | Redemption 100.0000 | | 30,400 | 30,400 | 30,011 | 30,039 | | 361 | | 361 | | 30,400 | | | | 971 | 06/22/2023 |
| 01642P-AW-6 | ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24 | | 12/31/2018 | Redemption 100.0000 | | 180,000 | 180,000 | 180,707 | 180,686 | | (686) | | (686) | | 180,000 | | | | 5,431 | 04/04/2024 |
| 02079#-AB-4 | ALPHA PACKAGING HLDGS INC SR-UNSEC 05/12/20 | | 12/31/2018 | Redemption 100.0000 | | 37,125 | 37,125 | 37,125 | 37,125 | | | | | | 37,125 | | | | 1,783 | 05/12/2020 |
| 02079#-AD-0 | ALPHA PACKAGING HLDGS INC SR-UNSEC 05/12/20 | | 12/31/2018 | Redemption 100.0000 | | 82,500 | 82,500 | 82,294 | 82,327 | | 173 | | 173 | | 82,500 | | | | 3,196 | 05/12/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 02474R-AE-3 | ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23 | | 03/29/2018 | Redemption 100.0000 | | 84,573 | 84,573 | 85,024 | 84,984 | | (411) | | (411) | | 84,573 | | | | 866 | 10/31/2023 |
| 02474R-AE-3 | ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23 | | 04/06/2018 | Taxable Exchange | | 33,505,993 | 33,490,922 | 33,669,393 | 33,653,854 | | (6,549) | | (6,549) | | 33,647,306 | | (141,312) | (141,312) | 367,365 | 10/31/2023 |
| 03217F-AC-3 | AMSPEC SERVICES INC SR-UNSEC 07/01/22 | | 07/02/2018 | Redemption 100.0000 | | 10,289,644 | 10,289,644 | 10,186,748 | 10,208,280 | | 81,364 | | 81,364 | | 10,289,644 | | | | 326,528 | 07/01/2022 |
| 03217F-AD-1 | AMSPEC SERVICES INC SR-UNSEC 07/01/22 | | 01/24/2018 | Tax Free Exchange | | 2,093,592 | 2,093,592 | 2,093,592 | 2,093,592 | | | | | | 2,093,592 | | | | 32,347 | 07/01/2022 |
| 03765V-AH-3 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 05/02/22 | | 12/31/2018 | Redemption 100.0000 | | 363,765 | 363,765 | 363,765 | 363,765 | | | | | | 363,765 | | | | 9,566 | 05/02/2022 |
| 03970J-AC-2 | CHILL MERGER SUB INC CHILL MERGER SUB INC 03/20/24 | | 03/09/2018 | Taxable Exchange | | 12,710,885 | 12,679,188 | 12,615,792 | 12,621,819 | | 1,557 | | 1,557 | | 12,623,376 | | 87,510 | 87,510 | 141,679 | 03/20/2024 |
| 04014@-AB-0 | ARGON MEDICAL DEVICES INC SR-UNSEC 12/23/21 | | 01/23/2018 | Redemption 100.0000 | | 9,154,086 | 9,154,086 | 9,062,545 | 9,088,745 | | 65,341 | | 65,341 | | 9,154,086 | | | | 40,089 | 12/23/2021 |
| 040448-A*-3 | NASCO HEALTHCARE INC SR-UNSEC 06/30/21 | | 12/31/2018 | Redemption 100.0000 | | 153,520 | 153,520 | 152,752 | 153,026 | | 493 | | 493 | | 153,520 | | | | 4,692 | 06/30/2021 |
| 04262B-AC-4 | ARNOTT LLC SR-UNSEC 06/15/24 | | 10/01/2018 | Redemption 100.0000 | | 92,000 | 92,000 | 91,080 | 91,136 | | 864 | | 864 | | 92,000 | | | | 2,395 | 06/15/2024 |
| 04575X-AC-8 | ASSOCIATED PATHOLOGISTS LLC SR-UNSEC 08/02/21 | | 10/01/2018 | Redemption 100.0000 | | 165,488 | 165,488 | 163,833 | 164,236 | | 1,253 | | 1,253 | | 165,488 | | | | 4,257 | 08/02/2021 |
| 04575X-AD-6 | ASSOCIATED PATHOLOGISTS LLC SR-UNSEC 08/01/22 | | 10/01/2018 | Redemption 100.0000 | | 49,186 | 49,186 | 48,694 | 48,786 | | 400 | | 400 | | 49,186 | | | | 1,375 | 08/01/2022 |
| 04621H-AK-9 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24 | | 12/31/2018 | Redemption 100.0000 | | 218,414 | 218,414 | 218,570 | 218,566 | | (151) | | (151) | | 218,414 | | | | 6,821 | 10/22/2024 |
| 04649V-AS-9 | ASURION LLC ASURION LLC 11/03/23 | | 03/01/2018 | Taxable Exchange | | 1,499,242 | 1,492,481 | 1,499,242 | 1,498,882 | | (173) | | (173) | | 1,498,709 | | 533 | 533 | 11,560 | 11/03/2023 |
| 04649V-AT-7 | ASURION LLC ASURION LLC 08/04/22 | | 12/31/2018 | Redemption 100.0000 | | 4,963,637 | 4,963,637 | 4,988,455 | 4,986,654 | | (23,017) | | (23,017) | | 4,963,637 | | | | 188,958 | 08/04/2022 |
| 05333#-AA-1 | AUTOMOTIVE REMARKETING GROUP I 1ST LIEN INITAIL T LOAN TERM A 03/20/20 | | 02/23/2018 | Tax Free Exchange | | 950,536 | 957,505 | 947,930 | 950,106 | | 431 | | 431 | | 950,536 | | | | | 03/20/2020 |
| 05333#-AB-9 | AUTOMOTIVE REMARKETING GROUP I SR-UNSEC 03/20/20 | | 12/28/2018 | Redemption 100.0000 | | 319,348 | 319,348 | 316,154 | 316,985 | | 2,363 | | 2,363 | | 319,348 | | | | 14,424 | 03/20/2020 |
| 05377J-AN-2 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 03/15/22 | | 02/16/2018 | Taxable Exchange | | 9,259,912 | 9,248,352 | 9,146,367 | 9,158,696 | | 2,623 | | 2,623 | | 9,161,319 | | 98,593 | 98,593 | 43,724 | 03/15/2022 |
| 05400K-AB-6 | AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 04/03/22 | | 03/29/2018 | Redemption 100.0000 | | 107,687 | 107,687 | 107,895 | 107,884 | | (196) | | (196) | | 107,687 | | | | 1,132 | 04/03/2022 |
| 05400K-AB-6 | AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 04/03/22 | | 05/14/2018 | Taxable Exchange | | 42,761,770 | 42,751,938 | 42,834,449 | 42,829,797 | | (6,602) | | (6,602) | | 42,823,195 | | (61,424) | (61,424) | 572,526 | 04/03/2022 |
| 05655F-AC-7 | BADGER SPORTSWEAR ACQUISITION SR-UNSEC 09/09/23 | | 12/31/2018 | Redemption 100.0000 | | 117,374 | 117,374 | 116,220 | 116,356 | | 1,018 | | 1,018 | | 117,374 | | | | 4,572 | 09/09/2023 |
| 07014Q-AK-7 | BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24 | | 12/31/2018 | Redemption 100.0000 | | 431,664 | 431,664 | 427,347 | 427,889 | | 3,775 | | 3,775 | | 431,664 | | | | 14,107 | 09/25/2024 |
| 08579J-AT-9 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/01/22 | | 02/14/2018 | Taxable Exchange | | 48,757,183 | 48,617,165 | 48,625,917 | 48,624,531 | | (424) | | (424) | | 48,624,107 | | 133,076 | 133,076 | 266,077 | 10/01/2022 |
| 08579J-AU-6 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24 | | 02/14/2018 | Taxable Exchange | | 1,244,074 | 1,240,625 | 1,240,799 | 1,240,788 | | (3) | | (3) | | 1,240,785 | | 3,289 | 3,289 | 8,138 | 01/19/2024 |
| 09851*-AA-9 | BONOTEL LLC SR-UNSEC 05/29/20 | | 08/03/2018 | Redemption 100.0000 | | 19,191,320 | 19,191,320 | 18,999,407 | 19,088,257 | | 103,063 | | 103,063 | | 19,191,320 | | | | 636,473 | 05/29/2020 |
| 10330J-AU-2 | BOYD GAMING CORP BOYD GAMING CORP 09/15/23 | | 07/12/2018 | Redemption 100.0000 | | 375,577 | 375,577 | 376,359 | 376,267 | | (689) | | (689) | | 375,577 | | | | 60 | 09/15/2023 |
| 10378#-AB-5 | BRACKET INTERMEDIATE HLDG CORP SR-UNSEC 03/14/23 | | 09/05/2018 | Redemption 100.0000 | | 13,200,250 | 13,200,250 | 12,936,245 | 12,963,766 | | 236,484 | | 236,484 | | 13,200,250 | | | | 570,473 | 03/14/2023 |
| 11244@-AA-9 | BROOK & WHITTLE HLDG CORP SR-UNSEC 10/17/23 | | 09/28/2018 | Redemption 100.0000 | | 49,636 | 49,636 | 49,139 | 49,152 | | 484 | | 484 | | 49,636 | | | | 1,964 | 10/17/2023 |
| 12506K-AD-1 | CBS RADIO INC CBS RADIO INC 11/18/24 | | 12/27/2018 | Redemption 100.0000 | | 136,392 | 136,392 | 136,234 | 136,232 | | 159 | | 159 | | 136,392 | | | | 5,401 | 11/18/2024 |
| 12512K-AG-6 | CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22 | | 12/31/2018 | Redemption 100.0000 | | 39,996 | 39,996 | 40,173 | 40,180 | | (184) | | (184) | | 39,996 | | | | 1,463 | 07/08/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 12541H-AR-4 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23 | | 05/08/2018 | Redemption 100.0000 | | 631,830 | 631,830 | 636,569 | 636,544 | | (4,714) | | (4,714) | | 631,830 | | | | 10,854 | 06/07/2023 |
| 12543B-AH-7 | CH HOLD CORP CH HOLD CORP 02/01/24 | | 12/31/2018 | Redemption 100.0000 | | 81,873 | 81,873 | 82,239 | 82,206 | | (333) | | (333) | | 81,873 | | | | 2,196 | 02/01/2024 |
| 12543K-AN-4 | CHS/COMMUNITY HEALTH SYS IN CHS/COMMUNITY HEALTH SYS IN 01/27/21 | | 11/06/2018 | Redemption 100.0000 | | 278,759 | 278,759 | 270,309 | 273,883 | | 4,876 | | 4,876 | | 278,759 | | | | 8,464 | 01/27/2021 |
| 12594E-AD-8 | CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23 | | 12/31/2018 | Redemption 100.0000 | | 161,778 | 161,778 | 162,654 | 162,080 | | (302) | | (302) | | 161,778 | | | | 4,746 | 01/22/2023 |
| 12634R-AG-4 | CRCI HLDGS INC SR-UNSEC 08/31/23 | | 08/08/2018 | Redemption 100.0000 | | 9,532,896 | 9,532,896 | 9,437,568 | 9,451,249 | | 81,648 | | 81,648 | | 9,532,896 | | | | 457,057 | 08/31/2023 |
| 12651C-AB-6 | CSRA INC CSRA INC 11/30/23 | | 04/03/2018 | Redemption 100.0000 | | 5,251,657 | 5,251,657 | 5,260,427 | 5,259,844 | | (8,187) | | (8,187) | | 5,251,657 | | | | 50,096 | 11/30/2023 |
| 14726@-AA-0 | CASCADE DRILLING LP SR-UNSEC 02/22/21 | | 10/02/2018 | Redemption 100.0000 | | 72,129 | 72,129 | 71,408 | 71,632 | | 497 | | 497 | | 72,129 | | | | 1,841 | 02/22/2021 |
| 14727@-AA-9 | CASCADE DRILLING LP SR-UNSEC 02/22/21 | | 10/02/2018 | Redemption 100.0000 | | 49,594 | 49,594 | 49,098 | 49,226 | | 368 | | 368 | | 49,594 | | | | 929 | 02/22/2021 |
| 14727@-AB-7 | CASCADE DRILLING LP SR-UNSEC 02/19/21 | | 04/06/2018 | NON CASH RELATED | | 1,092,669 | 1,092,669 | 1,092,669 | 1,092,669 | | | | | | 1,092,669 | | | | 19,661 | 02/19/2021 |
| 14727@-AB-7 | CASCADE DRILLING LP SR-UNSEC 02/19/21 | | 10/01/2018 | Redemption 100.0000 | | 63,128 | 63,128 | 62,890 | 62,942 | | 186 | | 186 | | 63,128 | | | | 1,846 | 02/19/2021 |
| 14727@-AC-5 | CASCADE DRILLING LP SR-UNSEC 02/22/21 | | 10/01/2018 | Redemption 100.0000 | | 107,800 | 107,800 | 107,800 | 107,800 | | | | | | 107,800 | | | | 3,211 | 02/22/2021 |
| 15911A-AC-7 | CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24 | | 12/31/2018 | Redemption 100.0000 | | 1,377,747 | 1,377,747 | 1,376,928 | 1,377,028 | | 719 | | 719 | | 1,377,747 | | | | 41,193 | 03/01/2024 |
| 16706E-AC-6 | CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS CORP 07/31/22 | | 12/31/2018 | Redemption 100.0000 | | 213,046 | 213,046 | 212,978 | 212,991 | | 55 | | 55 | | 213,046 | | | | 6,277 | 07/31/2022 |
| 18913E-AB-3 | ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24 | | 12/31/2018 | Redemption 100.0000 | | 292,500 | 292,500 | 291,038 | 291,103 | | 1,397 | | 1,397 | | 292,500 | | | | 8,965 | 09/28/2024 |
| 20337E-AN-1 | COMMSCOPE INC COMMSCOPE INC 12/29/22 | | 07/31/2018 | Redemption 100.0000 | | 6,856,000 | 6,856,000 | 6,886,029 | 6,883,184 | | (27,184) | | (27,184) | | 6,856,000 | | | | 191,387 | 12/29/2022 |
| 22164E-AC-9 | COTIVITI CORP COTIVITI CORP 09/28/23 | | 08/27/2018 | Redemption 100.0000 | | 11,587,511 | 11,587,511 | 11,641,341 | 11,636,399 | | (48,888) | | (48,888) | | 11,587,511 | | | | 339,673 | 09/28/2023 |
| 22235C-AC-8 | COUNTRY FRESH HLDGS LLC SR-UNSEC 03/31/23 | | 09/28/2018 | Redemption 100.0000 | | 1,273,258 | 1,273,258 | 1,256,484 | 1,257,805 | | 15,453 | | 15,453 | | 1,273,258 | | | | 45,076 | 03/31/2023 |
| 22284M-AK-8 | COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24 | | 12/31/2018 | Redemption 100.0000 | | 29,119 | 29,119 | 29,046 | 29,047 | | 72 | | 72 | | 29,119 | | | | 1,453 | 10/04/2024 |
| 22284M-AL-6 | COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24 | | 09/28/2018 | Redemption 100.0000 | | 1,166 | 1,166 | 1,166 | 1,166 | | | | | | 1,166 | | | | 42 | 10/04/2024 |
| 22284M-AL-6 | COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24 | | 11/14/2018 | Tax Free Exchange | | 169,851 | 169,851 | 169,851 | 169,851 | | | | | | 169,851 | | | | 7,952 | 10/04/2024 |
| 22526W-AG-3 | CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC 02/15/24 | | 02/07/2018 | Taxable Exchange | | 39,966,300 | 39,600,000 | 39,501,000 | 39,511,761 | | 1,277 | | 1,277 | | 39,513,038 | | 453,263 | 453,263 | 292,065 | 02/15/2024 |
| 23340D-AH-5 | DTZ US BORROWER LLC DTZ US BORROWER LLC 11/04/21 | | 08/22/2018 | Redemption 100.0000 | | 78,743,437 | 78,743,437 | 78,244,169 | 78,411,818 | | 331,619 | | 331,619 | | 78,743,437 | | | | 3,036,138 | 11/04/2021 |
| 23358E-AB-5 | DTI HOLDCO INC DTI HOLDCO INC 09/30/23 | | 03/22/2018 | Redemption 100.0000 | | 11,878,428 | 11,878,428 | 11,741,762 | 11,760,602 | | 117,826 | | 117,826 | | 11,878,428 | | | | 317,110 | 09/30/2023 |
| 23918Y-AC-2 | DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE PARTNE 06/24/21 | | 12/31/2018 | Redemption 100.0000 | | 213,500 | 213,500 | 212,433 | 212,931 | | 569 | | 569 | | 213,500 | | | | 5,623 | 06/24/2021 |
| 24228H-AH-1 | DEALER TIRE LLC DEALER TIRE LLC 12/22/21 | | 12/14/2018 | Redemption 100.0000 | | 11,917,725 | 11,917,725 | 12,081,593 | 12,081,066 | | (163,341) | | (163,341) | | 11,917,725 | | | | 537,158 | 12/22/2021 |
| 25403#-AB-2 | DILIGENT CORP SR-UNSEC 04/14/22 | | 12/31/2018 | Redemption 100.0000 | | 197,000 | 197,000 | 194,045 | 194,731 | | 2,269 | | 2,269 | | 197,000 | | | | 8,788 | 04/14/2022 |
| 25403#-AD-8 | DILIGENT CORP SR-UNSEC 04/14/22 | | 12/31/2018 | Redemption 100.0000 | | 41,189 | 41,189 | 40,571 | 40,634 | | 555 | | 555 | | 41,189 | | | | 2,086 | 04/14/2022 |
| 25674D-AF-0 | DOLLAR TREE INC DOLLAR TREE INC 07/06/22 | | 04/19/2018 | Redemption 100.0000 | | 44,700,000 | 44,700,000 | 44,700,000 | 44,700,000 | | | | | | 44,700,000 | | | | | 07/06/2022 |
| 26658N-AB-5 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24 | | 01/24/2018 | Taxable Exchange | | 2,224,302 | 2,214,602 | 2,214,325 | 2,214,316 | | (17) | | (17) | | 2,214,299 | | 10,003 | 10,003 | | 07/19/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 26658N-AC-3 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24 | | 12/31/2018 | Redemption 100.0000 | | 170,354 | 170,354 | 170,326 | 170,325 | | 29 | | 29 | | 170,354 | | | | 5,824 | 07/19/2024 |
| 26817H-AL-4 | VISTRA ENERGY CORP VISTRA ENERGY CORP 02/07/24 | | 06/14/2018 | Redemption 100.0000 | | 43,631,521 | 43,631,521 | 43,813,465 | 43,812,611 | | (181,090) | | (181,090) | | 43,631,521 | | | | 884,811 | 02/07/2024 |
| 26928B-AH-2 | EW SCRIPPS CO EW SCRIPPS CO 10/02/24 | | 03/29/2018 | Redemption 100.0000 | | 22,938 | 22,938 | 22,909 | 22,910 | | 27 | | 27 | | 22,938 | | | | 221 | 10/02/2024 |
| 26928B-AH-2 | EW SCRIPPS CO EW SCRIPPS CO 10/02/24 | | 04/06/2018 | Taxable Exchange | | 9,136,702 | 9,129,125 | 9,117,714 | 9,118,210 | | (2,024) | | (2,024) | | 9,116,186 | | 20,516 | 20,516 | 87,773 | 10/02/2024 |
| 28047H-AC-2 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24 | | 12/31/2018 | Redemption 100.0000 | | 138,886 | 138,886 | 138,192 | 138,214 | | 672 | | 672 | | 138,886 | | | | 5,563 | 09/08/2024 |
| 281678-AA-6 | EDWARD DON & CO 11.022% 03/31/23 | | 07/02/2018 | Call 101.2698 | | 25,001,233 | 24,687,753 | 24,687,753 | 24,687,753 | | | | | | 24,687,753 | | | | 1,511,780 | 03/31/2023 |
| 281678-AA-6 | EDWARD DON & CO 11.022% 03/31/23 | | 06/29/2018 | Redemption 100.0000 | | 312,247 | 312,247 | 312,247 | 312,247 | | | | | | 312,247 | | | | 4,106 | 03/31/2023 |
| 29102E-AF-2 | PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23 | | 03/29/2018 | Redemption 100.0000 | | 53,250 | 53,250 | 53,649 | 53,639 | | (389) | | (389) | | 53,250 | | | | 612 | 10/23/2023 |
| 29102E-AF-2 | PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23 | | 04/26/2018 | Taxable Exchange | | 21,154,694 | 21,033,750 | 21,191,503 | 21,187,214 | | (2,825) | | (2,825) | | 21,184,389 | | (29,695) | (29,695) | 315,754 | 10/23/2023 |
| 29273P-AB-9 | ENDO PARENT INC SR-UNSEC 08/18/23 | | 12/31/2018 | Redemption 100.0000 | | 30,273 | 30,273 | 30,273 | 30,273 | | | | | | 30,273 | | | | 728 | 08/18/2023 |
| 29273P-AC-7 | ENDO PARENT INC SR-UNSEC 08/18/23 | | 12/31/2018 | Redemption 100.0000 | | 51,401 | 51,401 | 50,887 | 50,963 | | 438 | | 438 | | 51,401 | | | | 1,408 | 08/18/2023 |
| 29273P-AE-3 | PHYSICIANS ENDOSCOPY-L.L.C. SR-UNSEC 08/18/23 | | 12/31/2018 | Redemption 100.0000 | | 28,298 | 28,298 | 28,298 | 28,298 | | | | | | 28,298 | | | | 790 | 08/18/2023 |
| 29278J-AC-6 | ENDRIES ACQUISITION HLDGS INC SR-UNSEC 06/01/23 | | 12/10/2018 | Redemption 100.0000 | | 12,706,085 | 12,706,085 | 12,579,024 | 12,589,424 | | 116,661 | | 116,661 | | 12,706,085 | | | | 715,202 | 06/01/2023 |
| 29414U-AB-8 | ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 12/01/23 | | 10/11/2018 | Redemption 100.0000 | | 38,176,782 | 38,176,782 | 37,871,162 | 37,916,001 | | 260,781 | | 260,781 | | 38,176,782 | | | | 916,625 | 12/01/2023 |
| 30233F-AF-9 | EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/05/24 | | 12/31/2018 | Redemption 100.0000 | | 16,000 | 16,000 | 15,960 | 15,962 | | 38 | | 38 | | 16,000 | | | | 498 | 08/05/2024 |
| 31560H-AC-3 | FETCH ACQUISITION LLC SR-UNSEC 05/22/24 | | 12/31/2018 | Redemption 100.0000 | | 249,063 | 249,063 | 247,817 | 247,892 | | 1,171 | | 1,171 | | 249,063 | | | | 8,262 | 05/22/2024 |
| 33936H-AB-8 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 12/31/23 | | 10/01/2018 | Redemption 100.0000 | | 249,000 | 249,000 | 248,739 | 248,748 | | 252 | | 252 | | 249,000 | | | | 6,732 | 12/31/2023 |
| 33941*-AA-1 | FLIGHT BUYER LLC SR-UNSEC 10/02/21 | | 12/31/2018 | Redemption 100.0000 | | 148,295 | 148,295 | 146,813 | 147,287 | | 1,008 | | 1,008 | | 148,295 | | | | 5,078 | 10/02/2021 |
| 33941J-AC-5 | FLIGHT BUYER LLC SR-UNSEC 10/02/21 | | 12/31/2018 | Redemption 100.0000 | | 32,955 | 32,955 | 32,955 | 32,955 | | | | | | 32,955 | | | | 1,140 | 10/02/2021 |
| 350418-AA-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 12/31/2018 | Redemption 100.0000 | | 150,000 | 150,000 | 148,500 | 148,525 | | 1,475 | | 1,475 | | 150,000 | | | | 5,344 | 11/10/2023 |
| 35645@-AA-3 | FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20 | | 12/31/2018 | Redemption 100.0000 | | 43,000 | 43,000 | 42,570 | 42,735 | | 265 | | 265 | | 43,000 | | | | 1,424 | 11/10/2020 |
| 35645@-AC-9 | FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20 | | 09/28/2018 | Redemption 100.0000 | | 28,419 | 28,419 | 28,135 | 28,225 | | 194 | | 194 | | 28,419 | | | | 941 | 11/10/2020 |
| 36174W-AB-9 | GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 01/30/21 | | 12/31/2018 | Redemption 100.0000 | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 5,115 | 01/30/2021 |
| 36740U-AP-7 | GATES GLOBAL LLC GATES GLOBAL LLC 04/01/24 | | 12/31/2018 | Redemption 100.0000 | | 349,355 | 349,355 | 350,927 | 350,900 | | (1,545) | | (1,545) | | 349,355 | | | | 10,734 | 04/01/2024 |
| 37437U-AB-4 | GETWELLNETWORK INC SR-UNSEC 09/08/22 | | 02/23/2018 | Redemption 100.0000 | | 11,111,111 | 11,111,111 | 11,000,000 | 11,006,038 | | 105,073 | | 105,073 | | 11,111,111 | | | | 161,558 | 09/08/2022 |
| 38723B-AC-5 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 04/30/2018 | Redemption 100.0000 | | 143,633 | 143,633 | 142,197 | 142,769 | | 865 | | 865 | | 143,633 | | | | 1,934 | 12/17/2021 |
| 39154E-AF-8 | GREATBATCH LTD GREATBATCH LTD 10/27/22 | | 11/16/2018 | Redemption 100.0000 | | 7,729,309 | 7,729,309 | 7,784,883 | 7,783,919 | | (54,610) | | (54,610) | | 7,729,309 | | | | 195,159 | 10/27/2022 |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO 10/21/24 | | 03/29/2018 | Redemption 100.0000 | | 88,687 | 88,687 | 88,575 | 88,579 | | 108 | | 108 | | 88,687 | | | | 929 | 10/21/2024 |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO 10/21/24 | | 05/02/2018 | Taxable Exchange | | 35,391,454 | 35,297,563 | 35,252,819 | 35,254,392 | | 1,738 | | 1,738 | | 35,256,130 | | 135,324 | 135,324 | 485,423 | 10/21/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 404122-AU-7 | HCA INC HCA INC 02/15/24 | | 03/13/2018 | Redemption 100.0000 | | 70,094 | 70,094 | 70,708 | 70,638 | | (544) | | (544) | | 70,094 | | | | 552 | 02/15/2024 |
| 40462@-AA-3 | HA ROOFTOP I LLC SR-UNSEC 12/29/20 | | 11/28/2018 | Redemption 102.8193 | | 57,951,785 | 56,362,750 | 56,221,844 | 56,273,513 | | 1,678,272 | | 1,678,272 | | 57,951,785 | | | | 2,873,652 | 12/29/2020 |
| 42804V-AS-0 | HERTZ CORP HERTZ CORP 06/30/23 | | 12/31/2018 | Redemption 100.0000 | | 190,560 | 190,560 | 189,843 | 189,967 | | 593 | | 593 | | 190,560 | | | | 5,027 | 06/30/2023 |
| 42980*-AA-4 | HIGH RIDGE BRANDS CO SR-UNSEC 06/30/22 | | 12/31/2018 | Redemption 100.0000 | | 152,095 | 152,095 | 150,574 | 150,840 | | 1,255 | | 1,255 | | 152,095 | | | | 6,606 | 06/30/2022 |
| 43110E-AC-0 | HIGHLINE AFTERMARKET ACQUISITI SR-UNSEC 03/17/24 | | 04/26/2018 | Redemption 100.0000 | | 6,205,540 | 6,205,540 | 6,174,512 | 6,177,113 | | 28,427 | | 28,427 | | 6,205,540 | | | | 124,674 | 03/17/2024 |
| 43129*-AA-4 | HILB GROUP LLC-THE FIRST LIEN NEW TERM LOAN 06/24/21 | | 12/28/2018 | Redemption 100.0000 | | 249,956 | 249,956 | 246,318 | 247,372 | | 2,583 | | 2,583 | | 249,956 | | | | 10,783 | 06/24/2021 |
| 44108H-AH-4 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/22 | | 12/31/2018 | Redemption 100.0000 | | 52,485 | 52,485 | 52,518 | 52,517 | | (32) | | (32) | | 52,485 | | | | 1,172 | 08/03/2022 |
| 44332E-AK-2 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 10/02/20 | | 04/25/2018 | Redemption 100.0000 | | 10,857,720 | 10,857,720 | 10,727,408 | 10,772,360 | | 85,359 | | 85,359 | | 10,857,720 | | | | 225,703 | 10/02/2020 |
| 44969C-BF-6 | IQVIA INC IQVIA INC 03/07/24 | | 06/11/2018 | Redemption 100.0000 | | 30,800,702 | 30,800,702 | 31,118,257 | 31,085,259 | | (284,557) | | (284,557) | | 30,800,702 | | | | 433,113 | 03/07/2024 |
| 44988E-AC-7 | SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24 | | 03/21/2018 | Redemption 100.0000 | | 577,734 | 577,734 | 577,012 | 577,058 | | 676 | | 676 | | 577,734 | | | | 3,760 | 08/01/2024 |
| 44988E-AC-7 | SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24 | | 05/08/2018 | Taxable Exchange | | 35,361,267 | 35,241,797 | 35,197,745 | 35,200,558 | | 1,875 | | 1,875 | | 35,202,433 | | 158,834 | 158,834 | 485,662 | 08/01/2024 |
| 45320*-AA-6 | IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23 | | 12/31/2018 | Redemption 100.0000 | | 100,000 | 100,000 | 99,000 | 98,994 | | 1,006 | | 1,006 | | 100,000 | | | | 3,758 | 12/13/2023 |
| 45672L-AE-5 | INFOR US INC INFOR US INC 02/01/22 | | 07/12/2018 | Redemption 100.0000 | | 624,822 | 624,822 | 624,475 | 624,524 | | 298 | | 298 | | 624,822 | | | | 11,665 | 02/01/2022 |
| 45673#-AA-5 | INFOGIX INC SR-UNSEC 12/31/21 | | 04/30/2018 | Redemption 100.0000 | | 5,995,629 | 5,995,629 | 5,935,673 | 5,951,393 | | 44,236 | | 44,236 | | 5,995,629 | | | | 138,940 | 12/31/2021 |
| 46611N-AJ-2 | JC PENNEY CORP INC JC PENNEY CORP INC 06/23/23 | | 12/31/2018 | Redemption 100.0000 | | 158,750 | 158,750 | 158,269 | 158,612 | | 138 | | 138 | | 158,750 | | | | 5,793 | 06/23/2023 |
| 47009Y-AJ-6 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 03/29/2018 | Redemption 100.0000 | | 48,307 | 48,307 | 48,379 | 48,372 | | (65) | | (65) | | 48,307 | | | | 531 | 08/18/2022 |
| 47009Y-AJ-6 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 04/02/2018 | Taxable Exchange | | 18,836,492 | 18,791,580 | 18,819,417 | 18,816,858 | | (1,236) | | (1,236) | | 18,815,622 | | 20,871 | 20,871 | 206,571 | 08/18/2022 |
| 47630*-AD-1 | JENSEN HUGHES INC SR-UNSEC 12/06/21 | | 05/29/2018 | Redemption 100.0000 | | 14,563 | 14,563 | 14,563 | 14,563 | | | | | | 14,563 | | | | 59 | 12/06/2021 |
| 48244E-AH-7 | KUEHG CORP KUEHG CORP 08/12/22 | | 06/29/2018 | Redemption 100.0000 | | 63,721 | 63,721 | 63,878 | 63,859 | | (138) | | (138) | | 63,721 | | | | 1,360 | 08/12/2022 |
| 48244E-AH-7 | KUEHG CORP KUEHG CORP 08/12/22 | | 09/20/2018 | Taxable Exchange | | 12,562,791 | 12,521,096 | 12,551,929 | 12,548,261 | | (3,833) | | (3,833) | | 12,544,427 | | 18,364 | 18,364 | 537,575 | 08/12/2022 |
| 48259H-AM-1 | K-MAC HLDGS CORP SR-UNSEC 12/20/22 | | 03/16/2018 | Redemption 100.0000 | | 18,281,250 | 18,281,250 | 18,007,031 | 18,035,122 | | 246,128 | | 246,128 | | 18,281,250 | | | | 247,788 | 12/20/2022 |
| 48562R-AK-5 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 03/09/23 | | 12/19/2018 | Redemption 100.0000 | | 80,787 | 80,787 | 80,922 | 80,910 | | (122) | | (122) | | 80,787 | | | | 2,425 | 03/09/2023 |
| 48770T-AF-0 | KELLERMEYER BERGENSONS SERVICE SR-SEC 10/31/21 | | 09/28/2018 | Redemption 100.0000 | | 142,500 | 142,500 | 141,075 | 141,627 | | 873 | | 873 | | 142,500 | | | | 4,873 | 10/31/2021 |
| 48770T-AF-0 | KELLERMEYER BERGENSONS SERVICE SR-SEC 10/31/21 | | 11/20/2018 | Tax Free Exchange | | 18,247,999 | 18,334,757 | 18,151,409 | 18,222,420 | | 25,579 | | 25,579 | | 18,247,999 | | | | 1,271,889 | 10/31/2021 |
| 48853U-AY-6 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 08/01/22 | | 12/31/2018 | Redemption 100.0000 | | 158,922 | 158,922 | 158,547 | 158,627 | | 294 | | 294 | | 158,922 | | | | 4,444 | 08/01/2022 |
| 48853U-AZ-3 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22 | | 12/31/2018 | Redemption 100.0000 | | 37,974 | 37,974 | 37,880 | 37,900 | | 74 | | 74 | | 37,974 | | | | 1,062 | 07/31/2022 |
| 49255#-AA-3 | KESTRA FINANCIAL INC SR-UNSEC 06/24/22 | | 12/31/2018 | Redemption 100.0000 | | 76,159 | 76,159 | 75,017 | 75,253 | | 906 | | 906 | | 76,159 | | | | 2,313 | 06/24/2022 |
| 50419M-AB-7 | LA QUINTA INTERMEDIATE LA QUINTA INTERMEDIATE 04/14/21 | | 05/30/2018 | Redemption 100.0000 | | 26,181,410 | 26,181,410 | 26,046,506 | 26,110,249 | | 71,161 | | 71,161 | | 26,181,410 | | | | 575,389 | 04/14/2021 |
| 51808@-AA-3 | LASIK VISION INSTITUTE SR-UNSEC 03/31/20 | | 10/01/2018 | Redemption 100.0000 | | 2,803,969 | 2,803,969 | 2,799,952 | 2,801,976 | | 1,993 | | 1,993 | | 2,803,969 | | | | 61,587 | 03/31/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 53631U-AF-6 | LIQUI-BOX HLDGS INC SR-UNSEC 10/01/21 | | 10/01/2018 | Redemption 100.0000 | | 93,221 | 93,221 | 92,846 | 92,953 | | 268 | | 268 | | 93,221 | | | | 3,517 | 10/01/2021 |
| 55280F-AG-6 | MA FINANCECO LLC MA FINANCECO LLC 06/21/24 | | 10/31/2018 | Redemption 100.0000 | | 27,273 | 27,273 | 27,205 | 27,210 | | 62 | | 62 | | 27,273 | | | | 671 | 06/21/2024 |
| 55280T-AB-7 | MB AEROSPACE ACP HLDGS II CORP SR-UNSEC 12/15/22 | | 01/22/2018 | Redemption 100.0000 | | 14,059,263 | 14,059,263 | 13,954,643 | 13,978,027 | | 81,236 | | 81,236 | | 14,059,263 | | | | 66,781 | 12/15/2022 |
| 55303K-AC-7 | MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/25/25 | | 03/27/2018 | Taxable Exchange | | 25,145,821 | 25,090,872 | 25,180,447 | 25,171,513 | | (3,526) | | (3,526) | | 25,167,987 | | (22,166) | (22,166) | 224,938 | 03/25/2025 |
| 55314N-AG-9 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23 | | 03/29/2018 | Redemption 100.0000 | | 192,308 | 192,308 | 192,910 | 192,864 | | (556) | | (556) | | 192,308 | | | | 1,729 | 05/01/2023 |
| 55314N-AG-9 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23 | | 04/30/2018 | Taxable Exchange | | 1,347,362 | 1,340,245 | 1,344,440 | 1,344,119 | | (234) | | (234) | | 1,343,884 | | 3,477 | 3,477 | 16,490 | 05/01/2023 |
| 55340#-AA-7 | MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC 03/29/24 | | 09/21/2018 | MB2 DENTAL SOLUTIONS LLC | | 17,330,000 | 17,330,000 | 17,330,000 | 17,330,000 | | | | | | 17,330,000 | | | | 1,154,266 | 03/29/2024 |
| 55357G-AF-4 | MSHC INC SR-UNSEC 07/31/23 | | 12/31/2018 | Redemption 100.0000 | | 74,439 | 74,439 | 74,066 | 74,085 | | 354 | | 354 | | 74,439 | | | | 3,142 | 07/31/2023 |
| 55377G-AJ-2 | MTL PUBLISHING LLC MTL PUBLISHING LLC 08/20/23 | | 11/14/2018 | Redemption 100.0000 | | 53,955,614 | 53,955,614 | 54,026,295 | 54,025,800 | | (70,186) | | (70,186) | | 53,955,614 | | | | 2,014,861 | 08/20/2023 |
| 55377V-AK-6 | MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23 | | 12/17/2018 | Redemption 100.0000 | | 1,189,565 | 1,189,565 | 1,198,487 | 1,197,846 | | (8,281) | | (8,281) | | 1,189,565 | | | | 16,430 | 07/05/2023 |
| 553850-AA-5 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 02/08/22 | | 12/31/2018 | Redemption 100.0000 | | 64,181 | 64,181 | 63,539 | 63,636 | | 545 | | 545 | | 64,181 | | | | 3,409 | 02/08/2022 |
| 56356X-AC-3 | WELBILT INC WELBILT INC 03/03/23 | | 10/16/2018 | JP MORGAN SECURITIES | | 11,934,036 | 11,919,138 | 11,963,834 | 11,961,682 | | (6,057) | | (6,057) | | 11,955,625 | | (21,589) | (21,589) | 370,314 | 03/03/2023 |
| 56377@-AA-3 | MANNA PRO PRODUCTS LLC SR-UNSEC 12/08/23 | | 12/31/2018 | Redemption 100.0000 | | 270,833 | 270,833 | 266,771 | 266,796 | | 4,037 | | 4,037 | | 270,833 | | | | 12,320 | 12/08/2023 |
| 58506P-AB-7 | MEDPLAST HLDGS INC SR-UNSEC 01/03/23 | | 07/09/2018 | Redemption 100.0000 | | 16,939,975 | 16,939,975 | 16,879,778 | 16,884,083 | | 55,892 | | 55,892 | | 16,939,975 | | | | 506,029 | 01/03/2023 |
| 58711P-AL-6 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 06/18/21 | | 02/01/2018 | Redemption 100.0000 | | 302,098 | 302,098 | 302,854 | 302,581 | | (483) | | (483) | | 302,098 | | | | 2,828 | 06/18/2021 |
| 58711P-AL-6 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 06/18/21 | | 04/11/2018 | Taxable Exchange | | 4,315,391 | 4,293,922 | 4,304,657 | 4,300,788 | | (473) | | (473) | | 4,300,315 | | 15,076 | 15,076 | 81,749 | 06/18/2021 |
| 58711P-AP-7 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 06/18/21 | | 04/11/2018 | Taxable Exchange | | 14,581,750 | 14,600,000 | 14,631,250 | 14,620,076 | | (2,381) | | (2,381) | | 14,617,694 | | (35,944) | (35,944) | 134,000 | 06/18/2021 |
| 59870U-AG-1 | MILACRON LLC MILACRON LLC 09/28/23 | | 12/31/2018 | Redemption 100.0000 | | 964,849 | 964,849 | 967,339 | 967,320 | | (2,470) | | (2,470) | | 964,849 | | | | 17,840 | 09/28/2023 |
| 60315G-AD-0 | MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 05/07/21 | | 12/27/2018 | Redemption 100.0000 | | 4,224,167 | 4,224,167 | 4,213,606 | 4,218,708 | | 5,458 | | 5,458 | | 4,224,167 | | | | | 05/07/2021 |
| 60315G-AF-5 | MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 02/14/24 | | 09/28/2018 | Redemption 100.0000 | | 705,009 | 705,009 | 711,178 | 710,504 | | (5,495) | | (5,495) | | 705,009 | | | | 21,704 | 02/14/2024 |
| 605024-AN-8 | MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24 | | 10/29/2018 | Redemption 100.0000 | | 2,160,925 | 2,160,925 | 2,167,678 | 2,167,244 | | (6,318) | | (6,318) | | 2,160,925 | | | | 79,095 | 01/17/2024 |
| 60662W-AM-4 | MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/30/24 | | 12/31/2018 | Redemption 100.0000 | | 229,724 | 229,724 | 228,575 | 228,578 | | 1,146 | | 1,146 | | 229,724 | | | | 8,073 | 11/30/2024 |
| 60848*-AA-8 | MOLD-RITE PLASTICS LLC SR-UNSEC 12/18/19 | | 12/31/2018 | Redemption 100.0000 | | 96,515 | 96,515 | 96,033 | 96,260 | | 255 | | 255 | | 96,515 | | | | 3,742 | 12/18/2019 |
| 60848*-AB-6 | MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21 | | 12/31/2018 | Redemption 100.0000 | | 52,100 | 52,100 | 51,840 | 51,841 | | 259 | | 259 | | 52,100 | | | | 2,076 | 12/14/2021 |
| 62475P-AC-4 | MUELLER WATER PRODUCTS MUELLER WATER PRODUCTS 11/25/21 | | 06/12/2018 | Redemption 100.0000 | | 11,028,648 | 11,028,648 | 11,110,590 | 11,099,574 | | (70,926) | | (70,926) | | 11,028,648 | | | | 213,390 | 11/25/2021 |
| 63773#-AA-7 | NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/02/24 | | 09/28/2018 | Redemption 100.0000 | | 83,250 | 83,250 | 82,834 | 82,856 | | 394 | | 394 | | 83,250 | | | | 2,624 | 06/02/2024 |
| 638104-A*-0 | NAT TECHNICAL SYSS INC SR-SEC 06/12/21 | | 10/01/2018 | Redemption 100.0000 | | 118,660 | 118,660 | 118,660 | 118,660 | | | | | | 118,660 | | | | 7,000 | 06/12/2021 |
| 64029B-AD-0 | LES ALIMENTS MULTIBAR INC. SR-UNSEC 12/23/21 | | 12/31/2018 | Redemption 100.0000 | | 20,727 | 20,727 | 20,701 | 20,701 | | 26 | | 26 | | 20,727 | | | | 713 | 12/23/2021 |
| 64029B-AE-8 | LES ALIMENTS MULTIBAR INC. SR-UNSEC 12/23/21 | | 12/31/2018 | Redemption 100.0000 | | 50,749 | 50,749 | 50,685 | 50,685 | | 64 | | 64 | | 50,749 | | | | 1,120 | 12/23/2021 |
| 64127U-AP-2 | NEUSTAR INC NEUSTAR INC 08/08/24 | | 03/12/2018 | Taxable Exchange | | 2,747,706 | 2,743,125 | 2,729,409 | 2,730,625 | | 913 | | 913 | | 2,731,537 | | 16,169 | 16,169 | 47,286 | 08/08/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 64887R-AE-4 | TRIDENT HLDG CO-LLC SR-SEC 07/31/20 | | 02/02/2018 | Taxable Exchange | | | 1,394,236 | 627,406 | 627,406 | | | | | | 627,406 | | (627,406) | (627,406) | 40,831 | 07/31/2020 |
| 65336R-AR-9 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24 | | 10/26/2018 | Redemption 100.0000 | | 17,117,485 | 17,117,485 | 17,197,768 | 17,192,629 | | (75,144) | | (75,144) | | 17,117,485 | | | | 565,165 | 01/17/2024 |
| 65340M-AN-3 | NIACET CORP SR-UNSEC 02/01/24 | | 12/31/2018 | Redemption 100.0000 | | 149,058 | 149,058 | 147,567 | 147,708 | | 1,350 | | 1,350 | | 149,058 | | | | 3,460 | 02/01/2024 |
| 65341#-AA-5 | NEXTCARE INC SR-UNSEC 07/31/18 | | 02/28/2018 | NEXTCARE | | 6,577,862 | 6,577,862 | 6,545,080 | 6,570,725 | | 1,987 | | 1,987 | | 6,572,712 | | 5,150 | 5,150 | 80,098 | 07/31/2018 |
| 65341#-AB-3 | NEXTCARE INC SR-UNSEC 07/31/18 | | 02/28/2018 | NEXTCARE | | 1,317,742 | 1,317,742 | 1,309,219 | 1,315,893 | | 509 | | 509 | | 1,316,402 | | 1,340 | 1,340 | 16,046 | 07/31/2018 |
| 65538U-AC-1 | NONNI'S FOODS-LLC SR-UNSEC 12/01/23 | | 10/01/2018 | Redemption 100.0000 | | 112,500 | 112,500 | 111,375 | 111,383 | | 1,117 | | 1,117 | | 112,500 | | | | 3,055 | 12/01/2023 |
| 65958#-AB-7 | NORTH HAVEN CA HLDGS INC REVOLVER 10/01/23 | | 04/13/2018 | Redemption 100.0000 | | 6,305,613 | 6,305,613 | 6,305,613 | 6,305,613 | | | | | | 6,305,613 | | | | 152,667 | 10/01/2023 |
| 65958#-AC-5 | NORTH HAVEN CA HLDGS INC SR-UNSEC 10/01/23 | | 09/28/2018 | Redemption 100.0000 | | 112,661 | 112,661 | 111,534 | 111,571 | | 1,090 | | 1,090 | | 112,661 | | | | 3,407 | 10/01/2023 |
| 67077Y-AB-8 | Nutraceutical Intl Corp. SR-UNSEC 08/23/23 | | 03/02/2018 | Redemption 100.0000 | | 8,478,750 | 8,478,750 | 8,436,356 | 8,438,350 | | 40,400 | | 40,400 | | 8,478,750 | | | | 85,191 | 08/23/2023 |
| 67107V-AE-2 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC 10/01/21 | | 05/07/2018 | Redemption 100.0000 | | 19,059,843 | 19,059,843 | 19,157,811 | 19,148,381 | | (88,538) | | (88,538) | | 19,059,843 | | | | 352,959 | 10/01/2021 |
| 68276Q-AB-2 | ONEX SCHUMACHER FINANCE ONEX SCHUMACHER FINANCE 07/31/22 | | 03/23/2018 | Redemption 100.0000 | | 372,705 | 372,705 | 370,147 | 370,239 | | 2,466 | | 2,466 | | 372,705 | | | | 3,552 | 07/31/2022 |
| 69315J-AC-7 | PAI HOLDCO INC SR-UNSEC 01/05/25 | | 12/31/2018 | Redemption 100.0000 | | 47,919 | 47,919 | 47,440 | 47,531 | | 388 | | 388 | | 47,919 | | | | 2,738 | 01/05/2025 |
| 69396@-AB-1 | PPT MGMT HLDGS LLC SR-UNSEC 12/16/22 | | 03/29/2018 | Redemption 100.0000 | | 38,703 | 38,703 | 38,315 | 38,368 | | 335 | | 335 | | 38,703 | | | | 1,187 | 12/16/2022 |
| 69519U-AC-6 | PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24 | | 12/31/2018 | Redemption 100.0000 | | 97,500 | 97,500 | 97,500 | 97,500 | | | | | | 97,500 | | | | 2,882 | 12/04/2024 |
| 69946E-AT-8 | PAREXEL INTL CORP PAREXEL INTL CORP 09/27/24 | | 12/31/2018 | Redemption 100.0000 | | 53,000 | 53,000 | 52,735 | 52,748 | | 252 | | 252 | | 53,000 | | | | 1,295 | 09/27/2024 |
| 70215E-AM-5 | PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22 | | 02/21/2018 | Taxable Exchange | | 16,589,093 | 16,557,964 | 16,555,672 | 16,555,631 | | 56 | | 56 | | 16,555,687 | | 33,405 | 33,405 | 215,598 | 08/19/2022 |
| 70285#-AB-1 | PASTERNACK ENTERPRISES-INC.-FA SR-UNSEC 05/27/22 | | 08/13/2018 | Redemption 100.0000 | | 15,540,991 | 15,540,991 | 15,424,473 | 15,446,265 | | 94,726 | | 94,726 | | 15,540,991 | | | | 407,742 | 05/27/2022 |
| 707388-AS-3 | PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24 | | 12/31/2018 | Redemption 100.0000 | | 129,000 | 129,000 | 129,464 | 129,433 | | (433) | | (433) | | 129,000 | | | | 3,747 | 06/27/2024 |
| 71645X-AC-3 | PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/21/22 | | 12/31/2018 | Redemption 100.0000 | | 127,386 | 127,386 | 124,201 | 125,338 | | 2,048 | | 2,048 | | 127,386 | | | | 5,210 | 08/21/2022 |
| 71677H-AG-0 | PETSMART INC PETSMART INC 03/11/22 | | 10/31/2018 | Redemption 100.0000 | | 386,000 | 386,000 | 386,668 | 386,530 | | (530) | | (530) | | 386,000 | | | | 7,560 | 03/11/2022 |
| 71712H-AB-8 | PHARM-OLAM INTL LLC SR-UNSEC 02/01/23 | | 09/28/2018 | Redemption 100.0000 | | 293,500 | 293,500 | 287,630 | 288,341 | | 5,159 | | 5,159 | | 293,500 | | | | 9,470 | 02/01/2023 |
| 72584D-AD-6 | KFC HOLDING CO KFC HOLDING CO 06/16/23 | | 03/29/2018 | Redemption 100.0000 | | 20,087 | 20,087 | 20,175 | 20,165 | | (78) | | (78) | | 20,087 | | | | 180 | 06/16/2023 |
| 72584D-AD-6 | KFC HOLDING CO KFC HOLDING CO 06/16/23 | | 04/05/2018 | Taxable Exchange | | 7,974,164 | 7,954,279 | 7,989,119 | 7,985,200 | | (1,251) | | (1,251) | | 7,983,949 | | (9,785) | (9,785) | 83,920 | 06/16/2023 |
| 72761J-AC-0 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24 | | 03/29/2018 | Redemption 100.0000 | | 11,438 | 11,438 | 11,215 | 11,202 | | 236 | | 236 | | 11,438 | | | | 266 | 10/14/2024 |
| 72761J-AC-0 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24 | | 05/08/2018 | Taxable Exchange | | 9,568,854 | 9,527,125 | 9,479,489 | 9,480,260 | | (795) | | (795) | | 9,479,465 | | 89,389 | 89,389 | 145,199 | 10/14/2024 |
| 72811H-AC-4 | RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24 | | 12/31/2018 | Redemption 100.0000 | | 87,214 | 87,214 | 86,996 | 87,002 | | 212 | | 212 | | 87,214 | | | | 2,179 | 09/30/2024 |
| 72813@-AA-2 | PLAYPOWER-INC. SR-UNSEC 06/23/21 | | 12/31/2018 | Redemption 100.0000 | | 140,000 | 140,000 | 138,600 | 139,110 | | 890 | | 890 | | 140,000 | | | | 5,805 | 06/23/2021 |
| 72819Q-AJ-1 | PLAZE INC PLAZE INC 07/31/22 | | 05/08/2018 | Redemption 100.0000 | | 567,759 | 567,759 | 570,219 | 569,955 | | (2,195) | | (2,195) | | 567,759 | | | | 6,653 | 07/31/2022 |
| 73179Y-AG-2 | POLYONE CORP POLYONE CORP 11/11/22 | | 03/29/2018 | Redemption 100.0000 | | 16,275 | 16,275 | 16,306 | 16,304 | | (29) | | (29) | | 16,275 | | | | 147 | 11/11/2022 |
| 73179Y-AG-2 | POLYONE CORP POLYONE CORP 11/11/22 | | 04/17/2018 | Taxable Exchange | | 6,395,420 | 6,363,602 | 6,375,566 | 6,374,809 | | (609) | | (609) | | 6,374,200 | | 21,221 | 21,221 | 72,520 | 11/11/2022 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 73182@-AA-3 | POMEROY GROUP-LLC SR-UNSEC 11/30/22 | | 07/12/2018 | Redemption 100.0000 | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 1,451,345 | 11/30/2022 |
| 73744G-AJ-1 | POST HOLDINGS INC POST HOLDINGS INC 05/24/24 | | 03/22/2018 | Taxable Exchange | | 5,003,079 | 4,987,469 | 5,018,640 | 5,017,753 | | (961) | | (961) | | 5,016,793 | | (13,713) | (13,713) | 32,317 | 05/24/2024 |
| 74044T-AB-5 | PREGIS HOLDING I CORP PREGIS HOLDING I CORP 05/20/21 | | 12/31/2018 | Redemption 100.0000 | | 164,664 | 164,664 | 163,794 | 164,063 | | 601 | | 601 | | 164,664 | | | | 5,959 | 05/20/2021 |
| 74274N-AC-7 | PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC 11/20/23 | | 12/31/2018 | Redemption 100.0000 | | 84,986 | 84,986 | 85,597 | 85,596 | | (610) | | (610) | | 84,986 | | | | 1,751 | 11/20/2023 |
| 74347C-AF-7 | PROQUEST LLC PROQUEST LLC 10/24/21 | | 12/31/2018 | Redemption 100.0000 | | 366,807 | 366,807 | 371,623 | 371,190 | | (4,383) | | (4,383) | | 366,807 | | | | 12,649 | 10/24/2021 |
| 74739@-AA-9 | Q INTL COURIER LLC SR-UNSEC 09/19/24 | | 12/31/2018 | Redemption 100.0000 | | 6,713,764 | 6,713,764 | 6,657,615 | 6,661,897 | | 51,866 | | 51,866 | | 6,713,764 | | | | 424,440 | 09/19/2024 |
| 74929*-AA-1 | RAVN AIR GROUP INC SR-UNSEC 07/30/21 | | 12/31/2018 | Redemption 100.0000 | | 388,816 | 388,816 | 387,269 | 387,801 | | 1,015 | | 1,015 | | 388,816 | | | | 14,178 | 07/30/2021 |
| 74968E-AB-0 | PMAB LLC SR-UNSEC 03/02/22 | | 12/31/2018 | Redemption 100.0000 | | 205,765 | 205,765 | 204,736 | 204,880 | | 884 | | 884 | | 205,765 | | | | 7,535 | 03/02/2022 |
| 75000*-AA-0 | RSC ACQUISITION INC SR-UNSEC 11/30/22 | | 12/31/2018 | Redemption 100.0000 | | 190,360 | 190,360 | 188,537 | 188,974 | | 1,385 | | 1,385 | | 190,360 | | | | 6,220 | 11/30/2022 |
| 75000*-AB-8 | RSC ACQUISITION INC FIRST LIEN TERM LOAN 2016 11/30/22 | | 04/05/2018 | NON CASH RELATED | | 1,383,507 | 1,383,507 | 1,383,507 | 1,383,507 | | | | | | 1,383,507 | | | | 23,093 | 11/30/2022 |
| 75000*-AB-8 | RSC ACQUISITION INC FIRST LIEN TERM LOAN 2016 11/30/22 | | 04/03/2018 | Redemption 100.0000 | | 3,563 | 3,563 | 3,563 | 3,563 | | | | | | 3,563 | | | | 63 | 11/30/2022 |
| 75041*-AA-1 | RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23 | | 01/24/2018 | Tax Free Exchange | | 2,680,489 | 2,680,489 | 2,680,489 | 2,680,489 | | | | | | 2,680,489 | | | | (327) | 12/04/2023 |
| 75041*-AC-7 | RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23 | | 07/09/2018 | Redemption 101.9912 | | 29,555,275 | 28,978,261 | 28,688,478 | 28,690,096 | | 865,179 | | 865,179 | | 29,555,275 | | | | 1,175,986 | 12/04/2023 |
| 75621#-AA-5 | RECIPE ACQUISITION CORP SR-UNSEC 09/30/22 | | 12/31/2018 | Redemption 100.0000 | | 209,314 | 209,314 | 207,221 | 208,057 | | 1,258 | | 1,258 | | 209,314 | | | | 8,419 | 09/30/2022 |
| 76026@-AA-6 | REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24 | | 12/31/2018 | Redemption 100.0000 | | 94,095 | 94,095 | 94,095 | 94,095 | | | | | | 94,095 | | | | 2,585 | 02/05/2024 |
| 76121Q-AC-0 | RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23 | | 10/01/2018 | Redemption 100.0000 | | 150,000 | 150,000 | 148,500 | 148,625 | | 1,375 | | 1,375 | | 150,000 | | | | 3,651 | 05/26/2023 |
| 761266-A#-2 | RESTAURANT TECHNOLOGIES-INC. SR-UNSEC 11/23/22 | | 10/01/2018 | Redemption 100.0000 | | 18,511,192 | 18,511,192 | 18,329,565 | 18,356,244 | | 154,949 | | 154,949 | | 18,511,192 | | | | 906,267 | 11/23/2022 |
| 76970R-AC-0 | ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME 06/13/23 | | 11/14/2018 | GENERAL ELECTRIC CO | | 985,000 | 1,000,000 | 1,005,830 | 1,005,162 | | (745) | | (745) | | 1,004,417 | | (19,417) | (19,417) | 45,289 | 06/13/2023 |
| 76970R-AC-0 | ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME 06/13/23 | | 12/31/2018 | Redemption 100.0000 | | 153,777 | 153,777 | 154,665 | 154,569 | | (792) | | (792) | | 153,777 | | | | 5,145 | 06/13/2023 |
| 78409X-AF-7 | SCS HOLDINGS I INC SCS HOLDINGS I INC 10/30/22 | | 11/30/2018 | Redemption 100.0000 | | 4,036,685 | 4,036,685 | 4,050,377 | 4,048,229 | | (11,545) | | (11,545) | | 4,036,685 | | | | 143,604 | 10/30/2022 |
| 78466D-AZ-7 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 07/08/22 | | 12/31/2018 | Redemption 100.0000 | | 1,575,863 | 1,575,863 | 1,585,712 | 1,584,329 | | (8,466) | | (8,466) | | 1,575,863 | | | | 17,496 | 07/08/2022 |
| 784932-A*-6 | SABA SOFTWARE INC SR-UNSEC 05/01/23 | | 11/30/2018 | Redemption 100.0000 | | 162,250 | 162,250 | 160,222 | 160,403 | | 1,847 | | 1,847 | | 162,250 | | | | 4,884 | 05/01/2023 |
| 78571Y-BA-7 | SABRE GLBL INC SABRE GLBL INC 02/22/24 | | 03/06/2018 | Taxable Exchange | | 2,204,634 | 2,202,806 | 2,207,916 | 2,207,658 | | (127) | | (127) | | 2,207,531 | | (2,897) | (2,897) | 14,739 | 02/22/2024 |
| 78709W-AE-9 | SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 05/04/22 | | 10/31/2018 | Redemption 100.0000 | | 4,920,061 | 4,920,061 | 4,956,962 | 4,947,435 | | (27,373) | | (27,373) | | 4,920,061 | | | | 201,637 | 05/04/2022 |
| 79546K-AE-0 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24 | | 03/27/2018 | Redemption 100.0000 | | 7,880,250 | 7,880,250 | 7,840,849 | 7,843,408 | | 36,842 | | 36,842 | | 7,880,250 | | | | 79,829 | 07/05/2024 |
| 80372@-AB-6 | SARNOVA HC LLC SR-UNSEC 01/28/22 | | 04/04/2018 | Redemption 100.0000 | | 14,737,500 | 14,737,500 | 14,590,125 | 14,629,952 | | 107,548 | | 107,548 | | 14,737,500 | | | | 249,868 | 01/28/2022 |
| 80875A-AN-1 | SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24 | | 02/20/2018 | Taxable Exchange | | 63,209,755 | 62,942,250 | 62,627,539 | 62,462,886 | | 186,568 | | 186,568 | | 62,649,454 | | 560,300 | 560,300 | 550,513 | 08/14/2024 |
| 81271E-AB-7 | SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24 | | 10/31/2018 | Redemption 100.0000 | | 184,180 | 184,180 | 183,720 | 183,760 | | 420 | | 420 | | 184,180 | | | | 4,965 | 06/21/2024 |
| 82568Q-AF-1 | SHUTTERFLY INC SHUTTERFLY INC 08/19/24 | | 09/28/2018 | Redemption 100.0000 | | 140,274 | 140,274 | 139,572 | 139,604 | | 669 | | 669 | | 140,274 | | | | 3,034 | 08/19/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 82670M-AB-4 | SIGNODE INDUSTRIAL GROUP SIGNODE INDUSTRIAL GROUP 05/01/21 | | 04/03/2018 | Redemption 100.0000 | | 24,074,074 | 24,074,074 | 24,023,157 | 24,047,866 | | 26,208 | | 26,208 | | 24,074,074 | | | | 280,877 | 05/01/2021 |
| 83174#-AA-0 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 12/31/2018 | Redemption 100.0000 | | 73,273 | 73,273 | 72,540 | 72,568 | | 705 | | 705 | | 73,273 | | | | 3,266 | 10/06/2022 |
| 83174#-AB-8 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 06/29/2018 | Redemption 100.0000 | | 3,444 | 3,444 | 3,444 | 3,444 | | | | | | 3,444 | | | | 121 | 10/06/2022 |
| 83174#-AB-8 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 08/07/2018 | Tax Free Exchange | | 1,368,331 | 1,368,331 | 1,368,331 | 1,368,331 | | | | | | 1,368,331 | | | | 56,796 | 10/06/2022 |
| 83415Y-AA-8 | SOLARAY LLC SR-UNSEC 09/08/23 | | 12/31/2018 | Redemption 100.0000 | | 250,741 | 250,741 | 248,734 | 248,941 | | 1,799 | | 1,799 | | 250,741 | | | | 11,201 | 09/08/2023 |
| 83415Y-AC-4 | SOLARAY LLC SR-UNSEC 09/08/23 | | 12/31/2018 | Redemption 100.0000 | | 46,827 | 46,827 | 46,827 | 46,827 | | | | | | 46,827 | | | | 2,216 | 09/08/2023 |
| 83420L-AB-7 | SOLENIS INTERNATIONAL LP SOLENIS INTERNATIONAL LP 07/31/21 | | 06/26/2018 | Redemption 100.0000 | | 11,944,380 | 11,944,380 | 11,957,160 | 11,951,452 | | (7,072) | | (7,072) | | 11,944,380 | | | | 348,682 | 07/31/2021 |
| 83420L-AF-8 | SOLENIS INTERNATIONAL LP SOLENIS INTERNATIONAL LP 07/31/22 | | 06/26/2018 | Redemption 100.0000 | | 6,000,000 | 6,000,000 | 5,988,750 | 5,992,237 | | 7,763 | | 7,763 | | 6,000,000 | | | | 296,604 | 07/31/2022 |
| 83616*-AB-8 | SOURCE REFRIGERATION & HVAC IN SR-UNSEC 12/17/20 | | 04/30/2018 | Redemption 100.0000 | | 4,870,964 | 4,870,964 | 4,814,288 | 4,829,717 | | 41,247 | | 41,247 | | 4,870,964 | | | | 113,202 | 12/17/2020 |
| 83616*-AC-6 | SOURCE REFRIGERATION & HVAC IN SR-UNSEC 12/17/20 | | 04/30/2018 | Redemption 100.0000 | | 6,666,667 | 6,666,667 | 6,666,667 | 6,666,667 | | | | | | 6,666,667 | | | | 155,331 | 12/17/2020 |
| 84611U-AC-2 | SOVOS BRANDS INTERMEDIATE INC SR-UNSEC 07/18/24 | | 11/20/2018 | Redemption 100.0000 | | 10,886,291 | 10,886,291 | 10,831,860 | 10,834,303 | | 51,989 | | 51,989 | | 10,886,291 | | | | 472,889 | 07/18/2024 |
| 84850X-AG-7 | SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22 | | 02/23/2018 | Taxable Exchange | | 41,677,179 | 41,452,506 | 41,202,135 | 41,223,105 | | 5,320 | | 5,320 | | 41,228,425 | | 448,754 | 448,754 | 494,321 | 11/14/2022 |
| 855031-AP-5 | STAPLES INC STAPLES INC 09/12/24 | | 11/01/2018 | Redemption 100.0000 | | 500,000 | 500,000 | 498,750 | 498,807 | | 1,193 | | 1,193 | | 500,000 | | | | 15,184 | 09/12/2024 |
| 85940X-AC-5 | STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24 | | 12/31/2018 | Redemption 100.0000 | | 428,908 | 428,908 | 430,068 | 430,038 | | (1,130) | | (1,130) | | 428,908 | | | | 14,517 | 06/19/2024 |
| 86880N-AU-7 | SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24 | | 12/31/2018 | Redemption 100.0000 | | 166,500 | 166,500 | 166,440 | 166,440 | | 60 | | 60 | | 166,500 | | | | 4,726 | 09/03/2024 |
| 87239P-AD-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23 | | 12/31/2018 | Redemption 100.0000 | | 48,857 | 48,857 | 49,101 | 49,101 | | (244) | | (244) | | 48,857 | | | | 1,303 | 08/04/2023 |
| 87422L-AK-6 | TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/14/23 | | 12/31/2018 | Redemption 100.0000 | | 200,747 | 200,747 | 199,492 | 199,612 | | 1,135 | | 1,135 | | 200,747 | | | | 7,429 | 07/14/2023 |
| 87817J-AE-8 | TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24 | | 12/31/2018 | Redemption 100.0000 | | 295,113 | 295,113 | 293,930 | 294,004 | | 1,109 | | 1,109 | | 295,113 | | | | 8,592 | 02/06/2024 |
| 88023H-AC-4 | TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC 05/01/24 | | 12/31/2018 | Redemption 100.0000 | | 200,000 | 200,000 | 199,438 | 199,490 | | 510 | | 510 | | 200,000 | | | | 6,054 | 05/01/2024 |
| 88166U-AB-4 | XPERI CORP XPERI CORP 12/01/23 | | 01/23/2018 | Redemption 100.0000 | | 3,000,000 | 3,000,000 | 2,970,000 | 2,974,261 | | 25,739 | | 25,739 | | 3,000,000 | | | | 10,040 | 12/01/2023 |
| 88166U-AB-4 | XPERI CORP XPERI CORP 12/01/23 | | 01/25/2018 | Taxable Exchange | | 14,857,050 | 14,820,000 | 14,671,800 | 14,692,848 | | 806 | | 806 | | 14,693,653 | | 163,397 | 163,397 | 49,596 | 12/01/2023 |
| 88751E-AC-9 | TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24 | | 12/31/2018 | Redemption 100.0000 | | 126,000 | 126,000 | 124,740 | 124,752 | | 1,248 | | 1,248 | | 126,000 | | | | 4,467 | 11/22/2024 |
| 89334G-AU-8 | TRANS UNION LLC TRANS UNION LLC 04/09/23 | | 12/31/2018 | Redemption 100.0000 | | 1,778,775 | 1,778,775 | 1,778,525 | 1,778,538 | | 237 | | 237 | | 1,778,775 | | | | 64,812 | 04/09/2023 |
| 89364M-BL-7 | TRANSDIGM INC TRANSDIGM INC 06/09/23 | | 03/29/2018 | Redemption 100.0000 | | 70,226 | 70,226 | 70,266 | 70,265 | | (39) | | (39) | | 70,226 | | | | 769 | 06/09/2023 |
| 89364M-BL-7 | TRANSDIGM INC TRANSDIGM INC 06/09/23 | | 05/31/2018 | Taxable Exchange | | 27,876,759 | 27,949,988 | 27,965,919 | 27,965,321 | | (954) | | (954) | | 27,964,367 | | (87,608) | (87,608) | 536,121 | 06/09/2023 |
| 89612H-AC-9 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 12/31/2018 | Redemption 100.0000 | | 79,091 | 79,091 | 78,300 | 78,406 | | 685 | | 685 | | 79,091 | | | | 2,919 | 11/30/2023 |
| 89612H-AD-7 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 09/28/2018 | Redemption 100.0000 | | 5,932 | 5,932 | 5,932 | 5,932 | | | | | | 5,932 | | | | 171 | 11/30/2023 |
| 89705D-AD-4 | TRONOX FINANCE LLC TRONOX FINANCE LLC 09/23/24 | | 12/31/2018 | Redemption 100.0000 | | 204,593 | 204,593 | 204,311 | 204,318 | | 275 | | 275 | | 204,593 | | | | 6,501 | 09/23/2024 |
| 89705D-AE-2 | TRONOX BLOCKED BORROWER TRONOX BLOCKED BORROWER 09/23/24 | | 12/31/2018 | Redemption 100.0000 | | 88,657 | 88,657 | 88,535 | 88,538 | | 119 | | 119 | | 88,657 | | | | 2,817 | 09/23/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 90338N-A*-4 | US EXPRESS ENTERPRISES SUB-UNSEC 05/30/19 | | 06/18/2018 | Redemption 100.0000 | | 10,536,931 | 10,536,931 | 10,431,562 | 10,499,755 | | 37,176 | | 37,176 | | 10,536,931 | | | | 636,980 | 05/30/2019 |
| 90350V-AC-2 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/28/22 | | 12/31/2018 | Redemption 100.0000 | | 837,778 | 837,778 | 839,001 | 838,845 | | (1,067) | | (1,067) | | 837,778 | | | | 30,650 | 07/28/2022 |
| 90351N-AE-5 | USI INC/NY USI INC/NY 05/16/24 | | 12/31/2018 | Redemption 100.0000 | | 537,500 | 537,500 | 536,382 | 536,382 | | 1,118 | | 1,118 | | 537,500 | | | | 17,283 | 05/16/2024 |
| 90364#-AA-5 | USF S&H HOLDCO-LLC SR-SEC 08/19/19 | | 03/19/2018 | Redemption 100.9855 | | 23,567,496 | 23,337,496 | 23,104,121 | 23,246,657 | | 320,839 | | 320,839 | | 23,567,496 | | | | 649,829 | 08/19/2019 |
| 90366#-AA-3 | USJ-IMECO HLDG CO LLC SR-SEC 04/16/20 | | 06/04/2018 | Redemption 100.0000 | | 13,118,616 | 13,118,616 | 13,053,023 | 13,089,607 | | 29,009 | | 29,009 | | 13,118,616 | | | | 164,107 | 04/16/2020 |
| 91335P-AE-9 | UNIVAR USA INC UNIVAR USA INC 07/01/24 | | 06/29/2018 | Redemption 100.0000 | | 9,224,425 | 9,224,425 | 9,234,480 | 9,234,366 | | (9,941) | | (9,941) | | 9,224,425 | | | | 85,265 | 07/01/2024 |
| 91678#-AB-2 | UPSTREAM REHABILITATION INC SR-UNSEC 12/15/21 | | 01/03/2018 | ALLY BANK | | 19,362,424 | 19,362,424 | 19,168,800 | 19,223,286 | | 148 | | 148 | | 19,223,434 | | 138,990 | 138,990 | 57,109 | 12/15/2021 |
| 91822N-AD-6 | VF HOLDING CORP VF HOLDING CORP 06/30/23 | | 07/02/2018 | Redemption 100.0000 | | 12,096,875 | 12,096,875 | 12,149,859 | 12,142,195 | | (45,320) | | (45,320) | | 12,096,875 | | | | 309,536 | 06/30/2023 |
| 91865F-AG-4 | VACO HLDGS LLC SR-UNSEC 11/09/23 | | 10/03/2018 | Redemption 100.0000 | | 281,250 | 281,250 | 279,844 | 279,866 | | 1,384 | | 1,384 | | 281,250 | | | | 9,477 | 11/09/2023 |
| 92261#-AA-5 | VELOCITY TECHNOLOGY SOLUTIONS SR-UNSEC 12/07/23 | | 12/31/2018 | Redemption 100.0000 | | 200,000 | 200,000 | 198,000 | 198,010 | | 1,990 | | 1,990 | | 200,000 | | | | 10,271 | 12/07/2023 |
| 92532Y-AB-5 | VERSUM MATERIALS INC VERSUM MATERIALS INC 09/29/23 | | 12/31/2018 | Redemption 100.0000 | | 34,747 | 34,747 | 34,906 | 34,902 | | (154) | | (154) | | 34,747 | | | | 897 | 09/29/2023 |
| 92556*-AA-3 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 12/31/2018 | Redemption 100.0000 | | 110,692 | 110,692 | 109,513 | 109,777 | | 915 | | 915 | | 110,692 | | | | 4,825 | 07/15/2021 |
| 92556*-AB-1 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 12/31/2018 | Redemption 100.0000 | | 20,466 | 20,466 | 20,466 | 20,466 | | | | | | 20,466 | | | | 1,074 | 07/15/2021 |
| 93710H-AC-2 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22 | | 12/31/2018 | Redemption 100.0000 | | 298,954 | 298,954 | 297,152 | 297,635 | | 1,319 | | 1,319 | | 298,954 | | | | 9,680 | 05/16/2022 |
| 93710H-AG-3 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22 | | 12/31/2018 | Redemption 100.0000 | | 41,661 | 41,661 | 41,372 | 41,454 | | 207 | | 207 | | 41,661 | | | | 1,344 | 05/16/2022 |
| 93722@-AC-4 | WASHING SYSS LLC SR-UNSEC 11/30/21 | | 08/09/2018 | Redemption 100.0000 | | 10,521,103 | 10,521,103 | 10,415,892 | 10,447,418 | | 73,686 | | 73,686 | | 10,521,103 | | | | 480,166 | 11/30/2021 |
| 95841#-AB-5 | WIRB CORPERNICUS GROUP INC SR-UNSEC 08/15/22 | | 12/31/2018 | Redemption 100.0000 | | 56,889 | 56,889 | 56,604 | 56,637 | | 252 | | 252 | | 56,889 | | | | 2,420 | 08/15/2022 |
| 98160U-AC-7 | WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/24 | | 12/31/2018 | Redemption 100.0000 | | 250,000 | 250,000 | 247,500 | 247,521 | | 2,479 | | 2,479 | | 250,000 | | | | 10,413 | 12/05/2024 |
| 98379E-AD-8 | XPO LOGISTICS INC XPO LOGISTICS INC 10/30/21 | | 02/23/2018 | Taxable Exchange | | 11,780,576 | 11,759,526 | 11,799,391 | 11,792,994 | | (1,288) | | (1,288) | | 11,791,706 | | (11,130) | (11,130) | 165,034 | 10/30/2021 |
| 98920U-AH-7 | ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21 | | 05/31/2018 | Redemption 100.0000 | | 3,981,163 | 3,981,163 | 3,993,624 | 3,992,411 | | (11,248) | | (11,248) | | 3,981,163 | | | | 81,315 | 10/27/2021 |
| 98920U-AH-7 | ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21 | | 06/05/2018 | Taxable Exchange | | 9,950,511 | 9,932,534 | 9,963,622 | 9,960,595 | | (2,939) | | (2,939) | | 9,957,657 | | (7,145) | (7,145) | 222,300 | 10/27/2021 |
| BL1411-96-8 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 04/26/2018 | Redemption 100.0000 | | 1,476,949 | 1,476,949 | 1,466,687 | 1,470,867 | | 6,082 | | 6,082 | | 1,476,949 | | | | 20,431 | 12/17/2021 |
| BL1411-96-8 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 04/26/2018 | Taxable Exchange | | 53,611,933 | 52,993,499 | 52,625,278 | 52,775,271 | | 9,564 | | 9,564 | | 52,784,836 | | 827,098 | 827,098 | 788,379 | 12/17/2021 |
| BL1777-92-1 | VISTAGE WORLDWIDE INC 1ST LIEN INITIAL TERM LOAN 08/19/21 | | 02/08/2018 | Redemption 100.0000 | | 18,809,101 | 18,809,101 | 18,621,010 | 18,683,990 | | 125,111 | | 125,111 | | 18,809,101 | | | | 151,447 | 08/19/2021 |
| BL2252-30-4 | ROCKET SOFTWARE INC ROCKET SOFTWARE INC 09/28/23 | | 06/29/2018 | Redemption 100.0000 | | 23,647 | 23,647 | 23,411 | 23,445 | | 202 | | 202 | | 23,647 | | | | 409 | 09/28/2023 |
| BL2252-30-4 | ROCKET SOFTWARE INC ROCKET SOFTWARE INC 09/28/23 | | 07/30/2018 | Taxable Exchange | | 3,199,013 | 3,185,728 | 3,153,871 | 3,158,576 | | 2,294 | | 2,294 | | 3,160,870 | | 38,143 | 38,143 | 57,395 | 09/28/2023 |
| BL2355-48-7 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23 | | 01/09/2018 | Taxable Exchange | | 861,831 | 857,143 | 857,143 | 857,143 | | | | | | 857,143 | | 4,689 | 4,689 | 8,827 | 08/04/2023 |
| BL2358-35-8 | EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23 | | 12/31/2018 | Redemption 100.0000 | | 83,212 | 83,212 | 83,993 | 83,903 | | (691) | | (691) | | 83,212 | | | | 2,700 | 07/27/2023 |
| BL2365-50-2 | STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23 | | 03/22/2018 | Taxable Exchange | | 6,492,172 | 6,459,872 | 6,524,471 | 6,517,374 | | (2,306) | | (2,306) | | 6,515,068 | | (22,897) | (22,897) | 64,870 | 06/30/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| BL2379-38-8 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23 | | 04/16/2018 | Redemption 100.0000 | | 3,282,128 | 3,282,128 | 3,313,461 | 3,310,014 | | (27,886) | | (27,886) | | 3,282,128 | | | | 35,637 | 10/25/2023 |
| BL2379-38-8 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23 | | 04/30/2018 | Taxable Exchange | | 22,184,380 | 22,009,405 | 22,219,521 | 22,196,405 | | (10,207) | | (10,207) | | 22,186,199 | | (1,819) | (1,819) | 260,327 | 10/25/2023 |
| BL2382-77-0 | PKC HOLDING CORP PKC HOLDING CORP 05/08/24 | | 01/31/2018 | Redemption 100.0000 | | 15,347,875 | 15,347,875 | 15,328,690 | 15,329,154 | | 18,721 | | 18,721 | | 15,347,875 | | | | 177,428 | 05/08/2024 |
| BL2382-81-2 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22 | | 05/23/2018 | Redemption 100.0000 | | 727,280 | 727,280 | 731,258 | 730,743 | | (3,463) | | (3,463) | | 727,280 | | | | 10,071 | 09/23/2022 |
| BL2382-81-2 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22 | | 07/10/2018 | Taxable Exchange | | 29,947,845 | 29,835,961 | 29,999,163 | 29,978,032 | | (14,589) | | (14,589) | | 29,963,443 | | (15,598) | (15,598) | 535,019 | 09/23/2022 |
| BL2450-55-1 | WEX INC WEX INC 07/01/23 | | 01/23/2018 | Taxable Exchange | | 41,774,863 | 41,493,125 | 41,781,917 | 41,760,587 | | (2,800) | | (2,800) | | 41,757,787 | | 17,076 | 17,076 | 94,582 | 07/01/2023 |
| BL2532-12-7 | TIME INC TIME INC 10/11/24 | | 01/31/2018 | Redemption 100.0000 | | 20,152,590 | 20,152,590 | 20,266,050 | 20,260,208 | | (107,618) | | (107,618) | | 20,152,590 | | | | 172,372 | 10/11/2024 |
| BL2583-62-5 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23 | | 01/04/2018 | Taxable Exchange | | 3,310,076 | 3,284,425 | 3,284,425 | 3,284,425 | | | | | | 3,284,425 | | 25,651 | 25,651 | | 06/07/2023 |
| Z00050-78-3 | WASHING SYSS LLC SR-UNSEC 11/30/21 | | 08/09/2018 | Redemption 100.0000 | | 2,068,966 | 2,068,966 | 2,068,966 | 2,068,966 | | | | | | 2,068,966 | | | | 89,104 | 11/30/2021 |
| Z00052-80-5 | WIRB CORPERNICUS GROUP INC INITIAL TERM LOAN ASSIGNMENT 08/15/22 | | 03/30/2018 | Redemption 100.0000 | | 21,000 | 21,000 | 20,790 | 20,829 | | 171 | | 171 | | 21,000 | | | | 355 | 08/15/2022 |
| Z00052-80-5 | WIRB CORPERNICUS GROUP INC INITIAL TERM LOAN ASSIGNMENT 08/15/22 | | 04/13/2018 | Tax Free Exchange | | 8,210,037 | 8,274,000 | 8,191,260 | 8,206,608 | | 3,429 | | 3,429 | | 8,210,037 | | | | 139,991 | 08/15/2022 |
| Z00054-90-0 | SALIENT CRGT INC SR-UNSEC 02/28/22 | | 12/31/2018 | Redemption 100.0000 | | 1,232,143 | 1,232,143 | 1,207,500 | 1,210,605 | | 21,538 | | 21,538 | | 1,232,143 | | | | 42,604 | 02/28/2022 |
| Z00058-17-4 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24 | | 02/20/2018 | Tax Free Exchange | | 3,890,484 | 3,900,000 | 3,890,250 | 3,890,384 | | 100 | | 100 | | 3,890,484 | | | | 23,658 | 09/08/2024 |
| BL2355-92-5 | ARRAY CANADA INC ARRAY CANADA INC 02/10/23 | A | 12/31/2018 | Redemption 100.0000 | | 512,500 | 512,500 | 507,375 | 508,020 | | 4,480 | | 4,480 | | 512,500 | | | | 22,970 | 02/10/2023 |
| BL2567-24-8 | LIONS GATE ENTERTAINMENT CO LIONS GATE ENTERTAINMENT CO 12/08/23 | A | 03/22/2018 | Redemption 100.0000 | | 8,585,156 | 8,585,156 | 8,587,818 | 8,587,781 | | (2,625) | | (2,625) | | 8,585,156 | | | | 75,991 | 12/08/2023 |
| C4438B-AC-0 | HUSKY INJECTION MOLDING HUSKY INJECTION MOLDING 06/30/21 | A | 03/28/2018 | Redemption 100.0000 | | 19,862,529 | 19,862,529 | 19,918,588 | 19,908,541 | | (46,012) | | (46,012) | | 19,862,529 | | | | 236,374 | 06/30/2021 |
| C6901L-AE-7 | 1011778 BC ULC 1011778 BC ULC 02/17/24 | A | 12/31/2018 | Redemption 100.0000 | | 423,519 | 423,519 | 423,157 | 423,178 | | 340 | | 340 | | 423,519 | | | | 9,218 | 02/17/2024 |
| C7236#-AA-2 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 10/01/2018 | Redemption 100.0000 | | 103,605 | 103,605 | 102,569 | 102,783 | | 822 | | 822 | | 103,605 | | | | 3,570 | 07/05/2022 |
| C7236#-AB-0 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 05/07/2018 | Redemption 100.0000 | | 11,989 | 11,989 | 11,989 | 11,989 | | | | | | 11,989 | | | | 244 | 07/05/2022 |
| C9413P-AU-7 | VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS 04/01/22 | A | 03/28/2018 | Redemption 100.0000 | | 455,351 | 455,351 | 460,851 | 460,760 | | (5,409) | | (5,409) | | 455,351 | | | | 2,099 | 04/01/2022 |
| C9413P-AU-7 | VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS 04/01/22 | A | 06/06/2018 | Taxable Exchange | | 7,369,481 | 7,342,534 | 7,431,231 | 7,429,760 | | (8,125) | | (8,125) | | 7,421,635 | | (52,154) | (52,154) | 166,720 | 04/01/2022 |
| 78466D-BA-1 | SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 07/08/22 | D | 05/31/2018 | Redemption 100.0000 | | 675,038 | 675,038 | 679,257 | 678,654 | | (3,616) | | (3,616) | | 675,038 | | | | 17,259 | 07/08/2022 |
| 81726J-AE-1 | SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV 10/14/21 | D | 01/16/2018 | Redemption 100.0000 | | 91,452 | 91,452 | 91,716 | 91,707 | | (255) | | (255) | | 91,452 | | | | 277 | 10/14/2021 |
| BL2272-69-0 | ALPHA 3 BV ALPHA 3 BV 01/31/24 | D | 10/17/2018 | GOLDMAN SACHS & COMPANY | | 962,209 | 956,233 | 953,842 | 954,108 | | 219 | | 219 | | 954,328 | | 7,882 | 7,882 | 37,070 | 01/31/2024 |
| BL2272-69-0 | ALPHA 3 BV ALPHA 3 BV 01/31/24 | D | 12/31/2018 | Redemption 100.0000 | | 239,407 | 239,407 | 238,809 | 238,875 | | 532 | | 532 | | 239,407 | | | | 8,554 | 01/31/2024 |
| BL2353-30-0 | VGROUP LTD VGROUP LTD 03/11/24 | D | 12/31/2018 | Redemption 100.0000 | | 108,692 | 108,692 | 108,900 | 108,874 | | (182) | | (182) | | 108,692 | | | | 3,280 | 03/11/2024 |
| BL2354-22-5 | SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 08/01/23 | D | 04/25/2018 | Redemption 100.0000 | | 2,863,750 | 2,863,750 | 2,881,648 | 2,879,397 | | (15,647) | | (15,647) | | 2,863,750 | | | | 36,375 | 08/01/2023 |
| BL2410-28-2 | ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC 04/29/24 | D | 12/31/2018 | Redemption 100.0000 | | 33,250 | 33,250 | 33,084 | 33,097 | | 153 | | 153 | | 33,250 | | | | 1,255 | 04/29/2024 |
| BL2496-92-7 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 08/19/24 | D | 03/29/2018 | Redemption 100.0000 | | 5,375 | 5,375 | 5,375 | 5,375 | | | | | | 5,375 | | | | 55 | 08/19/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| BL2496-92-7 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 08/19/24 | D | 05/24/2018 | Taxable Exchange | | 2,145,047 | 2,139,250 | 2,139,250 | 2,139,250 | | | | | | 2,139,250 | | 5,797 | 5,797 | 35,721 | 08/19/2024 |
| 8299999. Subtotal - Bonds - Bank Loans | | | | | | 2,029,014,428 | 2,024,978,241 | 2,019,663,486 | 2,020,919,134 | | 5,068,780 | | 5,068,780 | | 2,025,987,913 | | 2,713,042 | 2,713,042 | 45,745,413 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 19,228,972,805 | 19,136,910,396 | 18,630,896,710 | 18,700,019,948 | 6,363,351 | 209,577,709 | 12,967,410 | 202,973,650 | (5,037,756) | 18,898,800,699 | (303,506) | 247,102,422 | 246,798,916 | 704,094,041 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 1,591,486,413 | 1,085,634,804 | 1,588,775,884 | | | (5,171,694) | (46) | (5,171,648) | | 1,583,604,227 | | 7,708,968 | 7,708,968 | 22,415,123 | XXX |
| 8399999. Total - Bonds | | | | | | 20,820,459,218 | 20,222,545,200 | 20,219,672,594 | 18,700,019,948 | 6,363,351 | 204,406,015 | 12,967,364 | 197,802,002 | (5,037,756) | 20,482,404,926 | (303,506) | 254,811,390 | 254,507,884 | 726,509,164 | XXX |
| 50078#-12-4 | KPEX HOLDINGS SERIES A CONVERTIBLE PREFER | | 01/31/2018 | KOHLBERG KRAVIS ROBERTS | 534,691.000 | 1,311,221 | 0.00 | 844,812 | 844,812 | | | | | | 844,812 | | 466,409 | 466,409 | | |
| 704551-40-7 | PEABODY ENERGY CORP NEW MONEY | | 01/31/2018 | Taxable Exchange | 106,087.000 | 8,341,621 | 0.00 | 2,527,959 | 2,527,959 | | | | | | 2,527,959 | | 5,813,661 | 5,813,661 | | |
| 74993*-12-0 | RESTAURANT TECHNOLOGIES EQUITY CO-INVEST | | 10/02/2018 | Various | 1,185.000 | 1,380,789 | 0.00 | 1,184,910 | 1,184,910 | | | | | | 1,184,910 | | 195,879 | 195,879 | | |
| ZD9568-45-6 | AVIATOR PREFERRED STOCK CLASS B | | 11/21/2018 | DIGITAL BRIDGE | 20,000.000 | 269,500,000 | 0.00 | 201,038,005 | 201,038,005 | | | | | | 201,038,005 | | 68,461,995 | 68,461,995 | | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 280,533,631 | XXX | 205,595,686 | 205,595,686 | | | | | | 205,595,686 | | 74,937,944 | 74,937,944 | | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 280,533,631 | XXX | 205,595,686 | 205,595,686 | | | | | | 205,595,686 | | 74,937,944 | 74,937,944 | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 182,061,896 | XXX | 182,061,896 | | | | | | | 182,061,896 | | | | 4,819,293 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 462,595,527 | XXX | 387,657,582 | 205,595,686 | | | | | | 387,657,582 | | 74,937,944 | 74,937,944 | 4,819,293 | XXX |
| 02376R-10-2 | AMERICAN AIRLINES GROUP INC AMERICAN AIRLINES GROUP INC | | 03/26/2018 | JONES TRADING CPX | 473,724.000 | 26,690,181 | | 14,993,219 | 24,647,860 | (9,654,640) | | | (9,654,640) | | 14,993,219 | | 11,696,961 | 11,696,961 | 22,968 | |
| 039380-40-7 | ARCH COAL INC ARCH COAL INC - A | | 08/27/2018 | Various | 176,388.000 | 15,888,198 | | 9,894,869 | 16,432,306 | (6,537,437) | | | (6,537,437) | | 9,894,869 | | 5,993,329 | 5,993,329 | 141,111 | |
| 305560-10-4 | FAIRPOINT COMMUNICATIONS INC/O FAIRPOINT COMMUNICATIONS INC | | 06/18/2018 | WORTHLESS SECURITIES | 82.000 | | | | | | | | | | | | | | | |
| 45685L-10-0 | INFRAREIT INC INFRAREIT INC | | 10/18/2018 | JONES TRADING CPX | 4,287,507.000 | 90,531,689 | | 73,101,994 | 79,661,880 | (6,559,886) | | | (6,559,886) | | 73,101,994 | | 17,429,695 | 17,429,695 | 2,775,892 | |
| 704551-10-0 | PEABODY ENERGY CORP PEABODY ENERGY CORP | | 11/07/2018 | Various | 909,252.000 | 31,781,243 | | 14,032,784 | 35,797,251 | (21,764,467) | | | (21,764,467) | | 14,032,784 | | 17,748,459 | 17,748,459 | 421,213 | |
| 92840M-10-2 | VISTRA ENERGY CORP VISTRA ENERGY CORP | | 05/16/2018 | Capital Distribution | 0.000 | 610,457 | | 610,457 | 610,457 | | | | | | 610,457 | | | | | |
| AAL997-2Q-2 | KPEX HOLDINGS EQUITY CO-INVEST | | 01/31/2018 | KOHLBERG KRAVIS ROBERTS | 1,750,000.000 | 3,932,588 | | 2,572,500 | 3,211,950 | (639,450) | | | (639,450) | | 2,572,500 | | 1,360,088 | 1,360,088 | | |
| ZD4105-12-2 | CALDWELL & GREGORY -EQUITY CO CAROUSEL CAPITAL | | 12/05/2018 | JP MORGAN SECURITIES | 3,468,482.000 | 8,001,175 | | 2,500,000 | 5,734,789 | (3,234,789) | | | (3,234,789) | | 2,500,000 | | 5,501,175 | 5,501,175 | | |
| ZD4108-43-1 | RESTAURANT TECHNOLOGIES | | 10/02/2018 | Various | 75,000.000 | 38,530,094 | | 7,500,000 | 18,881,250 | (11,381,250) | | | (11,381,250) | | 7,500,000 | | 31,030,094 | 31,030,094 | | |
| ZD8585-85-7 | INTERFACE SECURITY SYSS-LLC WARRANTS | | 01/31/2018 | INTERFAC | 41,563.000 | | | | 41,563 | (41,562) | | | (41,562) | | | | | | | |
| 552704-10-8 | MEG ENERGY CORP MEG ENERGY CORP | | 04/18/2018 | JONES TRADING CPX | 609,756.000 | 2,989,148 | | 1,925,545 | 2,493,354 | (645,167) | | | (645,167) | 77,359 | 1,847,180 | (78,365) | 1,141,968 | 1,063,603 | | |
| 22943F-10-0 | Ctrip .com international-adr | D | 01/02/2018 | MERRIL LYNCH PERCE FENER SMITH | 17,113.000 | 777,591 | | 778,470 | 754,683 | 23,787 | | | 23,787 | | 778,470 | | (879) | (879) | | |
| G52536-10-2 | WESTSTAR TELEVISION LTD CMNS | D | 09/21/2018 | Various | 355,134.000 | 1,065,402 | | 923,348 | 1,065,402 | (142,054) | | | (142,054) | | 923,348 | | 142,054 | 142,054 | | |
| G9078F-10-7 | TRITON INTERNATIONAL LIMTED EPAM SYSTEMS INC | C | 01/11/2018 | MERRIL LYNCH PERCE FENER SMITH | 3,926.000 | 156,717 | | 163,086 | 147,029 | 16,057 | | | 16,057 | | 163,086 | | (6,369) | (6,369) | | |
| ZD8300-00-0 | PROCREDIT HOLDING AG & CO KGAA PROCREDIT HOLDING AG & CO KG | B | 01/09/2018 | Various | 6,371.000 | 99,828 | | 86,676 | 114,693 | (10,427) | | | (10,427) | (17,591) | 100,008 | 13,333 | (180) | 13,153 | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 221,054,311 | XXX | 129,082,948 | 189,594,467 | (60,571,285) | | | (60,571,285) | 59,768 | 129,017,915 | (65,032) | 92,036,395 | 91,971,363 | 3,361,184 | XXX |
| 68062#-10-8 | OLEUM HOLDING COMPANY, INC. | | 12/31/2018 | Teachers Insurance and Annuity Association of America | 0.000 | 4,858,169 | | | | | | | | | | | | | | |
| 60407*-10-3 | ND Properties Inc | | 12/31/2018 | ISSUER | 68.000 | 83,482,236 | | 83,482,236 | 83,482,236 | | | | | | 83,482,236 | | | | | |
| 87226@-10-3 | T-C Europe Holding Inc | | 12/31/2018 | ISSUER | 1.000 | 224,781 | | 224,781 | 224,781 | | | | | | 224,781 | | | | | |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 88,565,186 | XXX | 83,707,017 | 83,707,017 | | | | | | 83,707,017 | | | | | XXX |
| 67065Q-57-4 | NUVEEN STRATEGIC MUNI OPPORTUN | | 10/19/2018 | Various | 1,711,632.000 | 17,724,374 | | 17,458,651 | 17,852,327 | (393,675) | | | (393,675) | | 17,458,651 | | 265,723 | 265,723 | 381,874 | |
| 670700-71-5 | NUVEEN INVESTMENTS NJC MUL-ASSET INC TX AW CL R6 | | 09/25/2018 | BFDS BROKER | 1,250.000 | 25,205 | | 25,000 | 26,338 | (1,338) | | | (1,338) | | 25,000 | | 205 | 205 | 1,878 | |
| 670700-72-3 | NUVEEN INVESTMENTS NJV MUL-ASSET INC TX AW CL I | | 09/25/2018 | BFDS BROKER | 496,250.000 | 10,008,476 | | 9,925,000 | 10,455,988 | (530,988) | | | (530,988) | | 9,925,000 | | 83,476 | 83,476 | 745,496 | |
| 670700-73-1 | NUVEEN INVESTMENTS NJV MUL-ASSET INC TX AW CL C | | 09/25/2018 | BFDS BROKER | 1,250.000 | 25,173 | | 25,000 | 26,313 | (1,313) | | | (1,313) | | 25,000 | | 173 | 173 | 1,671 | |
| 670700-74-9 | NUVEEN INVESTMENTS NJV MUL-ASSET-IN TAX AWFD CL A | | 09/25/2018 | BFDS BROKER | 1,250.000 | 25,192 | | 25,000 | 26,338 | (1,338) | | | (1,338) | | 25,000 | | 192 | 192 | 1,830 | |
| 670725-29-0 | NUVEEN INVESTMENTS NUVEEN SYMPH SMALL CAP CORE | | 05/11/2018 | BFDS BROKER | 1,121,076.000 | 23,437,892 | | 22,500,000 | 31,177,130 | (8,677,130) | | | (8,677,130) | | 22,500,000 | | 937,892 | 937,892 | | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 67092P-60-7 | NUSC NUSHARES ESG SMALL CAP ETF | | 05/21/2018 | SUSQUEHANA FINANCIAL GROUP LL | 47,000.000 | 1,417,502 | | 1,168,890 | 1,337,150 | (168,260) | | | (168,260) | | 1,168,890 | | 248,612 | 248,612 | 12,568 | |
| 87245P-43-7 | TIAA CREF INTER SM CAP EQ FD RETAIL CLASS FD # 2966 | | 05/15/2018 | BFDS BROKER | 99,919.000 | 1,239,000 | | 999,194 | 1,250,990 | (251,797) | | | (251,797) | | 999,194 | | 239,807 | 239,807 | | |
| 87245P-44-5 | TIAA CREF INTER SM CAP EQ FD RETIREMENT CLASS FD # 2968 | | 05/15/2018 | BFDS BROKER | 99,839.000 | 1,239,000 | | 998,388 | 1,249,982 | (251,594) | | | (251,594) | | 998,388 | | 240,612 | 240,612 | | |
| 87245P-45-2 | TIAA CREF INTER SM CAP EQ FD PREMIER CLASS FD # 2969 | | 05/15/2018 | BFDS BROKER | 92,673.000 | 1,151,000 | | 926,731 | 1,161,194 | (234,463) | | | (234,463) | | 926,731 | | 224,269 | 224,269 | | |
| 87245P-46-0 | TIAA CREF INTER SM CAP EQ FD ADVISOR CLASS FD # 2970 | | 05/15/2018 | BFDS BROKER | 92,679.000 | 1,152,000 | | 926,790 | 1,161,268 | (234,478) | | | (234,478) | | 926,790 | | 225,210 | 225,210 | | |
| 87245P-48-6 | TIAA CREF INTL BND -RTL FUND # 2957 RET CL INTERN BD | | 05/22/2018 | Boston Financial | 98,879.000 | 970,000 | | 988,787 | 977,910 | 10,877 | | | 10,877 | | 988,787 | | (18,787) | (18,787) | | |
| 87245P-49-4 | TIAA-CREF INTL BND-RTR FUND #2962 RET CL INTERN BD | | 05/22/2018 | Boston Financial | 98,879.000 | 970,000 | | 988,787 | 977,910 | 10,877 | | | 10,877 | | 988,787 | | (18,787) | (18,787) | | |
| 87245P-51-0 | TIAA-CREF INTL BND-PREM FUND #2964 PREM CL INTERN BD | | 05/22/2018 | Boston Financial | 89,715.000 | 881,000 | | 897,149 | 888,177 | 8,971 | | | 8,971 | | 897,149 | | (16,149) | (16,149) | | |
| 87245P-52-8 | TIAA-CREF INTL BND-ADV FUND # 2965 ADV CL INTERN BD | | 05/22/2018 | Boston Financial | 89,725.000 | 882,000 | | 897,253 | 888,281 | 8,973 | | | 8,973 | | 897,253 | | (15,253) | (15,253) | | |
| 87245P-54-4 | Tiaa cref sm/mid cap eq-rtl FUND # 2956 retail class | | 07/13/2018 | BFDS BROKER | 99,000.000 | 1,317,690 | | 990,000 | 1,202,850 | (212,850) | | | (212,850) | | 990,000 | | 327,690 | 327,690 | | |
| 87245P-55-1 | Tiaa cref sm/mid cap eq-rtr FUND # 2958 RET CL MID CAP EQ | | 07/13/2018 | BFDS BROKER | 99,000.000 | 1,320,660 | | 990,000 | 1,203,840 | (213,840) | | | (213,840) | | 990,000 | | 330,660 | 330,660 | | |
| 87245R-10-2 | GLOBAL NATURAL RES RETAIL CLAS FUND # 92 /10570/725010 | | 04/05/2018 | BFDS BROKER | 1,000.000 | 8,490 | | 10,000 | 8,500 | 1,500 | | | 1,500 | | 10,000 | | (1,510) | (1,510) | | |
| 87245R-35-9 | T-C GLOBAL NAT RES ADVISOR CLA FD # 3451 | | 04/05/2018 | BFDS BROKER | 15,327.000 | 130,431 | | 100,000 | 130,431 | (30,431) | | | (30,431) | | 100,000 | | 30,431 | 30,431 | | |
| 87245R-40-9 | GLOBAL NATURAL RES PREMIER CLA FUND #2439 /10570/745015 | | 04/05/2018 | BFDS BROKER | 1,000.000 | 8,500 | | 10,000 | 8,510 | 1,490 | | | 1,490 | | 10,000 | | (1,500) | (1,500) | | |
| 87245R-47-4 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2574 | | 05/30/2018 | Various | 1,609,585.000 | 18,162,658 | | 16,095,847 | 17,995,157 | (1,899,310) | | | (1,899,310) | | 16,095,847 | | 2,066,811 | 2,066,811 | | |
| 87245R-48-2 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2612 | | 06/29/2018 | BFDS BROKER | 90,698.000 | 981,349 | | 906,977 | 1,013,093 | (106,116) | | | (106,116) | | 906,977 | | 74,372 | 74,372 | | |
| 87245R-49-0 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2517 | | 06/27/2018 | BFDS BROKER | 99,074.000 | 1,062,074 | | 990,741 | 1,105,667 | (114,926) | | | (114,926) | | 990,741 | | 71,333 | 71,333 | | |
| 87245R-51-6 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2762 | | 06/21/2018 | BFDS BROKER | 99,081.000 | 1,071,064 | | 990,809 | 1,106,733 | (115,925) | | | (115,925) | | 990,809 | | 80,256 | 80,256 | | |
| BZ0GBG-56-1 | NUVEEN GLOBAL INV FD REAL ASSE NUVEEN REAL ASSETS INC-IUA | | 12/03/2018 | BFDS BROKER | 815,000.000 | 18,476,050 | | 16,300,000 | 19,282,900 | (2,982,900) | | | (2,982,900) | | 16,300,000 | | 2,176,050 | 2,176,050 | | |
| G36425-33-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA | | 08/24/2018 | BFDS BROKER | 2,372.000 | 50,000 | | 47,438 | 50,285 | (2,846) | | | (2,846) | | 47,438 | | 2,562 | 2,562 | | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | 103,736,780 | XXX | 96,182,432 | 112,565,262 | (16,382,830) | | | (16,382,830) | | 96,182,432 | | 7,554,350 | 7,554,350 | 1,145,317 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 413,356,277 | XXX | 308,972,397 | 385,866,746 | (76,954,115) | | | (76,954,115) | 59,768 | 308,907,364 | (65,032) | 99,590,745 | 99,525,713 | 4,506,501 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 1,024,473,280 | XXX | 1,025,961,739 | | | | 1,260,838 | (1,260,838) | | 1,024,700,901 | | (227,621) | (227,621) | 512,715 | XXX |
| 9799999. Total - Common Stocks | | | | | | 1,437,829,557 | XXX | 1,334,934,136 | 385,866,746 | (76,954,115) | | 1,260,838 | (78,214,953) | 59,768 | 1,333,608,265 | (65,032) | 99,363,124 | 99,298,092 | 5,019,216 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 1,900,425,084 | XXX | 1,722,591,718 | 591,462,432 | (76,954,115) | | 1,260,838 | (78,214,953) | 59,768 | 1,721,265,847 | (65,032) | 174,301,068 | 174,236,036 | 9,838,509 | XXX |
| 9999999 - Totals | | | | | | 22,720,884,302 | XXX | 21,942,264,312 | 19,291,482,380 | (70,590,764) | 204,406,015 | 14,228,202 | 119,587,049 | (4,977,988) | 22,203,670,773 | (368,538) | 429,112,458 | 428,743,920 | 736,347,673 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 3617BU-DK-2 | GN BE1006 3.625% 01/15/43 | | 02/09/2018 | WELLS FARGO | 12/01/2018 | Paydown | 405,782 | 415,926 | 405,782 | 405,782 | | (10,145) | | (10,145) | | | | | 7,394 | 981 |
| 38373M-VA-5 | GNR 2006-32 Z CSTR DLY Z SEQ 5.557% 11/16/45 | | 02/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 42,344 | 42,344 | 42,344 | 42,344 | | | | | | | | | 1,095 | |
| 38376K-FJ-5 | GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39 | | 06/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 63,476 | 63,476 | 63,476 | 63,476 | | | | | | | | | 1,760 | |
| 38376V-AC-1 | GNR 2010-20 JZ Z SEQ 4.000% 02/20/40 | | 06/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 54,142 | 54,142 | 54,142 | 54,142 | | | | | | | | | 1,089 | |
| 38377Q-TQ-0 | GNR 2011-25 CZ Z SEQ 4.500% 02/20/41 | | 01/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 8,042 | 8,042 | 8,042 | 8,042 | | | | | | | | | 182 | |
| 38377T-S5-1 | GNR 2011-24 LZ Z SEQ 4.500% 02/20/41 | | 10/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 7,967 | 7,967 | 7,967 | 7,967 | | | | | | | | | 187 | |
| 38377V-SE-7 | GNR 2011-56 BZ Z SEQ 4.500% 04/16/41 | | 03/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 56,816 | 56,816 | 56,816 | 56,816 | | | | | | | | | 1,230 | |
| 38377W-VN-1 | GNR 2011-89 Z Z SEQ 3.500% 06/20/41 | | 05/01/2018 | Interest Capitalization | 09/25/2018 | BMO CAPITAL MARKETS | 210,444 | 210,444 | 209,195 | 210,444 | | | | | | | (1,250) | (1,250) | 4,258 | |
| 38377W-VN-1 | GNR 2011-89 Z Z SEQ 3.500% 06/20/41 | | 05/01/2018 | Interest Capitalization | 09/01/2018 | Paydown | 14,788 | 14,788 | 14,788 | 14,788 | | | | | | | | | 197 | |
| 38378D-Y2-5 | GNR 2012-32 Z Z SEQ 3.500% 03/20/42 | | 05/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 13,261 | 13,261 | 13,261 | 13,261 | | | | | | | | | 222 | |
| 38381A-AG-1 | GNR 2018-128 AB 3.500% 04/20/40 | | 09/05/2018 | MORGAN STANLEY & CO. INC. | 12/01/2018 | Paydown | 4,261,910 | 4,272,565 | 4,261,910 | 4,261,910 | | (10,655) | | (10,655) | | | | | 24,480 | 11,188 |
| 38381A-AJ-5 | GNR 2018-128 SA IO INV NTL 3.949% 02/20/40 | | 09/05/2018 | MORGAN STANLEY & CO. INC. | 12/20/2018 | Paydown | | 314,316 | | | | (314,316) | | (314,316) | | | | | 14,107 | 1,943 |
| 912828-3W-8 | US TREASURY N/B United States Treasury No 2.75 2.750% 02/15/28 | | 04/11/2018 | GOLDMAN SACHS & COMPANY | 04/11/2018 | GOLDMAN SACHS & COMPANY | 35,300,000 | 35,189,688 | 35,112,469 | 35,189,688 | | | | | | | (77,219) | (77,219) | 147,490 | 147,490 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 40,438,972 | 40,663,775 | 40,250,192 | 40,328,660 | | (335,116) | | (335,116) | | | (78,469) | (78,469) | 203,691 | 161,602 |
| 3132H7-EZ-3 | FG U99151 4.000% 12/01/46 | | 03/02/2018 | GOLDMAN SACHS & COMPANY | 12/01/2018 | Paydown | 3,974,505 | 4,106,160 | 3,974,505 | 3,974,505 | | (131,655) | | (131,655) | | | | | 75,907 | 5,299 |
| 3132XC-R8-0 | FG G67711 4.000% 03/01/48 | | 04/27/2018 | CITIGROUP GLOBAL MARKETS INC | 12/01/2018 | Paydown | 1,242,237 | 1,273,099 | 1,242,237 | 1,242,237 | | (30,862) | | (30,862) | | | | | 16,374 | 1,794 |
| 3136A0-X6-9 | FNR 2011-89 HZ Z SEQ 4.000% 09/25/41 | | 03/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 33,904 | 33,904 | 33,904 | 33,904 | | | | | | | | | 597 | |
| 3136AC-5D-9 | FNR 2013-28 ZJ Z SUP 3.000% 04/25/43 | | 06/01/2018 | Interest Capitalization | 08/01/2018 | Paydown | 7,901 | 7,901 | 7,901 | 7,901 | | | | | | | | | 82 | |
| 3136B1-U9-3 | FNR 2018-40 PS INV PAC 4.309% 06/25/48 | | 04/20/2018 | BNP PARIBAS | 12/25/2018 | Paydown | 1,677,457 | 1,670,642 | 1,677,457 | 1,677,457 | | 6,815 | | 6,815 | | | | | 28,613 | 1,169 |
| 3137F3-KL-7 | FHR 4763 CE 3.000% 09/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | 03/02/2018 | CREDIT SUISSE SECURITIES US LL | 28,825,638 | 28,681,510 | 28,762,582 | 28,676,741 | | (4,769) | | (4,769) | | | 85,841 | 85,841 | 86,477 | 64,858 |
| 3137F3-KL-7 | FHR 4763 CE 3.000% 09/15/35 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | 03/01/2018 | Paydown | 443,295 | 441,078 | 443,295 | 443,295 | | 2,216 | | 2,216 | | | | | 1,108 | 997 |
| 3137F3-MM-3 | FHR 4763 SA SC IO INV NTL PT 3.795% 09/15/38 | | 01/19/2018 | CREDIT SUISSE SECURITIES US LL | 12/15/2018 | Paydown | | 1,739,180 | | | | (1,739,180) | | (1,739,180) | | | | | 205,664 | 19,473 |
| 3137F3-MP-6 | FHR 4763 SE SC IO INV NTL PT 3.795% 03/15/37 | | 02/02/2018 | CREDIT SUISSE SECURITIES US LL | 12/15/2018 | Paydown | | 1,450,982 | | | | (1,450,982) | | (1,450,982) | | | | | 189,469 | 16,876 |
| 3137FG-AP-0 | FHR 4806 JA SC PT 3.500% 10/15/34 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | 09/05/2018 | BANK OF AMERICA | 66,322,428 | 66,902,750 | 66,923,476 | 66,889,209 | | (13,541) | | (13,541) | | | 34,267 | 34,267 | 638,353 | 180,544 |
| 3137FG-AP-0 | FHR 4806 JA SC PT 3.500% 10/15/34 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | 09/01/2018 | Paydown | 3,386,741 | 3,416,374 | 3,386,741 | 3,386,741 | | (29,634) | | (29,634) | | | | | 19,068 | 9,219 |
| 3137FG-AS-4 | FHR 4806 SJ SC IO INV NTL PT 3.795% 10/15/34 | | 06/08/2018 | MORGAN STANLEY & CO. INC. | 12/15/2018 | Paydown | | 883,805 | | | | (883,805) | | (883,805) | | | | | 76,217 | 10,482 |
| 3137FH-2E-2 | FHR 4822 AY 3.500% 12/15/34 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | 09/05/2018 | MORGAN STANLEY & CO. INC. | 76,321,374 | 76,559,878 | 76,983,223 | 76,567,091 | | 7,214 | | 7,214 | | | 416,131 | 416,131 | 289,385 | 222,604 |
| 3137FH-2E-2 | FHR 4822 AY 3.500% 12/15/34 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | 09/01/2018 | Paydown | 1,441,359 | 1,445,864 | 1,441,359 | 1,441,359 | | (4,504) | | (4,504) | | | | | 4,204 | 4,204 |
| 3137FH-3A-9 | FHR 4822 SA IO INV NTL 3.944% 05/15/35 | | 08/01/2018 | MORGAN STANLEY & CO. INC. | 12/15/2018 | Paydown | | 639,459 | | 154,027 | | (485,431) | | (485,431) | | | (154,027) | (154,027) | 40,772 | 9,149 |
| 3137FJ-CM-9 | FHR 4829 SA IO INV NTL 3.444% 05/15/37 | | 09/07/2018 | GOLDMAN SACHS & COMPANY | 12/15/2018 | Paydown | | 390,987 | | | | (390,987) | | (390,987) | | | | | 22,000 | 4,711 |
| 3137FJ-E5-4 | FHR 4835 AS INV 6.150% 09/15/48 | | 09/18/2018 | CITIGROUP GLOBAL MARKETS INC | 12/15/2018 | Paydown | 713,427 | 748,096 | 713,427 | 713,427 | | (34,668) | | (34,668) | | | | | 7,399 | 1,650 |
| 3140J7-2P-9 | FN BM3481 4.000% 02/01/48 | | 06/06/2018 | MITSUBISHI UFJ SECURITIES USA | 12/01/2018 | Paydown | 706,427 | 722,542 | 706,427 | 706,427 | | (16,115) | | (16,115) | | | | | 6,060 | 942 |
| 3140J8-DH-3 | FN BM3703 4.000% 03/01/48 | | 05/30/2018 | GOLDMAN SACHS & COMPANY | 12/01/2018 | Paydown | 1,762,826 | 1,812,956 | 1,762,826 | 1,762,826 | | (50,130) | | (50,130) | | | | | 14,772 | 2,350 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 186,859,519 | 192,927,167 | 188,059,360 | 187,677,147 | | (5,250,018) | | (5,250,018) | | | 382,212 | 382,212 | 1,722,521 | 556,321 |
| 000367-AC-6 | AASET 2018-1A C SUB 6.413% 01/16/38 | | 01/23/2018 | GOLDMAN SACHS & COMPANY | 12/16/2018 | Paydown | 706,940 | 706,933 | 706,940 | 706,940 | | 7 | | 7 | | | | | 21,001 | |
| 00436M-AA-3 | AALLC 2018-1 A SEQ 3.870% 12/02/33 | | 06/13/2018 | DEUTSCHE BANK SECURITIES INCOR | 12/02/2018 | Paydown | 2,136,160 | 2,135,620 | 2,136,160 | 2,136,160 | | 540 | | 540 | | | | | 21,260 | |
| 006346-AS-9 | ADMSO 2018-1 A SEQ 4.810% 11/15/48 | | 10/19/2018 | DEUTSCHE BANK SECURITIES INCOR | 12/15/2018 | Paydown | 34,359 | 34,358 | 34,359 | 34,359 | | 1 | | 1 | | | | | 165 | |
| 023138-AA-8 | AMBAC ASSURANCE CORP SUBORD 5.100% 06/07/20 | | 02/12/2018 | SPIN | 03/16/2018 | DEUTSCHE BANK SECURITIES INCOR | 924,834 | 1,202,284 | 1,215,001 | 1,189,419 | | (12,866) | | (12,866) | | | 25,582 | 25,582 | 34,564 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 02660T-CF-8 | AHM 2004-4 2A2 FLT STEP AFC IRC SS 3.226% 02/25/45 | | 05/25/2018 | Interest Capitalization | 12/26/2018 | Paydown | 783 | 783 | 783 | 783 | | | | | | | | | 12 | |
| 03349M-AC-9 | ANDEAVOR LLC CO.GUARNT 4.750% 12/15/23 | | 01/19/2018 | Tax Free Exchange | 10/02/2018 | Taxable Exchange | 56,000,000 | 56,000,000 | 57,914,640 | 56,000,000 | | | | | | | 1,914,640 | 1,914,640 | 2,120,611 | 251,222 |
| 03349M-AD-7 | ANDEAVOR LLC CO.GUARNT 5.125% 12/15/26 | | 01/19/2018 | Tax Free Exchange | 10/02/2018 | Taxable Exchange | 47,000,000 | 47,000,000 | 49,122,926 | 47,000,000 | | | | | | | 2,122,926 | 2,122,926 | 1,920,309 | 227,493 |
| 05607U-AC-3 | BXGNT 2018-A C SUB 4.440% 02/02/34 | | 10/16/2018 | KEYBANC CAPITAL MARKETS | 12/02/2018 | Paydown | 187,520 | 187,482 | 187,520 | 187,520 | | 38 | | 38 | | | | | 925 | |
| 08161C-AE-1 | BMARK 2018-B2 A5 SEQ 3.882% 02/15/51 | | 04/30/2018 | JP MORGAN SECURITIES | 05/04/2018 | DEUTSCHE BANK SECURITIES INCOR | 25,000,000 | 25,378,705 | 25,279,297 | 25,376,539 | | (2,166) | | (2,166) | | | (97,242) | (97,242) | 49,440 | 11,187 |
| 09238@-AA-1 | BLACKHAWK INDUSTRIAL DISTRIBUT SUB 13.000% 07/09/20 | | 09/14/2018 | Interest Capitalization | 09/17/2018 | Redemption 100.0000 | 3,999,735 | 3,999,735 | 3,999,735 | 3,999,735 | | | | | | | | | 144,661 | |
| 103304-BN-0 | BOYD GAMING CORP CO.GUARNT 6.000% 08/15/26 | | 06/15/2018 | Various | 08/13/2018 | Tax Free Exchange | 11,000,000 | 11,012,500 | 11,011,862 | 11,011,862 | | (638) | | (638) | | | | | 88,000 | |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31 | | 03/14/2018 | CITIGROUP GLOBAL MARKETS INC | 12/20/2018 | Paydown | 9,091 | 9,091 | 9,091 | 9,091 | | | | | | | | | 234 | |
| 12524@-AA-8 | CED WIND HLDGS-LLC 4.410% 12/31/28 | | 09/28/2018 | MITSUBISHI UFJ SECURITIES USA | 12/31/2018 | Redemption 100.0000 | 620,643 | 620,643 | 620,643 | 620,643 | | | | | | | | | 7,071 | |
| 12598*-AA-1 | CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38 | | 02/27/2018 | CGA CAPITAL | 12/10/2018 | Redemption 100.0000 | 2,782,439 | 2,796,351 | 2,782,439 | 2,782,439 | | (13,912) | | (13,912) | | | | | 71,225 | |
| 12603@-AA-2 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.476% 10/10/30 | | 10/10/2018 | CGA CAPITAL | 12/10/2018 | Redemption 100.0000 | 1,038,261 | 1,038,261 | 1,038,261 | 1,038,261 | | | | | | | | | 5,813 | |
| 12648F-AK-5 | CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44 | | 10/26/2018 | CREDIT SUISSE SECURITIES US LL | 12/01/2018 | Paydown | 1,028,542 | 1,022,114 | 1,028,542 | 1,028,542 | | 6,428 | | 6,428 | | | | | 5,315 | 3,314 |
| 12667F-ZK-4 | CWALT 2004-29CB A5 Z AS 5.500% 01/25/35 | | 03/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | 33,169 | 33,169 | 33,169 | 33,169 | | | | | | | | | 941 | |
| 12700@-AA-4 | CTL PT TR SER 2017-GHS 4.960% 05/15/48 | | 04/16/2018 | Ross Sinclar | 12/15/2018 | Redemption 100.0000 | 53,674 | 54,210 | 53,674 | 53,674 | | (537) | | (537) | | | | | 1,493 | |
| 12703*-AA-3 | CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45 | | 06/04/2018 | ICAP REALTY | 12/15/2018 | Redemption 100.0000 | 102,408 | 102,408 | 102,408 | 102,408 | | | | | | | | | 1,432 | |
| 12709@-AA-5 | CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43 | | 05/31/2018 | WELLS FARGO | 12/15/2018 | Redemption 100.0000 | 414,593 | 414,593 | 414,593 | 414,593 | | | | | | | | | 5,319 | |
| 12710*-AA-4 | CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48 | | 12/03/2018 | RAYMOND JAMES | 12/15/2018 | Redemption 100.0000 | 92,746 | 92,746 | 92,746 | 92,746 | | | | | | | | | 139 | |
| 13219#-AA-4 | CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 3.642% 08/15/37 | | 08/15/2018 | Interest Capitalization | 12/15/2018 | Redemption 100.0000 | 16,439 | 16,439 | 16,439 | 16,439 | | | | | | | | | 273 | |
| 14075@-AA-7 | Seafood Kitchen Holdings LLC 10% cash 1% pik 11.000% 06/15/24 | | 01/31/2018 | Interest Capitalization | 02/09/2018 | SEAFOOD KITCHEN | 7,778 | 7,778 | 7,778 | 7,778 | | | | | | | | | 94 | |
| 159864-AC-1 | CHARLES RIVER LABORATORI CO.GUARNT 5.500% 04/01/26 | | 03/28/2018 | JP MORGAN SECURITIES | 05/30/2018 | JP MORGAN SECURITIES | 6,000,000 | 6,000,000 | 6,022,469 | 6,000,000 | | | | | | | 22,469 | 22,469 | 48,427 | |
| 20030N-CD-1 | COMCAST CORP CO.GUARNT 3.999% 11/01/49 | | 04/17/2018 | Taxable Exchange | 04/17/2018 | TENDER SALE | 560 | 554 | 562 | 554 | | | | | | | 8 | 8 | | |
| 20030N-CD-1 | COMCAST CORP CO.GUARNT 3.999% 11/01/49 | | 04/17/2018 | Taxable Exchange | 04/17/2018 | Tax Free Exchange | 1,902,000 | 1,881,139 | 1,881,187 | 1,881,187 | | 48 | | 48 | | | | | 11,832 | |
| 21719@-AA-4 | WETZEL'S PRETZELS AII PIK 13.250% 11/14/22 | | 04/16/2018 | Interest Capitalization | 04/16/2018 | Call 102.9956 | 183,016 | 183,016 | 188,498 | 183,016 | | | | | | | | | 5,482 | |
| 23317*-AC-4 | DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33 | | 08/06/2018 | BOSTONIA GLOBAL SECURTIIES LLC | 12/05/2018 | Redemption 100.0000 | 32,273 | 32,273 | 32,273 | 32,273 | | | | | | | | | 422 | |
| 23317*-AC-4 | DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33 | | 09/05/2018 | Interest Capitalization | 12/05/2018 | Redemption 100.0000 | 3,752 | 3,752 | 3,752 | 3,752 | | | | | | | | | 64 | |
| 25755T-AJ-9 | DPABS 2018-1A A2I SEQ 4.116% 07/25/48 | | 04/18/2018 | GUGGENHEIM CAPITAL MARKETS LLC | 10/25/2018 | Paydown | 32,125 | 32,125 | 32,125 | 32,125 | | | | | | | | | 500 | |
| 25859@-AA-5 | DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39 | | 10/04/2018 | Various | 12/13/2018 | Redemption 100.0000 | 1,487,073 | 1,487,073 | 1,487,073 | 1,487,073 | | | | | | | | | 7,034 | |
| 25859@-AB-3 | DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39 | | 10/04/2018 | Various | 12/13/2018 | Redemption 100.0000 | 522,653 | 522,653 | 522,653 | 522,653 | | | | | | | | | 2,747 | |
| 25859@-AC-1 | DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39 | | 10/04/2018 | Various | 12/14/2018 | Redemption 100.0000 | 80,582 | 80,582 | 80,582 | 80,582 | | | | | | | | | 803 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 28258#-AA-4 | 8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35 | | 06/20/2018 | MITSUBISHI UFJ SECURITIES USA | 08/31/2018 | Redemption 100.0000 | 1,122,379 | 1,122,379 | 1,122,379 | 1,122,379 | | | | | | | | | 10,214 | |
| 34115#-AB-3 | FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37 | | 10/10/2018 | MITSUBISHI UFJ SECURITIES USA | 12/31/2018 | Redemption 100.0000 | 333,612 | 333,612 | 333,612 | 333,612 | | | | | | | | | 3,198 | |
| 34282*-RD-2 | FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34 | | 08/08/2018 | BREAN CAPITAL | 08/15/2018 | Redemption 100.0000 | 989,862 | 732,944 | 989,862 | 989,862 | | 256,918 | | 256,918 | | | | | | |
| 458140-BF-6 | INTEL CORP SR UNSEC 3.734% 12/08/47 | | 06/01/2018 | JP MORGAN SECURITIES | 06/14/2018 | Tax Free Exchange | 5,000,000 | 4,755,000 | 4,755,124 | 4,755,124 | | 124 | | 124 | | | | | 96,462 | 91,794 |
| 465964-AN-4 | JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 01/25/39 | | 11/28/2018 | JP MORGAN SECURITIES | 12/01/2018 | Paydown | 228,567 | 229,103 | 228,567 | 228,567 | | (536) | | (536) | | | | | 857 | 829 |
| 46625M-Q7-7 | JPMCC 2003-CB7 J SUB AFC 5.173% 01/12/38 | | 03/01/2018 | Interest Capitalization | 12/01/2018 | Paydown | | | | | | | | | | | | | | |
| 47630#-AA-3 | JENSEN HUGHES INTERMEDIATE HLD SUB 14.000% 12/04/23 | | 03/31/2018 | Interest Capitalization | 04/27/2018 | JENSEN HUGHES INTERMEDIATE HLD | 69,337 | 69,337 | 67,985 | 69,337 | | | | | | | (1,353) | (1,353) | 742 | |
| 47630*-AA-7 | JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22 | | 03/31/2018 | Interest Capitalization | 04/30/2018 | JENSEN HUGHES INTERMEDIATE HLD | 24,290 | 24,290 | 23,816 | 24,290 | | | | | | | (474) | (474) | 543 | |
| 53219L-AQ-2 | LIFEPOINT HEALTH INC CO.GUARNT 5.375% 05/01/24 | | 02/14/2018 | JP MORGAN SECURITIES | 11/19/2018 | TENDER SALE | 9,500,000 | 9,143,750 | 9,981,270 | 9,181,332 | | 37,582 | | 37,582 | | | 799,938 | 799,938 | 531,901 | 148,932 |
| 55880#-AA-3 | MADRID BIDCO LLC SR-SEC 4.520% 12/31/30 | | 06/28/2018 | MITSUBISHI UFJ SECURITIES USA | 12/31/2018 | Redemption 100.0000 | 2,666,079 | 2,666,079 | 2,666,079 | 2,666,079 | | | | | | | | | 46,194 | |
| 59541@-AA-8 | MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42 | | 04/20/2018 | Interest Capitalization | 12/30/2018 | Redemption 100.0000 | 2 | 2 | 2 | 2 | | | | | | | | | | |
| 59835@-AA-3 | MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43 | | 08/17/2018 | COBANK ACB | 10/20/2018 | Redemption 100.0000 | 143,736 | 143,736 | 143,736 | 143,736 | | | | | | | | | | |
| 61166W-AJ-0 | MONSANTO CO SR UNSEC 3.600% 07/15/42 | | 06/20/2018 | JP MORGAN SECURITIES | 07/12/2018 | Taxable Exchange | 2,580,000 | 2,118,490 | 2,142,081 | 2,119,140 | | 651 | | 651 | | | 22,940 | 22,940 | 45,666 | 40,248 |
| 61166W-AV-3 | MONSANTO CO SR UNSEC 3.950% 04/15/45 | | 06/20/2018 | JP MORGAN SECURITIES | 07/12/2018 | Taxable Exchange | 11,865,000 | 10,255,631 | 10,437,541 | 10,257,450 | | 1,818 | | 1,818 | | | 180,091 | 180,091 | 113,261 | 85,922 |
| 67090U-AB-9 | THOR 2018 A SEQ 4.160% 02/09/30 | | 05/23/2018 | DEUTSCHE BANK SECURITIES INCOR | 12/09/2018 | Paydown | 6,986,812 | 6,985,173 | 6,986,812 | 6,986,812 | | 1,639 | | 1,639 | | | | | 80,849 | |
| 67090U-AD-5 | THOR 2018 C SUB 4.250% 02/09/30 | | 05/23/2018 | DEUTSCHE BANK SECURITIES INCOR | 12/09/2018 | Paydown | 1,397,316 | 1,308,084 | 1,397,316 | 1,397,316 | | 89,232 | | 89,232 | | | | | 16,520 | |
| 68504W-AA-5 | ONGLT 2018-A A SEQ 3.100% 11/08/30 | | 02/13/2018 | BANK OF AMERICA | 12/08/2018 | Paydown | 2,041,446 | 2,041,206 | 2,041,446 | 2,041,446 | | 239 | | 239 | | | | | 25,606 | |
| 68573#-AC-4 | ORCHID UNDERWRITERS AGENCY HLD 11.500% 10/05/24 | | 09/30/2018 | Interest Capitalization | 12/20/2018 | Call 101.0000 | 155,163 | 155,163 | 156,715 | 155,163 | | | | | | | | | 12,329 | |
| 68573*-AB-0 | ORCHID UNDERWRITERS AGENCY HLD ALL PIK 13.500% 10/05/25 | | 12/20/2018 | Interest Capitalization | 12/20/2018 | Call 100.9705 | 517,891 | 517,891 | 522,918 | 517,891 | | | | | | | | | 30,086 | |
| 69398#-AC-5 | PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48 | | 05/31/2018 | PACEWELL??LLC | 12/12/2018 | Redemption 100.0000 | 94,520 | 94,520 | 94,520 | 94,520 | | | | | | | | | 1,839 | |
| 69398#-AD-3 | PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48 | | 07/11/2018 | PACEWELL??LLC | 11/10/2018 | Paydown | 189,040 | 189,040 | 189,040 | 189,040 | | | | | | | | | 2,822 | |
| 69764@-AA-7 | PAMLICO SEI FINANCE-LLC 12% ALL PIK 12.000% 01/14/22 | | 03/06/2018 | Interest Capitalization | 03/06/2018 | Call 100.9788 | 582,548 | 582,548 | 588,249 | 582,548 | | | | | | | | | 5,702 | |
| 72703P-AB-9 | PLNT 2018-1A A2II SEQ 4.666% 09/05/48 | | 07/19/2018 | GUGGENHEIM CAPITAL MARKETS LLC | 12/05/2018 | Paydown | 62,500 | 62,500 | 62,500 | 62,500 | | | | | | | | | 1,004 | |
| 75915N-AA-3 | REGED-INC. SUB 13.000% 01/02/21 | | 12/20/2018 | Interest Capitalization | 12/20/2018 | Redemption 100.0000 | 2,223,725 | 2,223,725 | 2,223,725 | 2,223,725 | | | | | | | | | 93,066 | |
| 75975#-AL-3 | RELADYNE INC. SR-UNSEC 12.308% 01/17/23 | | 03/23/2018 | Various | 03/23/2018 | DIRECT | 1,980,000 | 1,930,500 | 1,930,500 | 1,930,500 | | | | | | | | | | |
| 76027*-AA-7 | REP HS ACQUISITION CORP. 9.5%CASH 1.5 PIK 11.000% 01/17/24 | | 06/30/2018 | Interest Capitalization | 08/03/2018 | Redemption 100.0000 | 3,282 | 3,282 | 3,282 | 3,282 | | | | | | | | | 112 | |
| 784828-AA-9 | SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39 | | 03/26/2018 | MESIROW FINANCIAL | 12/15/2018 | Redemption 100.0000 | 99,978 | 100,478 | 99,978 | 99,978 | | (500) | | (500) | | | | | 1,896 | |
| 82653G-AD-4 | SRFC 2018-3A D SUB 5.200% 09/20/35 | | 10/10/2018 | BARCLAYS BANK PLC | 12/20/2018 | Paydown | 629,805 | 629,799 | 629,805 | 629,805 | | 7 | | 7 | | | | | 4,251 | |
| 83546D-AF-5 | SONIC 2018-1A A2 SEQ 4.026% 02/20/48 | | 06/06/2018 | Various | 12/20/2018 | Paydown | 11,250 | 11,209 | 11,250 | 11,250 | | 41 | | 41 | | | | | 366 | 6 |
| 85572R-AA-7 | STARR 2018-1 A SEQ 4.089% 05/15/43 | | 06/15/2018 | DEUTSCHE BANK SECURITIES INCOR | 12/15/2018 | Paydown | 416,667 | 412,817 | 416,667 | 416,667 | | 3,850 | | 3,850 | | | | | 3,989 | |
| 86765L-AH-0 | SUNOCO LP/FINANCE CORP CO.GUARNT 4.875% 01/15/23 | | 01/09/2018 | CREDIT SUISSE SECURITIES US LL | 11/12/2018 | Tax Free Exchange | 1,825,000 | 1,825,000 | 1,825,000 | 1,825,000 | | | | | | | | | 71,422 | |
| 86765L-AK-3 | SUNOCO LP/FINANCE CORP CO.GUARNT 5.500% 02/15/26 | | 01/09/2018 | CREDIT SUISSE SECURITIES US LL | 11/12/2018 | Tax Free Exchange | 17,500,000 | 17,650,000 | 17,629,330 | 17,629,330 | | (20,670) | | (20,670) | | | | | 772,674 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 86765L-AM-9 | SUNOCO LP/FINANCE CORP CO.GUARNT 5.875% 03/15/28 | | 01/09/2018 | CREDIT SUISSE SECURITIES US LL | 11/12/2018 | Tax Free Exchange | 13,000,000 | 13,100,000 | 13,093,398 | 13,093,398 | | (6,602) | | (6,602) | | | | | 613,122 | |
| 88104#-AA-4 | TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40 | | 06/06/2018 | SUMITOMO BANK LTD. NEW YORK | 12/31/2018 | Redemption 100.0000 | 558,559 | 558,559 | 558,559 | 558,559 | | | | | | | | | 9,705 | |
| 88104@-AA-6 | TERRAFORM FALCON 1-LLC 4.640% 12/31/32 | | 09/28/2018 | SUMITOMO BANK LTD. NEW YORK | 12/31/2018 | Redemption 100.0000 | 1,347,352 | 1,347,352 | 1,347,352 | 1,347,352 | | | | | | | | | 16,150 | |
| 89389D-A*-6 | TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25 | | 08/31/2018 | TRANS-NATIONAL | 10/09/2018 | TRANS-NATIONAL | 9,791,667 | 9,595,833 | 9,595,833 | 9,600,243 | | 4,410 | | 4,410 | | | (4,410) | (4,410) | 113,692 | |
| 89679H-AJ-4 | TCF 2018-1A A SEQ 3.950% 03/20/43 | | 03/13/2018 | BANK OF AMERICA | 12/20/2018 | Paydown | 1,125,000 | 1,124,787 | 1,125,000 | 1,125,000 | | 213 | | 213 | | | | | 18,516 | |
| 92343V-EQ-3 | VERIZON COMMUNICATIONS SR UNSEC 4.329% 09/21/28 | | 06/21/2018 | Taxable Exchange | 06/22/2018 | TENDER SALE | 462 | 458 | 463 | 458 | | | | | | | 5 | 5 | | |
| 92343V-EQ-3 | VERIZON COMMUNICATIONS SR UNSEC 4.329% 09/21/28 | | 06/21/2018 | Taxable Exchange | 10/23/2018 | Tax Free Exchange | 16,667,000 | 16,512,007 | 16,515,144 | 16,515,144 | | 3,136 | | 3,136 | | | | | 244,513 | |
| 92671#-AC-5 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 4,285,301 | 4,285,301 | 5,278,085 | 4,285,301 | | | | | | | 992,784 | 992,784 | 142,367 | |
| 92671#-AD-3 | VIEW INC. Piks no cash 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 44,633 | 44,633 | 54,973 | 44,633 | | | | | | | 10,340 | 10,340 | 1,483 | |
| 92671#-AE-1 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 1,529 | 1,529 | 1,883 | 1,529 | | | | | | | 354 | 354 | 51 | |
| 92671#-AF-8 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 4,615 | 4,615 | 5,684 | 4,615 | | | | | | | 1,069 | 1,069 | 153 | |
| 92671#-AG-6 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 4,374 | 4,374 | 5,387 | 4,374 | | | | | | | 1,013 | 1,013 | 145 | |
| 92671#-AH-4 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 5,965 | 5,965 | 7,347 | 5,965 | | | | | | | 1,382 | 1,382 | 198 | |
| 92671#-AJ-0 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 413 | 413 | 508 | 413 | | | | | | | 96 | 96 | 14 | |
| 92671#-AK-7 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 17,781 | 17,781 | 21,900 | 17,781 | | | | | | | 4,119 | 4,119 | 591 | |
| 92671#-AL-5 | VIEW INC. ALL PIK 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 4,970 | 4,970 | 6,121 | 4,970 | | | | | | | 1,151 | 1,151 | 165 | |
| 92671#-AM-3 | VIEW INC. PIKS MONTHLY 10.100% 01/25/20 | | 03/06/2018 | JP MORGAN SECURITIES | 11/19/2018 | RESTRUCTURE | 2,550,000 | 2,550,000 | 3,140,763 | 2,550,000 | | | | | | | 590,763 | 590,763 | 136,184 | |
| 92671#-AM-3 | VIEW INC. PIKS MONTHLY 10.100% 01/25/20 | | 09/15/2018 | Interest Capitalization | 11/19/2018 | RESTRUCTURE | 139,300 | 139,300 | 171,572 | 139,300 | | | | | | | 32,272 | 32,272 | 3,116 | |
| 92854V-AB-1 | VSLR 2018-1A B SUB 7.370% 04/30/48 | | 06/04/2018 | CREDIT SUISSE SECURITIES US LL | 10/30/2018 | Paydown | 276,700 | 276,676 | 276,700 | 276,700 | | 24 | | 24 | | | | | 7,987 | |
| 92971*-AA-0 | WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53 | | 10/29/2018 | MESIROW FINANCIAL | 12/15/2018 | Redemption 100.0000 | 72,847 | 72,847 | 72,847 | 72,847 | | | | | | | | | 235 | |
| 93722@-AB-6 | WASHING SYSS-LLC SUB-UNSEC 11.250% 05/30/22 | | 06/30/2018 | Interest Capitalization | 08/09/2018 | Call 100.5007 | 117,251 | 117,251 | 117,838 | 117,251 | | | | | | | | | 3,662 | |
| 94689#-AD-9 | WDT ACQUISITION CORP. 10.5 cash 1.25 pik 11.750% 08/27/20 | | 06/30/2018 | Interest Capitalization | 08/01/2018 | Redemption 100.0000 | 129,006 | 129,006 | 129,006 | 129,006 | | | | | | | | | 3,250 | |
| 97536@-AA-5 | WINSIGHT HLDGS-LLC ALL PIK 12.750% 07/31/22 | | 11/15/2018 | Interest Capitalization | 11/15/2018 | Call 102.9519 | 1,323,085 | 1,323,085 | 1,362,141 | 1,323,085 | | | | | | | | | 92,719 | |
| Z00060-18-8 | ST. GEORGE WAREHOUSING & TRUCK SUB-UNSEC 11.328% 04/28/22 | | 04/16/2018 | ST. GEORGE WAREHOUSING & TRUCK | 04/16/2018 | ST. GEORGE WAREHOUSING & TRUCK | 32,301,196 | 32,301,196 | 32,301,196 | 32,301,196 | | | | | | | | | 80,898 | 80,898 |
| 02315Q-AA-6 | AMBAC LSNI LLC SR SEC 7.803% 02/12/23 | D | 02/12/2018 | SPIN | 03/16/2018 | DEUTSCHE BANK SECURITIES INCOR | 4,446,069 | 4,479,415 | 4,496,087 | 4,478,696 | | (718) | | (718) | | | 17,391 | 17,391 | 31,962 | |
| 02315Q-AA-6 | AMBAC LSNI LLC SR SEC 7.803% 02/12/23 | D | 02/12/2018 | SPIN | 12/31/2018 | Redemption 100.0000 | 69 | 69 | 69 | 69 | | (1) | | (1) | | | | | 3 | |
| 12805P-AE-6 | CAI 2018-1A A SEQ 3.960% 02/25/43 | D | 02/21/2018 | WELLS FARGO | 12/25/2018 | Paydown | 708,333 | 708,113 | 708,333 | 708,333 | | 221 | | 221 | | | | | 12,700 | |
| 20039F-AA-7 | COMETA ENERGIA SA SR SEC 6.375% 04/24/35 | D | 04/19/2018 | JP MORGAN SECURITIES | 04/19/2018 | STIFEL NICOLAUS & COMPANY INC | 400,000 | 400,000 | 396,500 | 400,000 | | | | | | | (3,500) | (3,500) | | |
| 20039F-AA-7 | COMETA ENERGIA SA SR SEC 6.375% 04/24/35 | D | 06/18/2018 | Various | 10/24/2018 | Redemption 100.0000 | 298,025 | 291,850 | 298,025 | 298,025 | | 6,175 | | 6,175 | | | | | 9,500 | 1,289 |
| 226081-AC-1 | CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36 | D | 08/27/2018 | Interest Capitalization | 11/27/2018 | Paydown | (3,197) | (775) | | (775) | | (46) | (46) | | | | 775 | 775 | | |
| 56564R-AA-8 | MAPSL 2018-1A A SEQ 4.212% 05/15/43 | D | 04/26/2018 | GOLDMAN SACHS & COMPANY | 12/15/2018 | Paydown | 538,650 | 538,631 | 538,650 | 538,650 | | 19 | | 19 | | | | | 6,855 | |
| 56564R-AB-6 | MAPSL 2018-1A B SUB 5.193% 05/15/43 | D | 04/26/2018 | GOLDMAN SACHS & COMPANY | 12/15/2018 | Paydown | 333,450 | 333,443 | 333,450 | 333,450 | | 7 | | 7 | | | | | 5,232 | |
| 67576G-AC-1 | ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720% 12/01/22 | D | 01/08/2018 | Taxable Exchange | 12/01/2018 | Redemption 100.0000 | 1,259,200 | 1,083,656 | 1,259,200 | 1,259,200 | | 175,544 | | 175,544 | | | | | 52,886 | |
| 71647N-AW-9 | PETROBRAS GLOBAL FINANCE CO.GUARNT 5.999% 01/27/28 | D | 06/22/2018 | BANK OF AMERICA | 09/21/2018 | Tax Free Exchange | 10,000,000 | 9,050,000 | 9,067,808 | 9,067,808 | | 17,808 | | 17,808 | | | | | 389,935 | 244,959 |
| 71654Q-CG-5 | PETROLEOS MEXICANOS CO.GUARNT 6.500% 03/13/27 | D | 03/23/2018 | Tax Free Exchange | 10/16/2018 | JP MORGAN SECURITIES | 3,000,000 | 2,977,966 | 3,031,500 | 2,979,090 | | 1,124 | | 1,124 | | | 52,410 | 52,410 | 116,458 | 5,417 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 71654Q-CH-3 | PETROLEOS MEXICANOS CO.GUARNT 5.350% 02/12/28 | D | 02/01/2018 | CITIGROUP GLOBAL MARKETS INC | 12/21/2018 | Tax Free Exchange | 13,175,000 | 13,175,000 | 13,175,000 | 13,175,000 | | | | | | | | | 605,007 | |
| 71654Q-CJ-9 | PETROLEOS MEXICANOS CO.GUARNT 6.350% 02/12/48 | D | 02/01/2018 | CITIGROUP GLOBAL MARKETS INC | 12/18/2018 | Tax Free Exchange | 13,025,000 | 13,025,000 | 13,025,000 | 13,025,000 | | | | | | | | | 703,024 | |
| 71654Q-CM-2 | PETROLEOS MEXICANOS CO.GUARNT 6.500% 01/23/29 | D | 10/16/2018 | HSBC SECURITIES USA INC | 12/18/2018 | Tax Free Exchange | 6,350,000 | 6,347,079 | 6,347,079 | 6,347,079 | | | | | | | | | 63,059 | |
| 75973F-AA-9 | RENEW 2018-1 A SEQ 3.950% 09/20/53 | D | 06/12/2018 | BARCLAYS BANK PLC | 12/20/2018 | Paydown | 3,307,816 | 3,306,562 | 3,307,816 | 3,307,816 | | 1,254 | | 1,254 | | | | | 20,605 | |
| 85511X-AC-4 | STAR ENERGY GEOTHERMAL SR SEC 6.750% 04/24/33 | D | 04/17/2018 | BARCLAYS BANK PLC | 10/24/2018 | Redemption 100.0000 | 170,000 | 170,000 | 170,000 | 170,000 | | | | | | | | | 5,738 | |
| 87271Q-AC-5 | TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000% 04/20/29 | D | 06/22/2018 | U.S. BANK | 10/20/2018 | Capital Distribution | | 260 | 260 | 260 | | | | | | | | | | |
| 88167A-AJ-0 | TEVA PHARMACEUTICALS NE CO.GUARNT 6.750% 03/01/28 | D | 03/07/2018 | Various | 05/17/2018 | Tax Free Exchange | 12,450,000 | 12,495,000 | 12,494,331 | 12,494,331 | | (669) | | (669) | | | | | 147,066 | |
| AT8014-32-2 | OI SA CO.GUARNT 10.000% 07/27/25 | D | 07/31/2018 | Taxable Exchange | 08/01/2018 | TENDER SALE | 942 | 1,055 | | 1,055 | | | | | | | (1,055) | (1,055) | | |
| P4000@-AA-1 | ELETRANS SA SR-SEC 4.060% 12/28/37 | D | 01/10/2018 | SCOTIA CAPITAL MARKETS USA INC | 12/28/2018 | Redemption 100.0000 | 718,796 | 718,796 | 718,796 | 718,796 | | | | | | | | | 20,856 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 388,621,114 | 385,025,716 | 392,318,891 | 385,575,001 | | 549,237 | (46) | 549,283 | | | 6,686,484 | 6,686,484 | 10,230,981 | 1,193,510 |
| 464287-24-2 | LQD ISHARES IBOXX INVESTMENT GRA | | 08/16/2018 | Various | 09/28/2018 | Various | 0.000 | 300,754,278 | 300,763,492 | 300,754,278 | | | | | | | 9,214 | 9,214 | 2,127,325 | |
| 464288-51-3 | HYG ISHARES IBOXX HIGH YLD CORP | | 07/25/2018 | Various | 10/01/2018 | Various | 0.000 | 200,217,402 | 201,597,256 | 200,217,402 | | | | | | | 1,379,854 | 1,379,854 | 2,621,320 | |
| 8199999. Subtotal - Bonds - SVO Identified Funds | | | | | | | | 500,971,680 | 502,360,748 | 500,971,680 | | | | | | | 1,389,068 | 1,389,068 | 4,748,645 | |
| 00100U-AG-7 | ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23 | | 11/28/2018 | DEUTSCHE BANK SECURITIES INCOR | 12/28/2018 | Redemption 100.0000 | 13,477 | 13,309 | 13,477 | 13,477 | | 168 | | 168 | | | | | 67 | |
| 00186U-AB-5 | A PLACE FOR MOM-INC. SR-UNSEC 08/10/24 | | 04/17/2018 | CITIZENS BANK | 09/28/2018 | Redemption 100.0000 | 9,516 | 9,516 | 9,516 | 9,516 | | | | | | | | | 150 | |
| 00190N-AJ-8 | PODS LLC PODS LLC 12/06/24 | | 11/28/2018 | MORGAN STANLEY & CO. INC. | 12/31/2018 | Redemption 100.0000 | 7,523 | 7,429 | 7,523 | 7,523 | | 94 | | 94 | | | | | 7 | |
| 00190N-AJ-8 | PODS LLC PODS LLC 12/06/24 | | 06/13/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 31,489 | 31,410 | 31,489 | 31,489 | | 79 | | 79 | | | | | 401 | |
| 00488P-AK-1 | ACRISURE LLC ACRISURE LLC 11/22/23 | | 06/07/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 21,000 | 20,974 | 21,000 | 21,000 | | 26 | | 26 | | | | | 393 | |
| 00766W-AT-0 | AECOM TECHNOLOGY AECOM TECHNOLOGY 03/13/25 | | 02/23/2018 | BANK OF AMERICA | 12/28/2018 | Redemption 100.0000 | 483,688 | 483,688 | 483,688 | 483,688 | | | | | | | | | 5,487 | |
| 00866@-AB-7 | AHEAD, LLC SR-UNSEC 06/29/23 | | 06/29/2018 | MADISON CAPITAL FUNDING | 12/31/2018 | Redemption 100.0000 | 172,619 | 171,756 | 172,619 | 172,619 | | 863 | | 863 | | | | | 5,137 | |
| 00866@-AC-5 | AHEAD, LLC 06/29/23 | | 06/29/2018 | MADISON CAPITAL FUNDING | 07/13/2018 | Redemption 100.0000 | 1,739,453 | 1,739,453 | 1,739,453 | 1,739,453 | | | | | | | | | 3,508 | |
| 01642P-AW-6 | ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24 | | 11/28/2018 | DEUTSCHE BANK SECURITIES | 12/31/2018 | Redemption 100.0000 | 7,614 | 7,557 | 7,614 | 7,614 | | 57 | | 57 | | | | | 33 | |
| 02376C-AX-3 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21 | | 09/26/2018 | Taxable Exchange | 10/10/2018 | Redemption 100.0000 | 206,186 | 206,089 | 206,186 | 206,186 | | 97 | | 97 | | | | | 379 | |
| 02474R-AF-0 | ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23 | | 04/06/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 253,719 | 253,833 | 253,719 | 253,719 | | (114) | | (114) | | | | | 5,070 | |
| 03217F-AC-3 | AMSPEC SERVICES INC SR-UNSEC 07/01/22 | | 01/08/2018 | ANTARES | 07/02/2018 | Redemption 100.0000 | 3,900,000 | 3,880,500 | 3,900,000 | 3,900,000 | | 19,500 | | 19,500 | | | | | 64,365 | |
| 03217F-AC-3 | AMSPEC SERVICES INC SR-UNSEC 07/01/22 | | 01/24/2018 | Tax Free Exchange | 07/02/2018 | Redemption 100.0000 | 2,093,592 | 2,093,592 | 2,093,592 | 2,093,592 | | | | | | | | | 27,101 | |
| 03217F-AJ-8 | AMSPEC SERVICES INC SR-UNSEC 07/02/24 | | 07/11/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 54,808 | 54,397 | 54,808 | 54,808 | | 411 | | 411 | | | | | 1,424 | |
| 03970J-AD-0 | CHILL MERGER SUB INC CHILL MERGER SUB INC 03/20/24 | | 03/09/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 126,792 | 127,109 | 126,792 | 126,792 | | (317) | | (317) | | | | | 2,662 | |
| 04621H-AK-9 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24 | | 11/14/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 31,346 | 31,340 | 31,346 | 31,346 | | 5 | | 5 | | | | | 456 | |
| 04649V-AV-2 | ASURION LLC ASURION LLC 11/03/23 | | 03/01/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 58,326 | 58,590 | 58,326 | 58,326 | | (264) | | (264) | | | | | 444 | |
| 05333#-AB-9 | AUTOMOTIVE REMARKETING GROUP I SR-UNSEC 03/20/20 | | 02/23/2018 | Tax Free Exchange | 12/28/2018 | Redemption 100.0000 | 24,540 | 24,361 | 24,540 | 24,540 | | 179 | | 179 | | | | | 831 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 05365@-AA-4 | AVETTA LLC SR-UNSEC 04/10/24 | | 05/16/2018 | Various | 12/31/2018 | Redemption 100.0000 | 65,854 | 65,261 | 65,854 | 65,854 | | 593 | | 593 | | | | | 1,761 | |
| 05377J-AP-7 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 02/13/25 | | 02/16/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 92,484 | 92,599 | 92,484 | 92,484 | | (116) | | (116) | | | | | 1,669 | |
| 05400K-AE-0 | AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25 | | 05/14/2018 | Taxable Exchange | 12/21/2018 | Redemption 100.0000 | 3,392,970 | 3,393,750 | 3,392,970 | 3,392,970 | | (780) | | (780) | | | | | 70,295 | |
| 07368R-AD-3 | BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25 | | 01/25/2018 | CITIGROUP GLOBAL MARKETS INC | 09/30/2018 | Redemption 100.0000 | 97,500 | 97,435 | 97,500 | 97,500 | | 66 | | 66 | | | | | 2,673 | |
| 08511L-AQ-1 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25 | | 11/14/2018 | Various | 12/31/2018 | Redemption 100.0000 | 87,906 | 87,740 | 87,906 | 87,906 | | 167 | | 167 | | | | | 1,653 | |
| 08579J-AX-0 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/03/22 | | 02/14/2018 | Taxable Exchange | 07/10/2018 | Redemption 100.0000 | 2,955,900 | 2,964,413 | 2,955,900 | 2,955,900 | | (8,513) | | (8,513) | | | | | 37,501 | |
| 08579J-AY-8 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24 | | 02/14/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 12,500 | 12,535 | 12,500 | 12,500 | | (35) | | (35) | | | | | 206 | |
| 10801X-AG-2 | BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25 | | 12/17/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 75,031 | 74,781 | 75,031 | 75,031 | | 251 | | 251 | | | | | 635 | |
| 11132V-AM-1 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23 | | 05/16/2018 | RBC DAIN RAUSCHER INC. | 06/12/2018 | Taxable Exchange | 4,753,000 | 4,770,824 | 4,753,000 | 4,770,788 | | (36) | | (36) | | | (17,788) | (17,788) | | |
| 11132V-AN-9 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23 | | 12/07/2018 | Various | 12/31/2018 | Redemption 100.0000 | 8,331 | 8,327 | 8,331 | 8,331 | | 4 | | 4 | | | | | 132 | |
| 11132V-AN-9 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23 | | 11/28/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 42,689 | 42,623 | 42,689 | 42,689 | | 66 | | 66 | | | | | 604 | |
| 12512K-AG-6 | CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22 | | 01/12/2018 | WELLS FARGO | 06/29/2018 | Redemption 100.0000 | 29,789 | 29,789 | 29,789 | 29,789 | | | | | | | | | 1,031 | |
| 12541H-AR-4 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23 | | 01/04/2018 | Taxable Exchange | 05/08/2018 | Redemption 100.0000 | 97,760 | 98,524 | 97,760 | 97,760 | | (764) | | (764) | | | | | 1,567 | |
| 12594E-AD-8 | CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23 | | 08/15/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 22,693 | 22,665 | 22,693 | 22,693 | | 28 | | 28 | | | | | 282 | |
| 12651C-AB-6 | CSRA INC CSRA INC 11/30/23 | | 01/25/2018 | Interest Capitalization | 04/03/2018 | Redemption 100.0000 | 159 | 159 | 159 | 159 | | | | | | | | | 2 | |
| 12651C-AB-6 | CSRA INC CSRA INC 11/30/23 | | 01/09/2018 | Taxable Exchange | 04/03/2018 | Redemption 100.0000 | 5,000,000 | 5,021,250 | 5,000,000 | 5,000,000 | | (21,250) | | (21,250) | | | | | 47,656 | |
| 14727@-AA-9 | CASCADE DRILLING LP SR-UNSEC 02/22/21 | | 04/06/2018 | NON CASH RELATED | 10/02/2018 | Redemption 100.0000 | 14,232 | 14,232 | 14,232 | 14,232 | | | | | | | | | 368 | |
| 15911A-AC-7 | CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24 | | 09/11/2018 | BANK OF AMERICA | 12/31/2018 | Redemption 100.0000 | 76,726 | 76,822 | 76,726 | 76,726 | | (96) | | (96) | | | | | 456 | |
| 161568-B#-6 | CHASE INDUSTRIES INC SR-UNSEC 05/11/25 | | 06/04/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 116,190 | 115,610 | 116,190 | 116,190 | | 581 | | 581 | | | | | 2,126 | |
| 18271*-AA-2 | CLARUS GLASSBOARDS LLC SR-UNSEC 06/06/24 | | 06/06/2018 | MIDWEST CAN COMPANY | 09/28/2018 | Redemption 100.0000 | 31,570 | 31,397 | 31,570 | 31,570 | | 173 | | 173 | | | | | 509 | |
| 18449E-AE-0 | CLEAN HARBORS INC CLEAN HARBORS INC 06/30/24 | | 07/27/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 67,172 | 67,144 | 67,172 | 67,172 | | 28 | | 28 | | | | | 782 | |
| 19286#-AD-3 | COLD SPRING BREWING CO SR-UNSEC 05/15/24 | | 05/15/2018 | VARAGON CAPITAL PARTNERS | 10/02/2018 | Redemption 100.0000 | 1,233,858 | 1,221,520 | 1,233,858 | 1,233,858 | | 12,339 | | 12,339 | | | | | 19,183 | |
| 20007*-AA-9 | COMAR HLDG CO LLC SR-UNSEC 06/18/24 | | 06/22/2018 | VARAGON CAPITAL PARTNERS | 12/31/2018 | Redemption 100.0000 | 75,000 | 74,250 | 75,000 | 75,000 | | 750 | | 750 | | | | | 2,165 | |
| 22284M-AK-8 | COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24 | | 11/14/2018 | Tax Free Exchange | 12/31/2018 | Redemption 100.0000 | 1,788 | 1,788 | 1,788 | 1,788 | | | | | | | | | 60 | |
| 22284M-AL-6 | COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24 | | 05/03/2018 | GOLDMAN SACHS CAPITAL MARKETS | 09/28/2018 | Redemption 100.0000 | 2,816 | 2,816 | 2,816 | 2,816 | | | | | | | | | 62 | |
| 22284M-AL-6 | COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24 | | 09/28/2018 | GOLDMAN SACHS CAPITAL MARKETS | 11/14/2018 | Tax Free Exchange | 753,365 | 753,365 | 753,365 | 753,365 | | | | | | | | | 11,194 | |
| 22526W-AH-1 | CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC 02/15/24 | | 02/07/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 395,894 | 399,556 | 395,894 | 395,894 | | (3,662) | | (3,662) | | | | | 9,137 | |
| 22818R-AW-6 | CROWN AMERICAS LLC CROWN AMERICAS LLC 04/03/25 | | 01/19/2018 | Various | 12/07/2018 | Redemption 100.0000 | 3,028,777 | 3,057,351 | 3,028,777 | 3,028,777 | | (28,573) | | (28,573) | | | | | 75,840 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 23340D-AN-2 | DTZ US BORROWER LLC DTZ US BORROWER LLC 08/21/25 | | 08/16/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 195,750 | 194,771 | 195,750 | 195,750 | | 979 | | 979 | | | | | 3,731 | |
| 23918Y-AC-2 | DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE PARTNE 06/24/21 | | 11/30/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 6,919 | 6,919 | 6,919 | 6,919 | | | | | | | | | 30 | |
| 25403#-AB-2 | DILIGENT CORP SR-UNSEC 04/14/22 | | 01/24/2018 | GOLUB CAPITAL | 12/31/2018 | Redemption 100.0000 | 38,198 | 38,198 | 38,198 | 38,198 | | | | | | | | | 1,704 | |
| 25403#-AD-8 | DILIGENT CORP SR-UNSEC 04/14/22 | | 01/24/2018 | GOLUB CAPITAL | 12/31/2018 | Redemption 100.0000 | 13,812 | 13,812 | 13,812 | 13,812 | | | | | | | | | 618 | |
| 25403#-AE-6 | DILIGENT CORP SR-UNSEC 04/14/22 | | 01/24/2018 | GOLUB CAPITAL | 12/31/2018 | Redemption 100.0000 | 57,635 | 56,915 | 57,635 | 57,635 | | 720 | | 720 | | | | | 2,585 | |
| 25403#-AF-3 | DILIGENT CORP SR-UNSEC 04/14/22 | | 01/24/2018 | GOLUB CAPITAL | 12/31/2018 | Redemption 100.0000 | 17,682 | 17,682 | 17,682 | 17,682 | | | | | | | | | 686 | |
| 25403#-AG-1 | DILIGENT CORP SR-UNSEC 04/14/22 | | 08/30/2018 | GOLUB CAPITAL | 12/31/2018 | Redemption 100.0000 | 5,582 | 5,582 | 5,582 | 5,582 | | | | | | | | | 159 | |
| 26376M-AG-7 | DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24 | | 08/07/2018 | GENERAL ELECTRIC CO | 12/31/2018 | Redemption 100.0000 | 26,018 | 26,067 | 26,018 | 26,018 | | (49) | | (49) | | | | | 479 | |
| 26376M-AG-7 | DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24 | | 10/30/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 30,175 | 30,137 | 30,175 | 30,175 | | 38 | | 38 | | | | | 287 | |
| 26376M-AJ-1 | DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24 | | 09/27/2018 | ANTARES | 10/30/2018 | Taxable Exchange | 12,000,000 | 12,000,000 | 11,985,000 | 12,000,000 | | | | | | | (15,000) | (15,000) | 35,228 | |
| 26658N-AC-3 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24 | | 04/18/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 42,771 | 42,907 | 42,771 | 42,771 | | (136) | | (136) | | | | | 1,198 | |
| 26828K-AB-6 | GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25 | | 11/27/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 34,997 | 34,989 | 34,997 | 34,997 | | 8 | | 8 | | | | | 632 | |
| 26928B-AJ-8 | EW SCRIPPS CO EW SCRIPPS CO 10/02/24 | | 04/06/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 68,813 | 68,870 | 68,813 | 68,813 | | (57) | | (57) | | | | | 1,162 | |
| 28047H-AB-4 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24 | | 08/24/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 5,342 | 5,342 | 5,342 | 5,342 | | | | | | | | | 100 | |
| 28047H-AC-2 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24 | | 02/20/2018 | Tax Free Exchange | 12/31/2018 | Redemption 100.0000 | 39,000 | 38,905 | 39,000 | 39,000 | | 95 | | 95 | | | | | 1,030 | |
| 281678-AA-6 | EDWARD DON & CO 11.022% 03/31/23 | | 01/05/2018 | EDWARD DON COMPANY | 07/02/2018 | Call 101.2698 | 9,120,581 | 8,938,169 | 9,236,392 | 8,951,212 | | 13,043 | | 13,043 | | | 169,369 | 169,369 | 558,508 | |
| 281678-AA-6 | EDWARD DON & CO 11.022% 03/31/23 | | 01/05/2018 | EDWARD DON COMPANY | 06/29/2018 | Redemption 100.0000 | 46,086 | 45,164 | 46,086 | 46,086 | | 922 | | 922 | | | | | 1,517 | |
| 29102E-AG-0 | PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23 | | 04/26/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 159,750 | 160,669 | 159,750 | 159,750 | | (919) | | (919) | | | | | 2,789 | |
| 29278J-AB-8 | ENDRIES ACQUISITION HLDGS INC SR-UNSEC 06/01/23 | | 09/28/2018 | BANK OF MONTREAL | 12/10/2018 | Redemption 100.0000 | 2,321,794 | 2,321,794 | 2,321,794 | 2,321,794 | | | | | | | | | 95,595 | |
| 30152@-AF-8 | EXECUTIVE CONSULTING GROUP LLC SR-UNSEC 06/20/24 | | 06/20/2018 | BANK OF MONTREAL | 12/31/2018 | Redemption 100.0000 | 75,000 | 74,250 | 75,000 | 75,000 | | 750 | | 750 | | | | | 2,010 | |
| 31732F-AM-8 | FILTRATION GROUP CORP FILTRATION GROUP CORP 03/29/25 | | 03/29/2018 | GOLDMAN SACHS & COMPANY | 12/31/2018 | Redemption 100.0000 | 18,375 | 18,329 | 18,375 | 18,375 | | 46 | | 46 | | | | | 456 | |
| 31740M-AC-5 | FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25 | | 09/18/2018 | BANK OF AMERICA | 09/20/2018 | BANK OF AMERICA | 1,500,000 | 1,496,250 | 1,501,875 | 1,496,253 | | 3 | | 3 | | | 5,622 | 5,622 | | |
| 33936H-AH-5 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25 | | 06/22/2018 | CREDIT SUISSE SECURITIES US LL | 10/01/2018 | Redemption 100.0000 | 86,875 | 86,658 | 86,875 | 86,875 | | 217 | | 217 | | | | | 1,166 | |
| 33941*-AA-1 | FLIGHT BUYER LLC SR-UNSEC 10/02/21 | | 01/22/2018 | BANK OF MONTREAL | 12/31/2018 | Redemption 100.0000 | 4,154 | 4,154 | 4,154 | 4,154 | | | | | | | | | 104 | |
| 33941J-AC-5 | FLIGHT BUYER LLC SR-UNSEC 10/02/21 | | 01/31/2018 | BANK OF MONTREAL | 12/31/2018 | Redemption 100.0000 | 923 | 923 | 923 | 923 | | | | | | | | | 23 | |
| 35041@-AB-1 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 11/01/2018 | Various | 11/13/2018 | Redemption 100.0000 | 17,040,000 | 17,040,000 | 17,040,000 | 17,040,000 | | | | | | | | | 93,940 | |
| 35645@-AC-9 | FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20 | | 08/09/2018 | Tax Free Exchange | 09/28/2018 | Redemption 100.0000 | 3,344 | 3,313 | 3,344 | 3,344 | | 32 | | 32 | | | | | 43 | |
| 35645@-AD-7 | FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20 | | 01/19/2018 | ANTARES | 09/28/2018 | Redemption 100.0000 | 46,500 | 46,035 | 46,500 | 46,500 | | 465 | | 465 | | | | | 1,159 | |
| 37233#-AB-3 | PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24 | | 07/31/2018 | MADISON CAPITAL FUNDING | 10/31/2018 | Redemption 100.0000 | 833,016 | 833,016 | 833,016 | 833,016 | | | | | | | | | 4,691 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 37233#-AC-1 | PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24 | | 07/25/2018 | MADISON CAPITAL FUNDING | 12/31/2018 | Redemption 100.0000 | 75,000 | 74,250 | 75,000 | 75,000 | | 750 | | 750 | | | | | 309 | |
| 37244#-AA-2 | GENSERVE LLC SR-UNSEC 04/12/24 | | 04/12/2018 | MADISON CAPITAL FUNDING | 12/31/2018 | Redemption 100.0000 | 127,500 | 127,500 | 127,500 | 127,500 | | | | | | | | | 2,964 | |
| 37249U-AN-6 | GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25 | | 06/21/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 47,219 | 46,747 | 47,219 | 47,219 | | 472 | | 472 | | | | | 1,229 | |
| 37958Y-AG-4 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC 06/30/25 | | 10/16/2018 | BNP PARIBAS | 12/31/2018 | Redemption 100.0000 | 68,187 | 67,914 | 68,187 | 68,187 | | 273 | | 273 | | | | | 1,780 | |
| 37958Y-AG-4 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC 06/30/25 | | 11/23/2018 | Tax Free Exchange | 12/31/2018 | Redemption 100.0000 | 2,321 | 2,310 | 2,321 | 2,321 | | 12 | | 12 | | | | | 16 | |
| 38268P-AB-7 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25 | | 06/19/2018 | Various | 12/31/2018 | Redemption 100.0000 | 89,306 | 89,730 | 89,306 | 89,306 | | (424) | | (424) | | | | | 1,929 | |
| 38268P-AB-7 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25 | | 11/16/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 12,393 | 12,316 | 12,393 | 12,393 | | 77 | | 77 | | | | | 114 | |
| 38268P-AC-5 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25 | | 09/28/2018 | Various | 09/28/2018 | Redemption 100.0000 | 1,018 | 1,018 | 1,018 | 1,018 | | | | | | | | | 7 | |
| 38268P-AC-5 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25 | | 09/28/2018 | Various | 10/11/2018 | Taxable Exchange | 1,436,079 | 1,436,079 | 1,433,393 | 1,436,079 | | | | | | | (2,685) | (2,685) | 10,188 | |
| 38268P-AG-6 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25 | | 08/03/2018 | CREDIT SUISSE SECURITIES US LL | 09/28/2018 | Redemption 100.0000 | 3,750 | 3,713 | 3,750 | 3,750 | | 38 | | 38 | | | | | 21 | |
| 38268P-AG-6 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25 | | 08/03/2018 | CREDIT SUISSE SECURITIES US LL | 10/29/2018 | Taxable Exchange | 1,496,250 | 1,481,288 | 1,489,711 | 1,481,644 | | 357 | | 357 | | | 8,067 | 8,067 | 8,228 | |
| 38723B-AB-7 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 04/26/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 259,214 | 262,239 | 259,214 | 259,214 | | (3,025) | | (3,025) | | | | | 7,601 | |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO 10/21/24 | | 05/02/2018 | MORGAN STANLEY & CO. INC. | 06/01/2018 | Redemption 100.0000 | 25,063 | 25,251 | 25,063 | 25,063 | | (188) | | (188) | | | | | 152 | |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO 10/21/24 | | 05/02/2018 | MORGAN STANLEY & CO. INC. | 05/02/2018 | Taxable Exchange | 9,974,937 | 10,049,749 | 10,001,471 | 10,044,773 | | (4,976) | | (4,976) | | | (43,302) | (43,302) | 93,156 | |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO 10/21/24 | | 05/02/2018 | Taxable Exchange | 11/20/2018 | Redemption 100.0000 | 3,703,488 | 3,713,340 | 3,703,488 | 3,703,488 | | (9,851) | | (9,851) | | | | | 63,384 | |
| 42206J-AT-9 | HD SUPPLY INC HD SUPPLY INC 10/17/23 | | 10/16/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 4,875 | 4,851 | 4,875 | 4,875 | | 24 | | 24 | | | | | 31 | |
| 43129*-AB-2 | HILB GROUP LLC-THE SR-UNSEC 06/24/21 | | 12/03/2018 | MADISON CAPITAL FUNDING | 12/28/2018 | Redemption 100.0000 | 9,338 | 9,338 | 9,338 | 9,338 | | | | | | | | | 95 | |
| 43289D-AE-3 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23 | | 04/30/2018 | Taxable Exchange | 12/27/2018 | Redemption 100.0000 | 1,931,053 | 1,946,404 | 1,931,053 | 1,931,053 | | (15,352) | | (15,352) | | | | | 44,968 | |
| 44043V-AH-1 | HORIZON PHARMA INC HORIZON PHARMA INC 03/29/24 | | 07/12/2018 | CITIGROUP GLOBAL MARKETS INC | 10/30/2018 | Taxable Exchange | 5,000,000 | 5,006,250 | 4,997,900 | 5,005,998 | | (252) | | (252) | | | (8,098) | (8,098) | 63,142 | |
| 44108H-AH-4 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/22 | | 01/08/2018 | CITIGROUP GLOBAL MARKETS INC | 12/31/2018 | Redemption 100.0000 | 47,500 | 47,738 | 47,500 | 47,500 | | (238) | | (238) | | | | | 970 | |
| 44135W-AC-9 | INTERSTATE HOTELS & RESORTS IN SR-UNSEC 05/03/22 | | 06/12/2018 | ANTARES | 12/07/2018 | Redemption 100.0000 | 8,333,333 | 8,333,333 | 8,333,333 | 8,333,333 | | | | | | | | | 252,823 | |
| 44332E-AP-1 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25 | | 12/21/2018 | Various | 12/31/2018 | Redemption 100.0000 | 36,981 | 36,645 | 36,981 | 36,981 | | 336 | | 336 | | | | | 622 | |
| 44969C-BJ-8 | IQVIA INC IQVIA INC 06/11/25 | | 06/08/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 150,500 | 150,124 | 150,500 | 150,500 | | 376 | | 376 | | | | | 2,298 | |
| 44988E-AE-3 | SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24 | | 08/07/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 499,659 | 500,283 | 499,659 | 499,659 | | (625) | | (625) | | | | | 1,983 | |
| 44988E-AE-3 | SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24 | | 05/08/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 7,025,250 | 7,049,066 | 7,025,250 | 7,025,250 | | (23,816) | | (23,816) | | | | | 92,640 | |
| 45109#-AA-9 | ICONIC GROUP INC SR-UNSEC 05/15/24 | | 06/07/2018 | NXT CAPITAL | 12/31/2018 | Redemption 100.0000 | 732,938 | 725,609 | 732,938 | 732,938 | | 7,329 | | 7,329 | | | | | 16,060 | |
| 45320*-AB-4 | IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23 | | 06/19/2018 | Various | 12/31/2018 | Redemption 100.0000 | 110,712 | 110,712 | 110,712 | 110,712 | | | | | | | | | 2,902 | |
| 45672J-AK-6 | INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24 | | 02/12/2018 | Various | 12/31/2018 | Redemption 100.0000 | 122,500 | 123,141 | 122,500 | 122,500 | | (641) | | (641) | | | | | 1,917 | |
| 45781B-AE-5 | INOVALON HOLDINGS INC INOVALON HOLDINGS INC 04/02/25 | | 04/02/2018 | MORGAN STANLEY & CO. INC. | 10/01/2018 | Redemption 100.0000 | 99,375 | 97,884 | 99,375 | 99,375 | | 1,491 | | 1,491 | | | | | 2,683 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 46322E-AB-9 | SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25 | | 12/21/2018 | GOLDMAN SACHS & COMPANY | 12/31/2018 | Redemption 100.0000 | 31,250 | 31,086 | 31,250 | 31,250 | | 164 | | 164 | | | | | 471 | |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 12/18/2018 | BARCLAYS BANK PLC | 12/31/2018 | Redemption 100.0000 | 6,680 | 6,396 | 6,680 | 6,680 | | 284 | | 284 | | | | | 3 | |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 04/02/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 138,242 | 138,573 | 138,242 | 138,242 | | (330) | | (330) | | | | | 2,955 | |
| 48244E-AJ-3 | KUEHG CORP KUEHG CORP 02/21/25 | | 12/07/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 46,178 | 45,912 | 46,178 | 46,178 | | 266 | | 266 | | | | | | |
| 48562R-AK-5 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 03/09/23 | | 11/29/2018 | JP MORGAN SECURITIES | 12/19/2018 | Redemption 100.0000 | 11,893 | 11,833 | 11,893 | 11,893 | | 59 | | 59 | | | | | | |
| 48770T-AJ-2 | KELLERMEYER BERGENSONS SERVICE INCREMENTAL TERM LOAN 10/31/21 | | 11/20/2018 | Tax Free Exchange | 12/31/2018 | Redemption 100.0000 | 45,719 | 45,502 | 45,719 | 45,719 | | 216 | | 216 | | | | | | |
| 48853U-AY-6 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 08/01/22 | | 06/22/2018 | KEYBANC CAPITAL MARKETS | 12/31/2018 | Redemption 100.0000 | 12,007 | 12,022 | 12,007 | 12,007 | | (15) | | (15) | | | | | 151 | |
| 48853U-AZ-3 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22 | | 06/22/2018 | KEYBANC CAPITAL MARKETS | 12/31/2018 | Redemption 100.0000 | 2,858 | 2,861 | 2,858 | 2,858 | | (4) | | (4) | | | | | 36 | |
| 49255#-AA-3 | KESTRA FINANCIAL INC SR-UNSEC 06/24/22 | | 02/09/2018 | MADISON CAPITAL FUNDING | 12/31/2018 | Redemption 100.0000 | 39,611 | 39,215 | 39,611 | 39,611 | | 396 | | 396 | | | | | 789 | |
| 50082#-AA-0 | KRAMER LABORATORIES INC SR-UNSEC 06/22/24 | | 06/22/2018 | CAMBRIDGE INTL SECURITIES INC. | 12/31/2018 | Redemption 100.0000 | 101,000 | 99,990 | 101,000 | 101,000 | | 1,010 | | 1,010 | | | | | 1,875 | |
| 50217U-AS-6 | LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25 | | 08/14/2018 | GOLDMAN SACHS & COMPANY | 12/31/2018 | Redemption 100.0000 | 25,188 | 25,137 | 25,188 | 25,188 | | 51 | | 51 | | | | | 439 | |
| 50219N-AC-5 | LSCS HLDGS INC SR-UNSEC 03/12/25 | | 03/26/2018 | KEYBANC CAPITAL MARKETS | 08/16/2018 | Redemption 100.0000 | 809,332 | 805,286 | 809,332 | 809,332 | | 4,047 | | 4,047 | | | | | 14,782 | |
| 50219N-AE-1 | LSCS HLDGS INC SR-UNSEC 03/12/25 | | 05/22/2018 | KEYBANC CAPITAL MARKETS | 08/16/2018 | Redemption 100.0000 | 171,023 | 171,023 | 171,023 | 171,023 | | | | | | | | | 2,923 | |
| 513076-AZ-2 | LAMAR MEDIA CORP LAMAR MEDIA CORP 03/16/25 | | 02/16/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 42,188 | 42,135 | 42,188 | 42,188 | | 53 | | 53 | | | | | 811 | |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25 | | 12/11/2018 | U.S. BANCORP LIBRA | 12/31/2018 | Redemption 100.0000 | 9,809 | 9,542 | 9,809 | 9,809 | | 267 | | 267 | | | | | 13 | |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25 | | 06/22/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 124,441 | 123,890 | 124,441 | 124,441 | | 551 | | 551 | | | | | 1,309 | |
| 51808@-AA-3 | LASIK VISION INSTITUTE SR-UNSEC 03/31/20 | | 07/03/2018 | Interest Capitalization | 10/01/2018 | Redemption 100.0000 | 15,595 | 15,595 | 15,595 | 15,595 | | | | | | | | | 281 | |
| 53627M-AB-9 | LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25 | | 03/20/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 63,188 | 63,188 | 63,188 | 63,188 | | | | | | | | | 1,221 | |
| 55282C-AB-2 | MAG DS CORP SR-UNSEC 06/06/25 | | 06/18/2018 | CITIZENS BANK | 12/31/2018 | Redemption 100.0000 | 53,530 | 52,995 | 53,530 | 53,530 | | 535 | | 535 | | | | | 1,380 | |
| 55292S-AB-5 | MBS HLDGS INC SR-UNSEC 07/02/23 | | 07/02/2018 | SUNTRUST CAPITAL MARKETS | 12/31/2018 | Redemption 100.0000 | 37,500 | 37,313 | 37,500 | 37,500 | | 188 | | 188 | | | | | 1,221 | |
| 55303K-AC-7 | MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/25/25 | | 11/07/2018 | BANK OF AMERICA | 12/31/2018 | Redemption 100.0000 | 89,645 | 89,581 | 89,645 | 89,645 | | 64 | | 64 | | | | | 419 | |
| 55303K-AC-7 | MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/25/25 | | 03/27/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 255,378 | 255,937 | 255,378 | 255,378 | | (559) | | (559) | | | | | 3,344 | |
| 55357G-AH-0 | MSHC INC SR-UNSEC 07/31/23 | | 07/12/2018 | ANTARES | 09/28/2018 | Redemption 100.0000 | 29,368 | 29,221 | 29,368 | 29,368 | | 147 | | 147 | | | | | 419 | |
| 55385@-AA-5 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 02/08/22 | | 03/05/2018 | Tax Free Exchange | 12/31/2018 | Redemption 100.0000 | 90,415 | 89,521 | 90,415 | 90,415 | | 894 | | 894 | | | | | 3,519 | |
| 55385@-AB-3 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 01/30/23 | | 07/19/2018 | MADISON CAPITAL FUNDING | 09/28/2018 | Redemption 100.0000 | 7,194 | 7,122 | 7,194 | 7,194 | | 72 | | 72 | | | | | 44 | |
| 55385@-AB-3 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 01/30/23 | | 02/08/2018 | MADISON CAPITAL FUNDING | 03/05/2018 | Tax Free Exchange | 12,793,336 | 12,665,403 | 12,666,819 | 12,666,819 | | 1,416 | | 1,416 | | | | | 44,903 | |
| 55936#-AA-7 | TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22 | | 11/01/2018 | MADISON CAPITAL FUNDING | 11/28/2018 | Redemption 100.0000 | 196,800 | 194,832 | 196,800 | 196,800 | | 1,968 | | 1,968 | | | | | 3,570 | |
| 55936#-AB-5 | TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22 | | 12/27/2018 | MADISON CAPITAL FUNDING | 12/31/2018 | Redemption 100.0000 | 1,310,306 | 1,310,306 | 1,310,306 | 1,310,306 | | | | | | | | | 3,440 | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 56032Y-AE-9 | MAILSOUTH INC SR-UNSEC 04/23/24 | | 04/30/2018 | ANTARES | 10/01/2018 | Redemption 100.0000 | 99,000 | 98,010 | 99,000 | 99,000 | | 990 | | 990 | | | | | 1,602 | |
| 56032Y-AF-6 | MAILSOUTH INC SR-UNSEC 04/24/23 | | 12/17/2018 | ANTARES | 12/27/2018 | Redemption 100.0000 | 2,200,000 | 2,200,000 | 2,200,000 | 2,200,000 | | | | | | | | | 7,413 | |
| 58943P-AN-2 | MEREDITH CORP MEREDITH CORP 01/31/25 | | 01/18/2018 | RBC DAIN RAUSCHER INC. | 09/28/2018 | Redemption 100.0000 | 1,914,347 | 1,922,343 | 1,914,347 | 1,914,347 | | (7,995) | | (7,995) | | | | | 47,409 | |
| 58943P-AN-2 | MEREDITH CORP MEREDITH CORP 01/31/25 | | 01/18/2018 | RBC DAIN RAUSCHER INC. | 11/05/2018 | Taxable Exchange | 14,935,653 | 14,998,032 | 14,894,132 | 14,992,467 | | (5,566) | | (5,566) | | | (98,335) | (98,335) | 474,188 | |
| 58943P-AP-7 | MEREDITH CORP MEREDITH CORP 01/31/25 | | 11/05/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 2,976,833 | 2,968,558 | 2,976,833 | 2,976,833 | | 8,276 | | 8,276 | | | | | 10,230 | |
| 59828*-AB-2 | MIDWEST CAN COMPANY SR-UNSEC 04/11/24 | | 04/11/2018 | GOLUB CAPITAL | 12/31/2018 | Redemption 100.0000 | 100,000 | 99,000 | 100,000 | 100,000 | | 1,000 | | 1,000 | | | | | 3,532 | |
| 59828*-AC-0 | MIDWEST CAN CO LLC SR-UNSEC 04/11/24 | | 04/13/2018 | CAMBRIDGE INTL SECURITIES INC. | 10/31/2018 | Redemption 100.0000 | 1,200,000 | 1,200,000 | 1,200,000 | 1,200,000 | | | | | | | | | 27,200 | |
| 59870U-AG-1 | MILACRON LLC MILACRON LLC 09/28/23 | | 10/26/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 762,863 | 764,033 | 762,863 | 762,863 | | (1,170) | | (1,170) | | | | | 8,612 | |
| 605024-AN-8 | MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24 | | 01/26/2018 | BANK OF AMERICA | 04/03/2018 | Redemption 100.0000 | 2,795,238 | 2,805,720 | 2,795,238 | 2,795,238 | | (10,482) | | (10,482) | | | | | 96,413 | |
| 60662W-AM-4 | MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/30/24 | | 07/06/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 12,351 | 12,262 | 12,351 | 12,351 | | 89 | | 89 | | | | | 256 | |
| 60662W-AN-2 | MITCHELL INTERNATIONAL CO.ASSET 12/01/24 | | 05/29/2018 | JEFFERIES & CO. INC. | 07/09/2018 | Redemption 100.0000 | 6,175 | 6,145 | 6,175 | 6,175 | | 31 | | 31 | | | | | 11,100 | |
| 60662W-AN-2 | MITCHELL INTERNATIONAL CO.ASSET 12/01/24 | | 05/29/2018 | JEFFERIES & CO. INC. | 07/06/2018 | Taxable Exchange | 2,463,974 | 2,451,654 | 2,446,258 | 2,451,851 | | 197 | | 197 | | | (5,593) | (5,593) | | |
| 62898@-AB-9 | NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22 | | 01/19/2018 | MADISON CAPITAL FUNDING | 12/31/2018 | Redemption 100.0000 | 10,634 | 10,634 | 10,634 | 10,634 | | | | | | | | | 385 | |
| 62898@-AC-7 | NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22 | | 06/18/2018 | Various | 12/31/2018 | Redemption 100.0000 | 91,691 | 91,691 | 91,691 | 91,691 | | | | | | | | | 3,224 | |
| 62910P-AC-7 | NFP CORP NFP CORP 01/08/24 | | 12/18/2018 | BANK OF AMERICA | 12/31/2018 | Redemption 100.0000 | 17,615 | 17,086 | 17,615 | 17,615 | | 528 | | 528 | | | | | 39 | |
| 62910P-AC-7 | NFP CORP NFP CORP 01/08/24 | | 01/09/2018 | BANK OF AMERICA | 02/16/2018 | Taxable Exchange | 4,783,458 | 4,821,726 | 4,811,633 | 4,821,708 | | (18) | | (18) | | | (10,075) | (10,075) | | |
| 62910P-AC-7 | NFP CORP NFP CORP 01/08/24 | | 10/22/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 47,243 | 47,501 | 47,243 | 47,243 | | (259) | | (259) | | | | | 885 | |
| 62922E-AC-8 | NJEYE LLC SR-UNSEC 09/14/24 | | 09/14/2018 | ANTARES | 12/28/2018 | Redemption 100.0000 | 25,000 | 24,750 | 25,000 | 25,000 | | 250 | | 250 | | | | | 527 | |
| 63947L-AL-1 | NCI BUILDING SYSTEMS INC NCI BUILDING SYSTEMS INC 02/08/25 | | 02/13/2018 | CREDIT SUISSE SECURITIES US LL | 11/16/2018 | Redemption 100.0000 | 12,600,000 | 12,663,500 | 12,600,000 | 12,600,000 | | (63,500) | | (63,500) | | | | | 340,301 | |
| 64127U-AX-5 | NEUSTAR INC NEUSTAR INC 08/08/24 | | 03/12/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 27,500 | 27,546 | 27,500 | 27,500 | | (46) | | (46) | | | | | 575 | |
| 64887R-AE-4 | TRIDENT HLDG CO-LLC SR-SEC 07/31/20 | | 02/01/2018 | Interest Capitalization | 02/02/2018 | Taxable Exchange | 40,831 | 40,831 | | 40,831 | | | | | | | (40,831) | (40,831) | | |
| 65336R-AR-9 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24 | | 01/26/2018 | BANK OF AMERICA | 10/26/2018 | Redemption 100.0000 | 22,197,739 | 22,280,981 | 22,197,739 | 22,197,739 | | (83,242) | | (83,242) | | | | | 628,363 | |
| 65336R-AU-2 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24 | | 10/18/2018 | BANK OF AMERICA | 11/26/2018 | Redemption 100.0000 | 830,363 | 830,363 | 830,363 | 830,363 | | | | | | | | | | |
| 65958#-AB-7 | NORTH HAVEN CA HLDGS INC REVOLVER 10/01/23 | | 04/30/2018 | MADISON CAPITAL FUNDING | 05/09/2018 | Redemption 100.0000 | 3,503,119 | 3,503,119 | 3,503,119 | 3,503,119 | | | | | | | | | | |
| 665730-A*-8 | NORTHERN STAR INDUSTRIES INC SR-UNSEC 03/28/25 | | 04/06/2018 | KEYBANC CAPITAL MARKETS | 12/31/2018 | Redemption 100.0000 | 29,625 | 29,477 | 29,625 | 29,625 | | 148 | | 148 | | | | | 671 | |
| 68162R-AD-3 | WEST CORP WEST CORP 10/10/24 | | 03/28/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 28,750 | 28,714 | 28,750 | 28,750 | | 36 | | 36 | | | | | 667 | |
| 68216F-AW-3 | ON ASSIGNMENT INC ON ASSIGNMENT INC 04/02/25 | | 02/21/2018 | WELLS FARGO | 04/30/2018 | Redemption 100.0000 | 711,071 | 711,071 | 711,071 | 711,071 | | | | | | | | | 1,534 | |
| 68558U-AD-8 | ORBIT PURCHASER LLC SR-UNSEC 10/21/24 | | 11/08/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 29,032 | 28,742 | 29,032 | 29,032 | | 290 | | 290 | | | | | | |
| 69012@-AA-7 | OUTPUT SERVICES GROUP INC SR-UNSEC 03/26/24 | | 04/17/2018 | SUNTRUST CAPITAL MARKETS | 12/31/2018 | Redemption 100.0000 | 67,170 | 66,834 | 67,170 | 67,170 | | 336 | | 336 | | | | | 1,722 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 69012@-AB-5 | OUTPUT SERVICES GROUP INC SR-UNSEC 03/26/24 | | 10/18/2018 | SUNTRUST CAPITAL MARKETS | 12/31/2018 | Redemption 100.0000 | 8,704 | 8,682 | 8,704 | 8,704 | | 22 | | 22 | | | | | 178 | |
| 69315J-AC-7 | PAI HOLDCO INC SR-UNSEC 01/05/25 | | 06/11/2018 | Tax Free Exchange | 12/31/2018 | Redemption 100.0000 | 109,001 | 108,645 | 109,001 | 109,001 | | 356 | | 356 | | | | | 1,631 | |
| 69353F-AX-2 | PQ CORP PQ CORP 02/08/25 | | 11/26/2018 | Various | 12/31/2018 | Redemption 100.0000 | 643,229 | 641,708 | 643,229 | 643,229 | | 1,521 | | 1,521 | | | | | 5,589 | |
| 69519U-AC-6 | PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24 | | 11/26/2018 | JEFFERIES & CO. INC. | 12/31/2018 | Redemption 100.0000 | 8,816 | 8,739 | 8,816 | 8,816 | | 77 | | 77 | | | | | 18 | |
| 70215E-AN-3 | PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22 | | 02/21/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 5,635,655 | 5,646,250 | 5,635,655 | 5,635,655 | | (10,595) | | (10,595) | | | | | 75,576 | |
| 70359M-AB-7 | PAULA'S CHOICE ACQUISITIONCO I SR-UNSEC 10/16/23 | | 11/15/2018 | SUNTRUST CAPITAL MARKETS | 12/31/2018 | Redemption 100.0000 | 134,422 | 133,750 | 134,422 | 134,422 | | 672 | | 672 | | | | | 892 | |
| 71714D-AE-9 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 06/19/2018 | CIT CAPITAL SECURITIES LLC | 12/31/2018 | Redemption 100.0000 | 4,869 | 4,857 | 4,869 | 4,869 | | 12 | | 12 | | | | | 118 | |
| 71714D-AJ-8 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 06/19/2018 | CIT CAPITAL SECURITIES LLC | 12/31/2018 | Redemption 100.0000 | 16,959 | 16,917 | 16,959 | 16,959 | | 42 | | 42 | | | | | 392 | |
| 72584D-AE-4 | KFC HOLDING CO KFC HOLDING CO 04/03/25 | | 04/05/2018 | Taxable Exchange | 12/28/2018 | Redemption 100.0000 | 59,657 | 59,806 | 59,657 | 59,657 | | (149) | | (149) | | | | | 898 | |
| 72749D-AC-0 | PLANTRONICS INC PLANTRONICS INC 07/02/25 | | 08/24/2018 | WELLS FARGO | 12/31/2018 | Redemption 100.0000 | 67,125 | 66,818 | 67,125 | 67,125 | | 307 | | 307 | | | | | 1,363 | |
| 72761J-AC-0 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24 | | 01/12/2018 | WELLS FARGO | 03/29/2018 | Redemption 100.0000 | 28,750 | 28,930 | 28,750 | 28,750 | | (180) | | (180) | | | | | 175 | |
| 72761J-AC-0 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24 | | 01/12/2018 | WELLS FARGO | 05/08/2018 | Taxable Exchange | 6,467,500 | 6,507,922 | 6,495,828 | 6,504,401 | | (3,521) | | (3,521) | | | (8,573) | (8,573) | 96,170 | |
| 72761J-AD-8 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24 | | 05/08/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 120,563 | 121,091 | 120,563 | 120,563 | | (528) | | (528) | | | | | 2,284 | |
| 72811H-AB-6 | RECESS HOLDINGS INC RECESS HOLDINGS INC 09/29/24 | | 09/28/2018 | GOLDMAN SACHS BANK USA MUREX | 10/11/2018 | Taxable Exchange | 1,160,893 | 1,160,893 | 1,166,697 | 1,160,893 | | | | | | | 5,804 | 5,804 | | |
| 72811H-AC-4 | RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24 | | 10/11/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 2,932 | 2,946 | 2,932 | 2,932 | | (15) | | (15) | | | | | 45 | |
| 72813@-AA-2 | PLAYPOWER-INC. SR-UNSEC 06/23/21 | | 10/03/2018 | SOCIETE GENERALE | 12/31/2018 | Redemption 100.0000 | 4,205 | 4,205 | 4,205 | 4,205 | | | | | | | | | 74 | |
| 73179Y-AH-0 | POLYONE CORP POLYONE CORP 01/30/26 | | 06/07/2018 | CITIGROUP GLOBAL MARKETS INC | 12/31/2018 | Redemption 100.0000 | 60,161 | 60,462 | 60,161 | 60,161 | | (301) | | (301) | | | | | 549 | |
| 73179Y-AH-0 | POLYONE CORP POLYONE CORP 01/30/26 | | 04/17/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 48,865 | 49,109 | 48,865 | 48,865 | | (244) | | (244) | | | | | 750 | |
| 73744G-AJ-1 | POST HOLDINGS INC POST HOLDINGS INC 05/24/24 | | 03/22/2018 | Taxable Exchange | 10/01/2018 | Redemption 100.0000 | 2,003,873 | 2,010,145 | 2,003,873 | 2,003,873 | | (6,272) | | (6,272) | | | | | 38,607 | |
| 74274N-AC-7 | PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC 11/20/23 | | 01/09/2018 | GENERAL ELECTRIC CO | 12/31/2018 | Redemption 100.0000 | 16,710 | 16,927 | 16,710 | 16,710 | | (217) | | (217) | | | | | 328 | |
| 75000*-AA-0 | RSC ACQUISITION INC SR-UNSEC 11/30/22 | | 07/16/2018 | Various | 12/31/2018 | Redemption 100.0000 | 26,413 | 26,374 | 26,413 | 26,413 | | 39 | | 39 | | | | | 364 | |
| 75000E-AB-7 | RSC ACQUISITION INC SR-UNSEC 11/30/22 | | 11/30/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 10,925 | 10,925 | 10,925 | 10,925 | | | | | | | | | 187 | |
| 75041*-AB-9 | RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23 | | 05/16/2018 | GOLUB CAPITAL | 07/09/2018 | Redemption 100.0000 | 3,075,000 | 3,075,000 | 3,075,000 | 3,075,000 | | | | | | | | | 36,353 | |
| 75041*-AC-7 | RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23 | | 02/26/2018 | GOLUB CAPITAL | 07/09/2018 | Redemption 101.9912 | 1,666,250 | 1,666,250 | 1,699,428 | 1,699,428 | | 33,178 | | 33,178 | | | | | 67,619 | |
| 75041*-AC-7 | RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23 | | 04/13/2018 | Tax Free Exchange | 07/09/2018 | Redemption 101.9913 | 3,264,960 | 3,261,035 | 3,329,976 | 3,329,976 | | 68,942 | | 68,942 | | | | | 123,779 | |
| 75041*-AD-5 | RADIOLOGY PARTNERS INC SR-SEC 12/04/23 | | 01/26/2018 | GOLUB CAPITAL | 02/28/2018 | Tax Free Exchange | 400,000 | 396,000 | 396,075 | 396,075 | | 75 | | 75 | | | | | | |
| 75041*-AE-3 | RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23 | | 03/29/2018 | GOLUB CAPITAL | 04/13/2018 | Tax Free Exchange | 184,471 | 184,471 | 184,471 | 184,471 | | | | | | | | | | |
| 75627@-AA-1 | UPSTREAM REHABILITATION INC SR-UNSEC 01/03/24 | | 01/09/2018 | ALLY BANK | 12/31/2018 | Redemption 100.0000 | 173,000 | 172,135 | 173,000 | 173,000 | | 865 | | 865 | | | | | 6,511 | |
| 77313D-AJ-0 | ROCKET SOFTWARE INC ROCKET SOFTWARE INC 10/13/23 | | 07/30/2018 | Taxable Exchange | 11/28/2018 | Redemption 100.0000 | 3,185,728 | 3,199,013 | 3,185,728 | 3,185,728 | | (13,284) | | (13,284) | | | | | 81,106 | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 78466D-BD-5 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25 | | 02/28/2018 | CREDIT SUISSE SECURITIES US LL | 11/30/2018 | Redemption 100.0000 | 1,131,195 | 1,128,367 | 1,131,195 | 1,131,195 | | 2,828 | | 2,828 | | | | | 17,806 | |
| 784932-A*-6 | SABA SOFTWARE INC SR-UNSEC 05/01/23 | | 05/16/2018 | Tax Free Exchange | 11/30/2018 | Redemption 100.0000 | 29,471 | 29,471 | 29,471 | 29,471 | | | | | | | | | 371 | |
| 78571Y-BB-5 | SABRE GLBL INC SABRE GLBL INC 02/22/24 | | 03/06/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 22,028 | 22,046 | 22,028 | 22,028 | | (18) | | (18) | | | | | 324 | |
| 78956#-AA-4 | ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22 | | 04/16/2018 | ST. GEORGE WAREHOUSING & TRUCK | 10/01/2018 | Redemption 100.0000 | 411,491 | 411,491 | 411,491 | 411,491 | | | | | | | | | 2,638 | |
| 79546K-AE-0 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24 | | 03/23/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 59,609 | 59,535 | 59,609 | 59,609 | | 75 | | 75 | | | | | 1,216 | |
| 80358T-AC-0 | PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25 | | 11/27/2018 | BARCLAYS BANK PLC | 12/31/2018 | Redemption 100.0000 | 28,463 | 28,336 | 28,463 | 28,463 | | 127 | | 127 | | | | | 550 | |
| 80875A-AP-6 | SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24 | | 02/20/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 472,067 | 474,073 | 472,067 | 472,067 | | (2,006) | | (2,006) | | | | | 11,106 | |
| 82568Q-AH-7 | SHUTTERFLY INC SHUTTERFLY INC 08/19/24 | | 10/31/2018 | Various | 12/31/2018 | Redemption 100.0000 | 151,387 | 151,008 | 151,387 | 151,387 | | 378 | | 378 | | | | | 4,611 | |
| 83174#-AA-0 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 07/31/2018 | TWIN BROOK CAPITAL PARTNERS LL | 12/31/2018 | Redemption 100.0000 | 2,399 | 2,381 | 2,399 | 2,399 | | 18 | | 18 | | | | | 54 | |
| 83174#-AA-0 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 08/07/2018 | Tax Free Exchange | 12/31/2018 | Redemption 100.0000 | 32,242 | 32,242 | 32,242 | 32,242 | | | | | | | | | 724 | |
| 83174#-AB-8 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 04/19/2018 | Various | 06/29/2018 | Redemption 100.0000 | 8,405 | 8,405 | 8,405 | 8,405 | | | | | | | | | 96 | |
| 83174#-AB-8 | SMILE DOCTORS LLC SR-UNSEC 10/06/22 | | 07/06/2018 | Various | 08/07/2018 | Tax Free Exchange | 5,079,982 | 5,079,982 | 5,079,982 | 5,079,982 | | | | | | | | | 93,272 | |
| 83415Y-AC-4 | SOLARAY LLC SR-UNSEC 09/08/23 | | 02/05/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 9,824 | 9,824 | 9,824 | 9,824 | | | | | | | | | 414 | |
| 83415Y-AE-0 | SOLARAY LLC 1ST AMENED DELAY DRAW 09/08/23 | | 03/07/2018 | ANTARES | 10/02/2018 | Redemption 100.0000 | 16,527 | 16,527 | 16,527 | 16,527 | | | | | | | | | 513 | |
| 83415Y-AE-0 | SOLARAY LLC 1ST AMENED DELAY DRAW 09/08/23 | | 08/10/2018 | Tax Free Exchange | 10/02/2018 | Redemption 100.0000 | 4,415 | 4,415 | 4,415 | 4,415 | | | | | | | | | 26 | |
| 84763N-AB-6 | KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25 | | 01/26/2018 | GENERAL ELECTRIC CO | 12/31/2018 | Redemption 100.0000 | 58,524 | 58,451 | 58,524 | 58,524 | | 73 | | 73 | | | | | 1,951 | |
| 84850X-AG-7 | SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22 | | 02/23/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 416,608 | 418,866 | 416,608 | 416,608 | | (2,258) | | (2,258) | | | | | 7,374 | |
| 85940X-AC-5 | STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24 | | 06/12/2018 | KEYBANC CAPITAL MARKETS | 12/31/2018 | Redemption 100.0000 | 7,557 | 7,557 | 7,557 | 7,557 | | | | | | | | | 112 | |
| 86276K-AC-5 | STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23 | | 03/22/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 48,449 | 48,691 | 48,449 | 48,449 | | (242) | | (242) | | | | | 1,621 | |
| 86880N-AU-7 | SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24 | | 08/07/2018 | JEFFERIES & CO. INC. | 12/31/2018 | Redemption 100.0000 | 25,189 | 25,189 | 25,189 | 25,189 | | | | | | | | | 213 | |
| 87239P-AC-8 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23 | | 01/09/2018 | Taxable Exchange | 06/14/2018 | Redemption 100.0000 | 857,143 | 861,831 | 857,143 | 857,143 | | (4,689) | | (4,689) | | | | | 24,668 | |
| 87239P-AD-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23 | | 05/11/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 23,961 | 23,961 | 23,961 | 23,961 | | | | | | | | | 260 | |
| 87305V-AH-3 | TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24 | | 04/27/2018 | Tax Free Exchange | 12/13/2018 | Redemption 100.0000 | 151,092 | 150,714 | 151,092 | 151,092 | | 378 | | 378 | | | | | 2,670 | |
| 87305V-AJ-9 | TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24 | | 02/21/2018 | BARCLAYS BANK PLC | 04/27/2018 | Tax Free Exchange | 1,275,000 | 1,271,813 | 1,271,814 | 1,271,814 | | 1 | | 1 | | | | | | |
| 88233F-AK-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25 | | 05/11/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 218,158 | 217,885 | 218,158 | 218,158 | | 273 | | 273 | | | | | 3,453 | |
| 89334G-AV-6 | TRANS UNION LLC TRANS UNION LLC 06/19/25 | | 06/12/2018 | DEUTSCHE BANK SECURITIES INCOR | 12/31/2018 | Redemption 100.0000 | 29,500 | 29,426 | 29,500 | 29,500 | | 74 | | 74 | | | | | 450 | |
| 89364M-BM-5 | TRANSDIGM INC TRANSDIGM INC 08/22/24 | | 08/16/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 35,176 | 35,176 | 35,176 | 35,176 | | | | | | | | | 363 | |
| 89364M-BN-3 | TRANSDIGM INC TRANSDIGM INC 05/30/25 | | 08/16/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 15,038 | 15,038 | 15,038 | 15,038 | | | | | | | | | 155 | |
| 89364M-BP-8 | TRANSDIGM INC TRANSDIGM INC 06/09/23 | | 05/31/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 209,625 | 209,076 | 209,625 | 209,625 | | 549 | | 549 | | | | | 3,275 | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 89823#-AA-2 | TRUROAD HLDGS INC SR-UNSEC 08/07/24 | | 08/07/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 42,830 | 42,402 | 42,830 | 42,830 | | 428 | | 428 | | | | | 1,045 | |
| 90351N-AE-5 | USI INC/NY USI INC/NY 05/16/24 | | 02/09/2018 | BANK OF AMERICA | 12/31/2018 | Redemption 100.0000 | 50,125 | 50,063 | 50,125 | 50,125 | | 63 | | 63 | | | | | 1,220 | |
| 90352Y-AB-6 | USRP HLDGS INC SR-UNSEC 03/29/25 | | 03/29/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 87,500 | 87,063 | 87,500 | 87,500 | | 438 | | 438 | | | | | 3,280 | |
| 90352Y-AD-2 | USRP HLDGS INC SR-UNSEC 03/29/23 | | 06/13/2018 | ANTARES | 07/03/2018 | Redemption 100.0000 | 612,500 | 612,500 | 612,500 | 612,500 | | | | | | | | | 4,534 | |
| 90370#-AA-7 | US IMAGING PARTNRS INC SR-UNSEC 01/01/24 | | 01/03/2018 | CAPITAL ONE HEALTHCARE FINANCI | 04/13/2018 | Various | 3,157,219 | 3,133,540 | 3,133,540 | 3,134,321 | | 781 | | 781 | | | (781) | (781) | 27,367 | |
| 90370#-AA-7 | US IMAGING PARTNRS INC SR-UNSEC 01/01/24 | | 01/03/2018 | CAPITAL ONE HEALTHCARE FINANCI | 12/31/2018 | Redemption 100.0000 | 105,082 | 104,294 | 105,082 | 105,082 | | 788 | | 788 | | | | | 3,392 | |
| 91865F-AF-6 | VACO HLDGS LLC SR-UNSEC 11/09/22 | | 10/10/2018 | ANTARES | 10/17/2018 | Redemption 100.0000 | 11,655,000 | 11,655,000 | 11,655,000 | 11,655,000 | | | | | | | | | 9,810 | |
| 92532Y-AB-5 | VERSUM MATERIALS INC VERSUM MATERIALS INC 09/29/23 | | 02/15/2018 | CITIGROUP GLOBAL MARKETS INC | 12/31/2018 | Redemption 100.0000 | 43,820 | 44,149 | 43,820 | 43,820 | | (329) | | (329) | | | | | 862 | |
| 92556*-AB-1 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 04/02/2018 | GOLUB CAPITAL | 12/31/2018 | Redemption 100.0000 | 13,741 | 13,741 | 13,741 | 13,741 | | | | | | | | | 646 | |
| 92940J-AB-4 | WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25 | | 02/23/2018 | GOLDMAN SACHS & COMPANY | 12/31/2018 | Redemption 100.0000 | 10,976 | 10,962 | 10,976 | 10,976 | | 14 | | 14 | | | | | 330 | |
| 92940J-AD-0 | WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25 | | 02/23/2018 | GOLDMAN SACHS & COMPANY | 12/31/2018 | Redemption 100.0000 | 18,816 | 18,792 | 18,816 | 18,816 | | 24 | | 24 | | | | | 371 | |
| 95841#-AB-5 | WIRB CORPERNICUS GROUP INC SR-UNSEC 08/15/22 | | 04/13/2018 | Tax Free Exchange | 12/31/2018 | Redemption 100.0000 | 68,564 | 68,050 | 68,564 | 68,564 | | 513 | | 513 | | | | | 2,108 | |
| 96208U-AM-3 | WEX INC WEX INC 07/01/23 | | 02/08/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 474,296 | 477,090 | 474,296 | 474,296 | | (2,794) | | (2,794) | | | | | 11,244 | |
| 96925H-AF-9 | WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/29/25 | | 05/17/2018 | JP MORGAN SECURITIES | 12/28/2018 | Redemption 100.0000 | 246,578 | 246,498 | 246,578 | 246,578 | | 80 | | 80 | | | | | 3,736 | |
| 98160U-AB-9 | WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/23 | | 10/23/2018 | Various | 12/28/2018 | Redemption 100.0000 | 1,800,000 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | | | | 9,112 | |
| 98310C-AC-6 | WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25 | | 03/29/2018 | BANK OF AMERICA | 12/31/2018 | Redemption 100.0000 | 16,813 | 16,813 | 16,813 | 16,813 | | | | | | | | | 372 | |
| 98920U-AK-0 | ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21 | | 06/05/2018 | Taxable Exchange | 11/30/2018 | Redemption 100.0000 | 4,574,985 | 4,583,266 | 4,574,985 | 4,574,985 | | (8,281) | | (8,281) | | | | | 68,450 | |
| 98975V-AG-1 | ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS 07/02/25 | | 05/23/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 61,845 | 62,038 | 61,845 | 61,845 | | (193) | | (193) | | | | | 869 | |
| BL2358-35-8 | EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23 | | 04/11/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 16,639 | 16,739 | 16,639 | 16,639 | | (100) | | (100) | | | | | 425 | |
| BL2567-81-8 | CONCENTRA INC CONCENTRA INC 06/01/22 | | 01/25/2018 | JP MORGAN SECURITIES | 08/30/2018 | Taxable Exchange | 1,000,000 | 998,750 | 1,003,750 | 998,890 | | 140 | | 140 | | | 4,860 | 4,860 | 21,298 | |
| BL2576-56-1 | CSRA INC CO.ASSET 11/30/23 | | 01/08/2018 | MITSUBISHI UFJ SECURITIES USA | 01/09/2018 | Taxable Exchange | 5,000,000 | 5,000,000 | 5,021,250 | 5,000,000 | | | | | | | 21,250 | 21,250 | | |
| BL2589-72-1 | SEDGWICK CMS INC SEDGWICK CMS INC 03/01/21 | | 04/19/2018 | KKR CORPORATE LENDING LLC | 12/31/2018 | Redemption 100.0000 | 15,000,000 | 14,926,500 | 15,000,000 | 15,000,000 | | 73,500 | | 73,500 | | | | | 507,206 | |
| BL2618-89-2 | WEX INC WEX INC 07/01/23 | | 01/12/2018 | BANK OF AMERICA | 02/08/2018 | Taxable Exchange | 5,225,000 | 5,218,469 | 5,218,495 | 5,218,475 | | 7 | | 7 | | | 20 | 20 | | |
| BL2620-71-6 | VERIFONE INC VERIFONE INC 02/02/25 | | 01/30/2018 | JP MORGAN SECURITIES | 08/20/2018 | Redemption 100.0000 | 10,000,000 | 10,065,750 | 10,000,000 | 10,000,000 | | (65,750) | | (65,750) | | | | | 197,875 | |
| BL2646-36-4 | EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23 | | 03/08/2018 | BANK OF AMERICA | 04/11/2018 | Taxable Exchange | 2,200,000 | 2,200,000 | 2,213,200 | 2,200,000 | | | | | | | 13,200 | 13,200 | | |
| BL2650-13-5 | CHG PPC PARENT LLC CHG PPC PARENT LLC 03/31/25 | | 03/23/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 16,750 | 16,708 | 16,750 | 16,750 | | 42 | | 42 | | | | | 446 | |
| BL2654-52-5 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24 | | 03/16/2018 | JEFFERIES & CO. INC. | 04/18/2018 | Taxable Exchange | 2,743,125 | 2,743,125 | 2,748,282 | 2,743,125 | | | | | | | 5,157 | 5,157 | | |
| BL2664-07-8 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24 | | 03/29/2018 | BANK OF AMERICA | 04/20/2018 | Taxable Exchange | 2,300,000 | 2,300,000 | 2,307,797 | 2,300,000 | | | | | | | 7,797 | 7,797 | | |
| BL2696-74-0 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23 | | 05/09/2018 | JEFFERIES & CO. INC. | 06/22/2018 | Taxable Exchange | 3,474,000 | 3,474,000 | 3,487,896 | 3,474,000 | | | | | | | 13,896 | 13,896 | | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| BL2698-05-0 | HAMILTON HOLDCO LLC HAMILTON HOLDCO LLC 07/03/25 | | 06/01/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 103,750 | 103,491 | 103,750 | 103,750 | | 259 | | 259 | | | | | 970 | |
| BL2706-50-7 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25 | | 06/05/2018 | SCOTIA CAPITAL INC | 06/22/2018 | Taxable Exchange | 17,900,000 | 17,855,250 | 17,820,703 | 17,855,286 | | 36 | | 36 | | | (34,583) | (34,583) | | |
| BL2733-42-8 | CLEAN HARBORS INC CLEAN HARBORS INC 06/30/24 | | 06/29/2018 | GOLDMAN SACHS & COMPANY | 07/27/2018 | Taxable Exchange | 13,300,000 | 13,233,500 | 13,294,414 | 13,233,561 | | 61 | | 61 | | | 60,853 | 60,853 | | |
| BL2773-16-8 | FRONTDOOR INC FRONTDOOR INC 08/16/25 | | 08/14/2018 | JP MORGAN SECURITIES | 12/31/2018 | Redemption 100.0000 | 19,750 | 19,701 | 19,750 | 19,750 | | 49 | | 49 | | | | | 307 | |
| BL2792-92-9 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21 | | 09/13/2018 | JP MORGAN SECURITIES | 09/26/2018 | Taxable Exchange | 20,000,000 | 19,950,000 | 19,990,600 | 19,950,090 | | 90 | | 90 | | | 40,510 | 40,510 | | |
| BL2795-10-4 | KUEHG CORP KUEHG CORP 02/21/25 | | 09/14/2018 | CREDIT SUISSE SECURITIES US LL | 10/04/2018 | Redemption 100.0000 | 46,178 | 46,062 | 46,178 | 46,178 | | 115 | | 115 | | | | | | |
| BL2795-10-4 | KUEHG CORP KUEHG CORP 02/21/25 | | 09/14/2018 | CREDIT SUISSE SECURITIES US LL | 12/07/2018 | Taxable Exchange | 5,903,822 | 5,889,063 | 5,869,875 | 5,889,249 | | 186 | | 186 | | | (19,374) | (19,374) | | |
| BL2795-10-4 | KUEHG CORP KUEHG CORP 02/21/25 | | 09/20/2018 | Taxable Exchange | 12/07/2018 | Taxable Exchange | 12,521,096 | 12,562,791 | 12,449,100 | 12,561,278 | | (1,514) | | (1,514) | | | (112,178) | (112,178) | | |
| BL2824-47-4 | NFP CORP NFP CORP 01/08/24 | | 10/05/2018 | BANK OF AMERICA | 10/22/2018 | Taxable Exchange | 1,500,000 | 1,498,125 | 1,497,810 | 1,498,129 | | 4 | | 4 | | | (319) | (319) | | |
| BL2827-40-2 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23 | | 10/17/2018 | RBC DAIN RAUSCHER INC. | 12/07/2018 | DIRECT | 1,110,000 | 1,108,613 | 1,108,617 | 1,108,621 | | 8 | | 8 | | | (4) | (4) | | |
| BL2827-40-2 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23 | | 10/17/2018 | RBC DAIN RAUSCHER INC. | 11/28/2018 | Taxable Exchange | 2,590,000 | 2,586,763 | 2,564,100 | 2,586,766 | | 4 | | 4 | | | (22,666) | (22,666) | | |
| BL2832-27-9 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24 | | 10/18/2018 | BANK OF AMERICA | 11/14/2018 | Taxable Exchange | 4,650,000 | 4,638,375 | 4,626,750 | 4,638,402 | | 27 | | 27 | | | (11,652) | (11,652) | | |
| BL2832-68-3 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25 | | 11/23/2018 | DEUTSCHE BANK SECURITIES INCOR | 11/30/2018 | Taxable Exchange | 9,900,000 | 9,875,250 | 9,630,819 | 9,875,271 | | 21 | | 21 | | | (244,452) | (244,452) | | |
| BL2841-11-4 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25 | | 11/02/2018 | CREDIT SUISSE SECURITIES US LL | 11/16/2018 | Taxable Exchange | 2,000,000 | 1,980,000 | 1,978,760 | 1,980,018 | | 18 | | 18 | | | (1,258) | (1,258) | | |
| C9413P-AZ-6 | VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS 06/02/25 | | 06/06/2018 | Taxable Exchange | 12/24/2018 | Redemption 100.0000 | 275,345 | 276,356 | 275,345 | 275,345 | | (1,011) | | (1,011) | | | | | 4,334 | |
| Z00052-80-5 | WIRB CORPERNICUS GROUP INC INITIAL TERM LOAN ASSIGNMENT 08/15/22 | | 04/05/2018 | GOLUB CAPITAL | 04/13/2018 | Tax Free Exchange | 800,000 | 796,000 | 796,015 | 796,015 | | 15 | | 15 | | | | | | |
| Z00057-97-8 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 06/29/2018 | ACQUISITION RESOURCE CORP | 12/31/2018 | Redemption 100.0000 | 23,538 | 23,538 | 23,538 | 23,538 | | | | | | | | | 482 | |
| Z00058-34-9 | WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/23 | | 04/03/2018 | HARRIS BANK | 04/30/2018 | Redemption 100.0000 | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | | | | | |
| Z00058-57-0 | IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23 | | 08/08/2018 | Various | 08/14/2018 | Redemption 100.0000 | 665,000 | 665,000 | 665,000 | 665,000 | | | | | | | | | 522 | |
| Z00058-89-3 | PAI HOLDCO INC CLO REALLOCAT SR-SEC 01/05/25 | | 01/04/2018 | BANK OF MONTREAL | 03/08/2018 | Tax Free Exchange | 4,526,026 | 4,526,026 | 4,526,026 | 4,526,026 | | | | | | | | | 23,165 | |
| Z00058-99-2 | PAI HOLDCO INC SR-UNSEC 01/05/25 | | 01/10/2018 | BANK OF MONTREAL | 06/11/2018 | Tax Free Exchange | 10,007,394 | 9,957,357 | 9,959,962 | 9,959,962 | | 2,605 | | 2,605 | | | | | 151,213 | |
| Z00058-99-2 | PAI HOLDCO INC SR-UNSEC 01/05/25 | | 03/08/2018 | Tax Free Exchange | 06/11/2018 | Tax Free Exchange | 4,526,026 | 4,526,026 | 4,526,026 | 4,526,026 | | | | | | | | | 37,020 | |
| Z00059-56-0 | SOLARAY LLC SR-UNSEC 09/08/23 | | 06/05/2018 | ANTARES | 08/10/2018 | Tax Free Exchange | 1,449,320 | 1,449,320 | 1,449,320 | 1,449,320 | | | | | | | | | | |
| Z00060-10-5 | USRP HLDGS INC SR-UNSEC 03/29/25 | | 12/03/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 13,969 | 13,969 | 13,969 | 13,969 | | | | | | | | | 313 | |
| Z00060-42-8 | SABA SOFTWARE INC SR-SEC 1ST LIEN TERM LOAN 05/01/23 | | 04/30/2018 | GOLUB CAPITAL | 05/16/2018 | Tax Free Exchange | 3,900,000 | 3,900,000 | 3,900,000 | 3,900,000 | | | | | | | | | | |
| Z00060-62-6 | COLD SPRING BREWING CO SR-UNSEC 05/15/24 | | 10/16/2018 | VARAGON CAPITAL PARTNERS | 10/24/2018 | Redemption 100.0000 | 156,250 | 156,250 | 156,250 | 156,250 | | | | | | | | | | |
| Z00061-33-5 | FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20 | | 06/21/2018 | BANK OF IRELAND | 08/09/2018 | Tax Free Exchange | 1,337,724 | 1,324,347 | 1,325,035 | 1,325,035 | | 688 | | 688 | | | | | 6,356 | |
| Z00061-79-8 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 10/11/2018 | GOLUB CAPITAL | 12/31/2018 | Redemption 100.0000 | 7,999 | 7,999 | 7,999 | 7,999 | | | | | | | | | 194 | |
| Z00062-17-6 | KSLB HLDGS LLC SR-UNSEC 07/30/23 | | 10/02/2018 | ANTARES | 12/31/2018 | Redemption 100.0000 | 1,666,667 | 1,666,667 | 1,666,667 | 1,666,667 | | | | | | | | | 23,071 | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| Z00062-27-5 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 08/09/2018 | ACQUISITION RESOURCE CORP | 12/31/2018 | Redemption 100.0000 | 18,909 | 18,720 | 18,909 | 18,909 | | 189 | | 189 | | | | | 448 | |
| Z00062-28-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 09/12/2018 | ACQUISITION RESOURCE CORP | 12/31/2018 | Redemption 100.0000 | 11,009 | 10,899 | 11,009 | 11,009 | | 110 | | 110 | | | | | 197 | |
| Z00062-44-0 | NJEYE LLC SR-UNSEC 09/14/24 | | 09/26/2018 | ANTARES | 10/10/2018 | Redemption 100.0000 | 298,020 | 298,020 | 298,020 | 298,020 | | | | | | | | | 1,050 | |
| Z00063-75-2 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC 06/29/25 | | 11/15/2018 | BNP PARIBAS | 11/23/2018 | Tax Free Exchange | 928,522 | 923,880 | 923,895 | 923,895 | | 15 | | 15 | | | | | 1,166 | |
| 68371Y-AJ-2 | OPEN TEXT CORP OPEN TEXT CORP 05/30/25 | A | 06/12/2018 | BARCLAYS BANK PLC | 12/31/2018 | Redemption 100.0000 | 37,500 | 37,594 | 37,500 | 37,500 | | (94) | | (94) | | | | | 405 | |
| BL2828-29-3 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC 05/31/25 | A | 10/29/2018 | BARCLAYS BANK PLC | 11/26/2018 | Taxable Exchange | 28,560,000 | 28,203,000 | 27,874,560 | 28,203,745 | | 745 | | 745 | | | (329,185) | (329,185) | | |
| C7052B-AF-1 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC 05/31/25 | A | 11/26/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 71,579 | 69,861 | 71,579 | 71,579 | | 1,718 | | 1,718 | | | | | 428 | |
| C7236#-AA-2 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 04/30/2018 | ANTARES | 10/01/2018 | Redemption 100.0000 | 80,666 | 79,456 | 80,666 | 80,666 | | 1,210 | | 1,210 | | | | | 322 | |
| C7236#-AB-0 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 04/30/2018 | Various | 05/07/2018 | Redemption 100.0000 | 11,436 | 11,325 | 11,436 | 11,436 | | 111 | | 111 | | | | | 3 | |
| 78466D-BE-3 | SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25 | D | 02/28/2018 | CREDIT SUISSE SECURITIES US LL | 12/31/2018 | Redemption 100.0000 | 269,135 | 268,462 | 269,135 | 269,135 | | 673 | | 673 | | | | | 5,016 | |
| BL2353-30-0 | VGROUP LTD VGROUP LTD 03/11/24 | D | 09/07/2018 | RBC DAIN RAUSCHER INC. | 12/31/2018 | Redemption 100.0000 | 4,840 | 4,834 | 4,840 | 4,840 | | 6 | | 6 | | | | | 37 | |
| BL2651-41-4 | TITAN ACQUISITION LTD TITAN ACQUISITION LTD 03/28/25 | D | 03/16/2018 | DEUTSCHE BANK SECURITIES INCOR | 12/31/2018 | Redemption 100.0000 | 65,813 | 65,648 | 65,813 | 65,813 | | 165 | | 165 | | | | | 1,090 | |
| BL2683-32-6 | SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25 | D | 04/19/2018 | BANK OF AMERICA | 12/31/2018 | Redemption 100.0000 | 14,300 | 14,282 | 14,300 | 14,300 | | 18 | | 18 | | | | | 296 | |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24 | D | 11/27/2018 | CITIGROUP GLOBAL MARKETS INC | 12/31/2018 | Redemption 100.0000 | 3,770 | 3,714 | 3,770 | 3,770 | | 57 | | 57 | | | | | 4 | |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24 | D | 05/24/2018 | Taxable Exchange | 12/31/2018 | Redemption 100.0000 | 12,355 | 12,388 | 12,355 | 12,355 | | (33) | | (33) | | | | | 125 | |
| 58711P-AQ-5 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25 | | 04/11/2018 | Taxable Exchange | 11/01/2018 | Redemption 100.0000 | 141,704 | 141,729 | 141,704 | 141,704 | | (24) | | (24) | | | | | 2,439 | |
| 8299999. Subtotal - Bonds - Bank Loans | | | | | | | 469,715,199 | 469,187,546 | 468,497,222 | 469,051,739 | | (135,797) | | (135,797) | | | (670,327) | (670,327) | 5,509,285 | |
| 8399998. Total - Bonds | | | | | | | 1,085,634,804 | 1,588,775,884 | 1,591,486,413 | 1,583,604,227 | | (5,171,694) | (46) | (5,171,648) | | | 7,708,968 | 7,708,968 | 22,415,123 | 1,911,433 |
| C5291#-10-0 | MANITOBA -PROVINCE OF AMENITY HLDGS CLASS B | | 03/28/2018 | JP MORGAN SECURITIES | 03/28/2018 | JP MORGAN SECURITIES | 5,250,000.000 | 4,061,896 | 4,061,896 | 4,061,896 | | | | | | | | | | |
| Z00058-92-7 | TIAA CHURCHILL MID MKT CLO IV CLO IV | C | 04/04/2018 | WELLS FARGO | 04/20/2018 | Redemption 1.0000 | 93,000,000.000 | 93,000,000 | 93,000,000 | 93,000,000 | | | | | | | | | 676,489 | |
| ZD8787-85-9 | TIA CLO IV LTD | D | 09/06/2018 | U.S. BANK | 12/20/2018 | Redemption 1.0000 | 85,000,000.000 | 85,000,000 | 85,000,000 | 85,000,000 | | | | | | | | | 4,142,804 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 182,061,896 | 182,061,896 | 182,061,896 | | | | | | | | | 4,819,293 | |
| 8999998. Total - Preferred Stocks | | | | | | | | 182,061,896 | 182,061,896 | 182,061,896 | | | | | | | | | 4,819,293 | |
| 704551-10-0 | PEABODY ENERGY CORP PEABODY ENERGY CORP | | 01/31/2018 | Taxable Exchange | 11/07/2018 | Various | 199,740.000 | 8,341,621 | 7,028,687 | 7,080,783 | | | 1,260,838 | (1,260,838) | | | (52,096) | (52,096) | 104,715 | |
| P7353Y-10-6 | OI SA OI SA-ADR - RTS-W/I 0.010% 09/28/28 | | 11/20/2018 | Various | 12/19/2018 | BTG PACTUAL BANKING LIMITED | 4,130,980.000 | | 20,675 | | | | | | | | 20,675 | 20,675 | | |
| ZD5100-00-7 | FEDERAL HOME LOAN BANK MEMBERSHIP STOCK | | 12/18/2018 | FEDERAL HOME LOAN BANK | 12/20/2018 | FEDERAL HOME LOAN BANK | 10,166,400.000 | 1,016,640,000 | 1,016,640,000 | 1,016,640,000 | | | | | | | | | 408,000 | |
| ZD7776-65-5 | SAYERS TECHNOLOGY HLDGS-INC | | 03/26/2018 | SAYERS TECHNOLOGY HOLDINGS | 03/26/2018 | SAYERS TECHNOLOGY HOLDINGS | 1.000 | | | | | | | | | | | | | |
| 670851-60-9 | OI SA OI SA-CW19 | D | 07/31/2018 | Taxable Exchange | 10/19/2018 | Conversion | 206,526.000 | 879,801 | 683,601 | 879,801 | | | | | | | (196,200) | (196,200) | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 1,025,861,422 | 1,024,372,963 | 1,024,600,584 | | | 1,260,838 | (1,260,838) | | | (227,621) | (227,621) | 512,715 | |
| 67079T-10-1 | NUVEEN INVESTMENTS NUVEEN EMER MKTS DBT 2025 TERM | | 06/06/2018 | BFDS BROKER | 11/14/2018 | BFDS BROKER | 10,200.000 | 100,317 | 100,317 | 100,317 | | | | | | | | | | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | | | 100,317 | 100,317 | 100,317 | | | | | | | | | | |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 9799998. Total - Common Stocks | | | | | | | | 1,025,961,739 | 1,024,473,280 | 1,024,700,901 | | | 1,260,838 | (1,260,838) | | | (227,621) | (227,621) | 512,715 | |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 1,208,023,635 | 1,206,535,176 | 1,206,762,797 | | | 1,260,838 | (1,260,838) | | | (227,621) | (227,621) | 5,332,008 | |
| 9999999 - Totals | | | | | | | | 2,796,799,519 | 2,798,021,589 | 2,790,367,024 | | (5,171,694) | 1,260,792 | (6,432,486) | | | 7,481,347 | 7,481,347 | 27,747,131 | 1,911,433 |

# 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 |
| 0999999. Total Preferred Stocks | | | | | | | | | | XXX | XXX |
| 87256*-10-8 | TIAA-CREF Life Insurance Company | | 60142 | | 8BI | NO | | 515,466,733 | | 2,500,000.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | | | 515,466,733 | | XXX | XXX |
| 81793*-10-1 | 730 TEXAS FOREST HOLDINGS, INC. | | 69345 | | 2CIB2 - Investments in non-insurance SCA Entities Statutory Basis | NO | | 547,046 | | 1.000 | 100.0 |
| 1699999. Subtotal - Common Stock - Investment Sub | | | | | | | | 547,046 | | XXX | XXX |
| 68062#-10-8 | OLEUM HOLDING COMPANY, INC. | | 69345 | | 2CIB2 - Investments in non-insurance SCA Entities Statutory Basis | NO | | 228,635,420 | | 100.000 | 100.0 |
| 60407*-10-3 | ND Properties Inc | | 69345 | | | YES | 447,026 | 658,431,808 | | 68.000 | 100.0 |
| 000000-00-0 | Tuition Financing Inc | | 69345 | | 8BIII | NO | | 13,332,703 | 13,332,703 | 1.000 | 100.0 |
| 000000-00-0 | MYVEST CORPORATION | | 69345 | | 2CIB2 - Investments in non-insurance SCA Entities Statutory Basis | NO | | 49,777,726 | | 1,000.000 | 100.0 |
| 87226@-10-3 | T-C Europe Holding Inc | | 69345 | | | NO | (63) | 4,202,103 | 4,202,103 | 1.000 | 100.0 |
| 000000-00-0 | TIAA FSB HOLDINGS, INC. | | 69345 | | 2CIB2 - Investments in non-insurance SCA Entities Statutory Basis | NO | | 3,555,207,652 | | 1,000.000 | 100.0 |
| 1799999. Subtotal - Common Stock - Other Affiliates | | | | | | | 446,963 | 4,509,587,412 | 17,534,806 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | | 446,963 | 5,025,601,191 | 17,534,806 | XXX | XXX |
| 1999999 - Totals | | | | | | | 446,963 | 5,025,601,191 | 17,534,806 | XXX | XXX |

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

2.Total amount of intangible assets nonadmitted $

# 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 |

# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4<br>Total<br>Amount of Intangible | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| 0199999. Subtotal - Preferred Stock | | | | XXX | XXX |
| | TIAA Lux 11 S.a.r.l. | ND Properties Inc | | 62,392.380 | 51.0 |
| | TIAA Lux 5 S.a.r.l. | ND Properties Inc | | 115,355.880 | 51.0 |
| | T-C PEP Property S.a.r.l. | ND Properties Inc | | 4,503.300 | 51.0 |
| | T-C PEP Asset S.a.r.l. | ND Properties Inc | | 65.280 | 51.0 |
| | T-C Neuperlach Development S.a.r.l. | ND Properties Inc | | 334.560 | 51.0 |
| | T-C PEP Holding S.a.r.l. | ND Properties Inc | | 4,504.830 | 51.0 |
| | Cityhold Office Partnership SARL | ND Properties Inc | | 4,049,516.000 | 50.0 |
| | NC Europe Office Holdings SARL | ND Properties Inc | | 18,381,112.000 | 100.0 |
| | ND Europe, S.a.r.l. | ND Properties Inc | | 425,193.000 | 100.0 |
| 0299999. Subtotal - Common Stock | | | | XXX | XXX |
| 0399999 - Total | | | | 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 | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 9199999 - Totals | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |

NONE

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0369999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0379999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0389999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0399999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0409999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0419999999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Total Purchased Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0499999999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0709999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0779999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0789999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0799999999. Total Written Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0809999999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0819999999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0829999999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0839999999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999999. Total Written Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 02/20/2018 | 02/15/2047 | | 25,000,000 | 3.6625 /(FLT.) | | | 579,837 | | | 1,444,062 | | | | | 653,465 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 04/20/2018 | 02/15/2047 | | 25,000,000 | 3.6530 /(FLT.) | | | 438,858 | | | 2,178,166 | | | | | 670,406 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 02/08/2018 | 02/15/2047 | | 25,000,000 | 3.6650 /(FLT.) | | | 506,620 | | | 1,750,889 | | | | | 659,839 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 05/23/2018 | 02/15/2047 | | 25,000,000 | 3.6910 /(FLT.) | | | 356,935 | | | 1,918,434 | | | | | 660,652 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 02/21/2018 | 02/15/2047 | | 25,000,000 | 3.6900 /(FLT.) | | | 577,148 | | | 1,347,128 | | | | | 648,443 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 03/16/2018 | 02/15/2047 | | 100,000,000 | 3.6320 /(FLT.) | | | 2,038,661 | | | 6,186,441 | | | | | 2,635,919 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 05/23/2018 | 02/15/2047 | | 50,000,000 | 3.6900 /(FLT.) | | | 713,568 | | | 3,826,868 | | | | | 1,321,303 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/20/2017 | 02/15/2047 | | 25,000,000 | 3.3650 /(FLT.) | | | 622,098 | | | 600,184 | | | | | 667,750 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 12/20/2017 | 02/15/2047 | | 25,000,000 | 3.3350 /(FLT.) | | | 632,108 | | | 1,058,849 | | | | | 681,716 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/09/2017 | 02/15/2047 | | 25,000,000 | 3.2625 /(FLT.) | | | 611,467 | | | 614,584 | | | | | 680,089 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 08/28/2017 | 02/15/2047 | | 25,000,000 | 3.3025 /(FLT.) | | | 603,693 | | | 191,282 | | | | | 665,610 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/06/2017 | 02/15/2047 | | 25,000,000 | 3.4490 /(FLT.) | | | 628,307 | | | 512,729 | | | | | 656,261 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/04/2017 | 02/15/2047 | | 35,000,000 | 3.4120 /(FLT.) | | | 876,696 | | | 800,731 | | | | | 926,448 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 02/09/2018 | 02/15/2047 | | 25,000,000 | 3.6650 /(FLT.) | | | 496,691 | | | 1,663,038 | | | | | 657,937 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/12/2017 | 02/15/2047 | | 15,600,000 | 3.3050 /(FLT.) | | | 385,644 | | | 425,371 | | | | | 422,199 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 06/07/2017 | 02/15/2047 | | 25,000,000 | 3.2885 /(FLT.) | | | 596,459 | | | (8,849) | | | | | 662,610 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 07/25/2017 | 02/15/2047 | | 50,000,000 | 3.3950 /(FLT.) | | | 1,214,308 | | | (48,167) | | | | | 1,300,356 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 02/07/2018 | 02/15/2047 | | 25,000,000 | 3.6025 /(FLT.) | | | 502,677 | | | 1,719,271 | | | | | 665,974 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 05/22/2017 | 02/15/2047 | | 25,000,000 | 3.4200 /(FLT.) | | | 623,671 | | | 456,042 | | | | | 658,231 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 07/19/2017 | 02/15/2047 | | 25,000,000 | 3.3525 /(FLT.) | | | 608,882 | | | 187,959 | | | | | 659,787 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 07/13/2017 | 02/15/2047 | | 25,000,000 | 3.4250 /(FLT.) | | | 610,257 | | | (22,599) | | | | | 646,885 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 12/20/2017 | 02/15/2047 | | 25,000,000 | 3.3420 /(FLT.) | | | 634,708 | | | 1,122,758 | | | | | 682,351 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/12/2017 | 02/15/2047 | | 9,400,000 | 3.3050 /(FLT.) | | | 232,375 | | | 256,313 | | | | | 254,402 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/03/2017 | 02/15/2047 | | 25,000,000 | 3.2890 /(FLT.) | | | 608,695 | | | 416,531 | | | | | 672,374 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/29/2017 | 02/15/2047 | | 25,000,000 | 3.4125 /(FLT.) | | | 629,546 | | | 684,909 | | | | | 664,243 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.4010 /(FLT.) | | | 629,791 | | | 729,687 | | | | | 666,680 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 07/03/2017 | 02/15/2047 | | 25,000,000 | 3.3125 /(FLT.) | | | 589,107 | | | (354,034) | | | | | 651,925 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 05/17/2018 | 02/15/2047 | | 25,000,000 | 3.7701 /(FLT.) | | | 377,156 | | | 1,923,266 | | | | | 652,348 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 06/19/2017 | 02/15/2047 | | 25,000,000 | 3.2175 /(FLT.) | | | 571,919 | | | (605,164) | | | | | 657,008 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 06/28/2017 | 02/15/2047 | | 25,000,000 | 3.2510 /(FLT.) | | | 587,899 | | | (168,825) | | | | | 663,272 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.4150 /(FLT.) | | | 631,147 | | | 731,006 | | | | | 665,000 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.4050 /(FLT.) | | | 628,639 | | | 680,675 | | | | | 665,000 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 06/28/2017 | 02/15/2047 | | 25,000,000 | 3.2410 /(FLT.) | | | 586,681 | | | (173,929) | | | | | 664,321 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/05/2017 | 02/15/2047 | | 25,000,000 | 3.4138 /(FLT.) | | | 625,670 | | | 547,074 | | | | | 660,989 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 05/24/2017 | 02/15/2047 | | 50,000,000 | 3.4350 /(FLT.) | | | 1,242,357 | | | 622,927 | | | | | 1,306,865 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 07/07/2017 | 02/15/2047 | | 25,000,000 | 3.4380 /(FLT.) | | | 607,802 | | | (151,969) | | | | | 642,546 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 09/18/2017 | 02/15/2047 | | 25,000,000 | 3.3250 /(FLT.) | | | 626,683 | | | 907,967 | | | | | 679,440 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/26/2017 | 02/15/2047 | | 25,000,000 | 3.4350 /(FLT.) | | | 625,086 | | | 451,525 | | | | | 656,449 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 09/11/2017 | 02/15/2047 | | 25,000,000 | 3.2860 /(FLT.) | | | 618,963 | | | 786,883 | | | | | 681,274 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/27/2018 | 02/15/2047 | | 25,000,000 | 3.7020 /(FLT.) | | | 567,083 | | | 1,505,081 | | | | | 650,574 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/21/2018 | 02/15/2047 | | 25,000,000 | 3.7350 /(FLT.) | | | 581,733 | | | 1,380,123 | | | | | 644,423 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.4000 /(FLT.) | | | 630,887 | | | 776,202 | | | | | 667,731 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 08/08/2017 | 02/15/2047 | | 25,000,000 | 3.4010 /(FLT.) | | | 622,491 | | | 483,259 | | | | | 660,989 | | 100/100 |
| 0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate | | | | | | | | | | | | 27,681,003 | | XXX | 39,354,678 | | | | | 32,012,084 | XXX | XXX |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD | 109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/2024 | D-1 | Currency | BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 | 09/10/2002 | 03/31/2024 | | 39,780,000 | 6.1000 /(6.9240) | | | (1,146,336) | (5,982,152) | | (8,314,971) | | 3,939,113 | | | 455,737 | | 100/100 |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD | 221025AB5 CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/2026 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 04/19/2001 | 06/30/2026 | | 20,249,435 | 7.4742 /(7.6010) | | | (309,804) | (2,711,395) | | (3,883,483) | | 1,976,422 | | | 277,277 | | 100/100 |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD | C4111@AB9 GREAT LAKES POWER LTD SR 6.6% 06/16/2023 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/09/2003 | 06/16/2023 | | 61,860,768 | 5.8215 /(6.6000) | | | (640,241) | 146,358 | | (3,531,357) | | 5,504,814 | | | 653,291 | | 100/100 |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD | 531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% 10/06/2025 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 09/30/2005 | 10/06/2025 | | 37,068,966 | 5.8275 /(5.5560) | | | 330,119 | 5,571,749 | | 6,529,478 | | 2,711,216 | | | 482,134 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD | C41116@AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% 06/16/2023 | D-1 | Currency | THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72 | 09/30/2003 | 06/16/2023 | | 24,422,735 | 7.1860 /(7.8000) | | | (175,953) | 250,453 | | (791,993) | | 2,080,701 | | | 257,920 | | 100/100 |
| 0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | (1,942,215) | (2,724,987) | XXX | (9,992,326) | | 16,212,266 | | | 2,126,359 | XXX | XXX |
| 0909999999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | 25,738,788 | (2,724,987) | XXX | 29,362,352 | | 16,212,266 | | | 34,138,443 | XXX | XXX |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | 'G7334@AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 4.23% 06/13/2030 | D-1 | Interest Rate | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 05/31/2018 | 06/13/2030 | | 31,000,000 | 4.2250 /(FLT.) | | | 124,448 | 995,766 | | 995,766 | 995,766 | | | | 524,550 | | 0001 |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | 'G7334@AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 4.32% 06/13/2033 | D-1 | Interest Rate | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 05/30/2018 | 06/13/2033 | | 30,000,000 | 4.3240 /(FLT.) | | | 127,850 | 1,043,007 | | 1,043,007 | 1,043,007 | | | | 570,252 | | 0001 |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | 'G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.05883% 10/30/2025 | D-1 | Interest Rate | UBS SECURITIES LLC SNZ2OJLFK8MNNCLQOF39 | 10/16/2013 | 10/30/2025 | | 55,000,000 | 4.2400 /(FLT.) | | | 549,670 | 1,605,260 | | 1,605,260 | (1,254,368) | | | | 718,868 | | 0001 |
| 0919999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 801,968 | 3,644,033 | XXX | 3,644,033 | 784,405 | | | | 1,813,670 | XXX | XXX |
| CREDIT DEFAULT SWAP - BGS CTL PT-CVS EVANSVILLE SR-SEC | 08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC | D-1 | Credit | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 07/16/2018 | 06/20/2021 | | 3,100,000 | CREDIT EVENT /(1.0000) | | (54,718) | (16,792) | (47,811) | | (47,811) | (1,562) | | 8,469 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - AETNA INC SR UNSEC | 008117AP8 AETNA INC SR UNSEC 2.75% 11/15/2022 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/28/2018 | 06/20/2021 | | 4,000,000 | CREDIT EVENT /(1.0000) | | (96,962) | (31,889) | (77,255) | | (77,255) | (2,705) | | 22,413 | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT | 058498AS5 BALL CORP CO.GUARNT 4% 11/15/2023 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/02/2017 | 06/20/2022 | | 1,000,000 | CREDIT EVENT /(5.0000) | (202,760) | | (50,694) | (145,317) | | (145,317) | 11,657 | | 39,324 | | | 3FE | 0002 |
| CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC | 22956#AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 07/18/2018 | 06/20/2021 | | 6,800,000 | CREDIT EVENT /(1.0000) | | (122,114) | (36,833) | (104,875) | | (104,875) | (1,280) | | 18,518 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - CITIGROUP INC SUBORD | 172967CC3 CITIGROUP INC SUBORD 6% 10/31/2033 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/13/2009 | 03/20/2019 | | 5,000,000 | CREDIT EVENT /(3.0000) | | | (152,083) | (27,658) | | (27,658) | 135,757 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2019 | | 1,660,000 | CREDIT EVENT /(1.0000) | | (26,168) | (17,384) | (13,158) | | (13,158) | (5) | | 13,016 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2020 | | 1,755,000 | CREDIT EVENT /(1.0000) | | (36,768) | (18,379) | (23,998) | | (23,998) | 767 | | 12,003 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2021 | | 1,855,000 | CREDIT EVENT /(1.0000) | | (40,957) | (19,426) | (30,359) | | (30,359) | 668 | | 9,930 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2022 | | 11,520,000 | CREDIT EVENT /(1.0000) | | (219,778) | (120,640) | (185,430) | | (185,430) | (7,880) | | 42,229 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% 10/10/2032 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 09/19/2017 | 12/20/2022 | | 20,000,000 | CREDIT EVENT /(1.0000) | (476,173) | | (202,778) | (321,927) | | (321,927) | (5,488) | | 89,740 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/11/2011 | 12/20/2021 | | 10,000,000 | CREDIT EVENT /(1.0000) | 105,949 | | (101,389) | (163,662) | | (163,662) | 78,410 | | (9,168) | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/12/2011 | 12/20/2021 | | 8,000,000 | CREDIT EVENT /(1.0000) | 77,431 | | (81,111) | (130,930) | | (130,930) | 62,001 | | (6,715) | | | 2 | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/06/2011 | 12/20/2021 | | 10,000,000 | CREDIT EVENT/(1.0000) | 125,283 | | (101,389) | (163,662) | | (163,662) | 80,337 | | (10,806) | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC | 88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% 05/01/2037 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 12/03/2018 | 12/20/2019 | | 4,000,000 | CREDIT EVENT/(1.0000) | | (34,918) | (3,111) | (33,692) | | (33,692) | (1,338) | | 2,564 | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC | 91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/10/2009 | 02/01/2019 | | 18,000,000 | CREDIT EVENT/(.7200) | | | (131,400) | (9,315) | | (9,315) | 111,765 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC | 91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/05/2009 | 02/01/2019 | | 15,000,000 | CREDIT EVENT/(.6500) | | | (98,854) | (6,834) | | (6,834) | 82,674 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC | 91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/10/2009 | 02/01/2019 | | 5,000,000 | CREDIT EVENT/(.7200) | | | (36,500) | (2,588) | | (2,588) | 31,046 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC | 91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/11/2009 | 02/01/2019 | | 5,000,000 | CREDIT EVENT/(.7200) | | | (36,500) | (2,588) | | (2,588) | 31,046 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - VALERO ENERGY CORP SR UNSEC | 91913YAS9 VALERO ENERGY CORP SR UNSEC | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/13/2009 | 03/15/2019 | | 16,000,000 | CREDIT EVENT/(2.6000) | | | (421,778) | (80,701) | | (80,701) | 408,616 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% 10/10/2032 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 09/19/2017 | 12/20/2022 | | 18,000,000 | CREDIT EVENT/(1.0000) | (428,555) | | (182,500) | (289,734) | | (289,734) | (4,939) | | 80,766 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT 058498AS5 | 058498AS5 BALL CORP CO.GUARNT 4% 11/15/2023 | D-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/04/2018 | 12/20/2019 | | 8,000,000 | CREDIT EVENT/(5.0000) | | (395,272) | (30,000) | (371,472) | | (371,472) | (4,242) | | 28,041 | | | 3FE | 0002 |
| CREDIT DEFAULT SWAP - BURLINGTN NORTH SANTA FE SR UNSEC | 12189TAA2 BURLINGTN NORTH SANTA FE SR UNSEC 7% 12/15/2025 | D-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/21/2009 | 12/20/2019 | | 30,000,000 | CREDIT EVENT/(1.0000) | (962,733) | | (304,167) | (276,134) | | (276,134) | 183,543 | | 91,311 | | | 1FE | 0002 |
| CREDIT DEFAULT SWAP - CALIFORNIA RESOURCES CRP CO.GUARNT | 130570AF4 CALIFORNIA RESOURCES CRP CO.GUARNT 6% 11/15/2024 | D-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/04/2018 | 12/20/2019 | | 3,000,000 | CREDIT EVENT/(5.0000) | | 195,000 | (11,250) | 163,804 | | 163,804 | (17,807) | | (13,389) | | | 5FE | 0002 |
| CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSEC | 816851AK5 SEMPRA ENERGY SR UNSEC 9.8% 02/15/2019 | D-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/17/2008 | 02/15/2019 | | 25,000,000 | CREDIT EVENT/(1.4800) | | | (375,139) | (43,284) | | (43,284) | 352,582 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% 10/10/2032 | D-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/19/2017 | 12/20/2022 | | 30,000,000 | CREDIT EVENT/(1.0000) | (699,077) | | (304,167) | (482,890) | | (482,890) | (5,344) | | 131,716 | | | 2 | 0002 |
| CREDIT DEFAULT SWAP - ONEOK PARTNERS LP CO.GUARNT | 68268NAE3 ONEOK PARTNERS LP CO.GUARNT 8.625% 03/01/2019 | D-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/26/2009 | 03/01/2019 | | 10,000,000 | CREDIT EVENT/(2.0500) | | | (207,847) | (31,329) | | (31,329) | 184,742 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSEC | 816851AK5 SEMPRA ENERGY SR UNSEC 9.8% 02/15/2019 | D-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/17/2008 | 02/15/2019 | | 25,000,000 | CREDIT EVENT/(1.4800) | | | (375,139) | (43,284) | | (43,284) | 352,582 | | | | | 2FE | 0002 |
| CREDIT DEFAULT SWAP - INTERNATIONAL PAPER CO SR UNSEC | 460146CE1 INTERNATIONAL PAPER CO SR UNSEC 7.5% 08/15/2021 | D-1 | Credit | UBS AG BFM8T61CT2L1QCEMIK50 | 05/04/2009 | 05/15/2019 | | 7,100,000 | CREDIT EVENT/(3.0000) | | | (215,958) | (75,934) | | (75,934) | 209,300 | | | | | 2FE | 0002 |
| 0929999999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | (2,460,635) | (832,655) | (3,685,097) | (3,022,017) | XXX | (3,022,017) | 2,264,903 | | 549,962 | | | XXX | XXX |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G0566*AB5 ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/2025 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 05/30/2013 | 06/30/2025 | | 40,986,638 | 4.6100/(4.1010) | | | 657,473 | 6,022,917 | | 6,022,917 | 345,860 | 2,041,291 | | | 522,479 | | 0003 |
| CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD | W2710@AB6 ELLEVIO AB 2.78% Due 10/26/2028 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 09/08/2016 | 10/26/2028 | | 75,000,000 | 3.4400/(2.7800) | | | 605,330 | (2,662,648) | | (2,662,648) | (910,850) | 5,751,841 | | | 1,175,266 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 855400 | B-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 02/21/2018 | 04/24/2023 | | 49,831,944 | 4.1255 /(2.5801) | | | 737,848 | 5,219,909 | | 5,219,909 | 840,795 | 4,379,114 | | | 517,669 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 859500 | B-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 04/24/2018 | 04/15/2033 | | 72,664,800 | 4.3970 /(2.9087) | | | 822,207 | 9,737,637 | | 9,737,637 | 3,352,025 | 6,385,612 | | | 1,373,522 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N2557FDK7 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% 01/24/2033 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 03/12/2003 | 01/24/2033 | | 22,030,000 | 7.7700 /(7.5000) | | | (77,099) | (8,594,588) | | (8,594,588) | 1,274,852 | 1,081,909 | | | 413,124 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 218493AA2 CORDELIO AMALCO LP I A-SR-UNSEC 09/30/2034 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 11/29/2018 | 09/30/2034 | | 35,795,026 | 4.4500 /(4.0870) | | | 9,967 | 1,255,650 | | 1,255,650 | 254,060 | 1,001,590 | | | 710,286 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 218493AB0 CORDELIO AMALCO LP I B-SR-UNSEC 06/30/2034 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 11/29/2018 | 06/30/2034 | | 35,795,026 | 4.4500 /(4.0870) | | | 9,967 | 1,249,507 | | 1,249,507 | 247,917 | 1,001,590 | | | 704,626 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 479142D#5 JOHNSON MATTHEY PLC SR-UNSEC 2.54% 12/19/2025 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 12/10/2018 | 12/19/2025 | | 29,049,000 | 3.9650 /(2.5400) | | | 13,572 | 110,641 | | 110,641 | 377,436 | (266,795) | | | 383,443 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 855100 | B-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 12/04/2018 | 07/15/2024 | | 16,588,000 | 5.9000 /(4.2331) | | | 19,923 | 344,307 | | 344,307 | 326,104 | 18,203 | | | 195,247 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 855100 | B-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 08/30/2018 | 07/15/2024 | | 15,177,500 | 5.9380 /(4.2821) | | | 83,204 | 632,077 | | 632,077 | 335,529 | 296,548 | | | 178,645 | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Private Placement (Endeavor) 12/13/2028 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 06/13/2018 | 12/13/2028 | | 49,322,000 | 4.2050 /(4.3600) | | | 3,893 | 3,774,674 | | 3,774,674 | 235,382 | 3,539,292 | | | 778,006 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | Private Placement (McCain) 10/23/2030 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 01/23/2018 | 10/23/2030 | | 16,079,756 | 3.7350 /(3.6800) | | | 11,610 | 1,273,659 | | 1,273,659 | (156,228) | 1,430,132 | | | 276,341 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 390730AK5 GREAT LAKES POWER LTD 3-SUB-SEC 4.96% 06/16/2023 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 03/19/2014 | 06/16/2023 | | 17,005,281 | 4.9080 /(4.9600) | | | 127,647 | 3,144,971 | | 3,144,971 | (85,214) | 1,197,979 | | | 179,587 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 03/14/2033 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 01/25/2018 | 03/14/2033 | | 27,160,500 | 4.4550 /(3.0200) | | | 372,542 | 4,126,443 | | 4,126,443 | 1,183,339 | 2,943,104 | | | 511,843 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | Private Placement (McCain) 10/25/2032 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27 | 01/23/2018 | 10/25/2032 | | 26,531,597 | 3.8300 /(3.7900) | | | 18,895 | 2,067,468 | | 2,067,468 | (291,847) | 2,359,314 | | | 493,150 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 03/14/2030 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/25/2018 | 03/14/2030 | | 15,720,100 | 4.3060 /(2.9000) | | | 210,473 | 2,270,576 | | 2,270,576 | 571,074 | 1,699,502 | | | 263,113 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 849400 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 11/13/2017 | 01/25/2023 | | 199,888,650 | 3.8350 /(2.6778) | | | 2,210,293 | 4,948,291 | | 4,948,291 | 1,960,899 | 11,539,864 | | | 2,016,163 | | 0003 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD | MORTGAGE LOAN 855500 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/13/2018 | 05/16/2020 | | 13,385,997 | 7.1956 /(5.2304) | | | 222,192 | 1,288,168 | | 1,288,168 | 122,332 | 1,165,836 | | | 78,562 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN #855500 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 11/14/2018 | 05/16/2020 | | 7,765,200 | 7.0028 /(5.2293) | | | 29,100 | 128,945 | | 128,945 | 11,343 | 117,601 | | | 45,573 | | 0003 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD | MORTGAGE LOAN 855500 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/12/2018 | 05/16/2020 | | 7,094,000 | 7.1801 /(5.2304) | | | 111,981 | 790,861 | | 790,861 | 69,860 | 721,001 | | | 41,634 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 628908CN9 Cityhold Office Partnership 2.85% 10/01/2020 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/29/2015 | 10/01/2020 | | 303,080,000 | 1.6200 /(1.5000) | | | 1,040,674 | 41,222,103 | | 41,222,103 | 2,882,080 | 15,109,478 | | | 2,006,276 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD | Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% 10/08/2025 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/11/2015 | 10/08/2025 | | 51,203,277 | 3.8025 /(.9550) | | | 1,461,314 | (510,078) | | (510,078) | (284,258) | 439,398 | | | 666,244 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% 05/04/2031 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 02/04/2016 | 05/04/2031 | | 65,655,000 | 4.1450 /(3.5700) | | | 611,484 | 5,492,465 | | 5,492,465 | 2,061,977 | 3,399,633 | | | 1,153,383 | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% 09/30/2039 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 12/11/2017 | 09/30/2039 | | 90,288,000 | 4.1680 /(4.8700) | | | (525,556) | 2,057,914 | | 2,057,914 | (3,643,918) | 9,108,114 | | | 2,056,407 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 718500 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/28/2017 | 01/25/2022 | | 33,200,000 | 6.9610 /(5.7103) | | | 409,611 | 1,284,374 | | 1,284,374 | 230,324 | 1,888,685 | | | 290,829 | | 0003 |
| CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD | Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.47084% 07/02/2040 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 12/15/2017 | 07/01/2040 | | 147,589,757 | 3.5000 /(4.1850) | | | (876,154) | (3,421,289) | | (3,421,289) | (294,023) | 14,447,222 | | | 3,421,949 | | 0003 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD | G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/01/2016 | 12/31/2029 | | 47,736,297 | 4.1225 /(3.2347) | | | 1,491,859 | (4,370,760) | | (4,370,760) | (409,710) | 2,951,189 | | | 791,617 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% 11/12/2026 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/17/2014 | 11/12/2026 | | 25,930,000 | 3.8750 /(2.1000) | | | 534,673 | 2,193,323 | | 2,193,323 | (171,756) | 1,081,909 | | | 363,637 | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 7107B 101 MILLER STREET 6% 12/13/2024 | BA-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 12/11/2014 | 12/13/2024 | | 25,187,081 | 4.4925 /(6.0000) | | | (201,052) | 2,159,548 | | 2,159,548 | (167,636) | 2,316,117 | | | 307,261 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | AV3038586 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% 11/09/2028 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/05/2018 | 11/09/2028 | | 10,036,400 | 5.1810 /(2.3750) | | | 40,994 | 352,801 | | 352,801 | 399,010 | (46,209) | | | 157,561 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11% Due 6/15/2023 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 12/14/2016 | 11/30/2019 | | 15,387,249 | 11.6000/(11.0000) | | | 85,235 | 601,959 | | 601,959 | 60,091 | 1,275,217 | | | 73,661 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% 05/04/2028 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 02/04/2016 | 05/04/2028 | | 21,885,000 | 3.9660 /(3.4600) | | | 186,324 | 1,938,663 | | 1,938,663 | 558,620 | 1,133,211 | | | 334,498 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 803402 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 04/10/2018 | 10/15/2026 | | 22,657,830 | 4.3120 /(2.8898) | | | 264,291 | 2,884,758 | | 2,884,758 | 607,779 | 2,276,980 | | | 316,230 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | LW0042629 TRINITY ACQUISITION PLC CO.GUARNT 2.125% 05/26/2022 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 05/18/2017 | 05/26/2022 | | 22,226,000 | 4.8320 /(2.1250) | | | 597,412 | (917,710) | | (917,710) | (166,837) | 1,081,909 | | | 205,081 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | PPL N7591#AA9 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 07/12/2018 | 10/12/2028 | | 36,177,000 | 4.2770 /(1.8200) | | | 197,688 | 1,317,023 | | 1,317,023 | 658,303 | 658,720 | | | 565,778 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% 04/17/2025 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 03/13/2013 | 04/17/2025 | | 52,220,000 | 4.5900 /(4.2600) | | | 376,289 | 6,112,322 | | 6,112,322 | 1,230,307 | 2,644,159 | | | 655,211 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | AM7711865 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% 03/27/2024 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 03/20/2017 | 03/27/2024 | | 10,750,000 | 4.1610 /(1.7500) | | | 237,579 | (928,140) | | (928,140) | (70,343) | 540,954 | | | 123,059 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% 02/17/2031 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/18/2015 | 02/17/2031 | | 98,512,500 | 3.8830 /(2.1800) | | | 1,468,375 | (13,592,321) | | (13,592,321) | (14,203) | 5,003,828 | | | 1,715,543 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 860000 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 05/09/2018 | 04/25/2023 | | 247,338,000 | 4.4560 /(2.7564) | | | 2,908,527 | 20,753,545 | | 20,753,545 | 5,392,704 | 15,360,841 | | | 2,570,247 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% 11/12/2024 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/17/2014 | 11/12/2024 | | 25,926,000 | 3.7725 /(1.9300) | | | 546,001 | 2,243,818 | | 2,243,818 | (166,224) | 1,081,909 | | | 313,979 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 834800 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 01/13/2017 | 01/15/2027 | | 87,845,225 | 4.4150 /(3.2000) | | | 749,100 | (5,108,474) | | (5,108,474) | 2,409,147 | 5,463,021 | | | 1,245,550 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% 06/15/2029 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 04/10/2014 | 06/15/2029 | | 11,739,000 | 4.8860 /(4.5100) | | | 166,396 | 2,679,000 | | 2,679,000 | 274,821 | 528,832 | | | 189,816 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | AN9203570 IVORY COAST SR UNSEC 5.125% 06/15/2025 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 06/09/2017 | 06/15/2025 | | 2,233,000 | 7.6300 /(5.1250) | | | 54,384 | (129,925) | | (129,925) | 15,536 | 108,191 | | | 28,374 | | 0003 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 8138 Ginza 115 (Tokyo) OIA | BA-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/25/2016 | 10/29/2021 | | 39,663,124 | 4.5925 /(2.5000) | | | 1,780,214 | 1,589,834 | | 1,589,834 | (236,227) | (1,033,798) | | | 333,651 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 706100 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 01/28/2015 | 07/16/2035 | | 141,614,392 | 4.8250 /(4.1000) | | | 1,663,101 | 19,975,694 | | 19,975,694 | 4,297,694 | 7,054,796 | | | 2,880,073 | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/2027 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 03/17/2015 | 06/27/2027 | | 7,719,786 | 3.8600 /(4.8760) | | | (63,492) | 149,354 | | 149,354 | (135,524) | 769,960 | | | 112,479 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 711700 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 12/18/2014 | 01/25/2022 | | 136,485,700 | 3.8560 /(3.3500) | | | 1,348,353 | 23,743,357 | | 23,743,357 | 1,275,315 | 6,580,178 | | | 1,195,603 | | 0003 |
| CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD | 70780IA NOVA LUND OIA | BA-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 02/11/2016 | 11/15/2022 | | 89,056,357 | 4.7000 /(4.0000) | | | 843,104 | (457,276) | | (457,276) | 1,375,320 | 6,776,103 | | | 876,538 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN #711700 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/15/2018 | 10/25/2025 | | 17,959,327 | 4.3275 /(4.1313) | | | 5,263 | 2,086,943 | | 2,086,943 | 2,067,235 | 19,708 | | | 234,496 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N8502#AB3 TELEDYNE NETHERLANDS B.V. 04/18/2024 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 03/29/2017 | 04/18/2024 | | 34,387,200 | 3.4076 /(1.0900) | | | 760,008 | (2,968,660) | | (2,968,660) | (306,003) | 1,731,054 | | | 395,826 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 720700 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/16/2015 | 01/15/2026 | | 189,430,000 | 4.1030 /(3.6600) | | | 1,603,659 | 25,690,854 | | 25,690,854 | 3,907,500 | 9,415,094 | | | 2,513,370 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/13/2016 | 01/11/2028 | | 36,356,100 | 3.6900 /(1.7900) | | | 656,563 | (2,950,980) | | (2,950,980) | (166,081) | 1,785,149 | | | 546,266 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/19/2016 | 11/10/2026 | | 12,295,000 | 3.3930 /(2.6200) | | | 72,961 | (882,483) | | (882,483) | 323,525 | 755,474 | | | 172,362 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 83140IA Vicolungo | BA-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 12/21/2016 | 12/20/2019 | | 146,188,000 | 5.5320 /(3.0000) | | | 3,285,292 | (15,704,184) | | (15,704,184) | 682,698 | 7,573,361 | | | 720,717 | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN #867700 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/01/2018 | 10/15/2023 | | 14,873,200 | 4.3240 /(3.8850) | | | 17,970 | 528,456 | | 528,456 | 164,853 | 363,603 | | | 162,786 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 718500 | B-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/18/2015 | 01/25/2021 | | 102,465,000 | 5.7530 /(5.4000) | | | 1,004,744 | 15,426,423 | | 15,426,423 | 929,620 | 5,099,449 | | | 737,008 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% 12/20/2029 | D-1 | Currency | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/08/2014 | 12/20/2029 | | 19,280,400 | 4.5840 /(4.0700) | | | 253,757 | 3,659,312 | | 3,659,312 | 475,912 | 906,569 | | | 319,325 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% 06/15/2032 | D-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 12/12/2018 | 06/15/2032 | | 42,887,600 | 4.1825 /(2.7400) | | | 24,213 | 330,815 | | 330,815 | 779,607 | (448,792) | | | 786,679 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN #803403 | B-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 10/22/2018 | 10/15/2026 | | 20,828,152 | 4.6775 /(2.9880) | | | 67,401 | 1,100,345 | | 1,100,345 | 735,893 | 364,452 | | | 290,694 | | 0003 |
| CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD | Q7724#AJ7 POWERCO LTD SR-SEC 6.62% 04/15/2027 | D-1 | Currency | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 07/02/2014 | 04/15/2027 | | 43,800,000 | 4.0000 /(6.6200) | | | (522,243) | 5,474,998 | | 5,474,998 | (1,852,551) | 1,875,133 | | | 630,616 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 628908E0 ERLANGEN ARCADEN 5.85% 04/16/2022 | D-1 | Currency | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 11/20/2013 | 04/16/2022 | | 21,739,940 | 6.5900 /(5.5400) | | | 415,470 | 2,569,734 | | 2,569,734 | 127,376 | 868,753 | | | 197,297 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 628908CF6 GROPIUS 3.68% 03/28/2022 | D-1 | Currency | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 03/26/2012 | 03/28/2022 | | 82,615,000 | 4.0850 /(3.6800) | | | 766,287 | 6,394,166 | | 6,394,166 | 917,956 | 3,353,917 | | | 744,045 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 87287*AA9 TC UK RE Holdings I LLC FIXED INTEREST LOAN A 6.5% 06/17/2023 | D-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 06/20/2016 | 06/17/2023 | | 34,075,437 | 7.0800 /(6.5000) | | | 466,865 | 4,183,611 | | 4,183,611 | 705,156 | 1,757,808 | | | 359,972 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 853700 | B-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 01/29/2018 | 01/15/2023 | | 277,192,800 | 4.2370 /(2.7705) | | | 4,083,024 | 29,850,356 | | 29,850,356 | 3,498,792 | 26,351,564 | | | 2,786,328 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 706100 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 07/10/2017 | 07/16/2035 | | 15,016,712 | 4.5030 /(3.7658) | | | 147,214 | 144,536 | | 144,536 | 512,223 | 880,392 | | | 305,401 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 628908CD1 PEP SHOPPING CENTER 4.48% 12/14/2021 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/18/2011 | 12/14/2021 | | 140,319,692 | 4.5375 /(4.4800) | | | 1,112,001 | 13,808,161 | | 13,808,161 | 1,990,574 | 5,556,849 | | | 1,206,169 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 804100 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/29/2016 | 01/22/2027 | | 201,976,500 | 4.6375 /(3.1989) | | | 2,314,889 | (6,583,821) | | (6,583,821) | 5,008,113 | 12,465,319 | | | 2,867,268 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 03/31/2036 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 03/06/2018 | 03/31/2036 | | 84,320,000 | 4.7050 /(2.4700) | | | 1,496,215 | 7,721,763 | | 7,721,763 | 1,312,830 | 6,408,933 | | | 1,751,036 | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 8107 Myer Bourke St OIA | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 01/17/2017 | 01/17/2020 | | 64,108,800 | 2.0600 /(2.7500) | | | (376,656) | 3,588,386 | | 3,588,386 | 51,082 | 6,436,400 | | | 328,025 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 031100G83 AMETEK INC 1.53% Due 10/31/2028 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/14/2016 | 10/31/2028 | | 22,036,000 | 3.3240 /(1.5300) | | | 378,239 | (1,829,780) | | (1,829,780) | (122,860) | 1,081,909 | | | 345,504 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 8061 70 St Mary Axe OIA | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 04/13/2016 | 10/01/2020 | | 49,777,000 | 5.4430 /(5.0000) | | | 452,315 | 4,528,698 | | 4,528,698 | 492,199 | 2,644,159 | | | 329,505 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 844700 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 07/28/2017 | 10/15/2024 | | 155,433,222 | 7.4235 /(6.1097) | | | 1,719,816 | 4,666,093 | | 4,666,093 | 3,345,962 | 8,979,563 | | | 1,870,319 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% 04/29/2027 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/26/2015 | 04/29/2027 | | 30,808,000 | 3.5063 /(2.9100) | | | 314,126 | 4,558,020 | | 4,558,020 | 527,609 | 1,510,948 | | | 444,601 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 854900 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 05/10/2018 | 10/20/2027 | | 323,750,700 | 4.1925 /(2.8200) | | | 3,941,290 | 38,577,706 | | 38,577,706 | 8,112,415 | 30,465,292 | | | 4,803,514 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 854600 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/20/2018 | 01/30/2025 | | 203,101,500 | 4.3235 /(2.8436) | | | 2,926,402 | 23,064,427 | | 23,064,427 | 4,779,894 | 18,284,533 | | | 2,504,690 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 031100H*4 AMETEK-INC. 2.7% Due 11/23/2031 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/14/2016 | 11/23/2031 | | 8,554,000 | 3.4725 /(2.7000) | | | 51,271 | (844,042) | | (844,042) | 333,989 | 528,832 | | | 153,599 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 7096 T-C MT OMMANEY CENTRE HOLDING CO LLC OIA | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/21/2015 | 10/15/2019 | | 104,445,394 | 1.7925 /(3.0000) | | | (1,286,912) | 1,135,072 | | 1,135,072 | 866,416 | 10,981,444 | | | 464,655 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/13/2017 | 10/18/2032 | | 23,834,000 | 4.2175 /(2.2900) | | | 463,294 | 276,042 | | 276,042 | (123,831) | 1,081,909 | | | 442,697 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B9550@AB7 UMICORE SA/NV SR-UNSEC 2.05% 12/07/2029 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 04/05/2017 | 12/07/2029 | | 69,322,500 | 4.1275 /(2.0500) | | | 1,319,726 | (6,946,822) | | (6,946,822) | (234,801) | 3,516,203 | | | 1,146,240 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 803401 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/05/2017 | 10/15/2026 | | 76,163,020 | 3.7625 /(2.6997) | | | 746,422 | 1,634,592 | | 1,634,592 | 1,527,313 | 4,381,536 | | | 1,062,990 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 719700 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/21/2016 | 01/15/2031 | | 8,280,612 | 5.7438 /(4.2500) | | | 91,298 | (143,887) | | (143,887) | 452,005 | 472,574 | | | 143,673 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 719700 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/09/2015 | 01/15/2031 | | 66,759,717 | 4.8050 /(4.2500) | | | 678,982 | 9,161,904 | | 9,161,904 | 1,464,366 | 3,337,650 | | | 1,158,318 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 83140IA Vicolungo | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/07/2016 | 12/09/2021 | | 139,620,000 | 7.6000 /(5.0000) | | | 3,179,720 | (13,035,011) | | (13,035,011) | 705,043 | 7,032,407 | | | 1,197,331 | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 87318#AA8 T-C MT OMMANEY CENTRE HOLDING PRIN MAT/AFFIL HENDERSN/SH CNT 6% 10/10/2024 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/21/2015 | 10/10/2024 | | 22,536,816 | 4.7730 /(6.0000) | | | (287,632) | (1,030,996) | | (1,030,996) | (92,726) | 2,369,533 | | | 270,859 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 05/31/2016 | 01/31/2035 | | 27,498,770 | 3.9640 /(3.9260) | | | (3,321) | 806,719 | | 806,719 | (287,221) | 2,198,527 | | | 551,406 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/29/2016 | 06/14/2028 | | 5,614,000 | 6.0125 /(3.7500) | | | 125,852 | (285,637) | | (285,637) | 20,226 | 270,477 | | | 86,315 | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 7107B 101 MILLER STREET 6% 12/21/2022 | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 06/13/2018 | 12/21/2022 | | 23,115,113 | 3.7600 /(3.4250) | | | 65,295 | 1,731,074 | | 1,731,074 | 109,182 | 1,621,892 | | | 230,428 | | 0003 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 05/01/2017 | 05/11/2032 | | 75,080,443 | 3.6874 /(.6500) | | | 2,276,978 | (3,557,967) | | (3,557,967) | (3,193,759) | (2,088,141) | | | 1,372,345 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | F1840#AB8 CHANEL SAS PRIN AT MAT 2.044% 03/30/2028 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 01/15/2016 | 03/30/2028 | | 82,087,500 | 3.5775 /(2.0440) | | | 1,127,607 | (10,023,640) | | (10,023,640) | 61,427 | 4,057,158 | | | 1,248,297 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | AURORA SOLAR | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/07/2018 | 12/31/2033 | | 52,334,877 | 4.4250 /(4.1130) | | | 35,360 | 2,130,972 | | 2,130,972 | 206,557 | 1,924,415 | | | 1,013,461 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 855000 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 03/19/2018 | 04/01/2023 | | 27,799,200 | 4.2700 /(2.7074) | | | 378,504 | 3,057,632 | | 3,057,632 | 495,508 | 2,562,124 | | | 286,641 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 854600 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 06/26/2018 | 01/30/2025 | | 73,167,650 | 4.2695 /(2.7000) | | | 609,957 | 4,437,045 | | 4,437,045 | 1,712,382 | 2,724,663 | | | 902,319 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1737@AB5 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 03/14/2032 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 01/25/2018 | 03/14/2032 | | 31,427,000 | 4.2300 /(2.8300) | | | 417,344 | 4,579,838 | | 4,579,838 | 1,194,033 | 3,385,805 | | | 571,020 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | IVORY COAST SR UNSEC | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/06/2018 | 03/22/2048 | | 3,485,700 | 9.9225 /(6.6250) | | | 38,115 | 366,952 | | 366,952 | 318,505 | 48,447 | | | 94,223 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% 05/04/2029 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 04/13/2016 | 05/04/2029 | | 73,333,000 | 3.6690 /(1.9300) | | | 1,236,554 | (4,695,143) | | (4,695,143) | (247,041) | 3,516,203 | | | 1,179,297 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/11/2016 | 06/14/2028 | | 16,596,000 | 5.9500 /(3.7500) | | | 352,393 | (1,264,696) | | (1,264,696) | 86,599 | 811,432 | | | 255,163 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 834200 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/06/2017 | 04/15/2027 | | 174,418,886 | 4.4585 /(3.1547) | | | 1,797,784 | (3,850,136) | | (3,850,136) | 4,368,589 | 10,585,549 | | | 2,511,218 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 8034-00 Nymphe OIA | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/13/2016 | 10/15/2026 | | 62,916,300 | 3.7250 /(2.7791) | | | 555,247 | 1,164,549 | | 1,164,549 | 1,341,649 | 3,603,611 | | | 878,109 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 7108-00 ISLAZUL OIA | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/16/2015 | 10/15/2019 | | 6,186,380 | 5.7800 /(3.8000) | | | 111,673 | (369,002) | | (369,002) | 60,894 | 306,180 | | | 27,522 | | 0003 |
| CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD | Q6568@AE1 NETWORK FINANCE CO PTY LTD 3.64% 02/14/2030 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/16/2017 | 02/14/2030 | | 56,925,000 | 3.6400 /(3.6050) | | | 117,337 | 2,985,575 | | 2,985,575 | (2,194,267) | 5,692,571 | | | 949,224 | | 0003 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 05/01/2017 | 05/11/2027 | | 70,075,080 | 3.3465 /(.3000) | | | 2,133,323 | (2,736,962) | | (2,736,962) | (2,149,212) | (1,948,931) | | | 1,013,299 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/05/2016 | 06/14/2028 | | 5,600,000 | 6.0550 /(3.7500) | | | 127,390 | (283,816) | | (283,816) | 18,870 | 270,477 | | | 86,100 | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 841800 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 06/09/2017 | 10/15/2024 | | 59,423,640 | 4.0200 /(2.6500) | | | 719,428 | 381,045 | | 381,045 | 922,649 | 3,526,552 | | | 715,041 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | JK9336864 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% 05/04/2026 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 05/19/2017 | 05/04/2026 | | 22,380,000 | 4.9550 /(2.7500) | | | 470,916 | (1,218,387) | | (1,218,387) | (40,245) | 1,081,909 | | | 303,256 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B9550@AA9 UMICORE SA/NV SR-UNSEC 1.84% 12/07/2027 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 04/05/2017 | 12/07/2027 | | 42,660,000 | 4.0125 /(1.8400) | | | 860,259 | (4,245,868) | | (4,245,868) | (237,544) | 2,163,817 | | | 637,625 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/13/2017 | 10/20/2036 | | 47,668,000 | 4.5100 /(2.7600) | | | 844,334 | 98,873 | | 98,873 | (184,019) | 2,163,817 | | | 1,005,714 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | F4113NCE7 ORANGE SA SR UNSEC 8.125% 01/28/2033 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 03/12/2003 | 01/28/2033 | | 22,030,000 | 8.4290 /(8.1250) | | | (79,010) | (8,849,934) | | (8,849,934) | 1,389,482 | 1,081,909 | | | 413,287 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | F9686MAC1 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% 11/25/2033 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/05/2004 | 11/25/2033 | | 12,600,000 | 6.4075 /(6.1250) | | | 114,726 | (1,708,562) | | (1,708,562) | 362,454 | 540,954 | | | 243,206 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 628908CP4 Cityhold Office Partnership NA-OIA% 10/01/2020 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 09/29/2015 | 10/01/2020 | | 235,935,000 | 3.2800 /(1.7500) | | | 3,537,069 | (11,384,784) | | (11,384,784) | 1,511,529 | 11,360,042 | | | 1,561,801 | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 390730AL3 GREAT LAKES POWER LTD 4-SR-SEC 3.2355% 06/16/2023 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 03/16/2016 | 06/16/2023 | | 37,425,150 | 3.6200 /(3.2355) | | | 141,449 | 809,786 | | 809,786 | (332,518) | 3,152,577 | | | 395,235 | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N2962#AC7 ENECO C-SR-UNSEC 4.82% 03/28/2019 | D-1 | Currency | ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074 | 02/20/2007 | 03/28/2019 | | 32,837,500 | 5.7000 /(4.8170) | | | 448,795 | 4,068,863 | | 4,068,863 | 390,204 | 1,352,386 | | | 81,176 | | 0003 |
| 0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | 74,502,358 | 275,830,483 | XXX | 275,830,483 | 77,637,253 | 412,560,178 | | | 88,815,723 | XXX | XXX |
| 0969999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | (2,460,635) | (832,655) | 71,619,229 | 276,452,499 | XXX | 276,452,499 | 80,686,561 | 412,560,178 | 549,962 | | 90,629,393 | XXX | XXX |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | 91283#AD5 10yr U.S. Treasury Note | DB PART C-1 | Interest Rate | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/04/2016 | 07/15/2026 | | 10,000,000 | 2.1580 /(0.1250) | | | 204,655 | | | (341,372) | | | | | 138,391 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0979999999. Subtotal - Swaps - Replication - Interest Rate | | | | | | | | | | | | 204,655 | | XXX | (341,372) | | | | | 138,391 | XXX | XXX |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*JG6 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 09/13/2016 | 12/20/2020 | | 25,000,000 | 1.0000 /CREDIT EVENT | 184,722 | | 254,167 | 86,177 | | 374,310 | | | (42,630) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*JF8 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 09/01/2016 | 12/20/2020 | | 50,000,000 | 1.0000 /CREDIT EVENT | 477,778 | | 508,333 | 221,513 | | 748,621 | | | (109,726) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*JE1 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 09/12/2016 | 12/20/2020 | | 50,000,000 | 1.0000 /CREDIT EVENT | 430,556 | | 508,333 | 200,671 | | 748,621 | | | (99,363) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*KL3 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 10/14/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 534,722 | | 508,333 | 309,746 | | 650,805 | | | (100,925) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*B82 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 10/24/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,990,000 | 472,222 | 9,638,806 | | 8,929,097 | | | (351,194) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*N22 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/27/2018 | 12/20/2023 | | 25,000,000 | 5.0000 /CREDIT EVENT | | 4,790,000 | 118,056 | 4,704,466 | | 4,464,548 | | | (85,534) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*K82CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/15/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 195,000 | 31,944 | 190,307 | | (243,650) | | | (4,693) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*M80 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/26/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 12,500 | 24,306 | 12,298 | | (243,650) | | | (202) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*D49 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 10/26/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 535,000 | 91,667 | 516,639 | | (487,299) | | | (18,361) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*J43 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 355,000 | 36,111 | 345,308 | | (243,650) | | | (9,692) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*M23 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/20/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 62,500 | 28,472 | 61,182 | | (243,650) | | | (1,318) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*HL7 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 07/29/2016 | 12/20/2020 | | 50,000,000 | 1.0000 /CREDIT EVENT | 140,556 | | 508,333 | 63,917 | | 748,621 | | | (31,397) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*JP6 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/29/2016 | 12/20/2021 | | 40,000,000 | 1.0000 /CREDIT EVENT | 331,111 | | 406,667 | 190,420 | | 520,644 | | | (61,871) | | 40,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LL2 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 638,194 | | 508,333 | 370,860 | | 650,805 | | | (121,102) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*JQ4 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/27/2016 | 12/20/2021 | | 25,000,000 | 1.0000 /CREDIT EVENT | 193,056 | | 254,167 | 110,810 | | 325,403 | | | (35,981) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*JR2 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/29/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 357,639 | | 508,333 | 205,730 | | 650,805 | | | (66,775) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LM0 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/19/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 621,667 | | 508,333 | 360,907 | | 650,805 | | | (117,807) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LN8 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 638,194 | | 508,333 | 370,860 | | 650,805 | | | (121,102) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VJ6 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 336,111 | 261,806 | 276,053 | | 38,330 | | | (60,058) | | 25,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*J68 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 337,500 | 36,111 | 328,291 | | (243,650) | | | (9,210) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZF0 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 325,000 | 56,250 | 311,385 | | (243,650) | | | (13,615) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*K74 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 237,500 | 32,639 | 231,650 | | (243,650) | | | (5,850) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE | 12518*PK0 CDX.NA.HY27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/17/2017 | 12/20/2021 | | 49,526,923 | 5.0000 /CREDIT EVENT | 9,807,706 | | 2,517,925 | 6,275,311 | | 6,512,876 | | | (2,099,236) | | 49,526,923 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE | 12518*PF1 CDX.NA.HY27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/06/2017 | 12/20/2021 | | 49,526,923 | 5.0000 /CREDIT EVENT | 9,786,520 | | 2,517,925 | 6,230,949 | | 6,512,876 | | | (2,081,628) | | 49,526,923 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE | 12518*PH7 CDX.NA.HY27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/12/2017 | 12/20/2021 | | 49,526,923 | 5.0000 /CREDIT EVENT | 9,788,171 | | 2,517,925 | 6,252,766 | | 6,512,876 | | | (2,090,421) | | 49,526,923 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*B25 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,955,000 | 479,167 | 9,600,206 | | 8,929,097 | | | (354,794) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*B58 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,940,000 | 479,167 | 9,585,790 | | 8,929,097 | | | (354,210) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*D23 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/25/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,942,222 | 437,500 | 9,617,635 | | 8,929,097 | | | (324,588) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*ZK9 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/17/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 10,130,000 | 520,833 | 9,738,264 | | 8,929,097 | | | (391,736) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*D31 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/26/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,877,222 | 430,556 | 9,559,888 | | 8,929,097 | | | (317,333) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*D80 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,930,000 | 430,556 | 9,610,812 | | 8,929,097 | | | (319,187) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*J84 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/13/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,945,000 | 333,333 | 9,695,480 | | 8,929,097 | | | (249,519) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*M56 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/26/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 19,330,000 | 486,111 | 18,974,598 | | 17,858,194 | | | (355,402) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*C40 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,917,500 | 472,222 | 9,569,091 | | 8,929,097 | | | (348,410) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*E22 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,920,000 | 430,556 | 9,601,164 | | 8,929,097 | | | (318,836) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*JK7 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/01/2016 | 12/20/2020 | | 50,000,000 | 1.0000 /CREDIT EVENT | 524,653 | | 508,333 | 243,183 | | 748,621 | | | (120,554) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*JL5 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/13/2016 | 12/20/2020 | | 25,000,000 | 1.0000 /CREDIT EVENT | 192,535 | | 254,167 | 89,814 | | 374,310 | | | (44,441) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*HN3 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 07/27/2016 | 12/20/2020 | | 50,000,000 | 1.0000 /CREDIT EVENT | 99,653 | | 508,333 | 45,282 | | 748,621 | | | (22,211) | | 50,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*HM5 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/02/2016 | 12/20/2020 | | 50,000,000 | 1.0000 /CREDIT EVENT | 149,861 | | 508,333 | 68,226 | | 748,621 | | | (33,525) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LW8 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2016 | 12/20/2021 | | 100,000,000 | 1.0000 /CREDIT EVENT | 975,556 | | 1,016,667 | 573,843 | | 1,301,610 | | | (187,080) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*JW1 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/28/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 403,125 | | 508,333 | 231,727 | | 650,805 | | | (75,275) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*JT8 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2016 | 12/20/2021 | | 25,000,000 | 1.0000 /CREDIT EVENT | 177,431 | | 254,167 | 101,856 | | 325,403 | | | (33,055) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LG3 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/19/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 619,792 | | 508,333 | 359,821 | | 650,805 | | | (117,448) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LJ7 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 661,111 | | 508,333 | 384,339 | | 650,805 | | | (125,561) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LK4 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/26/2016 | 12/20/2021 | | 150,000,000 | 1.0000 /CREDIT EVENT | 1,879,167 | | 1,525,000 | 1,094,906 | | 1,952,416 | | | (357,542) | | 150,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*MA5 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/10/2016 | 12/20/2021 | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,254,444 | | 1,016,667 | 737,051 | | 1,301,610 | | | (240,876) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LV0 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/15/2016 | 12/20/2021 | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,218,333 | | 1,016,667 | 716,642 | | 1,301,610 | | | (234,156) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LE8 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/28/2016 | 12/20/2021 | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,158,333 | | 1,016,667 | 675,755 | | 1,301,610 | | | (220,501) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*JS0 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/29/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 357,639 | | 508,333 | 205,730 | | 650,805 | | | (66,775) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LH1 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2016 | 12/20/2021 | | 30,000,000 | 1.0000 /CREDIT EVENT | 396,667 | | 305,000 | 230,603 | | 390,483 | | | (75,337) | | 30,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*JN1 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/04/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 489,583 | | 508,333 | 281,897 | | 650,805 | | | (91,732) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LF5 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 638,194 | | 508,333 | 370,860 | | 650,805 | | | (121,102) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* SS0 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 902,778 | | 508,333 | 706,269 | | 76,660 | | | (175,141) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VM9 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 436,528 | 261,806 | 357,397 | | 38,330 | | | (79,131) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VK3 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 348,611 | 261,806 | 286,306 | | 38,330 | | | (62,305) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VL1 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 437,917 | 261,806 | 359,328 | | 38,330 | | | (78,589) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*UW8 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 981,667 | 523,611 | 803,106 | | 76,660 | | | (178,561) | | 50,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*RY8 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 881,111 | | 508,333 | 673,005 | | 76,660 | | | (166,479) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* ST8 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/08/2017 | 12/20/2022 | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,838,889 | | 1,016,667 | 1,435,532 | | 153,320 | | | (355,978) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*SM3 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/25/2017 | 12/20/2022 | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,840,000 | | 1,016,667 | 1,425,883 | | 153,320 | | | (353,339) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*SC5 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/11/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 905,556 | | 508,333 | 696,669 | | 76,660 | | | (172,492) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VN7 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/05/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 425,833 | 261,806 | 348,463 | | 38,330 | | | (77,371) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* SU5 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/07/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 923,056 | | 508,333 | 719,443 | | 76,660 | | | (178,385) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*RZ5 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/16/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 902,500 | | 508,333 | 695,407 | | 76,660 | | | (172,197) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*SE1 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/19/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 916,667 | | 508,333 | 708,141 | | 76,660 | | | (175,422) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*D72 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 275,000 | 43,056 | 266,115 | | (243,650) | | | (8,885) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*E48 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 357,500 | 36,111 | 347,739 | | (243,650) | | | (9,761) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*L73 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 92,500 | 29,167 | 90,485 | | (243,650) | | | (2,015) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YX2 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 350,000 | 56,944 | 335,154 | | (243,650) | | | (14,846) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*K33 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 270,000 | 32,639 | 263,340 | | (243,650) | | | (6,660) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*L24 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/15/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 172,500 | 31,944 | 168,354 | | (243,650) | | | (4,146) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*B66 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 312,500 | 47,222 | 301,445 | | (243,650) | | | (11,055) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*C24 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 292,500 | 47,222 | 282,159 | | (243,650) | | | (10,341) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZQ6 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/18/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 347,500 | 51,389 | 334,148 | | (243,650) | | | (13,352) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YV6 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/09/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 356,250 | 57,639 | 340,960 | | (243,650) | | | (15,290) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*A83 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 320,000 | 48,611 | 308,356 | | (243,650) | | | (11,645) | | 25,000,000 | 1* | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*L99 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/20/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 125,000 | 56,944 | 122,365 | | (487,299) | | | (2,635) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*D56 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/29/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 297,500 | 43,750 | 287,731 | | (243,650) | | | (9,770) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*E30 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/02/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 327,500 | 40,972 | 317,399 | | (243,650) | | | (10,101) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZH6 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/15/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 336,250 | 53,472 | 322,830 | | (243,650) | | | (13,420) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*B41 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 295,000 | 47,917 | 284,421 | | (243,650) | | | (10,579) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*K90 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/15/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 375,000 | 63,889 | 365,979 | | (487,299) | | | (9,021) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YS3 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/04/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 398,750 | 61,111 | 380,631 | | (243,650) | | | (18,119) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZX1 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 327,500 | 48,611 | 315,580 | | (243,650) | | | (11,920) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZR4 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/18/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 665,000 | 102,778 | 639,459 | | (487,299) | | | (25,541) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZM5 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/17/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 710,000 | 104,167 | 682,359 | | (487,299) | | | (27,641) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZY9 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/05/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 380,000 | 60,417 | 362,928 | | (243,650) | | | (17,072) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*K41 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 265,000 | 32,639 | 258,464 | | (243,650) | | | (6,536) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*L40 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/19/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 237,500 | 58,333 | 232,305 | | (487,299) | | | (5,195) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*J50 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 347,500 | 36,111 | 338,015 | | (243,650) | | | (9,485) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*M72 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/26/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 85,000 | 48,611 | 83,485 | | (487,299) | | | (1,514) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZP8 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/18/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 350,000 | 51,389 | 336,551 | | (243,650) | | | (13,449) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*A67 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 325,000 | 48,611 | 313,172 | | (243,650) | | | (11,828) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZB9 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 317,500 | 56,250 | 304,202 | | (243,650) | | | (13,298) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - PIONEER NATURAL RESOURCES | 723787A*8 PIONEER NATURAL RESOURCES | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 07/25/2011 | 09/20/2021 | | 5,000,000 | 1.0000 /CREDIT EVENT | (561,175) | | 50,694 | (163,079) | | 65,304 | | | 42,650 | | 5,000,000 | 2 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*J92 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/13/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,900,000 | 333,333 | 9,651,716 | | 8,929,097 | | | (248,284) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*A59 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 20,070,000 | 972,222 | 19,344,212 | | 17,858,194 | | | (725,788) | | 100,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*N30 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/28/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,665,000 | 229,167 | 9,497,251 | | 8,929,097 | | | (167,749) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*A34 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 20,135,000 | 972,222 | 19,406,642 | | 17,858,194 | | | (728,358) | | 100,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*M98 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/27/2018 | 12/20/2023 | | 75,000,000 | 5.0000 /CREDIT EVENT | | 14,370,000 | 354,167 | 14,113,399 | | 13,393,645 | | | (256,601) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*C32 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/24/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 19,935,000 | 944,444 | 19,234,341 | | 17,858,194 | | | (700,659) | | 100,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*B74 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/24/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 19,990,000 | 944,444 | 19,287,228 | | 17,858,194 | | | (702,772) | | 100,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*D64 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/29/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 19,900,000 | 875,000 | 19,250,270 | | 17,858,194 | | | (649,730) | | 100,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*L57 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/19/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,730,000 | 291,667 | 9,516,082 | | 8,929,097 | | | (213,918) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*L32 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/16/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,770,000 | 312,500 | 9,540,175 | | 8,929,097 | | | (229,825) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*ZL7 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/15/2018 | 12/20/2023 | | 75,000,000 | 5.0000 /CREDIT EVENT | | 15,120,000 | 802,083 | 14,520,652 | | 13,393,645 | | | (599,348) | | 75,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*B33 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/23/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,955,000 | 479,167 | 9,600,206 | | 8,929,097 | | | (354,794) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*K66 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/14/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,825,000 | 326,389 | 9,583,764 | | 8,929,097 | | | (241,237) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*ZT0 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/19/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 20,130,000 | 1,013,889 | 19,371,915 | | 17,858,194 | | | (758,085) | | 100,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*M31 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/20/2018 | 12/20/2023 | | 50,000,000 | 5.0000 /CREDIT EVENT | | 9,645,000 | 284,722 | 9,438,048 | | 8,929,123 | | | (206,953) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*WC0 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 03/22/2018 | 12/20/2022 | | 75,000,000 | 1.0000 /CREDIT EVENT | | 1,168,750 | 597,917 | 982,030 | | 114,990 | | | (186,720) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VD9 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 407,917 | 261,806 | 334,750 | | 38,330 | | | (73,167) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* SW1 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/08/2017 | 12/20/2022 | | 30,000,000 | 1.0000 /CREDIT EVENT | 551,667 | | 305,000 | 430,660 | | 45,996 | | | (106,793) | | 30,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VZ0 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 03/28/2018 | 12/20/2022 | | 80,000,000 | 1.0000 /CREDIT EVENT | | 1,076,000 | 637,778 | 907,363 | | 122,656 | | | (168,637) | | 80,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*WD8 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 03/22/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 389,583 | 199,306 | 327,343 | | 38,330 | | | (62,240) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*SB7 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/12/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 881,944 | | 508,333 | 678,895 | | 76,660 | | | (168,051) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*UX6 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/02/2018 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 977,500 | 523,611 | 799,261 | | 76,660 | | | (178,239) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VC1 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 380,417 | 261,806 | 312,215 | | 38,330 | | | (68,201) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*UY4 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 961,667 | 523,611 | 786,774 | | 76,660 | | | (174,893) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VG2 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 412,917 | 261,806 | 338,846 | | 38,330 | | | (74,070) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*WA4 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 03/23/2018 | 12/20/2022 | | 75,000,000 | 1.0000 /CREDIT EVENT | | 1,073,333 | 597,917 | 902,467 | | 114,990 | | | (170,866) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* SR2 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 902,778 | | 508,333 | 706,269 | | 76,660 | | | (175,141) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*UZ1 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 348,611 | 261,806 | 286,306 | | 38,330 | | | (62,305) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* SV3 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/15/2017 | 12/20/2022 | | 30,000,000 | 1.0000 /CREDIT EVENT | 527,500 | | 305,000 | 413,355 | | 45,996 | | | (102,493) | | 30,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* SX9 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/07/2017 | 12/20/2022 | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,876,111 | | 1,016,667 | 1,462,217 | | 153,320 | | | (362,618) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VF4 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 841,667 | 523,611 | 688,756 | | 76,660 | | | (152,911) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* SY7 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/07/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 923,056 | | 508,333 | 719,443 | | 76,660 | | | (178,385) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*RX0 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/04/2017 | 12/20/2022 | | 60,000,000 | 1.0000 /CREDIT EVENT | 1,075,000 | | 610,000 | 824,475 | | 91,992 | | | (204,057) | | 60,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VB3 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 373,611 | 261,806 | 306,808 | | 38,330 | | | (66,803) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VA5 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 458,333 | 261,806 | 375,011 | | 38,330 | | | (83,322) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*WB2 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 03/23/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 345,278 | 199,306 | 290,324 | | 38,330 | | | (54,954) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*C81 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/25/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 595,000 | 93,056 | 574,260 | | (487,299) | | | (20,740) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YT1 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/04/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 382,500 | 61,111 | 365,126 | | (243,650) | | | (17,374) | | 25,000,000 | 1* | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*D98 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/30/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 535,000 | 86,111 | 517,720 | | (487,299) | | | (17,280) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZZ6 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/15/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 345,000 | 53,472 | 331,227 | | (243,650) | | | (13,773) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*J76 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/13/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 287,500 | 33,333 | 280,256 | | (243,650) | | | (7,244) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZW3 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 680,000 | 97,222 | 655,241 | | (487,299) | | | (24,759) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YR5 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/04/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 800,000 | 122,222 | 763,648 | | (487,299) | | | (36,352) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZC7 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 315,000 | 56,250 | 301,807 | | (243,650) | | | (13,193) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZU7 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/19/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 645,000 | 101,389 | 620,556 | | (487,299) | | | (24,444) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZA1 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 325,000 | 56,944 | 311,223 | | (243,650) | | | (13,777) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*A75 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 325,000 | 48,611 | 313,172 | | (243,650) | | | (11,828) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZD5 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 325,000 | 56,250 | 311,385 | | (243,650) | | | (13,615) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZS2 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/18/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 625,000 | 102,778 | 601,008 | | (487,299) | | | (23,992) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE | 12518*PE4 CDX.NA.HY27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 04/12/2017 | 12/20/2021 | | 49,526,923 | 5.0000 /CREDIT EVENT | 9,763,407 | | 2,517,925 | 6,237,466 | | 6,512,876 | | | (2,084,612) | | 49,526,923 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE | 12518*PG9 CDX.NA.HY27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 04/10/2017 | 12/20/2021 | | 49,526,923 | 5.0000 /CREDIT EVENT | 9,809,082 | | 2,517,925 | 6,251,769 | | 6,512,876 | | | (2,089,706) | | 49,526,923 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE | 12518*PJ3 CDX.NA.HY27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 04/18/2017 | 12/20/2021 | | 49,526,923 | 5.0000 /CREDIT EVENT | 9,799,727 | | 2,517,925 | 6,273,871 | | 6,512,876 | | | (2,098,773) | | 49,526,923 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*ZV5 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/19/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 20,130,000 | 1,013,889 | 19,371,915 | | 17,858,194 | | | (758,085) | | 100,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*A42 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/22/2018 | 12/20/2023 | | 100,000,000 | 5.0000 /CREDIT EVENT | | 20,130,000 | 972,222 | 19,401,840 | | 17,858,194 | | | (728,160) | | 100,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 12518*ZN3 CDX.NA.HY31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/18/2018 | 12/20/2023 | | 75,000,000 | 5.0000 /CREDIT EVENT | | 15,127,500 | 770,833 | 14,550,221 | | 13,393,645 | | | (577,279) | | 75,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*HQ6 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 07/28/2016 | 12/20/2020 | | 50,000,000 | 1.0000 /CREDIT EVENT | 149,167 | | 508,333 | 67,786 | | 748,621 | | | (33,305) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 12518*HP8 CDX.NA.IG25 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 07/28/2016 | 12/20/2020 | | 50,000,000 | 1.0000 /CREDIT EVENT | 139,167 | | 508,333 | 63,248 | | 748,621 | | | (31,066) | | 50,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*JM3 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 09/29/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 413,889 | | 508,333 | 238,025 | | 650,805 | | | (77,339) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*MH0 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 638,194 | | 508,333 | 370,860 | | 650,805 | | | (121,102) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*MF4 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/25/2016 | 12/20/2021 | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,325,000 | | 1,016,667 | 770,689 | | 1,301,610 | | | (251,797) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*MK3 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/19/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 616,667 | | 508,333 | 358,012 | | 650,805 | | | (116,851) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*MB3 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/10/2016 | 12/20/2021 | | 125,000,000 | 1.0000 /CREDIT EVENT | 1,505,556 | | 1,270,833 | 884,688 | | 1,627,013 | | | (288,998) | | 125,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LR9 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/31/2016 | 12/20/2021 | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,036,668 | | 1,016,667 | 605,258 | | 1,301,610 | | | (197,288) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*MG2 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 638,194 | | 508,333 | 370,860 | | 650,805 | | | (121,102) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LS7 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/25/2016 | 12/20/2021 | | 125,000,000 | 1.0000 /CREDIT EVENT | 1,656,250 | | 1,270,833 | 963,361 | | 1,627,013 | | | (314,746) | | 125,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LQ1 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/20/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 643,056 | | 508,333 | 373,483 | | 650,805 | | | (121,964) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*MJ6 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/24/2016 | 12/20/2021 | | 50,000,000 | 1.0000 /CREDIT EVENT | 661,111 | | 508,333 | 384,339 | | 650,805 | | | (125,561) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 12518*LX6 CDX.NA.IG27 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/16/2016 | 12/20/2021 | | 80,000,000 | 1.0000 /CREDIT EVENT | 1,008,889 | | 813,333 | 594,325 | | 1,041,288 | | | (194,294) | | 80,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VQ0 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/07/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 434,722 | 261,806 | 356,513 | | 38,330 | | | (78,209) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*SA9 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/16/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 902,500 | | 508,333 | 695,407 | | 76,660 | | | (172,197) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* TB6 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/15/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 879,167 | | 508,333 | 688,924 | | 76,660 | | | (170,821) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VS6 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 444,028 | 261,806 | 363,527 | | 38,330 | | | (80,501) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* SZ4 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/09/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 895,833 | | 508,333 | 699,740 | | 76,660 | | | (173,481) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VR8 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 431,528 | 261,806 | 353,310 | | 38,330 | | | (78,218) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VT4 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 410,417 | 261,806 | 336,798 | | 38,330 | | | (73,619) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*VP2 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 380,417 | 261,806 | 312,215 | | 38,330 | | | (68,201) | | 25,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518*SD3 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/12/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 881,944 | | 508,333 | 678,895 | | 76,660 | | | (168,051) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 12518* TA8 CDX.NA.IG29 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.0000 /CREDIT EVENT | 902,778 | | 508,333 | 706,269 | | 76,660 | | | (175,141) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*L65 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 110,000 | 29,167 | 107,597 | | (243,650) | | | (2,403) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YU8 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/05/2018 | 12/20/2023 | | 50,000,000 | 1.0000 /CREDIT EVENT | | 737,500 | 120,833 | 704,376 | | (487,299) | | | (33,124) | | 50,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*K25 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/13/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 277,500 | 33,333 | 270,511 | | (243,650) | | | (6,989) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZJ2 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/15/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 345,000 | 53,472 | 331,227 | | (243,650) | | | (13,773) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YY0 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 350,000 | 56,944 | 335,154 | | (243,650) | | | (14,846) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*K58 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 263,750 | 32,639 | 257,246 | | (243,650) | | | (6,504) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YQ7 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/03/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 412,500 | 61,806 | 393,547 | | (243,650) | | | (18,953) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YW4 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/09/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 356,250 | 57,639 | 340,960 | | (243,650) | | | (15,290) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*M49 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/20/2018 | 12/20/2023 | | 75,000,000 | 1.0000 /CREDIT EVENT | | 140,625 | 85,417 | 137,687 | | (730,949) | | | (2,938) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*M64 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/26/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 42,500 | 24,306 | 41,743 | | (243,650) | | | (757) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*YZ7 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 335,000 | 56,944 | 320,796 | | (243,650) | | | (14,204) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZG8 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 305,000 | 56,250 | 292,229 | | (243,650) | | | (12,771) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*ZE3 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 325,000 | 56,250 | 311,385 | | (243,650) | | | (13,615) | | 25,000,000 | 1* | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 12518*L81 CDX.NA.IG31 SR. TRANCHE | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.0000 /CREDIT EVENT | | 82,500 | 29,170 | 80,707 | | (243,650) | | | (1,793) | | 25,000,000 | 1 | N/A |
| 0989999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | 104,680,353 | 433,117,182 | 81,018,106 | 485,294,363 | XXX | 413,301,475 | | | (37,374,502) | | 8,802,161,538 | XXX | XXX |
| 1029999999. Subtotal - Swaps - Replication | | | | | | | | | | 104,680,353 | 433,117,182 | 81,222,761 | 485,294,363 | XXX | 412,960,103 | | | (37,374,502) | | 8,802,299,929 | XXX | XXX |
| 1089999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1149999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1159999999. Total Swaps - Interest Rate | | | | | | | | | | | | 28,687,626 | 3,644,033 | XXX | 42,657,339 | 784,405 | | | | 33,964,145 | XXX | XXX |
| 1169999999. Total Swaps - Credit Default | | | | | | | | | | 102,219,718 | 432,284,527 | 77,333,009 | 482,272,346 | XXX | 410,279,458 | 2,264,903 | | (36,824,540) | | 8,802,161,538 | XXX | XXX |
| 1179999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | 72,560,143 | 273,105,496 | XXX | 265,838,157 | 77,637,253 | 428,772,444 | | | 90,942,082 | XXX | XXX |
| 1189999999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1199999999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1209999999. Total Swaps | | | | | | | | | | 102,219,718 | 432,284,527 | 178,580,778 | 759,021,875 | XXX | 718,774,954 | 80,686,561 | 428,772,444 | (36,824,540) | | 8,927,067,765 | XXX | XXX |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 628908CD1 PEP SHOPPING CENTER 4.48% 12/14/2021 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 07/29/2015 | 12/14/2021 | | 2,536,643 | 0.8099 | | | | (22,111) | | (22,111) | 31,327 | 111,137 | | | 21,805 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | VARIOUS OTHER INVESTED ASSETS | BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 07/27/2018 | 08/02/2019 | | 11,222,282 | 0.7488 | | | | 398,120 | | 398,120 | 79,813 | 318,307 | | | 43,059 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | European Cities Fund (ECF) | BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 07/03/2018 | 07/12/2019 | | 239,514,722 | 0.8320 | | | | 7,335,613 | | 7,335,613 | 3,340,193 | 3,995,420 | | | 874,584 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | HEDF 1 (Hines European Development) | BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/26/2018 | 01/11/2019 | | 13,026,730 | 0.8444 | | | | 414,899 | | 414,899 | 107,900 | 306,999 | | | 11,385 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | T-C Pep Holding Sarl | D2-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 09/26/2018 | 09/27/2019 | | 26,061,813 | 0.8253 | | | | 832,137 | | 832,137 | 243,480 | 588,657 | | | 112,222 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | 8626 Tokyo Multifamily Fund NA-OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 05/23/2018 | 05/24/2019 | | 2,384,638 | 106.7950 | | | | 34,452 | | 34,452 | 41,658 | (7,206) | | | 7,541 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | VARIOUS EUR INVESTED ASSETS | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 07/19/2018 | 07/19/2019 | | 27,257,886 | 0.8362 | | | | 686,534 | | 686,534 | 352,392 | 334,142 | | | 101,330 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 80150IA UK SC FUND NA-OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 04/25/2018 | 04/26/2019 | | 34,054,152 | 0.7048 | | | | 3,269,876 | | 3,269,876 | 397,071 | 2,872,805 | | | 96,654 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | Gropius | D2-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 09/26/2018 | 09/27/2019 | | 29,758,235 | 0.8254 | | | | 946,147 | | 946,147 | 278,079 | 668,068 | | | 128,139 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8118 Thurrock NA-OIA | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 05/30/2018 | 05/31/2019 | | 38,975,388 | 0.7389 | | | | 1,984,490 | | 1,984,490 | 404,227 | 1,580,262 | | | 125,793 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 4563 NORTE NA-OIA | D2-2 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 06/15/2018 | 06/14/2019 | | 148,486,218 | 0.8351 | | | | 4,377,483 | | 4,377,483 | 2,382,086 | 1,995,398 | | | 501,103 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 101 MILLER STREET | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 09/26/2018 | 10/04/2019 | | 114,874,640 | 1.3719 | | | | 3,332,480 | | 3,332,480 | 77,939 | 3,254,541 | | | 501,093 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | VARIOUS EUR OTHER INV. ASSETS | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/14/2018 | 02/19/2019 | | 484,674,675 | 0.8769 | | | | (4,172,604) | | (4,172,604) | 2,394,063 | (6,566,668) | | | 894,061 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IAEUR Neptune Ursus OIA | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/10/2018 | 01/18/2019 | | 75,521,219 | 0.8607 | | | | 954,590 | | 954,590 | 550,354 | 404,236 | | | 84,435 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | Ceres AUD Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/14/2018 | 02/20/2019 | | 542,523,750 | 1.3824 | | | | 13,725,223 | | 13,725,223 | 187,241 | 13,537,982 | | | 1,010,933 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | VARIOUS CANADIAN INVESTED ASSETS | BA-1, D-2-2 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/15/2018 | 02/20/2019 | | 265,189,686 | 1.3198 | | | | 8,476,972 | | 8,476,972 | 199,381 | 8,277,591 | | | 494,152 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6211 Erlangen OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 12/19/2018 | 06/21/2019 | | 33,375,197 | 0.8629 | | | | (103,077) | | (103,077) | 47,000 | (150,076) | | | 115,011 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | 8626 Tokyo Multifamily Fund OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 11/05/2018 | 05/24/2019 | | 344,325 | 111.2612 | | | | (9,079) | | (9,079) | 1,946 | (11,026) | | | 1,089 | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6894 Gropius OIA | D2-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 10/18/2018 | 09/27/2019 | | 9,407,692 | 0.8457 | | | | 79,241 | | 79,241 | 75,271 | 3,970 | | | 40,510 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | VARIOUS GBP OTHER INV. ASSETS | BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2018 | 02/19/2019 | | 97,665,750 | 0.7679 | | | | 1,844,798 | | 1,844,798 | 277,281 | 1,567,517 | | | 180,160 | | 0003 |
| 1229999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | 44,386,184 | XXX | 44,386,184 | 11,468,702 | 33,082,056 | | | 5,345,059 | XXX | XXX |
| 1269999999. Subtotal - Forwards | | | | | | | | | | | | | 44,386,184 | XXX | 44,386,184 | 11,468,702 | 33,082,056 | | | 5,345,059 | XXX | XXX |
| 1399999999. Subtotal - Hedging Effective | | | | | | | | | | | | 25,738,788 | (2,724,987) | XXX | 29,362,352 | | 16,212,266 | | | 34,138,443 | XXX | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | (2,460,635) | (832,655) | 71,619,229 | 320,838,683 | XXX | 320,838,683 | 92,155,263 | 445,642,234 | 549,962 | | 95,974,452 | XXX | XXX |
| 1419999999. Subtotal - Replication | | | | | | | | | | 104,680,353 | 433,117,182 | 81,222,761 | 485,294,363 | XXX | 412,960,103 | | | (37,374,502) | | 8,802,299,929 | XXX | XXX |
| 1429999999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1439999999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1449999999 - Totals | | | | | | | | | | 102,219,718 | 432,284,527 | 178,580,778 | 803,408,059 | XXX | 763,161,138 | 92,155,263 | 461,854,500 | (36,824,540) | | 8,932,412,824 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Hedges the interest rate risk of the underlying invested assets |
| 0002 | Hedges the credit risk of the underlying invested assets |
| 0003 | Hedges the currency risk of the underlying foreign currency denominated invested assets |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0219999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0289999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0359999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0369999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0379999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0389999999. Total Purchased Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0399999999. Total Purchased Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0409999999. Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0419999999. Total Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0429999999. Total Purchased Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0499999999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0569999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0639999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0709999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0779999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0789999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0799999999. Total Written Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0809999999. Total Written Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0819999999. Total Written Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0829999999. Total Written Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0839999999. Total Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0849999999. Total Written Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD | 109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/2024 | D-1 | Currency | BANK OF MONTREAL NQG6HPCNCCU6TUTQYE16 | 09/10/2002 | 03/31/2024 | 12/31/2018 | Notional Adjustment | | 7,250,500 | 6.1000 /(6.9240) | | | (1,414,373) | (103,594) | | | | 1,808,299 | | (1,414,373) | | | 100/100 |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD | 221025AB5 CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/2026 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 04/19/2001 | 06/30/2026 | 12/30/2018 | Notional Adjustment | | 3,087,113 | 7.4742 /(7.6010) | | | (598,496) | (25,431) | | | | 714,653 | | (598,496) | | | 100/100 |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD | C4111@AB9 GREAT LAKES POWER LTD SR 6.6% 06/16/2023 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/09/2003 | 06/16/2023 | 12/17/2018 | Notional Adjustment | | 2,474,596 | 5.8215 /(6.6000) | | | 239,018 | 30,256 | | | | 14,210 | | 239,018 | | | 100/100 |
| 0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | | | (1,773,851) | (98,769) | | XXX | | 2,537,162 | | (1,773,851) | | | XXX |
| 0909999999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | | | (1,773,851) | (98,769) | | XXX | | 2,537,162 | | (1,773,851) | | | XXX |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | 55264TCL3 MBNAS 2004-A3 A3 FLT SB 1.85% 08/16/2021 | D-4 | Interest Rate | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 02/09/2011 | 03/15/2019 | 03/14/2018 | Swap Close | | 6,201,000 | 3.4600 /(1.7766) | | | 178,210 | (75,014) | | | (119,942) | | | 178,210 | | | 0001 |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | 55264TCL3 MBNAS 2004-A3 A3 FLT SB 1.85% 08/16/2021 | D-4 | Interest Rate | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 03/31/2011 | 03/15/2019 | 03/14/2018 | Swap Close | | 4,995,000 | 3.1720 /(1.7766) | | | 121,306 | (56,224) | | | (79,522) | | | 121,306 | | | 0001 |
| 0919999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | | | 299,516 | (131,238) | | XXX | (199,464) | | | 299,516 | | | XXX |
| CREDIT DEFAULT SWAP BGS CTL PT-CVS EVANSVILLE SR-SEC | 08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC 6.04% 01/15/2037 | D-1 | Credit | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 05/31/2011 | 06/20/2018 | 06/20/2018 | Maturity | | 3,700,000 | CREDIT DEFAULT /(1.0000) | (33,327) | | | (17,575) | | | 12,857 | | 2,214 | | | | 0002 |
| CREDIT DEFAULT SWAP DOWDUPONT INC SR UNSEC | 26078JAD2 DOWDUPONT INC SR UNSEC 4.73% 11/15/2028 | D-1 | Credit | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 11/15/2017 | 12/20/2018 | 12/20/2018 | Maturity | | 10,000,000 | CREDIT DEFAULT /(1.0000) | (116,767) | | | (98,333) | | | (11,239) | | 104,647 | | | | 0002 |
| CREDIT DEFAULT SWAP DOWDUPONT INC SR UNSEC | 26078JAD2 DOWDUPONT INC SR UNSEC 4.73% 11/15/2028 | D-1 | Credit | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 10/06/2017 | 12/20/2018 | 12/20/2018 | Maturity | | 10,000,000 | CREDIT DEFAULT /(1.0000) | (114,486) | | | (98,333) | | | (16) | | 93,383 | | | | 0002 |
| CREDIT DEFAULT SWAP CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 10/06/2011 | 12/20/2018 | 12/20/2018 | Maturity | | 25,000,000 | CREDIT DEFAULT /(1.0000) | (11,806) | | | (245,833) | | | 206,239 | | 1,591 | | | | 0002 |
| CREDIT DEFAULT SWAP CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 10/07/2011 | 12/20/2018 | 12/20/2018 | Maturity | | 15,000,000 | CREDIT DEFAULT /(1.0000) | (27,199) | | | (147,500) | | | 120,955 | | 3,668 | | | | 0002 |
| CREDIT DEFAULT SWAP LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC | 22956#AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5% 01/15/2039 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 02/25/2013 | 03/20/2018 | 03/20/2018 | Maturity | | 7,700,000 | CREDIT DEFAULT /(1.0000) | (237,724) | | | (16,897) | | | 4,407 | | 10,173 | | | | 0002 |
| CREDIT DEFAULT SWAP WELLS FARGO BK NW-FAYETTEVILLE SR-SEC | 08868#AA8 WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.85% 08/15/2033 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 03/12/2010 | 03/20/2020 | 12/12/2018 | Swap Close | | 3,700,000 | CREDIT DEFAULT /(1.0000) | (163,923) | | (41,512) | (35,972) | (21,087) | | 28,439 | | 15,231 | (20,425) | | | 0002 |
| CREDIT DEFAULT SWAP WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2018 | 12/20/2018 | Maturity | | 1,570,000 | CREDIT DEFAULT /(1.0000) | (13,546) | | | (15,962) | | | | | | | | | 0002 |
| CREDIT DEFAULT SWAP CVS LEASE-BKD TRUST 2006 B SR-SEC | 12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.32% 01/10/2029 | D-1 | Credit | CREDIT SUISSE INTER E58DKGMJYYYJLN8C3868 | 11/01/2010 | 12/20/2020 | 12/12/2018 | Swap Close | | 9,470,000 | CREDIT DEFAULT /(1.0000) | (218,879) | | (139,423) | (92,069) | (44,813) | | 131,206 | | 19,388 | (94,610) | | | 0002 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC | 404078AA1 HALLIBURTON CO SR UNSEC 3.5% 08/01/2023 | D-1 | Credit | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 05/13/2010 | 06/20/2020 | 12/11/2018 | Swap Close | | 10,000,000 | CREDIT DEFAULT /(1.0000) | 90,617 | | (128,897) | (96,389) | 14,272 | | 228,345 | | (7,903) | (143,169) | | | 0002 |
| CREDIT DEFAULT SWAP DELTA ENGINES 2017 LEASE-BKD P SR-SEC | 247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022 | D-1 | Credit | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 12/04/2017 | 12/20/2020 | 12/11/2018 | Swap Close | | 12,175,000 | CREDIT DEFAULT /(5.0000) | (1,627,062) | | (1,142,115) | (586,767) | (1,084,729) | | (90,291) | | 507,121 | (57,386) | | | 0002 |
| CREDIT DEFAULT SWAP DELTA ENGINES 2017 LEASE-BKD P SR-SEC | 247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022 | D-1 | Credit | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 12/04/2017 | 12/20/2019 | 12/11/2018 | Swap Close | | 11,375,000 | CREDIT DEFAULT /(5.0000) | (1,124,377) | | (558,697) | (548,212) | (562,010) | | (88,160) | | 526,047 | 3,313 | | | 0002 |
| CREDIT DEFAULT SWAP TIME WARNER CABLE LLC SR SEC | 88732JBD9 TIME WARNER CABLE LLC SR SEC 4.5% 09/15/2042 | D-1 | Credit | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 07/01/2013 | 09/20/2018 | 09/20/2018 | Maturity | | 20,000,000 | CREDIT DEFAULT /(1.0000) | 1,143,330 | | | (146,111) | | | 299,060 | | (158,011) | | | | 0002 |
| CREDIT DEFAULT SWAP TIME WARNER CABLE LLC SR SEC | 88732JAY4 TIME WARNER CABLE LLC SR SEC 5.88% 11/15/2040 | D-1 | Credit | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 06/27/2013 | 09/20/2018 | 09/20/2018 | Maturity | | 25,000,000 | CREDIT DEFAULT /(1.0000) | 831,795 | | | (182,639) | | | 286,047 | | (114,775) | | | | 0002 |
| CREDIT DEFAULT SWAP CCD-PR-NO 1-LLC-CVS DORADO SR-SEC | 124958AA3 CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.65% 01/15/2036 | D-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 07/06/2010 | 09/20/2020 | 12/17/2018 | Swap Close | | 12,500,000 | CREDIT DEFAULT /(1.0000) | (187,050) | | (166,243) | (121,528) | (33,464) | | 194,094 | | 16,436 | (132,779) | | | 0002 |
| CREDIT DEFAULT SWAP CVS LEASE-BKD TRUST 2006 B SR-SEC | 12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.32% 01/10/2029 | D-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 07/11/2011 | 09/20/2018 | 09/20/2018 | Maturity | | 8,900,000 | CREDIT DEFAULT /(1.0000) | (57,331) | | | (65,019) | | | 49,919 | | 5,744 | | | | 0002 |
| CREDIT DEFAULT SWAP DELTA ENGINES 2017 LEASE-BKD P SR-SEC | 247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022 | D-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/04/2017 | 12/20/2021 | 12/17/2018 | Swap Close | | 13,025,000 | CREDIT DEFAULT /(5.0000) | (2,145,474) | | (1,699,417) | (633,160) | (1,607,110) | | (117,280) | | 503,431 | (92,307) | | | 0002 |
| CREDIT DEFAULT SWAP DELTA ENGINES 2017 LEASE-BKD P SR-SEC | 247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022 | D-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/06/2017 | 12/20/2022 | 01/30/2018 | Swap Close | | 13,925,000 | CREDIT DEFAULT /(5.0000) | (2,587,076) | | (2,513,500) | 104,438 | (2,514,592) | | (85,330) | | 44,288 | 1,092 | | | 0002 |
| CREDIT DEFAULT SWAP DELTA ENGINES 2017 LEASE-BKD P SR-SEC | 247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022 | D-1 | Credit | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 01/30/2018 | 11/20/2022 | 02/09/2018 | Swap Close | | 13,925,000 | CREDIT DEFAULT /(5.0000) | | (2,351,729) | (2,547,909) | 98,635 | (2,337,462) | | | | 14,266 | (210,447) | | | 0002 |
| CREDIT DEFAULT SWAP TIME WARNER CABLE LLC SR SEC | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.88% 05/15/2043 | D-1 | Credit | UBS AG BFM8T61CT2L1QCEMIK50 | 07/01/2013 | 09/20/2018 | 09/20/2018 | Maturity | | 10,000,000 | CREDIT DEFAULT /(1.0000) | 513,709 | | | (73,056) | | | 140,961 | | (70,996) | | | | 0002 |
| CREDIT DEFAULT SWAP DELTA ENGINES 2017 LEASE-BKD P SR-SEC | 247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022 | D-1 | Credit | CREDIT SUISSE INTER E58DKGMJYYYJLN8C3868 | 12/04/2017 | 12/20/2018 | 12/20/2018 | Maturity | | 4,340,000 | CREDIT DEFAULT /(5.0000) | 253,870 | | | (213,383) | | | (41,375) | | 237,751 | | | | 0002 |
| CREDIT DEFAULT SWAP HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC | 404078AA1 HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.3% 11/10/2029 | D-1 | Credit | CREDIT SUISSE INTER E58DKGMJYYYJLN8C3868 | 05/13/2010 | 06/20/2020 | 12/12/2018 | Swap Close | | 19,000,000 | CREDIT DEFAULT /(1.0000) | 172,173 | | (243,321) | (184,722) | 26,972 | | 422,666 | | (15,161) | (270,293) | | | 0002 |
| CREDIT DEFAULT SWAP WELLS FARGO NAT BK-WAG CRANBER SR-SEC | 52707#AA1 WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.05% 05/15/2034 | D-1 | Credit | CREDIT SUISSE INTER E58DKGMJYYYJLN8C3868 | 04/07/2010 | 06/20/2020 | 12/13/2018 | Swap Close | | 8,573,000 | CREDIT DEFAULT /(1.0000) | (123,986) | | (109,918) | (83,587) | (14,151) | | 132,678 | | 11,029 | (95,767) | | | 0002 |
| CREDIT DEFAULT SWAP CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTER E58DKGMJYYYJLN8C3868 | 10/12/2011 | 12/20/2018 | 12/20/2018 | Maturity | | 10,000,000 | CREDIT DEFAULT /(1.0000) | (65,412) | | | (98,333) | | | 74,088 | | 8,835 | | | | 0002 |
| 0929999999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | | | (5,849,931) | (2,351,729) | (9,290,952) | (3,598,307) | (8,178,174) | XXX | 1,898,270 | | 1,758,397 | (1,112,778) | | | XXX |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G0566*AB5 ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/2025 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 05/30/2013 | 06/30/2025 | 12/30/2018 | Notional Adjustment | | 1,486,562 | 4.6100 /(4.1010) | | | 242,054 | 14,649 | | | 31,551 | (163,418) | | 242,054 | | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | F9686MAA5 VEOLIA ENVIRONNEMENT SA SR UNSEC 5.38% 05/28/2018 | D-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 11/14/2003 | 05/28/2018 | 05/28/2018 | Maturity | | 9,404,000 | 5.6200 /(5.3750) | | | 75,207 | 21,118 | | | 85,919 | 194,771 | | 75,207 | | | 0003 |
| CURRENCY SWAP - PAY FIXED SGD RECEIVE FIXED USD | 01A6959 JEM PARTNERS FUND LTD 01A | BA-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 06/05/2013 | 06/14/2020 | 03/07/2018 | Swap Close | | 32,894,737 | 5.8250 /(5.2500) | | | 1,679,563 | (14,484) | | | (85,962) | (2,238,948) | | 1,679,563 | | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | L1056JAA4 CIBA SPECIAL CHEM FIN LX CO.GUARNT 4.88% 06/20/2018 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/08/2004 | 06/20/2018 | 06/20/2018 | Maturity | | 24,200,000 | 5.2850 /(4.8750) | | | 1,037,912 | 93,039 | | | 218,538 | (203,072) | | 1,037,912 | | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | T44793AA4 LEONARDO SPA SR UNSEC 5.75% 12/12/2018 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 04/28/2004 | 12/12/2018 | 12/12/2018 | Maturity | | 23,800,000 | 6.3500 /(5.7500) | | | 1,061,099 | 195,877 | | | 461,961 | 196,928 | | 1,061,099 | | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N9373NCB8 VOLKSWAGEN INTL FIN NV CO.GUARNT 5.375% 05/22/2018 | D-1 | Currency | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 05/10/2004 | 05/22/2018 | 05/22/2018 | Maturity | | 23,660,000 | 6.2675 /(5.3750) | | | 95,935 | 102,269 | | | 142,744 | 336,928 | | 95,935 | | | 0003 |
| CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD | Q76778AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.47084% 07/02/2040 | D-1 | Currency | CITIBANK NA E570DZWZ7FF32TWEFA76 | 12/15/2017 | 07/01/2040 | 10/01/2018 | Notional Adjustment | | 2,666,150 | 3.5000 /(4.1850) | | | 34,207 | 157,857 | | | (6,000) | 294,841 | | 34,207 | | | 0003 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD | G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 2.776% 12/31/2029 | D-1 | Currency | CITIBANK NA E570DZWZ7FF32TWEFA76 | 11/01/2016 | 12/31/2029 | 12/31/2018 | Notional Adjustment | | 4,809,703 | 4.1225 /(3.2347) | | | (188,554) | 150,703 | | | 192,069 | 504,378 | | (188,554) | | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 7107B 101 MILLER STREET OIA | BA-1 | Currency | CITIBANK NA E570DZWZ7FF32TWEFA76 | 07/23/2015 | 06/15/2018 | 06/15/2018 | Maturity | | 22,474,298 | 4.7350 /(6.0000) | | | (242,654) | (133,234) | | | 138,690 | 1,335,041 | | (242,654) | | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 706100 | B-1 | Currency | CITIBANK NA E570DZWZ7FF32TWEFA76 | 01/28/2015 | 07/16/2035 | 10/15/2018 | Notional Adjustment | | 2,837,305 | 4.8250 /(4.1000) | | | 288,166 | 12,674 | | | 138,469 | (311,239) | | 288,166 | | | 0003 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/2027 | D-1 | Currency | CITIBANK NA E570DZWZ7FF32TWEFA76 | 03/17/2015 | 06/27/2027 | 12/27/2018 | Notional Adjustment | | 282,443 | 3.8600 /(4.8760) | | | 7,062 | (1,266) | | | 10,603 | 7,145 | | 7,062 | | | 0003 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 706100 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 07/10/2017 | 07/16/2035 | 10/15/2018 | Notional Adjustment | | 300,866 | 4.5030 /(3.7658) | | | (17,250) | 1,666 | | | 10,636 | 14,370 | | (17,250) | | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 8061 70 St Mary Axe OIA | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 04/13/2016 | 10/01/2020 | 06/28/2018 | Swap Close | | 35,555,000 | 5.4430 /(5.0000) | | | 1,978,000 | 126,723 | | | 806,792 | (1,801,321) | | 1,978,000 | | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 719700 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/09/2015 | 01/15/2031 | 10/15/2018 | Notional Adjustment | | 2,559,954 | 4.8050 /(4.2500) | | | 251,802 | 9,596 | | | 105,487 | (272,670) | | 251,802 | | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% 01/31/2035 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 05/31/2016 | 01/31/2035 | 07/31/2018 | Notional Adjustment | | 1,387,717 | 3.9640 /(3.9260) | | | (38,730) | 16,201 | | | 3,562 | 116,779 | | (38,730) | | | 0003 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 849300 4.02% 12/31/2022 | B-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 12/15/2017 | 12/31/2022 | 12/18/2018 | Swap Close | | 188,052,975 | 5.1300 /(3.7690) | | | 9,275,266 | 2,528,181 | | | 232,900 | 2,419,036 | | 9,275,266 | | | 0003 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | AURORA SOLAR | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 09/07/2018 | 12/31/2033 | 12/31/2018 | Notional Adjustment | | 897,062 | 4.4250 /(4.1130) | | | 33,397 | 593 | | | | | | 33,397 | | | 0003 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | AP3229667 JAPAN TREASURY DISC BILL BILLS 0% 04/10/2018 | D-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/13/2017 | 04/10/2018 | 04/10/2018 | Maturity | | 25,017,870 | 2.6476 /0.0000 | | | (1,112,513) | 136,772 | | | 9,371 | (167,627) | | (1,112,513) | | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B82095AG3 TC-101 MILLER 6% Due 6/15/2018 JD15 6% 06/15/2018 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 08/28/2003 | 06/27/2018 | 06/27/2018 | Maturity | | 16,342,500 | 5.4740 /(4.6250) | | | (987,722) | 62,292 | | | 166,492 | 1,655,190 | | (987,722) | | | 0003 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | L1056JAA4 CIBA SPECIAL CHEM FIN LX CO.GUARNT 4.875% 06/20/2018 | D-1 | Currency | THE ROYAL BANK OF S RR3QWICWWIPCS8A4S074 | 11/29/2004 | 06/20/2018 | 06/20/2018 | Maturity | | 13,285,000 | 5.7350 /(4.8750) | | | 1,703,956 | 103,984 | | | 60,764 | (1,286,536) | | 1,703,956 | | | 0003 |
| 0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | | | 15,176,203 | 3,585,210 | | XXX | 2,724,586 | 630,576 | | 15,176,203 | | | XXX |
| 0969999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | (5,849,931) | (2,351,729) | 6,184,767 | (144,335) | (8,178,174) | XXX | 4,423,392 | 630,576 | 1,758,397 | 14,362,941 | | | XXX |
| CREDIT DEFAULT SWAP - REPUBLIC OF PANAMA | 698299F*0 REPUBLIC OF PANAMA | DB Part C | Credit | CITIBANK NA E570DZWZ7FF32TWEFA76 | 06/20/2013 | 09/20/2018 | 09/20/2018 | Maturity | | 5,000,000 | 1.0000 /CREDIT EVENT | 149,287 | | | 36,528 | | | | | 20,524 | | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*LZ1 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | CITIGROUP GLOBAL MA MBNUM2BPBDO7JBLYG310 | 11/10/2016 | 12/20/2021 | 10/29/2018 | Swap Close | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,316,880 | | 1,701,238 | 838,889 | 817,199 | | | | (208,299) | 884,039 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*LU2 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | CITIGROUP GLOBAL MA MBNUM2BPBDO7JBLYG310 | 11/14/2016 | 12/20/2021 | 11/01/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 1,543,152 | | 2,178,676 | 1,059,028 | 955,798 | | | | (246,551) | 1,222,878 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*LD0 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | CITIGROUP GLOBAL MA MBNUM2BPBDO7JBLYG310 | 10/27/2016 | 12/20/2021 | 10/31/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 1,598,665 | | 2,174,634 | 1,055,556 | 983,713 | | | | (252,588) | 1,190,921 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*JU5 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | CITIGROUP GLOBAL MA MBNUM2BPBDO7JBLYG310 | 09/20/2016 | 12/20/2021 | 11/05/2018 | Swap Close | | 250,000,000 | 1.0000 /CREDIT EVENT | 3,676,947 | | 4,506,115 | 2,137,500 | 1,468,679 | | | | (381,314) | 3,037,436 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*LY4 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | CITIGROUP GLOBAL MA MBNUM2BPBDO7JBLYG310 | 11/14/2016 | 12/20/2021 | 10/25/2018 | Swap Close | | 75,000,000 | 1.0000 /CREDIT EVENT | 901,415 | | 1,280,109 | 620,833 | 561,731 | | | | (140,607) | 718,378 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*MK5 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | CITIGROUP GLOBAL MA MBNUM2BPBDO7JBLYG310 | 10/14/2016 | 12/20/2021 | 11/29/2018 | Swap Close | | 350,000,000 | 1.0000 /CREDIT EVENT | 4,847,674 | | 5,111,417 | 3,201,389 | 2,686,727 | | | | (764,753) | 2,424,690 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*KJ8 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | CITIGROUP GLOBAL MA MBNUM2BPBDO7JBLYG310 | 10/12/2016 | 12/20/2021 | 10/30/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 1,553,782 | | 2,067,731 | 1,052,083 | 947,582 | | | | (241,956) | 1,120,149 | | | N/A |
| CREDIT DEFAULT SWAP - REPUBLIC OF INDONESIA | 455780D*4 REPUBLIC OF INDONESIA | DB Part C | Credit | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 05/31/2013 | 06/20/2018 | 06/20/2018 | Maturity | | 10,000,000 | 1.0000 /CREDIT EVENT | 324,935 | | | 47,500 | | | | | 30,181 | | | | N/A |
| CREDIT DEFAULT SWAP - RUSSIAN FEDERATION | 78307AL*2 RUSSIAN FEDERATION | DB Part C | Credit | HSBC BANK USA 1IE8VN30JCEQV1H4RB04 | 06/27/2013 | 09/20/2018 | 09/20/2018 | Maturity | | 5,000,000 | 1.0000 /CREDIT EVENT | 222,862 | | | 36,528 | | | | | 30,752 | | | | N/A |
| CREDIT DEFAULT SWAP -REPUBLIC OF MALAYSIA | 5609040*2 REPUBLIC OF MALAYSIA | DB Part C | Credit | HSBC BANK USA 1IE8VN30JCEQV1H4RB04 | 08/22/2013 | 09/20/2018 | 09/20/2018 | Maturity | | 5,000,000 | 1.0000 /CREDIT EVENT | 119,731 | | | 36,528 | | | | | 17,030 | | | | N/A |
| CREDIT DEFAULT SWAP - KINGDOM OF THAILAND | 88322KC*0 KINGDOM OF THAILAND | DB Part C | Credit | HSBC BANK USA 1IE8VN30JCEQV1H4RB04 | 08/22/2013 | 09/20/2018 | 09/20/2018 | Maturity | | 5,000,000 | 1.0000 /CREDIT EVENT | 119,731 | | | 36,528 | | | | | 17,030 | | | | N/A |
| CREDIT DEFAULT SWAP - RUSSIAN FEDERATION | 78307AH*3 RUSSIAN FEDERATION | DB Part C | Credit | HSBC BANK USA 1IE8VN30JCEQV1H4RB04 | 05/31/2013 | 06/20/2018 | 06/20/2018 | Maturity | | 5,000,000 | 1.0000 /CREDIT EVENT | 120,828 | | | 23,750 | | | | | 11,223 | | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG26 | 12518*HS2 CDX.NA.IG26 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 08/01/2016 | 06/20/2021 | 10/15/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 2,086,099 | | 2,196,156 | 987,500 | 919,828 | | | | (257,849) | 1,276,328 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG26 | 12518*JH4 CDX.NA.IG26 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 08/25/2016 | 06/20/2021 | 10/15/2018 | Swap Close | | 50,000,000 | 1.0000 /CREDIT EVENT | 762,114 | | 880,854 | 400,000 | 426,881 | | | | (122,067) | 453,973 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG26 | 12518*JJ0 CDX.NA.IG26 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 08/31/2016 | 06/20/2021 | 10/04/2018 | Swap Close | | 25,000,000 | 1.0000 /CREDIT EVENT | 369,640 | | 468,490 | 192,361 | 210,075 | | | | (57,086) | 258,415 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG26 | 12518*HR4 CDX.NA.IG26 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 08/01/2016 | 06/20/2021 | 10/10/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 2,164,077 | | 2,294,875 | 977,778 | 940,167 | | | | (260,230) | 1,354,708 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG26 | 12518*HT0 CDX.NA.IG26 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 07/29/2016 | 06/20/2021 | 10/17/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 2,066,516 | | 2,177,228 | 990,278 | 892,251 | | | | (250,927) | 1,284,977 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*MC1 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 11/15/2016 | 12/20/2021 | 10/26/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 1,685,419 | | 2,135,539 | 1,038,194 | 1,049,638 | | | | (264,264) | 1,085,901 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*LC2 CDX.NA.IG27SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 10/31/2016 | 12/20/2021 | 10/25/2018 | Swap Close | | 75,000,000 | 1.0000 /CREDIT EVENT | 890,598 | | 1,300,142 | 620,833 | 551,531 | | | | (137,934) | 748,611 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*JV3 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 09/20/2016 | 12/20/2021 | 10/23/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 1,185,872 | | 2,191,736 | 1,027,778 | 719,785 | | | | (177,665) | 1,471,951 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*LP3 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 10/26/2016 | 12/20/2021 | 10/26/2018 | Swap Close | | 125,000,000 | 1.0000 /CREDIT EVENT | 1,638,005 | | 2,104,491 | 1,038,194 | 1,009,569 | | | | (253,785) | 1,094,922 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*KH2 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 10/07/2016 | 12/20/2021 | 11/20/2018 | Swap Close | | 250,000,000 | 1.0000 /CREDIT EVENT | 3,366,285 | | 3,952,015 | 2,213,889 | 2,115,453 | | | | (519,613) | 1,836,562 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*MD9 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078 | 10/31/2016 | 12/20/2021 | 10/22/2018 | Swap Close | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,208,681 | | 1,779,038 | 819,444 | 750,410 | | | | (185,302) | 1,028,628 | | | N/A |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CREDIT DEFAULT SWAP - CDX.NA.IG27 | 12518*ME7 CDX.NA.IG27 SR. TRANCHE | DB Part C | Credit | MORGAN STANLEY & CO 9R7GPTSO7KV3UQJZQ078 | 10/28/2016 | 12/20/2021 | 10/19/2018 | Swap Close | | 100,000,000 | 1.0000 /CREDIT EVENT | 1,206,650 | | 1,759,672 | 809,275 | 750,684 | | | | (182,959) | 1,008,988 | | | N/A |
| 0989999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | | | 35,125,845 | | 42,260,156 | 21,298,164 | 18,757,701 | XXX | | | (4,779,009) | 23,502,455 | | | XXX |
| TOTAL RETURN SWAP - JPY TREASURY BILL | 471088*B2 RSAT-TR3 JPY GOVT 4/10/2018 | DB Part C | Interest Rate | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 10/13/2017 | 04/10/2018 | 04/10/2018 | Maturity | | 25,000,000 | Total Return JPY T-Bill/(FLT.) | | | (966,797) | 315,471 | | | | | | (966,797) | | | N/A |
| 1009999999. Subtotal - Swaps - Replication - Total Return | | | | | | | | | | | | | | (966,797) | 315,471 | | XXX | | | | (966,797) | | | XXX |
| 1029999999. Subtotal - Swaps - Replication | | | | | | | | | | | | 35,125,845 | | 41,293,359 | 21,613,635 | 18,757,701 | XXX | | | (4,779,009) | 22,535,658 | | | XXX |
| 1089999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1149999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1159999999. Total Swaps - Interest Rate | | | | | | | | | | | | | | 299,516 | (131,238) | | XXX | (199,464) | | | 299,516 | | | XXX |
| 1169999999. Total Swaps - Credit Default | | | | | | | | | | | | 29,275,914 | (2,351,729) | 32,969,204 | 17,699,857 | 10,579,527 | XXX | 1,898,270 | | (3,020,612) | 22,389,677 | | | XXX |
| 1179999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | 13,402,352 | 3,486,441 | | XXX | 2,724,586 | 3,167,738 | | 13,402,352 | | | XXX |
| 1189999999. Total Swaps - Total Return | | | | | | | | | | | | | | (966,797) | 315,471 | | XXX | | | | (966,797) | | | XXX |
| 1199999999. Total Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1209999999. Total Swaps | | | | | | | | | | | | 29,275,914 | (2,351,729) | 45,704,275 | 21,370,531 | 10,579,527 | XXX | 4,423,392 | 3,167,738 | (3,020,612) | 35,124,748 | | | XXX |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/27/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 5,267,000 | 52.67 | | | (901,000) | | | | 775,576 | | | (901,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 7,909,500 | 52.73 | | | (1,342,500) | | | | 1,154,380 | | | (1,342,500) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/27/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 7,911,000 | 52.74 | | | (1,341,000) | | | | 1,152,883 | | | (1,341,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 13,183,500 | 52.734 | | | (2,236,500) | | | | 1,922,969 | | | (2,236,500) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 7,911,000 | 52.74 | | | (1,341,000) | | | | 1,152,883 | | | (1,341,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 10,547,000 | 52.735 | | | (1,789,000) | | | | 1,538,176 | | | (1,789,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/28/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 7,975,500 | 53.17 | | | (1,276,500) | | | | 1,088,501 | | | (1,276,500) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/28/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 7,972,500 | 53.15 | | | (1,279,500) | | | | 1,091,496 | | | (1,279,500) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/28/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 7,971,000 | 53.14 | | | (1,281,000) | | | | 1,092,993 | | | (1,281,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 09/29/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 5,211,000 | 52.11 | | | (957,000) | | | | 831,473 | | | (957,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/03/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 5,127,000 | 51.27 | | | (1,041,000) | | | | 915,319 | | | (1,041,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/03/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 5,120,000 | 51.2 | | | (1,048,000) | | | | 922,307 | | | (1,048,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 10/03/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 5,120,000 | 51.2 | | | (1,048,000) | | | | 922,307 | | | (1,048,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/03/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 10,276,000 | 51.38 | | | (2,060,000) | | | | 1,808,679 | | | (2,060,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/04/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 5,134,000 | 51.34 | | | (1,034,000) | | | | 908,332 | | | (1,034,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 10/16/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 2,636,500 | 52.73 | | | (447,500) | | | | 384,793 | | | (447,500) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/05/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 6,120,000 | 61.2 | | | 48,000 | | | | | | | 48,000 | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 01/05/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 6,119,000 | 61.19 | | | 49,000 | | | | | | | 49,000 | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/05/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 6,124,000 | 61.24 | | | 44,000 | | | | | | | 44,000 | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 01/05/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 6,135,000 | 61.35 | | | 33,000 | | | | | | | 33,000 | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 01/05/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 12,294,000 | 61.47 | | | 42,000 | | | | | | | 42,000 | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/11/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 12,858,000 | 64.29 | | | (522,000) | | | | | | | (522,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 01/11/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 12,866,000 | 64.33 | | | (530,000) | | | | | | | (530,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 01/11/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 12,828,000 | 64.14 | | | (492,000) | | | | | | | (492,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/11/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 12,790,000 | 63.95 | | | (454,000) | | | | | | | (454,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 01/11/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 19,149,000 | 63.83 | | | (645,000) | | | | | | | (645,000) | | | 0004 |
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | 01/11/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 12,698,000 | 63.49 | | | (362,000) | | | | | | | (362,000) | | | 0004 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| COMMODITY FORWARD CONTRACT - SELL CRUDE OIL | Various Equity Investments | BA-1 | Commodity | CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76 | 01/11/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 19,053,000 | 63.51 | | | (549,000) | | | | | | | (549,000) | | | 0004 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 83140IA Vicolungo OIA | BA-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 01/10/2018 | 04/13/2018 | 04/13/2018 | Maturity | | 81,899,394 | 0.8289 | | | (1,850,880) | | | | | | | (1,850,880) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | Occator - Ridley AUD Portfolio Hedge | BA-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 11/14/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 57,219,150 | 1.3107 | | | (2,087,203) | | | | 39,826 | 1,257,000 | | (2,087,203) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | TIAA Infrastructure - ACS CAD Portfolio Hedge | BA-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 11/15/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 19,572,873 | 1.2773 | | | (341,099) | | | | (10,310) | 338,129 | | (341,099) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6861 T-C Pep Holding Sarl OIA | D2-2 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 03/09/2018 | 09/28/2018 | 09/28/2018 | Maturity | | 473,708 | 0.8613 | | | (35,517) | | | | | | | (35,517) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8044 Henderson UK Outlet Mall Partnership LP OIA | BA-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 03/10/2016 | 07/31/2018 | 07/31/2018 | Maturity | | 12,069,225 | 0.6962 | | | 1,039,933 | | | | (37,802) | (596,193) | | 1,039,933 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund (ECF) OIA | BA-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 02/03/2017 | 02/06/2018 | 02/06/2018 | Maturity | | 50,260,920 | 0.9112 | | | (6,398,407) | | | | (870,442) | 5,658,590 | | (6,398,407) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IA Neptune Ursus OIA | BA-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 04/10/2018 | 07/13/2018 | 07/13/2018 | Maturity | | 84,531,177 | 0.8031 | | | 5,223,881 | | | | | | | 5,223,881 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6861 T-C Pep Holding Sarl OIA | D2-2 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 03/06/2018 | 09/28/2018 | 09/28/2018 | Maturity | | 15,015,660 | 0.7936 | | | 1,180,424 | | | | | | | 1,180,424 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | Oleum - OIA CAD Portfolio Hedge | D2-2 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 11/15/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 293,668,507 | 1.2769 | | | (5,041,068) | | | | (151,926) | 4,993,936 | | (5,041,068) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7107B 101 MILLER STREET OIA | BA-1 | Currency | BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | 09/26/2017 | 09/28/2018 | 09/28/2018 | Maturity | | 108,478,350 | 1.2721 | | | 8,724,842 | | | | 424,718 | (1,248,900) | | 8,724,842 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 02/13/2018 | 05/15/2018 | 05/15/2018 | Maturity | | 278,570,000 | 0.718 | | | 8,391,006 | | | | | | | 8,391,006 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | Ceres AUD Portfolio Hedge | BA1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 11/14/2017 | 02/16/2018 | 02/16/2018 | Maturity | | 534,334,500 | 1.31 | | | (19,191,460) | | | | 370,165 | 11,445,000 | | (19,191,460) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | ZD3915463 3i Eurofund V EUR Portfolio Hedge | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 08/13/2018 | 11/15/2018 | 11/15/2018 | Maturity | | 488,711,750 | 0.8696 | | | 7,038,019 | | | | | | | 7,038,019 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | ZD3915463 3i Eurofund V EUR Portfolio Hedge | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 11/13/2017 | 02/15/2018 | 02/15/2018 | Maturity | | 615,547,275 | 0.8529 | | | (40,916,076) | | | | (2,004,796) | 17,876,250 | | (40,916,076) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IA Neptune Ursus OIA | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 11/20/2017 | 01/12/2018 | 01/12/2018 | Maturity | | 28,207,903 | 0.8468 | | | (904,729) | | | | (82,940) | 546,249 | | (904,729) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | Oleum - OIA CAD Portfolio Hedge | D2-2 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 02/15/2018 | 05/16/2018 | 05/16/2018 | Maturity | | 280,388,057 | 1.2483 | | | 6,865,081 | | | | | | | 6,865,081 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7043 699 BOURKE OIA | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 11/21/2017 | 01/29/2018 | 01/29/2018 | Maturity | | 57,566,580 | 1.3202 | | | (3,955,442) | | | | 25,923 | 1,706,200 | | (3,955,442) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 08/13/2018 | 11/15/2018 | 11/15/2018 | Maturity | | 96,150,375 | 0.78 | | | 300,055 | | | | | | | 300,055 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | OSPREY L.P. (ANGLIAN WATER) GBP Portfolio Hedge | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 11/13/2017 | 02/15/2018 | 02/15/2018 | Maturity | | 263,018,840 | 0.7604 | | | (18,941,347) | | | | (447,315) | 7,820,040 | | (18,941,347) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 80150IA UK SC FUND OIA | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 04/26/2017 | 04/27/2018 | 04/27/2018 | Maturity | | 31,193,400 | 0.7694 | | | (1,885,866) | | | | (230,759) | 1,561,200 | | (1,885,866) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | Oleum - OIA CAD Portfolio Hedge | D2-2 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 05/15/2018 | 08/16/2018 | 08/16/2018 | Maturity | | 272,155,393 | 1.286 | | | 6,218,154 | | | | | | | 6,218,154 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | Oleum - OIA CAD Portfolio Hedge | D2-2 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 08/15/2018 | 11/16/2018 | 11/16/2018 | Maturity | | 305,728,589 | 1.3084 | | | 1,707,916 | | | | | | | 1,707,916 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IA Neptune Ursus OIA | BA-1 | Currency | GOLDMAN SACHS BANK KD3XUN7C6T14HNAYLU02 | 07/11/2018 | 10/12/2018 | 10/12/2018 | Maturity | | 76,680,689 | 4.3688 | | | 1,329,727 | | | | | | | 1,329,727 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 03/14/2018 | 05/15/2018 | 05/15/2018 | Maturity | | 101,317,123 | 0.7402 | | | (3,739,352) | | | | | | | (3,739,352) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 09/18/2017 | 07/06/2018 | 07/06/2018 | Maturity | | 3,834,597 | 0.8238 | | | 125,155 | | | | (18,471) | 18,701 | | 125,155 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6894 Gropius OIA | D2-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 03/06/2018 | 09/28/2018 | 09/28/2018 | Maturity | | 15,231,825 | 0.7935 | | | 1,198,224 | | | | | | | 1,198,224 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6861 T-C Pep Holding Sarl OIA | D2-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 09/26/2017 | 09/28/2018 | 09/28/2018 | Maturity | | 12,054,310 | 0.8296 | | | 443,819 | | | | (50,177) | 205,400 | | 443,819 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund (ECF) OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 10/27/2017 | 07/06/2018 | 07/06/2018 | Maturity | | 7,856,185 | 0.8504 | | | 10,714 | | | | (26,550) | 279,010 | | 10,714 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8118 Thurrock Shopping Park OIA OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 11/15/2017 | 06/01/2018 | 06/01/2018 | Maturity | | 38,189,151 | 0.7541 | | | (264,684) | | | | (51,162) | 941,190 | | (264,684) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | TIAA Infrastructure - ACS CAD Portfolio Hedge | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 02/07/2018 | 02/16/2018 | 02/16/2018 | Maturity | | 39,827,943 | 1.2554 | | | (99,354) | | | | | | | (99,354) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | Broadleaf - OIA CAD Portfolio Hedge | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 05/15/2018 | 08/16/2018 | 08/16/2018 | Maturity | | 58,232,391 | 1.2879 | | | 1,245,840 | | | | | | | 1,245,840 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7107B 101 MILLER STREET OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 04/20/2018 | 09/28/2018 | 09/28/2018 | Maturity | | 6,383,605 | 1.3002 | | | 383,937 | | | | | | | 383,937 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7043 699 BOURKE OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 01/24/2018 | 03/23/2018 | 03/23/2018 | Maturity | | 61,337,396 | 0 | | | 2,794,799 | | | | | | | 2,794,799 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | OIA5084 HEDF 1 (Hines European Development) OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 12/06/2017 | 03/09/2018 | 03/09/2018 | Maturity | | 13,058,386 | 0.8424 | | | (479,242) | | | | (31,030) | 220,880 | | (479,242) | | | 0003 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 01A5084 HEDF 1 (Hines European Development) 01A | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 06/27/2018 | 09/28/2018 | 09/28/2018 | Maturity | | 12,861,937 | 0.8552 | | | 90,397 | | | | | | | 90,397 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6894 Gropius 01A | D2-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 10/04/2017 | 09/28/2018 | 09/28/2018 | Maturity | | 7,062,453 | 0.8319 | | | 241,058 | | | | (25,941) | 136,597 | | 241,058 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 05/11/2018 | 08/15/2018 | 08/15/2018 | Maturity | | 102,329,025 | 0.7329 | | | 7,112,693 | | | | | | | 7,112,693 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 01A5084 HEDF 1 (Hines European Development) 01A | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 03/07/2018 | 06/29/2018 | 06/29/2018 | Maturity | | 13,764,784 | 0.7991 | | | 918,969 | | | | | | | 918,969 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 83140IA Vicolungo 01A | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 11/20/2017 | 03/02/2018 | 03/02/2018 | Maturity | | 17,713,009 | 0.8442 | | | (728,736) | | | | (50,718) | 339,752 | | (728,736) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7107B 101 Miller 01A | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 09/21/2017 | 09/28/2018 | 09/28/2018 | Maturity | | 8,916,717 | 1.2673 | | | 748,495 | | | | 37,953 | (139,103) | | 748,495 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7043 699 BOURKE 01A | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 04/10/2018 | 04/20/2018 | 04/20/2018 | Maturity | | 58,794,588 | 1.2926 | | | 514,167 | | | | | | | 514,167 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund (ECF) 01A | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 07/13/2017 | 07/06/2018 | 07/06/2018 | Maturity | | 73,287,900 | 0.8596 | | | (689,625) | | | | (561,542) | 3,726,450 | | (689,625) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6894 Gropius 01A | D2-2 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/30/2017 | 09/28/2018 | 09/28/2018 | Maturity | | 7,981,886 | 0.8269 | | | 318,962 | | | | (14,296) | 91,012 | | 318,962 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 4563 NORTE 01A | D2-2 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 06/14/2017 | 06/15/2018 | 06/15/2018 | Maturity | | 142,580,036 | 0.8697 | | | (1,401,757) | | | | (1,362,259) | 9,044,560 | | (1,401,757) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7043 699 BOURKE 01A | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 03/21/2018 | 04/13/2018 | 04/13/2018 | Maturity | | 58,370,903 | 1.302 | | | (661,891) | | | | | | | (661,891) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | ZD3915463 3i Eurofund V EUR Portfolio Hedge | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 02/13/2018 | 05/15/2018 | 05/15/2018 | Maturity | | 558,915,750 | 0.8051 | | | 25,980,342 | | | | | | | 25,980,342 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 83140IA Vicolungo 01A | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 11/08/2017 | 01/12/2018 | 01/12/2018 | Maturity | | 51,228,487 | 0.8589 | | | (2,400,619) | | | | (178,208) | 1,765,271 | | (2,400,619) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund (ECF) 01A | BA-1 | Currency | JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97 | 07/08/2016 | 07/06/2018 | 07/06/2018 | Maturity | | 57,025,000 | 0.8768 | | | (1,687,321) | | | | (1,114,715) | 4,757,500 | | (1,687,321) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | TCGA II AUD Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 08/14/2018 | 11/16/2018 | 11/16/2018 | Maturity | | 18,151,940 | 1.3773 | | | (186,858) | | | | | | | (186,858) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6211 TIAA Lux 5 SARL 01A | D2-2 | Commodity | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 12/27/2017 | 12/21/2018 | 12/21/2018 | Maturity | | 31,953,229 | 0.8199 | | | 2,191,324 | | | | (31,674) | 268,809 | | 2,191,324 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | Ceres AUD Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 05/14/2018 | 08/16/2018 | 08/16/2018 | Maturity | | 547,817,250 | 1.3234 | | | 21,360,053 | | | | | | | 21,360,053 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund (ECF) 01A | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/01/2018 | 07/06/2018 | 07/06/2018 | Maturity | | 57,647,494 | 0.7945 | | | 3,867,007 | | | | | | | 3,867,007 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | Ceres AUD Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 02/14/2018 | 05/16/2018 | 05/16/2018 | Maturity | | 566,272,850 | 1.2803 | | | 21,545,298 | | | | | | | 21,545,298 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6861 ND PROPERTIES PEP DEVELOPMENT 01A | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 11/18/2015 | 12/21/2018 | 12/21/2018 | Maturity | | 2,928,120 | 0.8879 | | | (25,351) | | | | (83,778) | 346,190 | | (25,351) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | Ceres AUD Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 08/14/2018 | 11/16/2018 | 11/16/2018 | Maturity | | 526,527,625 | 1.3769 | | | (5,297,526) | | | | | | | (5,297,526) | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | ZD3915463 3i Eurofund V EUR Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 05/11/2018 | 08/15/2018 | 08/15/2018 | Maturity | | 511,753,125 | 0.8305 | | | 29,593,048 | | | | | | | 29,593,048 | | | 0003 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund (ECF) 01A | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | 12/21/2016 | 07/06/2018 | 07/06/2018 | Maturity | | 32,986,417 | 0.9289 | | | (2,995,174) | | | | (643,554) | 4,821,563 | | (2,995,174) | | | 0003 |
| 1229999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | | 22,735,255 | | | XXX | 10,481,287 | 78,181,283 | | 22,735,255 | | | XXX |
| 1269999999. Subtotal - Forwards | | | | | | | | | | | | | | 22,735,255 | | | XXX | 10,481,287 | 78,181,283 | | 22,735,255 | | | XXX |
| 1399999999. Subtotal - Hedging Effective | | | | | | | | | | | | | | (1,773,851) | (98,769) | | XXX | | 2,537,162 | | (1,773,851) | | | XXX |
| 1409999999. Subtotal - Hedging Other | | | | | | | | | | | | (5,849,931) | (2,351,729) | 28,920,022 | (144,335) | (8,178,174) | XXX | 14,904,679 | 78,811,859 | 1,758,397 | 37,098,196 | | | XXX |
| 1419999999. Subtotal - Replication | | | | | | | | | | | | 35,125,845 | | 41,293,359 | 21,613,635 | 18,757,701 | XXX | | | (4,779,009) | 22,535,658 | | | XXX |
| 1429999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1439999999. Subtotal - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1449999999 - Totals | | | | | | | | | | | | 29,275,914 | (2,351,729) | 68,439,530 | 21,370,531 | 10,579,527 | XXX | 14,904,679 | 81,349,021 | (3,020,612) | 57,860,003 | | | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Hedges the interest rate risk of the underlying invested assets |
| 0002 | Hedges the credit risk of the underlying invested assets |
| 0003 | Hedges the currency risk of the underlying foreign currency denominated invested assets |
| 0004 | Hedges the crude oil market risk on certain energy sector equity invested assets |

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

**N O N E**

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

**N O N E**

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

**N O N E**

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | | 2 | 3 | 4 | Book/Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | 5<br>Contracts With Book/Adjusted Carrying Value >0 | 6<br>Contracts With Book/Adjusted Carrying Value <0 | 7<br>Exposure Net of Collateral | 8<br>Contracts With Fair Value >0 | 9<br>Contracts With Fair Value <0 | 10<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | | | | | | | | |
| BANK OF AMERICA N.A. | B4TYDEB6GKMZO031MB27 | Y | Y | 40,878,118 | 39,777,967 | (11,327,158) | | 50,120,896 | (11,327,158) | | 186,727,844 | 174,300,535 |
| BANK OF MONTREAL | NQO6HPCNCCU6TUTQYE16 | Y | Y | | | (5,982,152) | | | (8,314,971) | | 455,737 | |
| BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | 52,280,000 | 50,648,944 | (327,447) | | 50,648,944 | (327,447) | | 4,451,321 | 2,492,818 |
| BNP PARIBAS | ROMUWSFPU8MPRO8K5P83 | Y | Y | 11,080,000 | 15,469,007 | (602,530) | 3,786,477 | 13,393,645 | (2,064,427) | 249,218 | 225,000,000 | 225,000,000 |
| CITIBANK N.A. NEW YORK | E570DZWZ7FF32TWEFA76 | Y | Y | 129,060,000 | 147,742,623 | (51,942,284) | | 172,534,773 | (53,880,864) | | 463,220,093 | 429,960,432 |
| CREDIT AGRICOLE | 1VUV7VQFKUOQSJ21A208 | Y | Y | 1,770,000 | 1,431,160 | | | 1,431,160 | | | 1,077,373 | 738,533 |
| CREDIT SUISSE INTERNATIONAL | E58DKGMJYYYJLN8C3868 | Y | Y | | | (883,706) | | | (883,706) | | | |
| GOLDMAN SACHS BANK USA | KD3XUN7C6T14HNAYLU02 | Y | Y | 134,000,000 | 159,081,802 | (853,969) | 24,227,833 | 143,377,558 | (9,218,624) | 158,934 | 3,309,689,957 | 3,309,689,957 |
| HSBC BANK USA | 1IE8VN30JCEQV1H4R804 | Y | Y | 41,820,000 | 39,882,080 | (112,119) | | 39,882,354 | (112,156) | | 3,748,796 | 1,698,757 |
| JP MORGAN CHASE BANK N.A. | 7H6GLXDRUGQFU57RNE97 | Y | Y | 276,930,000 | 366,766,262 | (63,503,117) | 26,333,145 | 336,445,591 | (68,647,760) | | 2,566,633,911 | 2,566,633,911 |
| MORGAN STANLEY CAPITAL SERVICES INC | I7331LVCZKQKX5T7XV54 | Y | Y | 89,530,000 | 118,115,528 | (26,115,883) | 2,469,645 | 119,304,934 | (30,409,895) | | 2,165,875,131 | 2,165,875,131 |
| ROYAL BANK OF CANADA | ES7IP3U3RHIGC71XBU11 | Y | Y | | 6,528,132 | (2,711,395) | 3,816,737 | 7,339,265 | (7,414,840) | | 1,807,937 | 1,807,937 |
| THE BANK OF NOVA SCOTIA | L3I9ZG2KFGXZ61BMYR72 | Y | N | | 250,453 | | 250,453 | | (791,993) | | 257,920 | 257,920 |
| UBS AG | BFM8T61CT2L1QCEMIK50 | Y | Y | | | (75,934) | | | (75,934) | | | |
| 0299999999. Total NAIC 1 Designation | | | | 777,348,118 | 945,693,958 | (164,437,694) | 60,884,290 | 934,479,120 | (193,469,775) | 408,152 | 8,928,946,020 | 8,878,455,931 |
| DEUTSCHE BK AG | 7LTWFZYICNSX8D621K86 | Y | Y | 14,230,000 | 14,438,899 | | 208,899 | 14,438,899 | | 208,899 | 1,571,958 | 1,571,958 |
| THE ROYAL BANK OF SCOTLAND PLC | RR3QWICWWIPCS8A4S074 | Y | Y | 5,150,000 | 4,068,863 | | | 4,068,863 | | | 81,176 | |
| 0399999999. Total NAIC 2 Designation | | | | 19,380,000 | 18,507,762 | | 208,899 | 18,507,762 | | 208,899 | 1,653,134 | 1,571,958 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | 3,572,544 | 3,644,033 | | 71,489 | 3,644,031 | | 71,487 | 1,813,670 | 1,813,670 |
| | | | | | | | | | | | | |
| 0999999999 - Gross Totals | | | | 800,300,662 | 967,845,753 | (164,437,694) | 61,164,678 | 956,630,913 | (193,469,775) | 688,538 | 8,932,412,824 | 8,881,841,559 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 967,845,753 | (164,437,694) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078 | Treasury | 912810-RC-4 | US TREASURY N/B 3.625% | 3,659,108 | 3,300,000 | 3,214,127 | 08/15/2043 | IV |
| UBS SECURITIES LLC SNZ20JLFK8MNNCLQ0F39 | Treasury | 912810-RC-4 | US TREASURY N/B 3.625% | 2,217,641 | 2,000,000 | 1,947,956 | 08/15/2043 | IV |
| BANK OF MONTREAL NQG6HPCNCCU6TUTQYE16 | Cash | | | 9,050,000 | | 9,050,000 | | V |
| CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | Cash | | | 960,000 | | 960,000 | | V |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Cash | | | 360,000 | | 360,000 | | V |
| UBS AG BFM8T61CT2L1QCEMIK50 | Cash | | | 430,000 | | 430,000 | | V |
| 0199999999 - Total | | | | 16,676,749 | 5,300,000 | 15,962,083 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-L9-9 | US TREASURY N/B | 4,463,370 | 4,557,000 | XXX | 10/31/2020 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912810-RN-0 | US TREASURY N/B | 487,842 | 500,000 | XXX | 08/15/2045 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-F2-1 | US TREASURY N/B | 4,015,122 | 4,054,000 | XXX | 09/30/2021 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-H8-6 | US TREASURY N/B | 72,856 | 75,000 | XXX | 01/31/2022 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-G3-7 | US TREASURY N/B | 973,260 | 1,000,000 | XXX | 03/31/2021 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-P3-8 | US TREASURY N/B | 6,334,226 | 6,522,800 | XXX | 01/31/2023 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-N4-8 | US TREASURY N/B | 10,541,229 | 10,696,000 | XXX | 12/31/2020 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-M9-8 | US TREASURY N/B | 603,765 | 614,000 | XXX | 11/30/2020 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-L5-7 | US TREASURY N/B | 9,373,040 | 9,627,000 | XXX | 09/30/2022 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-W5-5 | US TREASURY N/B | 935,665 | 953,000 | XXX | 02/28/2022 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912810-RZ-3 | US TREASURY N/B | 1,275,873 | 1,346,000 | XXX | 11/15/2047 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-XH-8 | US TREASURY N/B | 204,185 | 207,000 | XXX | 06/30/2020 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-LJ-7 | US TREASURY N/B | 1,207,596 | 1,200,000 | XXX | 08/15/2019 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-WW-6 | US TREASURY N/B | 155,165 | 156,000 | XXX | 07/31/2019 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-F9-6 | US TREASURY N/B | 234,923 | 238,000 | XXX | 10/31/2021 | V |
| BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | Cash | | | 52,280,000 | | XXX | | V |
| BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | Cash | | | 11,080,000 | | XXX | | V |
| CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | Cash | | | 129,060,000 | | XXX | | V |
| CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | Cash | | | 1,770,000 | | XXX | | V |
| DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | Cash | | | 14,230,000 | | XXX | | V |
| GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | Cash | | | 134,000,000 | | XXX | | V |
| HSBC BANK USA 1IE8VN30JCEQV1H4R804 | Cash | | | 41,820,000 | | XXX | | V |
| JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | Cash | | | 276,930,000 | | XXX | | V |
| MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54 | Cash | | | 89,530,000 | | XXX | | V |
| THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074 | Cash | | | 5,150,000 | | XXX | | V |
| UBS SECURITIES LLC SNZ20JLFK8MNNCLQ0F39 | Cash | | | 1,617,068 | | XXX | | V |
| MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078 | Cash | | | 1,955,477 | | XXX | | V |
| 0299999999 - Total | | | | 800,300,662 | 41,745,800 | XXX | XXX | XXX |

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation and Administrative Symbol/ Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | XXX |
| 4899999. Total - Hybrid Securities | | | | | | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | XXX |
| 6399999. Subtotal - Bank Loans | | | | | | XXX |
| 6499999. Total - Issuer Obligations | | | | | | XXX |
| 6599999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6699999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6799999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6899999. Total - SVO Identified Funds | | | | | | XXX |
| 6999999. Total - Bank Loans | | | | | | XXX |
| 7099999. Total Bonds | | | | | | XXX |
| 7399999. Total - Preferred Stocks | | | | | | XXX |
| 7799999. Total - Common Stocks | | | | | | XXX |
| 7899999. Total - Preferred and Common Stocks | | | | | | XXX |
| | Cash | | | 391,635,042 | 391,635,042 | |
| 9099999. Total - Cash (Schedule E Part 1 type) | | | | 391,635,042 | 391,635,042 | XXX |
| | NATWEST MARKETS SECURITIES INC TRIREPO 2.9% 1/2/2019 TSY | | | 100,000,000 | 100,000,000 | 01/02/2019 |
| | Nomura Sec Int Inc TRIREPO 2.95% 1/2/2019 TSY | | | 70,000,000 | 70,000,000 | 01/02/2019 |
| 9199999. Total - Cash Equivalents (Schedule E Part 2 type) | | | | 170,000,000 | 170,000,000 | XXX |
| 9999999 - Totals | | | | 561,635,042 | 561,635,042 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ (144,070,910) Book/Adjusted Carrying Value $ (144,070,910)
2. Average balance for the year Fair Value $ 780,951,385 Book/Adjusted Carrying Value $ 780,951,385
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

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

NONE

General Interrogatories:

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

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| Citibank, N.A. | London, UK | | | 44,206 | | 3,412,462 | XXX |
| Citibank, N.A. | New Castle, DE | | | | | (9,315,415) | XXX |
| Citibank, N.A. | New York, NY | | | | | 67,446,399 | XXX |
| Harris, N.A. | Chicago, IL | | | | | 805,307 | XXX |
| JPMorgan Chase Bank, N.A. | Houston, TX | | | | | 17,272,170 | XXX |
| JPMorgan Chase Bank, N.A. | New York, NY | | | | | 29,986,891 | XXX |
| The Northern Trust Company | Chicago, IL | | | | | 151,089 | XXX |
| Wells Fargo, N.A. | Minneapolis, MN | | | | | (13,276,926) | XXX |
| Wells Fargo, N.A. | San Francisco, CA | | | | | 18,753 | XXX |
| Beneficial State Bank | Oakland, CA<br>CD Matures June 14, 2018 | | 1.400 | 142,782 | | | XXX |
| Beneficial State Bank | Oakland, CA<br>CD Matures June 13, 2019 | | 2.400 | | 138,001 | 10,298,558 | XXX |
| Carver Federal Savings FSB | New York, NY<br>CD Matures November 1, 2018 | | 1.650 | 98,429 | | | XXX |
| Carver Federal Savings FSB | New York, NY<br>CD Matures November 8, 2018 | | 1.650 | 5,165 | | | XXX |
| Carver Federal Savings FSB | New York, NY<br>CD Matures October 31, 2019 | | 2.860 | | 29,228 | 6,031,321 | XXX |
| City First Bank of D.C. | Washington, DC<br>CD Matures May 10, 2018 | | 1.300 | 55,758 | | | XXX |
| City First Bank of D.C. | Washington, DC<br>CD Matures May 9, 2019 | | 2.450 | | 69,528 | 4,328,955 | XXX |
| Credit Agricole Corporate | New York, NY<br>CD Matures December 5, 2018 | | 2.240 | 280,000 | | | XXX |
| Credit Agricole Corporate | New York, NY<br>CD Matures December 5, 2018 | | 2.240 | 280,000 | | | XXX |
| Native American Bank | Denver, CO<br>CD Matures October 25, 2018 | | 1.550 | 57,361 | | | XXX |
| 0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | | | | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 963,701 | 236,757 | 117,159,565 | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | | | | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 963,701 | 236,757 | 117,159,565 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | | XXX | XXX | 963,701 | 236,757 | 117,159,565 | XXX |

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

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1. | January | (6,307,142) | 4. | April | 83,239,365 | 7. | July | 5,020,481 | 10. | October | 114,840,471 |
| 2. | February | 33,856,655 | 5. | May | 101,160,088 | 8. | August | (25,692,014) | 11. | November | 133,307,774 |
| 3. | March | 173,153,942 | 6. | June | 102,821,157 | 9. | September | 225,561,365 | 12. | December | 117,159,565 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| | TREASURY BILL United States Treasury Bi 0 01 | | 12/27/2018 | 0.000 | 01/02/2019 | 99,993,293 | | 26,818 |
| | TREASURY BILL United States Treasury Bi 0 01 | | 12/27/2018 | 0.000 | 01/08/2019 | 140,934,183 | | 37,583 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 240,927,476 | | 64,401 |
| 0599999. Total - U.S. Government Bonds | | | | | | 240,927,476 | | 64,401 |
| 1099999. Total - All Other Government Bonds | | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | |
| | FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01 | | 12/31/2018 | 0.000 | 01/02/2019 | 239,486,028 | | 13,970 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 239,486,028 | | 13,970 |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 239,486,028 | | 13,970 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | | |
| 4899999. Total - Hybrid Securities | | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | | |
| 6599999. Subtotal - Bank Loans | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 480,413,504 | | 78,371 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | | |
| 8199999. Total - SVO Identified Funds | | | | | | | | |
| 8299999. Total - Bank Loans | | | | | | | | |
| 8399999. Total Bonds | | | | | | 480,413,504 | | 78,371 |
| 8899999 - Total Cash Equivalents | | | | | | 480,413,504 | | 78,371 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusted Carrying Value | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | | | 125,148 | 129,096 | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | | | 68,374 | 72,182 | | |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | 124,317 | 131,240 | | |
| 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 | | | 250,212 | 245,211 | | |
| 33. New York NY | | | 5,455,584 | 5,335,231 | | |
| 34. North Carolina NC | | | 497,267 | 524,960 | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | | | | | | |
| 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 | | | 225,244 | 220,777 | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | 10,543,069 | 11,410,437 | | |
| 55. U.S. Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | | | | |
| 59. Subtotal | XXX | XXX | 17,289,215 | 18,069,134 | | |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | | | | |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | | | | |

# ALPHABETICAL INDEX

**ANNUAL STATEMENT BLANK**


Analysis of Increase in Reserves During The Year ..... 7
Analysis of Operations By Lines of Business ..... 6
Asset Valuation Reserve Default Component ..... 30
Asset Valuation Reserve Equity ..... 32
Asset Valuation Reserve Replications (Synthetic) Assets ..... 35
Asset Valuation Reserve ..... 29
Assets ..... 2
Cash Flow ..... 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts ..... 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense ..... 10
Exhibit 2 - General Expenses ..... 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) ..... 11
Exhibit 4 - Dividends or Refunds ..... 11
Exhibit 5 - Aggregate Reserve for Life Contracts ..... 12
Exhibit 5 - Interrogatories ..... 13
Exhibit 5A - Changes in Bases of Valuation During The Year ..... 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts ..... 14
Exhibit 7 - Deposit-Type Contracts ..... 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 ..... 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 ..... 17
Exhibit of Capital Gains (Losses) ..... 8
Exhibit of Life Insurance ..... 25
Exhibit of Net Investment Income ..... 8
Exhibit of Nonadmitted Assets ..... 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values ..... 27
Five-Year Historical Data ..... 22
Form for Calculating the Interest Maintenance Reserve (IMR) ..... 28
General Interrogatories ..... 20
Jurat Page ..... 1
Liabilities, Surplus and Other Funds ..... 3
Life Insurance (State Page) ..... 24
Notes To Financial Statements ..... 19
Overflow Page For Write-ins ..... 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years ..... SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years ..... SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years ..... SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country ..... SI04
Schedule D - Verification Between Years ..... SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years ..... SI10

**ANNUAL STATEMENT BLANK (Continued)**


Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years ..... SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years ..... SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification ..... SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash ..... E26
Schedule E - Part 2 - Cash Equivalents ..... E27
Schedule E - Part 2 - Verification Between Years ..... SI15
Schedule E - Part 3 - Special Deposits ..... E28
Schedule F ..... 36
Schedule H - Accident and Health Exhibit - Part 1 ..... 37
Schedule H - Part 2, Part 3 and Part 4 ..... 38
Schedule H - Part 5 - Health Claims ..... 39
Schedule S - Part 1 - Section 1 ..... 40
Schedule S - Part 1 - Section 2 ..... 41
Schedule S - Part 2 ..... 42
Schedule S - Part 3 - Section 1 ..... 43
Schedule S - Part 3 - Section 2 ..... 44
Schedule S - Part 4 ..... 45
Schedule S - Part 5 ..... 46
Schedule S - Part 6 ..... 47
Schedule S - Part 7 ..... 48
Schedule T - Part 2 Interstate Compact ..... 50
Schedule T - Premiums and Annuity Considerations ..... 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group ..... 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System ..... 52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates ..... 53
Summary Investment Schedule ..... SI01
Summary of Operations ..... 4
Supplemental Exhibits and Schedules Interrogatories ..... 54